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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2022	2025 On 03-November-22			Bond Future	165.73	165.8487	165.7313	165.8487	3,313.00
14/10/2022	2025 On 02-February-23			Bond Future	167.15	167.2717	167.1492	167.2717	3,967.00
14/10/2022	2025 On 04-May-23			Bond Future	170.59	170.7200	170.5935	170.7200	0.00
14/10/2022	2025 On 03-August-23			Bond Future	172.44	172.5716	172.4429	172.5716	0.00
14/10/2022	2025 On 02-November-23			Bond Future	176.11	176.2441	176.1125	176.2441	0.00
14/10/2022	2029 On 03-November-22			Bond Future	118.62	118.8522	118.6197	118.8522	1,086.00
14/10/2022	2029 On 02-February-23			Bond Future	120.86	121.0964	120.8572	121.0964	912.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2022	2029 On 04-May-23			Bond Future	122.05	122.2900	122.0451	122.2900	0.00
14/10/2022	2029 On 03-August-23			Bond Future	124.63	124.8804	124.6299	124.8804	0.00
14/10/2022	2029 On 02-November-23			Bond Future	125.94	126.1910	125.9364	126.1910	0.00
14/10/2022	2030 On 03-November-22			Bond Future	10.86	87.9840	10.8578	87.9840	54,541.00
14/10/2022	2030 On 03-November-22	10.08	Call	Bond Future	4	0	4	0	0.00
14/10/2022	2030 On 03-November-22	10.09	Call	Bond Future	4	0	4	0	0.00
14/10/2022	2030 On 03-November-22	10.20	Call	Bond Future	19	0	19	0	500.00
14/10/2022	2030 On 03-November-22	11.57	Call	Bond Future	3220	3	3220	3	0.00
14/10/2022	2030 On 03-November-22	10.10	Call	Bond Future	5	0	5	0	0.00
14/10/2022	2030 On 03-November-22	9.70	Call	Bond Future	0	0	0	0	500.00
14/10/2022	2030 On 03-November-22	9.70	Put	Bond Future	5378	5	5378	5	0.00
14/10/2022	2030 On 03-November-22	10.10	Put	Bond Future	3478	4	3478	4	0.00
14/10/2022	2030 On 03-November-22	10.20	Put	Bond Future	3023	3	3023	3	0.00
14/10/2022	2030 On 03-November-22	11.57	Put	Bond Future	112	0	112	0	500.00
14/10/2022	2030 On 03-November-22	10.09	Put	Bond Future	3525	4	3525	4	0.00
14/10/2022	2030 On 03-November-22	10.08	Put	Bond Future	3571	4	3571	4	0.00
14/10/2022	2030 On 02-February-23			Bond Future	11.02	85.6180	11.0173	85.6180	77,767.00
14/10/2022	2030 On 02-February-23	11.55	Call	Bond Future	3402	3	3402	3	5,000.00
14/10/2022	2030 On 02-February-23	11.12	Call	Bond Future	2244	2	2244	2	0.00
14/10/2022	2030 On 02-February-23	11.16	Call	Bond Future	2342	2	2342	2	0.00
14/10/2022	2030 On 02-February-23	10.01	Call	Bond Future	484	0	484	0	0.00
14/10/2022	2030 On 02-February-23	9.83	Call	Bond Future	369	0	369	0	388.00
14/10/2022	2030 On 02-February-23	8.81	Call	Bond Future	63	0	63	0	102.00
14/10/2022	2030 On 02-February-23	9.08	Call	Bond Future	109	0	109	0	388.00
14/10/2022	2030 On 02-February-23	9.94	Call	Bond Future	436	0	436	0	0.00
14/10/2022	2030 On 02-February-23	9.79	Call	Bond Future	347	0	347	0	0.00
14/10/2022	2030 On 02-February-23	11.35	Call	Bond Future	2836	3	2836	3	5,000.00
14/10/2022	2030 On 02-February-23	9.99	Call	Bond Future	469	0	469	0	0.00
14/10/2022	2030 On 02-February-23	10.00	Call	Bond Future	476	0	476	0	0.00
14/10/2022	2030 On 02-February-23	9.80	Call	Bond Future	353	0	353	0	0.00
14/10/2022	2030 On 02-February-23	9.20	Call	Bond Future	134	0	134	0	0.00
14/10/2022	2030 On 02-February-23	9.04	Call	Bond Future	102	0	102	0	0.00
14/10/2022	2030 On 02-February-23	9.66	Call	Bond Future	284	0	284	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
14/10/2022	2030 On 02-February-23	9.66	Put	Bond Future	6428	7	6428	7	102.00
14/10/2022	2030 On 02-February-23	8.81	Put	Bond Future	10339	10	10339	10	0.00
14/10/2022	2030 On 02-February-23	9.04	Put	Bond Future	9237	9	9237	9	0.00
14/10/2022	2030 On 02-February-23	9.08	Put	Bond Future	9048	9	9048	9	0.00
14/10/2022	2030 On 02-February-23	9.20	Put	Bond Future	8485	9	8485	9	0.00
14/10/2022	2030 On 02-February-23	9.94	Put	Bond Future	5267	5	5267	5	102.00
14/10/2022	2030 On 02-February-23	10.01	Put	Bond Future	4992	5	4992	5	0.00
14/10/2022	2030 On 02-February-23	11.35	Put	Bond Future	1410	1	1410	1	0.00
14/10/2022	2030 On 02-February-23	11.16	Put	Bond Future	1726	2	1726	2	388.00
14/10/2022	2030 On 02-February-23	9.79	Put	Bond Future	5879	6	5879	6	0.00
14/10/2022	2030 On 02-February-23	9.83	Put	Bond Future	5713	6	5713	6	0.00
14/10/2022	2030 On 02-February-23	9.80	Put	Bond Future	5837	6	5837	6	0.00
14/10/2022	2030 On 02-February-23	9.99	Put	Bond Future	5069	5	5069	5	0.00
14/10/2022	2030 On 02-February-23	10.00	Put	Bond Future	5030	5	5030	5	0.00
14/10/2022	2030 On 02-February-23	11.12	Put	Bond Future	1800	2	1800	2	0.00
14/10/2022	2030 On 02-February-23	11.55	Put	Bond Future	1134	1	1134	1	0.00
14/10/2022	2030 On 04-May-23			Bond Future	11.16	87.3655	11.1579	87.3655	0.00
14/10/2022	2030 On 04-May-23	12.57	Call	Bond Future	6597	7	6597	7	0.00
14/10/2022	2030 On 04-May-23	11.62	Call	Bond Future	3801	4	3801	4	0.00
14/10/2022	2030 On 04-May-23	12.04	Call	Bond Future	4979	5	4979	5	0.00
14/10/2022	2030 On 04-May-23	12.50	Call	Bond Future	6377	6	6377	6	0.00
14/10/2022	2030 On 04-May-23	10.54	Call	Bond Future	1472	1	1472	1	0.00
14/10/2022	2030 On 04-May-23	10.65	Call	Bond Future	1650	2	1650	2	350.00
14/10/2022	2030 On 04-May-23	9.58	Call	Bond Future	506	0	506	0	150.00
14/10/2022	2030 On 04-May-23	11.34	Call	Bond Future	3086	3	3086	3	0.00
14/10/2022	2030 On 04-May-23	10.42	Call	Bond Future	1296	1	1296	1	479.00
14/10/2022	2030 On 04-May-23	10.52	Call	Bond Future	1440	1	1440	1	0.00
14/10/2022	2030 On 04-May-23	10.53	Call	Bond Future	1456	1	1456	1	0.00
14/10/2022	2030 On 04-May-23	9.67	Call	Bond Future	560	1	560	1	479.00
14/10/2022	2030 On 04-May-23	9.78	Call	Bond Future	632	1	632	1	388.00
14/10/2022	2030 On 04-May-23	9.03	Call	Bond Future	265	0	265	0	388.00
14/10/2022	2030 On 04-May-23	10.00	Call	Bond Future	800	1	800	1	1,080.00
14/10/2022	2030 On 04-May-23	10.00	Put	Bond Future	5846	6	5846	6	0.00

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14/10/2022	2030 On 04-May-23	9.03	Put	Bond Future	9831	10	9831	10	0.00
14/10/2022	2030 On 04-May-23	9.58	Put	Bond Future	7476	8	7476	8	0.00
14/10/2022	2030 On 04-May-23	9.78	Put	Bond Future	6679	7	6679	7	0.00
14/10/2022	2030 On 04-May-23	9.67	Put	Bond Future	7113	7	7113	7	0.00
14/10/2022	2030 On 04-May-23	10.53	Put	Bond Future	4147	4	4147	4	0.00
14/10/2022	2030 On 04-May-23	10.52	Put	Bond Future	4175	4	4175	4	0.00
14/10/2022	2030 On 04-May-23	10.42	Put	Bond Future	4470	5	4470	5	0.00
14/10/2022	2030 On 04-May-23	11.34	Put	Bond Future	2325	2	2325	2	150.00
14/10/2022	2030 On 04-May-23	10.65	Put	Bond Future	3819	4	3819	4	0.00
14/10/2022	2030 On 04-May-23	10.54	Put	Bond Future	4119	4	4119	4	0.00
14/10/2022	2030 On 04-May-23	12.50	Put	Bond Future	967	1	967	1	479.00
14/10/2022	2030 On 04-May-23	12.04	Put	Bond Future	1372	1	1372	1	1,080.00
14/10/2022	2030 On 04-May-23	11.62	Put	Bond Future	1887	2	1887	2	388.00
14/10/2022	2030 On 04-May-23	12.57	Put	Bond Future	916	1	916	1	350.00
14/10/2022	2030 On 03-August-23			Bond Future	11.30	85.1902	11.3000	85.1902	0.00
14/10/2022	2030 On 03-August-23	12.59	Call	Bond Future	6332	6	6332	6	0.00
14/10/2022	2030 On 03-August-23	11.36	Call	Bond Future	3061	3	3061	3	0.00
14/10/2022	2030 On 03-August-23	12.89	Call	Bond Future	7229	7	7229	7	0.00
14/10/2022	2030 On 03-August-23	11.34	Call	Bond Future	3016	3	3016	3	0.00
14/10/2022	2030 On 03-August-23	10.40	Call	Bond Future	1336	1	1336	1	1,012.00
14/10/2022	2030 On 03-August-23	10.65	Call	Bond Future	1692	2	1692	2	350.00
14/10/2022	2030 On 03-August-23	11.35	Call	Bond Future	3038	3	3038	3	0.00
14/10/2022	2030 On 03-August-23	11.36	Put	Bond Future	2817	3	2817	3	0.00
14/10/2022	2030 On 03-August-23	10.65	Put	Bond Future	4391	4	4391	4	0.00
14/10/2022	2030 On 03-August-23	11.34	Put	Bond Future	2853	3	2853	3	0.00
14/10/2022	2030 On 03-August-23	12.89	Put	Bond Future	1057	1	1057	1	350.00
14/10/2022	2030 On 03-August-23	10.40	Put	Bond Future	5101	5	5101	5	0.00
14/10/2022	2030 On 03-August-23	12.59	Put	Bond Future	1280	1	1280	1	1,012.00
14/10/2022	2030 On 03-August-23	11.35	Put	Bond Future	2835	3	2835	3	0.00
14/10/2022	2030 On 02-November-23			Bond Future	11.44	86.9861	11.4394	86.9861	0.00
14/10/2022	2030 On 02-November-23	10.82	Call	Bond Future	1674	2	1674	2	0.00
14/10/2022	2030 On 02-November-23	10.81	Call	Bond Future	1658	2	1658	2	0.00
14/10/2022	2030 On 02-November-23	10.80	Call	Bond Future	1642	2	1642	2	0.00

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14/10/2022	2030 On 02-November-23	10.80	Put	Bond Future	4212	4	4212	4	0.00
14/10/2022	2030 On 02-November-23	10.81	Put	Bond Future	4187	4	4187	4	0.00
14/10/2022	2030 On 02-November-23	10.82	Put	Bond Future	4163	4	4163	4	0.00
14/10/2022	2032 On 03-November-22			Bond Future	11.34	83.1922	11.3414	83.1922	128,644.00
14/10/2022	2032 On 03-November-22	9.31	Call	Bond Future	0	0	0	0	180.00
14/10/2022	2032 On 03-November-22	9.46	Call	Bond Future	0	0	0	0	500.00
14/10/2022	2032 On 03-November-22	11.55	Call	Bond Future	1583	2	1583	2	0.00
14/10/2022	2032 On 03-November-22	12.30	Call	Bond Future	4664	5	4664	5	0.00
14/10/2022	2032 On 03-November-22	10.66	Call	Bond Future	31	0	31	0	0.00
14/10/2022	2032 On 03-November-22	10.67	Call	Bond Future	34	0	34	0	750.00
14/10/2022	2032 On 03-November-22	11.45	Call	Bond Future	1256	1	1256	1	0.00
14/10/2022	2032 On 03-November-22	10.21	Call	Bond Future	0	0	0	0	500.00
14/10/2022	2032 On 03-November-22	10.49	Call	Bond Future	6	0	6	0	0.00
14/10/2022	2032 On 03-November-22	10.56	Call	Bond Future	12	0	12	0	0.00
14/10/2022	2032 On 03-November-22	10.11	Call	Bond Future	0	0	0	0	0.00
14/10/2022	2032 On 03-November-22	9.36	Call	Bond Future	0	0	0	0	454.00
14/10/2022	2032 On 03-November-22	9.92	Call	Bond Future	0	0	0	0	750.00
14/10/2022	2032 On 03-November-22	10.16	Call	Bond Future	0	0	0	0	0.00
14/10/2022	2032 On 03-November-22	10.16	Put	Bond Future	6200	6	6200	6	180.00
14/10/2022	2032 On 03-November-22	9.92	Put	Bond Future	7535	8	7535	8	0.00
14/10/2022	2032 On 03-November-22	10.11	Put	Bond Future	6476	7	6476	7	454.00
14/10/2022	2032 On 03-November-22	9.36	Put	Bond Future	10753	11	10753	11	0.00
14/10/2022	2032 On 03-November-22	9.46	Put	Bond Future	10167	10	10167	10	0.00
14/10/2022	2032 On 03-November-22	10.56	Put	Bond Future	4046	4	4046	4	180.00
14/10/2022	2032 On 03-November-22	9.31	Put	Bond Future	11048	11	11048	11	0.00
14/10/2022	2032 On 03-November-22	10.49	Put	Bond Future	4413	4	4413	4	454.00
14/10/2022	2032 On 03-November-22	10.21	Put	Bond Future	5926	6	5926	6	0.00
14/10/2022	2032 On 03-November-22	11.45	Put	Bond Future	716	1	716	1	7,500.00
14/10/2022	2032 On 03-November-22	10.67	Put	Bond Future	3484	4	3484	4	0.00
14/10/2022	2032 On 03-November-22	10.66	Put	Bond Future	3534	4	3534	4	0.00
14/10/2022	2032 On 03-November-22	12.30	Put	Bond Future	53	0	53	0	750.00
14/10/2022	2032 On 03-November-22	11.55	Put	Bond Future	549	1	549	1	500.00
14/10/2022	2032 On 02-February-23			Bond Future	11.50	84.7425	11.5001	84.7425	89,249.00

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14/10/2022	2032 On 02-February-23	11.84	Call	Bond Future	3307	3	3307	3	0.00
14/10/2022	2032 On 02-February-23	12.75	Call	Bond Future	6441	6	6441	6	0.00
14/10/2022	2032 On 02-February-23	10.38	Call	Bond Future	461	0	461	0	0.00
14/10/2022	2032 On 02-February-23	10.39	Call	Bond Future	468	0	468	0	0.00
14/10/2022	2032 On 02-February-23	10.16	Call	Bond Future	316	0	316	0	0.00
14/10/2022	2032 On 02-February-23	9.31	Call	Bond Future	55	0	55	0	454.00
14/10/2022	2032 On 02-February-23	11.69	Call	Bond Future	2864	3	2864	3	0.00
14/10/2022	2032 On 02-February-23	10.40	Call	Bond Future	476	0	476	0	0.00
14/10/2022	2032 On 02-February-23	10.50	Call	Bond Future	560	1	560	1	0.00
14/10/2022	2032 On 02-February-23	10.67	Call	Bond Future	752	1	752	1	750.00
14/10/2022	2032 On 02-February-23	10.22	Call	Bond Future	351	0	351	0	500.00
14/10/2022	2032 On 02-February-23	9.47	Call	Bond Future	81	0	81	0	500.00
14/10/2022	2032 On 02-February-23	9.92	Call	Bond Future	203	0	203	0	750.00
14/10/2022	2032 On 02-February-23	9.92	Put	Bond Future	8412	8	8412	8	0.00
14/10/2022	2032 On 02-February-23	9.47	Put	Bond Future	10825	11	10825	11	0.00
14/10/2022	2032 On 02-February-23	10.22	Put	Bond Future	6921	7	6921	7	0.00
14/10/2022	2032 On 02-February-23	10.67	Put	Bond Future	4935	5	4935	5	0.00
14/10/2022	2032 On 02-February-23	10.50	Put	Bond Future	5635	6	5635	6	454.00
14/10/2022	2032 On 02-February-23	10.40	Put	Bond Future	6081	6	6081	6	0.00
14/10/2022	2032 On 02-February-23	11.69	Put	Bond Future	1945	2	1945	2	0.00
14/10/2022	2032 On 02-February-23	9.31	Put	Bond Future	11723	12	11723	12	0.00
14/10/2022	2032 On 02-February-23	10.16	Put	Bond Future	7210	7	7210	7	454.00
14/10/2022	2032 On 02-February-23	10.39	Put	Bond Future	6127	6	6127	6	0.00
14/10/2022	2032 On 02-February-23	10.38	Put	Bond Future	6172	6	6172	6	0.00
14/10/2022	2032 On 02-February-23	12.75	Put	Bond Future	639	1	639	1	750.00
14/10/2022	2032 On 02-February-23	11.84	Put	Bond Future	1673	2	1673	2	500.00
14/10/2022	2032 On 04-May-23			Bond Future	11.64	82.3084	11.6376	82.3084	0.00
14/10/2022	2032 On 04-May-23	10.62	Call	Bond Future	1144	1	1144	1	400.00
14/10/2022	2032 On 04-May-23	10.87	Call	Bond Future	1517	1	1517	1	0.00
14/10/2022	2032 On 04-May-23	10.88	Call	Bond Future	1533	2	1533	2	0.00
14/10/2022	2032 On 04-May-23	10.89	Call	Bond Future	1549	2	1549	2	0.00
14/10/2022	2032 On 04-May-23	11.37	Call	Bond Future	2494	2	2494	2	400.00
14/10/2022	2032 On 04-May-23	13.43	Call	Bond Future	8829	9	8829	9	0.00

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14/10/2022	2032 On 04-May-23	13.43	Put	Bond Future	859	1	859	1	400.00
14/10/2022	2032 On 04-May-23	10.89	Put	Bond Future	5213	5	5213	5	0.00
14/10/2022	2032 On 04-May-23	10.88	Put	Bond Future	5247	5	5247	5	0.00
14/10/2022	2032 On 04-May-23	10.87	Put	Bond Future	5282	5	5282	5	0.00
14/10/2022	2032 On 04-May-23	10.62	Put	Bond Future	6185	6	6185	6	0.00
14/10/2022	2032 On 04-May-23	11.37	Put	Bond Future	3781	4	3781	4	0.00
14/10/2022	2032 On 03-August-23			Bond Future	11.77	84.0351	11.7706	84.0351	2,600.00
14/10/2022	2032 On 03-August-23	11.75	Call	Bond Future	3393	3	3393	3	0.00
14/10/2022	2032 On 03-August-23	11.76	Call	Bond Future	3418	3	3418	3	0.00
14/10/2022	2032 On 03-August-23	11.90	Call	Bond Future	3777	4	3777	4	5,000.00
14/10/2022	2032 On 03-August-23	11.77	Call	Bond Future	3443	3	3443	3	0.00
14/10/2022	2032 On 03-August-23	11.77	Put	Bond Future	3446	3	3446	3	0.00
14/10/2022	2032 On 03-August-23	11.90	Put	Bond Future	3178	3	3178	3	0.00
14/10/2022	2032 On 03-August-23	11.76	Put	Bond Future	3467	4	3467	4	0.00
14/10/2022	2032 On 03-August-23	11.75	Put	Bond Future	3489	4	3489	4	0.00
14/10/2022	2032 On 02-November-23			Bond Future	11.91	81.6450	11.9111	81.6450	0.00
14/10/2022	2032 On 02-November-23	11.22	Call	Bond Future	1873	2	1873	2	0.00
14/10/2022	2032 On 02-November-23	11.23	Call	Bond Future	1890	2	1890	2	0.00
14/10/2022	2032 On 02-November-23	11.24	Call	Bond Future	1907	2	1907	2	0.00
14/10/2022	2032 On 02-November-23	11.24	Put	Bond Future	5029	5	5029	5	0.00
14/10/2022	2032 On 02-November-23	11.23	Put	Bond Future	5060	5	5060	5	0.00
14/10/2022	2032 On 02-November-23	11.22	Put	Bond Future	5090	5	5090	5	0.00
14/10/2022	2033 On 03-November-22			Bond Future	112.84	113.2027	112.8411	113.2027	594.00
14/10/2022	2033 On 02-February-23			Bond Future	114.97	115.3402	114.9697	115.3402	6,990.00
14/10/2022	2033 On 04-May-23			Bond Future	115.95	116.3274	115.9485	116.3274	0.00
14/10/2022	2033 On 03-August-23			Bond Future	118.40	118.7913	118.4041	118.7913	0.00
14/10/2022	2033 On 02-November-23			Bond Future	119.49	119.8816	119.4872	119.8816	0.00
14/10/2022	2037 On 03-November-22			Bond Future	11.88	79.2222	11.8782	79.2222	27,274.00
14/10/2022	2037 On 03-November-22	11.30	Call	Bond Future	120	0	120	0	0.00
14/10/2022	2037 On 03-November-22	11.32	Call	Bond Future	133	0	133	0	0.00
14/10/2022	2037 On 03-November-22	11.31	Call	Bond Future	127	0	127	0	0.00
14/10/2022	2037 On 03-November-22	11.31	Put	Bond Future	3409	4	3409	4	0.00
14/10/2022	2037 On 03-November-22	11.30	Put	Bond Future	3463	4	3463	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
14/10/2022	2037 On 03-November-22	11.32	Put	Bond Future	3357	3	3357	3	0.00
14/10/2022	2037 On 02-February-23			Bond Future	12.03	76.4425	12.0264	76.4425	116,561.00
14/10/2022	2037 On 02-February-23	11.10	Call	Bond Future	747	1	747	1	636.00
14/10/2022	2037 On 02-February-23	11.05	Call	Bond Future	683	1	683	1	0.00
14/10/2022	2037 On 02-February-23	11.97	Call	Bond Future	2556	3	2556	3	0.00
14/10/2022	2037 On 02-February-23	11.03	Call	Bond Future	658	1	658	1	0.00
14/10/2022	2037 On 02-February-23	11.04	Call	Bond Future	671	1	671	1	0.00
14/10/2022	2037 On 02-February-23	11.04	Put	Bond Future	6378	6	6378	6	0.00
14/10/2022	2037 On 02-February-23	11.03	Put	Bond Future	6427	7	6427	7	0.00
14/10/2022	2037 On 02-February-23	11.05	Put	Bond Future	6329	6	6329	6	0.00
14/10/2022	2037 On 02-February-23	11.10	Put	Bond Future	6089	6	6089	6	0.00
14/10/2022	2037 On 02-February-23	11.97	Put	Bond Future	2866	3	2866	3	636.00
14/10/2022	2037 On 04-May-23			Bond Future	12.16	78.0034	12.1589	78.0034	0.00
14/10/2022	2037 On 04-May-23	11.78	Call	Bond Future	2688	3	2688	3	400.00
14/10/2022	2037 On 04-May-23	11.03	Call	Bond Future	1213	1	1213	1	400.00
14/10/2022	2037 On 04-May-23	13.73	Call	Bond Future	9071	9	9071	9	0.00
14/10/2022	2037 On 04-May-23	11.32	Call	Bond Future	1696	2	1696	2	0.00
14/10/2022	2037 On 04-May-23	11.30	Call	Bond Future	1659	2	1659	2	0.00
14/10/2022	2037 On 04-May-23	11.31	Call	Bond Future	1677	2	1677	2	0.00
14/10/2022	2037 On 04-May-23	11.31	Put	Bond Future	6461	7	6461	7	0.00
14/10/2022	2037 On 04-May-23	11.03	Put	Bond Future	7671	8	7671	8	0.00
14/10/2022	2037 On 04-May-23	11.30	Put	Bond Future	6501	7	6501	7	0.00
14/10/2022	2037 On 04-May-23	13.73	Put	Bond Future	1268	1	1268	1	400.00
14/10/2022	2037 On 04-May-23	11.32	Put	Bond Future	6420	7	6420	7	0.00
14/10/2022	2037 On 04-May-23	11.78	Put	Bond Future	4770	5	4770	5	0.00
14/10/2022	2037 On 03-August-23			Bond Future	12.29	75.3816	12.2920	75.3816	0.00
14/10/2022	2037 On 03-August-23	12.14	Call	Bond Future	3665	4	3665	4	0.00
14/10/2022	2037 On 03-August-23	12.13	Call	Bond Future	3638	4	3638	4	0.00
14/10/2022	2037 On 03-August-23	12.12	Call	Bond Future	3612	4	3612	4	0.00
14/10/2022	2037 On 03-August-23	12.12	Put	Bond Future	4528	5	4528	5	0.00
14/10/2022	2037 On 03-August-23	12.13	Put	Bond Future	4501	5	4501	5	0.00
14/10/2022	2037 On 03-August-23	12.14	Put	Bond Future	4474	5	4474	5	0.00
14/10/2022	2037 On 02-November-23			Bond Future	12.42	76.9711	12.4199	76.9711	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
14/10/2022	2037 On 02-November-23	11.56	Call	Bond Future	2039	2	2039	2	0.00
14/10/2022	2037 On 02-November-23	11.55	Call	Bond Future	2021	2	2021	2	0.00
14/10/2022	2037 On 02-November-23	11.57	Call	Bond Future	2058	2	2058	2	0.00
14/10/2022	2037 On 02-November-23	11.55	Put	Bond Future	6745	7	6745	7	0.00
14/10/2022	2037 On 02-November-23	11.56	Put	Bond Future	6707	7	6707	7	0.00
14/10/2022	2037 On 02-November-23	11.57	Put	Bond Future	6669	7	6669	7	0.00
14/10/2022	2038 On 03-November-22			Bond Future	126.27	126.9131	126.2729	126.9131	1,300.00
14/10/2022	2038 On 02-February-23			Bond Future	126.73	127.3873	126.7330	127.3873	2,770.00
14/10/2022	2038 On 04-May-23			Bond Future	129.35	130.0140	129.3450	130.0140	1,718.00
14/10/2022	2038 On 03-August-23			Bond Future	130.10	130.7831	130.1009	130.7831	0.00
14/10/2022	2038 On 02-November-23			Bond Future	132.87	133.5667	132.8696	133.5667	0.00
14/10/2022	2040 On 03-November-22			Bond Future	11.95	80.8951	11.9470	80.8951	26,074.00
14/10/2022	2040 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
14/10/2022	2040 On 03-November-22	11.50	Call	Bond Future	251	0	251	0	0.00
14/10/2022	2040 On 03-November-22	10.60	Call	Bond Future	1	0	1	0	1,467.00
14/10/2022	2040 On 03-November-22	11.41	Call	Bond Future	165	0	165	0	0.00
14/10/2022	2040 On 03-November-22	10.80	Call	Bond Future	3	0	3	0	0.00
14/10/2022	2040 On 03-November-22	11.30	Call	Bond Future	93	0	93	0	1,467.00
14/10/2022	2040 On 03-November-22	10.70	Call	Bond Future	1	0	1	0	1,078.00
14/10/2022	2040 On 03-November-22	12.00	Call	Bond Future	1349	1	1349	1	0.00
14/10/2022	2040 On 03-November-22	12.52	Call	Bond Future	3546	3	3546	3	0.00
14/10/2022	2040 On 03-November-22	11.39	Call	Bond Future	150	0	150	0	0.00
14/10/2022	2040 On 03-November-22	11.40	Call	Bond Future	157	0	157	0	0.00
14/10/2022	2040 On 03-November-22	11.20	Call	Bond Future	52	0	52	0	1,078.00
14/10/2022	2040 On 03-November-22	11.20	Put	Bond Future	4742	5	4742	5	0.00
14/10/2022	2040 On 03-November-22	11.41	Put	Bond Future	3493	4	3493	4	0.00
14/10/2022	2040 On 03-November-22	12.00	Put	Bond Future	1032	1	1032	1	0.00
14/10/2022	2040 On 03-November-22	10.60	Put	Bond Future	8782	9	8782	9	0.00
14/10/2022	2040 On 03-November-22	11.30	Put	Bond Future	4130	4	4130	4	0.00
14/10/2022	2040 On 03-November-22	10.80	Put	Bond Future	7387	8	7387	8	0.00
14/10/2022	2040 On 03-November-22	10.70	Put	Bond Future	8080	8	8080	8	0.00
14/10/2022	2040 On 03-November-22	11.50	Put	Bond Future	3006	3	3006	3	0.00
14/10/2022	2040 On 03-November-22	12.52	Put	Bond Future	225	0	225	0	1,078.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2022	2040 On 03-November-22	11.39	Put	Bond Future	3606	4	3606	4	0.00
14/10/2022	2040 On 03-November-22	11.40	Put	Bond Future	3549	4	3549	4	0.00
14/10/2022	2040 On 03-November-22	10.10	Put	Bond Future	12434	13	12434	13	0.00
14/10/2022	2040 On 02-February-23			Bond Future	12.09	77.8963	12.0904	77.8963	97,543.00
14/10/2022	2040 On 02-February-23	12.07	Call	Bond Future	2882	3	2882	3	0.00
14/10/2022	2040 On 02-February-23	11.10	Call	Bond Future	727	1	727	1	0.00
14/10/2022	2040 On 02-February-23	11.11	Call	Bond Future	740	1	740	1	0.00
14/10/2022	2040 On 02-February-23	10.21	Call	Bond Future	124	0	124	0	388.00
14/10/2022	2040 On 02-February-23	10.18	Call	Bond Future	115	0	115	0	0.00
14/10/2022	2040 On 02-February-23	12.24	Call	Bond Future	3431	3	3431	3	0.00
14/10/2022	2040 On 02-February-23	12.27	Call	Bond Future	3532	3	3532	3	0.00
14/10/2022	2040 On 02-February-23	11.12	Call	Bond Future	754	1	754	1	0.00
14/10/2022	2040 On 02-February-23	11.19	Call	Bond Future	853	1	853	1	621.00
14/10/2022	2040 On 02-February-23	10.96	Call	Bond Future	562	1	562	1	388.00
14/10/2022	2040 On 02-February-23	10.93	Call	Bond Future	534	1	534	1	0.00
14/10/2022	2040 On 02-February-23	10.96	Put	Bond Future	7679	8	7679	8	0.00
14/10/2022	2040 On 02-February-23	11.19	Put	Bond Future	6442	7	6442	7	0.00
14/10/2022	2040 On 02-February-23	12.07	Put	Bond Future	3002	3	3002	3	621.00
14/10/2022	2040 On 02-February-23	11.12	Put	Bond Future	6803	7	6803	7	0.00
14/10/2022	2040 On 02-February-23	12.27	Put	Bond Future	2488	3	2488	3	388.00
14/10/2022	2040 On 02-February-23	12.24	Put	Bond Future	2560	3	2560	3	0.00
14/10/2022	2040 On 02-February-23	10.18	Put	Bond Future	12750	13	12750	13	0.00
14/10/2022	2040 On 02-February-23	10.21	Put	Bond Future	12537	13	12537	13	0.00
14/10/2022	2040 On 02-February-23	10.93	Put	Bond Future	7853	8	7853	8	0.00
14/10/2022	2040 On 02-February-23	11.11	Put	Bond Future	6856	7	6856	7	0.00
14/10/2022	2040 On 02-February-23	11.10	Put	Bond Future	6909	7	6909	7	0.00
14/10/2022	2040 On 04-May-23			Bond Future	12.22	79.4869	12.2185	79.4869	0.00
14/10/2022	2040 On 04-May-23	13.45	Call	Bond Future	8304	8	8304	8	0.00
14/10/2022	2040 On 04-May-23	11.42	Call	Bond Future	1871	2	1871	2	0.00
14/10/2022	2040 On 04-May-23	11.48	Call	Bond Future	1995	2	1995	2	486.00
14/10/2022	2040 On 04-May-23	10.73	Call	Bond Future	857	1	857	1	486.00
14/10/2022	2040 On 04-May-23	10.92	Call	Bond Future	1076	1	1076	1	388.00
14/10/2022	2040 On 04-May-23	11.41	Call	Bond Future	1851	2	1851	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
14/10/2022	2040 On 04-May-23	10.17	Call	Bond Future	405	0	405	0	388.00
14/10/2022	2040 On 04-May-23	12.78	Call	Bond Future	5804	6	5804	6	0.00
14/10/2022	2040 On 04-May-23	11.43	Call	Bond Future	1891	2	1891	2	0.00
14/10/2022	2040 On 04-May-23	11.43	Put	Bond Future	6664	7	6664	7	0.00
14/10/2022	2040 On 04-May-23	10.73	Put	Bond Future	10263	10	10263	10	0.00
14/10/2022	2040 On 04-May-23	12.78	Put	Bond Future	2667	3	2667	3	388.00
14/10/2022	2040 On 04-May-23	13.45	Put	Bond Future	1683	2	1683	2	486.00
14/10/2022	2040 On 04-May-23	10.17	Put	Bond Future	13813	14	13813	14	0.00
14/10/2022	2040 On 04-May-23	11.41	Put	Bond Future	6750	7	6750	7	0.00
14/10/2022	2040 On 04-May-23	10.92	Put	Bond Future	9184	9	9184	9	0.00
14/10/2022	2040 On 04-May-23	11.48	Put	Bond Future	6451	7	6451	7	0.00
14/10/2022	2040 On 04-May-23	11.42	Put	Bond Future	6707	7	6707	7	0.00
14/10/2022	2040 On 03-August-23			Bond Future	12.35	76.6459	12.3469	76.6459	0.00
14/10/2022	2040 On 03-August-23	12.22	Call	Bond Future	4093	4	4093	4	0.00
14/10/2022	2040 On 03-August-23	12.21	Call	Bond Future	4064	4	4064	4	0.00
14/10/2022	2040 On 03-August-23	12.23	Call	Bond Future	4122	4	4122	4	0.00
14/10/2022	2040 On 03-August-23	12.23	Put	Bond Future	4789	5	4789	5	0.00
14/10/2022	2040 On 03-August-23	12.21	Put	Bond Future	4846	5	4846	5	0.00
14/10/2022	2040 On 03-August-23	12.22	Put	Bond Future	4817	5	4817	5	0.00
14/10/2022	2040 On 02-November-23			Bond Future	12.47	78.2621	12.4698	78.2621	0.00
14/10/2022	2040 On 02-November-23	11.60	Call	Bond Future	2337	2	2337	2	0.00
14/10/2022	2040 On 02-November-23	11.59	Call	Bond Future	2317	2	2317	2	0.00
14/10/2022	2040 On 02-November-23	11.58	Call	Bond Future	2297	2	2297	2	0.00
14/10/2022	2040 On 02-November-23	11.58	Put	Bond Future	7523	8	7523	8	0.00
14/10/2022	2040 On 02-November-23	11.60	Put	Bond Future	7440	8	7440	8	0.00
14/10/2022	2040 On 02-November-23	11.59	Put	Bond Future	7482	8	7482	8	0.00
14/10/2022	2044 On 03-November-22			Bond Future	11.92	77.8049	11.9249	77.8049	50,644.00
14/10/2022	2044 On 03-November-22	11.39	Call	Bond Future	167	0	167	0	0.00
14/10/2022	2044 On 03-November-22	11.40	Call	Bond Future	175	0	175	0	0.00
14/10/2022	2044 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
14/10/2022	2044 On 03-November-22	10.60	Call	Bond Future	1	0	1	0	1,647.00
14/10/2022	2044 On 03-November-22	10.80	Call	Bond Future	3	0	3	0	0.00
14/10/2022	2044 On 03-November-22	11.41	Call	Bond Future	184	0	184	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
14/10/2022	2044 On 03-November-22	11.30	Call	Bond Future	105	0	105	0	1,647.00
14/10/2022	2044 On 03-November-22	11.30	Put	Bond Future	4075	4	4075	4	0.00
14/10/2022	2044 On 03-November-22	11.40	Put	Bond Future	3487	4	3487	4	0.00
14/10/2022	2044 On 03-November-22	11.41	Put	Bond Future	3430	4	3430	4	0.00
14/10/2022	2044 On 03-November-22	10.80	Put	Bond Future	7407	8	7407	8	0.00
14/10/2022	2044 On 03-November-22	10.60	Put	Bond Future	8846	9	8846	9	0.00
14/10/2022	2044 On 03-November-22	10.10	Put	Bond Future	12636	13	12636	13	0.00
14/10/2022	2044 On 03-November-22	11.39	Put	Bond Future	3544	4	3544	4	0.00
14/10/2022	2044 On 02-February-23			Bond Future	12.06	74.8736	12.0601	74.8736	73,524.00
14/10/2022	2044 On 02-February-23	11.16	Call	Bond Future	857	1	857	1	0.00
14/10/2022	2044 On 02-February-23	11.20	Call	Bond Future	919	1	919	1	1,300.00
14/10/2022	2044 On 02-February-23	12.00	Call	Bond Future	2792	3	2792	3	0.00
14/10/2022	2044 On 02-February-23	11.90	Call	Bond Future	2493	2	2493	2	1,300.00
14/10/2022	2044 On 02-February-23	11.14	Call	Bond Future	828	1	828	1	0.00
14/10/2022	2044 On 02-February-23	11.15	Call	Bond Future	842	1	842	1	0.00
14/10/2022	2044 On 02-February-23	11.15	Put	Bond Future	6622	7	6622	7	0.00
14/10/2022	2044 On 02-February-23	11.14	Put	Bond Future	6675	7	6675	7	0.00
14/10/2022	2044 On 02-February-23	11.90	Put	Bond Future	3458	4	3458	4	0.00
14/10/2022	2044 On 02-February-23	12.00	Put	Bond Future	3152	3	3152	3	4,000.00
14/10/2022	2044 On 02-February-23	11.20	Put	Bond Future	6362	7	6362	7	0.00
14/10/2022	2044 On 02-February-23	11.16	Put	Bond Future	6569	7	6569	7	0.00
14/10/2022	2044 On 04-May-23			Bond Future	12.18	76.4026	12.1802	76.4026	0.00
14/10/2022	2044 On 04-May-23	12.25	Call	Bond Future	4283	4	4283	4	0.00
14/10/2022	2044 On 04-May-23	11.75	Call	Bond Future	2813	3	2813	3	0.00
14/10/2022	2044 On 04-May-23	12.00	Call	Bond Future	3512	3	3512	3	0.00
14/10/2022	2044 On 04-May-23	11.43	Call	Bond Future	2044	2	2044	2	0.00
14/10/2022	2044 On 04-May-23	11.42	Call	Bond Future	2023	2	2023	2	0.00
14/10/2022	2044 On 04-May-23	11.41	Call	Bond Future	2001	2	2001	2	0.00
14/10/2022	2044 On 04-May-23	11.41	Put	Bond Future	6761	7	6761	7	0.00
14/10/2022	2044 On 04-May-23	11.75	Put	Bond Future	5411	6	5411	6	4,115.00
14/10/2022	2044 On 04-May-23	11.42	Put	Bond Future	6718	7	6718	7	0.00
14/10/2022	2044 On 04-May-23	11.43	Put	Bond Future	6674	7	6674	7	0.00
14/10/2022	2044 On 04-May-23	12.00	Put	Bond Future	4581	5	4581	5	4,115.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2022	2044 On 04-May-23	12.25	Put	Bond Future	3876	4	3876	4	1,500.00
14/10/2022	2044 On 03-August-23			Bond Future	12.30	73.6222	12.3003	73.6222	0.00
14/10/2022	2044 On 03-August-23	12.17	Call	Bond Future	4182	4	4182	4	0.00
14/10/2022	2044 On 03-August-23	12.15	Call	Bond Future	4123	4	4123	4	0.00
14/10/2022	2044 On 03-August-23	12.16	Call	Bond Future	4152	4	4152	4	0.00
14/10/2022	2044 On 03-August-23	12.16	Put	Bond Future	4969	5	4969	5	0.00
14/10/2022	2044 On 03-August-23	12.15	Put	Bond Future	4998	5	4998	5	0.00
14/10/2022	2044 On 03-August-23	12.17	Put	Bond Future	4939	5	4939	5	0.00
14/10/2022	2044 On 02-November-23			Bond Future	12.41	75.1746	12.4148	75.1746	0.00
14/10/2022	2044 On 02-November-23	11.55	Call	Bond Future	2660	3	2660	3	0.00
14/10/2022	2044 On 02-November-23	11.56	Call	Bond Future	2681	3	2681	3	0.00
14/10/2022	2044 On 02-November-23	11.57	Call	Bond Future	2702	3	2702	3	0.00
14/10/2022	2044 On 02-November-23	11.57	Put	Bond Future	7774	8	7774	8	0.00
14/10/2022	2044 On 02-November-23	11.56	Put	Bond Future	7816	8	7816	8	0.00
14/10/2022	2044 On 02-November-23	11.55	Put	Bond Future	7858	8	7858	8	0.00
14/10/2022	2046 On 03-November-22			Bond Future	111.86	111.6302	111.8597	111.6302	3,971.00
14/10/2022	2046 On 02-February-23			Bond Future	113.97	113.7381	113.9697	113.7381	9,274.00
14/10/2022	2046 On 04-May-23			Bond Future	114.27	114.0364	114.2724	114.0364	5,004.00
14/10/2022	2046 On 03-August-23			Bond Future	116.69	116.4525	116.6932	116.4525	0.00
14/10/2022	2046 On 02-November-23			Bond Future	117.06	116.8147	117.0624	116.8147	0.00
14/10/2022	2050 On 03-November-22			Bond Future	113.67	114.2300	113.6733	114.2300	4,885.00
14/10/2022	2050 On 02-February-23			Bond Future	113.68	114.2462	113.6769	114.2462	7,774.00
14/10/2022	2050 On 04-May-23			Bond Future	116.02	116.6016	116.0197	116.6016	3,582.00
14/10/2022	2050 On 03-August-23			Bond Future	116.27	116.8653	116.2713	116.8653	0.00
14/10/2022	2050 On 02-November-23			Bond Future	118.75	119.3526	118.7458	119.3526	0.00
14/10/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2022	AL37 On 03-November-22			Index Future	825.64	825.3140	825.6400	825.3140	0.00
14/10/2022	AL37 On 02-February-23			Index Future	841.01	840.6940	841.0100	840.6940	0.00
14/10/2022	AL37 On 04-May-23			Index Future	858.13	857.8170	858.1330	857.8170	0.00
14/10/2022	AL37 On 03-August-23			Index Future	876.11	875.7860	876.1050	875.7860	0.00
14/10/2022	AL37 On 02-November-23			Index Future	894.55	894.2290	894.5540	894.2290	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
14/10/2022	AL7T On 03-November-22			Index Future	934.34	933.2880	934.3390	933.2880	0.00
14/10/2022	AL7T On 02-February-23			Index Future	951.73	950.6790	951.7320	950.6790	0.00
14/10/2022	AL7T On 04-May-23			Index Future	971.11	970.0430	971.1090	970.0430	0.00
14/10/2022	AL7T On 03-August-23			Index Future	991.45	990.3630	991.4480	990.3630	0.00
14/10/2022	AL7T On 02-November-23			Index Future	1012.33	1011.2180	1012.3250	1011.2180	0.00
14/10/2022	ALBI On 03-November-22			Index Future	819.19	818.0370	819.1910	818.0370	108.00
14/10/2022	ALBI On 02-February-23			Index Future	834.44	833.2810	834.4400	833.2810	17.00
14/10/2022	ALBI On 04-May-23			Index Future	851.43	850.2530	851.4290	850.2530	0.00
14/10/2022	ALBI On 03-August-23			Index Future	869.26	868.0640	869.2610	868.0640	0.00
14/10/2022	ALBI On 02-November-23			Index Future	887.57	886.3440	887.5660	886.3440	0.00
14/10/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/10/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2022	C303 On 28-February-33			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
14/10/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2022	ES33 On 03-November-22			Bond Future	12.69	70.8808	12.6895	70.8808	0.00
14/10/2022	ES33 On 02-February-23			Bond Future	12.89	72.2192	12.8891	72.2192	350.00
14/10/2022	ES33 On 04-May-23			Bond Future	13.07	69.9128	13.0652	69.9128	0.00
14/10/2022	ES33 On 03-August-23			Bond Future	13.24	71.3953	13.2390	71.3953	0.00
14/10/2022	ES33 On 02-November-23			Bond Future	13.42	69.1193	13.4238	69.1193	0.00
14/10/2022	ES42 On 03-November-22			Bond Future	12.94	68.8109	12.9433	68.8109	0.00
14/10/2022	ES42 On 02-February-23			Bond Future	13.12	70.1101	13.1182	70.1101	4,769.00
14/10/2022	ES42 On 04-May-23			Bond Future	13.28	67.2919	13.2801	67.2919	0.00
14/10/2022	ES42 On 03-August-23			Bond Future	13.43	68.7199	13.4350	68.7199	0.00
14/10/2022	ES42 On 02-November-23			Bond Future	13.60	65.9202	13.5992	65.9202	0.00
14/10/2022	GOVI On 03-November-22			GOVI	807.59	806.4530	807.5850	806.4530	277.00
14/10/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
14/10/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
14/10/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
14/10/2022	GOVI On 03-November-22	820.41	Put	GOVI	128250	14	128250	14	0.00
14/10/2022	GOVI On 03-November-22	820.42	Put	GOVI	128350	14	128350	14	0.00
14/10/2022	GOVI On 03-November-22	820.43	Put	GOVI	128450	14	128450	14	0.00
14/10/2022	GOVI On 02-February-23			GOVI	822.62	821.4810	822.6190	821.4810	575.00
14/10/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
14/10/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
14/10/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
14/10/2022	GOVI On 02-February-23	850.83	Put	GOVI	282110	29	282110	29	0.00
14/10/2022	GOVI On 02-February-23	850.82	Put	GOVI	282010	29	282010	29	0.00
14/10/2022	GOVI On 02-February-23	850.84	Put	GOVI	282210	29	282210	29	0.00
14/10/2022	GOVI On 04-May-23			GOVI	839.37	838.2130	839.3670	838.2130	0.00
14/10/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
14/10/2022	GOVI On 04-May-23	852.87	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
14/10/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
14/10/2022	GOVI On 04-May-23	852.86	Put	GOVI	134930	15	134930	15	0.00
14/10/2022	GOVI On 04-May-23	852.87	Put	GOVI	135030	15	135030	15	0.00
14/10/2022	GOVI On 04-May-23	852.88	Put	GOVI	135130	15	135130	15	0.00
14/10/2022	GOVI On 03-August-23			GOVI	856.95	855.7710	856.9470	855.7710	0.00
14/10/2022	GOVI On 03-August-23	837.23	Call	GOVI	197170	19	197170	19	0.00
14/10/2022	GOVI On 03-August-23	837.21	Call	GOVI	197370	19	197370	19	0.00
14/10/2022	GOVI On 03-August-23	837.22	Call	GOVI	197270	19	197270	19	0.00
14/10/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
14/10/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
14/10/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
14/10/2022	GOVI On 02-November-23			GOVI	874.99	873.7930	874.9920	873.7930	0.00
14/10/2022	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
14/10/2022	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
14/10/2022	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
14/10/2022	GOVI On 02-November-23	885.81	Put	GOVI	108180	12	108180	12	0.00
14/10/2022	GOVI On 02-November-23	885.82	Put	GOVI	108280	12	108280	12	0.00
14/10/2022	GOVI On 02-November-23	885.80	Put	GOVI	108080	12	108080	12	0.00
14/10/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/10/2022	IGOV On 03-November-22			Index Future	317.39	318.1260	317.3920	318.1260	702.00
14/10/2022	IGOV On 02-February-23			Index Future	323.38	324.1330	323.3790	324.1330	0.00
14/10/2022	IGOV On 04-May-23			Index Future	330.04	330.8110	330.0390	330.8110	0.00
14/10/2022	IGOV On 03-August-23			Index Future	337.03	337.8160	337.0270	337.8160	0.00
14/10/2022	IGOV On 02-November-23			Index Future	344.20	345.0040	344.1970	345.0040	0.00
14/10/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
14/10/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
14/10/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
14/10/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
14/10/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
14/10/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
14/10/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
14/10/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
14/10/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	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
14/10/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
14/10/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
14/10/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
14/10/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
14/10/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
14/10/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
14/10/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/10/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/10/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.47	93.5300	6.4650	93.5300	0.00
14/10/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.55	93.4650	6.5500	93.4650	0.00
14/10/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.37	92.6600	7.3650	92.6600	68.00
14/10/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.41	92.6100	7.4100	92.6100	0.00
14/10/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.90	92.1200	7.9000	92.1200	0.00
14/10/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.95	92.0600	7.9450	92.0600	0.00
14/10/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.23	91.7600	8.2300	91.7600	0.00
14/10/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.29	91.6550	8.2850	91.6550	75.00
14/10/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.35	91.6150	8.3450	91.6150	272.00
14/10/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.35	91.6050	8.3500	91.6050	0.00
14/10/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.31	91.6250	8.3100	91.6250	0.00
14/10/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.40	91.5900	8.4000	91.5900	0.00
14/10/2022	R023 On 03-November-22			Bond Future	7.32	101.5813	7.3240	101.5813	8,432.00
14/10/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
14/10/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
14/10/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
14/10/2022	R023 On 03-November-22	6.26	Put	Bond Future	325	0	325	0	0.00
14/10/2022	R023 On 03-November-22	6.25	Put	Bond Future	329	0	329	0	0.00
14/10/2022	R023 On 03-November-22	6.27	Put	Bond Future	322	0	322	0	0.00
14/10/2022	R035 On 03-November-22			Bond Future	11.72	83.2619	11.7157	83.2619	25,200.00
14/10/2022	R035 On 03-November-22	9.82	Call	Bond Future	0	0	0	0	582.00
14/10/2022	R035 On 03-November-22	10.30	Call	Bond Future	0	0	0	0	976.00
14/10/2022	R035 On 03-November-22	11.14	Call	Bond Future	111	0	111	0	0.00
14/10/2022	R035 On 03-November-22	11.13	Call	Bond Future	106	0	106	0	0.00
14/10/2022	R035 On 03-November-22	10.57	Call	Bond Future	3	0	3	0	0.00

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14/10/2022	R035 On 03-November-22	11.15	Call	Bond Future	117	0	117	0	0.00
14/10/2022	R035 On 03-November-22	12.68	Call	Bond Future	5169	5	5169	5	0.00
14/10/2022	R035 On 03-November-22	10.99	Call	Bond Future	48	0	48	0	0.00
14/10/2022	R035 On 03-November-22	11.05	Call	Bond Future	68	0	68	0	976.00
14/10/2022	R035 On 03-November-22	10.99	Put	Bond Future	4238	4	4238	4	582.00
14/10/2022	R035 On 03-November-22	12.68	Put	Bond Future	42	0	42	0	976.00
14/10/2022	R035 On 03-November-22	11.15	Put	Bond Future	3357	3	3357	3	0.00
14/10/2022	R035 On 03-November-22	10.57	Put	Bond Future	6759	7	6759	7	582.00
14/10/2022	R035 On 03-November-22	11.13	Put	Bond Future	3464	4	3464	4	0.00
14/10/2022	R035 On 03-November-22	11.14	Put	Bond Future	3410	4	3410	4	0.00
14/10/2022	R035 On 03-November-22	11.05	Put	Bond Future	3900	4	3900	4	0.00
14/10/2022	R035 On 03-November-22	10.30	Put	Bond Future	8464	9	8464	9	0.00
14/10/2022	R035 On 03-November-22	9.82	Put	Bond Future	11615	12	11615	12	0.00
14/10/2022	R035 On 02-February-23			Bond Future	11.87	84.8135	11.8740	84.8135	154,926.00
14/10/2022	R035 On 02-February-23	11.98	Call	Bond Future	3021	3	3021	3	0.00
14/10/2022	R035 On 02-February-23	13.22	Call	Bond Future	7583	7	7583	7	0.00
14/10/2022	R035 On 02-February-23	11.05	Call	Bond Future	881	1	881	1	976.00
14/10/2022	R035 On 02-February-23	11.06	Call	Bond Future	896	1	896	1	0.00
14/10/2022	R035 On 02-February-23	10.86	Call	Bond Future	631	1	631	1	0.00
14/10/2022	R035 On 02-February-23	10.30	Call	Bond Future	217	0	217	0	976.00
14/10/2022	R035 On 02-February-23	10.64	Call	Bond Future	420	0	420	0	388.00
14/10/2022	R035 On 02-February-23	10.87	Call	Bond Future	642	1	642	1	0.00
14/10/2022	R035 On 02-February-23	11.94	Call	Bond Future	2899	3	2899	3	0.00
14/10/2022	R035 On 02-February-23	10.88	Call	Bond Future	654	1	654	1	0.00
14/10/2022	R035 On 02-February-23	10.66	Call	Bond Future	436	0	436	0	0.00
14/10/2022	R035 On 02-February-23	10.60	Call	Bond Future	391	0	391	0	0.00
14/10/2022	R035 On 02-February-23	9.81	Call	Bond Future	72	0	72	0	582.00
14/10/2022	R035 On 02-February-23	9.85	Call	Bond Future	79	0	79	0	0.00
14/10/2022	R035 On 02-February-23	9.89	Call	Bond Future	87	0	87	0	388.00
14/10/2022	R035 On 02-February-23	9.89	Put	Bond Future	12003	12	12003	12	0.00
14/10/2022	R035 On 02-February-23	9.81	Put	Bond Future	12518	13	12518	13	0.00
14/10/2022	R035 On 02-February-23	10.60	Put	Bond Future	7774	8	7774	8	0.00
14/10/2022	R035 On 02-February-23	10.64	Put	Bond Future	7558	8	7558	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
14/10/2022	R035 On 02-February-23	10.66	Put	Bond Future	7450	8	7450	8	582.00
14/10/2022	R035 On 02-February-23	10.30	Put	Bond Future	9477	10	9477	10	0.00
14/10/2022	R035 On 02-February-23	10.88	Put	Bond Future	6335	6	6335	6	0.00
14/10/2022	R035 On 02-February-23	13.22	Put	Bond Future	707	1	707	1	976.00
14/10/2022	R035 On 02-February-23	10.87	Put	Bond Future	6384	6	6384	6	0.00
14/10/2022	R035 On 02-February-23	9.85	Put	Bond Future	12260	12	12260	12	0.00
14/10/2022	R035 On 02-February-23	10.86	Put	Bond Future	6432	7	6432	7	0.00
14/10/2022	R035 On 02-February-23	11.06	Put	Bond Future	5507	6	5507	6	582.00
14/10/2022	R035 On 02-February-23	11.05	Put	Bond Future	5551	6	5551	6	0.00
14/10/2022	R035 On 02-February-23	11.98	Put	Bond Future	2446	3	2446	3	388.00
14/10/2022	R035 On 02-February-23	11.94	Put	Bond Future	2541	3	2541	3	0.00
14/10/2022	R035 On 04-May-23			Bond Future	12.01	82.0372	12.0054	82.0372	0.00
14/10/2022	R035 On 04-May-23	11.22	Call	Bond Future	1724	2	1724	2	0.00
14/10/2022	R035 On 04-May-23	10.42	Call	Bond Future	687	1	687	1	491.00
14/10/2022	R035 On 04-May-23	9.85	Call	Bond Future	316	0	316	0	388.00
14/10/2022	R035 On 04-May-23	12.46	Call	Bond Future	4995	5	4995	5	0.00
14/10/2022	R035 On 04-May-23	13.18	Call	Bond Future	7514	7	7514	7	0.00
14/10/2022	R035 On 04-May-23	11.17	Call	Bond Future	1632	2	1632	2	491.00
14/10/2022	R035 On 04-May-23	11.20	Call	Bond Future	1687	2	1687	2	0.00
14/10/2022	R035 On 04-May-23	11.21	Call	Bond Future	1705	2	1705	2	0.00
14/10/2022	R035 On 04-May-23	10.60	Call	Bond Future	857	1	857	1	388.00
14/10/2022	R035 On 04-May-23	10.60	Put	Bond Future	8886	9	8886	9	0.00
14/10/2022	R035 On 04-May-23	13.18	Put	Bond Future	1577	2	1577	2	491.00
14/10/2022	R035 On 04-May-23	12.46	Put	Bond Future	2619	3	2619	3	388.00
14/10/2022	R035 On 04-May-23	11.22	Put	Bond Future	6078	6	6078	6	0.00
14/10/2022	R035 On 04-May-23	9.85	Put	Bond Future	13098	13	13098	13	0.00
14/10/2022	R035 On 04-May-23	10.42	Put	Bond Future	9826	10	9826	10	0.00
14/10/2022	R035 On 04-May-23	11.17	Put	Bond Future	6274	6	6274	6	0.00
14/10/2022	R035 On 04-May-23	11.20	Put	Bond Future	6156	6	6156	6	0.00
14/10/2022	R035 On 04-May-23	11.21	Put	Bond Future	6116	6	6116	6	0.00
14/10/2022	R035 On 03-August-23			Bond Future	12.13	83.7580	12.1345	83.7580	0.00
14/10/2022	R035 On 03-August-23	11.98	Call	Bond Future	3595	4	3595	4	0.00
14/10/2022	R035 On 03-August-23	11.99	Call	Bond Future	3622	4	3622	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
14/10/2022	R035 On 03-August-23	12.00	Call	Bond Future	3649	4	3649	4	0.00
14/10/2022	R035 On 03-August-23	12.00	Put	Bond Future	4358	4	4358	4	0.00
14/10/2022	R035 On 03-August-23	11.99	Put	Bond Future	4384	4	4384	4	0.00
14/10/2022	R035 On 03-August-23	11.98	Put	Bond Future	4410	4	4410	4	0.00
14/10/2022	R035 On 02-November-23			Bond Future	12.27	81.0164	12.2726	81.0164	0.00
14/10/2022	R035 On 02-November-23	11.43	Call	Bond Future	1924	2	1924	2	0.00
14/10/2022	R035 On 02-November-23	11.41	Call	Bond Future	1888	2	1888	2	0.00
14/10/2022	R035 On 02-November-23	11.42	Call	Bond Future	1906	2	1906	2	0.00
14/10/2022	R035 On 02-November-23	11.42	Put	Bond Future	6456	7	6456	7	0.00
14/10/2022	R035 On 02-November-23	11.41	Put	Bond Future	6494	7	6494	7	0.00
14/10/2022	R035 On 02-November-23	11.43	Put	Bond Future	6419	7	6419	7	0.00
14/10/2022	R186 On 03-November-22			Bond Future	9.22	108.2486	9.2224	108.2486	40,810.00
14/10/2022	R186 On 03-November-22	8.23	Call	Bond Future	0	0	0	0	4,310.00
14/10/2022	R186 On 03-November-22	8.55	Call	Bond Future	8	0	8	0	0.00
14/10/2022	R186 On 03-November-22	8.91	Call	Bond Future	159	0	159	0	0.00
14/10/2022	R186 On 03-November-22	8.53	Call	Bond Future	7	0	7	0	0.00
14/10/2022	R186 On 03-November-22	8.54	Call	Bond Future	7	0	7	0	0.00
14/10/2022	R186 On 03-November-22	8.54	Put	Bond Future	2399	2	2399	2	0.00
14/10/2022	R186 On 03-November-22	8.91	Put	Bond Future	1245	1	1245	1	4,310.00
14/10/2022	R186 On 03-November-22	8.53	Put	Bond Future	2433	2	2433	2	0.00
14/10/2022	R186 On 03-November-22	8.55	Put	Bond Future	2364	2	2364	2	0.00
14/10/2022	R186 On 03-November-22	8.23	Put	Bond Future	3500	4	3500	4	0.00
14/10/2022	R186 On 02-February-23			Bond Future	9.36	104.9653	9.3553	104.9653	65,484.00
14/10/2022	R186 On 02-February-23	8.34	Call	Bond Future	348	0	348	0	0.00
14/10/2022	R186 On 02-February-23	8.33	Call	Bond Future	342	0	342	0	0.00
14/10/2022	R186 On 02-February-23	8.32	Call	Bond Future	336	0	336	0	0.00
14/10/2022	R186 On 02-February-23	8.32	Put	Bond Future	3780	4	3780	4	0.00
14/10/2022	R186 On 02-February-23	8.33	Put	Bond Future	3752	4	3752	4	0.00
14/10/2022	R186 On 02-February-23	8.34	Put	Bond Future	3723	4	3723	4	0.00
14/10/2022	R186 On 04-May-23			Bond Future	9.45	107.1061	9.4487	107.1061	0.00
14/10/2022	R186 On 04-May-23	8.83	Call	Bond Future	867	1	867	1	0.00
14/10/2022	R186 On 04-May-23	8.82	Call	Bond Future	856	1	856	1	0.00
14/10/2022	R186 On 04-May-23	8.84	Call	Bond Future	877	1	877	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
14/10/2022	R186 On 04-May-23	8.83	Put	Bond Future	2786	3	2786	3	0.00
14/10/2022	R186 On 04-May-23	8.82	Put	Bond Future	2807	3	2807	3	0.00
14/10/2022	R186 On 04-May-23	8.84	Put	Bond Future	2765	3	2765	3	0.00
14/10/2022	R186 On 03-August-23			Bond Future	9.53	104.0452	9.5324	104.0452	0.00
14/10/2022	R186 On 03-August-23	9.75	Call	Bond Future	2345	2	2345	2	0.00
14/10/2022	R186 On 03-August-23	9.73	Call	Bond Future	2310	2	2310	2	0.00
14/10/2022	R186 On 03-August-23	9.74	Call	Bond Future	2327	2	2327	2	0.00
14/10/2022	R186 On 03-August-23	9.74	Put	Bond Future	1732	2	1732	2	0.00
14/10/2022	R186 On 03-August-23	9.73	Put	Bond Future	1744	2	1744	2	0.00
14/10/2022	R186 On 03-August-23	9.75	Put	Bond Future	1721	2	1721	2	0.00
14/10/2022	R186 On 02-November-23			Bond Future	9.62	106.2383	9.6233	106.2383	0.00
14/10/2022	R186 On 02-November-23	10.42	Call	Bond Future	3337	3	3337	3	0.00
14/10/2022	R186 On 02-November-23	9.38	Call	Bond Future	1589	2	1589	2	0.00
14/10/2022	R186 On 02-November-23	9.39	Call	Bond Future	1603	2	1603	2	0.00
14/10/2022	R186 On 02-November-23	9.40	Call	Bond Future	1617	2	1617	2	0.00
14/10/2022	R186 On 02-November-23	9.15	Call	Bond Future	1291	1	1291	1	1,715.00
14/10/2022	R186 On 02-November-23	9.40	Put	Bond Future	2218	2	2218	2	0.00
14/10/2022	R186 On 02-November-23	9.39	Put	Bond Future	2231	2	2231	2	0.00
14/10/2022	R186 On 02-November-23	9.15	Put	Bond Future	2570	3	2570	3	0.00
14/10/2022	R186 On 02-November-23	9.38	Put	Bond Future	2244	2	2244	2	0.00
14/10/2022	R186 On 02-November-23	10.42	Put	Bond Future	1228	1	1228	1	1,715.00
14/10/2022	R197 On 03-November-22			Bond Future	335.65	335.8840	335.6460	335.8840	549.00
14/10/2022	R197 On 02-February-23			Bond Future	333.07	333.3169	333.0682	333.3169	294.00
14/10/2022	R197 On 04-May-23			Bond Future	339.93	340.1888	339.9321	340.1888	0.00
14/10/2022	R197 On 03-August-23			Bond Future	337.97	338.2280	337.9666	338.2280	0.00
14/10/2022	R197 On 02-November-23			Bond Future	345.16	345.4272	345.1598	345.4272	0.00
14/10/2022	R202 On 03-November-22			Bond Future	247.89	248.6849	247.8858	248.6849	5,616.00
14/10/2022	R202 On 02-February-23			Bond Future	247.83	248.6484	247.8295	248.6484	6,655.00
14/10/2022	R202 On 04-May-23			Bond Future	252.94	253.7740	252.9361	253.7740	0.00
14/10/2022	R202 On 03-August-23			Bond Future	253.42	254.2800	253.4246	254.2800	0.00
14/10/2022	R202 On 02-November-23			Bond Future	258.82	259.6918	258.8176	259.6918	0.00
14/10/2022	R209 On 03-November-22			Bond Future	11.73	64.0265	11.7256	64.0265	15,753.00
14/10/2022	R209 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	3,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2022	R209 On 03-November-22	11.50	Call	Bond Future	448	0	448	0	1,136.00
14/10/2022	R209 On 03-November-22	11.01	Call	Bond Future	44	0	44	0	0.00
14/10/2022	R209 On 03-November-22	10.50	Call	Bond Future	1	0	1	0	0.00
14/10/2022	R209 On 03-November-22	10.90	Call	Bond Future	22	0	22	0	1,136.00
14/10/2022	R209 On 03-November-22	11.00	Call	Bond Future	41	0	41	0	0.00
14/10/2022	R209 On 03-November-22	11.02	Call	Bond Future	46	0	46	0	0.00
14/10/2022	R209 On 03-November-22	9.25	Call	Bond Future	0	0	0	0	6,000.00
14/10/2022	R209 On 03-November-22	9.50	Call	Bond Future	0	0	0	0	0.00
14/10/2022	R209 On 03-November-22	12.00	Call	Bond Future	1731	2	1731	2	0.00
14/10/2022	R209 On 03-November-22	11.03	Call	Bond Future	49	0	49	0	0.00
14/10/2022	R209 On 03-November-22	11.03	Put	Bond Future	3549	4	3549	4	0.00
14/10/2022	R209 On 03-November-22	10.50	Put	Bond Future	6352	6	6352	6	0.00
14/10/2022	R209 On 03-November-22	10.90	Put	Bond Future	4205	4	4205	4	0.00
14/10/2022	R209 On 03-November-22	12.00	Put	Bond Future	421	0	421	0	3,250.00
14/10/2022	R209 On 03-November-22	9.50	Put	Bond Future	12209	12	12209	12	0.00
14/10/2022	R209 On 03-November-22	9.25	Put	Bond Future	13778	14	13778	14	0.00
14/10/2022	R209 On 03-November-22	11.02	Put	Bond Future	3598	4	3598	4	0.00
14/10/2022	R209 On 03-November-22	11.00	Put	Bond Future	3698	4	3698	4	5,000.00
14/10/2022	R209 On 03-November-22	11.01	Put	Bond Future	3648	4	3648	4	0.00
14/10/2022	R209 On 03-November-22	11.50	Put	Bond Future	1554	2	1554	2	0.00
14/10/2022	R209 On 03-November-22	10.00	Put	Bond Future	9198	9	9198	9	6,000.00
14/10/2022	R209 On 02-February-23			Bond Future	11.86	65.2196	11.8632	65.2196	18,655.00
14/10/2022	R209 On 02-February-23	10.80	Call	Bond Future	498	0	498	0	0.00
14/10/2022	R209 On 02-February-23	10.79	Call	Bond Future	488	0	488	0	0.00
14/10/2022	R209 On 02-February-23	10.78	Call	Bond Future	479	0	479	0	0.00
14/10/2022	R209 On 02-February-23	10.80	Put	Bond Future	5855	6	5855	6	0.00
14/10/2022	R209 On 02-February-23	10.78	Put	Bond Future	5943	6	5943	6	0.00
14/10/2022	R209 On 02-February-23	10.79	Put	Bond Future	5899	6	5899	6	0.00
14/10/2022	R209 On 04-May-23			Bond Future	11.98	63.3964	11.9826	63.3964	3,450.00
14/10/2022	R209 On 04-May-23	11.11	Call	Bond Future	1363	1	1363	1	0.00
14/10/2022	R209 On 04-May-23	12.50	Call	Bond Future	4532	4	4532	4	0.00
14/10/2022	R209 On 04-May-23	11.00	Call	Bond Future	1201	1	1201	1	0.00
14/10/2022	R209 On 04-May-23	11.09	Call	Bond Future	1333	1	1333	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
14/10/2022	R209 On 04-May-23	11.10	Call	Bond Future	1348	1	1348	1	0.00
14/10/2022	R209 On 04-May-23	10.00	Call	Bond Future	351	0	351	0	8,500.00
14/10/2022	R209 On 04-May-23	10.00	Put	Bond Future	10682	11	10682	11	0.00
14/10/2022	R209 On 04-May-23	11.10	Put	Bond Future	5678	6	5678	6	0.00
14/10/2022	R209 On 04-May-23	11.09	Put	Bond Future	5715	6	5715	6	0.00
14/10/2022	R209 On 04-May-23	11.00	Put	Bond Future	6048	6	6048	6	11,000.00
14/10/2022	R209 On 04-May-23	12.50	Put	Bond Future	2174	2	2174	2	8,500.00
14/10/2022	R209 On 04-May-23	11.11	Put	Bond Future	5642	6	5642	6	0.00
14/10/2022	R209 On 03-August-23			Bond Future	12.10	64.7263	12.0973	64.7263	0.00
14/10/2022	R209 On 03-August-23	11.95	Call	Bond Future	3162	3	3162	3	0.00
14/10/2022	R209 On 03-August-23	11.94	Call	Bond Future	3138	3	3138	3	0.00
14/10/2022	R209 On 03-August-23	11.93	Call	Bond Future	3115	3	3115	3	0.00
14/10/2022	R209 On 03-August-23	11.95	Put	Bond Future	3846	4	3846	4	0.00
14/10/2022	R209 On 03-August-23	11.93	Put	Bond Future	3893	4	3893	4	0.00
14/10/2022	R209 On 03-August-23	11.94	Put	Bond Future	3870	4	3870	4	0.00
14/10/2022	R209 On 02-November-23			Bond Future	12.22	62.9380	12.2165	62.9380	0.00
14/10/2022	R209 On 02-November-23	11.35	Call	Bond Future	1658	2	1658	2	0.00
14/10/2022	R209 On 02-November-23	11.34	Call	Bond Future	1642	2	1642	2	0.00
14/10/2022	R209 On 02-November-23	11.33	Call	Bond Future	1626	2	1626	2	0.00
14/10/2022	R209 On 02-November-23	11.33	Put	Bond Future	5837	6	5837	6	0.00
14/10/2022	R209 On 02-November-23	11.34	Put	Bond Future	5803	6	5803	6	0.00
14/10/2022	R209 On 02-November-23	11.35	Put	Bond Future	5769	6	5769	6	0.00
14/10/2022	R210 On 03-November-22			Bond Future	225.21	226.0792	225.2054	226.0792	103.00
14/10/2022	R210 On 02-February-23			Bond Future	229.45	230.3481	229.4535	230.3481	372.00
14/10/2022	R210 On 04-May-23			Bond Future	231.08	231.9941	231.0798	231.9941	0.00
14/10/2022	R210 On 03-August-23			Bond Future	235.97	236.9086	235.9740	236.9086	0.00
14/10/2022	R210 On 02-November-23			Bond Future	237.79	238.7421	237.7907	238.7421	0.00
14/10/2022	R213 On 03-November-22			Bond Future	11.21	78.8151	11.2129	78.8151	33,027.00
14/10/2022	R213 On 03-November-22	9.13	Call	Bond Future	0	0	0	0	200.00
14/10/2022	R213 On 03-November-22	9.84	Call	Bond Future	0	0	0	0	0.00
14/10/2022	R213 On 03-November-22	10.40	Call	Bond Future	1	0	1	0	0.00
14/10/2022	R213 On 03-November-22	9.98	Call	Bond Future	0	0	0	0	0.00
14/10/2022	R213 On 03-November-22	10.19	Call	Bond Future	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
14/10/2022	R213 On 03-November-22	9.19	Call	Bond Future	0	0	0	0	476.00
14/10/2022	R213 On 03-November-22	10.38	Call	Bond Future	1	0	1	0	0.00
14/10/2022	R213 On 03-November-22	10.39	Call	Bond Future	1	0	1	0	0.00
14/10/2022	R213 On 03-November-22	10.37	Call	Bond Future	1	0	1	0	0.00
14/10/2022	R213 On 03-November-22	10.37	Put	Bond Future	3929	4	3929	4	200.00
14/10/2022	R213 On 03-November-22	10.39	Put	Bond Future	3833	4	3833	4	0.00
14/10/2022	R213 On 03-November-22	10.38	Put	Bond Future	3881	4	3881	4	0.00
14/10/2022	R213 On 03-November-22	9.19	Put	Bond Future	9864	10	9864	10	0.00
14/10/2022	R213 On 03-November-22	10.19	Put	Bond Future	4800	5	4800	5	476.00
14/10/2022	R213 On 03-November-22	9.98	Put	Bond Future	5832	6	5832	6	200.00
14/10/2022	R213 On 03-November-22	10.40	Put	Bond Future	3785	4	3785	4	0.00
14/10/2022	R213 On 03-November-22	9.84	Put	Bond Future	6529	7	6529	7	476.00
14/10/2022	R213 On 03-November-22	9.13	Put	Bond Future	10181	10	10181	10	0.00
14/10/2022	R213 On 02-February-23			Bond Future	11.38	80.2838	11.3769	80.2838	22,720.00
14/10/2022	R213 On 02-February-23	10.43	Call	Bond Future	569	1	569	1	912.00
14/10/2022	R213 On 02-February-23	10.22	Call	Bond Future	396	0	396	0	0.00
14/10/2022	R213 On 02-February-23	10.21	Call	Bond Future	390	0	390	0	0.00
14/10/2022	R213 On 02-February-23	9.16	Call	Bond Future	58	0	58	0	476.00
14/10/2022	R213 On 02-February-23	10.23	Call	Bond Future	402	0	402	0	0.00
14/10/2022	R213 On 02-February-23	10.35	Call	Bond Future	496	0	496	0	0.00
14/10/2022	R213 On 02-February-23	12.20	Call	Bond Future	4420	4	4420	4	0.00
14/10/2022	R213 On 02-February-23	10.01	Call	Bond Future	281	0	281	0	0.00
14/10/2022	R213 On 02-February-23	12.20	Put	Bond Future	909	1	909	1	912.00
14/10/2022	R213 On 02-February-23	10.22	Put	Bond Future	5701	6	5701	6	0.00
14/10/2022	R213 On 02-February-23	10.43	Put	Bond Future	4877	5	4877	5	0.00
14/10/2022	R213 On 02-February-23	10.35	Put	Bond Future	5182	5	5182	5	476.00
14/10/2022	R213 On 02-February-23	9.16	Put	Bond Future	10636	11	10636	11	0.00
14/10/2022	R213 On 02-February-23	10.01	Put	Bond Future	6599	7	6599	7	476.00
14/10/2022	R213 On 02-February-23	10.21	Put	Bond Future	5742	6	5742	6	0.00
14/10/2022	R213 On 02-February-23	10.23	Put	Bond Future	5659	6	5659	6	0.00
14/10/2022	R213 On 04-May-23			Bond Future	11.51	78.3668	11.5115	78.3668	0.00
14/10/2022	R213 On 04-May-23	10.74	Call	Bond Future	1320	1	1320	1	0.00
14/10/2022	R213 On 04-May-23	10.73	Call	Bond Future	1305	1	1305	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
14/10/2022	R213 On 04-May-23	10.75	Call	Bond Future	1334	1	1334	1	0.00
14/10/2022	R213 On 04-May-23	10.75	Put	Bond Future	4689	5	4689	5	0.00
14/10/2022	R213 On 04-May-23	10.73	Put	Bond Future	4751	5	4751	5	0.00
14/10/2022	R213 On 04-May-23	10.74	Put	Bond Future	4720	5	4720	5	0.00
14/10/2022	R213 On 03-August-23			Bond Future	11.64	80.0102	11.6440	80.0102	0.00
14/10/2022	R213 On 03-August-23	11.62	Call	Bond Future	3041	3	3041	3	0.00
14/10/2022	R213 On 03-August-23	11.61	Call	Bond Future	3018	3	3018	3	0.00
14/10/2022	R213 On 03-August-23	11.63	Call	Bond Future	3063	3	3063	3	0.00
14/10/2022	R213 On 03-August-23	11.62	Put	Bond Future	3141	3	3141	3	0.00
14/10/2022	R213 On 03-August-23	11.61	Put	Bond Future	3161	3	3161	3	0.00
14/10/2022	R213 On 03-August-23	11.63	Put	Bond Future	3122	3	3122	3	0.00
14/10/2022	R213 On 02-November-23			Bond Future	11.79	78.1415	11.7891	78.1415	0.00
14/10/2022	R213 On 02-November-23	11.12	Call	Bond Future	1660	2	1660	2	0.00
14/10/2022	R213 On 02-November-23	11.11	Call	Bond Future	1645	2	1645	2	0.00
14/10/2022	R213 On 02-November-23	11.13	Call	Bond Future	1676	2	1676	2	0.00
14/10/2022	R213 On 02-November-23	11.13	Put	Bond Future	4421	4	4421	4	0.00
14/10/2022	R213 On 02-November-23	11.11	Put	Bond Future	4475	5	4475	5	0.00
14/10/2022	R213 On 02-November-23	11.12	Put	Bond Future	4448	5	4448	5	0.00
14/10/2022	R214 On 03-November-22			Bond Future	11.83	61.4743	11.8341	61.4743	16,475.00
14/10/2022	R214 On 03-November-22	11.35	Call	Bond Future	166	0	166	0	0.00
14/10/2022	R214 On 03-November-22	11.36	Call	Bond Future	174	0	174	0	0.00
14/10/2022	R214 On 03-November-22	11.34	Call	Bond Future	159	0	159	0	0.00
14/10/2022	R214 On 03-November-22	11.36	Put	Bond Future	2634	3	2634	3	0.00
14/10/2022	R214 On 03-November-22	11.35	Put	Bond Future	2680	3	2680	3	0.00
14/10/2022	R214 On 03-November-22	11.34	Put	Bond Future	2725	3	2725	3	0.00
14/10/2022	R214 On 02-February-23			Bond Future	11.97	62.6199	11.9666	62.6199	70,946.00
14/10/2022	R214 On 02-February-23	11.80	Call	Bond Future	2003	2	2003	2	1,600.00
14/10/2022	R214 On 02-February-23	11.09	Call	Bond Future	713	1	713	1	0.00
14/10/2022	R214 On 02-February-23	11.10	Call	Bond Future	725	1	725	1	1,600.00
14/10/2022	R214 On 02-February-23	11.07	Call	Bond Future	688	1	688	1	0.00
14/10/2022	R214 On 02-February-23	11.08	Call	Bond Future	700	1	700	1	0.00
14/10/2022	R214 On 02-February-23	11.08	Put	Bond Future	5343	5	5343	5	0.00
14/10/2022	R214 On 02-February-23	11.07	Put	Bond Future	5386	6	5386	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
14/10/2022	R214 On 02-February-23	11.09	Put	Bond Future	5300	5	5300	5	0.00
14/10/2022	R214 On 02-February-23	11.80	Put	Bond Future	2835	3	2835	3	0.00
14/10/2022	R214 On 02-February-23	11.10	Put	Bond Future	5257	5	5257	5	0.00
14/10/2022	R214 On 04-May-23			Bond Future	12.08	60.5968	12.0758	60.5968	0.00
14/10/2022	R214 On 04-May-23	11.38	Call	Bond Future	1751	2	1751	2	0.00
14/10/2022	R214 On 04-May-23	11.37	Call	Bond Future	1733	2	1733	2	0.00
14/10/2022	R214 On 04-May-23	11.36	Call	Bond Future	1715	2	1715	2	0.00
14/10/2022	R214 On 04-May-23	11.36	Put	Bond Future	5366	5	5366	5	0.00
14/10/2022	R214 On 04-May-23	11.37	Put	Bond Future	5330	5	5330	5	0.00
14/10/2022	R214 On 04-May-23	11.38	Put	Bond Future	5295	5	5295	5	0.00
14/10/2022	R214 On 03-August-23			Bond Future	12.18	61.8679	12.1820	61.8679	0.00
14/10/2022	R214 On 03-August-23	12.16	Call	Bond Future	3725	4	3725	4	0.00
14/10/2022	R214 On 03-August-23	12.15	Call	Bond Future	3699	4	3699	4	0.00
14/10/2022	R214 On 03-August-23	12.14	Call	Bond Future	3674	4	3674	4	0.00
14/10/2022	R214 On 03-August-23	12.14	Put	Bond Future	3876	4	3876	4	0.00
14/10/2022	R214 On 03-August-23	12.15	Put	Bond Future	3853	4	3853	4	0.00
14/10/2022	R214 On 03-August-23	12.16	Put	Bond Future	3831	4	3831	4	0.00
14/10/2022	R214 On 02-November-23			Bond Future	12.29	59.8710	12.2942	59.8710	0.00
14/10/2022	R214 On 02-November-23	11.47	Call	Bond Future	2100	2	2100	2	0.00
14/10/2022	R214 On 02-November-23	11.45	Call	Bond Future	2065	2	2065	2	0.00
14/10/2022	R214 On 02-November-23	11.46	Call	Bond Future	2082	2	2082	2	0.00
14/10/2022	R214 On 02-November-23	11.46	Put	Bond Future	6246	6	6246	6	0.00
14/10/2022	R214 On 02-November-23	11.45	Put	Bond Future	6281	6	6281	6	0.00
14/10/2022	R214 On 02-November-23	11.47	Put	Bond Future	6211	6	6211	6	0.00
14/10/2022	R248 On 03-November-22			Bond Future	11.86	76.6794	11.8582	76.6794	86,316.00
14/10/2022	R248 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	0.00
14/10/2022	R248 On 03-November-22	11.30	Call	Bond Future	145	0	145	0	874.00
14/10/2022	R248 On 03-November-22	11.31	Call	Bond Future	153	0	153	0	0.00
14/10/2022	R248 On 03-November-22	11.90	Call	Bond Future	1344	1	1344	1	0.00
14/10/2022	R248 On 03-November-22	10.60	Call	Bond Future	1	0	1	0	874.00
14/10/2022	R248 On 03-November-22	10.70	Call	Bond Future	2	0	2	0	0.00
14/10/2022	R248 On 03-November-22	11.32	Call	Bond Future	161	0	161	0	0.00
14/10/2022	R248 On 03-November-22	11.20	Call	Bond Future	84	0	84	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
14/10/2022	R248 On 03-November-22	11.20	Put	Bond Future	4390	5	4390	5	0.00
14/10/2022	R248 On 03-November-22	11.30	Put	Bond Future	3769	4	3769	4	0.00
14/10/2022	R248 On 03-November-22	11.31	Put	Bond Future	3709	4	3709	4	0.00
14/10/2022	R248 On 03-November-22	10.70	Put	Bond Future	7875	8	7875	8	0.00
14/10/2022	R248 On 03-November-22	10.60	Put	Bond Future	8621	9	8621	9	0.00
14/10/2022	R248 On 03-November-22	11.90	Put	Bond Future	1085	1	1085	1	0.00
14/10/2022	R248 On 03-November-22	10.00	Put	Bond Future	13354	14	13354	14	0.00
14/10/2022	R248 On 03-November-22	11.32	Put	Bond Future	3649	4	3649	4	0.00
14/10/2022	R248 On 02-February-23			Bond Future	11.99	78.1452	11.9864	78.1452	229,916.00
14/10/2022	R248 On 02-February-23	11.10	Call	Bond Future	873	1	873	1	0.00
14/10/2022	R248 On 02-February-23	11.06	Call	Bond Future	812	1	812	1	0.00
14/10/2022	R248 On 02-February-23	11.07	Call	Bond Future	827	1	827	1	0.00
14/10/2022	R248 On 02-February-23	10.40	Call	Bond Future	228	0	228	0	0.00
14/10/2022	R248 On 02-February-23	11.08	Call	Bond Future	843	1	843	1	0.00
14/10/2022	R248 On 02-February-23	11.70	Call	Bond Future	2158	2	2158	2	2,542.00
14/10/2022	R248 On 02-February-23	11.00	Call	Bond Future	727	1	727	1	2,542.00
14/10/2022	R248 On 02-February-23	11.00	Put	Bond Future	7211	7	7211	7	0.00
14/10/2022	R248 On 02-February-23	11.70	Put	Bond Future	3944	4	3944	4	0.00
14/10/2022	R248 On 02-February-23	11.08	Put	Bond Future	6765	7	6765	7	0.00
14/10/2022	R248 On 02-February-23	11.10	Put	Bond Future	6656	7	6656	7	0.00
14/10/2022	R248 On 02-February-23	10.40	Put	Bond Future	11155	11	11155	11	0.00
14/10/2022	R248 On 02-February-23	11.07	Put	Bond Future	6820	7	6820	7	0.00
14/10/2022	R248 On 02-February-23	11.06	Put	Bond Future	6875	7	6875	7	0.00
14/10/2022	R248 On 04-May-23			Bond Future	12.10	75.2774	12.1001	75.2774	10,943.00
14/10/2022	R248 On 04-May-23	11.33	Call	Bond Future	2018	2	2018	2	0.00
14/10/2022	R248 On 04-May-23	11.34	Call	Bond Future	2040	2	2040	2	0.00
14/10/2022	R248 On 04-May-23	11.35	Call	Bond Future	2062	2	2062	2	0.00
14/10/2022	R248 On 04-May-23	11.35	Put	Bond Future	6822	7	6822	7	0.00
14/10/2022	R248 On 04-May-23	11.34	Put	Bond Future	6867	7	6867	7	0.00
14/10/2022	R248 On 04-May-23	11.33	Put	Bond Future	6913	7	6913	7	0.00
14/10/2022	R248 On 03-August-23			Bond Future	12.21	76.8189	12.2142	76.8189	0.00
14/10/2022	R248 On 03-August-23	12.09	Call	Bond Future	4144	4	4144	4	0.00
14/10/2022	R248 On 03-August-23	12.10	Call	Bond Future	4175	4	4175	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
14/10/2022	R248 On 03-August-23	12.11	Call	Bond Future	4205	4	4205	4	0.00
14/10/2022	R248 On 03-August-23	12.11	Put	Bond Future	4825	5	4825	5	0.00
14/10/2022	R248 On 03-August-23	12.10	Put	Bond Future	4855	5	4855	5	0.00
14/10/2022	R248 On 03-August-23	12.09	Put	Bond Future	4884	5	4884	5	0.00
14/10/2022	R248 On 02-November-23			Bond Future	12.32	74.0141	12.3247	74.0141	0.00
14/10/2022	R248 On 02-November-23	11.49	Call	Bond Future	2305	2	2305	2	0.00
14/10/2022	R248 On 02-November-23	11.47	Call	Bond Future	2262	2	2262	2	0.00
14/10/2022	R248 On 02-November-23	11.48	Call	Bond Future	2284	2	2284	2	0.00
14/10/2022	R248 On 02-November-23	11.49	Put	Bond Future	7457	8	7457	8	0.00
14/10/2022	R248 On 02-November-23	11.47	Put	Bond Future	7546	8	7546	8	0.00
14/10/2022	R248 On 02-November-23	11.48	Put	Bond Future	7502	8	7502	8	0.00