



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 17/10/2022 TO: 17/10/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2022	2025 On 03-November-22			Bond Future	165.91	165.7313	165.9057	165.7313	3,313.00
17/10/2022	2025 On 02-February-23			Bond Future	167.32	167.1492	167.3237	167.1492	3,997.00
17/10/2022	2025 On 04-May-23			Bond Future	170.77	170.5935	170.7702	170.5935	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
17/10/2022	2025 On 03-August-23			Bond Future	172.62	172.4429	172.6227	172.4429	0.00
17/10/2022	2025 On 02-November-23			Bond Future	176.30	176.1125	176.2959	176.1125	0.00
17/10/2022	2029 On 03-November-22			Bond Future	118.60	118.6197	118.5990	118.6197	1,086.00
17/10/2022	2029 On 02-February-23			Bond Future	120.83	120.8572	120.8339	120.8572	912.00
17/10/2022	2029 On 04-May-23			Bond Future	122.02	122.0451	122.0204	122.0451	0.00
17/10/2022	2029 On 03-August-23			Bond Future	124.60	124.6299	124.6042	124.6299	0.00
17/10/2022	2029 On 02-November-23			Bond Future	125.91	125.9364	125.9101	125.9364	0.00
17/10/2022	2030 On 03-November-22			Bond Future	10.81	88.0840	88.2970	88.0840	47,214.00
17/10/2022	2030 On 03-November-22	10.08	Call	Bond Future	3	0	0	0	0.00
17/10/2022	2030 On 03-November-22	10.09	Call	Bond Future	4	0	0	0	0.00
17/10/2022	2030 On 03-November-22	10.20	Call	Bond Future	17	0	0	0	500.00
17/10/2022	2030 On 03-November-22	11.57	Call	Bond Future	3388	3	3	3	0.00
17/10/2022	2030 On 03-November-22	10.10	Call	Bond Future	4	0	0	0	0.00
17/10/2022	2030 On 03-November-22	9.70	Call	Bond Future	0	0	0	0	500.00
17/10/2022	2030 On 03-November-22	9.70	Put	Bond Future	5165	5	5	5	0.00
17/10/2022	2030 On 03-November-22	10.10	Put	Bond Future	3264	3	3	3	0.00
17/10/2022	2030 On 03-November-22	10.20	Put	Bond Future	2808	3	3	3	0.00
17/10/2022	2030 On 03-November-22	11.57	Put	Bond Future	66	0	0	0	500.00
17/10/2022	2030 On 03-November-22	10.09	Put	Bond Future	3311	4	3	4	0.00
17/10/2022	2030 On 03-November-22	10.08	Put	Bond Future	3357	4	3	4	0.00
17/10/2022	2030 On 02-February-23			Bond Future	10.97	85.7181	85.9334	85.7181	77,767.00
17/10/2022	2030 On 02-February-23	11.55	Call	Bond Future	3525	3	4	3	5,000.00
17/10/2022	2030 On 02-February-23	11.12	Call	Bond Future	2336	2	2	2	0.00
17/10/2022	2030 On 02-February-23	11.16	Call	Bond Future	2437	2	2	2	0.00
17/10/2022	2030 On 02-February-23	10.01	Call	Bond Future	508	0	1	0	0.00
17/10/2022	2030 On 02-February-23	9.83	Call	Bond Future	387	0	0	0	388.00
17/10/2022	2030 On 02-February-23	8.81	Call	Bond Future	65	0	0	0	102.00
17/10/2022	2030 On 02-February-23	9.08	Call	Bond Future	113	0	0	0	388.00
17/10/2022	2030 On 02-February-23	9.94	Call	Bond Future	457	0	0	0	0.00
17/10/2022	2030 On 02-February-23	9.79	Call	Bond Future	364	0	0	0	0.00
17/10/2022	2030 On 02-February-23	11.35	Call	Bond Future	2945	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
17/10/2022	2030 On 02-February-23	9.99	Call	Bond Future	492	0	0	0	0.00
17/10/2022	2030 On 02-February-23	10.00	Call	Bond Future	499	0	0	0	0.00
17/10/2022	2030 On 02-February-23	9.80	Call	Bond Future	369	0	0	0	0.00
17/10/2022	2030 On 02-February-23	9.20	Call	Bond Future	139	0	0	0	0.00
17/10/2022	2030 On 02-February-23	9.04	Call	Bond Future	105	0	0	0	0.00
17/10/2022	2030 On 02-February-23	9.66	Call	Bond Future	297	0	0	0	0.00
17/10/2022	2030 On 02-February-23	9.66	Put	Bond Future	6225	6	6	6	102.00
17/10/2022	2030 On 02-February-23	8.81	Put	Bond Future	10126	10	10	10	0.00
17/10/2022	2030 On 02-February-23	9.04	Put	Bond Future	9025	9	9	9	0.00
17/10/2022	2030 On 02-February-23	9.08	Put	Bond Future	8836	9	9	9	0.00
17/10/2022	2030 On 02-February-23	9.20	Put	Bond Future	8275	8	8	8	0.00
17/10/2022	2030 On 02-February-23	9.94	Put	Bond Future	5073	5	5	5	102.00
17/10/2022	2030 On 02-February-23	10.01	Put	Bond Future	4800	5	5	5	0.00
17/10/2022	2030 On 02-February-23	11.35	Put	Bond Future	1304	1	1	1	0.00
17/10/2022	2030 On 02-February-23	11.16	Put	Bond Future	1606	2	2	2	388.00
17/10/2022	2030 On 02-February-23	9.79	Put	Bond Future	5680	6	6	6	0.00
17/10/2022	2030 On 02-February-23	9.83	Put	Bond Future	5515	6	6	6	0.00
17/10/2022	2030 On 02-February-23	9.80	Put	Bond Future	5638	6	6	6	0.00
17/10/2022	2030 On 02-February-23	9.99	Put	Bond Future	4876	5	5	5	0.00
17/10/2022	2030 On 02-February-23	10.00	Put	Bond Future	4837	5	5	5	0.00
17/10/2022	2030 On 02-February-23	11.12	Put	Bond Future	1677	2	2	2	0.00
17/10/2022	2030 On 02-February-23	11.55	Put	Bond Future	1041	1	1	1	0.00
17/10/2022	2030 On 04-May-23			Bond Future	11.11	87.4669	87.6859	87.4669	0.00
17/10/2022	2030 On 04-May-23	12.57	Call	Bond Future	6756	7	7	7	0.00
17/10/2022	2030 On 04-May-23	11.62	Call	Bond Future	3919	4	4	4	0.00
17/10/2022	2030 On 04-May-23	12.04	Call	Bond Future	5118	5	5	5	0.00
17/10/2022	2030 On 04-May-23	12.50	Call	Bond Future	6534	6	7	6	0.00
17/10/2022	2030 On 04-May-23	10.54	Call	Bond Future	1533	1	2	1	0.00
17/10/2022	2030 On 04-May-23	10.65	Call	Bond Future	1717	2	2	2	350.00
17/10/2022	2030 On 04-May-23	9.58	Call	Bond Future	530	1	1	1	150.00
17/10/2022	2030 On 04-May-23	11.34	Call	Bond Future	3190	3	3	3	0.00
17/10/2022	2030 On 04-May-23	10.42	Call	Bond Future	1351	1	1	1	479.00
17/10/2022	2030 On 04-May-23	10.52	Call	Bond Future	1501	1	2	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
17/10/2022	2030 On 04-May-23	10.53	Call	Bond Future	1517	1	2	1	0.00
17/10/2022	2030 On 04-May-23	9.67	Call	Bond Future	586	1	1	1	479.00
17/10/2022	2030 On 04-May-23	9.78	Call	Bond Future	661	1	1	1	388.00
17/10/2022	2030 On 04-May-23	9.03	Call	Bond Future	277	0	0	0	388.00
17/10/2022	2030 On 04-May-23	10.00	Call	Bond Future	836	1	1	1	1,080.00
17/10/2022	2030 On 04-May-23	10.00	Put	Bond Future	5664	6	6	6	0.00
17/10/2022	2030 On 04-May-23	9.03	Put	Bond Future	9624	10	10	10	0.00
17/10/2022	2030 On 04-May-23	9.58	Put	Bond Future	7280	7	7	7	0.00
17/10/2022	2030 On 04-May-23	9.78	Put	Bond Future	6489	7	6	7	0.00
17/10/2022	2030 On 04-May-23	9.67	Put	Bond Future	6920	7	7	7	0.00
17/10/2022	2030 On 04-May-23	10.53	Put	Bond Future	3989	4	4	4	0.00
17/10/2022	2030 On 04-May-23	10.52	Put	Bond Future	4016	4	4	4	0.00
17/10/2022	2030 On 04-May-23	10.42	Put	Bond Future	4306	4	4	4	0.00
17/10/2022	2030 On 04-May-23	11.34	Put	Bond Future	2210	2	2	2	150.00
17/10/2022	2030 On 04-May-23	10.65	Put	Bond Future	3667	4	4	4	0.00
17/10/2022	2030 On 04-May-23	10.54	Put	Bond Future	3961	4	4	4	0.00
17/10/2022	2030 On 04-May-23	12.50	Put	Bond Future	904	1	1	1	479.00
17/10/2022	2030 On 04-May-23	12.04	Put	Bond Future	1292	1	1	1	1,080.00
17/10/2022	2030 On 04-May-23	11.62	Put	Bond Future	1786	2	2	2	388.00
17/10/2022	2030 On 04-May-23	12.57	Put	Bond Future	856	1	1	1	350.00
17/10/2022	2030 On 03-August-23			Bond Future	11.25	85.2933	85.5165	85.2933	0.00
17/10/2022	2030 On 03-August-23	12.59	Call	Bond Future	6488	6	6	6	0.00
17/10/2022	2030 On 03-August-23	11.36	Call	Bond Future	3166	3	3	3	0.00
17/10/2022	2030 On 03-August-23	12.89	Call	Bond Future	7394	7	7	7	0.00
17/10/2022	2030 On 03-August-23	11.34	Call	Bond Future	3120	3	3	3	0.00
17/10/2022	2030 On 03-August-23	10.40	Call	Bond Future	1395	1	1	1	1,012.00
17/10/2022	2030 On 03-August-23	10.65	Call	Bond Future	1762	2	2	2	350.00
17/10/2022	2030 On 03-August-23	11.35	Call	Bond Future	3143	3	3	3	0.00
17/10/2022	2030 On 03-August-23	11.36	Put	Bond Future	2699	3	3	3	0.00
17/10/2022	2030 On 03-August-23	10.65	Put	Bond Future	4237	4	4	4	0.00
17/10/2022	2030 On 03-August-23	11.34	Put	Bond Future	2734	3	3	3	0.00
17/10/2022	2030 On 03-August-23	12.89	Put	Bond Future	999	1	1	1	350.00
17/10/2022	2030 On 03-August-23	10.40	Put	Bond Future	4936	5	5	5	0.00

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17/10/2022	2030 On 03-August-23	12.59	Put	Bond Future	1213	1	1	1	1,012.00
17/10/2022	2030 On 03-August-23	11.35	Put	Bond Future	2716	3	3	3	0.00
17/10/2022	2030 On 02-November-23			Bond Future	11.38	87.0913	87.3191	87.0913	0.00
17/10/2022	2030 On 02-November-23	10.82	Call	Bond Future	1751	2	2	2	0.00
17/10/2022	2030 On 02-November-23	10.81	Call	Bond Future	1734	2	2	2	0.00
17/10/2022	2030 On 02-November-23	10.80	Call	Bond Future	1717	2	2	2	0.00
17/10/2022	2030 On 02-November-23	10.80	Put	Bond Future	4060	4	4	4	0.00
17/10/2022	2030 On 02-November-23	10.81	Put	Bond Future	4035	4	4	4	0.00
17/10/2022	2030 On 02-November-23	10.82	Put	Bond Future	4011	4	4	4	0.00
17/10/2022	2032 On 03-November-22			Bond Future	11.30	83.2783	83.4909	83.2783	123,217.00
17/10/2022	2032 On 03-November-22	9.31	Call	Bond Future	0	0	0	0	180.00
17/10/2022	2032 On 03-November-22	9.46	Call	Bond Future	0	0	0	0	500.00
17/10/2022	2032 On 03-November-22	11.55	Call	Bond Future	1661	2	2	2	0.00
17/10/2022	2032 On 03-November-22	12.30	Call	Bond Future	4852	5	5	5	0.00
17/10/2022	2032 On 03-November-22	10.66	Call	Bond Future	26	0	0	0	0.00
17/10/2022	2032 On 03-November-22	10.67	Call	Bond Future	29	0	0	0	750.00
17/10/2022	2032 On 03-November-22	11.45	Call	Bond Future	1315	1	1	1	0.00
17/10/2022	2032 On 03-November-22	10.21	Call	Bond Future	0	0	0	0	500.00
17/10/2022	2032 On 03-November-22	10.49	Call	Bond Future	4	0	0	0	0.00
17/10/2022	2032 On 03-November-22	10.56	Call	Bond Future	10	0	0	0	0.00
17/10/2022	2032 On 03-November-22	10.11	Call	Bond Future	0	0	0	0	0.00
17/10/2022	2032 On 03-November-22	9.36	Call	Bond Future	0	0	0	0	454.00
17/10/2022	2032 On 03-November-22	9.92	Call	Bond Future	0	0	0	0	750.00
17/10/2022	2032 On 03-November-22	10.16	Call	Bond Future	0	0	0	0	0.00
17/10/2022	2032 On 03-November-22	10.16	Put	Bond Future	5988	6	6	6	180.00
17/10/2022	2032 On 03-November-22	9.92	Put	Bond Future	7322	8	7	8	0.00
17/10/2022	2032 On 03-November-22	10.11	Put	Bond Future	6263	6	6	6	454.00
17/10/2022	2032 On 03-November-22	9.36	Put	Bond Future	10540	11	11	11	0.00
17/10/2022	2032 On 03-November-22	9.46	Put	Bond Future	9955	10	10	10	0.00
17/10/2022	2032 On 03-November-22	10.56	Put	Bond Future	3831	4	4	4	180.00
17/10/2022	2032 On 03-November-22	9.31	Put	Bond Future	10835	11	11	11	0.00
17/10/2022	2032 On 03-November-22	10.49	Put	Bond Future	4199	4	4	4	454.00

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17/10/2022	2032 On 03-November-22	10.21	Put	Bond Future	5713	6	6	6	0.00
17/10/2022	2032 On 03-November-22	11.45	Put	Bond Future	562	1	1	1	7,500.00
17/10/2022	2032 On 03-November-22	10.67	Put	Bond Future	3266	3	3	3	0.00
17/10/2022	2032 On 03-November-22	10.66	Put	Bond Future	3317	4	3	4	0.00
17/10/2022	2032 On 03-November-22	12.30	Put	Bond Future	28	0	0	0	750.00
17/10/2022	2032 On 03-November-22	11.55	Put	Bond Future	415	1	0	1	500.00
17/10/2022	2032 On 02-February-23			Bond Future	11.46	84.8286	85.0435	84.8286	94,606.00
17/10/2022	2032 On 02-February-23	11.84	Call	Bond Future	3411	3	3	3	0.00
17/10/2022	2032 On 02-February-23	12.75	Call	Bond Future	6597	6	7	6	0.00
17/10/2022	2032 On 02-February-23	10.38	Call	Bond Future	478	0	0	0	0.00
17/10/2022	2032 On 02-February-23	10.39	Call	Bond Future	486	0	0	0	0.00
17/10/2022	2032 On 02-February-23	10.16	Call	Bond Future	327	0	0	0	0.00
17/10/2022	2032 On 02-February-23	9.31	Call	Bond Future	57	0	0	0	454.00
17/10/2022	2032 On 02-February-23	11.69	Call	Bond Future	2957	3	3	3	0.00
17/10/2022	2032 On 02-February-23	10.40	Call	Bond Future	494	0	0	0	0.00
17/10/2022	2032 On 02-February-23	10.50	Call	Bond Future	582	1	1	1	0.00
17/10/2022	2032 On 02-February-23	10.67	Call	Bond Future	780	1	1	1	750.00
17/10/2022	2032 On 02-February-23	10.22	Call	Bond Future	364	0	0	0	500.00
17/10/2022	2032 On 02-February-23	9.47	Call	Bond Future	83	0	0	0	500.00
17/10/2022	2032 On 02-February-23	9.92	Call	Bond Future	209	0	0	0	750.00
17/10/2022	2032 On 02-February-23	9.92	Put	Bond Future	8204	8	8	8	0.00
17/10/2022	2032 On 02-February-23	9.47	Put	Bond Future	10612	11	11	11	0.00
17/10/2022	2032 On 02-February-23	10.22	Put	Bond Future	6719	7	7	7	0.00
17/10/2022	2032 On 02-February-23	10.67	Put	Bond Future	4749	5	5	5	0.00
17/10/2022	2032 On 02-February-23	10.50	Put	Bond Future	5441	6	5	6	454.00
17/10/2022	2032 On 02-February-23	10.40	Put	Bond Future	5884	6	6	6	0.00
17/10/2022	2032 On 02-February-23	11.69	Put	Bond Future	1824	2	2	2	0.00
17/10/2022	2032 On 02-February-23	9.31	Put	Bond Future	11510	12	12	12	0.00
17/10/2022	2032 On 02-February-23	10.16	Put	Bond Future	7007	7	7	7	454.00
17/10/2022	2032 On 02-February-23	10.39	Put	Bond Future	5929	6	6	6	0.00
17/10/2022	2032 On 02-February-23	10.38	Put	Bond Future	5975	6	6	6	0.00
17/10/2022	2032 On 02-February-23	12.75	Put	Bond Future	580	1	1	1	750.00
17/10/2022	2032 On 02-February-23	11.84	Put	Bond Future	1561	2	2	2	500.00

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17/10/2022	2032 On 04-May-23			Bond Future	11.59	82.3955	82.6140	82.3955	0.00
17/10/2022	2032 On 04-May-23	10.62	Call	Bond Future	1185	1	1	1	400.00
17/10/2022	2032 On 04-May-23	10.87	Call	Bond Future	1569	2	2	2	0.00
17/10/2022	2032 On 04-May-23	10.88	Call	Bond Future	1586	2	2	2	0.00
17/10/2022	2032 On 04-May-23	10.89	Call	Bond Future	1603	2	2	2	0.00
17/10/2022	2032 On 04-May-23	11.37	Call	Bond Future	2572	2	3	2	400.00
17/10/2022	2032 On 04-May-23	13.43	Call	Bond Future	8995	9	9	9	0.00
17/10/2022	2032 On 04-May-23	13.43	Put	Bond Future	807	1	1	1	400.00
17/10/2022	2032 On 04-May-23	10.89	Put	Bond Future	5048	5	5	5	0.00
17/10/2022	2032 On 04-May-23	10.88	Put	Bond Future	5082	5	5	5	0.00
17/10/2022	2032 On 04-May-23	10.87	Put	Bond Future	5115	5	5	5	0.00
17/10/2022	2032 On 04-May-23	10.62	Put	Bond Future	6008	6	6	6	0.00
17/10/2022	2032 On 04-May-23	11.37	Put	Bond Future	3640	4	4	4	0.00
17/10/2022	2032 On 03-August-23			Bond Future	11.72	84.1238	84.3466	84.1238	2,600.00
17/10/2022	2032 On 03-August-23	11.75	Call	Bond Future	3491	3	3	3	0.00
17/10/2022	2032 On 03-August-23	11.76	Call	Bond Future	3517	3	4	3	0.00
17/10/2022	2032 On 03-August-23	11.90	Call	Bond Future	3882	4	4	4	5,000.00
17/10/2022	2032 On 03-August-23	11.77	Call	Bond Future	3542	3	4	3	0.00
17/10/2022	2032 On 03-August-23	11.77	Put	Bond Future	3322	3	3	3	0.00
17/10/2022	2032 On 03-August-23	11.90	Put	Bond Future	3061	3	3	3	0.00
17/10/2022	2032 On 03-August-23	11.76	Put	Bond Future	3343	3	3	3	0.00
17/10/2022	2032 On 03-August-23	11.75	Put	Bond Future	3364	3	3	3	0.00
17/10/2022	2032 On 02-November-23			Bond Future	11.86	81.7353	81.9628	81.7353	0.00
17/10/2022	2032 On 02-November-23	11.22	Call	Bond Future	1945	2	2	2	0.00
17/10/2022	2032 On 02-November-23	11.23	Call	Bond Future	1963	2	2	2	0.00
17/10/2022	2032 On 02-November-23	11.24	Call	Bond Future	1980	2	2	2	0.00
17/10/2022	2032 On 02-November-23	11.24	Put	Bond Future	4875	5	5	5	0.00
17/10/2022	2032 On 02-November-23	11.23	Put	Bond Future	4905	5	5	5	0.00
17/10/2022	2032 On 02-November-23	11.22	Put	Bond Future	4935	5	5	5	0.00
17/10/2022	2033 On 03-November-22			Bond Future	113.04	112.8411	113.0440	112.8411	594.00
17/10/2022	2033 On 02-February-23			Bond Future	115.17	114.9697	115.1742	114.9697	6,990.00
17/10/2022	2033 On 04-May-23			Bond Future	116.16	115.9485	116.1564	115.9485	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
17/10/2022	2033 On 03-August-23			Bond Future	118.62	118.4041	118.6159	118.4041	0.00
17/10/2022	2033 On 02-November-23			Bond Future	119.70	119.4872	119.7034	119.4872	0.00
17/10/2022	2037 On 03-November-22			Bond Future	11.84	79.3459	79.5547	79.3459	27,274.00
17/10/2022	2037 On 03-November-22	11.30	Call	Bond Future	107	0	0	0	0.00
17/10/2022	2037 On 03-November-22	11.32	Call	Bond Future	119	0	0	0	0.00
17/10/2022	2037 On 03-November-22	11.31	Call	Bond Future	113	0	0	0	0.00
17/10/2022	2037 On 03-November-22	11.31	Put	Bond Future	3186	3	3	3	0.00
17/10/2022	2037 On 03-November-22	11.30	Put	Bond Future	3240	3	3	3	0.00
17/10/2022	2037 On 03-November-22	11.32	Put	Bond Future	3133	3	3	3	0.00
17/10/2022	2037 On 02-February-23			Bond Future	11.99	76.5669	76.7781	76.5669	116,561.00
17/10/2022	2037 On 02-February-23	11.10	Call	Bond Future	768	1	1	1	636.00
17/10/2022	2037 On 02-February-23	11.05	Call	Bond Future	702	1	1	1	0.00
17/10/2022	2037 On 02-February-23	11.97	Call	Bond Future	2626	3	3	3	0.00
17/10/2022	2037 On 02-February-23	11.03	Call	Bond Future	677	1	1	1	0.00
17/10/2022	2037 On 02-February-23	11.04	Call	Bond Future	689	1	1	1	0.00
17/10/2022	2037 On 02-February-23	11.04	Put	Bond Future	6186	6	6	6	0.00
17/10/2022	2037 On 02-February-23	11.03	Put	Bond Future	6234	6	6	6	0.00
17/10/2022	2037 On 02-February-23	11.05	Put	Bond Future	6137	6	6	6	0.00
17/10/2022	2037 On 02-February-23	11.10	Put	Bond Future	5899	6	6	6	0.00
17/10/2022	2037 On 02-February-23	11.97	Put	Bond Future	2725	3	3	3	636.00
17/10/2022	2037 On 04-May-23			Bond Future	12.12	78.1296	78.3444	78.1296	0.00
17/10/2022	2037 On 04-May-23	11.78	Call	Bond Future	2756	3	3	3	400.00
17/10/2022	2037 On 04-May-23	11.03	Call	Bond Future	1247	1	1	1	400.00
17/10/2022	2037 On 04-May-23	13.73	Call	Bond Future	9222	9	9	9	0.00
17/10/2022	2037 On 04-May-23	11.32	Call	Bond Future	1742	2	2	2	0.00
17/10/2022	2037 On 04-May-23	11.30	Call	Bond Future	1704	2	2	2	0.00
17/10/2022	2037 On 04-May-23	11.31	Call	Bond Future	1723	2	2	2	0.00
17/10/2022	2037 On 04-May-23	11.31	Put	Bond Future	6291	6	6	6	0.00
17/10/2022	2037 On 04-May-23	11.03	Put	Bond Future	7491	8	7	8	0.00
17/10/2022	2037 On 04-May-23	11.30	Put	Bond Future	6332	7	6	7	0.00
17/10/2022	2037 On 04-May-23	13.73	Put	Bond Future	1204	1	1	1	400.00
17/10/2022	2037 On 04-May-23	11.32	Put	Bond Future	6251	6	6	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
17/10/2022	2037 On 04-May-23	11.78	Put	Bond Future	4623	5	5	5	0.00
17/10/2022	2037 On 03-August-23			Bond Future	12.25	75.5102	75.7291	75.5102	0.00
17/10/2022	2037 On 03-August-23	12.14	Call	Bond Future	3754	4	4	4	0.00
17/10/2022	2037 On 03-August-23	12.13	Call	Bond Future	3726	4	4	4	0.00
17/10/2022	2037 On 03-August-23	12.12	Call	Bond Future	3699	4	4	4	0.00
17/10/2022	2037 On 03-August-23	12.12	Put	Bond Future	4397	5	4	5	0.00
17/10/2022	2037 On 03-August-23	12.13	Put	Bond Future	4371	5	4	5	0.00
17/10/2022	2037 On 03-August-23	12.14	Put	Bond Future	4344	4	4	4	0.00
17/10/2022	2037 On 02-November-23			Bond Future	12.38	77.1023	77.3258	77.1023	0.00
17/10/2022	2037 On 02-November-23	11.56	Call	Bond Future	2102	2	2	2	0.00
17/10/2022	2037 On 02-November-23	11.55	Call	Bond Future	2083	2	2	2	0.00
17/10/2022	2037 On 02-November-23	11.57	Call	Bond Future	2121	2	2	2	0.00
17/10/2022	2037 On 02-November-23	11.55	Put	Bond Future	6585	7	7	7	0.00
17/10/2022	2037 On 02-November-23	11.56	Put	Bond Future	6547	7	7	7	0.00
17/10/2022	2037 On 02-November-23	11.57	Put	Bond Future	6509	7	7	7	0.00
17/10/2022	2038 On 03-November-22			Bond Future	126.33	126.2729	126.3279	126.2729	1,300.00
17/10/2022	2038 On 02-February-23			Bond Future	126.79	126.7330	126.7865	126.7330	2,770.00
17/10/2022	2038 On 04-May-23			Bond Future	129.40	129.3450	129.3986	129.3450	1,718.00
17/10/2022	2038 On 03-August-23			Bond Future	130.16	130.1009	130.1551	130.1009	0.00
17/10/2022	2038 On 02-November-23			Bond Future	132.92	132.8696	132.9249	132.8696	0.00
17/10/2022	2040 On 03-November-22			Bond Future	11.89	81.0874	81.4019	81.0874	26,037.00
17/10/2022	2040 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
17/10/2022	2040 On 03-November-22	11.50	Call	Bond Future	250	0	0	0	0.00
17/10/2022	2040 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	1,467.00
17/10/2022	2040 On 03-November-22	11.41	Call	Bond Future	160	0	0	0	0.00
17/10/2022	2040 On 03-November-22	10.80	Call	Bond Future	2	0	0	0	0.00
17/10/2022	2040 On 03-November-22	11.30	Call	Bond Future	87	0	0	0	1,467.00
17/10/2022	2040 On 03-November-22	10.70	Call	Bond Future	1	0	0	0	1,078.00
17/10/2022	2040 On 03-November-22	12.00	Call	Bond Future	1438	1	1	1	0.00
17/10/2022	2040 On 03-November-22	12.52	Call	Bond Future	3774	4	4	4	0.00
17/10/2022	2040 On 03-November-22	11.39	Call	Bond Future	144	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
17/10/2022	2040 On 03-November-22	11.40	Call	Bond Future	152	0	0	0	0.00
17/10/2022	2040 On 03-November-22	11.20	Call	Bond Future	47	0	0	0	1,078.00
17/10/2022	2040 On 03-November-22	11.20	Put	Bond Future	4422	5	4	5	0.00
17/10/2022	2040 On 03-November-22	11.41	Put	Bond Future	3173	3	3	3	0.00
17/10/2022	2040 On 03-November-22	12.00	Put	Bond Future	807	1	1	1	0.00
17/10/2022	2040 On 03-November-22	10.60	Put	Bond Future	8468	9	8	9	0.00
17/10/2022	2040 On 03-November-22	11.30	Put	Bond Future	3809	4	4	4	0.00
17/10/2022	2040 On 03-November-22	10.80	Put	Bond Future	7071	7	7	7	0.00
17/10/2022	2040 On 03-November-22	10.70	Put	Bond Future	7765	8	8	8	0.00
17/10/2022	2040 On 03-November-22	11.50	Put	Bond Future	2690	3	3	3	0.00
17/10/2022	2040 On 03-November-22	12.52	Put	Bond Future	139	0	0	0	1,078.00
17/10/2022	2040 On 03-November-22	11.39	Put	Bond Future	3286	4	3	4	0.00
17/10/2022	2040 On 03-November-22	11.40	Put	Bond Future	3229	4	3	4	0.00
17/10/2022	2040 On 03-November-22	10.10	Put	Bond Future	12120	12	12	12	0.00
17/10/2022	2040 On 02-February-23			Bond Future	12.04	78.0906	78.4093	78.0906	97,543.00
17/10/2022	2040 On 02-February-23	12.07	Call	Bond Future	3008	3	3	3	0.00
17/10/2022	2040 On 02-February-23	11.10	Call	Bond Future	766	1	1	1	0.00
17/10/2022	2040 On 02-February-23	11.11	Call	Bond Future	780	1	1	1	0.00
17/10/2022	2040 On 02-February-23	10.21	Call	Bond Future	130	0	0	0	388.00
17/10/2022	2040 On 02-February-23	10.18	Call	Bond Future	121	0	0	0	0.00
17/10/2022	2040 On 02-February-23	12.24	Call	Bond Future	3574	3	4	3	0.00
17/10/2022	2040 On 02-February-23	12.27	Call	Bond Future	3678	4	4	4	0.00
17/10/2022	2040 On 02-February-23	11.12	Call	Bond Future	795	1	1	1	0.00
17/10/2022	2040 On 02-February-23	11.19	Call	Bond Future	899	1	1	1	621.00
17/10/2022	2040 On 02-February-23	10.96	Call	Bond Future	593	1	1	1	388.00
17/10/2022	2040 On 02-February-23	10.93	Call	Bond Future	563	1	1	1	0.00
17/10/2022	2040 On 02-February-23	10.96	Put	Bond Future	7392	8	7	8	0.00
17/10/2022	2040 On 02-February-23	11.19	Put	Bond Future	6169	6	6	6	0.00
17/10/2022	2040 On 02-February-23	12.07	Put	Bond Future	2809	3	3	3	621.00
17/10/2022	2040 On 02-February-23	11.12	Put	Bond Future	6525	7	7	7	0.00
17/10/2022	2040 On 02-February-23	12.27	Put	Bond Future	2315	2	2	2	388.00
17/10/2022	2040 On 02-February-23	12.24	Put	Bond Future	2384	3	2	3	0.00
17/10/2022	2040 On 02-February-23	10.18	Put	Bond Future	12437	13	12	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
17/10/2022	2040 On 02-February-23	10.21	Put	Bond Future	12224	13	12	13	0.00
17/10/2022	2040 On 02-February-23	10.93	Put	Bond Future	7564	8	8	8	0.00
17/10/2022	2040 On 02-February-23	11.11	Put	Bond Future	6577	7	7	7	0.00
17/10/2022	2040 On 02-February-23	11.10	Put	Bond Future	6629	7	7	7	0.00
17/10/2022	2040 On 04-May-23			Bond Future	12.16	79.6845	80.0091	79.6845	0.00
17/10/2022	2040 On 04-May-23	13.45	Call	Bond Future	8526	8	9	8	0.00
17/10/2022	2040 On 04-May-23	11.42	Call	Bond Future	1954	2	2	2	0.00
17/10/2022	2040 On 04-May-23	11.48	Call	Bond Future	2082	2	2	2	486.00
17/10/2022	2040 On 04-May-23	10.73	Call	Bond Future	899	1	1	1	486.00
17/10/2022	2040 On 04-May-23	10.92	Call	Bond Future	1127	1	1	1	388.00
17/10/2022	2040 On 04-May-23	11.41	Call	Bond Future	1933	2	2	2	0.00
17/10/2022	2040 On 04-May-23	10.17	Call	Bond Future	425	0	0	0	388.00
17/10/2022	2040 On 04-May-23	12.78	Call	Bond Future	5988	6	6	6	0.00
17/10/2022	2040 On 04-May-23	11.43	Call	Bond Future	1975	2	2	2	0.00
17/10/2022	2040 On 04-May-23	11.43	Put	Bond Future	6423	7	6	7	0.00
17/10/2022	2040 On 04-May-23	10.73	Put	Bond Future	9980	10	10	10	0.00
17/10/2022	2040 On 04-May-23	12.78	Put	Bond Future	2526	3	3	3	388.00
17/10/2022	2040 On 04-May-23	13.45	Put	Bond Future	1580	2	2	2	486.00
17/10/2022	2040 On 04-May-23	10.17	Put	Bond Future	13509	14	14	14	0.00
17/10/2022	2040 On 04-May-23	11.41	Put	Bond Future	6508	7	7	7	0.00
17/10/2022	2040 On 04-May-23	10.92	Put	Bond Future	8911	9	9	9	0.00
17/10/2022	2040 On 04-May-23	11.48	Put	Bond Future	6214	6	6	6	0.00
17/10/2022	2040 On 04-May-23	11.42	Put	Bond Future	6465	7	6	7	0.00
17/10/2022	2040 On 03-August-23			Bond Future	12.29	76.8473	77.1783	76.8473	0.00
17/10/2022	2040 On 03-August-23	12.22	Call	Bond Future	4238	4	4	4	0.00
17/10/2022	2040 On 03-August-23	12.21	Call	Bond Future	4208	4	4	4	0.00
17/10/2022	2040 On 03-August-23	12.23	Call	Bond Future	4268	4	4	4	0.00
17/10/2022	2040 On 03-August-23	12.23	Put	Bond Future	4604	5	5	5	0.00
17/10/2022	2040 On 03-August-23	12.21	Put	Bond Future	4660	5	5	5	0.00
17/10/2022	2040 On 03-August-23	12.22	Put	Bond Future	4632	5	5	5	0.00
17/10/2022	2040 On 02-November-23			Bond Future	12.41	78.4677	78.8055	78.4677	0.00
17/10/2022	2040 On 02-November-23	11.60	Call	Bond Future	2441	2	2	2	0.00
17/10/2022	2040 On 02-November-23	11.59	Call	Bond Future	2420	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
17/10/2022	2040 On 02-November-23	11.58	Call	Bond Future	2399	2	2	2	0.00
17/10/2022	2040 On 02-November-23	11.58	Put	Bond Future	7288	8	7	8	0.00
17/10/2022	2040 On 02-November-23	11.60	Put	Bond Future	7206	7	7	7	0.00
17/10/2022	2040 On 02-November-23	11.59	Put	Bond Future	7247	7	7	7	0.00
17/10/2022	2044 On 03-November-22			Bond Future	11.88	77.9993	78.2870	77.9993	49,318.00
17/10/2022	2044 On 03-November-22	11.39	Call	Bond Future	158	0	0	0	0.00
17/10/2022	2044 On 03-November-22	11.40	Call	Bond Future	166	0	0	0	0.00
17/10/2022	2044 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
17/10/2022	2044 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	1,647.00
17/10/2022	2044 On 03-November-22	10.80	Call	Bond Future	2	0	0	0	0.00
17/10/2022	2044 On 03-November-22	11.41	Call	Bond Future	175	0	0	0	0.00
17/10/2022	2044 On 03-November-22	11.30	Call	Bond Future	95	0	0	0	1,647.00
17/10/2022	2044 On 03-November-22	11.30	Put	Bond Future	3778	4	4	4	0.00
17/10/2022	2044 On 03-November-22	11.40	Put	Bond Future	3190	3	3	3	0.00
17/10/2022	2044 On 03-November-22	11.41	Put	Bond Future	3134	3	3	3	0.00
17/10/2022	2044 On 03-November-22	10.80	Put	Bond Future	7118	7	7	7	0.00
17/10/2022	2044 On 03-November-22	10.60	Put	Bond Future	8558	9	9	9	0.00
17/10/2022	2044 On 03-November-22	10.10	Put	Bond Future	12348	13	12	13	0.00
17/10/2022	2044 On 03-November-22	11.39	Put	Bond Future	3247	4	3	4	0.00
17/10/2022	2044 On 02-February-23			Bond Future	12.01	75.0702	75.3617	75.0702	77,078.00
17/10/2022	2044 On 02-February-23	11.16	Call	Bond Future	896	1	1	1	0.00
17/10/2022	2044 On 02-February-23	11.20	Call	Bond Future	960	1	1	1	1,300.00
17/10/2022	2044 On 02-February-23	12.00	Call	Bond Future	2900	3	3	3	0.00
17/10/2022	2044 On 02-February-23	11.90	Call	Bond Future	2591	2	3	2	1,300.00
17/10/2022	2044 On 02-February-23	11.14	Call	Bond Future	865	1	1	1	0.00
17/10/2022	2044 On 02-February-23	11.15	Call	Bond Future	880	1	1	1	0.00
17/10/2022	2044 On 02-February-23	11.15	Put	Bond Future	6368	7	6	7	0.00
17/10/2022	2044 On 02-February-23	11.14	Put	Bond Future	6421	7	6	7	0.00
17/10/2022	2044 On 02-February-23	11.90	Put	Bond Future	3265	3	3	3	0.00
17/10/2022	2044 On 02-February-23	12.00	Put	Bond Future	2968	3	3	3	4,000.00
17/10/2022	2044 On 02-February-23	11.20	Put	Bond Future	6112	6	6	6	0.00
17/10/2022	2044 On 02-February-23	11.16	Put	Bond Future	6316	7	6	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
17/10/2022	2044 On 04-May-23			Bond Future	12.13	76.6025	76.8993	76.6025	0.00
17/10/2022	2044 On 04-May-23	12.25	Call	Bond Future	4416	4	4	4	0.00
17/10/2022	2044 On 04-May-23	11.75	Call	Bond Future	2911	3	3	3	0.00
17/10/2022	2044 On 04-May-23	12.00	Call	Bond Future	3627	4	4	4	0.00
17/10/2022	2044 On 04-May-23	11.43	Call	Bond Future	2121	2	2	2	0.00
17/10/2022	2044 On 04-May-23	11.42	Call	Bond Future	2099	2	2	2	0.00
17/10/2022	2044 On 04-May-23	11.41	Call	Bond Future	2077	2	2	2	0.00
17/10/2022	2044 On 04-May-23	11.41	Put	Bond Future	6540	7	7	7	0.00
17/10/2022	2044 On 04-May-23	11.75	Put	Bond Future	5212	5	5	5	4,115.00
17/10/2022	2044 On 04-May-23	11.42	Put	Bond Future	6497	7	6	7	0.00
17/10/2022	2044 On 04-May-23	11.43	Put	Bond Future	6454	7	6	7	0.00
17/10/2022	2044 On 04-May-23	12.00	Put	Bond Future	4400	5	4	5	4,115.00
17/10/2022	2044 On 04-May-23	12.25	Put	Bond Future	3711	4	4	4	1,500.00
17/10/2022	2044 On 03-August-23			Bond Future	12.25	73.8259	74.1286	73.8259	0.00
17/10/2022	2044 On 03-August-23	12.17	Call	Bond Future	4313	4	4	4	0.00
17/10/2022	2044 On 03-August-23	12.15	Call	Bond Future	4253	4	4	4	0.00
17/10/2022	2044 On 03-August-23	12.16	Call	Bond Future	4283	4	4	4	0.00
17/10/2022	2044 On 03-August-23	12.16	Put	Bond Future	4796	5	5	5	0.00
17/10/2022	2044 On 03-August-23	12.15	Put	Bond Future	4825	5	5	5	0.00
17/10/2022	2044 On 03-August-23	12.17	Put	Bond Future	4768	5	5	5	0.00
17/10/2022	2044 On 02-November-23			Bond Future	12.36	75.3826	75.6916	75.3826	0.00
17/10/2022	2044 On 02-November-23	11.55	Call	Bond Future	2756	3	3	3	0.00
17/10/2022	2044 On 02-November-23	11.56	Call	Bond Future	2778	3	3	3	0.00
17/10/2022	2044 On 02-November-23	11.57	Call	Bond Future	2800	3	3	3	0.00
17/10/2022	2044 On 02-November-23	11.57	Put	Bond Future	7562	8	8	8	0.00
17/10/2022	2044 On 02-November-23	11.56	Put	Bond Future	7604	8	8	8	0.00
17/10/2022	2044 On 02-November-23	11.55	Put	Bond Future	7645	8	8	8	0.00
17/10/2022	2046 On 03-November-22			Bond Future	111.91	111.8597	111.9085	111.8597	8,487.00
17/10/2022	2046 On 02-February-23			Bond Future	114.02	113.9697	114.0173	113.9697	9,274.00
17/10/2022	2046 On 04-May-23			Bond Future	114.32	114.2724	114.3199	114.2724	5,004.00
17/10/2022	2046 On 03-August-23			Bond Future	116.74	116.6932	116.7412	116.6932	0.00
17/10/2022	2046 On 02-November-23			Bond Future	117.11	117.0624	117.1115	117.0624	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
17/10/2022	2050 On 03-November-22			Bond Future	113.52	113.6733	113.5217	113.6733	1,583.00
17/10/2022	2050 On 02-February-23			Bond Future	113.52	113.6769	113.5202	113.6769	7,774.00
17/10/2022	2050 On 04-May-23			Bond Future	115.86	116.0197	115.8587	116.0197	3,582.00
17/10/2022	2050 On 03-August-23			Bond Future	116.11	116.2713	116.1066	116.2713	0.00
17/10/2022	2050 On 02-November-23			Bond Future	118.58	118.7458	118.5775	118.7458	0.00
17/10/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2022	AL37 On 03-November-22			Index Future	826.75	825.6400	826.7510	825.6400	0.00
17/10/2022	AL37 On 02-February-23			Index Future	842.09	841.0100	842.0940	841.0100	0.00
17/10/2022	AL37 On 04-May-23			Index Future	859.22	858.1330	859.2170	858.1330	0.00
17/10/2022	AL37 On 03-August-23			Index Future	877.20	876.1050	877.2030	876.1050	0.00
17/10/2022	AL37 On 02-November-23			Index Future	895.67	894.5540	895.6710	894.5540	0.00
17/10/2022	AL7T On 03-November-22			Index Future	936.87	934.3390	936.8690	934.3390	0.00
17/10/2022	AL7T On 02-February-23			Index Future	954.26	951.7320	954.2560	951.7320	0.00
17/10/2022	AL7T On 04-May-23			Index Future	973.66	971.1090	973.6590	971.1090	0.00
17/10/2022	AL7T On 03-August-23			Index Future	994.04	991.4480	994.0410	991.4480	0.00
17/10/2022	AL7T On 02-November-23			Index Future	1014.97	1012.3250	1014.9690	1012.3250	0.00
17/10/2022	ALBI On 03-November-22			Index Future	821.52	819.1910	821.5220	819.1910	108.00
17/10/2022	ALBI On 02-February-23			Index Future	836.77	834.4400	836.7680	834.4400	17.00
17/10/2022	ALBI On 04-May-23			Index Future	853.78	851.4290	853.7830	851.4290	0.00
17/10/2022	ALBI On 03-August-23			Index Future	871.66	869.2610	871.6550	869.2610	0.00
17/10/2022	ALBI On 02-November-23			Index Future	890.01	887.5660	890.0070	887.5660	0.00
17/10/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2022	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
17/10/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/10/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2022	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
17/10/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2022	ES33 On 03-November-22			Bond Future	12.65	70.9606	71.1322	70.9606	0.00
17/10/2022	ES33 On 02-February-23			Bond Future	12.85	72.2992	72.4726	72.2992	350.00
17/10/2022	ES33 On 04-May-23			Bond Future	13.02	69.9938	70.1702	69.9938	0.00
17/10/2022	ES33 On 03-August-23			Bond Future	13.20	71.4778	71.6577	71.4778	0.00
17/10/2022	ES33 On 02-November-23			Bond Future	13.38	69.2034	69.3871	69.2034	0.00
17/10/2022	ES42 On 03-November-22			Bond Future	12.90	68.9785	69.1992	68.9785	0.00
17/10/2022	ES42 On 02-February-23			Bond Future	13.07	70.2796	70.5032	70.2796	4,769.00
17/10/2022	ES42 On 04-May-23			Bond Future	13.23	67.4643	67.6919	67.4643	0.00
17/10/2022	ES42 On 03-August-23			Bond Future	13.39	68.8957	69.1278	68.8957	0.00
17/10/2022	ES42 On 02-November-23			Bond Future	13.55	66.0997	66.3367	66.0997	0.00
17/10/2022	GOVI On 03-November-22			GOVI	809.90	807.5850	809.9010	807.5850	143.00
17/10/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
17/10/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
17/10/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
17/10/2022	GOVI On 03-November-22	820.41	Put	GOVI	105090	13	11	13	0.00
17/10/2022	GOVI On 03-November-22	820.42	Put	GOVI	105190	13	11	13	0.00
17/10/2022	GOVI On 03-November-22	820.43	Put	GOVI	105290	13	11	13	0.00
17/10/2022	GOVI On 02-February-23			GOVI	824.93	822.6190	824.9320	822.6190	707.00
17/10/2022	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
17/10/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
17/10/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
17/10/2022	GOVI On 02-February-23	850.83	Put	GOVI	258980	28	26	28	0.00
17/10/2022	GOVI On 02-February-23	850.82	Put	GOVI	258880	28	26	28	0.00
17/10/2022	GOVI On 02-February-23	850.84	Put	GOVI	259080	28	26	28	0.00
17/10/2022	GOVI On 04-May-23			GOVI	841.71	839.3670	841.7060	839.3670	0.00
17/10/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
17/10/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
17/10/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
17/10/2022	GOVI On 04-May-23	852.86	Put	GOVI	111540	13	11	13	0.00
17/10/2022	GOVI On 04-May-23	852.87	Put	GOVI	111640	14	11	14	0.00
17/10/2022	GOVI On 04-May-23	852.88	Put	GOVI	111740	14	11	14	0.00
17/10/2022	GOVI On 03-August-23			GOVI	859.33	856.9470	859.3250	856.9470	0.00
17/10/2022	GOVI On 03-August-23	837.23	Call	GOVI	220950	20	22	20	0.00
17/10/2022	GOVI On 03-August-23	837.21	Call	GOVI	221150	20	22	20	0.00
17/10/2022	GOVI On 03-August-23	837.22	Call	GOVI	221050	20	22	20	0.00
17/10/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
17/10/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
17/10/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
17/10/2022	GOVI On 02-November-23			GOVI	877.42	874.9920	877.4170	874.9920	0.00
17/10/2022	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
17/10/2022	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
17/10/2022	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
17/10/2022	GOVI On 02-November-23	885.81	Put	GOVI	83930	11	8	11	0.00
17/10/2022	GOVI On 02-November-23	885.82	Put	GOVI	84030	11	8	11	0.00
17/10/2022	GOVI On 02-November-23	885.80	Put	GOVI	83830	11	8	11	0.00
17/10/2022	GVIK On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/10/2022	IGOV On 03-November-22			Index Future	317.70	317.3920	317.7040	317.3920	411.00
17/10/2022	IGOV On 02-February-23			Index Future	323.68	323.3790	323.6790	323.3790	291.00
17/10/2022	IGOV On 04-May-23			Index Future	330.34	330.0390	330.3370	330.0390	0.00
17/10/2022	IGOV On 03-August-23			Index Future	337.33	337.0270	337.3280	337.0270	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
17/10/2022	IGOV On 02-November-23			Index Future	344.50	344.1970	344.5030	344.1970	0.00
17/10/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
17/10/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
17/10/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
17/10/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
17/10/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
17/10/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
17/10/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
17/10/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
17/10/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
17/10/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
17/10/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
17/10/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
17/10/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
17/10/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
17/10/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
17/10/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/10/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
17/10/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.47	93.5350	93.5350	93.5350	0.00
17/10/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.54	93.4500	93.4600	93.4500	0.00
17/10/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.35	92.6350	92.6550	92.6350	68.00
17/10/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.40	92.5900	92.6000	92.5900	0.00
17/10/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.88	92.1000	92.1200	92.1000	0.00
17/10/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.92	92.0550	92.0850	92.0550	0.00
17/10/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.23	91.7700	91.7700	91.7700	0.00
17/10/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.28	91.7150	91.7200	91.7150	75.00
17/10/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.34	91.6550	91.6650	91.6550	272.00
17/10/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.34	91.6500	91.6600	91.6500	0.00
17/10/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.31	91.6900	91.6900	91.6900	0.00
17/10/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.39	91.6000	91.6100	91.6000	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
17/10/2022	R023 On 03-November-22			Bond Future	7.29	101.5919	101.6023	101.5919	8,432.00
17/10/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
17/10/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
17/10/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
17/10/2022	R023 On 03-November-22	6.26	Put	Bond Future	315	0	0	0	0.00
17/10/2022	R023 On 03-November-22	6.25	Put	Bond Future	318	0	0	0	0.00
17/10/2022	R023 On 03-November-22	6.27	Put	Bond Future	312	0	0	0	0.00
17/10/2022	R035 On 03-November-22			Bond Future	11.68	83.3856	83.5940	83.3856	20,775.00
17/10/2022	R035 On 03-November-22	9.82	Call	Bond Future	0	0	0	0	582.00
17/10/2022	R035 On 03-November-22	10.30	Call	Bond Future	0	0	0	0	976.00
17/10/2022	R035 On 03-November-22	11.14	Call	Bond Future	98	0	0	0	0.00
17/10/2022	R035 On 03-November-22	11.13	Call	Bond Future	93	0	0	0	0.00
17/10/2022	R035 On 03-November-22	10.57	Call	Bond Future	2	0	0	0	0.00
17/10/2022	R035 On 03-November-22	11.15	Call	Bond Future	104	0	0	0	0.00
17/10/2022	R035 On 03-November-22	12.68	Call	Bond Future	5357	5	5	5	0.00
17/10/2022	R035 On 03-November-22	10.99	Call	Bond Future	39	0	0	0	0.00
17/10/2022	R035 On 03-November-22	11.05	Call	Bond Future	58	0	0	0	976.00
17/10/2022	R035 On 03-November-22	10.99	Put	Bond Future	4021	4	4	4	582.00
17/10/2022	R035 On 03-November-22	12.68	Put	Bond Future	21	0	0	0	976.00
17/10/2022	R035 On 03-November-22	11.15	Put	Bond Future	3136	3	3	3	0.00
17/10/2022	R035 On 03-November-22	10.57	Put	Bond Future	6549	7	7	7	582.00
17/10/2022	R035 On 03-November-22	11.13	Put	Bond Future	3243	3	3	3	0.00
17/10/2022	R035 On 03-November-22	11.14	Put	Bond Future	3189	3	3	3	0.00
17/10/2022	R035 On 03-November-22	11.05	Put	Bond Future	3681	4	4	4	0.00
17/10/2022	R035 On 03-November-22	10.30	Put	Bond Future	8255	8	8	8	0.00
17/10/2022	R035 On 03-November-22	9.82	Put	Bond Future	11406	12	11	12	0.00
17/10/2022	R035 On 02-February-23			Bond Future	11.84	84.9379	85.1485	84.9379	159,368.00
17/10/2022	R035 On 02-February-23	11.98	Call	Bond Future	3101	3	3	3	0.00
17/10/2022	R035 On 02-February-23	13.22	Call	Bond Future	7734	8	8	8	0.00
17/10/2022	R035 On 02-February-23	11.05	Call	Bond Future	906	1	1	1	976.00
17/10/2022	R035 On 02-February-23	11.06	Call	Bond Future	921	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
17/10/2022	R035 On 02-February-23	10.86	Call	Bond Future	648	1	1	1	0.00
17/10/2022	R035 On 02-February-23	10.30	Call	Bond Future	222	0	0	0	976.00
17/10/2022	R035 On 02-February-23	10.64	Call	Bond Future	431	0	0	0	388.00
17/10/2022	R035 On 02-February-23	10.87	Call	Bond Future	661	1	1	1	0.00
17/10/2022	R035 On 02-February-23	11.94	Call	Bond Future	2977	3	3	3	0.00
17/10/2022	R035 On 02-February-23	10.88	Call	Bond Future	673	1	1	1	0.00
17/10/2022	R035 On 02-February-23	10.66	Call	Bond Future	447	0	0	0	0.00
17/10/2022	R035 On 02-February-23	10.60	Call	Bond Future	401	0	0	0	0.00
17/10/2022	R035 On 02-February-23	9.81	Call	Bond Future	73	0	0	0	582.00
17/10/2022	R035 On 02-February-23	9.85	Call	Bond Future	80	0	0	0	0.00
17/10/2022	R035 On 02-February-23	9.89	Call	Bond Future	88	0	0	0	388.00
17/10/2022	R035 On 02-February-23	9.89	Put	Bond Future	11793	12	12	12	0.00
17/10/2022	R035 On 02-February-23	9.81	Put	Bond Future	12308	13	12	13	0.00
17/10/2022	R035 On 02-February-23	10.60	Put	Bond Future	7573	8	8	8	0.00
17/10/2022	R035 On 02-February-23	10.64	Put	Bond Future	7358	8	7	8	0.00
17/10/2022	R035 On 02-February-23	10.66	Put	Bond Future	7251	7	7	7	582.00
17/10/2022	R035 On 02-February-23	10.30	Put	Bond Future	9271	9	9	9	0.00
17/10/2022	R035 On 02-February-23	10.88	Put	Bond Future	6143	6	6	6	0.00
17/10/2022	R035 On 02-February-23	13.22	Put	Bond Future	648	1	1	1	976.00
17/10/2022	R035 On 02-February-23	10.87	Put	Bond Future	6191	6	6	6	0.00
17/10/2022	R035 On 02-February-23	9.85	Put	Bond Future	12050	12	12	12	0.00
17/10/2022	R035 On 02-February-23	10.86	Put	Bond Future	6239	6	6	6	0.00
17/10/2022	R035 On 02-February-23	11.06	Put	Bond Future	5322	6	5	6	582.00
17/10/2022	R035 On 02-February-23	11.05	Put	Bond Future	5366	6	5	6	0.00
17/10/2022	R035 On 02-February-23	11.98	Put	Bond Future	2316	2	2	2	388.00
17/10/2022	R035 On 02-February-23	11.94	Put	Bond Future	2408	3	2	3	0.00
17/10/2022	R035 On 04-May-23			Bond Future	11.97	82.1634	82.3777	82.1634	0.00
17/10/2022	R035 On 04-May-23	11.22	Call	Bond Future	1772	2	2	2	0.00
17/10/2022	R035 On 04-May-23	10.42	Call	Bond Future	707	1	1	1	491.00
17/10/2022	R035 On 04-May-23	9.85	Call	Bond Future	325	0	0	0	388.00
17/10/2022	R035 On 04-May-23	12.46	Call	Bond Future	5103	5	5	5	0.00
17/10/2022	R035 On 04-May-23	13.18	Call	Bond Future	7653	8	8	8	0.00
17/10/2022	R035 On 04-May-23	11.17	Call	Bond Future	1677	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
17/10/2022	R035 On 04-May-23	11.20	Call	Bond Future	1734	2	2	2	0.00
17/10/2022	R035 On 04-May-23	11.21	Call	Bond Future	1753	2	2	2	0.00
17/10/2022	R035 On 04-May-23	10.60	Call	Bond Future	881	1	1	1	388.00
17/10/2022	R035 On 04-May-23	10.60	Put	Bond Future	8697	9	9	9	0.00
17/10/2022	R035 On 04-May-23	13.18	Put	Bond Future	1501	2	2	2	491.00
17/10/2022	R035 On 04-May-23	12.46	Put	Bond Future	2512	3	3	3	388.00
17/10/2022	R035 On 04-May-23	11.22	Put	Bond Future	5911	6	6	6	0.00
17/10/2022	R035 On 04-May-23	9.85	Put	Bond Future	12892	13	13	13	0.00
17/10/2022	R035 On 04-May-23	10.42	Put	Bond Future	9632	10	10	10	0.00
17/10/2022	R035 On 04-May-23	11.17	Put	Bond Future	6105	6	6	6	0.00
17/10/2022	R035 On 04-May-23	11.20	Put	Bond Future	5988	6	6	6	0.00
17/10/2022	R035 On 04-May-23	11.21	Put	Bond Future	5950	6	6	6	0.00
17/10/2022	R035 On 03-August-23			Bond Future	12.09	83.8866	84.1050	83.8866	0.00
17/10/2022	R035 On 03-August-23	11.98	Call	Bond Future	3683	4	4	4	0.00
17/10/2022	R035 On 03-August-23	11.99	Call	Bond Future	3711	4	4	4	0.00
17/10/2022	R035 On 03-August-23	12.00	Call	Bond Future	3738	4	4	4	0.00
17/10/2022	R035 On 03-August-23	12.00	Put	Bond Future	4228	4	4	4	0.00
17/10/2022	R035 On 03-August-23	11.99	Put	Bond Future	4254	4	4	4	0.00
17/10/2022	R035 On 03-August-23	11.98	Put	Bond Future	4279	4	4	4	0.00
17/10/2022	R035 On 02-November-23			Bond Future	12.23	81.1476	81.3705	81.1476	0.00
17/10/2022	R035 On 02-November-23	11.43	Call	Bond Future	1987	2	2	2	0.00
17/10/2022	R035 On 02-November-23	11.41	Call	Bond Future	1950	2	2	2	0.00
17/10/2022	R035 On 02-November-23	11.42	Call	Bond Future	1969	2	2	2	0.00
17/10/2022	R035 On 02-November-23	11.42	Put	Bond Future	6296	6	6	6	0.00
17/10/2022	R035 On 02-November-23	11.41	Put	Bond Future	6333	6	6	6	0.00
17/10/2022	R035 On 02-November-23	11.43	Put	Bond Future	6259	6	6	6	0.00
17/10/2022	R186 On 03-November-22			Bond Future	9.18	108.2911	108.4214	108.2911	36,889.00
17/10/2022	R186 On 03-November-22	8.23	Call	Bond Future	0	0	0	0	4,310.00
17/10/2022	R186 On 03-November-22	8.55	Call	Bond Future	7	0	0	0	0.00
17/10/2022	R186 On 03-November-22	8.91	Call	Bond Future	156	0	0	0	0.00
17/10/2022	R186 On 03-November-22	8.53	Call	Bond Future	5	0	0	0	0.00
17/10/2022	R186 On 03-November-22	8.54	Call	Bond Future	6	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
17/10/2022	R186 On 03-November-22	8.54	Put	Bond Future	2267	2	2	2	0.00
17/10/2022	R186 On 03-November-22	8.91	Put	Bond Future	1112	1	1	1	4,310.00
17/10/2022	R186 On 03-November-22	8.53	Put	Bond Future	2302	2	2	2	0.00
17/10/2022	R186 On 03-November-22	8.55	Put	Bond Future	2232	2	2	2	0.00
17/10/2022	R186 On 03-November-22	8.23	Put	Bond Future	3370	4	3	4	0.00
17/10/2022	R186 On 02-February-23			Bond Future	9.32	105.0065	105.1372	105.0065	65,512.00
17/10/2022	R186 On 02-February-23	8.34	Call	Bond Future	359	0	0	0	0.00
17/10/2022	R186 On 02-February-23	8.33	Call	Bond Future	353	0	0	0	0.00
17/10/2022	R186 On 02-February-23	8.32	Call	Bond Future	347	0	0	0	0.00
17/10/2022	R186 On 02-February-23	8.32	Put	Bond Future	3660	4	4	4	0.00
17/10/2022	R186 On 02-February-23	8.33	Put	Bond Future	3632	4	4	4	0.00
17/10/2022	R186 On 02-February-23	8.34	Put	Bond Future	3604	4	4	4	0.00
17/10/2022	R186 On 04-May-23			Bond Future	9.41	107.1472	107.2796	107.1472	0.00
17/10/2022	R186 On 04-May-23	8.83	Call	Bond Future	900	1	1	1	0.00
17/10/2022	R186 On 04-May-23	8.82	Call	Bond Future	889	1	1	1	0.00
17/10/2022	R186 On 04-May-23	8.84	Call	Bond Future	910	1	1	1	0.00
17/10/2022	R186 On 04-May-23	8.83	Put	Bond Future	2687	3	3	3	0.00
17/10/2022	R186 On 04-May-23	8.82	Put	Bond Future	2708	3	3	3	0.00
17/10/2022	R186 On 04-May-23	8.84	Put	Bond Future	2666	3	3	3	0.00
17/10/2022	R186 On 03-August-23			Bond Future	9.49	104.0868	104.2215	104.0868	0.00
17/10/2022	R186 On 03-August-23	9.75	Call	Bond Future	2410	2	2	2	0.00
17/10/2022	R186 On 03-August-23	9.73	Call	Bond Future	2375	2	2	2	0.00
17/10/2022	R186 On 03-August-23	9.74	Call	Bond Future	2392	2	2	2	0.00
17/10/2022	R186 On 03-August-23	9.74	Put	Bond Future	1663	2	2	2	0.00
17/10/2022	R186 On 03-August-23	9.73	Put	Bond Future	1674	2	2	2	0.00
17/10/2022	R186 On 03-August-23	9.75	Put	Bond Future	1652	2	2	2	0.00
17/10/2022	R186 On 02-November-23			Bond Future	9.57	106.2806	106.4180	106.2806	0.00
17/10/2022	R186 On 02-November-23	10.42	Call	Bond Future	3421	3	3	3	0.00
17/10/2022	R186 On 02-November-23	9.38	Call	Bond Future	1644	2	2	2	0.00
17/10/2022	R186 On 02-November-23	9.39	Call	Bond Future	1659	2	2	2	0.00
17/10/2022	R186 On 02-November-23	9.40	Call	Bond Future	1673	2	2	2	0.00
17/10/2022	R186 On 02-November-23	9.15	Call	Bond Future	1340	1	1	1	1,715.00
17/10/2022	R186 On 02-November-23	9.40	Put	Bond Future	2137	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
17/10/2022	R186 On 02-November-23	9.39	Put	Bond Future	2150	2	2	2	0.00
17/10/2022	R186 On 02-November-23	9.15	Put	Bond Future	2482	3	2	3	0.00
17/10/2022	R186 On 02-November-23	9.38	Put	Bond Future	2162	2	2	2	0.00
17/10/2022	R186 On 02-November-23	10.42	Put	Bond Future	1175	1	1	1	1,715.00
17/10/2022	R197 On 03-November-22			Bond Future	335.77	335.6460	335.7723	335.6460	549.00
17/10/2022	R197 On 02-February-23			Bond Future	333.19	333.0682	333.1904	333.0682	294.00
17/10/2022	R197 On 04-May-23			Bond Future	340.05	339.9321	340.0540	339.9321	0.00
17/10/2022	R197 On 03-August-23			Bond Future	338.09	337.9666	338.0898	337.9666	0.00
17/10/2022	R197 On 02-November-23			Bond Future	345.29	345.1598	345.2853	345.1598	0.00
17/10/2022	R202 On 03-November-22			Bond Future	247.33	247.8858	247.3320	247.8858	5,616.00
17/10/2022	R202 On 02-February-23			Bond Future	247.26	247.8295	247.2606	247.8295	6,655.00
17/10/2022	R202 On 04-May-23			Bond Future	252.35	252.9361	252.3533	252.9361	0.00
17/10/2022	R202 On 03-August-23			Bond Future	252.83	253.4246	252.8286	253.4246	0.00
17/10/2022	R202 On 02-November-23			Bond Future	258.21	258.8176	258.2089	258.8176	0.00
17/10/2022	R209 On 03-November-22			Bond Future	11.69	64.1083	64.2881	64.1083	15,753.00
17/10/2022	R209 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	3,250.00
17/10/2022	R209 On 03-November-22	11.50	Call	Bond Future	444	0	0	0	1,136.00
17/10/2022	R209 On 03-November-22	11.01	Call	Bond Future	36	0	0	0	0.00
17/10/2022	R209 On 03-November-22	10.50	Call	Bond Future	1	0	0	0	0.00
17/10/2022	R209 On 03-November-22	10.90	Call	Bond Future	17	0	0	0	1,136.00
17/10/2022	R209 On 03-November-22	11.00	Call	Bond Future	34	0	0	0	0.00
17/10/2022	R209 On 03-November-22	11.02	Call	Bond Future	38	0	0	0	0.00
17/10/2022	R209 On 03-November-22	9.25	Call	Bond Future	0	0	0	0	6,000.00
17/10/2022	R209 On 03-November-22	9.50	Call	Bond Future	0	0	0	0	0.00
17/10/2022	R209 On 03-November-22	12.00	Call	Bond Future	1804	2	2	2	0.00
17/10/2022	R209 On 03-November-22	11.03	Call	Bond Future	41	0	0	0	0.00
17/10/2022	R209 On 03-November-22	11.03	Put	Bond Future	3361	4	3	4	0.00
17/10/2022	R209 On 03-November-22	10.50	Put	Bond Future	6172	6	6	6	0.00
17/10/2022	R209 On 03-November-22	10.90	Put	Bond Future	4020	4	4	4	0.00
17/10/2022	R209 On 03-November-22	12.00	Put	Bond Future	314	0	0	0	3,250.00
17/10/2022	R209 On 03-November-22	9.50	Put	Bond Future	12029	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
17/10/2022	R209 On 03-November-22	9.25	Put	Bond Future	13598	14	14	14	0.00
17/10/2022	R209 On 03-November-22	11.02	Put	Bond Future	3411	4	3	4	0.00
17/10/2022	R209 On 03-November-22	11.00	Put	Bond Future	3511	4	4	4	5,000.00
17/10/2022	R209 On 03-November-22	11.01	Put	Bond Future	3460	4	3	4	0.00
17/10/2022	R209 On 03-November-22	11.50	Put	Bond Future	1370	2	1	2	0.00
17/10/2022	R209 On 03-November-22	10.00	Put	Bond Future	9019	9	9	9	6,000.00
17/10/2022	R209 On 02-February-23			Bond Future	11.82	65.3017	65.4837	65.3017	21,655.00
17/10/2022	R209 On 02-February-23	10.80	Call	Bond Future	512	0	1	0	0.00
17/10/2022	R209 On 02-February-23	10.79	Call	Bond Future	502	0	1	0	0.00
17/10/2022	R209 On 02-February-23	10.78	Call	Bond Future	492	0	0	0	0.00
17/10/2022	R209 On 02-February-23	10.80	Put	Bond Future	5687	6	6	6	0.00
17/10/2022	R209 On 02-February-23	10.78	Put	Bond Future	5774	6	6	6	0.00
17/10/2022	R209 On 02-February-23	10.79	Put	Bond Future	5730	6	6	6	0.00
17/10/2022	R209 On 04-May-23			Bond Future	11.94	63.4796	63.6647	63.4796	3,450.00
17/10/2022	R209 On 04-May-23	11.11	Call	Bond Future	1401	1	1	1	0.00
17/10/2022	R209 On 04-May-23	12.50	Call	Bond Future	4628	5	5	5	0.00
17/10/2022	R209 On 04-May-23	11.00	Call	Bond Future	1235	1	1	1	0.00
17/10/2022	R209 On 04-May-23	11.09	Call	Bond Future	1370	1	1	1	0.00
17/10/2022	R209 On 04-May-23	11.10	Call	Bond Future	1386	1	1	1	0.00
17/10/2022	R209 On 04-May-23	10.00	Call	Bond Future	361	0	0	0	8,500.00
17/10/2022	R209 On 04-May-23	10.00	Put	Bond Future	10507	11	11	11	0.00
17/10/2022	R209 On 04-May-23	11.10	Put	Bond Future	5531	6	6	6	0.00
17/10/2022	R209 On 04-May-23	11.09	Put	Bond Future	5567	6	6	6	0.00
17/10/2022	R209 On 04-May-23	11.00	Put	Bond Future	5897	6	6	6	11,000.00
17/10/2022	R209 On 04-May-23	12.50	Put	Bond Future	2085	2	2	2	8,500.00
17/10/2022	R209 On 04-May-23	11.11	Put	Bond Future	5495	6	5	6	0.00
17/10/2022	R209 On 03-August-23			Bond Future	12.06	64.8111	64.9998	64.8111	0.00
17/10/2022	R209 On 03-August-23	11.95	Call	Bond Future	3238	3	3	3	0.00
17/10/2022	R209 On 03-August-23	11.94	Call	Bond Future	3214	3	3	3	0.00
17/10/2022	R209 On 03-August-23	11.93	Call	Bond Future	3191	3	3	3	0.00
17/10/2022	R209 On 03-August-23	11.95	Put	Bond Future	3734	4	4	4	0.00
17/10/2022	R209 On 03-August-23	11.93	Put	Bond Future	3780	4	4	4	0.00
17/10/2022	R209 On 03-August-23	11.94	Put	Bond Future	3757	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
17/10/2022	R209 On 02-November-23			Bond Future	12.17	63.0244	63.2170	63.0244	0.00
17/10/2022	R209 On 02-November-23	11.35	Call	Bond Future	1711	2	2	2	0.00
17/10/2022	R209 On 02-November-23	11.34	Call	Bond Future	1695	2	2	2	0.00
17/10/2022	R209 On 02-November-23	11.33	Call	Bond Future	1679	2	2	2	0.00
17/10/2022	R209 On 02-November-23	11.33	Put	Bond Future	5697	6	6	6	0.00
17/10/2022	R209 On 02-November-23	11.34	Put	Bond Future	5664	6	6	6	0.00
17/10/2022	R209 On 02-November-23	11.35	Put	Bond Future	5630	6	6	6	0.00
17/10/2022	R210 On 03-November-22			Bond Future	225.63	225.2054	225.6345	225.2054	103.00
17/10/2022	R210 On 02-February-23			Bond Future	229.89	229.4535	229.8864	229.4535	372.00
17/10/2022	R210 On 04-May-23			Bond Future	231.52	231.0798	231.5198	231.0798	0.00
17/10/2022	R210 On 03-August-23			Bond Future	236.42	235.9740	236.4225	235.9740	0.00
17/10/2022	R210 On 02-November-23			Bond Future	238.25	237.7907	238.2486	237.7907	0.00
17/10/2022	R213 On 03-November-22			Bond Future	11.17	78.9160	79.1082	78.9160	33,027.00
17/10/2022	R213 On 03-November-22	9.13	Call	Bond Future	0	0	0	0	200.00
17/10/2022	R213 On 03-November-22	9.84	Call	Bond Future	0	0	0	0	0.00
17/10/2022	R213 On 03-November-22	10.40	Call	Bond Future	1	0	0	0	0.00
17/10/2022	R213 On 03-November-22	9.98	Call	Bond Future	0	0	0	0	0.00
17/10/2022	R213 On 03-November-22	10.19	Call	Bond Future	0	0	0	0	0.00
17/10/2022	R213 On 03-November-22	9.19	Call	Bond Future	0	0	0	0	476.00
17/10/2022	R213 On 03-November-22	10.38	Call	Bond Future	0	0	0	0	0.00
17/10/2022	R213 On 03-November-22	10.39	Call	Bond Future	1	0	0	0	0.00
17/10/2022	R213 On 03-November-22	10.37	Call	Bond Future	0	0	0	0	0.00
17/10/2022	R213 On 03-November-22	10.37	Put	Bond Future	3736	4	4	4	200.00
17/10/2022	R213 On 03-November-22	10.39	Put	Bond Future	3640	4	4	4	0.00
17/10/2022	R213 On 03-November-22	10.38	Put	Bond Future	3688	4	4	4	0.00
17/10/2022	R213 On 03-November-22	9.19	Put	Bond Future	9672	10	10	10	0.00
17/10/2022	R213 On 03-November-22	10.19	Put	Bond Future	4608	5	5	5	476.00
17/10/2022	R213 On 03-November-22	9.98	Put	Bond Future	5640	6	6	6	200.00
17/10/2022	R213 On 03-November-22	10.40	Put	Bond Future	3593	4	4	4	0.00
17/10/2022	R213 On 03-November-22	9.84	Put	Bond Future	6337	7	6	7	476.00
17/10/2022	R213 On 03-November-22	9.13	Put	Bond Future	9988	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
17/10/2022	R213 On 02-February-23			Bond Future	11.33	80.3850	80.5794	80.3850	31,763.00
17/10/2022	R213 On 02-February-23	10.43	Call	Bond Future	590	1	1	1	912.00
17/10/2022	R213 On 02-February-23	10.22	Call	Bond Future	411	0	0	0	0.00
17/10/2022	R213 On 02-February-23	10.21	Call	Bond Future	404	0	0	0	0.00
17/10/2022	R213 On 02-February-23	9.16	Call	Bond Future	59	0	0	0	476.00
17/10/2022	R213 On 02-February-23	10.23	Call	Bond Future	417	0	0	0	0.00
17/10/2022	R213 On 02-February-23	10.35	Call	Bond Future	515	0	1	0	0.00
17/10/2022	R213 On 02-February-23	12.20	Call	Bond Future	4541	4	5	4	0.00
17/10/2022	R213 On 02-February-23	10.01	Call	Bond Future	291	0	0	0	0.00
17/10/2022	R213 On 02-February-23	12.20	Put	Bond Future	836	1	1	1	912.00
17/10/2022	R213 On 02-February-23	10.22	Put	Bond Future	5521	6	6	6	0.00
17/10/2022	R213 On 02-February-23	10.43	Put	Bond Future	4704	5	5	5	0.00
17/10/2022	R213 On 02-February-23	10.35	Put	Bond Future	5007	5	5	5	476.00
17/10/2022	R213 On 02-February-23	9.16	Put	Bond Future	10443	11	10	11	0.00
17/10/2022	R213 On 02-February-23	10.01	Put	Bond Future	6414	7	6	7	476.00
17/10/2022	R213 On 02-February-23	10.21	Put	Bond Future	5563	6	6	6	0.00
17/10/2022	R213 On 02-February-23	10.23	Put	Bond Future	5480	6	5	6	0.00
17/10/2022	R213 On 04-May-23			Bond Future	11.47	78.4694	78.6670	78.4694	0.00
17/10/2022	R213 On 04-May-23	10.74	Call	Bond Future	1366	1	1	1	0.00
17/10/2022	R213 On 04-May-23	10.73	Call	Bond Future	1352	1	1	1	0.00
17/10/2022	R213 On 04-May-23	10.75	Call	Bond Future	1381	1	1	1	0.00
17/10/2022	R213 On 04-May-23	10.75	Put	Bond Future	4538	5	5	5	0.00
17/10/2022	R213 On 04-May-23	10.73	Put	Bond Future	4600	5	5	5	0.00
17/10/2022	R213 On 04-May-23	10.74	Put	Bond Future	4569	5	5	5	0.00
17/10/2022	R213 On 03-August-23			Bond Future	11.60	80.1146	80.3161	80.1146	0.00
17/10/2022	R213 On 03-August-23	11.62	Call	Bond Future	3130	3	3	3	0.00
17/10/2022	R213 On 03-August-23	11.61	Call	Bond Future	3106	3	3	3	0.00
17/10/2022	R213 On 03-August-23	11.63	Call	Bond Future	3152	3	3	3	0.00
17/10/2022	R213 On 03-August-23	11.62	Put	Bond Future	3029	3	3	3	0.00
17/10/2022	R213 On 03-August-23	11.61	Put	Bond Future	3047	3	3	3	0.00
17/10/2022	R213 On 03-August-23	11.63	Put	Bond Future	3010	3	3	3	0.00
17/10/2022	R213 On 02-November-23			Bond Future	11.74	78.2481	78.4537	78.2481	0.00
17/10/2022	R213 On 02-November-23	11.12	Call	Bond Future	1726	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
17/10/2022	R213 On 02-November-23	11.11	Call	Bond Future	1710	2	2	2	0.00
17/10/2022	R213 On 02-November-23	11.13	Call	Bond Future	1742	2	2	2	0.00
17/10/2022	R213 On 02-November-23	11.13	Put	Bond Future	4281	4	4	4	0.00
17/10/2022	R213 On 02-November-23	11.11	Put	Bond Future	4334	4	4	4	0.00
17/10/2022	R213 On 02-November-23	11.12	Put	Bond Future	4308	4	4	4	0.00
17/10/2022	R214 On 03-November-22			Bond Future	11.79	61.6347	61.8465	61.6347	16,475.00
17/10/2022	R214 On 03-November-22	11.35	Call	Bond Future	156	0	0	0	0.00
17/10/2022	R214 On 03-November-22	11.36	Call	Bond Future	165	0	0	0	0.00
17/10/2022	R214 On 03-November-22	11.34	Call	Bond Future	149	0	0	0	0.00
17/10/2022	R214 On 03-November-22	11.36	Put	Bond Future	2412	3	2	3	0.00
17/10/2022	R214 On 03-November-22	11.35	Put	Bond Future	2458	3	2	3	0.00
17/10/2022	R214 On 03-November-22	11.34	Put	Bond Future	2504	3	3	3	0.00
17/10/2022	R214 On 02-February-23			Bond Future	11.92	62.7820	62.9966	62.7820	70,946.00
17/10/2022	R214 On 02-February-23	11.80	Call	Bond Future	2072	2	2	2	1,600.00
17/10/2022	R214 On 02-February-23	11.09	Call	Bond Future	739	1	1	1	0.00
17/10/2022	R214 On 02-February-23	11.10	Call	Bond Future	752	1	1	1	1,600.00
17/10/2022	R214 On 02-February-23	11.07	Call	Bond Future	714	1	1	1	0.00
17/10/2022	R214 On 02-February-23	11.08	Call	Bond Future	726	1	1	1	0.00
17/10/2022	R214 On 02-February-23	11.08	Put	Bond Future	5154	5	5	5	0.00
17/10/2022	R214 On 02-February-23	11.07	Put	Bond Future	5197	5	5	5	0.00
17/10/2022	R214 On 02-February-23	11.09	Put	Bond Future	5112	5	5	5	0.00
17/10/2022	R214 On 02-February-23	11.80	Put	Bond Future	2689	3	3	3	0.00
17/10/2022	R214 On 02-February-23	11.10	Put	Bond Future	5070	5	5	5	0.00
17/10/2022	R214 On 04-May-23			Bond Future	12.03	60.7618	60.9802	60.7618	0.00
17/10/2022	R214 On 04-May-23	11.38	Call	Bond Future	1807	2	2	2	0.00
17/10/2022	R214 On 04-May-23	11.37	Call	Bond Future	1789	2	2	2	0.00
17/10/2022	R214 On 04-May-23	11.36	Call	Bond Future	1770	2	2	2	0.00
17/10/2022	R214 On 04-May-23	11.36	Put	Bond Future	5203	5	5	5	0.00
17/10/2022	R214 On 04-May-23	11.37	Put	Bond Future	5168	5	5	5	0.00
17/10/2022	R214 On 04-May-23	11.38	Put	Bond Future	5133	5	5	5	0.00
17/10/2022	R214 On 03-August-23			Bond Future	12.14	62.0360	62.2588	62.0360	0.00
17/10/2022	R214 On 03-August-23	12.16	Call	Bond Future	3824	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
17/10/2022	R214 On 03-August-23	12.15	Call	Bond Future	3798	4	4	4	0.00
17/10/2022	R214 On 03-August-23	12.14	Call	Bond Future	3772	4	4	4	0.00
17/10/2022	R214 On 03-August-23	12.14	Put	Bond Future	3752	4	4	4	0.00
17/10/2022	R214 On 03-August-23	12.15	Put	Bond Future	3729	4	4	4	0.00
17/10/2022	R214 On 03-August-23	12.16	Put	Bond Future	3707	4	4	4	0.00
17/10/2022	R214 On 02-November-23			Bond Future	12.25	60.0426	60.2700	60.0426	0.00
17/10/2022	R214 On 02-November-23	11.47	Call	Bond Future	2169	2	2	2	0.00
17/10/2022	R214 On 02-November-23	11.45	Call	Bond Future	2133	2	2	2	0.00
17/10/2022	R214 On 02-November-23	11.46	Call	Bond Future	2151	2	2	2	0.00
17/10/2022	R214 On 02-November-23	11.46	Put	Bond Future	6087	6	6	6	0.00
17/10/2022	R214 On 02-November-23	11.45	Put	Bond Future	6122	6	6	6	0.00
17/10/2022	R214 On 02-November-23	11.47	Put	Bond Future	6053	6	6	6	0.00
17/10/2022	R248 On 03-November-22			Bond Future	11.81	76.8465	77.1404	76.8465	86,316.00
17/10/2022	R248 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	0.00
17/10/2022	R248 On 03-November-22	11.30	Call	Bond Future	136	0	0	0	874.00
17/10/2022	R248 On 03-November-22	11.31	Call	Bond Future	144	0	0	0	0.00
17/10/2022	R248 On 03-November-22	11.90	Call	Bond Future	1416	1	1	1	0.00
17/10/2022	R248 On 03-November-22	10.60	Call	Bond Future	1	0	0	0	874.00
17/10/2022	R248 On 03-November-22	10.70	Call	Bond Future	1	0	0	0	0.00
17/10/2022	R248 On 03-November-22	11.32	Call	Bond Future	152	0	0	0	0.00
17/10/2022	R248 On 03-November-22	11.20	Call	Bond Future	76	0	0	0	0.00
17/10/2022	R248 On 03-November-22	11.20	Put	Bond Future	4087	4	4	4	0.00
17/10/2022	R248 On 03-November-22	11.30	Put	Bond Future	3466	4	3	4	0.00
17/10/2022	R248 On 03-November-22	11.31	Put	Bond Future	3406	4	3	4	0.00
17/10/2022	R248 On 03-November-22	10.70	Put	Bond Future	7581	8	8	8	0.00
17/10/2022	R248 On 03-November-22	10.60	Put	Bond Future	8327	9	8	9	0.00
17/10/2022	R248 On 03-November-22	11.90	Put	Bond Future	863	1	1	1	0.00
17/10/2022	R248 On 03-November-22	10.00	Put	Bond Future	13060	13	13	13	0.00
17/10/2022	R248 On 03-November-22	11.32	Put	Bond Future	3346	4	3	4	0.00
17/10/2022	R248 On 02-February-23			Bond Future	11.94	78.3140	78.6118	78.3140	238,484.00
17/10/2022	R248 On 02-February-23	11.10	Call	Bond Future	913	1	1	1	0.00
17/10/2022	R248 On 02-February-23	11.06	Call	Bond Future	849	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
17/10/2022	R248 On 02-February-23	11.07	Call	Bond Future	865	1	1	1	0.00
17/10/2022	R248 On 02-February-23	10.40	Call	Bond Future	237	0	0	0	0.00
17/10/2022	R248 On 02-February-23	11.08	Call	Bond Future	881	1	1	1	0.00
17/10/2022	R248 On 02-February-23	11.70	Call	Bond Future	2247	2	2	2	2,542.00
17/10/2022	R248 On 02-February-23	11.00	Call	Bond Future	760	1	1	1	2,542.00
17/10/2022	R248 On 02-February-23	11.00	Put	Bond Future	6947	7	7	7	0.00
17/10/2022	R248 On 02-February-23	11.70	Put	Bond Future	3736	4	4	4	0.00
17/10/2022	R248 On 02-February-23	11.08	Put	Bond Future	6505	7	7	7	0.00
17/10/2022	R248 On 02-February-23	11.10	Put	Bond Future	6398	7	6	7	0.00
17/10/2022	R248 On 02-February-23	10.40	Put	Bond Future	10866	11	11	11	0.00
17/10/2022	R248 On 02-February-23	11.07	Put	Bond Future	6560	7	7	7	0.00
17/10/2022	R248 On 02-February-23	11.06	Put	Bond Future	6614	7	7	7	0.00
17/10/2022	R248 On 04-May-23			Bond Future	12.05	75.4489	75.7522	75.4489	10,943.00
17/10/2022	R248 On 04-May-23	11.33	Call	Bond Future	2095	2	2	2	0.00
17/10/2022	R248 On 04-May-23	11.34	Call	Bond Future	2117	2	2	2	0.00
17/10/2022	R248 On 04-May-23	11.35	Call	Bond Future	2140	2	2	2	0.00
17/10/2022	R248 On 04-May-23	11.35	Put	Bond Future	6597	7	7	7	0.00
17/10/2022	R248 On 04-May-23	11.34	Put	Bond Future	6641	7	7	7	0.00
17/10/2022	R248 On 04-May-23	11.33	Put	Bond Future	6686	7	7	7	0.00
17/10/2022	R248 On 03-August-23			Bond Future	12.16	76.9937	77.3030	76.9937	0.00
17/10/2022	R248 On 03-August-23	12.09	Call	Bond Future	4279	4	4	4	0.00
17/10/2022	R248 On 03-August-23	12.10	Call	Bond Future	4310	4	4	4	0.00
17/10/2022	R248 On 03-August-23	12.11	Call	Bond Future	4341	4	4	4	0.00
17/10/2022	R248 On 03-August-23	12.11	Put	Bond Future	4651	5	5	5	0.00
17/10/2022	R248 On 03-August-23	12.10	Put	Bond Future	4680	5	5	5	0.00
17/10/2022	R248 On 03-August-23	12.09	Put	Bond Future	4709	5	5	5	0.00
17/10/2022	R248 On 02-November-23			Bond Future	12.27	74.1925	74.5083	74.1925	0.00
17/10/2022	R248 On 02-November-23	11.49	Call	Bond Future	2400	2	2	2	0.00
17/10/2022	R248 On 02-November-23	11.47	Call	Bond Future	2357	2	2	2	0.00
17/10/2022	R248 On 02-November-23	11.48	Call	Bond Future	2378	2	2	2	0.00
17/10/2022	R248 On 02-November-23	11.49	Put	Bond Future	7237	7	7	7	0.00
17/10/2022	R248 On 02-November-23	11.47	Put	Bond Future	7325	8	7	8	0.00
17/10/2022	R248 On 02-November-23	11.48	Put	Bond Future	7281	8	7	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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