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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/09/2022 TO: 15/09/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2022	2025 On 03-November-22			Bond Future	167.63	167.8172	167.6258	167.8172	7,188.00
15/09/2022	2025 On 02-February-23			Bond Future	168.95	169.1503	168.9535	169.1503	1,936.00
15/09/2022	2025 On 04-May-23			Bond Future	172.19	172.3935	172.1919	172.3935	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
15/09/2022	2025 On 03-August-23			Bond Future	173.80	174.0049	173.7990	174.0049	0.00
15/09/2022	2025 On 02-November-23			Bond Future	177.15	177.3604	177.1505	177.3604	0.00
15/09/2022	2029 On 03-November-22			Bond Future	122.33	122.8090	122.3258	122.8090	1,519.00
15/09/2022	2029 On 02-February-23			Bond Future	124.55	125.0405	124.5468	125.0405	728.00
15/09/2022	2029 On 04-May-23			Bond Future	125.62	126.1264	125.6225	126.1264	0.00
15/09/2022	2029 On 03-August-23			Bond Future	128.09	128.6079	128.0936	128.6079	0.00
15/09/2022	2029 On 02-November-23			Bond Future	129.20	129.7280	129.2039	129.7280	0.00
15/09/2022	2030 On 03-November-22			Bond Future	10.33	90.1743	90.4676	90.1743	65,669.00
15/09/2022	2030 On 03-November-22	10.08	Call	Bond Future	698	1	1	1	0.00
15/09/2022	2030 On 03-November-22	10.09	Call	Bond Future	717	1	1	1	0.00
15/09/2022	2030 On 03-November-22	10.20	Call	Bond Future	945	1	1	1	500.00
15/09/2022	2030 On 03-November-22	11.57	Call	Bond Future	5627	5	6	5	0.00
15/09/2022	2030 On 03-November-22	9.70	Call	Bond Future	188	0	0	0	500.00
15/09/2022	2030 On 03-November-22	10.10	Call	Bond Future	737	1	1	1	0.00
15/09/2022	2030 On 03-November-22	10.10	Put	Bond Future	1826	2	2	2	0.00
15/09/2022	2030 On 03-November-22	10.20	Put	Bond Future	1566	2	2	2	0.00
15/09/2022	2030 On 03-November-22	9.70	Put	Bond Future	3183	3	3	3	0.00
15/09/2022	2030 On 03-November-22	11.57	Put	Bond Future	134	0	0	0	500.00
15/09/2022	2030 On 03-November-22	10.09	Put	Bond Future	1854	2	2	2	0.00
15/09/2022	2030 On 03-November-22	10.08	Put	Bond Future	1882	2	2	2	0.00
15/09/2022	2030 On 02-February-23			Bond Future	10.48	87.7853	88.0827	87.7853	5,200.00
15/09/2022	2030 On 02-February-23	11.55	Call	Bond Future	5336	5	5	5	5,000.00
15/09/2022	2030 On 02-February-23	11.12	Call	Bond Future	3927	4	4	4	0.00
15/09/2022	2030 On 02-February-23	11.16	Call	Bond Future	4052	4	4	4	0.00
15/09/2022	2030 On 02-February-23	10.01	Call	Bond Future	1212	1	1	1	0.00
15/09/2022	2030 On 02-February-23	9.83	Call	Bond Future	950	1	1	1	388.00
15/09/2022	2030 On 02-February-23	8.81	Call	Bond Future	208	0	0	0	102.00
15/09/2022	2030 On 02-February-23	9.08	Call	Bond Future	315	0	0	0	388.00
15/09/2022	2030 On 02-February-23	9.94	Call	Bond Future	1105	1	1	1	0.00
15/09/2022	2030 On 02-February-23	9.79	Call	Bond Future	898	1	1	1	0.00
15/09/2022	2030 On 02-February-23	11.35	Call	Bond Future	4665	4	5	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
15/09/2022	2030 On 02-February-23	9.99	Call	Bond Future	1181	1	1	1	0.00
15/09/2022	2030 On 02-February-23	10.00	Call	Bond Future	1196	1	1	1	0.00
15/09/2022	2030 On 02-February-23	9.80	Call	Bond Future	911	1	1	1	0.00
15/09/2022	2030 On 02-February-23	9.20	Call	Bond Future	377	0	0	0	0.00
15/09/2022	2030 On 02-February-23	9.04	Call	Bond Future	296	0	0	0	0.00
15/09/2022	2030 On 02-February-23	9.66	Call	Bond Future	742	1	1	1	0.00
15/09/2022	2030 On 02-February-23	9.66	Put	Bond Future	4521	5	5	5	102.00
15/09/2022	2030 On 02-February-23	8.81	Put	Bond Future	8119	8	8	8	0.00
15/09/2022	2030 On 02-February-23	9.04	Put	Bond Future	7067	7	7	7	0.00
15/09/2022	2030 On 02-February-23	9.08	Put	Bond Future	6889	7	7	7	0.00
15/09/2022	2030 On 02-February-23	9.20	Put	Bond Future	6363	7	6	7	0.00
15/09/2022	2030 On 02-February-23	9.94	Put	Bond Future	3572	4	4	4	102.00
15/09/2022	2030 On 02-February-23	10.01	Put	Bond Future	3355	4	3	4	0.00
15/09/2022	2030 On 02-February-23	11.35	Put	Bond Future	874	1	1	1	0.00
15/09/2022	2030 On 02-February-23	11.16	Put	Bond Future	1072	1	1	1	388.00
15/09/2022	2030 On 02-February-23	9.79	Put	Bond Future	4065	4	4	4	0.00
15/09/2022	2030 On 02-February-23	9.83	Put	Bond Future	3930	4	4	4	0.00
15/09/2022	2030 On 02-February-23	9.80	Put	Bond Future	4031	4	4	4	0.00
15/09/2022	2030 On 02-February-23	9.99	Put	Bond Future	3416	4	3	4	0.00
15/09/2022	2030 On 02-February-23	10.00	Put	Bond Future	3385	4	3	4	0.00
15/09/2022	2030 On 02-February-23	11.12	Put	Bond Future	1119	1	1	1	0.00
15/09/2022	2030 On 02-February-23	11.55	Put	Bond Future	703	1	1	1	0.00
15/09/2022	2030 On 04-May-23			Bond Future	10.62	89.4501	89.7527	89.4501	0.00
15/09/2022	2030 On 04-May-23	12.57	Call	Bond Future	8555	8	9	8	0.00
15/09/2022	2030 On 04-May-23	11.62	Call	Bond Future	5458	5	5	5	0.00
15/09/2022	2030 On 04-May-23	12.04	Call	Bond Future	6799	7	7	7	0.00
15/09/2022	2030 On 04-May-23	12.50	Call	Bond Future	8329	8	8	8	0.00
15/09/2022	2030 On 04-May-23	10.54	Call	Bond Future	2504	2	3	2	0.00
15/09/2022	2030 On 04-May-23	10.65	Call	Bond Future	2759	3	3	3	350.00
15/09/2022	2030 On 04-May-23	9.58	Call	Bond Future	907	1	1	1	150.00
15/09/2022	2030 On 04-May-23	11.34	Call	Bond Future	4610	4	5	4	0.00
15/09/2022	2030 On 04-May-23	10.42	Call	Bond Future	2243	2	2	2	479.00
15/09/2022	2030 On 04-May-23	10.52	Call	Bond Future	2459	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
15/09/2022	2030 On 04-May-23	10.53	Call	Bond Future	2481	2	2	2	0.00
15/09/2022	2030 On 04-May-23	9.67	Call	Bond Future	1011	1	1	1	479.00
15/09/2022	2030 On 04-May-23	9.78	Call	Bond Future	1149	1	1	1	388.00
15/09/2022	2030 On 04-May-23	9.03	Call	Bond Future	483	0	0	0	388.00
15/09/2022	2030 On 04-May-23	10.00	Call	Bond Future	1462	1	1	1	1,080.00
15/09/2022	2030 On 04-May-23	10.00	Put	Bond Future	4223	4	4	4	0.00
15/09/2022	2030 On 04-May-23	9.03	Put	Bond Future	7764	8	8	8	0.00
15/09/2022	2030 On 04-May-23	9.58	Put	Bond Future	5591	6	6	6	0.00
15/09/2022	2030 On 04-May-23	9.78	Put	Bond Future	4911	5	5	5	0.00
15/09/2022	2030 On 04-May-23	9.67	Put	Bond Future	5279	6	5	6	0.00
15/09/2022	2030 On 04-May-23	10.53	Put	Bond Future	2886	3	3	3	0.00
15/09/2022	2030 On 04-May-23	10.52	Put	Bond Future	2908	3	3	3	0.00
15/09/2022	2030 On 04-May-23	10.42	Put	Bond Future	3131	3	3	3	0.00
15/09/2022	2030 On 04-May-23	11.34	Put	Bond Future	1564	2	2	2	150.00
15/09/2022	2030 On 04-May-23	10.65	Put	Bond Future	2641	3	3	3	0.00
15/09/2022	2030 On 04-May-23	10.54	Put	Bond Future	2865	3	3	3	0.00
15/09/2022	2030 On 04-May-23	12.50	Put	Bond Future	632	1	1	1	479.00
15/09/2022	2030 On 04-May-23	12.04	Put	Bond Future	906	1	1	1	1,080.00
15/09/2022	2030 On 04-May-23	11.62	Put	Bond Future	1258	1	1	1	388.00
15/09/2022	2030 On 04-May-23	12.57	Put	Bond Future	588	1	1	1	350.00
15/09/2022	2030 On 03-August-23			Bond Future	10.77	87.1842	87.4924	87.1842	0.00
15/09/2022	2030 On 03-August-23	12.59	Call	Bond Future	8125	8	8	8	0.00
15/09/2022	2030 On 03-August-23	11.36	Call	Bond Future	4425	4	4	4	0.00
15/09/2022	2030 On 03-August-23	12.89	Call	Bond Future	9064	9	9	9	0.00
15/09/2022	2030 On 03-August-23	11.34	Call	Bond Future	4371	4	4	4	0.00
15/09/2022	2030 On 03-August-23	11.35	Call	Bond Future	4398	4	4	4	0.00
15/09/2022	2030 On 03-August-23	10.40	Call	Bond Future	2155	2	2	2	1,012.00
15/09/2022	2030 On 03-August-23	10.65	Call	Bond Future	2665	3	3	3	350.00
15/09/2022	2030 On 03-August-23	10.65	Put	Bond Future	3165	3	3	3	0.00
15/09/2022	2030 On 03-August-23	11.36	Put	Bond Future	1982	2	2	2	0.00
15/09/2022	2030 On 03-August-23	11.34	Put	Bond Future	2009	2	2	2	0.00
15/09/2022	2030 On 03-August-23	12.89	Put	Bond Future	693	1	1	1	350.00
15/09/2022	2030 On 03-August-23	10.40	Put	Bond Future	3721	4	4	4	0.00

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15/09/2022	2030 On 03-August-23	12.59	Put	Bond Future	874	1	1	1	1,012.00
15/09/2022	2030 On 03-August-23	11.35	Put	Bond Future	1996	2	2	2	0.00
15/09/2022	2030 On 02-November-23			Bond Future	10.92	88.8463	89.1604	88.8463	0.00
15/09/2022	2030 On 02-November-23	10.82	Call	Bond Future	2954	3	3	3	0.00
15/09/2022	2030 On 02-November-23	10.81	Call	Bond Future	2933	3	3	3	0.00
15/09/2022	2030 On 02-November-23	10.80	Call	Bond Future	2911	3	3	3	0.00
15/09/2022	2030 On 02-November-23	10.80	Put	Bond Future	3412	4	3	4	0.00
15/09/2022	2030 On 02-November-23	10.81	Put	Bond Future	3393	4	3	4	0.00
15/09/2022	2030 On 02-November-23	10.82	Put	Bond Future	3373	4	3	4	0.00
15/09/2022	2032 On 03-November-22			Bond Future	10.80	85.7063	86.0411	85.7063	170,395.00
15/09/2022	2032 On 03-November-22	9.31	Call	Bond Future	3	0	0	0	180.00
15/09/2022	2032 On 03-November-22	9.46	Call	Bond Future	7	0	0	0	500.00
15/09/2022	2032 On 03-November-22	11.55	Call	Bond Future	4172	4	4	4	0.00
15/09/2022	2032 On 03-November-22	12.30	Call	Bond Future	7456	7	7	7	0.00
15/09/2022	2032 On 03-November-22	10.66	Call	Bond Future	1077	1	1	1	0.00
15/09/2022	2032 On 03-November-22	10.67	Call	Bond Future	1102	1	1	1	750.00
15/09/2022	2032 On 03-November-22	11.45	Call	Bond Future	3758	4	4	4	0.00
15/09/2022	2032 On 03-November-22	10.21	Call	Bond Future	291	0	0	0	500.00
15/09/2022	2032 On 03-November-22	10.49	Call	Bond Future	707	1	1	1	0.00
15/09/2022	2032 On 03-November-22	10.56	Call	Bond Future	849	1	1	1	0.00
15/09/2022	2032 On 03-November-22	10.11	Call	Bond Future	197	0	0	0	0.00
15/09/2022	2032 On 03-November-22	9.36	Call	Bond Future	4	0	0	0	454.00
15/09/2022	2032 On 03-November-22	10.16	Call	Bond Future	240	0	0	0	0.00
15/09/2022	2032 On 03-November-22	9.92	Call	Bond Future	82	0	0	0	750.00
15/09/2022	2032 On 03-November-22	9.92	Put	Bond Future	4854	5	5	5	0.00
15/09/2022	2032 On 03-November-22	10.11	Put	Bond Future	3910	4	4	4	454.00
15/09/2022	2032 On 03-November-22	10.16	Put	Bond Future	3678	4	4	4	180.00
15/09/2022	2032 On 03-November-22	9.36	Put	Bond Future	7994	8	8	8	0.00
15/09/2022	2032 On 03-November-22	9.46	Put	Bond Future	7412	8	7	8	0.00
15/09/2022	2032 On 03-November-22	10.56	Put	Bond Future	2120	2	2	2	180.00
15/09/2022	2032 On 03-November-22	9.31	Put	Bond Future	8288	9	8	9	0.00
15/09/2022	2032 On 03-November-22	10.49	Put	Bond Future	2352	3	2	3	454.00

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15/09/2022	2032 On 03-November-22	10.21	Put	Bond Future	3453	4	3	4	0.00
15/09/2022	2032 On 03-November-22	11.45	Put	Bond Future	455	1	0	1	7,500.00
15/09/2022	2032 On 03-November-22	10.67	Put	Bond Future	1789	2	2	2	0.00
15/09/2022	2032 On 03-November-22	10.66	Put	Bond Future	1818	2	2	2	0.00
15/09/2022	2032 On 03-November-22	12.30	Put	Bond Future	82	0	0	0	750.00
15/09/2022	2032 On 03-November-22	11.55	Put	Bond Future	376	0	0	0	500.00
15/09/2022	2032 On 02-February-23			Bond Future	10.95	87.2431	87.5822	87.2431	18.00
15/09/2022	2032 On 02-February-23	11.84	Call	Bond Future	5449	5	5	5	0.00
15/09/2022	2032 On 02-February-23	12.75	Call	Bond Future	8967	9	9	9	0.00
15/09/2022	2032 On 02-February-23	10.38	Call	Bond Future	1268	1	1	1	0.00
15/09/2022	2032 On 02-February-23	10.39	Call	Bond Future	1286	1	1	1	0.00
15/09/2022	2032 On 02-February-23	10.16	Call	Bond Future	920	1	1	1	0.00
15/09/2022	2032 On 02-February-23	9.31	Call	Bond Future	228	0	0	0	454.00
15/09/2022	2032 On 02-February-23	11.69	Call	Bond Future	4907	5	5	5	0.00
15/09/2022	2032 On 02-February-23	10.40	Call	Bond Future	1304	1	1	1	0.00
15/09/2022	2032 On 02-February-23	10.50	Call	Bond Future	1490	1	1	1	0.00
15/09/2022	2032 On 02-February-23	10.67	Call	Bond Future	1852	2	2	2	750.00
15/09/2022	2032 On 02-February-23	10.22	Call	Bond Future	1008	1	1	1	500.00
15/09/2022	2032 On 02-February-23	9.47	Call	Bond Future	304	0	0	0	500.00
15/09/2022	2032 On 02-February-23	9.92	Call	Bond Future	632	1	1	1	750.00
15/09/2022	2032 On 02-February-23	9.92	Put	Bond Future	6087	6	6	6	0.00
15/09/2022	2032 On 02-February-23	9.47	Put	Bond Future	8294	9	8	9	0.00
15/09/2022	2032 On 02-February-23	10.22	Put	Bond Future	4824	5	5	5	0.00
15/09/2022	2032 On 02-February-23	10.67	Put	Bond Future	3282	3	3	3	0.00
15/09/2022	2032 On 02-February-23	10.50	Put	Bond Future	3811	4	4	4	454.00
15/09/2022	2032 On 02-February-23	10.40	Put	Bond Future	4155	4	4	4	0.00
15/09/2022	2032 On 02-February-23	11.69	Put	Bond Future	1235	1	1	1	0.00
15/09/2022	2032 On 02-February-23	9.31	Put	Bond Future	9142	9	9	9	0.00
15/09/2022	2032 On 02-February-23	10.16	Put	Bond Future	5061	5	5	5	454.00
15/09/2022	2032 On 02-February-23	10.39	Put	Bond Future	4190	4	4	4	0.00
15/09/2022	2032 On 02-February-23	10.38	Put	Bond Future	4226	4	4	4	0.00
15/09/2022	2032 On 02-February-23	12.75	Put	Bond Future	411	0	0	0	750.00
15/09/2022	2032 On 02-February-23	11.84	Put	Bond Future	1061	1	1	1	500.00

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15/09/2022	2032 On 04-May-23			Bond Future	11.09	84.7370	85.0818	84.7370	0.00
15/09/2022	2032 On 04-May-23	10.62	Call	Bond Future	2101	2	2	2	400.00
15/09/2022	2032 On 04-May-23	10.87	Call	Bond Future	2667	3	3	3	0.00
15/09/2022	2032 On 04-May-23	10.88	Call	Bond Future	2691	3	3	3	0.00
15/09/2022	2032 On 04-May-23	10.89	Call	Bond Future	2715	3	3	3	0.00
15/09/2022	2032 On 04-May-23	11.37	Call	Bond Future	4018	4	4	4	400.00
15/09/2022	2032 On 04-May-23	13.43	Call	Bond Future	11157	11	11	11	0.00
15/09/2022	2032 On 04-May-23	13.43	Put	Bond Future	501	1	1	1	400.00
15/09/2022	2032 On 04-May-23	10.89	Put	Bond Future	3693	4	4	4	0.00
15/09/2022	2032 On 04-May-23	10.88	Put	Bond Future	3719	4	4	4	0.00
15/09/2022	2032 On 04-May-23	10.87	Put	Bond Future	3745	4	4	4	0.00
15/09/2022	2032 On 04-May-23	10.62	Put	Bond Future	4456	5	4	5	0.00
15/09/2022	2032 On 04-May-23	11.37	Put	Bond Future	2619	3	3	3	0.00
15/09/2022	2032 On 03-August-23			Bond Future	11.22	86.3869	86.7381	86.3869	2,600.00
15/09/2022	2032 On 03-August-23	11.75	Call	Bond Future	5037	5	5	5	0.00
15/09/2022	2032 On 03-August-23	11.76	Call	Bond Future	5067	5	5	5	0.00
15/09/2022	2032 On 03-August-23	11.90	Call	Bond Future	5500	5	6	5	5,000.00
15/09/2022	2032 On 03-August-23	11.77	Call	Bond Future	5098	5	5	5	0.00
15/09/2022	2032 On 03-August-23	11.77	Put	Bond Future	2486	3	2	3	0.00
15/09/2022	2032 On 03-August-23	11.90	Put	Bond Future	2288	2	2	2	0.00
15/09/2022	2032 On 03-August-23	11.76	Put	Bond Future	2502	3	3	3	0.00
15/09/2022	2032 On 03-August-23	11.75	Put	Bond Future	2518	3	3	3	0.00
15/09/2022	2032 On 02-November-23			Bond Future	11.37	83.8760	84.2339	83.8760	0.00
15/09/2022	2032 On 02-November-23	11.22	Call	Bond Future	3446	3	3	3	0.00
15/09/2022	2032 On 02-November-23	11.23	Call	Bond Future	3470	3	3	3	0.00
15/09/2022	2032 On 02-November-23	11.24	Call	Bond Future	3495	3	3	3	0.00
15/09/2022	2032 On 02-November-23	11.24	Put	Bond Future	4118	4	4	4	0.00
15/09/2022	2032 On 02-November-23	11.23	Put	Bond Future	4141	4	4	4	0.00
15/09/2022	2032 On 02-November-23	11.22	Put	Bond Future	4165	4	4	4	0.00
15/09/2022	2033 On 03-November-22			Bond Future	114.58	114.9680	114.5796	114.9680	1,287.00
15/09/2022	2033 On 02-February-23			Bond Future	116.66	117.0568	116.6600	117.0568	6,141.00
15/09/2022	2033 On 04-May-23			Bond Future	117.50	117.9035	117.4984	117.9035	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
15/09/2022	2033 On 03-August-23			Bond Future	119.81	120.2231	119.8097	120.2231	0.00
15/09/2022	2033 On 02-November-23			Bond Future	120.67	121.0918	120.6706	121.0918	0.00
15/09/2022	2037 On 03-November-22			Bond Future	11.22	82.7789	83.1870	82.7789	65,201.00
15/09/2022	2037 On 03-November-22	11.30	Call	Bond Future	1953	2	2	2	0.00
15/09/2022	2037 On 03-November-22	11.32	Call	Bond Future	2022	2	2	2	0.00
15/09/2022	2037 On 03-November-22	11.31	Call	Bond Future	1987	2	2	2	0.00
15/09/2022	2037 On 03-November-22	11.31	Put	Bond Future	1429	2	1	2	0.00
15/09/2022	2037 On 03-November-22	11.30	Put	Bond Future	1454	2	1	2	0.00
15/09/2022	2037 On 03-November-22	11.32	Put	Bond Future	1404	2	1	2	0.00
15/09/2022	2037 On 02-February-23			Bond Future	11.35	80.0070	80.4214	80.0070	73,477.00
15/09/2022	2037 On 02-February-23	11.10	Call	Bond Future	2330	2	2	2	636.00
15/09/2022	2037 On 02-February-23	11.05	Call	Bond Future	2194	2	2	2	0.00
15/09/2022	2037 On 02-February-23	11.97	Call	Bond Future	5270	5	5	5	0.00
15/09/2022	2037 On 02-February-23	11.03	Call	Bond Future	2141	2	2	2	0.00
15/09/2022	2037 On 02-February-23	11.04	Call	Bond Future	2168	2	2	2	0.00
15/09/2022	2037 On 02-February-23	11.04	Put	Bond Future	4021	4	4	4	0.00
15/09/2022	2037 On 02-February-23	11.03	Put	Bond Future	4055	4	4	4	0.00
15/09/2022	2037 On 02-February-23	11.05	Put	Bond Future	3986	4	4	4	0.00
15/09/2022	2037 On 02-February-23	11.10	Put	Bond Future	3818	4	4	4	0.00
15/09/2022	2037 On 02-February-23	11.97	Put	Bond Future	1726	2	2	2	636.00
15/09/2022	2037 On 04-May-23			Bond Future	11.48	81.5248	81.9465	81.5248	0.00
15/09/2022	2037 On 04-May-23	11.78	Call	Bond Future	4797	5	5	5	400.00
15/09/2022	2037 On 04-May-23	11.03	Call	Bond Future	2555	2	3	2	400.00
15/09/2022	2037 On 04-May-23	13.73	Call	Bond Future	12333	12	12	12	0.00
15/09/2022	2037 On 04-May-23	11.32	Call	Bond Future	3339	3	3	3	0.00
15/09/2022	2037 On 04-May-23	11.31	Call	Bond Future	3310	3	3	3	0.00
15/09/2022	2037 On 04-May-23	11.30	Call	Bond Future	3282	3	3	3	0.00
15/09/2022	2037 On 04-May-23	11.30	Put	Bond Future	4307	5	4	5	0.00
15/09/2022	2037 On 04-May-23	11.31	Put	Bond Future	4277	5	4	5	0.00
15/09/2022	2037 On 04-May-23	11.03	Put	Bond Future	5196	5	5	5	0.00
15/09/2022	2037 On 04-May-23	13.73	Put	Bond Future	713	1	1	1	400.00
15/09/2022	2037 On 04-May-23	11.32	Put	Bond Future	4247	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
15/09/2022	2037 On 04-May-23	11.78	Put	Bond Future	3062	3	3	3	0.00
15/09/2022	2037 On 03-August-23			Bond Future	11.60	78.8545	79.2842	78.8545	0.00
15/09/2022	2037 On 03-August-23	12.14	Call	Bond Future	6057	6	6	6	0.00
15/09/2022	2037 On 03-August-23	12.13	Call	Bond Future	6022	6	6	6	0.00
15/09/2022	2037 On 03-August-23	12.12	Call	Bond Future	5988	6	6	6	0.00
15/09/2022	2037 On 03-August-23	12.12	Put	Bond Future	3131	3	3	3	0.00
15/09/2022	2037 On 03-August-23	12.13	Put	Bond Future	3111	3	3	3	0.00
15/09/2022	2037 On 03-August-23	12.14	Put	Bond Future	3092	3	3	3	0.00
15/09/2022	2037 On 02-November-23			Bond Future	11.73	80.3578	80.7957	80.3578	0.00
15/09/2022	2037 On 02-November-23	11.56	Call	Bond Future	4143	4	4	4	0.00
15/09/2022	2037 On 02-November-23	11.55	Call	Bond Future	4115	4	4	4	0.00
15/09/2022	2037 On 02-November-23	11.57	Call	Bond Future	4171	4	4	4	0.00
15/09/2022	2037 On 02-November-23	11.55	Put	Bond Future	5146	5	5	5	0.00
15/09/2022	2037 On 02-November-23	11.56	Put	Bond Future	5118	5	5	5	0.00
15/09/2022	2037 On 02-November-23	11.57	Put	Bond Future	5089	5	5	5	0.00
15/09/2022	2038 On 03-November-22			Bond Future	129.71	130.1548	129.7110	130.1548	5,473.00
15/09/2022	2038 On 02-February-23			Bond Future	130.14	130.5892	130.1358	130.5892	0.00
15/09/2022	2038 On 04-May-23			Bond Future	132.63	133.0935	132.6306	133.0935	0.00
15/09/2022	2038 On 03-August-23			Bond Future	133.24	133.7095	133.2371	133.7095	0.00
15/09/2022	2038 On 02-November-23			Bond Future	135.81	136.2880	135.8064	136.2880	0.00
15/09/2022	2040 On 03-November-22			Bond Future	11.30	84.6261	85.1311	84.6261	52,281.00
15/09/2022	2040 On 03-November-22	10.10	Call	Bond Future	44	0	0	0	0.00
15/09/2022	2040 On 03-November-22	11.50	Call	Bond Future	2588	2	3	2	0.00
15/09/2022	2040 On 03-November-22	10.60	Call	Bond Future	312	0	0	0	1,600.00
15/09/2022	2040 On 03-November-22	11.41	Call	Bond Future	2239	2	2	2	0.00
15/09/2022	2040 On 03-November-22	10.80	Call	Bond Future	578	0	1	0	0.00
15/09/2022	2040 On 03-November-22	11.30	Call	Bond Future	1845	2	2	2	1,600.00
15/09/2022	2040 On 03-November-22	10.70	Call	Bond Future	429	0	0	0	1,078.00
15/09/2022	2040 On 03-November-22	12.00	Call	Bond Future	4859	4	5	4	0.00
15/09/2022	2040 On 03-November-22	12.52	Call	Bond Future	7531	7	8	7	0.00
15/09/2022	2040 On 03-November-22	11.39	Call	Bond Future	2165	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
15/09/2022	2040 On 03-November-22	11.40	Call	Bond Future	2202	2	2	2	0.00
15/09/2022	2040 On 03-November-22	11.20	Call	Bond Future	1521	1	2	1	1,078.00
15/09/2022	2040 On 03-November-22	11.20	Put	Bond Future	2167	2	2	2	0.00
15/09/2022	2040 On 03-November-22	11.41	Put	Bond Future	1523	2	2	2	0.00
15/09/2022	2040 On 03-November-22	12.00	Put	Bond Future	499	1	0	1	0.00
15/09/2022	2040 On 03-November-22	10.60	Put	Bond Future	5050	5	5	5	0.00
15/09/2022	2040 On 03-November-22	11.30	Put	Bond Future	1838	2	2	2	0.00
15/09/2022	2040 On 03-November-22	10.80	Put	Bond Future	3918	4	4	4	0.00
15/09/2022	2040 On 03-November-22	10.70	Put	Bond Future	4464	5	4	5	0.00
15/09/2022	2040 On 03-November-22	11.50	Put	Bond Future	1299	2	1	2	0.00
15/09/2022	2040 On 03-November-22	12.52	Put	Bond Future	166	0	0	0	1,078.00
15/09/2022	2040 On 03-November-22	11.39	Put	Bond Future	1577	2	2	2	0.00
15/09/2022	2040 On 03-November-22	11.40	Put	Bond Future	1550	2	2	2	0.00
15/09/2022	2040 On 03-November-22	10.10	Put	Bond Future	8434	9	8	9	0.00
15/09/2022	2040 On 02-February-23			Bond Future	11.43	81.6370	82.1500	81.6370	64,540.00
15/09/2022	2040 On 02-February-23	12.07	Call	Bond Future	5729	5	6	5	0.00
15/09/2022	2040 On 02-February-23	11.10	Call	Bond Future	2257	2	2	2	0.00
15/09/2022	2040 On 02-February-23	11.11	Call	Bond Future	2286	2	2	2	0.00
15/09/2022	2040 On 02-February-23	10.21	Call	Bond Future	600	1	1	1	388.00
15/09/2022	2040 On 02-February-23	10.18	Call	Bond Future	570	1	1	1	0.00
15/09/2022	2040 On 02-February-23	12.24	Call	Bond Future	6452	6	6	6	0.00
15/09/2022	2040 On 02-February-23	12.27	Call	Bond Future	6582	6	7	6	0.00
15/09/2022	2040 On 02-February-23	11.12	Call	Bond Future	2314	2	2	2	0.00
15/09/2022	2040 On 02-February-23	11.19	Call	Bond Future	2516	2	3	2	621.00
15/09/2022	2040 On 02-February-23	10.93	Call	Bond Future	1814	2	2	2	0.00
15/09/2022	2040 On 02-February-23	10.96	Call	Bond Future	1887	2	2	2	388.00
15/09/2022	2040 On 02-February-23	10.96	Put	Bond Future	4945	5	5	5	0.00
15/09/2022	2040 On 02-February-23	11.19	Put	Bond Future	4046	4	4	4	0.00
15/09/2022	2040 On 02-February-23	12.07	Put	Bond Future	1790	2	2	2	621.00
15/09/2022	2040 On 02-February-23	11.12	Put	Bond Future	4303	5	4	5	0.00
15/09/2022	2040 On 02-February-23	12.27	Put	Bond Future	1478	2	1	2	388.00
15/09/2022	2040 On 02-February-23	12.24	Put	Bond Future	1522	2	2	2	0.00
15/09/2022	2040 On 02-February-23	10.18	Put	Bond Future	9146	10	9	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
15/09/2022	2040 On 02-February-23	10.21	Put	Bond Future	8953	9	9	9	0.00
15/09/2022	2040 On 02-February-23	10.93	Put	Bond Future	5074	5	5	5	0.00
15/09/2022	2040 On 02-February-23	11.11	Put	Bond Future	4342	5	4	5	0.00
15/09/2022	2040 On 02-February-23	11.10	Put	Bond Future	4380	5	4	5	0.00
15/09/2022	2040 On 04-May-23			Bond Future	11.55	83.1858	83.7080	83.1858	0.00
15/09/2022	2040 On 04-May-23	13.45	Call	Bond Future	11737	11	12	11	0.00
15/09/2022	2040 On 04-May-23	11.42	Call	Bond Future	3740	3	4	3	0.00
15/09/2022	2040 On 04-May-23	11.48	Call	Bond Future	3933	4	4	4	486.00
15/09/2022	2040 On 04-May-23	10.73	Call	Bond Future	1902	2	2	2	486.00
15/09/2022	2040 On 04-May-23	10.92	Call	Bond Future	2332	2	2	2	388.00
15/09/2022	2040 On 04-May-23	11.41	Call	Bond Future	3709	3	4	3	0.00
15/09/2022	2040 On 04-May-23	10.17	Call	Bond Future	988	1	1	1	388.00
15/09/2022	2040 On 04-May-23	12.78	Call	Bond Future	8903	9	9	9	0.00
15/09/2022	2040 On 04-May-23	11.43	Call	Bond Future	3772	4	4	4	0.00
15/09/2022	2040 On 04-May-23	11.43	Put	Bond Future	4521	5	5	5	0.00
15/09/2022	2040 On 04-May-23	10.73	Put	Bond Future	7284	8	7	8	0.00
15/09/2022	2040 On 04-May-23	12.78	Put	Bond Future	1742	2	2	2	388.00
15/09/2022	2040 On 04-May-23	13.45	Put	Bond Future	1092	1	1	1	486.00
15/09/2022	2040 On 04-May-23	10.17	Put	Bond Future	10373	11	10	11	0.00
15/09/2022	2040 On 04-May-23	11.41	Put	Bond Future	4584	5	5	5	0.00
15/09/2022	2040 On 04-May-23	10.92	Put	Bond Future	6417	7	6	7	0.00
15/09/2022	2040 On 04-May-23	11.48	Put	Bond Future	4365	5	4	5	0.00
15/09/2022	2040 On 04-May-23	11.42	Put	Bond Future	4552	5	5	5	0.00
15/09/2022	2040 On 03-August-23			Bond Future	11.67	80.2975	80.8295	80.2975	0.00
15/09/2022	2040 On 03-August-23	12.22	Call	Bond Future	6532	6	7	6	0.00
15/09/2022	2040 On 03-August-23	12.21	Call	Bond Future	6495	6	6	6	0.00
15/09/2022	2040 On 03-August-23	12.23	Call	Bond Future	6569	6	7	6	0.00
15/09/2022	2040 On 03-August-23	12.23	Put	Bond Future	3254	3	3	3	0.00
15/09/2022	2040 On 03-August-23	12.21	Put	Bond Future	3295	4	3	4	0.00
15/09/2022	2040 On 03-August-23	12.22	Put	Bond Future	3275	3	3	3	0.00
15/09/2022	2040 On 02-November-23			Bond Future	11.80	81.8283	82.3706	81.8283	0.00
15/09/2022	2040 On 02-November-23	11.60	Call	Bond Future	4460	4	4	4	0.00
15/09/2022	2040 On 02-November-23	11.59	Call	Bond Future	4430	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
15/09/2022	2040 On 02-November-23	11.58	Call	Bond Future	4400	4	4	4	0.00
15/09/2022	2040 On 02-November-23	11.58	Put	Bond Future	5723	6	6	6	0.00
15/09/2022	2040 On 02-November-23	11.60	Put	Bond Future	5660	6	6	6	0.00
15/09/2022	2040 On 02-November-23	11.59	Put	Bond Future	5691	6	6	6	0.00
15/09/2022	2044 On 03-November-22			Bond Future	11.28	81.5587	82.0746	81.5587	73,454.00
15/09/2022	2044 On 03-November-22	11.39	Call	Bond Future	2266	2	2	2	0.00
15/09/2022	2044 On 03-November-22	11.40	Call	Bond Future	2304	2	2	2	0.00
15/09/2022	2044 On 03-November-22	10.10	Call	Bond Future	46	0	0	0	0.00
15/09/2022	2044 On 03-November-22	10.60	Call	Bond Future	331	0	0	0	1,900.00
15/09/2022	2044 On 03-November-22	10.80	Call	Bond Future	613	1	1	1	0.00
15/09/2022	2044 On 03-November-22	11.41	Call	Bond Future	2342	2	2	2	0.00
15/09/2022	2044 On 03-November-22	11.30	Call	Bond Future	1935	2	2	2	1,900.00
15/09/2022	2044 On 03-November-22	11.30	Put	Bond Future	1830	2	2	2	0.00
15/09/2022	2044 On 03-November-22	11.40	Put	Bond Future	1540	2	2	2	0.00
15/09/2022	2044 On 03-November-22	11.41	Put	Bond Future	1514	2	2	2	0.00
15/09/2022	2044 On 03-November-22	10.80	Put	Bond Future	3941	4	4	4	0.00
15/09/2022	2044 On 03-November-22	10.60	Put	Bond Future	5102	6	5	6	0.00
15/09/2022	2044 On 03-November-22	10.10	Put	Bond Future	8606	9	9	9	0.00
15/09/2022	2044 On 03-November-22	11.39	Put	Bond Future	1568	2	2	2	0.00
15/09/2022	2044 On 02-February-23			Bond Future	11.40	78.6398	79.1639	78.6398	33,819.00
15/09/2022	2044 On 02-February-23	11.16	Call	Bond Future	2548	2	3	2	0.00
15/09/2022	2044 On 02-February-23	12.00	Call	Bond Future	5645	5	6	5	0.00
15/09/2022	2044 On 02-February-23	11.15	Call	Bond Future	2518	2	3	2	0.00
15/09/2022	2044 On 02-February-23	11.14	Call	Bond Future	2488	2	2	2	0.00
15/09/2022	2044 On 02-February-23	11.14	Put	Bond Future	4241	5	4	5	0.00
15/09/2022	2044 On 02-February-23	11.15	Put	Bond Future	4204	5	4	5	0.00
15/09/2022	2044 On 02-February-23	12.00	Put	Bond Future	1911	2	2	2	4,000.00
15/09/2022	2044 On 02-February-23	11.16	Put	Bond Future	4166	4	4	4	0.00
15/09/2022	2044 On 04-May-23			Bond Future	11.52	80.1318	80.6653	80.1318	0.00
15/09/2022	2044 On 04-May-23	12.00	Call	Bond Future	6015	6	6	6	0.00
15/09/2022	2044 On 04-May-23	11.75	Call	Bond Future	5072	5	5	5	0.00
15/09/2022	2044 On 04-May-23	11.43	Call	Bond Future	3956	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
15/09/2022	2044 On 04-May-23	11.42	Call	Bond Future	3923	4	4	4	0.00
15/09/2022	2044 On 04-May-23	11.41	Call	Bond Future	3891	4	4	4	0.00
15/09/2022	2044 On 04-May-23	11.42	Put	Bond Future	4556	5	5	5	0.00
15/09/2022	2044 On 04-May-23	11.75	Put	Bond Future	3606	4	4	4	4,115.00
15/09/2022	2044 On 04-May-23	11.41	Put	Bond Future	4588	5	5	5	0.00
15/09/2022	2044 On 04-May-23	11.43	Put	Bond Future	4524	5	5	5	0.00
15/09/2022	2044 On 04-May-23	12.00	Put	Bond Future	3022	3	3	3	4,115.00
15/09/2022	2044 On 03-August-23			Bond Future	11.63	77.3092	77.8529	77.3092	0.00
15/09/2022	2044 On 03-August-23	12.17	Call	Bond Future	6633	6	7	6	0.00
15/09/2022	2044 On 03-August-23	12.15	Call	Bond Future	6558	6	7	6	0.00
15/09/2022	2044 On 03-August-23	12.16	Call	Bond Future	6595	6	7	6	0.00
15/09/2022	2044 On 03-August-23	12.16	Put	Bond Future	3384	4	3	4	0.00
15/09/2022	2044 On 03-August-23	12.15	Put	Bond Future	3406	4	3	4	0.00
15/09/2022	2044 On 03-August-23	12.17	Put	Bond Future	3363	4	3	4	0.00
15/09/2022	2044 On 02-November-23			Bond Future	11.75	78.7830	79.3371	78.7830	0.00
15/09/2022	2044 On 02-November-23	11.55	Call	Bond Future	4555	4	5	4	0.00
15/09/2022	2044 On 02-November-23	11.56	Call	Bond Future	4586	4	5	4	0.00
15/09/2022	2044 On 02-November-23	11.57	Call	Bond Future	4617	4	5	4	0.00
15/09/2022	2044 On 02-November-23	11.57	Put	Bond Future	5734	6	6	6	0.00
15/09/2022	2044 On 02-November-23	11.56	Put	Bond Future	5767	6	6	6	0.00
15/09/2022	2044 On 02-November-23	11.55	Put	Bond Future	5799	6	6	6	0.00
15/09/2022	2046 On 03-November-22			Bond Future	116.07	116.1239	116.0688	116.1239	16,413.00
15/09/2022	2046 On 02-February-23			Bond Future	118.18	118.2341	118.1762	118.2341	0.00
15/09/2022	2046 On 04-May-23			Bond Future	118.38	118.4408	118.3812	118.4408	0.00
15/09/2022	2046 On 03-August-23			Bond Future	120.71	120.7715	120.7103	120.7715	0.00
15/09/2022	2046 On 02-November-23			Bond Future	120.90	120.9634	120.9010	120.9634	0.00
15/09/2022	2050 On 03-November-22			Bond Future	119.05	120.0980	119.0461	120.0980	12,412.00
15/09/2022	2050 On 02-February-23			Bond Future	119.06	120.1341	119.0617	120.1341	0.00
15/09/2022	2050 On 04-May-23			Bond Future	121.34	122.4379	121.3442	122.4379	0.00
15/09/2022	2050 On 03-August-23			Bond Future	121.51	122.6228	121.5076	122.6228	0.00
15/09/2022	2050 On 02-November-23			Bond Future	123.85	124.9874	123.8506	124.9874	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
15/09/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2022	AL37 On 03-November-22			Index Future	830.68	829.7980	830.6810	829.7980	0.00
15/09/2022	AL37 On 02-February-23			Index Future	845.56	844.6720	845.5600	844.6720	0.00
15/09/2022	AL37 On 04-May-23			Index Future	861.56	860.6610	861.5620	860.6610	0.00
15/09/2022	AL37 On 03-August-23			Index Future	878.31	877.3950	878.3110	877.3950	0.00
15/09/2022	AL37 On 02-November-23			Index Future	895.06	894.1240	895.0580	894.1240	0.00
15/09/2022	AL7T On 03-November-22			Index Future	962.55	959.1920	962.5480	959.1920	0.00
15/09/2022	AL7T On 02-February-23			Index Future	979.79	976.3850	979.7890	976.3850	0.00
15/09/2022	AL7T On 04-May-23			Index Future	998.33	994.8680	998.3310	994.8680	0.00
15/09/2022	AL7T On 03-August-23			Index Future	1017.74	1014.2110	1017.7380	1014.2110	0.00
15/09/2022	AL7T On 02-November-23			Index Future	1037.14	1033.5490	1037.1440	1033.5490	0.00
15/09/2022	ALBI On 03-November-22			Index Future	848.06	844.5540	848.0550	844.5540	135.00
15/09/2022	ALBI On 02-February-23			Index Future	863.25	859.6920	863.2460	859.6920	0.00
15/09/2022	ALBI On 04-May-23			Index Future	879.58	875.9660	879.5820	875.9660	0.00
15/09/2022	ALBI On 03-August-23			Index Future	896.68	892.9960	896.6810	892.9960	0.00
15/09/2022	ALBI On 02-November-23			Index Future	913.78	910.0230	913.7780	910.0230	0.00
15/09/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2022	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
15/09/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/09/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2022	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
15/09/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2022	ES33 On 03-November-22			Bond Future	12.05	73.5978	73.9512	73.5978	0.00
15/09/2022	ES33 On 02-February-23			Bond Future	12.23	74.9350	75.2939	74.9350	350.00
15/09/2022	ES33 On 04-May-23			Bond Future	12.40	72.5796	72.9449	72.5796	0.00
15/09/2022	ES33 On 03-August-23			Bond Future	12.57	74.0090	74.3814	74.0090	0.00
15/09/2022	ES33 On 02-November-23			Bond Future	12.76	71.6438	72.0234	71.6438	0.00
15/09/2022	ES42 On 03-November-22			Bond Future	12.33	71.8566	72.2956	71.8566	0.00
15/09/2022	ES42 On 02-February-23			Bond Future	12.49	73.1641	73.6101	73.1641	4,769.00
15/09/2022	ES42 On 04-May-23			Bond Future	12.64	70.3051	70.7594	70.3051	0.00
15/09/2022	ES42 On 03-August-23			Bond Future	12.79	71.6910	72.1540	71.6910	0.00
15/09/2022	ES42 On 02-November-23			Bond Future	12.96	68.8116	69.2835	68.8116	0.00
15/09/2022	GOVI On 03-November-22			GOVI	836.22	832.7680	836.2230	832.7680	876.00
15/09/2022	GOVI On 03-November-22	820.43	Call	GOVI	157930	12	16	12	0.00
15/09/2022	GOVI On 03-November-22	820.42	Call	GOVI	158030	12	16	12	0.00
15/09/2022	GOVI On 03-November-22	820.41	Call	GOVI	158130	12	16	12	0.00
15/09/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
15/09/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
15/09/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
15/09/2022	GOVI On 02-February-23			GOVI	851.20	847.6940	851.2020	847.6940	0.00
15/09/2022	GOVI On 02-February-23	850.84	Call	GOVI	3620	0	0	0	0.00
15/09/2022	GOVI On 02-February-23	850.82	Call	GOVI	3820	0	0	0	0.00
15/09/2022	GOVI On 02-February-23	850.83	Call	GOVI	3720	0	0	0	0.00
15/09/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	3	0	3	0.00
15/09/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	3	0	3	0.00
15/09/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	3	0	3	0.00
15/09/2022	GOVI On 04-May-23			GOVI	867.31	863.7420	867.3100	863.7420	0.00
15/09/2022	GOVI On 04-May-23	852.88	Call	GOVI	144300	11	14	11	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
15/09/2022	GOVI On 04-May-23	852.86	Call	GOVI	144500	11	14	11	0.00
15/09/2022	GOVI On 04-May-23	852.87	Call	GOVI	144400	11	14	11	0.00
15/09/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
15/09/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
15/09/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
15/09/2022	GOVI On 03-August-23			GOVI	884.17	880.5350	884.1700	880.5350	0.00
15/09/2022	GOVI On 03-August-23	837.23	Call	GOVI	469400	43	47	43	0.00
15/09/2022	GOVI On 03-August-23	837.21	Call	GOVI	469600	43	47	43	0.00
15/09/2022	GOVI On 03-August-23	837.22	Call	GOVI	469500	43	47	43	0.00
15/09/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
15/09/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
15/09/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
15/09/2022	GOVI On 02-November-23			GOVI	901.03	897.3240	901.0290	897.3240	0.00
15/09/2022	GOVI On 02-November-23	885.80	Call	GOVI	152290	12	15	12	0.00
15/09/2022	GOVI On 02-November-23	885.81	Call	GOVI	152190	12	15	12	0.00
15/09/2022	GOVI On 02-November-23	885.82	Call	GOVI	152090	12	15	12	0.00
15/09/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
15/09/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
15/09/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
15/09/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/09/2022	IGOV On 03-November-22			Index Future	325.11	325.9760	325.1060	325.9760	702.00
15/09/2022	IGOV On 02-February-23			Index Future	331.01	331.8980	331.0090	331.8980	0.00
15/09/2022	IGOV On 04-May-23			Index Future	337.35	338.2590	337.3510	338.2590	0.00
15/09/2022	IGOV On 03-August-23			Index Future	343.99	344.9120	343.9860	344.9120	0.00
15/09/2022	IGOV On 02-November-23			Index Future	350.62	351.5640	350.6200	351.5640	0.00
15/09/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
15/09/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
15/09/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
15/09/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
15/09/2022	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
15/09/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
15/09/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
15/09/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
15/09/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
15/09/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
15/09/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
15/09/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
15/09/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
15/09/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
15/09/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
15/09/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
15/09/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/09/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/09/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.85	94.1750	94.1550	94.1750	0.00
15/09/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.63	93.3950	93.3750	93.3950	0.00
15/09/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.73	93.3200	93.2700	93.3200	0.00
15/09/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.42	92.6650	92.5850	92.6650	68.00
15/09/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.50	92.5900	92.5000	92.5900	0.00
15/09/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.98	92.1500	92.0200	92.1500	0.00
15/09/2022	JBAF On 15-March-23			Jibar Tradeable Future	8.08	92.0600	91.9200	92.0600	0.00
15/09/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.36	91.7650	91.6450	91.7650	0.00
15/09/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.42	91.7150	91.5850	91.7150	75.00
15/09/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.41	91.7100	91.5900	91.7100	272.00
15/09/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.40	91.7200	91.6000	91.7200	0.00
15/09/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.38	91.7350	91.6250	91.7350	0.00
15/09/2022	R023 On 03-November-22			Bond Future	7.15	101.6494	101.6462	101.6494	23,874.00
15/09/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
15/09/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
15/09/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
15/09/2022	R023 On 03-November-22	6.26	Put	Bond Future	271	0	0	0	0.00
15/09/2022	R023 On 03-November-22	6.25	Put	Bond Future	274	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
15/09/2022	R023 On 03-November-22	6.27	Put	Bond Future	268	0	0	0	0.00
15/09/2022	R035 On 03-November-22			Bond Future	11.08	86.6204	87.0235	86.6204	61,647.00
15/09/2022	R035 On 03-November-22	9.82	Call	Bond Future	29	0	0	0	582.00
15/09/2022	R035 On 03-November-22	10.30	Call	Bond Future	210	0	0	0	976.00
15/09/2022	R035 On 03-November-22	11.14	Call	Bond Future	1852	2	2	2	0.00
15/09/2022	R035 On 03-November-22	11.13	Call	Bond Future	1820	2	2	2	0.00
15/09/2022	R035 On 03-November-22	10.57	Call	Bond Future	500	0	0	0	0.00
15/09/2022	R035 On 03-November-22	11.15	Call	Bond Future	1885	2	2	2	0.00
15/09/2022	R035 On 03-November-22	12.68	Call	Bond Future	8825	8	9	8	0.00
15/09/2022	R035 On 03-November-22	10.99	Call	Bond Future	1394	1	1	1	0.00
15/09/2022	R035 On 03-November-22	11.05	Call	Bond Future	1569	1	2	1	976.00
15/09/2022	R035 On 03-November-22	10.99	Put	Bond Future	1946	2	2	2	582.00
15/09/2022	R035 On 03-November-22	12.68	Put	Bond Future	60	0	0	0	976.00
15/09/2022	R035 On 03-November-22	11.15	Put	Bond Future	1488	2	1	2	0.00
15/09/2022	R035 On 03-November-22	10.57	Put	Bond Future	3618	4	4	4	582.00
15/09/2022	R035 On 03-November-22	11.13	Put	Bond Future	1540	2	2	2	0.00
15/09/2022	R035 On 03-November-22	11.14	Put	Bond Future	1513	2	2	2	0.00
15/09/2022	R035 On 03-November-22	11.05	Put	Bond Future	1763	2	2	2	0.00
15/09/2022	R035 On 03-November-22	10.30	Put	Bond Future	5035	5	5	5	0.00
15/09/2022	R035 On 03-November-22	9.82	Put	Bond Future	8006	8	8	8	0.00
15/09/2022	R035 On 02-February-23			Bond Future	11.23	88.1730	88.5823	88.1730	106,331.00
15/09/2022	R035 On 02-February-23	11.98	Call	Bond Future	5667	5	6	5	0.00
15/09/2022	R035 On 02-February-23	13.22	Call	Bond Future	10943	11	11	11	0.00
15/09/2022	R035 On 02-February-23	11.05	Call	Bond Future	2440	2	2	2	976.00
15/09/2022	R035 On 02-February-23	11.06	Call	Bond Future	2468	2	2	2	0.00
15/09/2022	R035 On 02-February-23	10.86	Call	Bond Future	1938	2	2	2	0.00
15/09/2022	R035 On 02-February-23	10.30	Call	Bond Future	855	1	1	1	976.00
15/09/2022	R035 On 02-February-23	10.64	Call	Bond Future	1443	1	1	1	388.00
15/09/2022	R035 On 02-February-23	10.87	Call	Bond Future	1963	2	2	2	0.00
15/09/2022	R035 On 02-February-23	11.94	Call	Bond Future	5508	5	6	5	0.00
15/09/2022	R035 On 02-February-23	10.88	Call	Bond Future	1988	2	2	2	0.00
15/09/2022	R035 On 02-February-23	10.66	Call	Bond Future	1484	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
15/09/2022	R035 On 02-February-23	10.60	Call	Bond Future	1364	1	1	1	0.00
15/09/2022	R035 On 02-February-23	9.85	Call	Bond Future	404	0	0	0	0.00
15/09/2022	R035 On 02-February-23	9.89	Call	Bond Future	433	0	0	0	388.00
15/09/2022	R035 On 02-February-23	9.81	Call	Bond Future	375	0	0	0	582.00
15/09/2022	R035 On 02-February-23	9.81	Put	Bond Future	9177	10	9	10	0.00
15/09/2022	R035 On 02-February-23	9.89	Put	Bond Future	8704	9	9	9	0.00
15/09/2022	R035 On 02-February-23	10.60	Put	Bond Future	5103	5	5	5	0.00
15/09/2022	R035 On 02-February-23	10.64	Put	Bond Future	4936	5	5	5	0.00
15/09/2022	R035 On 02-February-23	10.66	Put	Bond Future	4854	5	5	5	582.00
15/09/2022	R035 On 02-February-23	10.30	Put	Bond Future	6470	7	6	7	0.00
15/09/2022	R035 On 02-February-23	10.88	Put	Bond Future	4024	4	4	4	0.00
15/09/2022	R035 On 02-February-23	13.22	Put	Bond Future	422	0	0	0	976.00
15/09/2022	R035 On 02-February-23	10.87	Put	Bond Future	4059	4	4	4	0.00
15/09/2022	R035 On 02-February-23	9.85	Put	Bond Future	8939	9	9	9	0.00
15/09/2022	R035 On 02-February-23	10.86	Put	Bond Future	4095	4	4	4	0.00
15/09/2022	R035 On 02-February-23	11.06	Put	Bond Future	3434	4	3	4	582.00
15/09/2022	R035 On 02-February-23	11.05	Put	Bond Future	3465	4	3	4	0.00
15/09/2022	R035 On 02-February-23	11.98	Put	Bond Future	1449	2	1	2	388.00
15/09/2022	R035 On 02-February-23	11.94	Put	Bond Future	1506	2	2	2	0.00
15/09/2022	R035 On 04-May-23			Bond Future	11.35	85.3427	85.7593	85.3427	0.00
15/09/2022	R035 On 04-May-23	11.22	Call	Bond Future	3359	3	3	3	0.00
15/09/2022	R035 On 04-May-23	10.42	Call	Bond Future	1497	1	1	1	491.00
15/09/2022	R035 On 04-May-23	9.85	Call	Bond Future	755	1	1	1	388.00
15/09/2022	R035 On 04-May-23	12.46	Call	Bond Future	7667	7	8	7	0.00
15/09/2022	R035 On 04-May-23	11.17	Call	Bond Future	3216	3	3	3	491.00
15/09/2022	R035 On 04-May-23	11.20	Call	Bond Future	3302	3	3	3	0.00
15/09/2022	R035 On 04-May-23	11.21	Call	Bond Future	3330	3	3	3	0.00
15/09/2022	R035 On 04-May-23	10.60	Call	Bond Future	1834	2	2	2	388.00
15/09/2022	R035 On 04-May-23	13.18	Call	Bond Future	10536	10	11	10	0.00
15/09/2022	R035 On 04-May-23	13.18	Put	Bond Future	1003	1	1	1	491.00
15/09/2022	R035 On 04-May-23	10.60	Put	Bond Future	6268	7	6	7	0.00
15/09/2022	R035 On 04-May-23	12.46	Put	Bond Future	1695	2	2	2	388.00
15/09/2022	R035 On 04-May-23	11.22	Put	Bond Future	4117	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
15/09/2022	R035 On 04-May-23	9.85	Put	Bond Future	9941	10	10	10	0.00
15/09/2022	R035 On 04-May-23	10.42	Put	Bond Future	7039	7	7	7	0.00
15/09/2022	R035 On 04-May-23	11.17	Put	Bond Future	4263	4	4	4	0.00
15/09/2022	R035 On 04-May-23	11.20	Put	Bond Future	4175	4	4	4	0.00
15/09/2022	R035 On 04-May-23	11.21	Put	Bond Future	4146	4	4	4	0.00
15/09/2022	R035 On 03-August-23			Bond Future	11.48	87.0041	87.4285	87.0041	0.00
15/09/2022	R035 On 03-August-23	11.98	Call	Bond Future	5759	6	6	6	0.00
15/09/2022	R035 On 03-August-23	11.99	Call	Bond Future	5792	6	6	6	0.00
15/09/2022	R035 On 03-August-23	12.00	Call	Bond Future	5827	6	6	6	0.00
15/09/2022	R035 On 03-August-23	12.00	Put	Bond Future	2993	3	3	3	0.00
15/09/2022	R035 On 03-August-23	11.99	Put	Bond Future	3012	3	3	3	0.00
15/09/2022	R035 On 03-August-23	11.98	Put	Bond Future	3031	3	3	3	0.00
15/09/2022	R035 On 02-November-23			Bond Future	11.62	84.1621	84.5946	84.1621	0.00
15/09/2022	R035 On 02-November-23	11.43	Call	Bond Future	4025	4	4	4	0.00
15/09/2022	R035 On 02-November-23	11.41	Call	Bond Future	3970	4	4	4	0.00
15/09/2022	R035 On 02-November-23	11.42	Call	Bond Future	3997	4	4	4	0.00
15/09/2022	R035 On 02-November-23	11.42	Put	Bond Future	5100	5	5	5	0.00
15/09/2022	R035 On 02-November-23	11.41	Put	Bond Future	5129	5	5	5	0.00
15/09/2022	R035 On 02-November-23	11.43	Put	Bond Future	5072	5	5	5	0.00
15/09/2022	R186 On 03-November-22			Bond Future	9.03	108.8433	108.9592	108.8433	63,582.00
15/09/2022	R186 On 03-November-22	8.23	Call	Bond Future	49	0	0	0	4,310.00
15/09/2022	R186 On 03-November-22	8.55	Call	Bond Future	215	0	0	0	0.00
15/09/2022	R186 On 03-November-22	8.91	Call	Bond Future	654	1	1	1	0.00
15/09/2022	R186 On 03-November-22	8.53	Call	Bond Future	199	0	0	0	0.00
15/09/2022	R186 On 03-November-22	8.54	Call	Bond Future	207	0	0	0	0.00
15/09/2022	R186 On 03-November-22	8.54	Put	Bond Future	1930	2	2	2	0.00
15/09/2022	R186 On 03-November-22	8.91	Put	Bond Future	1073	1	1	1	4,310.00
15/09/2022	R186 On 03-November-22	8.53	Put	Bond Future	1958	2	2	2	0.00
15/09/2022	R186 On 03-November-22	8.55	Put	Bond Future	1903	2	2	2	0.00
15/09/2022	R186 On 03-November-22	8.23	Put	Bond Future	2881	3	3	3	0.00
15/09/2022	R186 On 02-February-23			Bond Future	9.17	105.4963	105.6130	105.4963	0.00
15/09/2022	R186 On 02-February-23	8.34	Call	Bond Future	481	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
15/09/2022	R186 On 02-February-23	8.33	Call	Bond Future	474	0	0	0	0.00
15/09/2022	R186 On 02-February-23	8.32	Call	Bond Future	466	0	0	0	0.00
15/09/2022	R186 On 02-February-23	8.32	Put	Bond Future	3303	3	3	3	0.00
15/09/2022	R186 On 02-February-23	8.33	Put	Bond Future	3277	3	3	3	0.00
15/09/2022	R186 On 02-February-23	8.34	Put	Bond Future	3250	3	3	3	0.00
15/09/2022	R186 On 04-May-23			Bond Future	9.30	107.4962	107.6144	107.4962	0.00
15/09/2022	R186 On 04-May-23	8.83	Call	Bond Future	1151	1	1	1	0.00
15/09/2022	R186 On 04-May-23	8.82	Call	Bond Future	1138	1	1	1	0.00
15/09/2022	R186 On 04-May-23	8.84	Call	Bond Future	1164	1	1	1	0.00
15/09/2022	R186 On 04-May-23	8.83	Put	Bond Future	2603	3	3	3	0.00
15/09/2022	R186 On 04-May-23	8.82	Put	Bond Future	2622	3	3	3	0.00
15/09/2022	R186 On 04-May-23	8.84	Put	Bond Future	2585	3	3	3	0.00
15/09/2022	R186 On 03-August-23			Bond Future	9.42	104.2856	104.4059	104.2856	0.00
15/09/2022	R186 On 03-August-23	9.75	Call	Bond Future	2623	3	3	3	0.00
15/09/2022	R186 On 03-August-23	9.73	Call	Bond Future	2586	3	3	3	0.00
15/09/2022	R186 On 03-August-23	9.74	Call	Bond Future	2605	3	3	3	0.00
15/09/2022	R186 On 03-August-23	9.74	Put	Bond Future	1691	2	2	2	0.00
15/09/2022	R186 On 03-August-23	9.73	Put	Bond Future	1701	2	2	2	0.00
15/09/2022	R186 On 03-August-23	9.75	Put	Bond Future	1680	2	2	2	0.00
15/09/2022	R186 On 02-November-23			Bond Future	9.58	106.2738	106.3964	106.2738	0.00
15/09/2022	R186 On 02-November-23	9.39	Call	Bond Future	1873	2	2	2	0.00
15/09/2022	R186 On 02-November-23	9.38	Call	Bond Future	1858	2	2	2	0.00
15/09/2022	R186 On 02-November-23	9.40	Call	Bond Future	1887	2	2	2	0.00
15/09/2022	R186 On 02-November-23	9.40	Put	Bond Future	2373	2	2	2	0.00
15/09/2022	R186 On 02-November-23	9.38	Put	Bond Future	2398	2	2	2	0.00
15/09/2022	R186 On 02-November-23	9.39	Put	Bond Future	2385	2	2	2	0.00
15/09/2022	R197 On 03-November-22			Bond Future	338.81	338.7427	338.8101	338.7427	831.00
15/09/2022	R197 On 02-February-23			Bond Future	336.04	335.9752	336.0396	335.9752	0.00
15/09/2022	R197 On 04-May-23			Bond Future	342.48	342.4183	342.4820	342.4183	0.00
15/09/2022	R197 On 03-August-23			Bond Future	339.98	339.9208	339.9849	339.9208	0.00
15/09/2022	R197 On 02-November-23			Bond Future	346.54	346.4754	346.5408	346.4754	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
15/09/2022	R202 On 03-November-22			Bond Future	251.14	251.5192	251.1390	251.5192	6,148.00
15/09/2022	R202 On 02-February-23			Bond Future	250.96	251.3498	250.9598	251.3498	460.00
15/09/2022	R202 On 04-May-23			Bond Future	255.77	256.1694	255.7704	256.1694	0.00
15/09/2022	R202 On 03-August-23			Bond Future	255.90	256.3040	255.8965	256.3040	0.00
15/09/2022	R202 On 02-November-23			Bond Future	260.83	261.2464	260.8312	261.2464	0.00
15/09/2022	R209 On 03-November-22			Bond Future	11.07	67.0377	67.4198	67.0377	19,019.00
15/09/2022	R209 On 03-November-22	10.00	Call	Bond Future	57	0	0	0	7,750.00
15/09/2022	R209 On 03-November-22	11.02	Call	Bond Future	1333	1	1	1	0.00
15/09/2022	R209 On 03-November-22	11.50	Call	Bond Future	2861	3	3	3	0.00
15/09/2022	R209 On 03-November-22	10.50	Call	Bond Future	369	0	0	0	0.00
15/09/2022	R209 On 03-November-22	11.00	Call	Bond Future	1281	1	1	1	0.00
15/09/2022	R209 On 03-November-22	11.01	Call	Bond Future	1307	1	1	1	0.00
15/09/2022	R209 On 03-November-22	9.25	Call	Bond Future	1	0	0	0	6,000.00
15/09/2022	R209 On 03-November-22	9.50	Call	Bond Future	6	0	0	0	0.00
15/09/2022	R209 On 03-November-22	11.03	Call	Bond Future	1359	1	1	1	0.00
15/09/2022	R209 On 03-November-22	12.00	Call	Bond Future	4853	5	5	5	0.00
15/09/2022	R209 On 03-November-22	12.00	Put	Bond Future	232	0	0	0	7,750.00
15/09/2022	R209 On 03-November-22	11.03	Put	Bond Future	1547	2	2	2	0.00
15/09/2022	R209 On 03-November-22	10.50	Put	Bond Future	3408	4	3	4	0.00
15/09/2022	R209 On 03-November-22	9.50	Put	Bond Future	8903	9	9	9	0.00
15/09/2022	R209 On 03-November-22	9.25	Put	Bond Future	10468	11	10	11	0.00
15/09/2022	R209 On 03-November-22	11.01	Put	Bond Future	1600	2	2	2	0.00
15/09/2022	R209 On 03-November-22	11.00	Put	Bond Future	1626	2	2	2	6,000.00
15/09/2022	R209 On 03-November-22	11.50	Put	Bond Future	656	1	1	1	0.00
15/09/2022	R209 On 03-November-22	11.02	Put	Bond Future	1573	2	2	2	0.00
15/09/2022	R209 On 03-November-22	10.00	Put	Bond Future	5944	6	6	6	6,000.00
15/09/2022	R209 On 02-February-23			Bond Future	11.19	68.2398	68.6275	68.2398	2,066.00
15/09/2022	R209 On 02-February-23	10.80	Call	Bond Future	1638	1	2	1	0.00
15/09/2022	R209 On 02-February-23	10.78	Call	Bond Future	1596	1	2	1	0.00
15/09/2022	R209 On 02-February-23	10.79	Call	Bond Future	1617	1	2	1	0.00
15/09/2022	R209 On 02-February-23	10.80	Put	Bond Future	3669	4	4	4	0.00
15/09/2022	R209 On 02-February-23	10.78	Put	Bond Future	3734	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
15/09/2022	R209 On 02-February-23	10.79	Put	Bond Future	3701	4	4	4	0.00
15/09/2022	R209 On 04-May-23			Bond Future	11.30	66.3819	66.7763	66.3819	1,250.00
15/09/2022	R209 On 04-May-23	12.50	Call	Bond Future	7023	7	7	7	0.00
15/09/2022	R209 On 04-May-23	11.00	Call	Bond Future	2521	2	3	2	0.00
15/09/2022	R209 On 04-May-23	11.11	Call	Bond Future	2787	3	3	3	0.00
15/09/2022	R209 On 04-May-23	11.09	Call	Bond Future	2738	3	3	3	0.00
15/09/2022	R209 On 04-May-23	11.10	Call	Bond Future	2762	3	3	3	0.00
15/09/2022	R209 On 04-May-23	10.00	Call	Bond Future	842	1	1	1	7,500.00
15/09/2022	R209 On 04-May-23	10.00	Put	Bond Future	7876	8	8	8	0.00
15/09/2022	R209 On 04-May-23	11.10	Put	Bond Future	3796	4	4	4	0.00
15/09/2022	R209 On 04-May-23	11.09	Put	Bond Future	3823	4	4	4	0.00
15/09/2022	R209 On 04-May-23	11.11	Put	Bond Future	3769	4	4	4	0.00
15/09/2022	R209 On 04-May-23	11.00	Put	Bond Future	4071	4	4	4	7,500.00
15/09/2022	R209 On 04-May-23	12.50	Put	Bond Future	1369	1	1	1	7,500.00
15/09/2022	R209 On 03-August-23			Bond Future	11.41	67.6744	68.0761	67.6744	0.00
15/09/2022	R209 On 03-August-23	11.95	Call	Bond Future	5164	5	5	5	0.00
15/09/2022	R209 On 03-August-23	11.93	Call	Bond Future	5104	5	5	5	0.00
15/09/2022	R209 On 03-August-23	11.94	Call	Bond Future	5134	5	5	5	0.00
15/09/2022	R209 On 03-August-23	11.95	Put	Bond Future	2584	3	3	3	0.00
15/09/2022	R209 On 03-August-23	11.93	Put	Bond Future	2617	3	3	3	0.00
15/09/2022	R209 On 03-August-23	11.94	Put	Bond Future	2600	3	3	3	0.00
15/09/2022	R209 On 02-November-23			Bond Future	11.54	65.8147	66.2242	65.8147	0.00
15/09/2022	R209 On 02-November-23	11.35	Call	Bond Future	3541	3	4	3	0.00
15/09/2022	R209 On 02-November-23	11.33	Call	Bond Future	3493	3	3	3	0.00
15/09/2022	R209 On 02-November-23	11.34	Call	Bond Future	3517	3	4	3	0.00
15/09/2022	R209 On 02-November-23	11.34	Put	Bond Future	4478	5	4	5	0.00
15/09/2022	R209 On 02-November-23	11.33	Put	Bond Future	4504	5	5	5	0.00
15/09/2022	R209 On 02-November-23	11.35	Put	Bond Future	4453	5	4	5	0.00
15/09/2022	R210 On 03-November-22			Bond Future	230.56	231.0822	230.5555	231.0822	732.00
15/09/2022	R210 On 02-February-23			Bond Future	234.74	235.2811	234.7417	235.2811	300.00
15/09/2022	R210 On 04-May-23			Bond Future	236.12	236.6686	236.1174	236.6686	0.00
15/09/2022	R210 On 03-August-23			Bond Future	240.76	241.3253	240.7625	241.3253	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
15/09/2022	R210 On 02-November-23			Bond Future	242.17	242.7394	242.1659	242.7394	0.00
15/09/2022	R213 On 03-November-22			Bond Future	10.67	81.1239	81.3973	81.1239	34,070.00
15/09/2022	R213 On 03-November-22	9.13	Call	Bond Future	1	0	0	0	200.00
15/09/2022	R213 On 03-November-22	9.84	Call	Bond Future	83	0	0	0	0.00
15/09/2022	R213 On 03-November-22	10.40	Call	Bond Future	716	1	1	1	0.00
15/09/2022	R213 On 03-November-22	10.19	Call	Bond Future	381	0	0	0	0.00
15/09/2022	R213 On 03-November-22	9.98	Call	Bond Future	168	0	0	0	0.00
15/09/2022	R213 On 03-November-22	9.19	Call	Bond Future	1	0	0	0	476.00
15/09/2022	R213 On 03-November-22	10.38	Call	Bond Future	679	1	1	1	0.00
15/09/2022	R213 On 03-November-22	10.39	Call	Bond Future	697	1	1	1	0.00
15/09/2022	R213 On 03-November-22	10.37	Call	Bond Future	660	1	1	1	0.00
15/09/2022	R213 On 03-November-22	10.37	Put	Bond Future	2107	2	2	2	200.00
15/09/2022	R213 On 03-November-22	10.39	Put	Bond Future	2048	2	2	2	0.00
15/09/2022	R213 On 03-November-22	10.38	Put	Bond Future	2077	2	2	2	0.00
15/09/2022	R213 On 03-November-22	9.19	Put	Bond Future	7384	8	7	8	0.00
15/09/2022	R213 On 03-November-22	9.98	Put	Bond Future	3518	4	4	4	200.00
15/09/2022	R213 On 03-November-22	10.19	Put	Bond Future	2700	3	3	3	476.00
15/09/2022	R213 On 03-November-22	10.40	Put	Bond Future	2019	2	2	2	0.00
15/09/2022	R213 On 03-November-22	9.84	Put	Bond Future	4131	4	4	4	476.00
15/09/2022	R213 On 03-November-22	9.13	Put	Bond Future	7700	8	8	8	0.00
15/09/2022	R213 On 02-February-23			Bond Future	10.83	82.5780	82.8553	82.5780	0.00
15/09/2022	R213 On 02-February-23	10.43	Call	Bond Future	1433	1	1	1	912.00
15/09/2022	R213 On 02-February-23	10.22	Call	Bond Future	1079	1	1	1	0.00
15/09/2022	R213 On 02-February-23	9.16	Call	Bond Future	207	0	0	0	476.00
15/09/2022	R213 On 02-February-23	10.21	Call	Bond Future	1065	1	1	1	0.00
15/09/2022	R213 On 02-February-23	10.23	Call	Bond Future	1094	1	1	1	0.00
15/09/2022	R213 On 02-February-23	10.35	Call	Bond Future	1290	1	1	1	0.00
15/09/2022	R213 On 02-February-23	12.20	Call	Bond Future	6555	6	7	6	0.00
15/09/2022	R213 On 02-February-23	10.01	Call	Bond Future	797	1	1	1	0.00
15/09/2022	R213 On 02-February-23	12.20	Put	Bond Future	574	1	1	1	912.00
15/09/2022	R213 On 02-February-23	10.22	Put	Bond Future	3914	4	4	4	0.00
15/09/2022	R213 On 02-February-23	10.43	Put	Bond Future	3271	3	3	3	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
15/09/2022	R213 On 02-February-23	10.35	Put	Bond Future	3506	4	4	4	476.00
15/09/2022	R213 On 02-February-23	10.21	Put	Bond Future	3947	4	4	4	0.00
15/09/2022	R213 On 02-February-23	9.16	Put	Bond Future	8315	9	8	9	0.00
15/09/2022	R213 On 02-February-23	10.01	Put	Bond Future	4644	5	5	5	476.00
15/09/2022	R213 On 02-February-23	10.23	Put	Bond Future	3881	4	4	4	0.00
15/09/2022	R213 On 04-May-23			Bond Future	10.96	80.5924	80.8744	80.5924	0.00
15/09/2022	R213 On 04-May-23	10.74	Call	Bond Future	2304	2	2	2	0.00
15/09/2022	R213 On 04-May-23	10.73	Call	Bond Future	2283	2	2	2	0.00
15/09/2022	R213 On 04-May-23	10.75	Call	Bond Future	2325	2	2	2	0.00
15/09/2022	R213 On 04-May-23	10.75	Put	Bond Future	3275	3	3	3	0.00
15/09/2022	R213 On 04-May-23	10.73	Put	Bond Future	3324	3	3	3	0.00
15/09/2022	R213 On 04-May-23	10.74	Put	Bond Future	3300	3	3	3	0.00
15/09/2022	R213 On 03-August-23			Bond Future	11.10	82.1609	82.4483	82.1609	0.00
15/09/2022	R213 On 03-August-23	11.62	Call	Bond Future	4475	4	4	4	0.00
15/09/2022	R213 On 03-August-23	11.61	Call	Bond Future	4447	4	4	4	0.00
15/09/2022	R213 On 03-August-23	11.63	Call	Bond Future	4502	4	5	4	0.00
15/09/2022	R213 On 03-August-23	11.62	Put	Bond Future	2242	2	2	2	0.00
15/09/2022	R213 On 03-August-23	11.61	Put	Bond Future	2256	2	2	2	0.00
15/09/2022	R213 On 03-August-23	11.63	Put	Bond Future	2227	2	2	2	0.00
15/09/2022	R213 On 02-November-23			Bond Future	11.25	80.1775	80.4703	80.1775	0.00
15/09/2022	R213 On 02-November-23	11.12	Call	Bond Future	3026	3	3	3	0.00
15/09/2022	R213 On 02-November-23	11.11	Call	Bond Future	3004	3	3	3	0.00
15/09/2022	R213 On 02-November-23	11.13	Call	Bond Future	3048	3	3	3	0.00
15/09/2022	R213 On 02-November-23	11.13	Put	Bond Future	3570	4	4	4	0.00
15/09/2022	R213 On 02-November-23	11.11	Put	Bond Future	3612	4	4	4	0.00
15/09/2022	R213 On 02-November-23	11.12	Put	Bond Future	3591	4	4	4	0.00
15/09/2022	R214 On 03-November-22			Bond Future	11.20	64.5196	64.9434	64.5196	25,440.00
15/09/2022	R214 On 03-November-22	11.36	Call	Bond Future	2001	2	2	2	0.00
15/09/2022	R214 On 03-November-22	11.35	Call	Bond Future	1968	2	2	2	0.00
15/09/2022	R214 On 03-November-22	11.34	Call	Bond Future	1936	2	2	2	0.00
15/09/2022	R214 On 03-November-22	11.36	Put	Bond Future	1152	1	1	1	0.00
15/09/2022	R214 On 03-November-22	11.35	Put	Bond Future	1173	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
15/09/2022	R214 On 03-November-22	11.34	Put	Bond Future	1194	1	1	1	0.00
15/09/2022	R214 On 02-February-23			Bond Future	11.32	65.6761	66.1067	65.6761	64,507.00
15/09/2022	R214 On 02-February-23	11.09	Call	Bond Future	2152	2	2	2	0.00
15/09/2022	R214 On 02-February-23	11.07	Call	Bond Future	2102	2	2	2	0.00
15/09/2022	R214 On 02-February-23	11.08	Call	Bond Future	2127	2	2	2	0.00
15/09/2022	R214 On 02-February-23	11.08	Put	Bond Future	3445	4	3	4	0.00
15/09/2022	R214 On 02-February-23	11.07	Put	Bond Future	3476	4	3	4	0.00
15/09/2022	R214 On 02-February-23	11.09	Put	Bond Future	3415	4	3	4	0.00
15/09/2022	R214 On 04-May-23			Bond Future	11.43	63.6240	64.0624	63.6240	0.00
15/09/2022	R214 On 04-May-23	11.38	Call	Bond Future	3321	3	3	3	0.00
15/09/2022	R214 On 04-May-23	11.36	Call	Bond Future	3266	3	3	3	0.00
15/09/2022	R214 On 04-May-23	11.37	Call	Bond Future	3293	3	3	3	0.00
15/09/2022	R214 On 04-May-23	11.37	Put	Bond Future	3590	4	4	4	0.00
15/09/2022	R214 On 04-May-23	11.36	Put	Bond Future	3616	4	4	4	0.00
15/09/2022	R214 On 04-May-23	11.38	Put	Bond Future	3565	4	4	4	0.00
15/09/2022	R214 On 03-August-23			Bond Future	11.53	64.8625	65.3093	64.8625	0.00
15/09/2022	R214 On 03-August-23	12.16	Call	Bond Future	5796	6	6	6	0.00
15/09/2022	R214 On 03-August-23	12.14	Call	Bond Future	5732	5	6	5	0.00
15/09/2022	R214 On 03-August-23	12.15	Call	Bond Future	5764	5	6	5	0.00
15/09/2022	R214 On 03-August-23	12.15	Put	Bond Future	2645	3	3	3	0.00
15/09/2022	R214 On 03-August-23	12.14	Put	Bond Future	2661	3	3	3	0.00
15/09/2022	R214 On 03-August-23	12.16	Put	Bond Future	2628	3	3	3	0.00
15/09/2022	R214 On 02-November-23			Bond Future	11.64	62.8028	63.2581	62.8028	0.00
15/09/2022	R214 On 02-November-23	11.45	Call	Bond Future	3719	4	4	4	0.00
15/09/2022	R214 On 02-November-23	11.47	Call	Bond Future	3770	4	4	4	0.00
15/09/2022	R214 On 02-November-23	11.46	Call	Bond Future	3744	4	4	4	0.00
15/09/2022	R214 On 02-November-23	11.46	Put	Bond Future	4692	5	5	5	0.00
15/09/2022	R214 On 02-November-23	11.45	Put	Bond Future	4719	5	5	5	0.00
15/09/2022	R214 On 02-November-23	11.47	Put	Bond Future	4665	5	5	5	0.00
15/09/2022	R248 On 03-November-22			Bond Future	11.20	80.5865	81.1183	80.5865	254,347.00
15/09/2022	R248 On 03-November-22	10.00	Call	Bond Future	41	0	0	0	0.00
15/09/2022	R248 On 03-November-22	11.90	Call	Bond Future	5045	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
15/09/2022	R248 On 03-November-22	11.30	Call	Bond Future	2267	2	2	2	950.00
15/09/2022	R248 On 03-November-22	11.31	Call	Bond Future	2307	2	2	2	0.00
15/09/2022	R248 On 03-November-22	10.60	Call	Bond Future	424	0	0	0	950.00
15/09/2022	R248 On 03-November-22	11.32	Call	Bond Future	2346	2	2	2	0.00
15/09/2022	R248 On 03-November-22	11.20	Call	Bond Future	1894	2	2	2	0.00
15/09/2022	R248 On 03-November-22	10.70	Call	Bond Future	576	0	1	0	0.00
15/09/2022	R248 On 03-November-22	10.70	Put	Bond Future	4177	5	4	5	0.00
15/09/2022	R248 On 03-November-22	11.20	Put	Bond Future	1928	2	2	2	0.00
15/09/2022	R248 On 03-November-22	11.30	Put	Bond Future	1619	2	2	2	0.00
15/09/2022	R248 On 03-November-22	11.31	Put	Bond Future	1591	2	2	2	0.00
15/09/2022	R248 On 03-November-22	10.60	Put	Bond Future	4773	5	5	5	0.00
15/09/2022	R248 On 03-November-22	11.90	Put	Bond Future	514	1	1	1	0.00
15/09/2022	R248 On 03-November-22	10.00	Put	Bond Future	9123	10	9	10	0.00
15/09/2022	R248 On 03-November-22	11.32	Put	Bond Future	1563	2	2	2	0.00
15/09/2022	R248 On 02-February-23			Bond Future	11.32	82.0678	82.6081	82.0678	0.00
15/09/2022	R248 On 02-February-23	11.10	Call	Bond Future	2748	3	3	3	2,700.00
15/09/2022	R248 On 02-February-23	11.06	Call	Bond Future	2621	2	3	2	0.00
15/09/2022	R248 On 02-February-23	10.40	Call	Bond Future	1021	1	1	1	2,700.00
15/09/2022	R248 On 02-February-23	11.07	Call	Bond Future	2653	2	3	2	0.00
15/09/2022	R248 On 02-February-23	11.08	Call	Bond Future	2684	2	3	2	0.00
15/09/2022	R248 On 02-February-23	11.08	Put	Bond Future	4313	5	4	5	0.00
15/09/2022	R248 On 02-February-23	11.10	Put	Bond Future	4237	5	4	5	0.00
15/09/2022	R248 On 02-February-23	11.07	Put	Bond Future	4351	5	4	5	0.00
15/09/2022	R248 On 02-February-23	10.40	Put	Bond Future	7654	8	8	8	0.00
15/09/2022	R248 On 02-February-23	11.06	Put	Bond Future	4389	5	4	5	0.00
15/09/2022	R248 On 04-May-23			Bond Future	11.42	79.1662	79.7163	79.1662	0.00
15/09/2022	R248 On 04-May-23	11.33	Call	Bond Future	4009	4	4	4	0.00
15/09/2022	R248 On 04-May-23	11.34	Call	Bond Future	4043	4	4	4	0.00
15/09/2022	R248 On 04-May-23	11.35	Call	Bond Future	4078	4	4	4	0.00
15/09/2022	R248 On 04-May-23	11.35	Put	Bond Future	4571	5	5	5	0.00
15/09/2022	R248 On 04-May-23	11.34	Put	Bond Future	4603	5	5	5	0.00
15/09/2022	R248 On 04-May-23	11.33	Put	Bond Future	4637	5	5	5	0.00
15/09/2022	R248 On 03-August-23			Bond Future	11.53	80.6698	81.2304	80.6698	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
15/09/2022	R248 On 03-August-23	12.09	Call	Bond Future	6967	7	7	7	0.00
15/09/2022	R248 On 03-August-23	12.10	Call	Bond Future	7006	7	7	7	0.00
15/09/2022	R248 On 03-August-23	12.11	Call	Bond Future	7044	7	7	7	0.00
15/09/2022	R248 On 03-August-23	12.11	Put	Bond Future	3427	4	3	4	0.00
15/09/2022	R248 On 03-August-23	12.10	Put	Bond Future	3449	4	3	4	0.00
15/09/2022	R248 On 03-August-23	12.09	Put	Bond Future	3470	4	3	4	0.00
15/09/2022	R248 On 02-November-23			Bond Future	11.64	77.7899	78.3611	77.7899	0.00
15/09/2022	R248 On 02-November-23	11.49	Call	Bond Future	4790	5	5	5	0.00
15/09/2022	R248 On 02-November-23	11.47	Call	Bond Future	4727	4	5	4	0.00
15/09/2022	R248 On 02-November-23	11.48	Call	Bond Future	4758	4	5	4	0.00
15/09/2022	R248 On 02-November-23	11.49	Put	Bond Future	5774	6	6	6	0.00
15/09/2022	R248 On 02-November-23	11.47	Put	Bond Future	5842	6	6	6	0.00
15/09/2022	R248 On 02-November-23	11.48	Put	Bond Future	5808	6	6	6	0.00