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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/10/2022 TO: 26/10/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2022	2025 On 03-November-22			Bond Future	166.61	165.6607	166.6149	165.6607	1,204.00
26/10/2022	2025 On 02-February-23			Bond Future	168.03	167.0673	168.0282	167.0673	6,101.00
26/10/2022	2025 On 04-May-23			Bond Future	171.49	170.5110	171.4873	170.5110	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
26/10/2022	2025 On 03-August-23			Bond Future	173.35	172.3588	173.3549	172.3588	0.00
26/10/2022	2025 On 02-November-23			Bond Future	177.03	176.0085	177.0253	176.0085	0.00
26/10/2022	2029 On 03-November-22			Bond Future	118.30	117.4550	118.3025	117.4550	598.00
26/10/2022	2029 On 02-February-23			Bond Future	120.52	119.6605	120.5158	119.6605	1,392.00
26/10/2022	2029 On 04-May-23			Bond Future	121.70	120.8316	121.7017	120.8316	0.00
26/10/2022	2029 On 03-August-23			Bond Future	124.27	123.3818	124.2691	123.3818	0.00
26/10/2022	2029 On 02-November-23			Bond Future	125.57	124.6595	125.5662	124.6595	0.00
26/10/2022	2030 On 03-November-22			Bond Future	10.73	88.0322	88.6704	88.0322	45,739.00
26/10/2022	2030 On 03-November-22	10.08	Call	Bond Future	0	0	0	0	0.00
26/10/2022	2030 On 03-November-22	10.09	Call	Bond Future	0	0	0	0	0.00
26/10/2022	2030 On 03-November-22	10.20	Call	Bond Future	3	0	0	0	500.00
26/10/2022	2030 On 03-November-22	11.57	Call	Bond Future	3699	3	4	3	0.00
26/10/2022	2030 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
26/10/2022	2030 On 03-November-22	9.70	Call	Bond Future	0	0	0	0	500.00
26/10/2022	2030 On 03-November-22	9.70	Put	Bond Future	4792	5	5	5	0.00
26/10/2022	2030 On 03-November-22	10.10	Put	Bond Future	2887	4	3	4	0.00
26/10/2022	2030 On 03-November-22	10.20	Put	Bond Future	2421	3	2	3	0.00
26/10/2022	2030 On 03-November-22	11.57	Put	Bond Future	4	0	0	0	500.00
26/10/2022	2030 On 03-November-22	10.09	Put	Bond Future	2934	4	3	4	0.00
26/10/2022	2030 On 03-November-22	10.08	Put	Bond Future	2981	4	3	4	0.00
26/10/2022	2030 On 02-February-23			Bond Future	10.88	85.6578	86.3017	85.6578	90,234.00
26/10/2022	2030 On 02-February-23	11.55	Call	Bond Future	3725	3	4	3	5,000.00
26/10/2022	2030 On 02-February-23	11.12	Call	Bond Future	2482	2	2	2	0.00
26/10/2022	2030 On 02-February-23	11.16	Call	Bond Future	2588	2	3	2	0.00
26/10/2022	2030 On 02-February-23	10.01	Call	Bond Future	537	0	1	0	0.00
26/10/2022	2030 On 02-February-23	9.83	Call	Bond Future	407	0	0	0	388.00
26/10/2022	2030 On 02-February-23	8.81	Call	Bond Future	65	0	0	0	102.00
26/10/2022	2030 On 02-February-23	9.08	Call	Bond Future	115	0	0	0	388.00
26/10/2022	2030 On 02-February-23	9.94	Call	Bond Future	482	0	0	0	0.00
26/10/2022	2030 On 02-February-23	9.79	Call	Bond Future	382	0	0	0	0.00
26/10/2022	2030 On 02-February-23	11.35	Call	Bond Future	3120	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
26/10/2022	2030 On 02-February-23	9.99	Call	Bond Future	520	0	1	0	0.00
26/10/2022	2030 On 02-February-23	10.00	Call	Bond Future	528	0	1	0	0.00
26/10/2022	2030 On 02-February-23	9.80	Call	Bond Future	388	0	0	0	0.00
26/10/2022	2030 On 02-February-23	9.20	Call	Bond Future	142	0	0	0	0.00
26/10/2022	2030 On 02-February-23	9.04	Call	Bond Future	107	0	0	0	0.00
26/10/2022	2030 On 02-February-23	9.66	Call	Bond Future	310	0	0	0	0.00
26/10/2022	2030 On 02-February-23	9.66	Put	Bond Future	5870	6	6	6	102.00
26/10/2022	2030 On 02-February-23	8.81	Put	Bond Future	9758	10	10	10	0.00
26/10/2022	2030 On 02-February-23	9.04	Put	Bond Future	8658	9	9	9	0.00
26/10/2022	2030 On 02-February-23	9.08	Put	Bond Future	8470	9	8	9	0.00
26/10/2022	2030 On 02-February-23	9.20	Put	Bond Future	7910	9	8	9	0.00
26/10/2022	2030 On 02-February-23	9.94	Put	Bond Future	4730	5	5	5	102.00
26/10/2022	2030 On 02-February-23	10.01	Put	Bond Future	4460	5	4	5	0.00
26/10/2022	2030 On 02-February-23	11.35	Put	Bond Future	1111	1	1	1	0.00
26/10/2022	2030 On 02-February-23	11.16	Put	Bond Future	1389	2	1	2	388.00
26/10/2022	2030 On 02-February-23	9.79	Put	Bond Future	5330	6	5	6	0.00
26/10/2022	2030 On 02-February-23	9.83	Put	Bond Future	5167	6	5	6	0.00
26/10/2022	2030 On 02-February-23	9.80	Put	Bond Future	5289	6	5	6	0.00
26/10/2022	2030 On 02-February-23	9.99	Put	Bond Future	4536	5	5	5	0.00
26/10/2022	2030 On 02-February-23	10.00	Put	Bond Future	4497	5	4	5	0.00
26/10/2022	2030 On 02-February-23	11.12	Put	Bond Future	1455	2	1	2	0.00
26/10/2022	2030 On 02-February-23	11.55	Put	Bond Future	873	1	1	1	0.00
26/10/2022	2030 On 04-May-23			Bond Future	11.02	87.4057	88.0603	87.4057	0.00
26/10/2022	2030 On 04-May-23	12.57	Call	Bond Future	6985	6	7	6	0.00
26/10/2022	2030 On 04-May-23	11.62	Call	Bond Future	4065	4	4	4	0.00
26/10/2022	2030 On 04-May-23	12.04	Call	Bond Future	5303	5	5	5	0.00
26/10/2022	2030 On 04-May-23	12.50	Call	Bond Future	6758	6	7	6	0.00
26/10/2022	2030 On 04-May-23	10.54	Call	Bond Future	1617	1	2	1	0.00
26/10/2022	2030 On 04-May-23	10.65	Call	Bond Future	1802	2	2	2	350.00
26/10/2022	2030 On 04-May-23	9.58	Call	Bond Future	589	0	1	0	150.00
26/10/2022	2030 On 04-May-23	11.34	Call	Bond Future	3312	3	3	3	0.00
26/10/2022	2030 On 04-May-23	10.42	Call	Bond Future	1428	1	1	1	479.00
26/10/2022	2030 On 04-May-23	10.52	Call	Bond Future	1584	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
26/10/2022	2030 On 04-May-23	10.53	Call	Bond Future	1600	1	2	1	0.00
26/10/2022	2030 On 04-May-23	9.67	Call	Bond Future	651	1	1	1	479.00
26/10/2022	2030 On 04-May-23	9.78	Call	Bond Future	733	1	1	1	388.00
26/10/2022	2030 On 04-May-23	9.03	Call	Bond Future	299	0	0	0	388.00
26/10/2022	2030 On 04-May-23	10.00	Call	Bond Future	924	1	1	1	1,080.00
26/10/2022	2030 On 04-May-23	10.00	Put	Bond Future	5377	6	5	6	0.00
26/10/2022	2030 On 04-May-23	9.03	Put	Bond Future	9271	10	9	10	0.00
26/10/2022	2030 On 04-May-23	9.58	Put	Bond Future	6965	8	7	8	0.00
26/10/2022	2030 On 04-May-23	9.78	Put	Bond Future	6187	7	6	7	0.00
26/10/2022	2030 On 04-May-23	9.67	Put	Bond Future	6610	7	7	7	0.00
26/10/2022	2030 On 04-May-23	10.53	Put	Bond Future	3698	4	4	4	0.00
26/10/2022	2030 On 04-May-23	10.52	Put	Bond Future	3726	4	4	4	0.00
26/10/2022	2030 On 04-May-23	10.42	Put	Bond Future	4009	4	4	4	0.00
26/10/2022	2030 On 04-May-23	11.34	Put	Bond Future	1958	2	2	2	150.00
26/10/2022	2030 On 04-May-23	10.65	Put	Bond Future	3377	4	3	4	0.00
26/10/2022	2030 On 04-May-23	10.54	Put	Bond Future	3671	4	4	4	0.00
26/10/2022	2030 On 04-May-23	12.50	Put	Bond Future	753	1	1	1	479.00
26/10/2022	2030 On 04-May-23	12.04	Put	Bond Future	1102	1	1	1	1,080.00
26/10/2022	2030 On 04-May-23	11.62	Put	Bond Future	1558	2	2	2	388.00
26/10/2022	2030 On 04-May-23	12.57	Put	Bond Future	711	1	1	1	350.00
26/10/2022	2030 On 03-August-23			Bond Future	11.15	85.2242	85.8916	85.2242	0.00
26/10/2022	2030 On 03-August-23	12.59	Call	Bond Future	6794	6	7	6	0.00
26/10/2022	2030 On 03-August-23	11.36	Call	Bond Future	3399	3	3	3	0.00
26/10/2022	2030 On 03-August-23	12.89	Call	Bond Future	7711	7	8	7	0.00
26/10/2022	2030 On 03-August-23	11.34	Call	Bond Future	3351	3	3	3	0.00
26/10/2022	2030 On 03-August-23	10.40	Call	Bond Future	1546	1	2	1	1,012.00
26/10/2022	2030 On 03-August-23	10.65	Call	Bond Future	1936	2	2	2	350.00
26/10/2022	2030 On 03-August-23	11.35	Call	Bond Future	3375	3	3	3	0.00
26/10/2022	2030 On 03-August-23	11.36	Put	Bond Future	2557	3	3	3	0.00
26/10/2022	2030 On 03-August-23	10.65	Put	Bond Future	4036	4	4	4	0.00
26/10/2022	2030 On 03-August-23	11.34	Put	Bond Future	2590	3	3	3	0.00
26/10/2022	2030 On 03-August-23	12.89	Put	Bond Future	941	1	1	1	350.00
26/10/2022	2030 On 03-August-23	10.40	Put	Bond Future	4712	5	5	5	0.00

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26/10/2022	2030 On 03-August-23	12.59	Put	Bond Future	1143	1	1	1	1,012.00
26/10/2022	2030 On 03-August-23	11.35	Put	Bond Future	2573	3	3	3	0.00
26/10/2022	2030 On 02-November-23			Bond Future	11.29	87.0112	87.6923	87.0112	0.00
26/10/2022	2030 On 02-November-23	10.82	Call	Bond Future	1835	2	2	2	0.00
26/10/2022	2030 On 02-November-23	10.81	Call	Bond Future	1818	2	2	2	0.00
26/10/2022	2030 On 02-November-23	10.80	Call	Bond Future	1801	2	2	2	0.00
26/10/2022	2030 On 02-November-23	10.80	Put	Bond Future	3771	4	4	4	0.00
26/10/2022	2030 On 02-November-23	10.81	Put	Bond Future	3747	4	4	4	0.00
26/10/2022	2030 On 02-November-23	10.82	Put	Bond Future	3722	4	4	4	0.00
26/10/2022	2032 On 03-November-22			Bond Future	11.22	83.1929	83.9056	83.1929	112,097.00
26/10/2022	2032 On 03-November-22	9.31	Call	Bond Future	0	0	0	0	180.00
26/10/2022	2032 On 03-November-22	9.46	Call	Bond Future	0	0	0	0	500.00
26/10/2022	2032 On 03-November-22	11.55	Call	Bond Future	1779	1	2	1	0.00
26/10/2022	2032 On 03-November-22	12.30	Call	Bond Future	5239	5	5	5	0.00
26/10/2022	2032 On 03-November-22	10.66	Call	Bond Future	5	0	0	0	0.00
26/10/2022	2032 On 03-November-22	10.67	Call	Bond Future	6	0	0	0	750.00
26/10/2022	2032 On 03-November-22	11.45	Call	Bond Future	1368	1	1	1	0.00
26/10/2022	2032 On 03-November-22	10.21	Call	Bond Future	0	0	0	0	500.00
26/10/2022	2032 On 03-November-22	10.49	Call	Bond Future	0	0	0	0	0.00
26/10/2022	2032 On 03-November-22	10.56	Call	Bond Future	1	0	0	0	0.00
26/10/2022	2032 On 03-November-22	10.11	Call	Bond Future	0	0	0	0	0.00
26/10/2022	2032 On 03-November-22	9.36	Call	Bond Future	0	0	0	0	454.00
26/10/2022	2032 On 03-November-22	9.92	Call	Bond Future	0	0	0	0	750.00
26/10/2022	2032 On 03-November-22	10.16	Call	Bond Future	0	0	0	0	0.00
26/10/2022	2032 On 03-November-22	10.16	Put	Bond Future	5573	6	6	6	180.00
26/10/2022	2032 On 03-November-22	9.92	Put	Bond Future	6907	8	7	8	0.00
26/10/2022	2032 On 03-November-22	10.11	Put	Bond Future	5849	7	6	7	454.00
26/10/2022	2032 On 03-November-22	9.36	Put	Bond Future	10126	11	10	11	0.00
26/10/2022	2032 On 03-November-22	9.46	Put	Bond Future	9540	10	10	10	0.00
26/10/2022	2032 On 03-November-22	10.56	Put	Bond Future	3407	4	3	4	180.00
26/10/2022	2032 On 03-November-22	9.31	Put	Bond Future	10420	11	10	11	0.00
26/10/2022	2032 On 03-November-22	10.49	Put	Bond Future	3781	4	4	4	454.00

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26/10/2022	2032 On 03-November-22	10.21	Put	Bond Future	5298	6	5	6	0.00
26/10/2022	2032 On 03-November-22	11.45	Put	Bond Future	200	0	0	0	7,500.00
26/10/2022	2032 On 03-November-22	10.67	Put	Bond Future	2829	4	3	4	0.00
26/10/2022	2032 On 03-November-22	10.66	Put	Bond Future	2881	4	3	4	0.00
26/10/2022	2032 On 03-November-22	12.30	Put	Bond Future	1	0	0	0	750.00
26/10/2022	2032 On 03-November-22	11.55	Put	Bond Future	118	0	0	0	500.00
26/10/2022	2032 On 02-February-23			Bond Future	11.37	84.7344	85.4546	84.7344	112,747.00
26/10/2022	2032 On 02-February-23	11.84	Call	Bond Future	3601	3	4	3	0.00
26/10/2022	2032 On 02-February-23	12.75	Call	Bond Future	6894	6	7	6	0.00
26/10/2022	2032 On 02-February-23	10.38	Call	Bond Future	500	0	1	0	0.00
26/10/2022	2032 On 02-February-23	10.39	Call	Bond Future	509	0	1	0	0.00
26/10/2022	2032 On 02-February-23	10.16	Call	Bond Future	339	0	0	0	0.00
26/10/2022	2032 On 02-February-23	9.31	Call	Bond Future	56	0	0	0	454.00
26/10/2022	2032 On 02-February-23	11.69	Call	Bond Future	3127	3	3	3	0.00
26/10/2022	2032 On 02-February-23	10.40	Call	Bond Future	517	0	1	0	0.00
26/10/2022	2032 On 02-February-23	10.50	Call	Bond Future	611	0	1	0	0.00
26/10/2022	2032 On 02-February-23	10.67	Call	Bond Future	823	1	1	1	750.00
26/10/2022	2032 On 02-February-23	10.22	Call	Bond Future	378	0	0	0	500.00
26/10/2022	2032 On 02-February-23	9.47	Call	Bond Future	83	0	0	0	500.00
26/10/2022	2032 On 02-February-23	9.92	Call	Bond Future	215	0	0	0	750.00
26/10/2022	2032 On 02-February-23	9.92	Put	Bond Future	7798	8	8	8	0.00
26/10/2022	2032 On 02-February-23	9.47	Put	Bond Future	10201	11	10	11	0.00
26/10/2022	2032 On 02-February-23	10.22	Put	Bond Future	6322	7	6	7	0.00
26/10/2022	2032 On 02-February-23	10.67	Put	Bond Future	4381	5	4	5	0.00
26/10/2022	2032 On 02-February-23	10.50	Put	Bond Future	5059	6	5	6	454.00
26/10/2022	2032 On 02-February-23	10.40	Put	Bond Future	5496	6	5	6	0.00
26/10/2022	2032 On 02-February-23	11.69	Put	Bond Future	1582	2	2	2	0.00
26/10/2022	2032 On 02-February-23	9.31	Put	Bond Future	11098	12	11	12	0.00
26/10/2022	2032 On 02-February-23	10.16	Put	Bond Future	6608	7	7	7	454.00
26/10/2022	2032 On 02-February-23	10.39	Put	Bond Future	5541	6	6	6	0.00
26/10/2022	2032 On 02-February-23	10.38	Put	Bond Future	5585	6	6	6	0.00
26/10/2022	2032 On 02-February-23	12.75	Put	Bond Future	466	1	0	1	750.00
26/10/2022	2032 On 02-February-23	11.84	Put	Bond Future	1341	2	1	2	500.00

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26/10/2022	2032 On 04-May-23			Bond Future	11.50	82.2998	83.0324	82.2998	66,353.00
26/10/2022	2032 On 04-May-23	10.62	Call	Bond Future	1280	1	1	1	400.00
26/10/2022	2032 On 04-May-23	10.87	Call	Bond Future	1688	1	2	1	0.00
26/10/2022	2032 On 04-May-23	10.88	Call	Bond Future	1705	1	2	1	0.00
26/10/2022	2032 On 04-May-23	10.89	Call	Bond Future	1723	1	2	1	0.00
26/10/2022	2032 On 04-May-23	11.37	Call	Bond Future	2743	2	3	2	400.00
26/10/2022	2032 On 04-May-23	13.43	Call	Bond Future	9328	9	9	9	0.00
26/10/2022	2032 On 04-May-23	13.43	Put	Bond Future	721	1	1	1	400.00
26/10/2022	2032 On 04-May-23	10.89	Put	Bond Future	4750	5	5	5	0.00
26/10/2022	2032 On 04-May-23	10.88	Put	Bond Future	4783	5	5	5	0.00
26/10/2022	2032 On 04-May-23	10.87	Put	Bond Future	4816	5	5	5	0.00
26/10/2022	2032 On 04-May-23	10.62	Put	Bond Future	5684	6	6	6	0.00
26/10/2022	2032 On 04-May-23	11.37	Put	Bond Future	3393	4	3	4	0.00
26/10/2022	2032 On 03-August-23			Bond Future	11.63	84.0197	84.7667	84.0197	2,600.00
26/10/2022	2032 On 03-August-23	11.75	Call	Bond Future	3751	3	4	3	0.00
26/10/2022	2032 On 03-August-23	11.76	Call	Bond Future	3777	3	4	3	0.00
26/10/2022	2032 On 03-August-23	11.90	Call	Bond Future	4154	4	4	4	5,000.00
26/10/2022	2032 On 03-August-23	11.77	Call	Bond Future	3804	3	4	3	0.00
26/10/2022	2032 On 03-August-23	11.77	Put	Bond Future	3164	4	3	4	0.00
26/10/2022	2032 On 03-August-23	11.90	Put	Bond Future	2913	3	3	3	0.00
26/10/2022	2032 On 03-August-23	11.76	Put	Bond Future	3184	4	3	4	0.00
26/10/2022	2032 On 03-August-23	11.75	Put	Bond Future	3204	4	3	4	0.00
26/10/2022	2032 On 02-November-23			Bond Future	11.77	81.6201	82.3825	81.6201	0.00
26/10/2022	2032 On 02-November-23	11.22	Call	Bond Future	2063	2	2	2	0.00
26/10/2022	2032 On 02-November-23	11.23	Call	Bond Future	2082	2	2	2	0.00
26/10/2022	2032 On 02-November-23	11.24	Call	Bond Future	2101	2	2	2	0.00
26/10/2022	2032 On 02-November-23	11.24	Put	Bond Future	4575	5	5	5	0.00
26/10/2022	2032 On 02-November-23	11.23	Put	Bond Future	4604	5	5	5	0.00
26/10/2022	2032 On 02-November-23	11.22	Put	Bond Future	4633	5	5	5	0.00
26/10/2022	2033 On 03-November-22			Bond Future	113.32	111.4487	113.3239	111.4487	340.00
26/10/2022	2033 On 02-February-23			Bond Future	115.44	113.5415	115.4442	113.5415	7,279.00
26/10/2022	2033 On 04-May-23			Bond Future	116.44	114.4967	116.4358	114.4967	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
26/10/2022	2033 On 03-August-23			Bond Future	118.89	116.9132	118.8921	116.9132	0.00
26/10/2022	2033 On 02-November-23			Bond Future	119.98	117.9631	119.9845	117.9631	0.00
26/10/2022	2037 On 03-November-22			Bond Future	11.71	79.5807	80.3245	79.5807	19,877.00
26/10/2022	2037 On 03-November-22	11.30	Call	Bond Future	58	0	0	0	0.00
26/10/2022	2037 On 03-November-22	11.32	Call	Bond Future	68	0	0	0	0.00
26/10/2022	2037 On 03-November-22	11.31	Call	Bond Future	63	0	0	0	0.00
26/10/2022	2037 On 03-November-22	11.31	Put	Bond Future	2367	3	2	3	0.00
26/10/2022	2037 On 03-November-22	11.30	Put	Bond Future	2421	3	2	3	0.00
26/10/2022	2037 On 03-November-22	11.32	Put	Bond Future	2312	3	2	3	0.00
26/10/2022	2037 On 02-February-23			Bond Future	11.85	76.7994	77.5514	76.7994	126,398.00
26/10/2022	2037 On 02-February-23	11.10	Call	Bond Future	875	1	1	1	636.00
26/10/2022	2037 On 02-February-23	11.05	Call	Bond Future	800	1	1	1	0.00
26/10/2022	2037 On 02-February-23	11.97	Call	Bond Future	2935	3	3	3	0.00
26/10/2022	2037 On 02-February-23	11.03	Call	Bond Future	772	1	1	1	0.00
26/10/2022	2037 On 02-February-23	11.04	Call	Bond Future	786	1	1	1	0.00
26/10/2022	2037 On 02-February-23	11.04	Put	Bond Future	5509	6	6	6	0.00
26/10/2022	2037 On 02-February-23	11.03	Put	Bond Future	5556	6	6	6	0.00
26/10/2022	2037 On 02-February-23	11.05	Put	Bond Future	5462	6	5	6	0.00
26/10/2022	2037 On 02-February-23	11.10	Put	Bond Future	5233	6	5	6	0.00
26/10/2022	2037 On 02-February-23	11.97	Put	Bond Future	2261	3	2	3	636.00
26/10/2022	2037 On 04-May-23			Bond Future	11.97	78.3670	79.1322	78.3670	0.00
26/10/2022	2037 On 04-May-23	11.78	Call	Bond Future	3057	3	3	3	400.00
26/10/2022	2037 On 04-May-23	11.03	Call	Bond Future	1413	1	1	1	400.00
26/10/2022	2037 On 04-May-23	13.73	Call	Bond Future	9823	9	10	9	0.00
26/10/2022	2037 On 04-May-23	11.32	Call	Bond Future	1957	2	2	2	0.00
26/10/2022	2037 On 04-May-23	11.30	Call	Bond Future	1916	2	2	2	0.00
26/10/2022	2037 On 04-May-23	11.31	Call	Bond Future	1937	2	2	2	0.00
26/10/2022	2037 On 04-May-23	11.31	Put	Bond Future	5717	6	6	6	0.00
26/10/2022	2037 On 04-May-23	11.03	Put	Bond Future	6868	7	7	7	0.00
26/10/2022	2037 On 04-May-23	11.30	Put	Bond Future	5756	6	6	6	0.00
26/10/2022	2037 On 04-May-23	13.73	Put	Bond Future	1018	1	1	1	400.00
26/10/2022	2037 On 04-May-23	11.32	Put	Bond Future	5679	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
26/10/2022	2037 On 04-May-23	11.78	Put	Bond Future	4136	5	4	5	0.00
26/10/2022	2037 On 03-August-23			Bond Future	12.10	75.7465	76.5268	75.7465	0.00
26/10/2022	2037 On 03-August-23	12.14	Call	Bond Future	4188	4	4	4	0.00
26/10/2022	2037 On 03-August-23	12.13	Call	Bond Future	4159	4	4	4	0.00
26/10/2022	2037 On 03-August-23	12.12	Call	Bond Future	4131	4	4	4	0.00
26/10/2022	2037 On 03-August-23	12.12	Put	Bond Future	4031	4	4	4	0.00
26/10/2022	2037 On 03-August-23	12.13	Put	Bond Future	4006	4	4	4	0.00
26/10/2022	2037 On 03-August-23	12.14	Put	Bond Future	3981	4	4	4	0.00
26/10/2022	2037 On 02-November-23			Bond Future	12.22	77.3351	78.1315	77.3351	0.00
26/10/2022	2037 On 02-November-23	11.56	Call	Bond Future	2328	2	2	2	0.00
26/10/2022	2037 On 02-November-23	11.55	Call	Bond Future	2308	2	2	2	0.00
26/10/2022	2037 On 02-November-23	11.57	Call	Bond Future	2349	2	2	2	0.00
26/10/2022	2037 On 02-November-23	11.55	Put	Bond Future	6004	7	6	7	0.00
26/10/2022	2037 On 02-November-23	11.56	Put	Bond Future	5967	6	6	6	0.00
26/10/2022	2037 On 02-November-23	11.57	Put	Bond Future	5931	6	6	6	0.00
26/10/2022	2038 On 03-November-22			Bond Future	126.47	123.5704	126.4656	123.5704	1,160.00
26/10/2022	2038 On 02-February-23			Bond Future	126.91	123.9738	126.9147	123.9738	3,986.00
26/10/2022	2038 On 04-May-23			Bond Future	129.53	126.5297	129.5279	126.5297	1,718.00
26/10/2022	2038 On 03-August-23			Bond Future	130.29	127.2308	130.2920	127.2308	0.00
26/10/2022	2038 On 02-November-23			Bond Future	133.05	129.9249	133.0508	129.9249	0.00
26/10/2022	2040 On 03-November-22			Bond Future	11.74	81.4873	82.3476	81.4873	12,785.00
26/10/2022	2040 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
26/10/2022	2040 On 03-November-22	11.50	Call	Bond Future	196	0	0	0	0.00
26/10/2022	2040 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	1,467.00
26/10/2022	2040 On 03-November-22	11.41	Call	Bond Future	104	0	0	0	0.00
26/10/2022	2040 On 03-November-22	10.80	Call	Bond Future	0	0	0	0	0.00
26/10/2022	2040 On 03-November-22	11.30	Call	Bond Future	42	0	0	0	1,467.00
26/10/2022	2040 On 03-November-22	10.70	Call	Bond Future	0	0	0	0	1,078.00
26/10/2022	2040 On 03-November-22	12.00	Call	Bond Future	1778	1	2	1	0.00
26/10/2022	2040 On 03-November-22	12.52	Call	Bond Future	4587	4	5	4	0.00
26/10/2022	2040 On 03-November-22	11.39	Call	Bond Future	89	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
26/10/2022	2040 On 03-November-22	11.40	Call	Bond Future	96	0	0	0	0.00
26/10/2022	2040 On 03-November-22	11.20	Call	Bond Future	16	0	0	0	1,078.00
26/10/2022	2040 On 03-November-22	11.20	Put	Bond Future	3446	4	3	4	0.00
26/10/2022	2040 On 03-November-22	11.41	Put	Bond Future	2172	3	2	3	0.00
26/10/2022	2040 On 03-November-22	12.00	Put	Bond Future	201	0	0	0	0.00
26/10/2022	2040 On 03-November-22	10.60	Put	Bond Future	7522	8	8	8	0.00
26/10/2022	2040 On 03-November-22	11.30	Put	Bond Future	2819	4	3	4	0.00
26/10/2022	2040 On 03-November-22	10.80	Put	Bond Future	6124	7	6	7	0.00
26/10/2022	2040 On 03-November-22	10.70	Put	Bond Future	6818	8	7	8	0.00
26/10/2022	2040 On 03-November-22	11.50	Put	Bond Future	1691	2	2	2	0.00
26/10/2022	2040 On 03-November-22	12.52	Put	Bond Future	6	0	0	0	1,078.00
26/10/2022	2040 On 03-November-22	11.39	Put	Bond Future	2285	3	2	3	0.00
26/10/2022	2040 On 03-November-22	11.40	Put	Bond Future	2228	3	2	3	0.00
26/10/2022	2040 On 03-November-22	10.10	Put	Bond Future	11174	12	11	12	0.00
26/10/2022	2040 On 02-February-23			Bond Future	11.88	78.4910	79.3615	78.4910	115,884.00
26/10/2022	2040 On 02-February-23	12.07	Call	Bond Future	3421	3	3	3	0.00
26/10/2022	2040 On 02-February-23	11.10	Call	Bond Future	899	1	1	1	0.00
26/10/2022	2040 On 02-February-23	11.11	Call	Bond Future	915	1	1	1	0.00
26/10/2022	2040 On 02-February-23	10.21	Call	Bond Future	150	0	0	0	388.00
26/10/2022	2040 On 02-February-23	10.18	Call	Bond Future	140	0	0	0	0.00
26/10/2022	2040 On 02-February-23	12.24	Call	Bond Future	4039	4	4	4	0.00
26/10/2022	2040 On 02-February-23	12.27	Call	Bond Future	4153	4	4	4	0.00
26/10/2022	2040 On 02-February-23	11.12	Call	Bond Future	932	1	1	1	0.00
26/10/2022	2040 On 02-February-23	11.19	Call	Bond Future	1052	1	1	1	621.00
26/10/2022	2040 On 02-February-23	10.96	Call	Bond Future	697	1	1	1	388.00
26/10/2022	2040 On 02-February-23	10.93	Call	Bond Future	662	1	1	1	0.00
26/10/2022	2040 On 02-February-23	10.96	Put	Bond Future	6543	7	7	7	0.00
26/10/2022	2040 On 02-February-23	11.19	Put	Bond Future	5370	6	5	6	0.00
26/10/2022	2040 On 02-February-23	12.07	Put	Bond Future	2270	3	2	3	621.00
26/10/2022	2040 On 02-February-23	11.12	Put	Bond Future	5710	6	6	6	0.00
26/10/2022	2040 On 02-February-23	12.27	Put	Bond Future	1838	2	2	2	388.00
26/10/2022	2040 On 02-February-23	12.24	Put	Bond Future	1897	2	2	2	0.00
26/10/2022	2040 On 02-February-23	10.18	Put	Bond Future	11504	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
26/10/2022	2040 On 02-February-23	10.21	Put	Bond Future	11292	12	11	12	0.00
26/10/2022	2040 On 02-February-23	10.93	Put	Bond Future	6710	7	7	7	0.00
26/10/2022	2040 On 02-February-23	11.11	Put	Bond Future	5760	6	6	6	0.00
26/10/2022	2040 On 02-February-23	11.10	Put	Bond Future	5810	6	6	6	0.00
26/10/2022	2040 On 04-May-23			Bond Future	12.00	80.0933	80.9793	80.0933	0.00
26/10/2022	2040 On 04-May-23	13.45	Call	Bond Future	9233	9	9	9	0.00
26/10/2022	2040 On 04-May-23	11.42	Call	Bond Future	2238	2	2	2	0.00
26/10/2022	2040 On 04-May-23	11.48	Call	Bond Future	2380	2	2	2	486.00
26/10/2022	2040 On 04-May-23	10.73	Call	Bond Future	1048	1	1	1	486.00
26/10/2022	2040 On 04-May-23	10.92	Call	Bond Future	1308	1	1	1	388.00
26/10/2022	2040 On 04-May-23	11.41	Call	Bond Future	2215	2	2	2	0.00
26/10/2022	2040 On 04-May-23	10.17	Call	Bond Future	501	0	1	0	388.00
26/10/2022	2040 On 04-May-23	12.78	Call	Bond Future	6582	6	7	6	0.00
26/10/2022	2040 On 04-May-23	11.43	Call	Bond Future	2262	2	2	2	0.00
26/10/2022	2040 On 04-May-23	11.43	Put	Bond Future	5739	6	6	6	0.00
26/10/2022	2040 On 04-May-23	10.73	Put	Bond Future	9159	10	9	10	0.00
26/10/2022	2040 On 04-May-23	12.78	Put	Bond Future	2150	2	2	2	388.00
26/10/2022	2040 On 04-May-23	13.45	Put	Bond Future	1317	2	1	2	486.00
26/10/2022	2040 On 04-May-23	10.17	Put	Bond Future	12615	13	13	13	0.00
26/10/2022	2040 On 04-May-23	11.41	Put	Bond Future	5819	6	6	6	0.00
26/10/2022	2040 On 04-May-23	10.92	Put	Bond Future	8122	9	8	9	0.00
26/10/2022	2040 On 04-May-23	11.48	Put	Bond Future	5542	6	6	6	0.00
26/10/2022	2040 On 04-May-23	11.42	Put	Bond Future	5779	6	6	6	0.00
26/10/2022	2040 On 03-August-23			Bond Future	12.12	77.2585	78.1621	77.2585	0.00
26/10/2022	2040 On 03-August-23	12.22	Call	Bond Future	4760	4	5	4	0.00
26/10/2022	2040 On 03-August-23	12.21	Call	Bond Future	4728	4	5	4	0.00
26/10/2022	2040 On 03-August-23	12.23	Call	Bond Future	4792	4	5	4	0.00
26/10/2022	2040 On 03-August-23	12.23	Put	Bond Future	4144	5	4	5	0.00
26/10/2022	2040 On 03-August-23	12.21	Put	Bond Future	4195	5	4	5	0.00
26/10/2022	2040 On 03-August-23	12.22	Put	Bond Future	4170	5	4	5	0.00
26/10/2022	2040 On 02-November-23			Bond Future	12.23	78.8788	79.8011	78.8788	0.00
26/10/2022	2040 On 02-November-23	11.60	Call	Bond Future	2791	2	3	2	0.00
26/10/2022	2040 On 02-November-23	11.59	Call	Bond Future	2768	2	3	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
26/10/2022	2040 On 02-November-23	11.58	Call	Bond Future	2745	2	3	2	0.00
26/10/2022	2040 On 02-November-23	11.58	Put	Bond Future	6638	7	7	7	0.00
26/10/2022	2040 On 02-November-23	11.60	Put	Bond Future	6561	7	7	7	0.00
26/10/2022	2040 On 02-November-23	11.59	Put	Bond Future	6599	7	7	7	0.00
26/10/2022	2044 On 03-November-22			Bond Future	11.71	78.3998	79.3353	78.3998	44,236.00
26/10/2022	2044 On 03-November-22	11.39	Call	Bond Future	122	0	0	0	0.00
26/10/2022	2044 On 03-November-22	11.40	Call	Bond Future	132	0	0	0	0.00
26/10/2022	2044 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
26/10/2022	2044 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	1,647.00
26/10/2022	2044 On 03-November-22	10.80	Call	Bond Future	0	0	0	0	0.00
26/10/2022	2044 On 03-November-22	11.41	Call	Bond Future	141	0	0	0	0.00
26/10/2022	2044 On 03-November-22	11.30	Call	Bond Future	60	0	0	0	1,647.00
26/10/2022	2044 On 03-November-22	11.30	Put	Bond Future	2694	4	3	4	0.00
26/10/2022	2044 On 03-November-22	11.40	Put	Bond Future	2107	3	2	3	0.00
26/10/2022	2044 On 03-November-22	11.41	Put	Bond Future	2052	3	2	3	0.00
26/10/2022	2044 On 03-November-22	10.80	Put	Bond Future	6068	7	6	7	0.00
26/10/2022	2044 On 03-November-22	10.60	Put	Bond Future	7510	8	8	8	0.00
26/10/2022	2044 On 03-November-22	10.10	Put	Bond Future	11300	12	11	12	0.00
26/10/2022	2044 On 03-November-22	11.39	Put	Bond Future	2163	3	2	3	0.00
26/10/2022	2044 On 02-February-23			Bond Future	11.84	75.4714	76.4187	75.4714	82,130.00
26/10/2022	2044 On 02-February-23	11.16	Call	Bond Future	1073	1	1	1	0.00
26/10/2022	2044 On 02-February-23	11.20	Call	Bond Future	1148	1	1	1	1,300.00
26/10/2022	2044 On 02-February-23	12.00	Call	Bond Future	3355	3	3	3	0.00
26/10/2022	2044 On 02-February-23	11.90	Call	Bond Future	3012	3	3	3	1,300.00
26/10/2022	2044 On 02-February-23	11.14	Call	Bond Future	1036	1	1	1	0.00
26/10/2022	2044 On 02-February-23	11.15	Call	Bond Future	1054	1	1	1	0.00
26/10/2022	2044 On 02-February-23	11.15	Put	Bond Future	5485	6	5	6	0.00
26/10/2022	2044 On 02-February-23	11.14	Put	Bond Future	5535	6	6	6	0.00
26/10/2022	2044 On 02-February-23	11.90	Put	Bond Future	2628	3	3	3	0.00
26/10/2022	2044 On 02-February-23	12.00	Put	Bond Future	2367	3	2	3	4,000.00
26/10/2022	2044 On 02-February-23	11.20	Put	Bond Future	5242	6	5	6	0.00
26/10/2022	2044 On 02-February-23	11.16	Put	Bond Future	5436	6	5	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
26/10/2022	2044 On 04-May-23			Bond Future	11.95	77.0121	77.9766	77.0121	0.00
26/10/2022	2044 On 04-May-23	12.25	Call	Bond Future	4963	4	5	4	0.00
26/10/2022	2044 On 04-May-23	11.75	Call	Bond Future	3329	3	3	3	0.00
26/10/2022	2044 On 04-May-23	12.00	Call	Bond Future	4112	4	4	4	0.00
26/10/2022	2044 On 04-May-23	11.43	Call	Bond Future	2455	2	2	2	0.00
26/10/2022	2044 On 04-May-23	11.42	Call	Bond Future	2430	2	2	2	0.00
26/10/2022	2044 On 04-May-23	11.41	Call	Bond Future	2406	2	2	2	0.00
26/10/2022	2044 On 04-May-23	11.41	Put	Bond Future	5792	6	6	6	0.00
26/10/2022	2044 On 04-May-23	11.75	Put	Bond Future	4553	5	5	5	4,115.00
26/10/2022	2044 On 04-May-23	11.42	Put	Bond Future	5751	6	6	6	0.00
26/10/2022	2044 On 04-May-23	11.43	Put	Bond Future	5711	6	6	6	0.00
26/10/2022	2044 On 04-May-23	12.00	Put	Bond Future	3807	4	4	4	4,115.00
26/10/2022	2044 On 04-May-23	12.25	Put	Bond Future	3181	4	3	4	1,500.00
26/10/2022	2044 On 03-August-23			Bond Future	12.06	74.2382	75.2219	74.2382	0.00
26/10/2022	2044 On 03-August-23	12.17	Call	Bond Future	4872	4	5	4	0.00
26/10/2022	2044 On 03-August-23	12.15	Call	Bond Future	4808	4	5	4	0.00
26/10/2022	2044 On 03-August-23	12.16	Call	Bond Future	4840	4	5	4	0.00
26/10/2022	2044 On 03-August-23	12.16	Put	Bond Future	4260	5	4	5	0.00
26/10/2022	2044 On 03-August-23	12.15	Put	Bond Future	4287	5	4	5	0.00
26/10/2022	2044 On 03-August-23	12.17	Put	Bond Future	4234	5	4	5	0.00
26/10/2022	2044 On 02-November-23			Bond Future	12.17	75.7951	76.7993	75.7951	0.00
26/10/2022	2044 On 02-November-23	11.55	Call	Bond Future	3149	3	3	3	0.00
26/10/2022	2044 On 02-November-23	11.56	Call	Bond Future	3174	3	3	3	0.00
26/10/2022	2044 On 02-November-23	11.57	Call	Bond Future	3198	3	3	3	0.00
26/10/2022	2044 On 02-November-23	11.57	Put	Bond Future	6853	7	7	7	0.00
26/10/2022	2044 On 02-November-23	11.56	Put	Bond Future	6892	8	7	8	0.00
26/10/2022	2044 On 02-November-23	11.55	Put	Bond Future	6931	8	7	8	0.00
26/10/2022	2046 On 03-November-22			Bond Future	111.36	107.7022	111.3586	107.7022	2,360.00
26/10/2022	2046 On 02-February-23			Bond Future	113.44	109.7247	113.4419	109.7247	11,674.00
26/10/2022	2046 On 04-May-23			Bond Future	113.74	109.9515	113.7429	109.9515	5,677.00
26/10/2022	2046 On 03-August-23			Bond Future	116.14	112.2725	116.1427	112.2725	0.00
26/10/2022	2046 On 02-November-23			Bond Future	116.51	112.5525	116.5059	112.5525	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
26/10/2022	2050 On 03-November-22			Bond Future	113.86	108.6455	113.8604	108.6455	1,108.00
26/10/2022	2050 On 02-February-23			Bond Future	113.85	108.5489	113.8540	108.5489	9,251.00
26/10/2022	2050 On 04-May-23			Bond Future	116.20	110.7867	116.1980	110.7867	3,582.00
26/10/2022	2050 On 03-August-23			Bond Future	116.46	110.9344	116.4599	110.9344	0.00
26/10/2022	2050 On 02-November-23			Bond Future	118.93	113.2837	118.9257	113.2837	0.00
26/10/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2022	AL37 On 03-November-22			Index Future	831.28	825.6260	831.2810	825.6260	0.00
26/10/2022	AL37 On 02-February-23			Index Future	846.63	840.8870	846.6270	840.8870	0.00
26/10/2022	AL37 On 04-May-23			Index Future	863.85	857.9980	863.8460	857.9980	0.00
26/10/2022	AL37 On 03-August-23			Index Future	881.87	875.8990	881.8670	875.8990	0.00
26/10/2022	AL37 On 02-November-23			Index Future	900.34	894.2500	900.3420	894.2500	0.00
26/10/2022	AL7T On 03-November-22			Index Future	941.11	933.9300	941.1060	933.9300	0.00
26/10/2022	AL7T On 02-February-23			Index Future	958.48	951.1930	958.4790	951.1930	0.00
26/10/2022	AL7T On 04-May-23			Index Future	977.97	970.5480	977.9740	970.5480	0.00
26/10/2022	AL7T On 03-August-23			Index Future	998.38	990.7980	998.3760	990.7980	0.00
26/10/2022	AL7T On 02-November-23			Index Future	1019.29	1011.5560	1019.2920	1011.5560	0.00
26/10/2022	ALBI On 03-November-22			Index Future	828.32	820.8560	828.3190	820.8560	106.00
26/10/2022	ALBI On 02-February-23			Index Future	843.61	836.0290	843.6110	836.0290	92.00
26/10/2022	ALBI On 04-May-23			Index Future	860.77	853.0400	860.7690	853.0400	0.00
26/10/2022	ALBI On 03-August-23			Index Future	878.73	870.8380	878.7260	870.8380	0.00
26/10/2022	ALBI On 02-November-23			Index Future	897.14	889.0830	897.1350	889.0830	0.00
26/10/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2022	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
26/10/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/10/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2022	C226 On 25-January-23			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
26/10/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2022	ES33 On 03-November-22			Bond Future	12.51	71.1736	71.7827	71.1736	0.00
26/10/2022	ES33 On 02-February-23			Bond Future	12.70	72.5102	73.1257	72.5102	350.00
26/10/2022	ES33 On 04-May-23			Bond Future	12.87	70.2095	70.8358	70.2095	0.00
26/10/2022	ES33 On 03-August-23			Bond Future	13.04	71.6927	72.3315	71.6927	0.00
26/10/2022	ES33 On 02-November-23			Bond Future	13.22	69.4152	70.0674	69.4152	0.00
26/10/2022	ES42 On 03-November-22			Bond Future	12.69	69.4963	70.3284	69.4963	0.00
26/10/2022	ES42 On 02-February-23			Bond Future	12.85	70.8013	71.6442	70.8013	4,715.00
26/10/2022	ES42 On 04-May-23			Bond Future	13.00	67.9972	68.8556	67.9972	0.00
26/10/2022	ES42 On 03-August-23			Bond Future	13.15	69.4346	70.3104	69.4346	0.00
26/10/2022	ES42 On 02-November-23			Bond Future	13.30	66.6425	67.5367	66.6425	0.00
26/10/2022	GOVI On 03-November-22			GOVI	816.51	809.1510	816.5100	809.1510	48.00
26/10/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
26/10/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
26/10/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
26/10/2022	GOVI On 03-November-22	820.41	Put	GOVI	39000	11	4	11	0.00
26/10/2022	GOVI On 03-November-22	820.42	Put	GOVI	39100	11	4	11	0.00
26/10/2022	GOVI On 03-November-22	820.43	Put	GOVI	39200	11	4	11	0.00
26/10/2022	GOVI On 02-February-23			GOVI	831.58	824.1070	831.5830	824.1070	818.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
26/10/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
26/10/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
26/10/2022	GOVI On 02-February-23	850.83	Put	GOVI	192470	27	19	27	0.00
26/10/2022	GOVI On 02-February-23	850.82	Put	GOVI	192370	27	19	27	0.00
26/10/2022	GOVI On 02-February-23	850.84	Put	GOVI	192570	27	19	27	0.00
26/10/2022	GOVI On 04-May-23			GOVI	848.50	840.8760	848.4970	840.8760	0.00
26/10/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
26/10/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
26/10/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
26/10/2022	GOVI On 04-May-23	852.86	Put	GOVI	43630	12	4	12	0.00
26/10/2022	GOVI On 04-May-23	852.87	Put	GOVI	43730	12	4	12	0.00
26/10/2022	GOVI On 04-May-23	852.88	Put	GOVI	43830	12	4	12	0.00
26/10/2022	GOVI On 03-August-23			GOVI	866.20	858.4200	866.1980	858.4200	0.00
26/10/2022	GOVI On 03-August-23	837.23	Call	GOVI	289680	21	29	21	0.00
26/10/2022	GOVI On 03-August-23	837.21	Call	GOVI	289880	21	29	21	0.00
26/10/2022	GOVI On 03-August-23	837.22	Call	GOVI	289780	21	29	21	0.00
26/10/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
26/10/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
26/10/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
26/10/2022	GOVI On 02-November-23			GOVI	884.35	876.4050	884.3450	876.4050	0.00
26/10/2022	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
26/10/2022	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
26/10/2022	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
26/10/2022	GOVI On 02-November-23	885.81	Put	GOVI	14650	9	1	9	0.00
26/10/2022	GOVI On 02-November-23	885.82	Put	GOVI	14750	9	1	9	0.00
26/10/2022	GOVI On 02-November-23	885.80	Put	GOVI	14550	9	1	9	0.00
26/10/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/10/2022	IGOV On 03-November-22			Index Future	317.27	312.1100	317.2670	312.1100	17.00
26/10/2022	IGOV On 02-February-23			Index Future	323.20	317.9560	323.2030	317.9560	684.00
26/10/2022	IGOV On 04-May-23			Index Future	329.85	324.5020	329.8540	324.5020	16.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2022	IGOV On 03-August-23			Index Future	336.81	331.3470	336.8110	331.3470	0.00
26/10/2022	IGOV On 02-November-23			Index Future	343.94	338.3610	343.9410	338.3610	0.00
26/10/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
26/10/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
26/10/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
26/10/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
26/10/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
26/10/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
26/10/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
26/10/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
26/10/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
26/10/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
26/10/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
26/10/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
26/10/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
26/10/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
26/10/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
26/10/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/10/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/10/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.57	93.4100	93.4300	93.4100	0.00
26/10/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.24	92.7400	92.7600	92.7400	68.00
26/10/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.30	92.6700	92.7050	92.6700	0.00
26/10/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.68	92.2500	92.3200	92.2500	0.00
26/10/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.74	92.1850	92.2650	92.1850	0.00
26/10/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.91	91.9950	92.0900	91.9950	0.00
26/10/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.05	91.8350	91.9550	91.8350	0.00
26/10/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.21	91.6900	91.7950	91.6900	75.00
26/10/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.23	91.6650	91.7700	91.6650	272.00
26/10/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.26	91.6200	91.7450	91.6200	0.00
26/10/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.21	91.6850	91.7900	91.6850	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
26/10/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.24	91.6550	91.7600	91.6550	0.00
26/10/2022	R023 On 03-November-22			Bond Future	7.28	101.6476	101.6066	101.6476	8,432.00
26/10/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
26/10/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
26/10/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
26/10/2022	R023 On 03-November-22	6.26	Put	Bond Future	311	0	0	0	0.00
26/10/2022	R023 On 03-November-22	6.25	Put	Bond Future	314	0	0	0	0.00
26/10/2022	R023 On 03-November-22	6.27	Put	Bond Future	308	0	0	0	0.00
26/10/2022	R035 On 03-November-22			Bond Future	11.57	83.4567	84.2245	83.4567	19,424.00
26/10/2022	R035 On 03-November-22	9.82	Call	Bond Future	0	0	0	0	582.00
26/10/2022	R035 On 03-November-22	10.30	Call	Bond Future	0	0	0	0	976.00
26/10/2022	R035 On 03-November-22	11.14	Call	Bond Future	44	0	0	0	0.00
26/10/2022	R035 On 03-November-22	11.13	Call	Bond Future	40	0	0	0	0.00
26/10/2022	R035 On 03-November-22	10.57	Call	Bond Future	0	0	0	0	0.00
26/10/2022	R035 On 03-November-22	11.15	Call	Bond Future	48	0	0	0	0.00
26/10/2022	R035 On 03-November-22	12.68	Call	Bond Future	5966	5	6	5	0.00
26/10/2022	R035 On 03-November-22	10.99	Call	Bond Future	10	0	0	0	0.00
26/10/2022	R035 On 03-November-22	11.05	Call	Bond Future	19	0	0	0	976.00
26/10/2022	R035 On 03-November-22	10.99	Put	Bond Future	3361	4	3	4	582.00
26/10/2022	R035 On 03-November-22	12.68	Put	Bond Future	0	0	0	0	976.00
26/10/2022	R035 On 03-November-22	11.15	Put	Bond Future	2449	3	2	3	0.00
26/10/2022	R035 On 03-November-22	10.57	Put	Bond Future	5917	7	6	7	582.00
26/10/2022	R035 On 03-November-22	11.13	Put	Bond Future	2559	3	3	3	0.00
26/10/2022	R035 On 03-November-22	11.14	Put	Bond Future	2504	3	3	3	0.00
26/10/2022	R035 On 03-November-22	11.05	Put	Bond Future	3012	4	3	4	0.00
26/10/2022	R035 On 03-November-22	10.30	Put	Bond Future	7624	8	8	8	0.00
26/10/2022	R035 On 03-November-22	9.82	Put	Bond Future	10776	12	11	12	0.00
26/10/2022	R035 On 02-February-23			Bond Future	11.72	85.0032	85.7793	85.0032	161,660.00
26/10/2022	R035 On 02-February-23	11.98	Call	Bond Future	3363	3	3	3	0.00
26/10/2022	R035 On 02-February-23	13.22	Call	Bond Future	8210	8	8	8	0.00
26/10/2022	R035 On 02-February-23	11.05	Call	Bond Future	992	1	1	1	976.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2022	R035 On 02-February-23	11.06	Call	Bond Future	1009	1	1	1	0.00
26/10/2022	R035 On 02-February-23	10.86	Call	Bond Future	709	1	1	1	0.00
26/10/2022	R035 On 02-February-23	10.30	Call	Bond Future	238	0	0	0	976.00
26/10/2022	R035 On 02-February-23	10.64	Call	Bond Future	469	0	0	0	388.00
26/10/2022	R035 On 02-February-23	10.87	Call	Bond Future	722	1	1	1	0.00
26/10/2022	R035 On 02-February-23	11.94	Call	Bond Future	3230	3	3	3	0.00
26/10/2022	R035 On 02-February-23	10.88	Call	Bond Future	735	1	1	1	0.00
26/10/2022	R035 On 02-February-23	10.66	Call	Bond Future	487	0	0	0	0.00
26/10/2022	R035 On 02-February-23	10.60	Call	Bond Future	435	0	0	0	0.00
26/10/2022	R035 On 02-February-23	9.81	Call	Bond Future	75	0	0	0	582.00
26/10/2022	R035 On 02-February-23	9.85	Call	Bond Future	83	0	0	0	0.00
26/10/2022	R035 On 02-February-23	9.89	Call	Bond Future	92	0	0	0	388.00
26/10/2022	R035 On 02-February-23	9.89	Put	Bond Future	11166	12	11	12	0.00
26/10/2022	R035 On 02-February-23	9.81	Put	Bond Future	11680	12	12	12	0.00
26/10/2022	R035 On 02-February-23	10.60	Put	Bond Future	6977	8	7	8	0.00
26/10/2022	R035 On 02-February-23	10.64	Put	Bond Future	6765	7	7	7	0.00
26/10/2022	R035 On 02-February-23	10.66	Put	Bond Future	6660	7	7	7	582.00
26/10/2022	R035 On 02-February-23	10.30	Put	Bond Future	8656	9	9	9	0.00
26/10/2022	R035 On 02-February-23	10.88	Put	Bond Future	5575	6	6	6	0.00
26/10/2022	R035 On 02-February-23	13.22	Put	Bond Future	492	1	0	1	976.00
26/10/2022	R035 On 02-February-23	10.87	Put	Bond Future	5622	6	6	6	0.00
26/10/2022	R035 On 02-February-23	9.85	Put	Bond Future	11422	12	11	12	0.00
26/10/2022	R035 On 02-February-23	10.86	Put	Bond Future	5668	6	6	6	0.00
26/10/2022	R035 On 02-February-23	11.06	Put	Bond Future	4778	5	5	5	582.00
26/10/2022	R035 On 02-February-23	11.05	Put	Bond Future	4821	5	5	5	0.00
26/10/2022	R035 On 02-February-23	11.98	Put	Bond Future	1947	2	2	2	388.00
26/10/2022	R035 On 02-February-23	11.94	Put	Bond Future	2031	2	2	2	0.00
26/10/2022	R035 On 04-May-23			Bond Future	11.85	82.2304	83.0201	82.2304	0.00
26/10/2022	R035 On 04-May-23	11.22	Call	Bond Future	1943	2	2	2	0.00
26/10/2022	R035 On 04-May-23	10.42	Call	Bond Future	783	1	1	1	491.00
26/10/2022	R035 On 04-May-23	9.85	Call	Bond Future	361	0	0	0	388.00
26/10/2022	R035 On 04-May-23	12.46	Call	Bond Future	5463	5	5	5	0.00
26/10/2022	R035 On 04-May-23	13.18	Call	Bond Future	8099	7	8	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
26/10/2022	R035 On 04-May-23	11.17	Call	Bond Future	1842	2	2	2	491.00
26/10/2022	R035 On 04-May-23	11.20	Call	Bond Future	1902	2	2	2	0.00
26/10/2022	R035 On 04-May-23	11.21	Call	Bond Future	1922	2	2	2	0.00
26/10/2022	R035 On 04-May-23	10.60	Call	Bond Future	975	1	1	1	388.00
26/10/2022	R035 On 04-May-23	10.60	Put	Bond Future	8148	9	8	9	0.00
26/10/2022	R035 On 04-May-23	13.18	Put	Bond Future	1305	1	1	1	491.00
26/10/2022	R035 On 04-May-23	12.46	Put	Bond Future	2230	3	2	3	388.00
26/10/2022	R035 On 04-May-23	11.22	Put	Bond Future	5440	6	5	6	0.00
26/10/2022	R035 On 04-May-23	9.85	Put	Bond Future	12285	13	12	13	0.00
26/10/2022	R035 On 04-May-23	10.42	Put	Bond Future	9065	10	9	10	0.00
26/10/2022	R035 On 04-May-23	11.17	Put	Bond Future	5627	6	6	6	0.00
26/10/2022	R035 On 04-May-23	11.20	Put	Bond Future	5514	6	6	6	0.00
26/10/2022	R035 On 04-May-23	11.21	Put	Bond Future	5477	6	5	6	0.00
26/10/2022	R035 On 03-August-23			Bond Future	11.97	83.9486	84.7539	83.9486	0.00
26/10/2022	R035 On 03-August-23	11.98	Call	Bond Future	4039	4	4	4	0.00
26/10/2022	R035 On 03-August-23	11.99	Call	Bond Future	4068	4	4	4	0.00
26/10/2022	R035 On 03-August-23	12.00	Call	Bond Future	4097	4	4	4	0.00
26/10/2022	R035 On 03-August-23	12.00	Put	Bond Future	3938	4	4	4	0.00
26/10/2022	R035 On 03-August-23	11.99	Put	Bond Future	3962	4	4	4	0.00
26/10/2022	R035 On 03-August-23	11.98	Put	Bond Future	3987	4	4	4	0.00
26/10/2022	R035 On 02-November-23			Bond Future	12.10	81.2019	82.0239	81.2019	0.00
26/10/2022	R035 On 02-November-23	11.43	Call	Bond Future	2197	2	2	2	0.00
26/10/2022	R035 On 02-November-23	11.41	Call	Bond Future	2157	2	2	2	0.00
26/10/2022	R035 On 02-November-23	11.42	Call	Bond Future	2176	2	2	2	0.00
26/10/2022	R035 On 02-November-23	11.42	Put	Bond Future	5850	6	6	6	0.00
26/10/2022	R035 On 02-November-23	11.41	Put	Bond Future	5886	6	6	6	0.00
26/10/2022	R035 On 02-November-23	11.43	Put	Bond Future	5815	6	6	6	0.00
26/10/2022	R186 On 03-November-22			Bond Future	9.01	108.2662	109.0230	108.2662	26,365.00
26/10/2022	R186 On 03-November-22	8.23	Call	Bond Future	0	0	0	0	4,310.00
26/10/2022	R186 On 03-November-22	8.55	Call	Bond Future	3	0	0	0	0.00
26/10/2022	R186 On 03-November-22	8.91	Call	Bond Future	191	0	0	0	0.00
26/10/2022	R186 On 03-November-22	8.53	Call	Bond Future	2	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
26/10/2022	R186 On 03-November-22	8.54	Call	Bond Future	3	0	0	0	0.00
26/10/2022	R186 On 03-November-22	8.54	Put	Bond Future	1662	2	2	2	0.00
26/10/2022	R186 On 03-November-22	8.91	Put	Bond Future	546	1	1	1	4,310.00
26/10/2022	R186 On 03-November-22	8.53	Put	Bond Future	1697	2	2	2	0.00
26/10/2022	R186 On 03-November-22	8.55	Put	Bond Future	1627	2	2	2	0.00
26/10/2022	R186 On 03-November-22	8.23	Put	Bond Future	2768	4	3	4	0.00
26/10/2022	R186 On 02-February-23			Bond Future	9.13	104.9717	105.7350	104.9717	71,172.00
26/10/2022	R186 On 02-February-23	8.34	Call	Bond Future	447	0	0	0	0.00
26/10/2022	R186 On 02-February-23	8.33	Call	Bond Future	440	0	0	0	0.00
26/10/2022	R186 On 02-February-23	8.32	Call	Bond Future	433	0	0	0	0.00
26/10/2022	R186 On 02-February-23	8.32	Put	Bond Future	3148	4	3	4	0.00
26/10/2022	R186 On 02-February-23	8.33	Put	Bond Future	3121	4	3	4	0.00
26/10/2022	R186 On 02-February-23	8.34	Put	Bond Future	3094	4	3	4	0.00
26/10/2022	R186 On 04-May-23			Bond Future	9.21	107.1120	107.8880	107.1120	12,188.00
26/10/2022	R186 On 04-May-23	8.83	Call	Bond Future	1054	1	1	1	0.00
26/10/2022	R186 On 04-May-23	8.82	Call	Bond Future	1042	1	1	1	0.00
26/10/2022	R186 On 04-May-23	8.84	Call	Bond Future	1066	1	1	1	0.00
26/10/2022	R186 On 04-May-23	8.83	Put	Bond Future	2233	3	2	3	0.00
26/10/2022	R186 On 04-May-23	8.82	Put	Bond Future	2252	3	2	3	0.00
26/10/2022	R186 On 04-May-23	8.84	Put	Bond Future	2213	3	2	3	0.00
26/10/2022	R186 On 03-August-23			Bond Future	9.27	104.0427	104.8337	104.0427	0.00
26/10/2022	R186 On 03-August-23	9.75	Call	Bond Future	2746	2	3	2	0.00
26/10/2022	R186 On 03-August-23	9.73	Call	Bond Future	2709	2	3	2	0.00
26/10/2022	R186 On 03-August-23	9.74	Call	Bond Future	2727	2	3	2	0.00
26/10/2022	R186 On 03-August-23	9.74	Put	Bond Future	1386	2	1	2	0.00
26/10/2022	R186 On 03-August-23	9.73	Put	Bond Future	1395	2	1	2	0.00
26/10/2022	R186 On 03-August-23	9.75	Put	Bond Future	1376	2	1	2	0.00
26/10/2022	R186 On 02-November-23			Bond Future	9.34	106.2241	107.0313	106.2241	0.00
26/10/2022	R186 On 02-November-23	10.42	Call	Bond Future	3796	3	4	3	0.00
26/10/2022	R186 On 02-November-23	9.38	Call	Bond Future	1887	2	2	2	0.00
26/10/2022	R186 On 02-November-23	9.39	Call	Bond Future	1903	2	2	2	0.00
26/10/2022	R186 On 02-November-23	9.40	Call	Bond Future	1918	2	2	2	0.00
26/10/2022	R186 On 02-November-23	9.15	Call	Bond Future	1547	1	2	1	1,715.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2022	R186 On 02-November-23	9.40	Put	Bond Future	1769	2	2	2	0.00
26/10/2022	R186 On 02-November-23	9.39	Put	Bond Future	1780	2	2	2	0.00
26/10/2022	R186 On 02-November-23	9.15	Put	Bond Future	2076	3	2	3	0.00
26/10/2022	R186 On 02-November-23	9.38	Put	Bond Future	1791	2	2	2	0.00
26/10/2022	R186 On 02-November-23	10.42	Put	Bond Future	936	1	1	1	1,715.00
26/10/2022	R197 On 03-November-22			Bond Future	335.04	334.9945	335.0359	334.9945	108.00
26/10/2022	R197 On 02-February-23			Bond Future	332.40	332.3791	332.3983	332.3791	724.00
26/10/2022	R197 On 04-May-23			Bond Future	339.24	339.2306	339.2413	339.2306	0.00
26/10/2022	R197 On 03-August-23			Bond Future	337.30	337.2876	337.2989	337.2876	0.00
26/10/2022	R197 On 02-November-23			Bond Future	344.44	344.4304	344.4412	344.4304	0.00
26/10/2022	R202 On 03-November-22			Bond Future	246.97	243.6070	246.9676	243.6070	5,616.00
26/10/2022	R202 On 02-February-23			Bond Future	246.86	243.4511	246.8578	243.4511	6,660.00
26/10/2022	R202 On 04-May-23			Bond Future	251.94	248.4688	251.9394	248.4688	0.00
26/10/2022	R202 On 03-August-23			Bond Future	252.42	248.8777	252.4208	248.8777	0.00
26/10/2022	R202 On 02-November-23			Bond Future	257.77	254.1478	257.7654	254.1478	0.00
26/10/2022	R209 On 03-November-22			Bond Future	11.56	64.2569	64.8974	64.2569	15,753.00
26/10/2022	R209 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	3,250.00
26/10/2022	R209 On 03-November-22	11.50	Call	Bond Future	428	0	0	0	1,136.00
26/10/2022	R209 On 03-November-22	11.01	Call	Bond Future	11	0	0	0	0.00
26/10/2022	R209 On 03-November-22	10.50	Call	Bond Future	0	0	0	0	0.00
26/10/2022	R209 On 03-November-22	10.90	Call	Bond Future	3	0	0	0	1,136.00
26/10/2022	R209 On 03-November-22	11.00	Call	Bond Future	10	0	0	0	0.00
26/10/2022	R209 On 03-November-22	11.02	Call	Bond Future	12	0	0	0	0.00
26/10/2022	R209 On 03-November-22	9.25	Call	Bond Future	0	0	0	0	6,000.00
26/10/2022	R209 On 03-November-22	9.50	Call	Bond Future	0	0	0	0	0.00
26/10/2022	R209 On 03-November-22	12.00	Call	Bond Future	2153	2	2	2	0.00
26/10/2022	R209 On 03-November-22	11.03	Call	Bond Future	14	0	0	0	0.00
26/10/2022	R209 On 03-November-22	11.03	Put	Bond Future	2724	3	3	3	0.00
26/10/2022	R209 On 03-November-22	10.50	Put	Bond Future	5562	6	6	6	0.00
26/10/2022	R209 On 03-November-22	10.90	Put	Bond Future	3398	4	3	4	0.00
26/10/2022	R209 On 03-November-22	12.00	Put	Bond Future	55	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
26/10/2022	R209 On 03-November-22	9.50	Put	Bond Future	11420	12	11	12	0.00
26/10/2022	R209 On 03-November-22	9.25	Put	Bond Future	12989	14	13	14	0.00
26/10/2022	R209 On 03-November-22	11.02	Put	Bond Future	2775	3	3	3	0.00
26/10/2022	R209 On 03-November-22	11.00	Put	Bond Future	2878	4	3	4	5,000.00
26/10/2022	R209 On 03-November-22	11.01	Put	Bond Future	2826	3	3	3	0.00
26/10/2022	R209 On 03-November-22	11.50	Put	Bond Future	745	1	1	1	0.00
26/10/2022	R209 On 03-November-22	10.00	Put	Bond Future	8409	9	8	9	6,000.00
26/10/2022	R209 On 02-February-23			Bond Future	11.70	65.4476	66.0954	65.4476	24,565.00
26/10/2022	R209 On 02-February-23	10.80	Call	Bond Future	572	0	1	0	0.00
26/10/2022	R209 On 02-February-23	10.79	Call	Bond Future	561	0	1	0	0.00
26/10/2022	R209 On 02-February-23	10.78	Call	Bond Future	550	0	1	0	0.00
26/10/2022	R209 On 02-February-23	10.80	Put	Bond Future	5136	6	5	6	0.00
26/10/2022	R209 On 02-February-23	10.78	Put	Bond Future	5221	6	5	6	0.00
26/10/2022	R209 On 02-February-23	10.79	Put	Bond Future	5178	6	5	6	0.00
26/10/2022	R209 On 04-May-23			Bond Future	11.81	63.6288	64.2880	63.6288	3,450.00
26/10/2022	R209 On 04-May-23	11.11	Call	Bond Future	1560	1	2	1	0.00
26/10/2022	R209 On 04-May-23	12.50	Call	Bond Future	4993	5	5	5	0.00
26/10/2022	R209 On 04-May-23	11.00	Call	Bond Future	1378	1	1	1	0.00
26/10/2022	R209 On 04-May-23	11.09	Call	Bond Future	1526	1	2	1	0.00
26/10/2022	R209 On 04-May-23	11.10	Call	Bond Future	1543	1	2	1	0.00
26/10/2022	R209 On 04-May-23	10.00	Call	Bond Future	408	0	0	0	8,500.00
26/10/2022	R209 On 04-May-23	10.00	Put	Bond Future	9930	11	10	11	0.00
26/10/2022	R209 On 04-May-23	11.10	Put	Bond Future	5065	6	5	6	0.00
26/10/2022	R209 On 04-May-23	11.09	Put	Bond Future	5100	6	5	6	0.00
26/10/2022	R209 On 04-May-23	11.00	Put	Bond Future	5417	6	5	6	11,000.00
26/10/2022	R209 On 04-May-23	12.50	Put	Bond Future	1827	2	2	2	8,500.00
26/10/2022	R209 On 04-May-23	11.11	Put	Bond Future	5031	5	5	5	0.00
26/10/2022	R209 On 03-August-23			Bond Future	11.92	64.9585	65.6308	64.9585	0.00
26/10/2022	R209 On 03-August-23	11.95	Call	Bond Future	3586	3	4	3	0.00
26/10/2022	R209 On 03-August-23	11.94	Call	Bond Future	3561	3	4	3	0.00
26/10/2022	R209 On 03-August-23	11.93	Call	Bond Future	3536	3	4	3	0.00
26/10/2022	R209 On 03-August-23	11.95	Put	Bond Future	3451	4	3	4	0.00
26/10/2022	R209 On 03-August-23	11.93	Put	Bond Future	3494	4	3	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
26/10/2022	R209 On 03-August-23	11.94	Put	Bond Future	3472	4	3	4	0.00
26/10/2022	R209 On 02-November-23			Bond Future	12.04	63.1680	63.8542	63.1680	0.00
26/10/2022	R209 On 02-November-23	11.35	Call	Bond Future	1919	2	2	2	0.00
26/10/2022	R209 On 02-November-23	11.34	Call	Bond Future	1901	2	2	2	0.00
26/10/2022	R209 On 02-November-23	11.33	Call	Bond Future	1884	2	2	2	0.00
26/10/2022	R209 On 02-November-23	11.33	Put	Bond Future	5265	6	5	6	0.00
26/10/2022	R209 On 02-November-23	11.34	Put	Bond Future	5232	6	5	6	0.00
26/10/2022	R209 On 02-November-23	11.35	Put	Bond Future	5200	6	5	6	0.00
26/10/2022	R210 On 03-November-22			Bond Future	223.92	223.3122	223.9183	223.3122	103.00
26/10/2022	R210 On 02-February-23			Bond Future	228.11	227.5055	228.1076	227.5055	372.00
26/10/2022	R210 On 04-May-23			Bond Future	229.72	229.1097	229.7190	229.1097	0.00
26/10/2022	R210 On 03-August-23			Bond Future	234.57	233.9455	234.5654	233.9455	0.00
26/10/2022	R210 On 02-November-23			Bond Future	236.35	235.7196	236.3544	235.7196	0.00
26/10/2022	R213 On 03-November-22			Bond Future	11.09	78.8189	79.4633	78.8189	33,027.00
26/10/2022	R213 On 03-November-22	9.13	Call	Bond Future	0	0	0	0	200.00
26/10/2022	R213 On 03-November-22	9.84	Call	Bond Future	0	0	0	0	0.00
26/10/2022	R213 On 03-November-22	10.40	Call	Bond Future	0	0	0	0	0.00
26/10/2022	R213 On 03-November-22	9.98	Call	Bond Future	0	0	0	0	0.00
26/10/2022	R213 On 03-November-22	10.19	Call	Bond Future	0	0	0	0	0.00
26/10/2022	R213 On 03-November-22	9.19	Call	Bond Future	0	0	0	0	476.00
26/10/2022	R213 On 03-November-22	10.38	Call	Bond Future	0	0	0	0	0.00
26/10/2022	R213 On 03-November-22	10.39	Call	Bond Future	0	0	0	0	0.00
26/10/2022	R213 On 03-November-22	10.37	Call	Bond Future	0	0	0	0	0.00
26/10/2022	R213 On 03-November-22	10.37	Put	Bond Future	3381	4	3	4	200.00
26/10/2022	R213 On 03-November-22	10.39	Put	Bond Future	3285	4	3	4	0.00
26/10/2022	R213 On 03-November-22	10.38	Put	Bond Future	3333	4	3	4	0.00
26/10/2022	R213 On 03-November-22	9.19	Put	Bond Future	9317	10	9	10	0.00
26/10/2022	R213 On 03-November-22	10.19	Put	Bond Future	4253	5	4	5	476.00
26/10/2022	R213 On 03-November-22	9.98	Put	Bond Future	5285	6	5	6	200.00
26/10/2022	R213 On 03-November-22	10.40	Put	Bond Future	3237	4	3	4	0.00
26/10/2022	R213 On 03-November-22	9.84	Put	Bond Future	5982	7	6	7	476.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2022	R213 On 03-November-22	9.13	Put	Bond Future	9633	10	10	10	0.00
26/10/2022	R213 On 02-February-23			Bond Future	11.25	80.2794	80.9302	80.2794	31,813.00
26/10/2022	R213 On 02-February-23	10.43	Call	Bond Future	619	0	1	0	912.00
26/10/2022	R213 On 02-February-23	10.22	Call	Bond Future	429	0	0	0	0.00
26/10/2022	R213 On 02-February-23	10.21	Call	Bond Future	422	0	0	0	0.00
26/10/2022	R213 On 02-February-23	9.16	Call	Bond Future	58	0	0	0	476.00
26/10/2022	R213 On 02-February-23	10.23	Call	Bond Future	436	0	0	0	0.00
26/10/2022	R213 On 02-February-23	10.35	Call	Bond Future	539	0	1	0	0.00
26/10/2022	R213 On 02-February-23	12.20	Call	Bond Future	4755	4	5	4	0.00
26/10/2022	R213 On 02-February-23	10.01	Call	Bond Future	302	0	0	0	0.00
26/10/2022	R213 On 02-February-23	12.20	Put	Bond Future	699	1	1	1	912.00
26/10/2022	R213 On 02-February-23	10.22	Put	Bond Future	5188	6	5	6	0.00
26/10/2022	R213 On 02-February-23	10.43	Put	Bond Future	4382	5	4	5	0.00
26/10/2022	R213 On 02-February-23	10.35	Put	Bond Future	4680	5	5	5	476.00
26/10/2022	R213 On 02-February-23	9.16	Put	Bond Future	10092	11	10	11	0.00
26/10/2022	R213 On 02-February-23	10.01	Put	Bond Future	6074	7	6	7	476.00
26/10/2022	R213 On 02-February-23	10.21	Put	Bond Future	5229	6	5	6	0.00
26/10/2022	R213 On 02-February-23	10.23	Put	Bond Future	5148	6	5	6	0.00
26/10/2022	R213 On 04-May-23			Bond Future	11.38	78.3619	79.0239	78.3619	0.00
26/10/2022	R213 On 04-May-23	10.74	Call	Bond Future	1470	1	1	1	0.00
26/10/2022	R213 On 04-May-23	10.73	Call	Bond Future	1455	1	1	1	0.00
26/10/2022	R213 On 04-May-23	10.75	Call	Bond Future	1486	1	1	1	0.00
26/10/2022	R213 On 04-May-23	10.75	Put	Bond Future	4286	5	4	5	0.00
26/10/2022	R213 On 04-May-23	10.73	Put	Bond Future	4346	5	4	5	0.00
26/10/2022	R213 On 04-May-23	10.74	Put	Bond Future	4316	5	4	5	0.00
26/10/2022	R213 On 03-August-23			Bond Future	11.51	79.9990	80.6739	79.9990	0.00
26/10/2022	R213 On 03-August-23	11.62	Call	Bond Future	3292	3	3	3	0.00
26/10/2022	R213 On 03-August-23	11.61	Call	Bond Future	3269	3	3	3	0.00
26/10/2022	R213 On 03-August-23	11.63	Call	Bond Future	3315	3	3	3	0.00
26/10/2022	R213 On 03-August-23	11.62	Put	Bond Future	2833	3	3	3	0.00
26/10/2022	R213 On 03-August-23	11.61	Put	Bond Future	2852	3	3	3	0.00
26/10/2022	R213 On 03-August-23	11.63	Put	Bond Future	2815	3	3	3	0.00
26/10/2022	R213 On 02-November-23			Bond Future	11.65	78.1214	78.8103	78.1214	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
26/10/2022	R213 On 02-November-23	11.12	Call	Bond Future	1871	2	2	2	0.00
26/10/2022	R213 On 02-November-23	11.11	Call	Bond Future	1854	2	2	2	0.00
26/10/2022	R213 On 02-November-23	11.13	Call	Bond Future	1888	2	2	2	0.00
26/10/2022	R213 On 02-November-23	11.13	Put	Bond Future	4070	5	4	5	0.00
26/10/2022	R213 On 02-November-23	11.11	Put	Bond Future	4122	5	4	5	0.00
26/10/2022	R213 On 02-November-23	11.12	Put	Bond Future	4096	5	4	5	0.00
26/10/2022	R214 On 03-November-22			Bond Future	11.62	61.9127	62.7091	61.9127	15,325.00
26/10/2022	R214 On 03-November-22	11.35	Call	Bond Future	133	0	0	0	0.00
26/10/2022	R214 On 03-November-22	11.36	Call	Bond Future	143	0	0	0	0.00
26/10/2022	R214 On 03-November-22	11.34	Call	Bond Future	124	0	0	0	0.00
26/10/2022	R214 On 03-November-22	11.36	Put	Bond Future	1528	2	2	2	0.00
26/10/2022	R214 On 03-November-22	11.35	Put	Bond Future	1572	2	2	2	0.00
26/10/2022	R214 On 03-November-22	11.34	Put	Bond Future	1616	2	2	2	0.00
26/10/2022	R214 On 02-February-23			Bond Future	11.75	63.0600	63.8668	63.0600	71,030.00
26/10/2022	R214 On 02-February-23	11.80	Call	Bond Future	2415	2	2	2	1,600.00
26/10/2022	R214 On 02-February-23	11.09	Call	Bond Future	887	1	1	1	0.00
26/10/2022	R214 On 02-February-23	11.10	Call	Bond Future	903	1	1	1	1,600.00
26/10/2022	R214 On 02-February-23	11.07	Call	Bond Future	857	1	1	1	0.00
26/10/2022	R214 On 02-February-23	11.08	Call	Bond Future	872	1	1	1	0.00
26/10/2022	R214 On 02-February-23	11.08	Put	Bond Future	4430	5	4	5	0.00
26/10/2022	R214 On 02-February-23	11.07	Put	Bond Future	4470	5	4	5	0.00
26/10/2022	R214 On 02-February-23	11.09	Put	Bond Future	4390	5	4	5	0.00
26/10/2022	R214 On 02-February-23	11.80	Put	Bond Future	2162	3	2	3	0.00
26/10/2022	R214 On 02-February-23	11.10	Put	Bond Future	4350	5	4	5	0.00
26/10/2022	R214 On 04-May-23			Bond Future	11.85	61.0456	61.8672	61.0456	0.00
26/10/2022	R214 On 04-May-23	11.38	Call	Bond Future	2093	2	2	2	0.00
26/10/2022	R214 On 04-May-23	11.37	Call	Bond Future	2072	2	2	2	0.00
26/10/2022	R214 On 04-May-23	11.36	Call	Bond Future	2051	2	2	2	0.00
26/10/2022	R214 On 04-May-23	11.36	Put	Bond Future	4597	5	5	5	0.00
26/10/2022	R214 On 04-May-23	11.37	Put	Bond Future	4564	5	5	5	0.00
26/10/2022	R214 On 04-May-23	11.38	Put	Bond Future	4532	5	5	5	0.00
26/10/2022	R214 On 03-August-23			Bond Future	11.95	62.3211	63.1592	62.3211	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
26/10/2022	R214 On 03-August-23	12.16	Call	Bond Future	4239	4	4	4	0.00
26/10/2022	R214 On 03-August-23	12.15	Call	Bond Future	4212	4	4	4	0.00
26/10/2022	R214 On 03-August-23	12.14	Call	Bond Future	4184	4	4	4	0.00
26/10/2022	R214 On 03-August-23	12.14	Put	Bond Future	3263	4	3	4	0.00
26/10/2022	R214 On 03-August-23	12.15	Put	Bond Future	3242	4	3	4	0.00
26/10/2022	R214 On 03-August-23	12.16	Put	Bond Future	3222	4	3	4	0.00
26/10/2022	R214 On 02-November-23			Bond Future	12.06	60.3270	61.1825	60.3270	0.00
26/10/2022	R214 On 02-November-23	11.47	Call	Bond Future	2501	2	3	2	0.00
26/10/2022	R214 On 02-November-23	11.45	Call	Bond Future	2461	2	2	2	0.00
26/10/2022	R214 On 02-November-23	11.46	Call	Bond Future	2481	2	2	2	0.00
26/10/2022	R214 On 02-November-23	11.46	Put	Bond Future	5504	6	6	6	0.00
26/10/2022	R214 On 02-November-23	11.45	Put	Bond Future	5537	6	6	6	0.00
26/10/2022	R214 On 02-November-23	11.47	Put	Bond Future	5471	6	5	6	0.00
26/10/2022	R248 On 03-November-22			Bond Future	11.62	77.3150	78.3702	77.3150	84,671.00
26/10/2022	R248 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	0.00
26/10/2022	R248 On 03-November-22	11.30	Call	Bond Future	119	0	0	0	874.00
26/10/2022	R248 On 03-November-22	11.31	Call	Bond Future	129	0	0	0	0.00
26/10/2022	R248 On 03-November-22	11.90	Call	Bond Future	1973	1	2	1	0.00
26/10/2022	R248 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	874.00
26/10/2022	R248 On 03-November-22	10.70	Call	Bond Future	0	0	0	0	0.00
26/10/2022	R248 On 03-November-22	11.32	Call	Bond Future	138	0	0	0	0.00
26/10/2022	R248 On 03-November-22	11.20	Call	Bond Future	53	0	0	0	0.00
26/10/2022	R248 On 03-November-22	11.20	Put	Bond Future	2835	4	3	4	0.00
26/10/2022	R248 On 03-November-22	11.30	Put	Bond Future	2219	3	2	3	0.00
26/10/2022	R248 On 03-November-22	11.31	Put	Bond Future	2161	3	2	3	0.00
26/10/2022	R248 On 03-November-22	10.70	Put	Bond Future	6350	7	6	7	0.00
26/10/2022	R248 On 03-November-22	10.60	Put	Bond Future	7096	8	7	8	0.00
26/10/2022	R248 On 03-November-22	11.90	Put	Bond Future	189	1	0	1	0.00
26/10/2022	R248 On 03-November-22	10.00	Put	Bond Future	11830	13	12	13	0.00
26/10/2022	R248 On 03-November-22	11.32	Put	Bond Future	2103	3	2	3	0.00
26/10/2022	R248 On 02-February-23			Bond Future	11.74	78.7845	79.8539	78.7845	249,744.00
26/10/2022	R248 On 02-February-23	11.10	Call	Bond Future	1139	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
26/10/2022	R248 On 02-February-23	11.06	Call	Bond Future	1062	1	1	1	0.00
26/10/2022	R248 On 02-February-23	11.07	Call	Bond Future	1081	1	1	1	0.00
26/10/2022	R248 On 02-February-23	10.40	Call	Bond Future	300	0	0	0	0.00
26/10/2022	R248 On 02-February-23	11.08	Call	Bond Future	1100	1	1	1	0.00
26/10/2022	R248 On 02-February-23	11.70	Call	Bond Future	2709	2	3	2	2,542.00
26/10/2022	R248 On 02-February-23	11.00	Call	Bond Future	953	1	1	1	2,542.00
26/10/2022	R248 On 02-February-23	11.00	Put	Bond Future	5898	7	6	7	0.00
26/10/2022	R248 On 02-February-23	11.70	Put	Bond Future	2955	4	3	4	0.00
26/10/2022	R248 On 02-February-23	11.08	Put	Bond Future	5482	6	5	6	0.00
26/10/2022	R248 On 02-February-23	11.10	Put	Bond Future	5382	6	5	6	0.00
26/10/2022	R248 On 02-February-23	10.40	Put	Bond Future	9687	11	10	11	0.00
26/10/2022	R248 On 02-February-23	11.07	Put	Bond Future	5533	6	6	6	0.00
26/10/2022	R248 On 02-February-23	11.06	Put	Bond Future	5584	6	6	6	0.00
26/10/2022	R248 On 04-May-23			Bond Future	11.84	75.9293	77.0184	75.9293	10,943.00
26/10/2022	R248 On 04-May-23	11.33	Call	Bond Future	2493	2	2	2	0.00
26/10/2022	R248 On 04-May-23	11.34	Call	Bond Future	2518	2	3	2	0.00
26/10/2022	R248 On 04-May-23	11.35	Call	Bond Future	2544	2	3	2	0.00
26/10/2022	R248 On 04-May-23	11.35	Put	Bond Future	5735	6	6	6	0.00
26/10/2022	R248 On 04-May-23	11.34	Put	Bond Future	5776	6	6	6	0.00
26/10/2022	R248 On 04-May-23	11.33	Put	Bond Future	5818	7	6	7	0.00
26/10/2022	R248 On 03-August-23			Bond Future	11.95	77.4783	78.5893	77.4783	0.00
26/10/2022	R248 On 03-August-23	12.09	Call	Bond Future	4982	4	5	4	0.00
26/10/2022	R248 On 03-August-23	12.10	Call	Bond Future	5016	4	5	4	0.00
26/10/2022	R248 On 03-August-23	12.11	Call	Bond Future	5050	4	5	4	0.00
26/10/2022	R248 On 03-August-23	12.11	Put	Bond Future	4074	5	4	5	0.00
26/10/2022	R248 On 03-August-23	12.10	Put	Bond Future	4100	5	4	5	0.00
26/10/2022	R248 On 03-August-23	12.09	Put	Bond Future	4127	5	4	5	0.00
26/10/2022	R248 On 02-November-23			Bond Future	12.05	74.6790	75.8130	74.6790	13,000.00
26/10/2022	R248 On 02-November-23	11.49	Call	Bond Future	2855	2	3	2	0.00
26/10/2022	R248 On 02-November-23	11.47	Call	Bond Future	2806	2	3	2	0.00
26/10/2022	R248 On 02-November-23	11.48	Call	Bond Future	2830	2	3	2	0.00
26/10/2022	R248 On 02-November-23	11.49	Put	Bond Future	6387	7	6	7	0.00
26/10/2022	R248 On 02-November-23	11.47	Put	Bond Future	6469	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
26/10/2022	R248 On 02-November-23	11.48	Put	Bond Future	6428	7	6	7	0.00
