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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/10/2022 TO: 13/10/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2022	2025 On 03-November-22			Bond Future	165.85	166.0216	165.8487	166.0216	3,315.00
13/10/2022	2025 On 02-February-23			Bond Future	167.27	167.4509	167.2717	167.4509	3,967.00
13/10/2022	2025 On 04-May-23			Bond Future	170.72	170.9043	170.7200	170.9043	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2022	2025 On 03-August-23			Bond Future	172.57	172.7599	172.5716	172.7599	0.00
13/10/2022	2025 On 02-November-23			Bond Future	176.24	176.4365	176.2441	176.4365	0.00
13/10/2022	2029 On 03-November-22			Bond Future	118.85	119.3341	118.8522	119.3341	1,086.00
13/10/2022	2029 On 02-February-23			Bond Future	121.10	121.5896	121.0964	121.5896	912.00
13/10/2022	2029 On 04-May-23			Bond Future	122.29	122.7942	122.2900	122.7942	0.00
13/10/2022	2029 On 03-August-23			Bond Future	124.88	125.3958	124.8804	125.3958	0.00
13/10/2022	2029 On 02-November-23			Bond Future	126.19	126.7169	126.1910	126.7169	0.00
13/10/2022	2030 On 03-November-22			Bond Future	10.88	88.0422	87.9840	88.0422	55,422.00
13/10/2022	2030 On 03-November-22	10.08	Call	Bond Future	4	0	0	0	0.00
13/10/2022	2030 On 03-November-22	10.20	Call	Bond Future	18	0	0	0	500.00
13/10/2022	2030 On 03-November-22	11.57	Call	Bond Future	3142	3	3	3	0.00
13/10/2022	2030 On 03-November-22	10.09	Call	Bond Future	4	0	0	0	0.00
13/10/2022	2030 On 03-November-22	9.70	Call	Bond Future	0	0	0	0	500.00
13/10/2022	2030 On 03-November-22	10.10	Call	Bond Future	5	0	0	0	0.00
13/10/2022	2030 On 03-November-22	10.10	Put	Bond Future	3578	4	4	4	0.00
13/10/2022	2030 On 03-November-22	10.20	Put	Bond Future	3123	3	3	3	0.00
13/10/2022	2030 On 03-November-22	9.70	Put	Bond Future	5478	5	5	5	0.00
13/10/2022	2030 On 03-November-22	10.09	Put	Bond Future	3624	4	4	4	0.00
13/10/2022	2030 On 03-November-22	11.57	Put	Bond Future	133	0	0	0	500.00
13/10/2022	2030 On 03-November-22	10.08	Put	Bond Future	3671	4	4	4	0.00
13/10/2022	2030 On 02-February-23			Bond Future	11.04	85.6789	85.6180	85.6789	55,510.00
13/10/2022	2030 On 02-February-23	11.55	Call	Bond Future	3343	3	3	3	5,000.00
13/10/2022	2030 On 02-February-23	11.12	Call	Bond Future	2199	2	2	2	0.00
13/10/2022	2030 On 02-February-23	11.16	Call	Bond Future	2295	2	2	2	0.00
13/10/2022	2030 On 02-February-23	10.01	Call	Bond Future	472	0	0	0	0.00
13/10/2022	2030 On 02-February-23	9.83	Call	Bond Future	360	0	0	0	388.00
13/10/2022	2030 On 02-February-23	8.81	Call	Bond Future	62	0	0	0	102.00
13/10/2022	2030 On 02-February-23	9.08	Call	Bond Future	107	0	0	0	388.00
13/10/2022	2030 On 02-February-23	9.94	Call	Bond Future	424	0	0	0	0.00
13/10/2022	2030 On 02-February-23	9.79	Call	Bond Future	338	0	0	0	0.00
13/10/2022	2030 On 02-February-23	11.35	Call	Bond Future	2783	3	3	3	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2022	2030 On 02-February-23	9.99	Call	Bond Future	457	0	0	0	0.00
13/10/2022	2030 On 02-February-23	10.00	Call	Bond Future	464	0	0	0	0.00
13/10/2022	2030 On 02-February-23	9.80	Call	Bond Future	344	0	0	0	0.00
13/10/2022	2030 On 02-February-23	9.20	Call	Bond Future	131	0	0	0	0.00
13/10/2022	2030 On 02-February-23	9.04	Call	Bond Future	99	0	0	0	0.00
13/10/2022	2030 On 02-February-23	9.66	Call	Bond Future	277	0	0	0	0.00
13/10/2022	2030 On 02-February-23	9.66	Put	Bond Future	6520	6	7	6	102.00
13/10/2022	2030 On 02-February-23	8.81	Put	Bond Future	10438	10	10	10	0.00
13/10/2022	2030 On 02-February-23	9.04	Put	Bond Future	9335	9	9	9	0.00
13/10/2022	2030 On 02-February-23	9.08	Put	Bond Future	9145	9	9	9	0.00
13/10/2022	2030 On 02-February-23	9.20	Put	Bond Future	8582	9	9	9	0.00
13/10/2022	2030 On 02-February-23	9.94	Put	Bond Future	5356	5	5	5	102.00
13/10/2022	2030 On 02-February-23	10.01	Put	Bond Future	5079	5	5	5	0.00
13/10/2022	2030 On 02-February-23	11.35	Put	Bond Future	1457	1	1	1	0.00
13/10/2022	2030 On 02-February-23	11.16	Put	Bond Future	1780	2	2	2	388.00
13/10/2022	2030 On 02-February-23	9.79	Put	Bond Future	5970	6	6	6	0.00
13/10/2022	2030 On 02-February-23	9.83	Put	Bond Future	5804	6	6	6	0.00
13/10/2022	2030 On 02-February-23	9.80	Put	Bond Future	5928	6	6	6	0.00
13/10/2022	2030 On 02-February-23	9.99	Put	Bond Future	5157	5	5	5	0.00
13/10/2022	2030 On 02-February-23	10.00	Put	Bond Future	5117	5	5	5	0.00
13/10/2022	2030 On 02-February-23	11.12	Put	Bond Future	1855	2	2	2	0.00
13/10/2022	2030 On 02-February-23	11.55	Put	Bond Future	1175	1	1	1	0.00
13/10/2022	2030 On 04-May-23			Bond Future	11.18	87.4284	87.3655	87.4284	0.00
13/10/2022	2030 On 04-May-23	12.57	Call	Bond Future	6522	7	7	7	0.00
13/10/2022	2030 On 04-May-23	11.62	Call	Bond Future	3744	4	4	4	0.00
13/10/2022	2030 On 04-May-23	12.04	Call	Bond Future	4914	5	5	5	0.00
13/10/2022	2030 On 04-May-23	12.50	Call	Bond Future	6304	6	6	6	0.00
13/10/2022	2030 On 04-May-23	10.54	Call	Bond Future	1442	1	1	1	0.00
13/10/2022	2030 On 04-May-23	10.65	Call	Bond Future	1618	2	2	2	350.00
13/10/2022	2030 On 04-May-23	9.58	Call	Bond Future	494	1	0	1	150.00
13/10/2022	2030 On 04-May-23	10.00	Call	Bond Future	782	1	1	1	1,080.00
13/10/2022	2030 On 04-May-23	11.34	Call	Bond Future	3036	3	3	3	0.00
13/10/2022	2030 On 04-May-23	10.42	Call	Bond Future	1269	1	1	1	479.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2022	2030 On 04-May-23	10.52	Call	Bond Future	1411	1	1	1	0.00
13/10/2022	2030 On 04-May-23	10.53	Call	Bond Future	1426	1	1	1	0.00
13/10/2022	2030 On 04-May-23	9.67	Call	Bond Future	547	1	1	1	479.00
13/10/2022	2030 On 04-May-23	9.78	Call	Bond Future	617	1	1	1	388.00
13/10/2022	2030 On 04-May-23	9.03	Call	Bond Future	259	0	0	0	388.00
13/10/2022	2030 On 04-May-23	9.03	Put	Bond Future	9926	10	10	10	0.00
13/10/2022	2030 On 04-May-23	9.58	Put	Bond Future	7565	8	8	8	0.00
13/10/2022	2030 On 04-May-23	9.78	Put	Bond Future	6766	7	7	7	0.00
13/10/2022	2030 On 04-May-23	9.67	Put	Bond Future	7201	7	7	7	0.00
13/10/2022	2030 On 04-May-23	10.53	Put	Bond Future	4219	4	4	4	0.00
13/10/2022	2030 On 04-May-23	10.52	Put	Bond Future	4247	4	4	4	0.00
13/10/2022	2030 On 04-May-23	10.42	Put	Bond Future	4544	5	5	5	0.00
13/10/2022	2030 On 04-May-23	11.34	Put	Bond Future	2376	2	2	2	150.00
13/10/2022	2030 On 04-May-23	10.00	Put	Bond Future	5929	6	6	6	0.00
13/10/2022	2030 On 04-May-23	10.65	Put	Bond Future	3888	4	4	4	0.00
13/10/2022	2030 On 04-May-23	10.54	Put	Bond Future	4191	4	4	4	0.00
13/10/2022	2030 On 04-May-23	12.50	Put	Bond Future	994	1	1	1	479.00
13/10/2022	2030 On 04-May-23	12.04	Put	Bond Future	1408	1	1	1	1,080.00
13/10/2022	2030 On 04-May-23	11.62	Put	Bond Future	1931	2	2	2	388.00
13/10/2022	2030 On 04-May-23	12.57	Put	Bond Future	943	1	1	1	350.00
13/10/2022	2030 On 03-August-23			Bond Future	11.33	85.2547	85.1902	85.2547	0.00
13/10/2022	2030 On 03-August-23	12.59	Call	Bond Future	6259	6	6	6	0.00
13/10/2022	2030 On 03-August-23	11.36	Call	Bond Future	3012	3	3	3	0.00
13/10/2022	2030 On 03-August-23	12.89	Call	Bond Future	7152	7	7	7	0.00
13/10/2022	2030 On 03-August-23	11.34	Call	Bond Future	2967	3	3	3	0.00
13/10/2022	2030 On 03-August-23	11.35	Call	Bond Future	2989	3	3	3	0.00
13/10/2022	2030 On 03-August-23	10.40	Call	Bond Future	1309	1	1	1	1,012.00
13/10/2022	2030 On 03-August-23	10.65	Call	Bond Future	1659	2	2	2	350.00
13/10/2022	2030 On 03-August-23	10.65	Put	Bond Future	4461	4	4	4	0.00
13/10/2022	2030 On 03-August-23	11.36	Put	Bond Future	2871	3	3	3	0.00
13/10/2022	2030 On 03-August-23	11.34	Put	Bond Future	2908	3	3	3	0.00
13/10/2022	2030 On 03-August-23	12.89	Put	Bond Future	1083	1	1	1	350.00
13/10/2022	2030 On 03-August-23	10.40	Put	Bond Future	5177	5	5	5	0.00

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13/10/2022	2030 On 03-August-23	12.59	Put	Bond Future	1311	1	1	1	1,012.00
13/10/2022	2030 On 03-August-23	11.35	Put	Bond Future	2889	3	3	3	0.00
13/10/2022	2030 On 02-November-23			Bond Future	11.47	87.0521	86.9861	87.0521	0.00
13/10/2022	2030 On 02-November-23	10.82	Call	Bond Future	1639	2	2	2	0.00
13/10/2022	2030 On 02-November-23	10.81	Call	Bond Future	1623	2	2	2	0.00
13/10/2022	2030 On 02-November-23	10.80	Call	Bond Future	1607	2	2	2	0.00
13/10/2022	2030 On 02-November-23	10.80	Put	Bond Future	4282	4	4	4	0.00
13/10/2022	2030 On 02-November-23	10.81	Put	Bond Future	4257	4	4	4	0.00
13/10/2022	2030 On 02-November-23	10.82	Put	Bond Future	4233	4	4	4	0.00
13/10/2022	2032 On 03-November-22			Bond Future	11.36	83.2575	83.1922	83.2575	144,424.00
13/10/2022	2032 On 03-November-22	9.31	Call	Bond Future	0	0	0	0	180.00
13/10/2022	2032 On 03-November-22	9.46	Call	Bond Future	0	0	0	0	500.00
13/10/2022	2032 On 03-November-22	11.55	Call	Bond Future	1548	2	2	2	0.00
13/10/2022	2032 On 03-November-22	12.30	Call	Bond Future	4589	5	5	5	0.00
13/10/2022	2032 On 03-November-22	10.66	Call	Bond Future	32	0	0	0	0.00
13/10/2022	2032 On 03-November-22	10.67	Call	Bond Future	34	0	0	0	750.00
13/10/2022	2032 On 03-November-22	11.45	Call	Bond Future	1229	1	1	1	0.00
13/10/2022	2032 On 03-November-22	10.21	Call	Bond Future	0	0	0	0	500.00
13/10/2022	2032 On 03-November-22	10.49	Call	Bond Future	6	0	0	0	0.00
13/10/2022	2032 On 03-November-22	10.56	Call	Bond Future	13	0	0	0	0.00
13/10/2022	2032 On 03-November-22	10.11	Call	Bond Future	0	0	0	0	0.00
13/10/2022	2032 On 03-November-22	9.36	Call	Bond Future	0	0	0	0	454.00
13/10/2022	2032 On 03-November-22	10.16	Call	Bond Future	0	0	0	0	0.00
13/10/2022	2032 On 03-November-22	9.92	Call	Bond Future	0	0	0	0	750.00
13/10/2022	2032 On 03-November-22	9.92	Put	Bond Future	7621	8	8	8	0.00
13/10/2022	2032 On 03-November-22	10.11	Put	Bond Future	6562	6	7	6	454.00
13/10/2022	2032 On 03-November-22	10.16	Put	Bond Future	6286	6	6	6	180.00
13/10/2022	2032 On 03-November-22	9.36	Put	Bond Future	10839	11	11	11	0.00
13/10/2022	2032 On 03-November-22	9.46	Put	Bond Future	10253	10	10	10	0.00
13/10/2022	2032 On 03-November-22	10.56	Put	Bond Future	4132	4	4	4	180.00
13/10/2022	2032 On 03-November-22	9.31	Put	Bond Future	11134	11	11	11	0.00
13/10/2022	2032 On 03-November-22	10.49	Put	Bond Future	4500	4	4	4	454.00

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13/10/2022	2032 On 03-November-22	10.21	Put	Bond Future	6012	6	6	6	0.00
13/10/2022	2032 On 03-November-22	11.45	Put	Bond Future	775	1	1	1	7,500.00
13/10/2022	2032 On 03-November-22	10.67	Put	Bond Future	3571	4	4	4	0.00
13/10/2022	2032 On 03-November-22	10.66	Put	Bond Future	3621	4	4	4	0.00
13/10/2022	2032 On 03-November-22	12.30	Put	Bond Future	64	0	0	0	750.00
13/10/2022	2032 On 03-November-22	11.55	Put	Bond Future	600	1	1	1	500.00
13/10/2022	2032 On 02-February-23			Bond Future	11.52	84.8106	84.7425	84.8106	28,868.00
13/10/2022	2032 On 02-February-23	11.84	Call	Bond Future	3265	3	3	3	0.00
13/10/2022	2032 On 02-February-23	12.75	Call	Bond Future	6377	6	6	6	0.00
13/10/2022	2032 On 02-February-23	10.38	Call	Bond Future	453	0	0	0	0.00
13/10/2022	2032 On 02-February-23	10.39	Call	Bond Future	460	0	0	0	0.00
13/10/2022	2032 On 02-February-23	10.16	Call	Bond Future	311	0	0	0	0.00
13/10/2022	2032 On 02-February-23	9.31	Call	Bond Future	55	0	0	0	454.00
13/10/2022	2032 On 02-February-23	11.69	Call	Bond Future	2825	3	3	3	0.00
13/10/2022	2032 On 02-February-23	10.40	Call	Bond Future	468	0	0	0	0.00
13/10/2022	2032 On 02-February-23	10.50	Call	Bond Future	550	1	1	1	0.00
13/10/2022	2032 On 02-February-23	10.67	Call	Bond Future	739	1	1	1	750.00
13/10/2022	2032 On 02-February-23	10.22	Call	Bond Future	345	0	0	0	500.00
13/10/2022	2032 On 02-February-23	9.47	Call	Bond Future	80	0	0	0	500.00
13/10/2022	2032 On 02-February-23	9.92	Call	Bond Future	200	0	0	0	750.00
13/10/2022	2032 On 02-February-23	9.92	Put	Bond Future	8495	8	8	8	0.00
13/10/2022	2032 On 02-February-23	9.47	Put	Bond Future	10910	11	11	11	0.00
13/10/2022	2032 On 02-February-23	10.22	Put	Bond Future	7001	7	7	7	0.00
13/10/2022	2032 On 02-February-23	10.67	Put	Bond Future	5008	5	5	5	0.00
13/10/2022	2032 On 02-February-23	10.50	Put	Bond Future	5711	6	6	6	454.00
13/10/2022	2032 On 02-February-23	10.40	Put	Bond Future	6159	6	6	6	0.00
13/10/2022	2032 On 02-February-23	11.69	Put	Bond Future	1993	2	2	2	0.00
13/10/2022	2032 On 02-February-23	9.31	Put	Bond Future	11809	12	12	12	0.00
13/10/2022	2032 On 02-February-23	10.16	Put	Bond Future	7291	7	7	7	454.00
13/10/2022	2032 On 02-February-23	10.39	Put	Bond Future	6205	6	6	6	0.00
13/10/2022	2032 On 02-February-23	10.38	Put	Bond Future	6250	6	6	6	0.00
13/10/2022	2032 On 02-February-23	12.75	Put	Bond Future	661	1	1	1	750.00
13/10/2022	2032 On 02-February-23	11.84	Put	Bond Future	1716	2	2	2	500.00

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13/10/2022	2032 On 04-May-23			Bond Future	11.66	82.3786	82.3084	82.3786	0.00
13/10/2022	2032 On 04-May-23	10.62	Call	Bond Future	1127	1	1	1	400.00
13/10/2022	2032 On 04-May-23	10.87	Call	Bond Future	1495	2	1	2	0.00
13/10/2022	2032 On 04-May-23	10.88	Call	Bond Future	1511	2	2	2	0.00
13/10/2022	2032 On 04-May-23	10.89	Call	Bond Future	1527	2	2	2	0.00
13/10/2022	2032 On 04-May-23	11.37	Call	Bond Future	2463	3	2	3	400.00
13/10/2022	2032 On 04-May-23	13.43	Call	Bond Future	8762	9	9	9	0.00
13/10/2022	2032 On 04-May-23	13.43	Put	Bond Future	880	1	1	1	400.00
13/10/2022	2032 On 04-May-23	10.89	Put	Bond Future	5278	5	5	5	0.00
13/10/2022	2032 On 04-May-23	10.88	Put	Bond Future	5313	5	5	5	0.00
13/10/2022	2032 On 04-May-23	10.87	Put	Bond Future	5347	5	5	5	0.00
13/10/2022	2032 On 04-May-23	10.62	Put	Bond Future	6255	6	6	6	0.00
13/10/2022	2032 On 04-May-23	11.37	Put	Bond Future	3837	4	4	4	0.00
13/10/2022	2032 On 03-August-23			Bond Future	11.79	84.1072	84.0351	84.1072	2,600.00
13/10/2022	2032 On 03-August-23	11.75	Call	Bond Future	3353	3	3	3	0.00
13/10/2022	2032 On 03-August-23	11.76	Call	Bond Future	3378	3	3	3	0.00
13/10/2022	2032 On 03-August-23	11.90	Call	Bond Future	3734	4	4	4	5,000.00
13/10/2022	2032 On 03-August-23	11.77	Call	Bond Future	3403	3	3	3	0.00
13/10/2022	2032 On 03-August-23	11.77	Put	Bond Future	3494	3	3	3	0.00
13/10/2022	2032 On 03-August-23	11.90	Put	Bond Future	3224	3	3	3	0.00
13/10/2022	2032 On 03-August-23	11.76	Put	Bond Future	3516	3	4	3	0.00
13/10/2022	2032 On 03-August-23	11.75	Put	Bond Future	3537	4	4	4	0.00
13/10/2022	2032 On 02-November-23			Bond Future	11.93	81.7186	81.6450	81.7186	0.00
13/10/2022	2032 On 02-November-23	11.22	Call	Bond Future	1844	2	2	2	0.00
13/10/2022	2032 On 02-November-23	11.23	Call	Bond Future	1861	2	2	2	0.00
13/10/2022	2032 On 02-November-23	11.24	Call	Bond Future	1878	2	2	2	0.00
13/10/2022	2032 On 02-November-23	11.24	Put	Bond Future	5091	5	5	5	0.00
13/10/2022	2032 On 02-November-23	11.23	Put	Bond Future	5121	5	5	5	0.00
13/10/2022	2032 On 02-November-23	11.22	Put	Bond Future	5152	5	5	5	0.00
13/10/2022	2033 On 03-November-22			Bond Future	113.20	113.6175	113.2027	113.6175	594.00
13/10/2022	2033 On 02-February-23			Bond Future	115.34	115.7650	115.3402	115.7650	6,990.00
13/10/2022	2033 On 04-May-23			Bond Future	116.33	116.7616	116.3274	116.7616	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2022	2033 On 03-August-23			Bond Future	118.79	119.2353	118.7913	119.2353	0.00
13/10/2022	2033 On 02-November-23			Bond Future	119.88	120.3347	119.8816	120.3347	0.00
13/10/2022	2037 On 03-November-22			Bond Future	11.90	79.3244	79.2222	79.3244	28,227.00
13/10/2022	2037 On 03-November-22	11.30	Call	Bond Future	119	0	0	0	0.00
13/10/2022	2037 On 03-November-22	11.31	Call	Bond Future	125	0	0	0	0.00
13/10/2022	2037 On 03-November-22	11.32	Call	Bond Future	132	0	0	0	0.00
13/10/2022	2037 On 03-November-22	11.31	Put	Bond Future	3532	3	4	3	0.00
13/10/2022	2037 On 03-November-22	11.30	Put	Bond Future	3585	4	4	4	0.00
13/10/2022	2037 On 03-November-22	11.32	Put	Bond Future	3478	3	3	3	0.00
13/10/2022	2037 On 02-February-23			Bond Future	12.05	76.5481	76.4425	76.5481	113,163.00
13/10/2022	2037 On 02-February-23	11.10	Call	Bond Future	728	1	1	1	636.00
13/10/2022	2037 On 02-February-23	11.05	Call	Bond Future	666	1	1	1	0.00
13/10/2022	2037 On 02-February-23	11.97	Call	Bond Future	2507	3	3	3	0.00
13/10/2022	2037 On 02-February-23	11.03	Call	Bond Future	642	1	1	1	0.00
13/10/2022	2037 On 02-February-23	11.04	Call	Bond Future	654	1	1	1	0.00
13/10/2022	2037 On 02-February-23	11.04	Put	Bond Future	6486	6	6	6	0.00
13/10/2022	2037 On 02-February-23	11.03	Put	Bond Future	6535	6	7	6	0.00
13/10/2022	2037 On 02-February-23	11.05	Put	Bond Future	6437	6	6	6	0.00
13/10/2022	2037 On 02-February-23	11.10	Put	Bond Future	6195	6	6	6	0.00
13/10/2022	2037 On 02-February-23	11.97	Put	Bond Future	2941	3	3	3	636.00
13/10/2022	2037 On 04-May-23			Bond Future	12.18	78.1118	78.0034	78.1118	0.00
13/10/2022	2037 On 04-May-23	11.78	Call	Bond Future	2643	3	3	3	400.00
13/10/2022	2037 On 04-May-23	11.03	Call	Bond Future	1188	1	1	1	400.00
13/10/2022	2037 On 04-May-23	13.73	Call	Bond Future	8978	9	9	9	0.00
13/10/2022	2037 On 04-May-23	11.32	Call	Bond Future	1664	2	2	2	0.00
13/10/2022	2037 On 04-May-23	11.30	Call	Bond Future	1628	2	2	2	0.00
13/10/2022	2037 On 04-May-23	11.31	Call	Bond Future	1645	2	2	2	0.00
13/10/2022	2037 On 04-May-23	11.31	Put	Bond Future	6555	6	7	6	0.00
13/10/2022	2037 On 04-May-23	11.03	Put	Bond Future	7773	8	8	8	0.00
13/10/2022	2037 On 04-May-23	13.73	Put	Bond Future	1301	1	1	1	400.00
13/10/2022	2037 On 04-May-23	11.30	Put	Bond Future	6596	7	7	7	0.00
13/10/2022	2037 On 04-May-23	11.32	Put	Bond Future	6514	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2022	2037 On 04-May-23	11.78	Put	Bond Future	4851	5	5	5	0.00
13/10/2022	2037 On 03-August-23			Bond Future	12.32	75.4926	75.3816	75.4926	0.00
13/10/2022	2037 On 03-August-23	12.14	Call	Bond Future	3609	4	4	4	0.00
13/10/2022	2037 On 03-August-23	12.12	Call	Bond Future	3556	4	4	4	0.00
13/10/2022	2037 On 03-August-23	12.13	Call	Bond Future	3582	4	4	4	0.00
13/10/2022	2037 On 03-August-23	12.13	Put	Bond Future	4574	5	5	5	0.00
13/10/2022	2037 On 03-August-23	12.12	Put	Bond Future	4601	5	5	5	0.00
13/10/2022	2037 On 03-August-23	12.14	Put	Bond Future	4546	4	5	4	0.00
13/10/2022	2037 On 02-November-23			Bond Future	12.45	77.0845	76.9711	77.0845	0.00
13/10/2022	2037 On 02-November-23	11.56	Call	Bond Future	1999	2	2	2	0.00
13/10/2022	2037 On 02-November-23	11.55	Call	Bond Future	1981	2	2	2	0.00
13/10/2022	2037 On 02-November-23	11.57	Call	Bond Future	2018	2	2	2	0.00
13/10/2022	2037 On 02-November-23	11.55	Put	Bond Future	6837	7	7	7	0.00
13/10/2022	2037 On 02-November-23	11.56	Put	Bond Future	6799	7	7	7	0.00
13/10/2022	2037 On 02-November-23	11.57	Put	Bond Future	6760	7	7	7	0.00
13/10/2022	2038 On 03-November-22			Bond Future	126.91	127.3239	126.9131	127.3239	2,997.00
13/10/2022	2038 On 02-February-23			Bond Future	127.39	127.8082	127.3873	127.8082	2,770.00
13/10/2022	2038 On 04-May-23			Bond Future	130.01	130.4444	130.0140	130.4444	0.00
13/10/2022	2038 On 03-August-23			Bond Future	130.78	131.2227	130.7831	131.2227	0.00
13/10/2022	2038 On 02-November-23			Bond Future	133.57	134.0156	133.5667	134.0156	0.00
13/10/2022	2040 On 03-November-22			Bond Future	11.98	80.9443	80.8951	80.9443	51,576.00
13/10/2022	2040 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
13/10/2022	2040 On 03-November-22	10.60	Call	Bond Future	1	0	0	0	1,467.00
13/10/2022	2040 On 03-November-22	11.50	Call	Bond Future	237	0	0	0	0.00
13/10/2022	2040 On 03-November-22	11.41	Call	Bond Future	156	0	0	0	0.00
13/10/2022	2040 On 03-November-22	10.80	Call	Bond Future	3	0	0	0	0.00
13/10/2022	2040 On 03-November-22	11.30	Call	Bond Future	88	0	0	0	1,467.00
13/10/2022	2040 On 03-November-22	10.70	Call	Bond Future	1	0	0	0	1,078.00
13/10/2022	2040 On 03-November-22	12.00	Call	Bond Future	1275	1	1	1	0.00
13/10/2022	2040 On 03-November-22	12.52	Call	Bond Future	3400	3	3	3	0.00
13/10/2022	2040 On 03-November-22	11.39	Call	Bond Future	141	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2022	2040 On 03-November-22	11.40	Call	Bond Future	149	0	0	0	0.00
13/10/2022	2040 On 03-November-22	11.20	Call	Bond Future	50	0	0	0	1,078.00
13/10/2022	2040 On 03-November-22	11.20	Put	Bond Future	4932	5	5	5	0.00
13/10/2022	2040 On 03-November-22	11.41	Put	Bond Future	3676	4	4	4	0.00
13/10/2022	2040 On 03-November-22	12.00	Put	Bond Future	1151	1	1	1	0.00
13/10/2022	2040 On 03-November-22	10.60	Put	Bond Future	8975	9	9	9	0.00
13/10/2022	2040 On 03-November-22	11.30	Put	Bond Future	4318	4	4	4	0.00
13/10/2022	2040 On 03-November-22	10.80	Put	Bond Future	7579	8	8	8	0.00
13/10/2022	2040 On 03-November-22	11.50	Put	Bond Future	3184	3	3	3	0.00
13/10/2022	2040 On 03-November-22	12.52	Put	Bond Future	272	0	0	0	1,078.00
13/10/2022	2040 On 03-November-22	11.39	Put	Bond Future	3790	4	4	4	0.00
13/10/2022	2040 On 03-November-22	11.40	Put	Bond Future	3733	4	4	4	0.00
13/10/2022	2040 On 03-November-22	10.70	Put	Bond Future	8272	8	8	8	0.00
13/10/2022	2040 On 03-November-22	10.10	Put	Bond Future	12626	13	13	13	0.00
13/10/2022	2040 On 02-February-23			Bond Future	12.12	77.9479	77.8963	77.9479	73,460.00
13/10/2022	2040 On 02-February-23	12.07	Call	Bond Future	2797	3	3	3	0.00
13/10/2022	2040 On 02-February-23	11.10	Call	Bond Future	697	1	1	1	0.00
13/10/2022	2040 On 02-February-23	11.11	Call	Bond Future	710	1	1	1	0.00
13/10/2022	2040 On 02-February-23	10.21	Call	Bond Future	118	0	0	0	388.00
13/10/2022	2040 On 02-February-23	10.18	Call	Bond Future	110	0	0	0	0.00
13/10/2022	2040 On 02-February-23	12.24	Call	Bond Future	3336	3	3	3	0.00
13/10/2022	2040 On 02-February-23	12.27	Call	Bond Future	3435	3	3	3	0.00
13/10/2022	2040 On 02-February-23	11.12	Call	Bond Future	723	1	1	1	0.00
13/10/2022	2040 On 02-February-23	11.19	Call	Bond Future	819	1	1	1	621.00
13/10/2022	2040 On 02-February-23	10.93	Call	Bond Future	511	1	1	1	0.00
13/10/2022	2040 On 02-February-23	10.96	Call	Bond Future	538	1	1	1	388.00
13/10/2022	2040 On 02-February-23	10.96	Put	Bond Future	7850	8	8	8	0.00
13/10/2022	2040 On 02-February-23	11.19	Put	Bond Future	6602	7	7	7	0.00
13/10/2022	2040 On 02-February-23	12.07	Put	Bond Future	3111	3	3	3	621.00
13/10/2022	2040 On 02-February-23	11.12	Put	Bond Future	6967	7	7	7	0.00
13/10/2022	2040 On 02-February-23	12.27	Put	Bond Future	2585	3	3	3	388.00
13/10/2022	2040 On 02-February-23	12.24	Put	Bond Future	2659	3	3	3	0.00
13/10/2022	2040 On 02-February-23	10.18	Put	Bond Future	12939	13	13	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2022	2040 On 02-February-23	10.21	Put	Bond Future	12725	13	13	13	0.00
13/10/2022	2040 On 02-February-23	10.93	Put	Bond Future	8025	8	8	8	0.00
13/10/2022	2040 On 02-February-23	11.11	Put	Bond Future	7020	7	7	7	0.00
13/10/2022	2040 On 02-February-23	11.10	Put	Bond Future	7073	7	7	7	0.00
13/10/2022	2040 On 04-May-23			Bond Future	12.25	79.5403	79.4869	79.5403	0.00
13/10/2022	2040 On 04-May-23	13.45	Call	Bond Future	8163	8	8	8	0.00
13/10/2022	2040 On 04-May-23	11.42	Call	Bond Future	1815	2	2	2	0.00
13/10/2022	2040 On 04-May-23	11.48	Call	Bond Future	1937	2	2	2	486.00
13/10/2022	2040 On 04-May-23	10.73	Call	Bond Future	828	1	1	1	486.00
13/10/2022	2040 On 04-May-23	10.92	Call	Bond Future	1040	1	1	1	388.00
13/10/2022	2040 On 04-May-23	11.41	Call	Bond Future	1796	2	2	2	0.00
13/10/2022	2040 On 04-May-23	10.17	Call	Bond Future	390	0	0	0	388.00
13/10/2022	2040 On 04-May-23	12.78	Call	Bond Future	5687	6	6	6	0.00
13/10/2022	2040 On 04-May-23	11.43	Call	Bond Future	1835	2	2	2	0.00
13/10/2022	2040 On 04-May-23	11.43	Put	Bond Future	6805	7	7	7	0.00
13/10/2022	2040 On 04-May-23	10.73	Put	Bond Future	10431	10	10	10	0.00
13/10/2022	2040 On 04-May-23	12.78	Put	Bond Future	2748	3	3	3	388.00
13/10/2022	2040 On 04-May-23	13.45	Put	Bond Future	1740	2	2	2	486.00
13/10/2022	2040 On 04-May-23	10.17	Put	Bond Future	13995	14	14	14	0.00
13/10/2022	2040 On 04-May-23	11.41	Put	Bond Future	6892	7	7	7	0.00
13/10/2022	2040 On 04-May-23	10.92	Put	Bond Future	9346	9	9	9	0.00
13/10/2022	2040 On 04-May-23	11.48	Put	Bond Future	6590	7	7	7	0.00
13/10/2022	2040 On 04-May-23	11.42	Put	Bond Future	6849	7	7	7	0.00
13/10/2022	2040 On 03-August-23			Bond Future	12.38	76.7007	76.6459	76.7007	0.00
13/10/2022	2040 On 03-August-23	12.22	Call	Bond Future	4000	4	4	4	0.00
13/10/2022	2040 On 03-August-23	12.21	Call	Bond Future	3971	4	4	4	0.00
13/10/2022	2040 On 03-August-23	12.23	Call	Bond Future	4028	4	4	4	0.00
13/10/2022	2040 On 03-August-23	12.23	Put	Bond Future	4897	5	5	5	0.00
13/10/2022	2040 On 03-August-23	12.21	Put	Bond Future	4955	5	5	5	0.00
13/10/2022	2040 On 03-August-23	12.22	Put	Bond Future	4926	5	5	5	0.00
13/10/2022	2040 On 02-November-23			Bond Future	12.51	78.3182	78.2621	78.3182	0.00
13/10/2022	2040 On 02-November-23	11.60	Call	Bond Future	2272	2	2	2	0.00
13/10/2022	2040 On 02-November-23	11.59	Call	Bond Future	2252	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2022	2040 On 02-November-23	11.58	Call	Bond Future	2232	2	2	2	0.00
13/10/2022	2040 On 02-November-23	11.58	Put	Bond Future	7664	8	8	8	0.00
13/10/2022	2040 On 02-November-23	11.60	Put	Bond Future	7580	8	8	8	0.00
13/10/2022	2040 On 02-November-23	11.59	Put	Bond Future	7622	8	8	8	0.00
13/10/2022	2044 On 03-November-22			Bond Future	11.96	77.9166	77.8049	77.9166	69,301.00
13/10/2022	2044 On 03-November-22	11.39	Call	Bond Future	157	0	0	0	0.00
13/10/2022	2044 On 03-November-22	11.40	Call	Bond Future	165	0	0	0	0.00
13/10/2022	2044 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
13/10/2022	2044 On 03-November-22	10.60	Call	Bond Future	1	0	0	0	1,647.00
13/10/2022	2044 On 03-November-22	10.80	Call	Bond Future	3	0	0	0	0.00
13/10/2022	2044 On 03-November-22	11.41	Call	Bond Future	173	0	0	0	0.00
13/10/2022	2044 On 03-November-22	11.30	Call	Bond Future	99	0	0	0	1,647.00
13/10/2022	2044 On 03-November-22	11.30	Put	Bond Future	4264	4	4	4	0.00
13/10/2022	2044 On 03-November-22	11.40	Put	Bond Future	3671	4	4	4	0.00
13/10/2022	2044 On 03-November-22	11.41	Put	Bond Future	3614	4	4	4	0.00
13/10/2022	2044 On 03-November-22	10.80	Put	Bond Future	7601	7	8	7	0.00
13/10/2022	2044 On 03-November-22	10.60	Put	Bond Future	9041	9	9	9	0.00
13/10/2022	2044 On 03-November-22	10.10	Put	Bond Future	12830	13	13	13	0.00
13/10/2022	2044 On 03-November-22	11.39	Put	Bond Future	3729	4	4	4	0.00
13/10/2022	2044 On 02-February-23			Bond Future	12.09	74.9889	74.8736	74.9889	42,854.00
13/10/2022	2044 On 02-February-23	11.16	Call	Bond Future	823	1	1	1	0.00
13/10/2022	2044 On 02-February-23	11.20	Call	Bond Future	883	1	1	1	1,300.00
13/10/2022	2044 On 02-February-23	12.00	Call	Bond Future	2708	3	3	3	0.00
13/10/2022	2044 On 02-February-23	11.90	Call	Bond Future	2415	2	2	2	1,300.00
13/10/2022	2044 On 02-February-23	11.14	Call	Bond Future	794	1	1	1	0.00
13/10/2022	2044 On 02-February-23	11.15	Call	Bond Future	809	1	1	1	0.00
13/10/2022	2044 On 02-February-23	11.15	Put	Bond Future	6785	7	7	7	0.00
13/10/2022	2044 On 02-February-23	11.14	Put	Bond Future	6838	7	7	7	0.00
13/10/2022	2044 On 02-February-23	11.90	Put	Bond Future	3577	4	4	4	0.00
13/10/2022	2044 On 02-February-23	12.00	Put	Bond Future	3265	3	3	3	4,000.00
13/10/2022	2044 On 02-February-23	11.20	Put	Bond Future	6522	6	7	6	0.00
13/10/2022	2044 On 02-February-23	11.16	Put	Bond Future	6731	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2022	2044 On 04-May-23			Bond Future	12.21	76.5210	76.4026	76.5210	0.00
13/10/2022	2044 On 04-May-23	12.25	Call	Bond Future	4186	4	4	4	0.00
13/10/2022	2044 On 04-May-23	11.43	Call	Bond Future	1985	2	2	2	0.00
13/10/2022	2044 On 04-May-23	11.75	Call	Bond Future	2739	3	3	3	0.00
13/10/2022	2044 On 04-May-23	12.00	Call	Bond Future	3426	3	3	3	0.00
13/10/2022	2044 On 04-May-23	11.42	Call	Bond Future	1964	2	2	2	0.00
13/10/2022	2044 On 04-May-23	11.41	Call	Bond Future	1943	2	2	2	0.00
13/10/2022	2044 On 04-May-23	11.41	Put	Bond Future	6903	7	7	7	0.00
13/10/2022	2044 On 04-May-23	11.42	Put	Bond Future	6859	7	7	7	0.00
13/10/2022	2044 On 04-May-23	11.75	Put	Bond Future	5537	5	6	5	4,115.00
13/10/2022	2044 On 04-May-23	12.00	Put	Bond Future	4695	5	5	5	4,115.00
13/10/2022	2044 On 04-May-23	11.43	Put	Bond Future	6815	7	7	7	0.00
13/10/2022	2044 On 04-May-23	12.25	Put	Bond Future	3978	4	4	4	1,500.00
13/10/2022	2044 On 03-August-23			Bond Future	12.34	73.7433	73.6222	73.7433	0.00
13/10/2022	2044 On 03-August-23	12.17	Call	Bond Future	4088	4	4	4	0.00
13/10/2022	2044 On 03-August-23	12.15	Call	Bond Future	4030	4	4	4	0.00
13/10/2022	2044 On 03-August-23	12.16	Call	Bond Future	4059	4	4	4	0.00
13/10/2022	2044 On 03-August-23	12.16	Put	Bond Future	5079	5	5	5	0.00
13/10/2022	2044 On 03-August-23	12.15	Put	Bond Future	5109	5	5	5	0.00
13/10/2022	2044 On 03-August-23	12.17	Put	Bond Future	5049	5	5	5	0.00
13/10/2022	2044 On 02-November-23			Bond Future	12.45	75.2984	75.1746	75.2984	0.00
13/10/2022	2044 On 02-November-23	11.55	Call	Bond Future	2591	3	3	3	0.00
13/10/2022	2044 On 02-November-23	11.56	Call	Bond Future	2612	3	3	3	0.00
13/10/2022	2044 On 02-November-23	11.57	Call	Bond Future	2633	3	3	3	0.00
13/10/2022	2044 On 02-November-23	11.57	Put	Bond Future	7912	8	8	8	0.00
13/10/2022	2044 On 02-November-23	11.56	Put	Bond Future	7955	8	8	8	0.00
13/10/2022	2044 On 02-November-23	11.55	Put	Bond Future	7997	8	8	8	0.00
13/10/2022	2046 On 03-November-22			Bond Future	111.63	111.8529	111.6302	111.8529	11,338.00
13/10/2022	2046 On 02-February-23			Bond Future	113.74	113.9669	113.7381	113.9669	5,200.00
13/10/2022	2046 On 04-May-23			Bond Future	114.04	114.2706	114.0364	114.2706	100.00
13/10/2022	2046 On 03-August-23			Bond Future	116.45	116.6920	116.4525	116.6920	0.00
13/10/2022	2046 On 02-November-23			Bond Future	116.81	117.0585	116.8147	117.0585	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2022	2050 On 03-November-22			Bond Future	114.23	114.5868	114.2300	114.5868	8,431.00
13/10/2022	2050 On 02-February-23			Bond Future	114.25	114.6117	114.2462	114.6117	3,848.00
13/10/2022	2050 On 04-May-23			Bond Future	116.60	116.9758	116.6016	116.9758	100.00
13/10/2022	2050 On 03-August-23			Bond Future	116.87	117.2472	116.8653	117.2472	0.00
13/10/2022	2050 On 02-November-23			Bond Future	119.35	119.7429	119.3526	119.7429	0.00
13/10/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2022	AL37 On 03-November-22			Index Future	825.31	824.8530	825.3140	824.8530	0.00
13/10/2022	AL37 On 02-February-23			Index Future	840.69	840.2400	840.6940	840.2400	0.00
13/10/2022	AL37 On 04-May-23			Index Future	857.82	857.3600	857.8170	857.3600	0.00
13/10/2022	AL37 On 03-August-23			Index Future	875.79	875.3240	875.7860	875.3240	0.00
13/10/2022	AL37 On 02-November-23			Index Future	894.23	893.7580	894.2290	893.7580	0.00
13/10/2022	AL7T On 03-November-22			Index Future	933.29	933.9990	933.2880	933.9990	0.00
13/10/2022	AL7T On 02-February-23			Index Future	950.68	951.4220	950.6790	951.4220	0.00
13/10/2022	AL7T On 04-May-23			Index Future	970.04	970.8080	970.0430	970.8080	0.00
13/10/2022	AL7T On 03-August-23			Index Future	990.36	991.1480	990.3630	991.1480	0.00
13/10/2022	AL7T On 02-November-23			Index Future	1011.22	1012.0220	1011.2180	1012.0220	0.00
13/10/2022	ALBI On 03-November-22			Index Future	818.04	818.5920	818.0370	818.5920	123.00
13/10/2022	ALBI On 02-February-23			Index Future	833.28	833.8610	833.2810	833.8610	0.00
13/10/2022	ALBI On 04-May-23			Index Future	850.25	850.8520	850.2530	850.8520	0.00
13/10/2022	ALBI On 03-August-23			Index Future	868.06	868.6790	868.0640	868.6790	0.00
13/10/2022	ALBI On 02-November-23			Index Future	886.34	886.9730	886.3440	886.9730	0.00
13/10/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/10/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2022	ES33 On 03-November-22			Bond Future	12.71	70.9152	70.8808	70.9152	0.00
13/10/2022	ES33 On 02-February-23			Bond Future	12.91	72.2556	72.2192	72.2556	350.00
13/10/2022	ES33 On 04-May-23			Bond Future	13.08	69.9506	69.9128	69.9506	0.00
13/10/2022	ES33 On 03-August-23			Bond Future	13.26	71.4342	71.3953	71.4342	0.00
13/10/2022	ES33 On 02-November-23			Bond Future	13.44	69.1590	69.1193	69.1590	0.00
13/10/2022	ES42 On 03-November-22			Bond Future	12.98	68.9040	68.8109	68.9040	0.00
13/10/2022	ES42 On 02-February-23			Bond Future	13.15	70.2063	70.1101	70.2063	4,769.00
13/10/2022	ES42 On 04-May-23			Bond Future	13.31	67.3907	67.2919	67.3907	0.00
13/10/2022	ES42 On 03-August-23			Bond Future	13.47	68.8210	68.7199	68.8210	0.00
13/10/2022	ES42 On 02-November-23			Bond Future	13.64	66.0236	65.9202	66.0236	0.00
13/10/2022	GOVI On 03-November-22			GOVI	806.45	807.0050	806.4530	807.0050	277.00
13/10/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
13/10/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
13/10/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
13/10/2022	GOVI On 03-November-22	820.41	Put	GOVI	139570	13	14	13	0.00
13/10/2022	GOVI On 03-November-22	820.42	Put	GOVI	139670	13	14	13	0.00
13/10/2022	GOVI On 03-November-22	820.43	Put	GOVI	139770	13	14	13	0.00
13/10/2022	GOVI On 02-February-23			GOVI	821.48	822.0590	821.4810	822.0590	575.00
13/10/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
13/10/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
13/10/2022	GOVI On 02-February-23	850.83	Put	GOVI	293490	29	29	29	0.00
13/10/2022	GOVI On 02-February-23	850.82	Put	GOVI	293390	29	29	29	0.00
13/10/2022	GOVI On 02-February-23	850.84	Put	GOVI	293590	29	29	29	0.00
13/10/2022	GOVI On 04-May-23			GOVI	838.21	838.8100	838.2130	838.8100	0.00
13/10/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
13/10/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
13/10/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
13/10/2022	GOVI On 04-May-23	852.86	Put	GOVI	146470	14	15	14	0.00
13/10/2022	GOVI On 04-May-23	852.87	Put	GOVI	146570	14	15	14	0.00
13/10/2022	GOVI On 04-May-23	852.88	Put	GOVI	146670	14	15	14	0.00
13/10/2022	GOVI On 03-August-23			GOVI	855.77	856.3840	855.7710	856.3840	0.00
13/10/2022	GOVI On 03-August-23	837.23	Call	GOVI	185410	19	19	19	0.00
13/10/2022	GOVI On 03-August-23	837.21	Call	GOVI	185610	19	19	19	0.00
13/10/2022	GOVI On 03-August-23	837.22	Call	GOVI	185510	19	19	19	0.00
13/10/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
13/10/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
13/10/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
13/10/2022	GOVI On 02-November-23			GOVI	873.79	874.4190	873.7930	874.4190	0.00
13/10/2022	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
13/10/2022	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
13/10/2022	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
13/10/2022	GOVI On 02-November-23	885.81	Put	GOVI	120170	11	12	11	0.00
13/10/2022	GOVI On 02-November-23	885.82	Put	GOVI	120270	11	12	11	0.00
13/10/2022	GOVI On 02-November-23	885.80	Put	GOVI	120070	11	12	11	0.00
13/10/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/10/2022	IGOV On 03-November-22			Index Future	318.13	318.5790	318.1260	318.5790	702.00
13/10/2022	IGOV On 02-February-23			Index Future	324.13	324.6000	324.1330	324.6000	0.00
13/10/2022	IGOV On 04-May-23			Index Future	330.81	331.2920	330.8110	331.2920	0.00
13/10/2022	IGOV On 03-August-23			Index Future	337.82	338.3080	337.8160	338.3080	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2022	IGOV On 02-November-23			Index Future	345.00	345.5060	345.0040	345.5060	0.00
13/10/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
13/10/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
13/10/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
13/10/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
13/10/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
13/10/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/10/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/10/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/10/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/10/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/10/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/10/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/10/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/10/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/10/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/10/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/10/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/10/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.47	93.5350	93.5300	93.5350	0.00
13/10/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.54	93.4800	93.4650	93.4800	0.00
13/10/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.34	92.6750	92.6600	92.6750	68.00
13/10/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.39	92.6300	92.6100	92.6300	0.00
13/10/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.88	92.1600	92.1200	92.1600	0.00
13/10/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.94	92.1150	92.0600	92.1150	0.00
13/10/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.24	91.8100	91.7600	91.8100	0.00
13/10/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.35	91.7600	91.6550	91.7600	75.00
13/10/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.39	91.6750	91.6150	91.6750	272.00
13/10/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.40	91.6900	91.6050	91.6900	0.00
13/10/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.38	91.7100	91.6250	91.7100	0.00
13/10/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.41	91.6150	91.5900	91.6150	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2022	R023 On 03-November-22			Bond Future	7.36	101.5942	101.5813	101.5942	8,432.00
13/10/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
13/10/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
13/10/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
13/10/2022	R023 On 03-November-22	6.26	Put	Bond Future	336	0	0	0	0.00
13/10/2022	R023 On 03-November-22	6.25	Put	Bond Future	339	0	0	0	0.00
13/10/2022	R023 On 03-November-22	6.27	Put	Bond Future	333	0	0	0	0.00
13/10/2022	R035 On 03-November-22			Bond Future	11.74	83.3629	83.2619	83.3629	33,800.00
13/10/2022	R035 On 03-November-22	9.82	Call	Bond Future	0	0	0	0	582.00
13/10/2022	R035 On 03-November-22	10.30	Call	Bond Future	0	0	0	0	976.00
13/10/2022	R035 On 03-November-22	11.13	Call	Bond Future	104	0	0	0	0.00
13/10/2022	R035 On 03-November-22	11.14	Call	Bond Future	110	0	0	0	0.00
13/10/2022	R035 On 03-November-22	10.57	Call	Bond Future	3	0	0	0	0.00
13/10/2022	R035 On 03-November-22	11.15	Call	Bond Future	116	0	0	0	0.00
13/10/2022	R035 On 03-November-22	12.68	Call	Bond Future	5056	5	5	5	0.00
13/10/2022	R035 On 03-November-22	10.99	Call	Bond Future	48	0	0	0	0.00
13/10/2022	R035 On 03-November-22	11.05	Call	Bond Future	68	0	0	0	976.00
13/10/2022	R035 On 03-November-22	10.99	Put	Bond Future	4361	4	4	4	582.00
13/10/2022	R035 On 03-November-22	12.68	Put	Bond Future	53	0	0	0	976.00
13/10/2022	R035 On 03-November-22	11.15	Put	Bond Future	3479	3	3	3	0.00
13/10/2022	R035 On 03-November-22	10.57	Put	Bond Future	6883	7	7	7	582.00
13/10/2022	R035 On 03-November-22	11.14	Put	Bond Future	3533	3	4	3	0.00
13/10/2022	R035 On 03-November-22	11.05	Put	Bond Future	4023	4	4	4	0.00
13/10/2022	R035 On 03-November-22	11.13	Put	Bond Future	3586	4	4	4	0.00
13/10/2022	R035 On 03-November-22	10.30	Put	Bond Future	8587	8	9	8	0.00
13/10/2022	R035 On 03-November-22	9.82	Put	Bond Future	11738	12	12	12	0.00
13/10/2022	R035 On 02-February-23			Bond Future	11.90	84.9179	84.8135	84.9179	147,992.00
13/10/2022	R035 On 02-February-23	11.98	Call	Bond Future	2965	3	3	3	0.00
13/10/2022	R035 On 02-February-23	13.22	Call	Bond Future	7488	8	7	8	0.00
13/10/2022	R035 On 02-February-23	11.05	Call	Bond Future	859	1	1	1	976.00
13/10/2022	R035 On 02-February-23	11.06	Call	Bond Future	874	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2022	R035 On 02-February-23	10.86	Call	Bond Future	615	1	1	1	0.00
13/10/2022	R035 On 02-February-23	10.87	Call	Bond Future	626	1	1	1	0.00
13/10/2022	R035 On 02-February-23	10.30	Call	Bond Future	212	0	0	0	976.00
13/10/2022	R035 On 02-February-23	10.64	Call	Bond Future	409	0	0	0	388.00
13/10/2022	R035 On 02-February-23	11.94	Call	Bond Future	2845	3	3	3	0.00
13/10/2022	R035 On 02-February-23	10.88	Call	Bond Future	638	1	1	1	0.00
13/10/2022	R035 On 02-February-23	10.66	Call	Bond Future	424	0	0	0	0.00
13/10/2022	R035 On 02-February-23	10.60	Call	Bond Future	380	0	0	0	0.00
13/10/2022	R035 On 02-February-23	9.85	Call	Bond Future	77	0	0	0	0.00
13/10/2022	R035 On 02-February-23	9.89	Call	Bond Future	85	0	0	0	388.00
13/10/2022	R035 On 02-February-23	9.81	Call	Bond Future	70	0	0	0	582.00
13/10/2022	R035 On 02-February-23	9.81	Put	Bond Future	12641	13	13	13	0.00
13/10/2022	R035 On 02-February-23	9.89	Put	Bond Future	12125	12	12	12	0.00
13/10/2022	R035 On 02-February-23	10.60	Put	Bond Future	7888	8	8	8	0.00
13/10/2022	R035 On 02-February-23	10.64	Put	Bond Future	7671	8	8	8	0.00
13/10/2022	R035 On 02-February-23	10.66	Put	Bond Future	7563	7	8	7	582.00
13/10/2022	R035 On 02-February-23	10.30	Put	Bond Future	9595	10	10	10	0.00
13/10/2022	R035 On 02-February-23	10.88	Put	Bond Future	6443	6	6	6	0.00
13/10/2022	R035 On 02-February-23	13.22	Put	Bond Future	737	1	1	1	976.00
13/10/2022	R035 On 02-February-23	9.85	Put	Bond Future	12382	12	12	12	0.00
13/10/2022	R035 On 02-February-23	10.87	Put	Bond Future	6492	6	6	6	0.00
13/10/2022	R035 On 02-February-23	10.86	Put	Bond Future	6540	6	7	6	0.00
13/10/2022	R035 On 02-February-23	11.06	Put	Bond Future	5609	6	6	6	582.00
13/10/2022	R035 On 02-February-23	11.05	Put	Bond Future	5654	6	6	6	0.00
13/10/2022	R035 On 02-February-23	11.98	Put	Bond Future	2515	2	3	2	388.00
13/10/2022	R035 On 02-February-23	11.94	Put	Bond Future	2611	3	3	3	0.00
13/10/2022	R035 On 04-May-23			Bond Future	12.03	82.1445	82.0372	82.1445	0.00
13/10/2022	R035 On 04-May-23	11.22	Call	Bond Future	1690	2	2	2	0.00
13/10/2022	R035 On 04-May-23	10.42	Call	Bond Future	672	1	1	1	491.00
13/10/2022	R035 On 04-May-23	9.85	Call	Bond Future	309	0	0	0	388.00
13/10/2022	R035 On 04-May-23	12.46	Call	Bond Future	4925	5	5	5	0.00
13/10/2022	R035 On 04-May-23	13.18	Call	Bond Future	7428	8	7	8	0.00
13/10/2022	R035 On 04-May-23	11.17	Call	Bond Future	1600	2	2	2	491.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2022	R035 On 04-May-23	11.20	Call	Bond Future	1654	2	2	2	0.00
13/10/2022	R035 On 04-May-23	11.21	Call	Bond Future	1672	2	2	2	0.00
13/10/2022	R035 On 04-May-23	10.60	Call	Bond Future	838	1	1	1	388.00
13/10/2022	R035 On 04-May-23	10.60	Put	Bond Future	8994	9	9	9	0.00
13/10/2022	R035 On 04-May-23	13.18	Put	Bond Future	1617	2	2	2	491.00
13/10/2022	R035 On 04-May-23	12.46	Put	Bond Future	2675	3	3	3	388.00
13/10/2022	R035 On 04-May-23	11.22	Put	Bond Future	6170	6	6	6	0.00
13/10/2022	R035 On 04-May-23	9.85	Put	Bond Future	13216	13	13	13	0.00
13/10/2022	R035 On 04-May-23	10.42	Put	Bond Future	9937	10	10	10	0.00
13/10/2022	R035 On 04-May-23	11.17	Put	Bond Future	6368	6	6	6	0.00
13/10/2022	R035 On 04-May-23	11.20	Put	Bond Future	6249	6	6	6	0.00
13/10/2022	R035 On 04-May-23	11.21	Put	Bond Future	6210	6	6	6	0.00
13/10/2022	R035 On 03-August-23			Bond Future	12.16	83.8679	83.7580	83.8679	0.00
13/10/2022	R035 On 03-August-23	11.98	Call	Bond Future	3539	4	4	4	0.00
13/10/2022	R035 On 03-August-23	11.99	Call	Bond Future	3566	4	4	4	0.00
13/10/2022	R035 On 03-August-23	12.00	Call	Bond Future	3592	4	4	4	0.00
13/10/2022	R035 On 03-August-23	12.00	Put	Bond Future	4430	4	4	4	0.00
13/10/2022	R035 On 03-August-23	11.99	Put	Bond Future	4456	4	4	4	0.00
13/10/2022	R035 On 03-August-23	11.98	Put	Bond Future	4483	4	4	4	0.00
13/10/2022	R035 On 02-November-23			Bond Future	12.30	81.1287	81.0164	81.1287	0.00
13/10/2022	R035 On 02-November-23	11.43	Call	Bond Future	1885	2	2	2	0.00
13/10/2022	R035 On 02-November-23	11.41	Call	Bond Future	1849	2	2	2	0.00
13/10/2022	R035 On 02-November-23	11.42	Call	Bond Future	1867	2	2	2	0.00
13/10/2022	R035 On 02-November-23	11.42	Put	Bond Future	6548	6	7	6	0.00
13/10/2022	R035 On 02-November-23	11.41	Put	Bond Future	6586	7	7	7	0.00
13/10/2022	R035 On 02-November-23	11.43	Put	Bond Future	6511	6	7	6	0.00
13/10/2022	R186 On 03-November-22			Bond Future	9.23	108.1884	108.2486	108.1884	59,716.00
13/10/2022	R186 On 03-November-22	8.23	Call	Bond Future	0	0	0	0	4,310.00
13/10/2022	R186 On 03-November-22	8.91	Call	Bond Future	159	0	0	0	0.00
13/10/2022	R186 On 03-November-22	8.55	Call	Bond Future	9	0	0	0	0.00
13/10/2022	R186 On 03-November-22	8.54	Call	Bond Future	8	0	0	0	0.00
13/10/2022	R186 On 03-November-22	8.53	Call	Bond Future	7	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2022	R186 On 03-November-22	8.53	Put	Bond Future	2476	3	2	3	0.00
13/10/2022	R186 On 03-November-22	8.54	Put	Bond Future	2442	3	2	3	0.00
13/10/2022	R186 On 03-November-22	8.91	Put	Bond Future	1288	1	1	1	4,310.00
13/10/2022	R186 On 03-November-22	8.55	Put	Bond Future	2407	2	2	2	0.00
13/10/2022	R186 On 03-November-22	8.23	Put	Bond Future	3543	4	4	4	0.00
13/10/2022	R186 On 02-February-23			Bond Future	9.37	104.9061	104.9653	104.9061	47,090.00
13/10/2022	R186 On 02-February-23	8.34	Call	Bond Future	344	0	0	0	0.00
13/10/2022	R186 On 02-February-23	8.33	Call	Bond Future	339	0	0	0	0.00
13/10/2022	R186 On 02-February-23	8.32	Call	Bond Future	333	0	0	0	0.00
13/10/2022	R186 On 02-February-23	8.32	Put	Bond Future	3818	4	4	4	0.00
13/10/2022	R186 On 02-February-23	8.33	Put	Bond Future	3790	4	4	4	0.00
13/10/2022	R186 On 02-February-23	8.34	Put	Bond Future	3761	4	4	4	0.00
13/10/2022	R186 On 04-May-23			Bond Future	9.46	107.0466	107.1061	107.0466	0.00
13/10/2022	R186 On 04-May-23	8.83	Call	Bond Future	857	1	1	1	0.00
13/10/2022	R186 On 04-May-23	8.82	Call	Bond Future	847	1	1	1	0.00
13/10/2022	R186 On 04-May-23	8.84	Call	Bond Future	867	1	1	1	0.00
13/10/2022	R186 On 04-May-23	8.83	Put	Bond Future	2818	3	3	3	0.00
13/10/2022	R186 On 04-May-23	8.82	Put	Bond Future	2839	3	3	3	0.00
13/10/2022	R186 On 04-May-23	8.84	Put	Bond Future	2796	3	3	3	0.00
13/10/2022	R186 On 03-August-23			Bond Future	9.55	103.9850	104.0452	103.9850	0.00
13/10/2022	R186 On 03-August-23	9.75	Call	Bond Future	2325	2	2	2	0.00
13/10/2022	R186 On 03-August-23	9.73	Call	Bond Future	2290	2	2	2	0.00
13/10/2022	R186 On 03-August-23	9.74	Call	Bond Future	2307	2	2	2	0.00
13/10/2022	R186 On 03-August-23	9.74	Put	Bond Future	1754	2	2	2	0.00
13/10/2022	R186 On 03-August-23	9.73	Put	Bond Future	1766	2	2	2	0.00
13/10/2022	R186 On 03-August-23	9.75	Put	Bond Future	1743	2	2	2	0.00
13/10/2022	R186 On 02-November-23			Bond Future	9.64	106.1769	106.2383	106.1769	0.00
13/10/2022	R186 On 02-November-23	10.42	Call	Bond Future	3311	3	3	3	0.00
13/10/2022	R186 On 02-November-23	9.38	Call	Bond Future	1572	2	2	2	0.00
13/10/2022	R186 On 02-November-23	9.39	Call	Bond Future	1586	2	2	2	0.00
13/10/2022	R186 On 02-November-23	9.40	Call	Bond Future	1600	2	2	2	0.00
13/10/2022	R186 On 02-November-23	9.15	Call	Bond Future	1276	1	1	1	1,715.00
13/10/2022	R186 On 02-November-23	9.40	Put	Bond Future	2243	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2022	R186 On 02-November-23	9.39	Put	Bond Future	2256	2	2	2	0.00
13/10/2022	R186 On 02-November-23	9.15	Put	Bond Future	2598	3	3	3	0.00
13/10/2022	R186 On 02-November-23	9.38	Put	Bond Future	2270	2	2	2	0.00
13/10/2022	R186 On 02-November-23	10.42	Put	Bond Future	1245	1	1	1	1,715.00
13/10/2022	R197 On 03-November-22			Bond Future	335.88	335.9411	335.8840	335.9411	549.00
13/10/2022	R197 On 02-February-23			Bond Future	333.32	333.3814	333.3169	333.3814	294.00
13/10/2022	R197 On 04-May-23			Bond Future	340.19	340.2575	340.1888	340.2575	0.00
13/10/2022	R197 On 03-August-23			Bond Future	338.23	338.2972	338.2280	338.2972	0.00
13/10/2022	R197 On 02-November-23			Bond Future	345.43	345.4982	345.4272	345.4982	0.00
13/10/2022	R202 On 03-November-22			Bond Future	248.68	247.7813	248.6849	247.7813	5,616.00
13/10/2022	R202 On 02-February-23			Bond Future	248.65	247.7325	248.6484	247.7325	1,058.00
13/10/2022	R202 On 04-May-23			Bond Future	253.77	252.8412	253.7740	252.8412	0.00
13/10/2022	R202 On 03-August-23			Bond Future	254.28	253.3272	254.2800	253.3272	0.00
13/10/2022	R202 On 02-November-23			Bond Future	259.69	258.7188	259.6918	258.7188	0.00
13/10/2022	R209 On 03-November-22			Bond Future	11.74	64.0666	64.0265	64.0666	15,950.00
13/10/2022	R209 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	3,250.00
13/10/2022	R209 On 03-November-22	11.50	Call	Bond Future	442	0	0	0	1,136.00
13/10/2022	R209 On 03-November-22	11.01	Call	Bond Future	45	0	0	0	0.00
13/10/2022	R209 On 03-November-22	11.02	Call	Bond Future	48	0	0	0	0.00
13/10/2022	R209 On 03-November-22	10.50	Call	Bond Future	1	0	0	0	0.00
13/10/2022	R209 On 03-November-22	10.90	Call	Bond Future	23	0	0	0	1,136.00
13/10/2022	R209 On 03-November-22	11.00	Call	Bond Future	42	0	0	0	0.00
13/10/2022	R209 On 03-November-22	9.25	Call	Bond Future	0	0	0	0	6,000.00
13/10/2022	R209 On 03-November-22	9.50	Call	Bond Future	0	0	0	0	0.00
13/10/2022	R209 On 03-November-22	12.00	Call	Bond Future	1693	2	2	2	0.00
13/10/2022	R209 On 03-November-22	11.03	Call	Bond Future	51	0	0	0	0.00
13/10/2022	R209 On 03-November-22	11.03	Put	Bond Future	3632	4	4	4	0.00
13/10/2022	R209 On 03-November-22	10.50	Put	Bond Future	6434	6	6	6	0.00
13/10/2022	R209 On 03-November-22	10.90	Put	Bond Future	4288	4	4	4	0.00
13/10/2022	R209 On 03-November-22	12.00	Put	Bond Future	465	0	0	0	3,250.00
13/10/2022	R209 On 03-November-22	9.50	Put	Bond Future	12291	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2022	R209 On 03-November-22	9.25	Put	Bond Future	13860	14	14	14	0.00
13/10/2022	R209 On 03-November-22	11.00	Put	Bond Future	3781	4	4	4	5,000.00
13/10/2022	R209 On 03-November-22	11.02	Put	Bond Future	3682	4	4	4	0.00
13/10/2022	R209 On 03-November-22	11.01	Put	Bond Future	3731	4	4	4	0.00
13/10/2022	R209 On 03-November-22	11.50	Put	Bond Future	1630	2	2	2	0.00
13/10/2022	R209 On 03-November-22	10.00	Put	Bond Future	9280	9	9	9	6,000.00
13/10/2022	R209 On 02-February-23			Bond Future	11.88	65.2617	65.2196	65.2617	8,718.00
13/10/2022	R209 On 02-February-23	10.80	Call	Bond Future	490	1	0	1	0.00
13/10/2022	R209 On 02-February-23	10.79	Call	Bond Future	480	0	0	0	0.00
13/10/2022	R209 On 02-February-23	10.78	Call	Bond Future	471	0	0	0	0.00
13/10/2022	R209 On 02-February-23	10.80	Put	Bond Future	5929	6	6	6	0.00
13/10/2022	R209 On 02-February-23	10.78	Put	Bond Future	6017	6	6	6	0.00
13/10/2022	R209 On 02-February-23	10.79	Put	Bond Future	5973	6	6	6	0.00
13/10/2022	R209 On 04-May-23			Bond Future	12.00	63.4398	63.3964	63.4398	3,450.00
13/10/2022	R209 On 04-May-23	11.11	Call	Bond Future	1344	1	1	1	0.00
13/10/2022	R209 On 04-May-23	11.00	Call	Bond Future	1183	1	1	1	0.00
13/10/2022	R209 On 04-May-23	12.50	Call	Bond Future	4486	5	4	5	0.00
13/10/2022	R209 On 04-May-23	11.09	Call	Bond Future	1314	1	1	1	0.00
13/10/2022	R209 On 04-May-23	11.10	Call	Bond Future	1329	1	1	1	0.00
13/10/2022	R209 On 04-May-23	10.00	Call	Bond Future	346	0	0	0	8,500.00
13/10/2022	R209 On 04-May-23	10.00	Put	Bond Future	10760	11	11	11	0.00
13/10/2022	R209 On 04-May-23	11.10	Put	Bond Future	5743	6	6	6	0.00
13/10/2022	R209 On 04-May-23	11.09	Put	Bond Future	5779	6	6	6	0.00
13/10/2022	R209 On 04-May-23	12.50	Put	Bond Future	2212	2	2	2	8,500.00
13/10/2022	R209 On 04-May-23	11.00	Put	Bond Future	6114	6	6	6	11,000.00
13/10/2022	R209 On 04-May-23	11.11	Put	Bond Future	5706	6	6	6	0.00
13/10/2022	R209 On 03-August-23			Bond Future	12.12	64.7710	64.7263	64.7710	0.00
13/10/2022	R209 On 03-August-23	11.95	Call	Bond Future	3126	3	3	3	0.00
13/10/2022	R209 On 03-August-23	11.94	Call	Bond Future	3103	3	3	3	0.00
13/10/2022	R209 On 03-August-23	11.93	Call	Bond Future	3080	3	3	3	0.00
13/10/2022	R209 On 03-August-23	11.95	Put	Bond Future	3895	4	4	4	0.00
13/10/2022	R209 On 03-August-23	11.93	Put	Bond Future	3943	4	4	4	0.00
13/10/2022	R209 On 03-August-23	11.94	Put	Bond Future	3919	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2022	R209 On 02-November-23			Bond Future	12.24	62.9837	62.9380	62.9837	0.00
13/10/2022	R209 On 02-November-23	11.35	Call	Bond Future	1633	2	2	2	0.00
13/10/2022	R209 On 02-November-23	11.34	Call	Bond Future	1617	2	2	2	0.00
13/10/2022	R209 On 02-November-23	11.33	Call	Bond Future	1602	2	2	2	0.00
13/10/2022	R209 On 02-November-23	11.33	Put	Bond Future	5899	6	6	6	0.00
13/10/2022	R209 On 02-November-23	11.34	Put	Bond Future	5865	6	6	6	0.00
13/10/2022	R209 On 02-November-23	11.35	Put	Bond Future	5831	6	6	6	0.00
13/10/2022	R210 On 03-November-22			Bond Future	226.08	226.3877	226.0792	226.3877	103.00
13/10/2022	R210 On 02-February-23			Bond Future	230.35	230.6668	230.3481	230.6668	372.00
13/10/2022	R210 On 04-May-23			Bond Future	231.99	232.3208	231.9941	232.3208	0.00
13/10/2022	R210 On 03-August-23			Bond Future	236.91	237.2430	236.9086	237.2430	0.00
13/10/2022	R210 On 02-November-23			Bond Future	238.74	239.0826	238.7421	239.0826	0.00
13/10/2022	R213 On 03-November-22			Bond Future	11.24	78.8965	78.8151	78.8965	33,508.00
13/10/2022	R213 On 03-November-22	9.13	Call	Bond Future	0	0	0	0	200.00
13/10/2022	R213 On 03-November-22	9.84	Call	Bond Future	0	0	0	0	0.00
13/10/2022	R213 On 03-November-22	10.40	Call	Bond Future	1	0	0	0	0.00
13/10/2022	R213 On 03-November-22	10.19	Call	Bond Future	0	0	0	0	0.00
13/10/2022	R213 On 03-November-22	9.98	Call	Bond Future	0	0	0	0	0.00
13/10/2022	R213 On 03-November-22	9.19	Call	Bond Future	0	0	0	0	476.00
13/10/2022	R213 On 03-November-22	10.38	Call	Bond Future	1	0	0	0	0.00
13/10/2022	R213 On 03-November-22	10.39	Call	Bond Future	1	0	0	0	0.00
13/10/2022	R213 On 03-November-22	10.37	Call	Bond Future	1	0	0	0	0.00
13/10/2022	R213 On 03-November-22	10.37	Put	Bond Future	4030	4	4	4	200.00
13/10/2022	R213 On 03-November-22	10.39	Put	Bond Future	3934	4	4	4	0.00
13/10/2022	R213 On 03-November-22	10.38	Put	Bond Future	3982	4	4	4	0.00
13/10/2022	R213 On 03-November-22	9.19	Put	Bond Future	9965	10	10	10	0.00
13/10/2022	R213 On 03-November-22	9.98	Put	Bond Future	5933	6	6	6	200.00
13/10/2022	R213 On 03-November-22	10.19	Put	Bond Future	4901	5	5	5	476.00
13/10/2022	R213 On 03-November-22	10.40	Put	Bond Future	3886	4	4	4	0.00
13/10/2022	R213 On 03-November-22	9.84	Put	Bond Future	6630	7	7	7	476.00
13/10/2022	R213 On 03-November-22	9.13	Put	Bond Future	10282	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2022	R213 On 02-February-23			Bond Future	11.40	80.3682	80.2838	80.3682	14,163.00
13/10/2022	R213 On 02-February-23	10.43	Call	Bond Future	554	1	1	1	912.00
13/10/2022	R213 On 02-February-23	10.22	Call	Bond Future	385	0	0	0	0.00
13/10/2022	R213 On 02-February-23	9.16	Call	Bond Future	56	0	0	0	476.00
13/10/2022	R213 On 02-February-23	10.21	Call	Bond Future	379	0	0	0	0.00
13/10/2022	R213 On 02-February-23	12.20	Call	Bond Future	4353	4	4	4	0.00
13/10/2022	R213 On 02-February-23	10.23	Call	Bond Future	392	0	0	0	0.00
13/10/2022	R213 On 02-February-23	10.35	Call	Bond Future	483	1	0	1	0.00
13/10/2022	R213 On 02-February-23	10.01	Call	Bond Future	274	0	0	0	0.00
13/10/2022	R213 On 02-February-23	10.35	Put	Bond Future	5271	5	5	5	476.00
13/10/2022	R213 On 02-February-23	12.20	Put	Bond Future	944	1	1	1	912.00
13/10/2022	R213 On 02-February-23	10.22	Put	Bond Future	5792	6	6	6	0.00
13/10/2022	R213 On 02-February-23	10.43	Put	Bond Future	4964	5	5	5	0.00
13/10/2022	R213 On 02-February-23	10.21	Put	Bond Future	5833	6	6	6	0.00
13/10/2022	R213 On 02-February-23	9.16	Put	Bond Future	10736	11	11	11	0.00
13/10/2022	R213 On 02-February-23	10.01	Put	Bond Future	6693	7	7	7	476.00
13/10/2022	R213 On 02-February-23	10.23	Put	Bond Future	5750	6	6	6	0.00
13/10/2022	R213 On 04-May-23			Bond Future	11.54	78.4536	78.3668	78.4536	0.00
13/10/2022	R213 On 04-May-23	10.74	Call	Bond Future	1293	1	1	1	0.00
13/10/2022	R213 On 04-May-23	10.73	Call	Bond Future	1279	1	1	1	0.00
13/10/2022	R213 On 04-May-23	10.75	Call	Bond Future	1307	1	1	1	0.00
13/10/2022	R213 On 04-May-23	10.75	Put	Bond Future	4764	5	5	5	0.00
13/10/2022	R213 On 04-May-23	10.73	Put	Bond Future	4827	5	5	5	0.00
13/10/2022	R213 On 04-May-23	10.74	Put	Bond Future	4796	5	5	5	0.00
13/10/2022	R213 On 03-August-23			Bond Future	11.67	80.0992	80.0102	80.0992	0.00
13/10/2022	R213 On 03-August-23	11.62	Call	Bond Future	2993	3	3	3	0.00
13/10/2022	R213 On 03-August-23	11.61	Call	Bond Future	2970	3	3	3	0.00
13/10/2022	R213 On 03-August-23	11.63	Call	Bond Future	3015	3	3	3	0.00
13/10/2022	R213 On 03-August-23	11.62	Put	Bond Future	3198	3	3	3	0.00
13/10/2022	R213 On 03-August-23	11.61	Put	Bond Future	3217	3	3	3	0.00
13/10/2022	R213 On 03-August-23	11.63	Put	Bond Future	3178	3	3	3	0.00
13/10/2022	R213 On 02-November-23			Bond Future	11.82	78.2325	78.1415	78.2325	0.00
13/10/2022	R213 On 02-November-23	11.12	Call	Bond Future	1625	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2022	R213 On 02-November-23	11.11	Call	Bond Future	1610	2	2	2	0.00
13/10/2022	R213 On 02-November-23	11.13	Call	Bond Future	1641	2	2	2	0.00
13/10/2022	R213 On 02-November-23	11.13	Put	Bond Future	4492	4	4	4	0.00
13/10/2022	R213 On 02-November-23	11.11	Put	Bond Future	4546	4	5	4	0.00
13/10/2022	R213 On 02-November-23	11.12	Put	Bond Future	4519	4	5	4	0.00
13/10/2022	R214 On 03-November-22			Bond Future	11.87	61.5668	61.4743	61.5668	23,395.00
13/10/2022	R214 On 03-November-22	11.35	Call	Bond Future	157	0	0	0	0.00
13/10/2022	R214 On 03-November-22	11.36	Call	Bond Future	164	0	0	0	0.00
13/10/2022	R214 On 03-November-22	11.34	Call	Bond Future	149	0	0	0	0.00
13/10/2022	R214 On 03-November-22	11.36	Put	Bond Future	2784	3	3	3	0.00
13/10/2022	R214 On 03-November-22	11.35	Put	Bond Future	2830	3	3	3	0.00
13/10/2022	R214 On 03-November-22	11.34	Put	Bond Future	2876	3	3	3	0.00
13/10/2022	R214 On 02-February-23			Bond Future	12.00	62.7153	62.6199	62.7153	64,507.00
13/10/2022	R214 On 02-February-23	11.09	Call	Bond Future	684	1	1	1	0.00
13/10/2022	R214 On 02-February-23	11.80	Call	Bond Future	1939	2	2	2	1,600.00
13/10/2022	R214 On 02-February-23	11.10	Call	Bond Future	696	1	1	1	1,600.00
13/10/2022	R214 On 02-February-23	11.07	Call	Bond Future	660	1	1	1	0.00
13/10/2022	R214 On 02-February-23	11.08	Call	Bond Future	672	1	1	1	0.00
13/10/2022	R214 On 02-February-23	11.08	Put	Bond Future	5477	5	5	5	0.00
13/10/2022	R214 On 02-February-23	11.07	Put	Bond Future	5520	5	6	5	0.00
13/10/2022	R214 On 02-February-23	11.80	Put	Bond Future	2933	3	3	3	0.00
13/10/2022	R214 On 02-February-23	11.09	Put	Bond Future	5433	5	5	5	0.00
13/10/2022	R214 On 02-February-23	11.10	Put	Bond Future	5390	5	5	5	0.00
13/10/2022	R214 On 04-May-23			Bond Future	12.11	60.6947	60.5968	60.6947	0.00
13/10/2022	R214 On 04-May-23	11.38	Call	Bond Future	1700	2	2	2	0.00
13/10/2022	R214 On 04-May-23	11.37	Call	Bond Future	1682	2	2	2	0.00
13/10/2022	R214 On 04-May-23	11.36	Call	Bond Future	1665	2	2	2	0.00
13/10/2022	R214 On 04-May-23	11.36	Put	Bond Future	5481	5	5	5	0.00
13/10/2022	R214 On 04-May-23	11.37	Put	Bond Future	5445	5	5	5	0.00
13/10/2022	R214 On 04-May-23	11.38	Put	Bond Future	5409	5	5	5	0.00
13/10/2022	R214 On 03-August-23			Bond Future	12.22	61.9681	61.8679	61.9681	0.00
13/10/2022	R214 On 03-August-23	12.16	Call	Bond Future	3643	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2022	R214 On 03-August-23	12.15	Call	Bond Future	3618	4	4	4	0.00
13/10/2022	R214 On 03-August-23	12.14	Call	Bond Future	3594	4	4	4	0.00
13/10/2022	R214 On 03-August-23	12.14	Put	Bond Future	3964	4	4	4	0.00
13/10/2022	R214 On 03-August-23	12.15	Put	Bond Future	3940	4	4	4	0.00
13/10/2022	R214 On 03-August-23	12.16	Put	Bond Future	3917	4	4	4	0.00
13/10/2022	R214 On 02-November-23			Bond Future	12.33	59.9734	59.8710	59.9734	0.00
13/10/2022	R214 On 02-November-23	11.47	Call	Bond Future	2043	2	2	2	0.00
13/10/2022	R214 On 02-November-23	11.45	Call	Bond Future	2008	2	2	2	0.00
13/10/2022	R214 On 02-November-23	11.46	Call	Bond Future	2025	2	2	2	0.00
13/10/2022	R214 On 02-November-23	11.46	Put	Bond Future	6360	6	6	6	0.00
13/10/2022	R214 On 02-November-23	11.45	Put	Bond Future	6396	6	6	6	0.00
13/10/2022	R214 On 02-November-23	11.47	Put	Bond Future	6325	6	6	6	0.00
13/10/2022	R248 On 03-November-22			Bond Future	11.89	76.7630	76.6794	76.7630	125,651.00
13/10/2022	R248 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	0.00
13/10/2022	R248 On 03-November-22	11.90	Call	Bond Future	1285	1	1	1	0.00
13/10/2022	R248 On 03-November-22	11.30	Call	Bond Future	140	0	0	0	874.00
13/10/2022	R248 On 03-November-22	11.31	Call	Bond Future	147	0	0	0	0.00
13/10/2022	R248 On 03-November-22	10.60	Call	Bond Future	1	0	0	0	874.00
13/10/2022	R248 On 03-November-22	11.32	Call	Bond Future	155	0	0	0	0.00
13/10/2022	R248 On 03-November-22	11.20	Call	Bond Future	82	0	0	0	0.00
13/10/2022	R248 On 03-November-22	10.70	Call	Bond Future	2	0	0	0	0.00
13/10/2022	R248 On 03-November-22	10.70	Put	Bond Future	8043	8	8	8	0.00
13/10/2022	R248 On 03-November-22	11.20	Put	Bond Future	4555	4	5	4	0.00
13/10/2022	R248 On 03-November-22	11.30	Put	Bond Future	3931	4	4	4	0.00
13/10/2022	R248 On 03-November-22	11.31	Put	Bond Future	3871	4	4	4	0.00
13/10/2022	R248 On 03-November-22	10.60	Put	Bond Future	8788	9	9	9	0.00
13/10/2022	R248 On 03-November-22	11.90	Put	Bond Future	1193	1	1	1	0.00
13/10/2022	R248 On 03-November-22	10.00	Put	Bond Future	13521	13	14	13	0.00
13/10/2022	R248 On 03-November-22	11.32	Put	Bond Future	3811	4	4	4	0.00
13/10/2022	R248 On 02-February-23			Bond Future	12.01	78.2318	78.1452	78.2318	188,624.00
13/10/2022	R248 On 02-February-23	11.10	Call	Bond Future	845	1	1	1	0.00
13/10/2022	R248 On 02-February-23	11.06	Call	Bond Future	786	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2022	R248 On 02-February-23	10.40	Call	Bond Future	220	0	0	0	0.00
13/10/2022	R248 On 02-February-23	11.07	Call	Bond Future	800	1	1	1	0.00
13/10/2022	R248 On 02-February-23	11.08	Call	Bond Future	815	1	1	1	0.00
13/10/2022	R248 On 02-February-23	11.70	Call	Bond Future	2100	2	2	2	2,542.00
13/10/2022	R248 On 02-February-23	11.00	Call	Bond Future	703	1	1	1	2,542.00
13/10/2022	R248 On 02-February-23	11.00	Put	Bond Future	7356	7	7	7	0.00
13/10/2022	R248 On 02-February-23	11.70	Put	Bond Future	4055	4	4	4	0.00
13/10/2022	R248 On 02-February-23	11.08	Put	Bond Future	6906	7	7	7	0.00
13/10/2022	R248 On 02-February-23	11.10	Put	Bond Future	6797	7	7	7	0.00
13/10/2022	R248 On 02-February-23	11.07	Put	Bond Future	6962	7	7	7	0.00
13/10/2022	R248 On 02-February-23	10.40	Put	Bond Future	11315	11	11	11	0.00
13/10/2022	R248 On 02-February-23	11.06	Put	Bond Future	7017	7	7	7	0.00
13/10/2022	R248 On 04-May-23			Bond Future	12.13	75.3664	75.2774	75.3664	0.00
13/10/2022	R248 On 04-May-23	11.33	Call	Bond Future	1970	2	2	2	0.00
13/10/2022	R248 On 04-May-23	11.34	Call	Bond Future	1991	2	2	2	0.00
13/10/2022	R248 On 04-May-23	11.35	Call	Bond Future	2012	2	2	2	0.00
13/10/2022	R248 On 04-May-23	11.35	Put	Bond Future	6944	7	7	7	0.00
13/10/2022	R248 On 04-May-23	11.34	Put	Bond Future	6990	7	7	7	0.00
13/10/2022	R248 On 04-May-23	11.33	Put	Bond Future	7036	7	7	7	0.00
13/10/2022	R248 On 03-August-23			Bond Future	12.24	76.9101	76.8189	76.9101	0.00
13/10/2022	R248 On 03-August-23	12.09	Call	Bond Future	4065	4	4	4	0.00
13/10/2022	R248 On 03-August-23	12.10	Call	Bond Future	4095	4	4	4	0.00
13/10/2022	R248 On 03-August-23	12.11	Call	Bond Future	4125	4	4	4	0.00
13/10/2022	R248 On 03-August-23	12.11	Put	Bond Future	4919	5	5	5	0.00
13/10/2022	R248 On 03-August-23	12.10	Put	Bond Future	4949	5	5	5	0.00
13/10/2022	R248 On 03-August-23	12.09	Put	Bond Future	4979	5	5	5	0.00
13/10/2022	R248 On 02-November-23			Bond Future	12.36	74.1073	74.0141	74.1073	0.00
13/10/2022	R248 On 02-November-23	11.49	Call	Bond Future	2249	2	2	2	0.00
13/10/2022	R248 On 02-November-23	11.47	Call	Bond Future	2207	2	2	2	0.00
13/10/2022	R248 On 02-November-23	11.48	Call	Bond Future	2228	2	2	2	0.00
13/10/2022	R248 On 02-November-23	11.49	Put	Bond Future	7580	8	8	8	0.00
13/10/2022	R248 On 02-November-23	11.47	Put	Bond Future	7669	8	8	8	0.00
13/10/2022	R248 On 02-November-23	11.48	Put	Bond Future	7624	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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