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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 21/09/2022 TO: 21/09/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2022	2025 On 03-November-22			Bond Future	167.17	167.0549	167.1722	167.0549	7,188.00
21/09/2022	2025 On 02-February-23			Bond Future	168.59	168.4743	168.5911	168.4743	1,936.00
21/09/2022	2025 On 04-May-23			Bond Future	172.10	171.9837	172.0978	171.9837	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
21/09/2022	2025 On 03-August-23			Bond Future	173.96	173.8351	173.9573	173.8351	0.00
21/09/2022	2025 On 02-November-23			Bond Future	177.51	177.3867	177.5116	177.3867	0.00
21/09/2022	2029 On 03-November-22			Bond Future	121.77	121.7130	121.7733	121.7130	1,519.00
21/09/2022	2029 On 02-February-23			Bond Future	124.05	123.9959	124.0524	123.9959	728.00
21/09/2022	2029 On 04-May-23			Bond Future	125.33	125.2673	125.3273	125.2673	0.00
21/09/2022	2029 On 03-August-23			Bond Future	127.97	127.9119	127.9717	127.9119	0.00
21/09/2022	2029 On 02-November-23			Bond Future	129.23	129.1665	129.2334	129.1665	0.00
21/09/2022	2030 On 03-November-22			Bond Future	10.57	89.2448	89.3882	89.2448	63,296.00
21/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	247	0	0	0	0.00
21/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	258	0	0	0	0.00
21/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	399	0	0	0	500.00
21/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	4585	4	5	4	0.00
21/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	23	0	0	0	500.00
21/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	269	0	0	0	0.00
21/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	2438	3	2	3	0.00
21/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	2100	2	2	2	0.00
21/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	4097	4	4	4	0.00
21/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	172	0	0	0	500.00
21/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	2473	3	2	3	0.00
21/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	2510	3	3	3	0.00
21/09/2022	2030 On 02-February-23			Bond Future	10.72	86.8914	87.0337	86.8914	5,200.00
21/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	4428	4	4	4	5,000.00
21/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	3108	3	3	3	0.00
21/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	3223	3	3	3	0.00
21/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	811	1	1	1	0.00
21/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	613	1	1	1	388.00
21/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	124	0	0	0	102.00
21/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	193	0	0	0	388.00
21/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	729	1	1	1	0.00
21/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	575	1	1	1	0.00
21/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	3793	4	4	4	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
21/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	787	1	1	1	0.00
21/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	799	1	1	1	0.00
21/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	584	1	1	1	0.00
21/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	234	0	0	0	0.00
21/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	181	0	0	0	0.00
21/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	472	0	0	0	0.00
21/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	5300	5	5	5	102.00
21/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	9084	9	9	9	0.00
21/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	8000	8	8	8	0.00
21/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	7816	8	8	8	0.00
21/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	7270	7	7	7	0.00
21/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	4245	4	4	4	102.00
21/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	4003	4	4	4	0.00
21/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	1052	1	1	1	0.00
21/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	1293	1	1	1	388.00
21/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	4790	5	5	5	0.00
21/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	4642	5	5	5	0.00
21/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	4753	5	5	5	0.00
21/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	4071	4	4	4	0.00
21/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	4037	4	4	4	0.00
21/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	1349	1	1	1	0.00
21/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	844	1	1	1	0.00
21/09/2022	2030 On 04-May-23			Bond Future	10.84	88.6851	88.8276	88.6851	0.00
21/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	7709	8	8	8	0.00
21/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	4692	5	5	5	0.00
21/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	5984	6	6	6	0.00
21/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	7477	7	7	7	0.00
21/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	1964	2	2	2	0.00
21/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	2188	2	2	2	350.00
21/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	668	1	1	1	150.00
21/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	1095	1	1	1	1,080.00
21/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	3885	4	4	4	0.00
21/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	1737	2	2	2	479.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	1924	2	2	2	0.00
21/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	1944	2	2	2	0.00
21/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	739	1	1	1	479.00
21/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	838	1	1	1	388.00
21/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	349	0	0	0	388.00
21/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	8554	9	9	9	0.00
21/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	6277	6	6	6	0.00
21/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	5525	6	6	6	0.00
21/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	5931	6	6	6	0.00
21/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	3274	3	3	3	0.00
21/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	3298	3	3	3	0.00
21/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	3550	4	4	4	0.00
21/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	1764	2	2	2	150.00
21/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	4781	5	5	5	0.00
21/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	2996	3	3	3	0.00
21/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	3250	3	3	3	0.00
21/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	706	1	1	1	479.00
21/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	1017	1	1	1	1,080.00
21/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	1417	2	1	2	388.00
21/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	668	1	1	1	350.00
21/09/2022	2030 On 03-August-23			Bond Future	10.96	86.5318	86.6762	86.5318	0.00
21/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	7384	7	7	7	0.00
21/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	3800	4	4	4	0.00
21/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	8332	8	8	8	0.00
21/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	3748	4	4	4	0.00
21/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	3774	4	4	4	0.00
21/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	1733	2	2	2	1,012.00
21/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	2179	2	2	2	350.00
21/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	3494	4	3	4	0.00
21/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	2173	2	2	2	0.00
21/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	2202	2	2	2	0.00
21/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	777	1	1	1	350.00
21/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	4115	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
21/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	949	1	1	1	1,012.00
21/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	2188	2	2	2	0.00
21/09/2022	2030 On 02-November-23			Bond Future	11.10	88.2806	88.4280	88.2806	0.00
21/09/2022	2030 On 02-November-23	0000000	Call	Bond Future	2419	3	2	3	0.00
21/09/2022	2030 On 02-November-23	0000000	Call	Bond Future	2399	2	2	2	0.00
21/09/2022	2030 On 02-November-23	0000000	Call	Bond Future	2380	2	2	2	0.00
21/09/2022	2030 On 02-November-23	0000000	Put	Bond Future	3613	4	4	4	0.00
21/09/2022	2030 On 02-November-23	0000000	Put	Bond Future	3592	4	4	4	0.00
21/09/2022	2030 On 02-November-23	0000000	Put	Bond Future	3571	4	4	4	0.00
21/09/2022	2032 On 03-November-22			Bond Future	11.03	84.6627	84.8485	84.6627	170,418.00
21/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	180.00
21/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	500.00
21/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	3092	3	3	3	0.00
21/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	6280	6	6	6	0.00
21/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	483	1	0	1	0.00
21/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	499	1	0	1	750.00
21/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	2707	3	3	3	0.00
21/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	62	0	0	0	500.00
21/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	257	0	0	0	0.00
21/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	338	0	0	0	0.00
21/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	32	0	0	0	0.00
21/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	454.00
21/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	45	0	0	0	0.00
21/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	9	0	0	0	750.00
21/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	5973	6	6	6	0.00
21/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	4938	5	5	5	454.00
21/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	4675	5	5	5	180.00
21/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	9183	9	9	9	0.00
21/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	8598	9	9	9	0.00
21/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	2802	3	3	3	180.00
21/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	9478	10	9	10	0.00
21/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	3094	3	3	3	454.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	4417	5	4	5	0.00
21/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	596	1	1	1	7,500.00
21/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	2379	3	2	3	0.00
21/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	2415	3	2	3	0.00
21/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	98	0	0	0	750.00
21/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	488	1	0	1	500.00
21/09/2022	2032 On 02-February-23			Bond Future	11.18	86.2300	86.4157	86.2300	18.00
21/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	4471	4	4	4	0.00
21/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	7865	8	8	8	0.00
21/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	823	1	1	1	0.00
21/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	836	1	1	1	0.00
21/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	575	1	1	1	0.00
21/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	124	0	0	0	454.00
21/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	3963	4	4	4	0.00
21/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	850	1	1	1	0.00
21/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	995	1	1	1	0.00
21/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	1276	1	1	1	750.00
21/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	631	1	1	1	500.00
21/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	171	0	0	0	500.00
21/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	388	0	0	0	750.00
21/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	7010	7	7	7	0.00
21/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	9328	10	9	10	0.00
21/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	5614	6	6	6	0.00
21/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	3872	4	4	4	0.00
21/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	4482	5	4	5	454.00
21/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	4868	5	5	5	0.00
21/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	1457	2	1	2	0.00
21/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	10205	10	10	10	0.00
21/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	5882	6	6	6	454.00
21/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	4907	5	5	5	0.00
21/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	4947	5	5	5	0.00
21/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	476	1	0	1	750.00
21/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	1249	1	1	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2022	2032 On 04-May-23			Bond Future	11.30	83.8450	84.0319	83.8450	0.00
21/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	1597	2	2	2	400.00
21/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	2077	2	2	2	0.00
21/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	2098	2	2	2	0.00
21/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	2120	2	2	2	0.00
21/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	3287	3	3	3	400.00
21/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	10198	10	10	10	0.00
21/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	592	1	1	1	400.00
21/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	4147	4	4	4	0.00
21/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	4176	4	4	4	0.00
21/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	4205	4	4	4	0.00
21/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	5001	5	5	5	0.00
21/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	2937	3	3	3	0.00
21/09/2022	2032 On 03-August-23			Bond Future	11.42	85.5987	85.7885	85.5987	2,600.00
21/09/2022	2032 On 03-August-23	0000000	Call	Bond Future	4319	4	4	4	0.00
21/09/2022	2032 On 03-August-23	0000000	Call	Bond Future	4348	4	4	4	0.00
21/09/2022	2032 On 03-August-23	0000000	Call	Bond Future	4759	5	5	5	5,000.00
21/09/2022	2032 On 03-August-23	0000000	Call	Bond Future	4377	4	4	4	0.00
21/09/2022	2032 On 03-August-23	0000000	Put	Bond Future	2715	3	3	3	0.00
21/09/2022	2032 On 03-August-23	0000000	Put	Bond Future	2495	3	2	3	0.00
21/09/2022	2032 On 03-August-23	0000000	Put	Bond Future	2733	3	3	3	0.00
21/09/2022	2032 On 03-August-23	0000000	Put	Bond Future	2751	3	3	3	0.00
21/09/2022	2032 On 02-November-23			Bond Future	11.56	83.1690	83.3627	83.1690	0.00
21/09/2022	2032 On 02-November-23	0000000	Call	Bond Future	2892	3	3	3	0.00
21/09/2022	2032 On 02-November-23	0000000	Call	Bond Future	2914	3	3	3	0.00
21/09/2022	2032 On 02-November-23	0000000	Call	Bond Future	2936	3	3	3	0.00
21/09/2022	2032 On 02-November-23	0000000	Put	Bond Future	4430	5	4	5	0.00
21/09/2022	2032 On 02-November-23	0000000	Put	Bond Future	4456	5	4	5	0.00
21/09/2022	2032 On 02-November-23	0000000	Put	Bond Future	4482	5	4	5	0.00
21/09/2022	2033 On 03-November-22			Bond Future	114.28	115.0219	114.2795	115.0219	1,287.00
21/09/2022	2033 On 02-February-23			Bond Future	116.42	117.1793	116.4183	117.1793	6,141.00
21/09/2022	2033 On 04-May-23			Bond Future	117.45	118.2224	117.4473	118.2224	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
21/09/2022	2033 On 03-August-23			Bond Future	119.93	120.7181	119.9254	120.7181	0.00
21/09/2022	2033 On 02-November-23			Bond Future	120.93	121.7351	120.9323	121.7351	0.00
21/09/2022	2037 On 03-November-22			Bond Future	11.46	81.5723	81.7219	81.5723	65,253.00
21/09/2022	2037 On 03-November-22	0000000	Call	Bond Future	1048	1	1	1	0.00
21/09/2022	2037 On 03-November-22	0000000	Call	Bond Future	1073	1	1	1	0.00
21/09/2022	2037 On 03-November-22	0000000	Call	Bond Future	1099	1	1	1	0.00
21/09/2022	2037 On 03-November-22	0000000	Put	Bond Future	1980	2	2	2	0.00
21/09/2022	2037 On 03-November-22	0000000	Put	Bond Future	2014	2	2	2	0.00
21/09/2022	2037 On 03-November-22	0000000	Put	Bond Future	1946	2	2	2	0.00
21/09/2022	2037 On 02-February-23			Bond Future	11.60	78.8265	78.9754	78.8265	76,247.00
21/09/2022	2037 On 02-February-23	0000000	Call	Bond Future	1568	2	2	2	636.00
21/09/2022	2037 On 02-February-23	0000000	Call	Bond Future	1460	2	1	2	0.00
21/09/2022	2037 On 02-February-23	0000000	Call	Bond Future	4130	4	4	4	0.00
21/09/2022	2037 On 02-February-23	0000000	Call	Bond Future	1418	1	1	1	0.00
21/09/2022	2037 On 02-February-23	0000000	Call	Bond Future	1439	2	1	2	0.00
21/09/2022	2037 On 02-February-23	0000000	Put	Bond Future	4738	5	5	5	0.00
21/09/2022	2037 On 02-February-23	0000000	Put	Bond Future	4778	5	5	5	0.00
21/09/2022	2037 On 02-February-23	0000000	Put	Bond Future	4698	5	5	5	0.00
21/09/2022	2037 On 02-February-23	0000000	Put	Bond Future	4502	5	5	5	0.00
21/09/2022	2037 On 02-February-23	0000000	Put	Bond Future	2032	2	2	2	636.00
21/09/2022	2037 On 04-May-23			Bond Future	11.71	80.4546	80.6040	80.4546	0.00
21/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	3842	4	4	4	400.00
21/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	1885	2	2	2	400.00
21/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	11105	11	11	11	0.00
21/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	2545	3	3	3	0.00
21/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	2494	3	2	3	0.00
21/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	2519	3	3	3	0.00
21/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	4828	5	5	5	0.00
21/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	5868	6	6	6	0.00
21/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	827	1	1	1	400.00
21/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	4862	5	5	5	0.00
21/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	4794	5	5	5	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
21/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	3449	4	3	4	0.00
21/09/2022	2037 On 03-August-23			Bond Future	11.83	77.8792	78.0307	77.8792	0.00
21/09/2022	2037 On 03-August-23	0000000	Call	Bond Future	5102	5	5	5	0.00
21/09/2022	2037 On 03-August-23	0000000	Call	Bond Future	5038	5	5	5	0.00
21/09/2022	2037 On 03-August-23	0000000	Call	Bond Future	5070	5	5	5	0.00
21/09/2022	2037 On 03-August-23	0000000	Put	Bond Future	3413	4	3	4	0.00
21/09/2022	2037 On 03-August-23	0000000	Put	Bond Future	3434	4	3	4	0.00
21/09/2022	2037 On 03-August-23	0000000	Put	Bond Future	3391	4	3	4	0.00
21/09/2022	2037 On 02-November-23			Bond Future	11.95	79.4530	79.6077	79.4530	0.00
21/09/2022	2037 On 02-November-23	0000000	Call	Bond Future	3382	3	3	3	0.00
21/09/2022	2037 On 02-November-23	0000000	Call	Bond Future	3356	3	3	3	0.00
21/09/2022	2037 On 02-November-23	0000000	Call	Bond Future	3407	4	3	4	0.00
21/09/2022	2037 On 02-November-23	0000000	Put	Bond Future	5576	6	6	6	0.00
21/09/2022	2037 On 02-November-23	0000000	Put	Bond Future	5544	6	6	6	0.00
21/09/2022	2037 On 02-November-23	0000000	Put	Bond Future	5513	6	6	6	0.00
21/09/2022	2038 On 03-November-22			Bond Future	129.81	129.6931	129.8052	129.6931	5,473.00
21/09/2022	2038 On 02-February-23			Bond Future	130.31	130.1974	130.3110	130.1974	0.00
21/09/2022	2038 On 04-May-23			Bond Future	133.02	132.9102	133.0224	132.9102	0.00
21/09/2022	2038 On 03-August-23			Bond Future	133.84	133.7147	133.8363	133.7147	0.00
21/09/2022	2038 On 02-November-23			Bond Future	136.57	136.4466	136.5707	136.4466	0.00
21/09/2022	2040 On 03-November-22			Bond Future	11.54	83.3914	83.5831	83.3914	52,297.00
21/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	7	0	0	0	0.00
21/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	81	0	0	0	1,600.00
21/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	1509	2	2	2	0.00
21/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	1240	1	1	1	0.00
21/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	192	0	0	0	0.00
21/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	952	1	1	1	1,600.00
21/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	128	0	0	0	1,078.00
21/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	3473	3	3	3	0.00
21/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	6021	6	6	6	0.00
21/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	1185	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
21/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	1212	1	1	1	0.00
21/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	730	1	1	1	1,078.00
21/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	2924	3	3	3	0.00
21/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	2072	2	2	2	0.00
21/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	660	1	1	1	0.00
21/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	6368	7	6	7	0.00
21/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	2493	3	2	3	0.00
21/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	5081	5	5	5	0.00
21/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	1768	2	2	2	0.00
21/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	205	0	0	0	1,078.00
21/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	2145	2	2	2	0.00
21/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	2108	2	2	2	0.00
21/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	5710	6	6	6	0.00
21/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	9945	10	10	10	0.00
21/09/2022	2040 On 02-February-23			Bond Future	11.67	80.4290	80.6207	80.4290	64,540.00
21/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	4498	5	4	5	0.00
21/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	1490	2	1	2	0.00
21/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	1512	2	2	2	0.00
21/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	307	0	0	0	0.00
21/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	326	0	0	0	388.00
21/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	5170	5	5	5	0.00
21/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	5291	5	5	5	0.00
21/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	1534	2	2	2	0.00
21/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	1693	2	2	2	621.00
21/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	1205	1	1	1	388.00
21/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	1149	1	1	1	0.00
21/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	5792	6	6	6	0.00
21/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	4751	5	5	5	0.00
21/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	2088	2	2	2	621.00
21/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	5053	5	5	5	0.00
21/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	1717	2	2	2	388.00
21/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	1768	2	2	2	0.00
21/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	10209	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
21/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	5938	6	6	6	0.00
21/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	10412	11	10	11	0.00
21/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	5097	5	5	5	0.00
21/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	5141	5	5	5	0.00
21/09/2022	2040 On 04-May-23			Bond Future	11.78	82.0903	82.2835	82.0903	0.00
21/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	10409	10	10	10	0.00
21/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	2861	3	3	3	0.00
21/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	3030	3	3	3	486.00
21/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	1329	1	1	1	486.00
21/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	1677	2	2	2	388.00
21/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	658	1	1	1	388.00
21/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	2834	3	3	3	0.00
21/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	7657	8	8	8	0.00
21/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	2889	3	3	3	0.00
21/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	5062	5	5	5	0.00
21/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	8136	8	8	8	0.00
21/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	1921	2	2	2	388.00
21/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	1189	1	1	1	486.00
21/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	5134	5	5	5	0.00
21/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	11468	12	11	12	0.00
21/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	7187	7	7	7	0.00
21/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	4887	5	5	5	0.00
21/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	5098	5	5	5	0.00
21/09/2022	2040 On 03-August-23			Bond Future	11.89	79.2988	79.4949	79.2988	0.00
21/09/2022	2040 On 03-August-23	0000000	Call	Bond Future	5493	6	5	6	0.00
21/09/2022	2040 On 03-August-23	0000000	Call	Bond Future	5458	6	5	6	0.00
21/09/2022	2040 On 03-August-23	0000000	Call	Bond Future	5528	6	6	6	0.00
21/09/2022	2040 On 03-August-23	0000000	Put	Bond Future	3547	4	4	4	0.00
21/09/2022	2040 On 03-August-23	0000000	Put	Bond Future	3593	4	4	4	0.00
21/09/2022	2040 On 03-August-23	0000000	Put	Bond Future	3570	4	4	4	0.00
21/09/2022	2040 On 02-November-23			Bond Future	12.01	80.9013	81.1015	80.9013	0.00
21/09/2022	2040 On 02-November-23	0000000	Call	Bond Future	3629	4	4	4	0.00
21/09/2022	2040 On 02-November-23	0000000	Call	Bond Future	3602	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
21/09/2022	2040 On 02-November-23	0000000	Call	Bond Future	3575	4	4	4	0.00
21/09/2022	2040 On 02-November-23	0000000	Put	Bond Future	6168	6	6	6	0.00
21/09/2022	2040 On 02-November-23	0000000	Put	Bond Future	6098	6	6	6	0.00
21/09/2022	2040 On 02-November-23	0000000	Put	Bond Future	6133	6	6	6	0.00
21/09/2022	2044 On 03-November-22			Bond Future	11.53	80.2624	80.4558	80.2624	73,383.00
21/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	1230	1	1	1	0.00
21/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	1258	1	1	1	0.00
21/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	7	0	0	0	0.00
21/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	85	0	0	0	1,900.00
21/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	201	0	0	0	0.00
21/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	1287	1	1	1	0.00
21/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	989	1	1	1	1,900.00
21/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	2503	3	3	3	0.00
21/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	2114	2	2	2	0.00
21/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	2077	2	2	2	0.00
21/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	5148	5	5	5	0.00
21/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	6474	7	6	7	0.00
21/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	10186	10	10	10	0.00
21/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	2150	2	2	2	0.00
21/09/2022	2044 On 02-February-23			Bond Future	11.65	77.3672	77.5608	77.3672	31,719.00
21/09/2022	2044 On 02-February-23	0000000	Call	Bond Future	1691	2	2	2	0.00
21/09/2022	2044 On 02-February-23	0000000	Call	Bond Future	4366	4	4	4	0.00
21/09/2022	2044 On 02-February-23	0000000	Call	Bond Future	1667	2	2	2	0.00
21/09/2022	2044 On 02-February-23	0000000	Call	Bond Future	1644	2	2	2	0.00
21/09/2022	2044 On 02-February-23	0000000	Put	Bond Future	5000	5	5	5	0.00
21/09/2022	2044 On 02-February-23	0000000	Put	Bond Future	4956	5	5	5	0.00
21/09/2022	2044 On 02-February-23	0000000	Put	Bond Future	2235	2	2	2	4,000.00
21/09/2022	2044 On 02-February-23	0000000	Put	Bond Future	4912	5	5	5	0.00
21/09/2022	2044 On 04-May-23			Bond Future	11.76	78.9654	79.1605	78.9654	0.00
21/09/2022	2044 On 04-May-23	0000000	Call	Bond Future	4862	5	5	5	0.00
21/09/2022	2044 On 04-May-23	0000000	Call	Bond Future	3009	3	3	3	0.00
21/09/2022	2044 On 04-May-23	0000000	Call	Bond Future	4000	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
21/09/2022	2044 On 04-May-23	0000000	Call	Bond Future	2980	3	3	3	0.00
21/09/2022	2044 On 04-May-23	0000000	Call	Bond Future	2952	3	3	3	0.00
21/09/2022	2044 On 04-May-23	0000000	Put	Bond Future	5154	5	5	5	0.00
21/09/2022	2044 On 04-May-23	0000000	Put	Bond Future	5117	5	5	5	0.00
21/09/2022	2044 On 04-May-23	0000000	Put	Bond Future	4040	4	4	4	4,115.00
21/09/2022	2044 On 04-May-23	0000000	Put	Bond Future	5081	5	5	5	0.00
21/09/2022	2044 On 04-May-23	0000000	Put	Bond Future	3373	4	3	4	4,115.00
21/09/2022	2044 On 03-August-23			Bond Future	11.86	76.2336	76.4319	76.2336	0.00
21/09/2022	2044 On 03-August-23	0000000	Call	Bond Future	5527	6	6	6	0.00
21/09/2022	2044 On 03-August-23	0000000	Call	Bond Future	5457	6	5	6	0.00
21/09/2022	2044 On 03-August-23	0000000	Call	Bond Future	5492	6	5	6	0.00
21/09/2022	2044 On 03-August-23	0000000	Put	Bond Future	3702	4	4	4	0.00
21/09/2022	2044 On 03-August-23	0000000	Put	Bond Future	3726	4	4	4	0.00
21/09/2022	2044 On 03-August-23	0000000	Put	Bond Future	3679	4	4	4	0.00
21/09/2022	2044 On 02-November-23			Bond Future	11.97	77.7742	77.9766	77.7742	0.00
21/09/2022	2044 On 02-November-23	0000000	Call	Bond Future	3668	4	4	4	0.00
21/09/2022	2044 On 02-November-23	0000000	Call	Bond Future	3696	4	4	4	0.00
21/09/2022	2044 On 02-November-23	0000000	Call	Bond Future	3724	4	4	4	0.00
21/09/2022	2044 On 02-November-23	0000000	Put	Bond Future	6202	7	6	7	0.00
21/09/2022	2044 On 02-November-23	0000000	Put	Bond Future	6237	7	6	7	0.00
21/09/2022	2044 On 02-November-23	0000000	Put	Bond Future	6273	7	6	7	0.00
21/09/2022	2046 On 03-November-22			Bond Future	115.53	115.4344	115.5348	115.4344	16,413.00
21/09/2022	2046 On 02-February-23			Bond Future	117.70	117.5997	117.6971	117.5997	0.00
21/09/2022	2046 On 04-May-23			Bond Future	118.09	117.9896	118.0950	117.9896	0.00
21/09/2022	2046 On 03-August-23			Bond Future	120.59	120.4812	120.5873	120.4812	0.00
21/09/2022	2046 On 02-November-23			Bond Future	120.92	120.8076	120.9249	120.8076	0.00
21/09/2022	2050 On 03-November-22			Bond Future	118.42	118.6380	118.4191	118.6380	12,412.00
21/09/2022	2050 On 02-February-23			Bond Future	118.49	118.7185	118.4942	118.7185	0.00
21/09/2022	2050 On 04-May-23			Bond Future	120.96	121.1922	120.9593	121.1922	0.00
21/09/2022	2050 On 03-August-23			Bond Future	121.30	121.5273	121.2978	121.5273	0.00
21/09/2022	2050 On 02-November-23			Bond Future	123.78	124.0100	123.7760	124.0100	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
21/09/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2022	AL37 On 03-November-22			Index Future	827.23	825.8080	827.2260	825.8080	0.00
21/09/2022	AL37 On 02-February-23			Index Future	842.51	841.0720	842.5050	841.0720	0.00
21/09/2022	AL37 On 04-May-23			Index Future	859.82	858.3660	859.8200	858.3660	0.00
21/09/2022	AL37 On 03-August-23			Index Future	877.76	876.2800	877.7610	876.2800	0.00
21/09/2022	AL37 On 02-November-23			Index Future	895.51	893.9960	895.5070	893.9960	0.00
21/09/2022	AL7T On 03-November-22			Index Future	950.19	948.6570	950.1930	948.6570	0.00
21/09/2022	AL7T On 02-February-23			Index Future	967.74	966.1920	967.7430	966.1920	0.00
21/09/2022	AL7T On 04-May-23			Index Future	987.63	986.0590	987.6310	986.0590	0.00
21/09/2022	AL7T On 03-August-23			Index Future	1008.24	1006.6380	1008.2400	1006.6380	0.00
21/09/2022	AL7T On 02-November-23			Index Future	1028.62	1026.9890	1028.6240	1026.9890	0.00
21/09/2022	ALBI On 03-November-22			Index Future	836.10	834.6280	836.1020	834.6280	123.00
21/09/2022	ALBI On 02-February-23			Index Future	851.55	850.0550	851.5450	850.0550	0.00
21/09/2022	ALBI On 04-May-23			Index Future	869.05	867.5330	869.0450	867.5330	0.00
21/09/2022	ALBI On 03-August-23			Index Future	887.18	885.6390	887.1790	885.6390	0.00
21/09/2022	ALBI On 02-November-23			Index Future	905.12	903.5440	905.1160	903.5440	0.00
21/09/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2022	C035 On 28-February-35			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
21/09/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/09/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2022	C446 On 31-March-46			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
21/09/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2022	ES33 On 03-November-22			Bond Future	12.29	72.6428	72.7945	72.6428	0.00
21/09/2022	ES33 On 02-February-23			Bond Future	12.48	74.0053	74.1569	74.0053	350.00
21/09/2022	ES33 On 04-May-23			Bond Future	12.63	71.7518	71.9044	71.7518	0.00
21/09/2022	ES33 On 03-August-23			Bond Future	12.79	73.2686	73.4235	73.2686	0.00
21/09/2022	ES33 On 02-November-23			Bond Future	12.97	70.9705	71.1287	70.9705	0.00
21/09/2022	ES42 On 03-November-22			Bond Future	12.58	70.7438	70.9160	70.7438	0.00
21/09/2022	ES42 On 02-February-23			Bond Future	12.74	72.0726	72.2449	72.0726	4,769.00
21/09/2022	ES42 On 04-May-23			Bond Future	12.88	69.3116	69.4852	69.3116	0.00
21/09/2022	ES42 On 03-August-23			Bond Future	13.02	70.7785	70.9549	70.7785	0.00
21/09/2022	ES42 On 02-November-23			Bond Future	13.18	67.9617	68.1418	67.9617	0.00
21/09/2022	GOVI On 03-November-22			GOVI	824.40	822.9270	824.4030	822.9270	867.00
21/09/2022	GOVI On 03-November-22	0000000	Call	GOVI	39730	2	4	2	0.00
21/09/2022	GOVI On 03-November-22	0000000	Call	GOVI	39930	3	4	3	0.00
21/09/2022	GOVI On 03-November-22	0000000	Call	GOVI	39830	3	4	3	0.00
21/09/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
21/09/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
21/09/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
21/09/2022	GOVI On 02-February-23			GOVI	839.63	838.1380	839.6300	838.1380	0.00
21/09/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
21/09/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
21/09/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
21/09/2022	GOVI On 02-February-23	0000000	Put	GOVI	112000	13	11	13	0.00
21/09/2022	GOVI On 02-February-23	0000000	Put	GOVI	111900	13	11	13	0.00
21/09/2022	GOVI On 02-February-23	0000000	Put	GOVI	112100	13	11	13	0.00
21/09/2022	GOVI On 04-May-23			GOVI	856.89	855.3720	856.8860	855.3720	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
21/09/2022	GOVI On 04-May-23	0000000	Call	GOVI	40060	2	4	2	0.00
21/09/2022	GOVI On 04-May-23	0000000	Call	GOVI	40260	3	4	3	0.00
21/09/2022	GOVI On 04-May-23	0000000	Call	GOVI	40160	3	4	3	0.00
21/09/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
21/09/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
21/09/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
21/09/2022	GOVI On 03-August-23			GOVI	874.77	873.2240	874.7660	873.2240	0.00
21/09/2022	GOVI On 03-August-23	0000000	Call	GOVI	375360	36	38	36	0.00
21/09/2022	GOVI On 03-August-23	0000000	Call	GOVI	375560	36	38	36	0.00
21/09/2022	GOVI On 03-August-23	0000000	Call	GOVI	375460	36	38	36	0.00
21/09/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
21/09/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
21/09/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
21/09/2022	GOVI On 02-November-23			GOVI	892.45	890.8780	892.4520	890.8780	0.00
21/09/2022	GOVI On 02-November-23	0000000	Call	GOVI	66520	5	7	5	0.00
21/09/2022	GOVI On 02-November-23	0000000	Call	GOVI	66420	5	7	5	0.00
21/09/2022	GOVI On 02-November-23	0000000	Call	GOVI	66320	5	7	5	0.00
21/09/2022	GOVI On 02-November-23	0000000	Put	GOVI	0	0	0	0	0.00
21/09/2022	GOVI On 02-November-23	0000000	Put	GOVI	0	0	0	0	0.00
21/09/2022	GOVI On 02-November-23	0000000	Put	GOVI	0	0	0	0	0.00
21/09/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/09/2022	IGOV On 03-November-22			Index Future	324.23	324.5200	324.2250	324.5200	702.00
21/09/2022	IGOV On 02-February-23			Index Future	330.29	330.5980	330.2930	330.5980	0.00
21/09/2022	IGOV On 04-May-23			Index Future	337.16	337.4730	337.1590	337.4730	0.00
21/09/2022	IGOV On 03-August-23			Index Future	344.27	344.5930	344.2700	344.5930	0.00
21/09/2022	IGOV On 02-November-23			Index Future	351.31	351.6340	351.3050	351.6340	0.00
21/09/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
21/09/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
21/09/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
21/09/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	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
21/09/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
21/09/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
21/09/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
21/09/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
21/09/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
21/09/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
21/09/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
21/09/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
21/09/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
21/09/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
21/09/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
21/09/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/09/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
21/09/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.96	94.0650	94.0420	94.0650	0.00
21/09/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.58	93.3450	93.4250	93.3450	0.00
21/09/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.75	93.1900	93.2500	93.1900	0.00
21/09/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.42	92.5050	92.5850	92.5050	68.00
21/09/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.51	92.3900	92.4900	92.3900	0.00
21/09/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.96	91.9300	92.0400	91.9300	0.00
21/09/2022	JBAF On 15-March-23			Jibar Tradeable Future	8.03	91.8100	91.9700	91.8100	0.00
21/09/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.28	91.5850	91.7250	91.5850	0.00
21/09/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.34	91.5350	91.6650	91.5350	75.00
21/09/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.33	91.5300	91.6700	91.5300	272.00
21/09/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.34	91.5400	91.6600	91.5400	0.00
21/09/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.31	91.5550	91.6950	91.5550	0.00
21/09/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.38	91.6180	91.6180	91.6180	0.00
21/09/2022	R023 On 03-November-22			Bond Future	7.08	101.6633	101.6657	101.6633	23,874.00
21/09/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
21/09/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
21/09/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
21/09/2022	R023 On 03-November-22	0000000	Put	Bond Future	252	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
21/09/2022	R023 On 03-November-22	0000000	Put	Bond Future	255	0	0	0	0.00
21/09/2022	R023 On 03-November-22	0000000	Put	Bond Future	249	0	0	0	0.00
21/09/2022	R035 On 03-November-22			Bond Future	11.33	85.4325	85.5824	85.4325	61,647.00
21/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	4	0	0	0	582.00
21/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	49	0	0	0	976.00
21/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	964	1	1	1	0.00
21/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	987	1	1	1	0.00
21/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	164	0	0	0	0.00
21/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	1011	1	1	1	0.00
21/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	7394	7	7	7	0.00
21/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	668	1	1	1	0.00
21/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	787	1	1	1	976.00
21/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	2662	3	3	3	582.00
21/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	71	0	0	0	976.00
21/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	2055	2	2	2	0.00
21/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	4723	5	5	5	582.00
21/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	2090	2	2	2	0.00
21/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	2422	3	2	3	0.00
21/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	2125	2	2	2	0.00
21/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	6315	6	6	6	0.00
21/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	9422	10	9	10	0.00
21/09/2022	R035 On 02-February-23			Bond Future	11.47	87.0140	87.1632	87.0140	106,331.00
21/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	4511	5	5	5	0.00
21/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	9586	10	10	10	0.00
21/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	1664	2	2	2	976.00
21/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	1687	2	2	2	0.00
21/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	1269	1	1	1	0.00
21/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	1288	1	1	1	0.00
21/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	500	1	0	1	976.00
21/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	895	1	1	1	388.00
21/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	4364	4	4	4	0.00
21/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	1308	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
21/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	926	1	1	1	0.00
21/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	836	1	1	1	0.00
21/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	194	0	0	0	582.00
21/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	211	0	0	0	0.00
21/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	230	0	0	0	388.00
21/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	9920	10	10	10	0.00
21/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	10415	11	10	11	0.00
21/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	5994	6	6	6	0.00
21/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	5807	6	6	6	0.00
21/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	5715	6	6	6	582.00
21/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	7534	8	8	8	0.00
21/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	4764	5	5	5	0.00
21/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	485	1	0	1	976.00
21/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	10166	10	10	10	0.00
21/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	4804	5	5	5	0.00
21/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	4845	5	5	5	0.00
21/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	4073	4	4	4	582.00
21/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	4109	4	4	4	0.00
21/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	1712	2	2	2	388.00
21/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	1781	2	2	2	0.00
21/09/2022	R035 On 04-May-23			Bond Future	11.59	84.3020	84.4515	84.3020	0.00
21/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	2579	3	3	3	0.00
21/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	1043	1	1	1	491.00
21/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	501	1	1	1	388.00
21/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	6563	7	7	7	0.00
21/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	2455	3	2	3	491.00
21/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	2529	3	3	3	0.00
21/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	2554	3	3	3	0.00
21/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	1302	1	1	1	388.00
21/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	9339	9	9	9	0.00
21/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	1114	1	1	1	491.00
21/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	7043	7	7	7	0.00
21/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	1899	2	2	2	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	4645	5	5	5	0.00
21/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	10994	11	11	11	0.00
21/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	7894	8	8	8	0.00
21/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	4809	5	5	5	0.00
21/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	4710	5	5	5	0.00
21/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	4677	5	5	5	0.00
21/09/2022	R035 On 03-August-23			Bond Future	11.70	86.0649	86.2166	86.0649	0.00
21/09/2022	R035 On 03-August-23	0000000	Call	Bond Future	4851	5	5	5	0.00
21/09/2022	R035 On 03-August-23	0000000	Call	Bond Future	4882	5	5	5	0.00
21/09/2022	R035 On 03-August-23	0000000	Call	Bond Future	4915	5	5	5	0.00
21/09/2022	R035 On 03-August-23	0000000	Put	Bond Future	3293	4	3	4	0.00
21/09/2022	R035 On 03-August-23	0000000	Put	Bond Future	3314	4	3	4	0.00
21/09/2022	R035 On 03-August-23	0000000	Put	Bond Future	3335	4	3	4	0.00
21/09/2022	R035 On 02-November-23			Bond Future	11.83	83.2997	83.4545	83.2997	0.00
21/09/2022	R035 On 02-November-23	0000000	Call	Bond Future	3299	3	3	3	0.00
21/09/2022	R035 On 02-November-23	0000000	Call	Bond Future	3250	3	3	3	0.00
21/09/2022	R035 On 02-November-23	0000000	Call	Bond Future	3274	3	3	3	0.00
21/09/2022	R035 On 02-November-23	0000000	Put	Bond Future	5517	6	6	6	0.00
21/09/2022	R035 On 02-November-23	0000000	Put	Bond Future	5548	6	6	6	0.00
21/09/2022	R035 On 02-November-23	0000000	Put	Bond Future	5486	6	5	6	0.00
21/09/2022	R186 On 03-November-22			Bond Future	9.16	108.3018	108.5025	108.3018	63,575.00
21/09/2022	R186 On 03-November-22	0000000	Call	Bond Future	6	0	0	0	4,310.00
21/09/2022	R186 On 03-November-22	0000000	Call	Bond Future	364	0	0	0	0.00
21/09/2022	R186 On 03-November-22	0000000	Call	Bond Future	68	0	0	0	0.00
21/09/2022	R186 On 03-November-22	0000000	Call	Bond Future	64	0	0	0	0.00
21/09/2022	R186 On 03-November-22	0000000	Call	Bond Future	60	0	0	0	0.00
21/09/2022	R186 On 03-November-22	0000000	Put	Bond Future	2276	3	2	3	0.00
21/09/2022	R186 On 03-November-22	0000000	Put	Bond Future	2244	2	2	2	0.00
21/09/2022	R186 On 03-November-22	0000000	Put	Bond Future	1239	1	1	1	4,310.00
21/09/2022	R186 On 03-November-22	0000000	Put	Bond Future	2213	2	2	2	0.00
21/09/2022	R186 On 03-November-22	0000000	Put	Bond Future	3294	4	3	4	0.00
21/09/2022	R186 On 02-February-23			Bond Future	9.29	105.0071	105.2070	105.0071	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
21/09/2022	R186 On 02-February-23	0000000	Call	Bond Future	356	0	0	0	0.00
21/09/2022	R186 On 02-February-23	0000000	Call	Bond Future	350	0	0	0	0.00
21/09/2022	R186 On 02-February-23	0000000	Call	Bond Future	345	0	0	0	0.00
21/09/2022	R186 On 02-February-23	0000000	Put	Bond Future	3587	4	4	4	0.00
21/09/2022	R186 On 02-February-23	0000000	Put	Bond Future	3559	4	4	4	0.00
21/09/2022	R186 On 02-February-23	0000000	Put	Bond Future	3532	4	4	4	0.00
21/09/2022	R186 On 04-May-23			Bond Future	9.37	107.1731	107.3738	107.1731	0.00
21/09/2022	R186 On 04-May-23	0000000	Call	Bond Future	991	1	1	1	0.00
21/09/2022	R186 On 04-May-23	0000000	Call	Bond Future	980	1	1	1	0.00
21/09/2022	R186 On 04-May-23	0000000	Call	Bond Future	1002	1	1	1	0.00
21/09/2022	R186 On 04-May-23	0000000	Put	Bond Future	2684	3	3	3	0.00
21/09/2022	R186 On 04-May-23	0000000	Put	Bond Future	2705	3	3	3	0.00
21/09/2022	R186 On 04-May-23	0000000	Put	Bond Future	2664	3	3	3	0.00
21/09/2022	R186 On 03-August-23			Bond Future	9.45	104.1074	104.3110	104.1074	0.00
21/09/2022	R186 On 03-August-23	0000000	Call	Bond Future	2450	2	2	2	0.00
21/09/2022	R186 On 03-August-23	0000000	Call	Bond Future	2414	2	2	2	0.00
21/09/2022	R186 On 03-August-23	0000000	Call	Bond Future	2431	2	2	2	0.00
21/09/2022	R186 On 03-August-23	0000000	Put	Bond Future	1613	2	2	2	0.00
21/09/2022	R186 On 03-August-23	0000000	Put	Bond Future	1623	2	2	2	0.00
21/09/2022	R186 On 03-August-23	0000000	Put	Bond Future	1602	2	2	2	0.00
21/09/2022	R186 On 02-November-23			Bond Future	9.57	106.2115	106.4193	106.2115	0.00
21/09/2022	R186 On 02-November-23	0000000	Call	Bond Future	1754	2	2	2	0.00
21/09/2022	R186 On 02-November-23	0000000	Call	Bond Future	1739	2	2	2	0.00
21/09/2022	R186 On 02-November-23	0000000	Call	Bond Future	1768	2	2	2	0.00
21/09/2022	R186 On 02-November-23	0000000	Put	Bond Future	2231	2	2	2	0.00
21/09/2022	R186 On 02-November-23	0000000	Put	Bond Future	2256	2	2	2	0.00
21/09/2022	R186 On 02-November-23	0000000	Put	Bond Future	2243	2	2	2	0.00
21/09/2022	R197 On 03-November-22			Bond Future	337.41	337.2797	337.4104	337.2797	831.00
21/09/2022	R197 On 02-February-23			Bond Future	334.82	334.6849	334.8175	334.6849	0.00
21/09/2022	R197 On 04-May-23			Bond Future	341.78	341.6586	341.7838	341.6586	0.00
21/09/2022	R197 On 03-August-23			Bond Future	339.80	339.6376	339.8013	339.6376	0.00
21/09/2022	R197 On 02-November-23			Bond Future	346.74	346.5761	346.7436	346.5761	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
21/09/2022	R202 On 03-November-22			Bond Future	250.73	250.9611	250.7261	250.9611	6,148.00
21/09/2022	R202 On 02-February-23			Bond Future	250.69	250.9298	250.6872	250.9298	460.00
21/09/2022	R202 On 04-May-23			Bond Future	255.90	256.1570	255.9016	256.1570	0.00
21/09/2022	R202 On 03-August-23			Bond Future	256.42	256.6595	256.4172	256.6595	0.00
21/09/2022	R202 On 02-November-23			Bond Future	261.66	261.9031	261.6561	261.9031	0.00
21/09/2022	R209 On 03-November-22			Bond Future	11.31	65.9972	66.1499	65.9972	19,089.00
21/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	10	0	0	0	7,750.00
21/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	655	1	1	1	0.00
21/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	1846	2	2	2	0.00
21/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	112	0	0	0	0.00
21/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	621	1	1	1	0.00
21/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	638	1	1	1	0.00
21/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	6,000.00
21/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	1	0	0	0	0.00
21/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	673	1	1	1	0.00
21/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	3660	4	4	4	0.00
21/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	309	0	0	0	7,750.00
21/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	2131	2	2	2	0.00
21/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	4421	5	4	5	0.00
21/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	10168	10	10	10	0.00
21/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	11737	12	12	12	0.00
21/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	2201	2	2	2	0.00
21/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	2236	2	2	2	6,000.00
21/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	911	1	1	1	0.00
21/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	2166	2	2	2	0.00
21/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	7167	7	7	7	6,000.00
21/09/2022	R209 On 02-February-23			Bond Future	11.44	67.2189	67.3716	67.2189	2,066.00
21/09/2022	R209 On 02-February-23	0000000	Call	Bond Future	1060	1	1	1	0.00
21/09/2022	R209 On 02-February-23	0000000	Call	Bond Future	1028	1	1	1	0.00
21/09/2022	R209 On 02-February-23	0000000	Call	Bond Future	1044	1	1	1	0.00
21/09/2022	R209 On 02-February-23	0000000	Put	Bond Future	4347	5	4	5	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
21/09/2022	R209 On 02-February-23	0000000	Put	Bond Future	4422	5	4	5	0.00
21/09/2022	R209 On 02-February-23	0000000	Put	Bond Future	4384	5	4	5	0.00
21/09/2022	R209 On 04-May-23			Bond Future	11.54	65.4510	65.6049	65.4510	1,250.00
21/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	6018	6	6	6	0.00
21/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	2110	2	2	2	0.00
21/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	1882	2	2	2	0.00
21/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	2068	2	2	2	0.00
21/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	2089	2	2	2	0.00
21/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	569	1	1	1	7,500.00
21/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	8774	9	9	9	0.00
21/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	4294	5	4	5	0.00
21/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	4324	5	4	5	0.00
21/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	4604	5	5	5	7,500.00
21/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	4264	4	4	4	0.00
21/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	1536	2	2	2	7,500.00
21/09/2022	R209 On 03-August-23			Bond Future	11.64	66.8199	66.9762	66.8199	0.00
21/09/2022	R209 On 03-August-23	0000000	Call	Bond Future	4333	4	4	4	0.00
21/09/2022	R209 On 03-August-23	0000000	Call	Bond Future	4277	4	4	4	0.00
21/09/2022	R209 On 03-August-23	0000000	Call	Bond Future	4304	4	4	4	0.00
21/09/2022	R209 On 03-August-23	0000000	Put	Bond Future	2852	3	3	3	0.00
21/09/2022	R209 On 03-August-23	0000000	Put	Bond Future	2890	3	3	3	0.00
21/09/2022	R209 On 03-August-23	0000000	Put	Bond Future	2871	3	3	3	0.00
21/09/2022	R209 On 02-November-23			Bond Future	11.75	65.0190	65.1786	65.0190	0.00
21/09/2022	R209 On 02-November-23	0000000	Call	Bond Future	2883	3	3	3	0.00
21/09/2022	R209 On 02-November-23	0000000	Call	Bond Future	2840	3	3	3	0.00
21/09/2022	R209 On 02-November-23	0000000	Call	Bond Future	2862	3	3	3	0.00
21/09/2022	R209 On 02-November-23	0000000	Put	Bond Future	4869	5	5	5	0.00
21/09/2022	R209 On 02-November-23	0000000	Put	Bond Future	4897	5	5	5	0.00
21/09/2022	R209 On 02-November-23	0000000	Put	Bond Future	4841	5	5	5	0.00
21/09/2022	R210 On 03-November-22			Bond Future	230.83	230.6583	230.8257	230.6583	732.00
21/09/2022	R210 On 02-February-23			Bond Future	235.15	234.9847	235.1457	234.9847	300.00
21/09/2022	R210 On 04-May-23			Bond Future	236.93	236.7565	236.9281	236.7565	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
21/09/2022	R210 On 03-August-23			Bond Future	241.93	241.7552	241.9276	241.7552	0.00
21/09/2022	R210 On 02-November-23			Bond Future	243.65	243.4578	243.6476	243.4578	0.00
21/09/2022	R213 On 03-November-22			Bond Future	10.91	80.1570	80.3022	80.1570	33,963.00
21/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	200.00
21/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	4	0	0	0	0.00
21/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	198	0	0	0	0.00
21/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	54	0	0	0	0.00
21/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	9	0	0	0	0.00
21/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	476.00
21/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	179	0	0	0	0.00
21/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	188	0	0	0	0.00
21/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	169	0	0	0	0.00
21/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	2711	3	3	3	200.00
21/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	2634	3	3	3	0.00
21/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	2672	3	3	3	0.00
21/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	8478	9	8	9	0.00
21/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	4454	5	4	5	200.00
21/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	3468	4	3	4	476.00
21/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	2596	3	3	3	0.00
21/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	5146	5	5	5	476.00
21/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	8794	9	9	9	0.00
21/09/2022	R213 On 02-February-23			Bond Future	11.06	81.6408	81.7854	81.6408	0.00
21/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	957	1	1	1	912.00
21/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	694	1	1	1	0.00
21/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	683	1	1	1	0.00
21/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	116	0	0	0	476.00
21/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	5585	6	6	6	0.00
21/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	705	1	1	1	0.00
21/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	850	1	1	1	0.00
21/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	487	1	0	1	0.00
21/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	673	1	1	1	912.00
21/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	4599	5	5	5	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
21/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	3865	4	4	4	0.00
21/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	4136	4	4	4	476.00
21/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	9294	9	9	9	0.00
21/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	5404	6	5	6	476.00
21/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	4635	5	5	5	0.00
21/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	4562	5	5	5	0.00
21/09/2022	R213 On 04-May-23			Bond Future	11.18	79.7695	79.9146	79.7695	0.00
21/09/2022	R213 On 04-May-23	0000000	Call	Bond Future	1777	2	2	2	0.00
21/09/2022	R213 On 04-May-23	0000000	Call	Bond Future	1760	2	2	2	0.00
21/09/2022	R213 On 04-May-23	0000000	Call	Bond Future	1795	2	2	2	0.00
21/09/2022	R213 On 04-May-23	0000000	Put	Bond Future	3705	4	4	4	0.00
21/09/2022	R213 On 04-May-23	0000000	Put	Bond Future	3760	4	4	4	0.00
21/09/2022	R213 On 04-May-23	0000000	Put	Bond Future	3733	4	4	4	0.00
21/09/2022	R213 On 03-August-23			Bond Future	11.30	81.4372	81.5844	81.4372	0.00
21/09/2022	R213 On 03-August-23	0000000	Call	Bond Future	3829	4	4	4	0.00
21/09/2022	R213 On 03-August-23	0000000	Call	Bond Future	3803	4	4	4	0.00
21/09/2022	R213 On 03-August-23	0000000	Call	Bond Future	3855	4	4	4	0.00
21/09/2022	R213 On 03-August-23	0000000	Put	Bond Future	2460	3	2	3	0.00
21/09/2022	R213 On 03-August-23	0000000	Put	Bond Future	2476	3	2	3	0.00
21/09/2022	R213 On 03-August-23	0000000	Put	Bond Future	2444	3	2	3	0.00
21/09/2022	R213 On 02-November-23			Bond Future	11.44	79.5303	79.6805	79.5303	0.00
21/09/2022	R213 On 02-November-23	0000000	Call	Bond Future	2536	3	3	3	0.00
21/09/2022	R213 On 02-November-23	0000000	Call	Bond Future	2517	3	3	3	0.00
21/09/2022	R213 On 02-November-23	0000000	Call	Bond Future	2556	3	3	3	0.00
21/09/2022	R213 On 02-November-23	0000000	Put	Bond Future	3868	4	4	4	0.00
21/09/2022	R213 On 02-November-23	0000000	Put	Bond Future	3914	4	4	4	0.00
21/09/2022	R213 On 02-November-23	0000000	Put	Bond Future	3891	4	4	4	0.00
21/09/2022	R214 On 03-November-22			Bond Future	11.46	63.4254	63.5841	63.4254	25,356.00
21/09/2022	R214 On 03-November-22	0000000	Call	Bond Future	1077	1	1	1	0.00
21/09/2022	R214 On 03-November-22	0000000	Call	Bond Future	1102	1	1	1	0.00
21/09/2022	R214 On 03-November-22	0000000	Call	Bond Future	1053	1	1	1	0.00
21/09/2022	R214 On 03-November-22	0000000	Put	Bond Future	1612	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
21/09/2022	R214 On 03-November-22	0000000	Put	Bond Future	1641	2	2	2	0.00
21/09/2022	R214 On 03-November-22	0000000	Put	Bond Future	1670	2	2	2	0.00
21/09/2022	R214 On 02-February-23			Bond Future	11.58	64.5995	64.7585	64.5995	64,507.00
21/09/2022	R214 On 02-February-23	0000000	Call	Bond Future	1427	1	1	1	0.00
21/09/2022	R214 On 02-February-23	0000000	Call	Bond Future	1387	1	1	1	0.00
21/09/2022	R214 On 02-February-23	0000000	Call	Bond Future	1407	1	1	1	0.00
21/09/2022	R214 On 02-February-23	0000000	Put	Bond Future	4073	4	4	4	0.00
21/09/2022	R214 On 02-February-23	0000000	Put	Bond Future	4109	4	4	4	0.00
21/09/2022	R214 On 02-February-23	0000000	Put	Bond Future	4038	4	4	4	0.00
21/09/2022	R214 On 04-May-23			Bond Future	11.67	62.6312	62.7914	62.6312	0.00
21/09/2022	R214 On 04-May-23	0000000	Call	Bond Future	2523	3	3	3	0.00
21/09/2022	R214 On 04-May-23	0000000	Call	Bond Future	2475	3	2	3	0.00
21/09/2022	R214 On 04-May-23	0000000	Call	Bond Future	2499	3	2	3	0.00
21/09/2022	R214 On 04-May-23	0000000	Put	Bond Future	4067	4	4	4	0.00
21/09/2022	R214 On 04-May-23	0000000	Put	Bond Future	4096	4	4	4	0.00
21/09/2022	R214 On 04-May-23	0000000	Put	Bond Future	4038	4	4	4	0.00
21/09/2022	R214 On 03-August-23			Bond Future	11.76	63.9409	64.1037	63.9409	0.00
21/09/2022	R214 On 03-August-23	0000000	Call	Bond Future	4850	5	5	5	0.00
21/09/2022	R214 On 03-August-23	0000000	Call	Bond Future	4791	5	5	5	0.00
21/09/2022	R214 On 03-August-23	0000000	Call	Bond Future	4821	5	5	5	0.00
21/09/2022	R214 On 03-August-23	0000000	Put	Bond Future	2907	3	3	3	0.00
21/09/2022	R214 On 03-August-23	0000000	Put	Bond Future	2926	3	3	3	0.00
21/09/2022	R214 On 03-August-23	0000000	Put	Bond Future	2889	3	3	3	0.00
21/09/2022	R214 On 02-November-23			Bond Future	11.87	61.9340	62.1002	61.9340	0.00
21/09/2022	R214 On 02-November-23	0000000	Call	Bond Future	2987	3	3	3	0.00
21/09/2022	R214 On 02-November-23	0000000	Call	Bond Future	3031	3	3	3	0.00
21/09/2022	R214 On 02-November-23	0000000	Call	Bond Future	3009	3	3	3	0.00
21/09/2022	R214 On 02-November-23	0000000	Put	Bond Future	5115	5	5	5	0.00
21/09/2022	R214 On 02-November-23	0000000	Put	Bond Future	5145	5	5	5	0.00
21/09/2022	R214 On 02-November-23	0000000	Put	Bond Future	5084	5	5	5	0.00
21/09/2022	R248 On 03-November-22			Bond Future	11.45	79.2478	79.4452	79.2478	248,846.00
21/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	5	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
21/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	3546	4	4	4	0.00
21/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	1208	1	1	1	950.00
21/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	1236	1	1	1	0.00
21/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	116	0	0	0	950.00
21/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	1266	1	1	1	0.00
21/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	941	1	1	1	0.00
21/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	179	0	0	0	0.00
21/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	5454	6	5	6	0.00
21/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	2648	3	3	3	0.00
21/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	2233	2	2	2	0.00
21/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	2194	2	2	2	0.00
21/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	6138	6	6	6	0.00
21/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	688	1	1	1	0.00
21/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	10761	11	11	11	0.00
21/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	2156	2	2	2	0.00
21/09/2022	R248 On 02-February-23			Bond Future	11.57	80.7517	80.9494	80.7517	0.00
21/09/2022	R248 On 02-February-23	0000000	Call	Bond Future	1828	2	2	2	2,700.00
21/09/2022	R248 On 02-February-23	0000000	Call	Bond Future	1727	2	2	2	0.00
21/09/2022	R248 On 02-February-23	0000000	Call	Bond Future	565	1	1	1	2,700.00
21/09/2022	R248 On 02-February-23	0000000	Call	Bond Future	1752	2	2	2	0.00
21/09/2022	R248 On 02-February-23	0000000	Call	Bond Future	1777	2	2	2	0.00
21/09/2022	R248 On 02-February-23	0000000	Put	Bond Future	5064	5	5	5	0.00
21/09/2022	R248 On 02-February-23	0000000	Put	Bond Future	4976	5	5	5	0.00
21/09/2022	R248 On 02-February-23	0000000	Put	Bond Future	5109	5	5	5	0.00
21/09/2022	R248 On 02-February-23	0000000	Put	Bond Future	8857	9	9	9	0.00
21/09/2022	R248 On 02-February-23	0000000	Put	Bond Future	5154	5	5	5	0.00
21/09/2022	R248 On 04-May-23			Bond Future	11.66	77.9549	78.1543	77.9549	0.00
21/09/2022	R248 On 04-May-23	0000000	Call	Bond Future	3025	3	3	3	0.00
21/09/2022	R248 On 04-May-23	0000000	Call	Bond Future	3055	3	3	3	0.00
21/09/2022	R248 On 04-May-23	0000000	Call	Bond Future	3085	3	3	3	0.00
21/09/2022	R248 On 04-May-23	0000000	Put	Bond Future	5140	5	5	5	0.00
21/09/2022	R248 On 04-May-23	0000000	Put	Bond Future	5177	5	5	5	0.00
21/09/2022	R248 On 04-May-23	0000000	Put	Bond Future	5214	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
21/09/2022	R248 On 03-August-23			Bond Future	11.76	79.5477	79.7503	79.5477	0.00
21/09/2022	R248 On 03-August-23	0000000	Call	Bond Future	5797	6	6	6	0.00
21/09/2022	R248 On 03-August-23	0000000	Call	Bond Future	5833	6	6	6	0.00
21/09/2022	R248 On 03-August-23	0000000	Call	Bond Future	5870	6	6	6	0.00
21/09/2022	R248 On 03-August-23	0000000	Put	Bond Future	3733	4	4	4	0.00
21/09/2022	R248 On 03-August-23	0000000	Put	Bond Future	3756	4	4	4	0.00
21/09/2022	R248 On 03-August-23	0000000	Put	Bond Future	3780	4	4	4	0.00
21/09/2022	R248 On 02-November-23			Bond Future	11.87	76.7337	76.9404	76.7337	0.00
21/09/2022	R248 On 02-November-23	0000000	Call	Bond Future	3850	4	4	4	0.00
21/09/2022	R248 On 02-November-23	0000000	Call	Bond Future	3794	4	4	4	0.00
21/09/2022	R248 On 02-November-23	0000000	Call	Bond Future	3822	4	4	4	0.00
21/09/2022	R248 On 02-November-23	0000000	Put	Bond Future	6254	7	6	7	0.00
21/09/2022	R248 On 02-November-23	0000000	Put	Bond Future	6330	7	6	7	0.00
21/09/2022	R248 On 02-November-23	0000000	Put	Bond Future	6292	7	6	7	0.00