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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/09/2022 TO: 19/09/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	2025 On 03-November-22			Bond Future	166.98	167.0915	166.9788	167.0915	7,188.00
19/09/2022	2025 On 02-February-23			Bond Future	168.29	168.4083	168.2922	168.4083	1,936.00
19/09/2022	2025 On 04-May-23			Bond Future	171.52	171.6354	171.5162	171.6354	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
19/09/2022	2025 On 03-August-23			Bond Future	173.11	173.2288	173.1091	173.2288	0.00
19/09/2022	2025 On 02-November-23			Bond Future	176.45	176.5695	176.4474	176.5695	0.00
19/09/2022	2029 On 03-November-22			Bond Future	122.10	121.7678	122.0958	121.7678	1,519.00
19/09/2022	2029 On 02-February-23			Bond Future	124.31	123.9772	124.3095	123.9772	728.00
19/09/2022	2029 On 04-May-23			Bond Future	125.38	125.0414	125.3804	125.0414	0.00
19/09/2022	2029 On 03-August-23			Bond Future	127.85	127.5008	127.8461	127.5008	0.00
19/09/2022	2029 On 02-November-23			Bond Future	128.95	128.5982	128.9525	128.5982	0.00
19/09/2022	2030 On 03-November-22			Bond Future	10.53	90.1214	89.5429	90.1214	63,269.00
19/09/2022	2030 On 03-November-22	10.08	Call	Bond Future	385	1	0	1	0.00
19/09/2022	2030 On 03-November-22	10.09	Call	Bond Future	398	1	0	1	0.00
19/09/2022	2030 On 03-November-22	10.20	Call	Bond Future	559	1	1	1	500.00
19/09/2022	2030 On 03-November-22	11.57	Call	Bond Future	4757	5	5	5	0.00
19/09/2022	2030 On 03-November-22	9.70	Call	Bond Future	75	0	0	0	500.00
19/09/2022	2030 On 03-November-22	10.10	Call	Bond Future	411	1	0	1	0.00
19/09/2022	2030 On 03-November-22	10.10	Put	Bond Future	2425	2	2	2	0.00
19/09/2022	2030 On 03-November-22	10.20	Put	Bond Future	2105	2	2	2	0.00
19/09/2022	2030 On 03-November-22	9.70	Put	Bond Future	3994	3	4	3	0.00
19/09/2022	2030 On 03-November-22	11.57	Put	Bond Future	190	0	0	0	500.00
19/09/2022	2030 On 03-November-22	10.09	Put	Bond Future	2459	2	2	2	0.00
19/09/2022	2030 On 03-November-22	10.08	Put	Bond Future	2493	2	2	2	0.00
19/09/2022	2030 On 02-February-23			Bond Future	10.69	87.7292	87.1392	87.7292	5,200.00
19/09/2022	2030 On 02-February-23	11.55	Call	Bond Future	4579	5	5	5	5,000.00
19/09/2022	2030 On 02-February-23	11.12	Call	Bond Future	3261	4	3	4	0.00
19/09/2022	2030 On 02-February-23	11.16	Call	Bond Future	3377	4	3	4	0.00
19/09/2022	2030 On 02-February-23	10.01	Call	Bond Future	884	1	1	1	0.00
19/09/2022	2030 On 02-February-23	9.83	Call	Bond Future	676	1	1	1	388.00
19/09/2022	2030 On 02-February-23	8.81	Call	Bond Future	130	0	0	0	102.00
19/09/2022	2030 On 02-February-23	9.08	Call	Bond Future	203	0	0	0	388.00
19/09/2022	2030 On 02-February-23	9.94	Call	Bond Future	798	1	1	1	0.00
19/09/2022	2030 On 02-February-23	9.79	Call	Bond Future	635	1	1	1	0.00
19/09/2022	2030 On 02-February-23	11.35	Call	Bond Future	3947	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
19/09/2022	2030 On 02-February-23	9.99	Call	Bond Future	858	1	1	1	0.00
19/09/2022	2030 On 02-February-23	10.00	Call	Bond Future	871	1	1	1	0.00
19/09/2022	2030 On 02-February-23	9.80	Call	Bond Future	645	1	1	1	0.00
19/09/2022	2030 On 02-February-23	9.20	Call	Bond Future	246	0	0	0	0.00
19/09/2022	2030 On 02-February-23	9.04	Call	Bond Future	190	0	0	0	0.00
19/09/2022	2030 On 02-February-23	9.66	Call	Bond Future	515	1	1	1	0.00
19/09/2022	2030 On 02-February-23	9.66	Put	Bond Future	5237	5	5	5	102.00
19/09/2022	2030 On 02-February-23	8.81	Put	Bond Future	8984	8	9	8	0.00
19/09/2022	2030 On 02-February-23	9.04	Put	Bond Future	7904	7	8	7	0.00
19/09/2022	2030 On 02-February-23	9.08	Put	Bond Future	7720	7	8	7	0.00
19/09/2022	2030 On 02-February-23	9.20	Put	Bond Future	7176	7	7	7	0.00
19/09/2022	2030 On 02-February-23	9.94	Put	Bond Future	4208	4	4	4	102.00
19/09/2022	2030 On 02-February-23	10.01	Put	Bond Future	3970	4	4	4	0.00
19/09/2022	2030 On 02-February-23	11.35	Put	Bond Future	1100	1	1	1	0.00
19/09/2022	2030 On 02-February-23	11.16	Put	Bond Future	1341	1	1	1	388.00
19/09/2022	2030 On 02-February-23	9.79	Put	Bond Future	4745	4	5	4	0.00
19/09/2022	2030 On 02-February-23	9.83	Put	Bond Future	4599	4	5	4	0.00
19/09/2022	2030 On 02-February-23	9.80	Put	Bond Future	4708	4	5	4	0.00
19/09/2022	2030 On 02-February-23	9.99	Put	Bond Future	4037	4	4	4	0.00
19/09/2022	2030 On 02-February-23	10.00	Put	Bond Future	4003	4	4	4	0.00
19/09/2022	2030 On 02-February-23	11.12	Put	Bond Future	1397	1	1	1	0.00
19/09/2022	2030 On 02-February-23	11.55	Put	Bond Future	890	1	1	1	0.00
19/09/2022	2030 On 04-May-23			Bond Future	10.85	89.3920	88.7903	89.3920	0.00
19/09/2022	2030 On 04-May-23	12.57	Call	Bond Future	7722	8	8	8	0.00
19/09/2022	2030 On 04-May-23	11.62	Call	Bond Future	4752	5	5	5	0.00
19/09/2022	2030 On 04-May-23	12.04	Call	Bond Future	6028	7	6	7	0.00
19/09/2022	2030 On 04-May-23	12.50	Call	Bond Future	7504	8	8	8	0.00
19/09/2022	2030 On 04-May-23	10.54	Call	Bond Future	2034	2	2	2	0.00
19/09/2022	2030 On 04-May-23	10.65	Call	Bond Future	2261	3	2	3	350.00
19/09/2022	2030 On 04-May-23	9.58	Call	Bond Future	676	1	1	1	150.00
19/09/2022	2030 On 04-May-23	11.34	Call	Bond Future	3955	4	4	4	0.00
19/09/2022	2030 On 04-May-23	10.42	Call	Bond Future	1804	2	2	2	479.00
19/09/2022	2030 On 04-May-23	10.52	Call	Bond Future	1994	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
19/09/2022	2030 On 04-May-23	10.53	Call	Bond Future	2014	2	2	2	0.00
19/09/2022	2030 On 04-May-23	9.67	Call	Bond Future	760	1	1	1	479.00
19/09/2022	2030 On 04-May-23	9.78	Call	Bond Future	872	1	1	1	388.00
19/09/2022	2030 On 04-May-23	9.03	Call	Bond Future	345	0	0	0	388.00
19/09/2022	2030 On 04-May-23	10.00	Call	Bond Future	1132	1	1	1	1,080.00
19/09/2022	2030 On 04-May-23	10.00	Put	Bond Future	4855	4	5	4	0.00
19/09/2022	2030 On 04-May-23	9.03	Put	Bond Future	8588	8	9	8	0.00
19/09/2022	2030 On 04-May-23	9.58	Put	Bond Future	6322	6	6	6	0.00
19/09/2022	2030 On 04-May-23	9.78	Put	Bond Future	5596	5	6	5	0.00
19/09/2022	2030 On 04-May-23	9.67	Put	Bond Future	5989	6	6	6	0.00
19/09/2022	2030 On 04-May-23	10.53	Put	Bond Future	3381	3	3	3	0.00
19/09/2022	2030 On 04-May-23	10.52	Put	Bond Future	3405	3	3	3	0.00
19/09/2022	2030 On 04-May-23	10.42	Put	Bond Future	3654	3	4	3	0.00
19/09/2022	2030 On 04-May-23	11.34	Put	Bond Future	1871	2	2	2	150.00
19/09/2022	2030 On 04-May-23	10.65	Put	Bond Future	3106	3	3	3	0.00
19/09/2022	2030 On 04-May-23	10.54	Put	Bond Future	3358	3	3	3	0.00
19/09/2022	2030 On 04-May-23	12.50	Put	Bond Future	770	1	1	1	479.00
19/09/2022	2030 On 04-May-23	12.04	Put	Bond Future	1098	1	1	1	1,080.00
19/09/2022	2030 On 04-May-23	11.62	Put	Bond Future	1514	1	2	1	388.00
19/09/2022	2030 On 04-May-23	12.57	Put	Bond Future	718	1	1	1	350.00
19/09/2022	2030 On 03-August-23			Bond Future	11.00	87.1244	86.5108	87.1244	0.00
19/09/2022	2030 On 03-August-23	12.59	Call	Bond Future	7318	8	7	8	0.00
19/09/2022	2030 On 03-August-23	11.36	Call	Bond Future	3800	4	4	4	0.00
19/09/2022	2030 On 03-August-23	12.89	Call	Bond Future	8226	9	8	9	0.00
19/09/2022	2030 On 03-August-23	11.34	Call	Bond Future	3749	4	4	4	0.00
19/09/2022	2030 On 03-August-23	11.35	Call	Bond Future	3775	4	4	4	0.00
19/09/2022	2030 On 03-August-23	10.40	Call	Bond Future	1743	2	2	2	1,012.00
19/09/2022	2030 On 03-August-23	10.65	Call	Bond Future	2194	2	2	2	350.00
19/09/2022	2030 On 03-August-23	10.65	Put	Bond Future	3675	3	4	3	0.00
19/09/2022	2030 On 03-August-23	11.36	Put	Bond Future	2339	2	2	2	0.00
19/09/2022	2030 On 03-August-23	11.34	Put	Bond Future	2369	2	2	2	0.00
19/09/2022	2030 On 03-August-23	12.89	Put	Bond Future	836	1	1	1	350.00
19/09/2022	2030 On 03-August-23	10.40	Put	Bond Future	4290	4	4	4	0.00

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19/09/2022	2030 On 03-August-23	12.59	Put	Bond Future	1049	1	1	1	1,012.00
19/09/2022	2030 On 03-August-23	11.35	Put	Bond Future	2354	2	2	2	0.00
19/09/2022	2030 On 02-November-23			Bond Future	11.17	88.7855	88.1601	88.7855	0.00
19/09/2022	2030 On 02-November-23	10.82	Call	Bond Future	2468	3	2	3	0.00
19/09/2022	2030 On 02-November-23	10.81	Call	Bond Future	2448	3	2	3	0.00
19/09/2022	2030 On 02-November-23	10.80	Call	Bond Future	2429	3	2	3	0.00
19/09/2022	2030 On 02-November-23	10.80	Put	Bond Future	3930	4	4	4	0.00
19/09/2022	2030 On 02-November-23	10.81	Put	Bond Future	3909	4	4	4	0.00
19/09/2022	2030 On 02-November-23	10.82	Put	Bond Future	3887	4	4	4	0.00
19/09/2022	2032 On 03-November-22			Bond Future	11.00	85.7044	85.0010	85.7044	170,395.00
19/09/2022	2032 On 03-November-22	9.31	Call	Bond Future	1	0	0	0	180.00
19/09/2022	2032 On 03-November-22	9.46	Call	Bond Future	1	0	0	0	500.00
19/09/2022	2032 On 03-November-22	11.55	Call	Bond Future	3290	4	3	4	0.00
19/09/2022	2032 On 03-November-22	12.30	Call	Bond Future	6449	7	6	7	0.00
19/09/2022	2032 On 03-November-22	10.66	Call	Bond Future	642	1	1	1	0.00
19/09/2022	2032 On 03-November-22	10.67	Call	Bond Future	660	1	1	1	750.00
19/09/2022	2032 On 03-November-22	11.45	Call	Bond Future	2907	3	3	3	0.00
19/09/2022	2032 On 03-November-22	10.21	Call	Bond Future	128	0	0	0	500.00
19/09/2022	2032 On 03-November-22	10.49	Call	Bond Future	383	1	0	1	0.00
19/09/2022	2032 On 03-November-22	10.56	Call	Bond Future	479	1	0	1	0.00
19/09/2022	2032 On 03-November-22	10.11	Call	Bond Future	79	0	0	0	0.00
19/09/2022	2032 On 03-November-22	9.36	Call	Bond Future	1	0	0	0	454.00
19/09/2022	2032 On 03-November-22	10.16	Call	Bond Future	101	0	0	0	0.00
19/09/2022	2032 On 03-November-22	9.92	Call	Bond Future	27	0	0	0	750.00
19/09/2022	2032 On 03-November-22	9.92	Put	Bond Future	5839	5	6	5	0.00
19/09/2022	2032 On 03-November-22	10.11	Put	Bond Future	4832	4	5	4	454.00
19/09/2022	2032 On 03-November-22	10.16	Put	Bond Future	4579	4	5	4	180.00
19/09/2022	2032 On 03-November-22	9.36	Put	Bond Future	9031	8	9	8	0.00
19/09/2022	2032 On 03-November-22	9.46	Put	Bond Future	8446	8	8	8	0.00
19/09/2022	2032 On 03-November-22	10.56	Put	Bond Future	2790	2	3	2	180.00
19/09/2022	2032 On 03-November-22	9.31	Put	Bond Future	9326	9	9	9	0.00
19/09/2022	2032 On 03-November-22	10.49	Put	Bond Future	3068	3	3	3	454.00

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19/09/2022	2032 On 03-November-22	10.21	Put	Bond Future	4331	4	4	4	0.00
19/09/2022	2032 On 03-November-22	11.45	Put	Bond Future	644	1	1	1	7,500.00
19/09/2022	2032 On 03-November-22	10.67	Put	Bond Future	2388	2	2	2	0.00
19/09/2022	2032 On 03-November-22	10.66	Put	Bond Future	2423	2	2	2	0.00
19/09/2022	2032 On 03-November-22	12.30	Put	Bond Future	115	0	0	0	750.00
19/09/2022	2032 On 03-November-22	11.55	Put	Bond Future	533	0	1	0	500.00
19/09/2022	2032 On 02-February-23			Bond Future	11.16	87.2384	86.5214	87.2384	18.00
19/09/2022	2032 On 02-February-23	11.84	Call	Bond Future	4642	5	5	5	0.00
19/09/2022	2032 On 02-February-23	12.75	Call	Bond Future	8013	9	8	9	0.00
19/09/2022	2032 On 02-February-23	10.38	Call	Bond Future	923	1	1	1	0.00
19/09/2022	2032 On 02-February-23	10.39	Call	Bond Future	938	1	1	1	0.00
19/09/2022	2032 On 02-February-23	10.16	Call	Bond Future	648	1	1	1	0.00
19/09/2022	2032 On 02-February-23	9.31	Call	Bond Future	141	0	0	0	454.00
19/09/2022	2032 On 02-February-23	11.69	Call	Bond Future	4135	5	4	5	0.00
19/09/2022	2032 On 02-February-23	10.40	Call	Bond Future	952	1	1	1	0.00
19/09/2022	2032 On 02-February-23	10.50	Call	Bond Future	1103	1	1	1	0.00
19/09/2022	2032 On 02-February-23	10.67	Call	Bond Future	1405	2	1	2	750.00
19/09/2022	2032 On 02-February-23	10.22	Call	Bond Future	716	1	1	1	500.00
19/09/2022	2032 On 02-February-23	9.47	Call	Bond Future	193	0	0	0	500.00
19/09/2022	2032 On 02-February-23	9.92	Call	Bond Future	428	1	0	1	750.00
19/09/2022	2032 On 02-February-23	9.92	Put	Bond Future	6945	6	7	6	0.00
19/09/2022	2032 On 02-February-23	9.47	Put	Bond Future	9244	9	9	9	0.00
19/09/2022	2032 On 02-February-23	10.22	Put	Bond Future	5593	5	6	5	0.00
19/09/2022	2032 On 02-February-23	10.67	Put	Bond Future	3895	3	4	3	0.00
19/09/2022	2032 On 02-February-23	10.50	Put	Bond Future	4485	4	4	4	454.00
19/09/2022	2032 On 02-February-23	10.40	Put	Bond Future	4864	4	5	4	0.00
19/09/2022	2032 On 02-February-23	11.69	Put	Bond Future	1524	1	2	1	0.00
19/09/2022	2032 On 02-February-23	9.31	Put	Bond Future	10117	9	10	9	0.00
19/09/2022	2032 On 02-February-23	10.16	Put	Bond Future	5849	5	6	5	454.00
19/09/2022	2032 On 02-February-23	10.39	Put	Bond Future	4903	4	5	4	0.00
19/09/2022	2032 On 02-February-23	10.38	Put	Bond Future	4942	4	5	4	0.00
19/09/2022	2032 On 02-February-23	12.75	Put	Bond Future	518	0	1	0	750.00
19/09/2022	2032 On 02-February-23	11.84	Put	Bond Future	1314	1	1	1	500.00

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19/09/2022	2032 On 04-May-23			Bond Future	11.30	84.7310	84.0000	84.7310	0.00
19/09/2022	2032 On 04-May-23	10.62	Call	Bond Future	1673	2	2	2	400.00
19/09/2022	2032 On 04-May-23	10.87	Call	Bond Future	2167	2	2	2	0.00
19/09/2022	2032 On 04-May-23	10.88	Call	Bond Future	2188	3	2	3	0.00
19/09/2022	2032 On 04-May-23	10.89	Call	Bond Future	2210	3	2	3	0.00
19/09/2022	2032 On 04-May-23	11.37	Call	Bond Future	3383	4	3	4	400.00
19/09/2022	2032 On 04-May-23	13.43	Call	Bond Future	10184	11	10	11	0.00
19/09/2022	2032 On 04-May-23	13.43	Put	Bond Future	610	1	1	1	400.00
19/09/2022	2032 On 04-May-23	10.89	Put	Bond Future	4269	4	4	4	0.00
19/09/2022	2032 On 04-May-23	10.88	Put	Bond Future	4298	4	4	4	0.00
19/09/2022	2032 On 04-May-23	10.87	Put	Bond Future	4327	4	4	4	0.00
19/09/2022	2032 On 04-May-23	10.62	Put	Bond Future	5109	5	5	5	0.00
19/09/2022	2032 On 04-May-23	11.37	Put	Bond Future	3066	3	3	3	0.00
19/09/2022	2032 On 03-August-23			Bond Future	11.45	86.3802	85.6347	86.3802	2,600.00
19/09/2022	2032 On 03-August-23	11.75	Call	Bond Future	4346	5	4	5	0.00
19/09/2022	2032 On 03-August-23	11.76	Call	Bond Future	4374	5	4	5	0.00
19/09/2022	2032 On 03-August-23	11.90	Call	Bond Future	4778	5	5	5	5,000.00
19/09/2022	2032 On 03-August-23	11.77	Call	Bond Future	4402	5	4	5	0.00
19/09/2022	2032 On 03-August-23	11.77	Put	Bond Future	2894	3	3	3	0.00
19/09/2022	2032 On 03-August-23	11.90	Put	Bond Future	2669	2	3	2	0.00
19/09/2022	2032 On 03-August-23	11.76	Put	Bond Future	2913	3	3	3	0.00
19/09/2022	2032 On 03-August-23	11.75	Put	Bond Future	2931	3	3	3	0.00
19/09/2022	2032 On 02-November-23			Bond Future	11.61	83.8693	83.1095	83.8693	0.00
19/09/2022	2032 On 02-November-23	11.22	Call	Bond Future	2901	3	3	3	0.00
19/09/2022	2032 On 02-November-23	11.23	Call	Bond Future	2923	3	3	3	0.00
19/09/2022	2032 On 02-November-23	11.24	Call	Bond Future	2945	3	3	3	0.00
19/09/2022	2032 On 02-November-23	11.24	Put	Bond Future	4693	4	5	4	0.00
19/09/2022	2032 On 02-November-23	11.23	Put	Bond Future	4719	4	5	4	0.00
19/09/2022	2032 On 02-November-23	11.22	Put	Bond Future	4744	4	5	4	0.00
19/09/2022	2033 On 03-November-22			Bond Future	114.44	114.6133	114.4365	114.6133	1,287.00
19/09/2022	2033 On 02-February-23			Bond Future	116.51	116.6928	116.5114	116.6928	6,141.00
19/09/2022	2033 On 04-May-23			Bond Future	117.35	117.5319	117.3471	117.5319	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
19/09/2022	2033 On 03-August-23			Bond Future	119.65	119.8436	119.6549	119.8436	0.00
19/09/2022	2033 On 02-November-23			Bond Future	120.51	120.7034	120.5131	120.7034	0.00
19/09/2022	2037 On 03-November-22			Bond Future	11.43	82.8909	81.9027	82.8909	65,201.00
19/09/2022	2037 On 03-November-22	11.30	Call	Bond Future	1247	2	1	2	0.00
19/09/2022	2037 On 03-November-22	11.32	Call	Bond Future	1301	2	1	2	0.00
19/09/2022	2037 On 03-November-22	11.31	Call	Bond Future	1273	2	1	2	0.00
19/09/2022	2037 On 03-November-22	11.31	Put	Bond Future	1999	2	2	2	0.00
19/09/2022	2037 On 03-November-22	11.30	Put	Bond Future	2032	2	2	2	0.00
19/09/2022	2037 On 03-November-22	11.32	Put	Bond Future	1967	2	2	2	0.00
19/09/2022	2037 On 02-February-23			Bond Future	11.57	80.1189	79.1120	80.1189	71,397.00
19/09/2022	2037 On 02-February-23	11.10	Call	Bond Future	1758	2	2	2	636.00
19/09/2022	2037 On 02-February-23	11.05	Call	Bond Future	1644	2	2	2	0.00
19/09/2022	2037 On 02-February-23	11.97	Call	Bond Future	4362	5	4	5	0.00
19/09/2022	2037 On 02-February-23	11.03	Call	Bond Future	1600	2	2	2	0.00
19/09/2022	2037 On 02-February-23	11.04	Call	Bond Future	1622	2	2	2	0.00
19/09/2022	2037 On 02-February-23	11.04	Put	Bond Future	4784	4	5	4	0.00
19/09/2022	2037 On 02-February-23	11.03	Put	Bond Future	4824	4	5	4	0.00
19/09/2022	2037 On 02-February-23	11.05	Put	Bond Future	4746	4	5	4	0.00
19/09/2022	2037 On 02-February-23	11.10	Put	Bond Future	4555	4	5	4	0.00
19/09/2022	2037 On 02-February-23	11.97	Put	Bond Future	2127	2	2	2	636.00
19/09/2022	2037 On 04-May-23			Bond Future	11.71	81.6379	80.6115	81.6379	0.00
19/09/2022	2037 On 04-May-23	11.78	Call	Bond Future	4006	5	4	5	400.00
19/09/2022	2037 On 04-May-23	11.03	Call	Bond Future	2015	2	2	2	400.00
19/09/2022	2037 On 04-May-23	13.73	Call	Bond Future	11153	12	11	12	0.00
19/09/2022	2037 On 04-May-23	11.32	Call	Bond Future	2698	3	3	3	0.00
19/09/2022	2037 On 04-May-23	11.31	Call	Bond Future	2673	3	3	3	0.00
19/09/2022	2037 On 04-May-23	11.30	Call	Bond Future	2648	3	3	3	0.00
19/09/2022	2037 On 04-May-23	11.30	Put	Bond Future	5008	4	5	4	0.00
19/09/2022	2037 On 04-May-23	11.31	Put	Bond Future	4974	4	5	4	0.00
19/09/2022	2037 On 04-May-23	11.03	Put	Bond Future	5991	5	6	5	0.00
19/09/2022	2037 On 04-May-23	13.73	Put	Bond Future	868	1	1	1	400.00
19/09/2022	2037 On 04-May-23	11.32	Put	Bond Future	4941	4	5	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
19/09/2022	2037 On 04-May-23	11.78	Put	Bond Future	3606	3	4	3	0.00
19/09/2022	2037 On 03-August-23			Bond Future	11.85	78.9693	77.9227	78.9693	0.00
19/09/2022	2037 On 03-August-23	12.14	Call	Bond Future	5200	6	5	6	0.00
19/09/2022	2037 On 03-August-23	12.13	Call	Bond Future	5168	6	5	6	0.00
19/09/2022	2037 On 03-August-23	12.12	Call	Bond Future	5136	6	5	6	0.00
19/09/2022	2037 On 03-August-23	12.12	Put	Bond Future	3640	3	4	3	0.00
19/09/2022	2037 On 03-August-23	12.13	Put	Bond Future	3618	3	4	3	0.00
19/09/2022	2037 On 03-August-23	12.14	Put	Bond Future	3597	3	4	3	0.00
19/09/2022	2037 On 02-November-23			Bond Future	11.99	80.4748	79.4083	80.4748	0.00
19/09/2022	2037 On 02-November-23	11.56	Call	Bond Future	3468	4	3	4	0.00
19/09/2022	2037 On 02-November-23	11.55	Call	Bond Future	3443	4	3	4	0.00
19/09/2022	2037 On 02-November-23	11.57	Call	Bond Future	3494	4	3	4	0.00
19/09/2022	2037 On 02-November-23	11.55	Put	Bond Future	5862	5	6	5	0.00
19/09/2022	2037 On 02-November-23	11.56	Put	Bond Future	5831	5	6	5	0.00
19/09/2022	2037 On 02-November-23	11.57	Put	Bond Future	5799	5	6	5	0.00
19/09/2022	2038 On 03-November-22			Bond Future	129.63	129.9094	129.6268	129.9094	5,473.00
19/09/2022	2038 On 02-February-23			Bond Future	130.05	130.3373	130.0487	130.3373	0.00
19/09/2022	2038 On 04-May-23			Bond Future	132.54	132.8354	132.5405	132.8354	0.00
19/09/2022	2038 On 03-August-23			Bond Future	133.14	133.4431	133.1447	133.4431	0.00
19/09/2022	2038 On 02-November-23			Bond Future	135.71	136.0164	135.7124	136.0164	0.00
19/09/2022	2040 On 03-November-22			Bond Future	11.51	84.8775	83.7800	84.8775	52,281.00
19/09/2022	2040 On 03-November-22	10.10	Call	Bond Future	12	0	0	0	0.00
19/09/2022	2040 On 03-November-22	11.50	Call	Bond Future	1750	2	2	2	0.00
19/09/2022	2040 On 03-November-22	10.60	Call	Bond Future	133	0	0	0	1,600.00
19/09/2022	2040 On 03-November-22	11.41	Call	Bond Future	1468	2	1	2	0.00
19/09/2022	2040 On 03-November-22	10.80	Call	Bond Future	282	1	0	1	0.00
19/09/2022	2040 On 03-November-22	11.30	Call	Bond Future	1160	2	1	2	1,600.00
19/09/2022	2040 On 03-November-22	10.70	Call	Bond Future	196	0	0	0	1,078.00
19/09/2022	2040 On 03-November-22	12.00	Call	Bond Future	3735	5	4	5	0.00
19/09/2022	2040 On 03-November-22	12.52	Call	Bond Future	6260	7	6	7	0.00
19/09/2022	2040 On 03-November-22	11.39	Call	Bond Future	1409	2	1	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
19/09/2022	2040 On 03-November-22	11.40	Call	Bond Future	1438	2	1	2	0.00
19/09/2022	2040 On 03-November-22	11.20	Call	Bond Future	917	1	1	1	1,078.00
19/09/2022	2040 On 03-November-22	11.20	Put	Bond Future	2914	2	3	2	0.00
19/09/2022	2040 On 03-November-22	11.41	Put	Bond Future	2103	2	2	2	0.00
19/09/2022	2040 On 03-November-22	12.00	Put	Bond Future	725	1	1	1	0.00
19/09/2022	2040 On 03-November-22	10.60	Put	Bond Future	6223	5	6	5	0.00
19/09/2022	2040 On 03-November-22	11.30	Put	Bond Future	2504	2	3	2	0.00
19/09/2022	2040 On 03-November-22	10.80	Put	Bond Future	4973	4	5	4	0.00
19/09/2022	2040 On 03-November-22	10.70	Put	Bond Future	5582	5	6	5	0.00
19/09/2022	2040 On 03-November-22	11.50	Put	Bond Future	1812	1	2	1	0.00
19/09/2022	2040 On 03-November-22	12.52	Put	Bond Future	246	0	0	0	1,078.00
19/09/2022	2040 On 03-November-22	11.39	Put	Bond Future	2172	2	2	2	0.00
19/09/2022	2040 On 03-November-22	11.40	Put	Bond Future	2137	2	2	2	0.00
19/09/2022	2040 On 03-November-22	10.10	Put	Bond Future	9754	9	10	9	0.00
19/09/2022	2040 On 02-February-23			Bond Future	11.65	81.8907	80.7726	81.8907	64,540.00
19/09/2022	2040 On 02-February-23	12.07	Call	Bond Future	4763	6	5	6	0.00
19/09/2022	2040 On 02-February-23	11.10	Call	Bond Future	1691	2	2	2	0.00
19/09/2022	2040 On 02-February-23	11.11	Call	Bond Future	1714	2	2	2	0.00
19/09/2022	2040 On 02-February-23	10.21	Call	Bond Future	390	1	0	1	388.00
19/09/2022	2040 On 02-February-23	10.18	Call	Bond Future	369	1	0	1	0.00
19/09/2022	2040 On 02-February-23	12.24	Call	Bond Future	5432	6	5	6	0.00
19/09/2022	2040 On 02-February-23	12.27	Call	Bond Future	5553	6	6	6	0.00
19/09/2022	2040 On 02-February-23	11.12	Call	Bond Future	1738	2	2	2	0.00
19/09/2022	2040 On 02-February-23	11.19	Call	Bond Future	1908	2	2	2	621.00
19/09/2022	2040 On 02-February-23	10.93	Call	Bond Future	1326	2	1	2	0.00
19/09/2022	2040 On 02-February-23	10.96	Call	Bond Future	1386	2	1	2	388.00
19/09/2022	2040 On 02-February-23	10.96	Put	Bond Future	5821	5	6	5	0.00
19/09/2022	2040 On 02-February-23	11.19	Put	Bond Future	4815	4	5	4	0.00
19/09/2022	2040 On 02-February-23	12.07	Put	Bond Future	2201	2	2	2	621.00
19/09/2022	2040 On 02-February-23	11.12	Put	Bond Future	5105	4	5	4	0.00
19/09/2022	2040 On 02-February-23	12.27	Put	Bond Future	1827	2	2	2	388.00
19/09/2022	2040 On 02-February-23	12.24	Put	Bond Future	1879	2	2	2	0.00
19/09/2022	2040 On 02-February-23	10.18	Put	Bond Future	10322	9	10	9	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
19/09/2022	2040 On 02-February-23	10.21	Put	Bond Future	10121	9	10	9	0.00
19/09/2022	2040 On 02-February-23	10.93	Put	Bond Future	5964	5	6	5	0.00
19/09/2022	2040 On 02-February-23	11.11	Put	Bond Future	5148	4	5	4	0.00
19/09/2022	2040 On 02-February-23	11.10	Put	Bond Future	5191	5	5	5	0.00
19/09/2022	2040 On 04-May-23			Bond Future	11.78	83.4434	82.3036	83.4434	0.00
19/09/2022	2040 On 04-May-23	13.45	Call	Bond Future	10547	12	11	12	0.00
19/09/2022	2040 On 04-May-23	11.42	Call	Bond Future	3051	4	3	4	0.00
19/09/2022	2040 On 04-May-23	11.48	Call	Bond Future	3222	4	3	4	486.00
19/09/2022	2040 On 04-May-23	10.73	Call	Bond Future	1463	2	1	2	486.00
19/09/2022	2040 On 04-May-23	10.92	Call	Bond Future	1825	2	2	2	388.00
19/09/2022	2040 On 04-May-23	11.41	Call	Bond Future	3023	4	3	4	0.00
19/09/2022	2040 On 04-May-23	10.17	Call	Bond Future	722	1	1	1	388.00
19/09/2022	2040 On 04-May-23	12.78	Call	Bond Future	7826	9	8	9	0.00
19/09/2022	2040 On 04-May-23	11.43	Call	Bond Future	3079	4	3	4	0.00
19/09/2022	2040 On 04-May-23	11.43	Put	Bond Future	5232	5	5	5	0.00
19/09/2022	2040 On 04-May-23	10.73	Put	Bond Future	8249	7	8	7	0.00
19/09/2022	2040 On 04-May-23	12.78	Put	Bond Future	2070	2	2	2	388.00
19/09/2022	2040 On 04-May-23	13.45	Put	Bond Future	1307	1	1	1	486.00
19/09/2022	2040 On 04-May-23	10.17	Put	Bond Future	11511	11	12	11	0.00
19/09/2022	2040 On 04-May-23	11.41	Put	Bond Future	5303	5	5	5	0.00
19/09/2022	2040 On 04-May-23	10.92	Put	Bond Future	7315	7	7	7	0.00
19/09/2022	2040 On 04-May-23	11.48	Put	Bond Future	5059	4	5	4	0.00
19/09/2022	2040 On 04-May-23	11.42	Put	Bond Future	5267	5	5	5	0.00
19/09/2022	2040 On 03-August-23			Bond Future	11.91	80.5596	79.3974	80.5596	0.00
19/09/2022	2040 On 03-August-23	12.22	Call	Bond Future	5624	6	6	6	0.00
19/09/2022	2040 On 03-August-23	12.21	Call	Bond Future	5590	6	6	6	0.00
19/09/2022	2040 On 03-August-23	12.23	Call	Bond Future	5658	6	6	6	0.00
19/09/2022	2040 On 03-August-23	12.23	Put	Bond Future	3775	3	4	3	0.00
19/09/2022	2040 On 03-August-23	12.21	Put	Bond Future	3822	3	4	3	0.00
19/09/2022	2040 On 03-August-23	12.22	Put	Bond Future	3798	3	4	3	0.00
19/09/2022	2040 On 02-November-23			Bond Future	12.04	82.0954	80.9111	82.0954	0.00
19/09/2022	2040 On 02-November-23	11.60	Call	Bond Future	3751	4	4	4	0.00
19/09/2022	2040 On 02-November-23	11.59	Call	Bond Future	3724	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
19/09/2022	2040 On 02-November-23	11.58	Call	Bond Future	3697	4	4	4	0.00
19/09/2022	2040 On 02-November-23	11.58	Put	Bond Future	6480	6	6	6	0.00
19/09/2022	2040 On 02-November-23	11.60	Put	Bond Future	6411	6	6	6	0.00
19/09/2022	2040 On 02-November-23	11.59	Put	Bond Future	6445	6	6	6	0.00
19/09/2022	2044 On 03-November-22			Bond Future	11.50	81.7808	80.6599	81.7808	73,454.00
19/09/2022	2044 On 03-November-22	11.39	Call	Bond Future	1466	2	1	2	0.00
19/09/2022	2044 On 03-November-22	11.40	Call	Bond Future	1496	2	1	2	0.00
19/09/2022	2044 On 03-November-22	10.10	Call	Bond Future	13	0	0	0	0.00
19/09/2022	2044 On 03-November-22	10.60	Call	Bond Future	140	0	0	0	1,900.00
19/09/2022	2044 On 03-November-22	10.80	Call	Bond Future	296	1	0	1	0.00
19/09/2022	2044 On 03-November-22	11.41	Call	Bond Future	1527	2	2	2	0.00
19/09/2022	2044 On 03-November-22	11.30	Call	Bond Future	1209	2	1	2	1,900.00
19/09/2022	2044 On 03-November-22	11.30	Put	Bond Future	2518	2	3	2	0.00
19/09/2022	2044 On 03-November-22	11.40	Put	Bond Future	2147	2	2	2	0.00
19/09/2022	2044 On 03-November-22	11.41	Put	Bond Future	2112	2	2	2	0.00
19/09/2022	2044 On 03-November-22	10.80	Put	Bond Future	5039	4	5	4	0.00
19/09/2022	2044 On 03-November-22	10.60	Put	Bond Future	6325	5	6	5	0.00
19/09/2022	2044 On 03-November-22	10.10	Put	Bond Future	9988	9	10	9	0.00
19/09/2022	2044 On 03-November-22	11.39	Put	Bond Future	2182	2	2	2	0.00
19/09/2022	2044 On 02-February-23			Bond Future	11.63	78.8638	77.7219	78.8638	31,719.00
19/09/2022	2044 On 02-February-23	11.16	Call	Bond Future	1916	2	2	2	0.00
19/09/2022	2044 On 02-February-23	12.00	Call	Bond Future	4650	5	5	5	0.00
19/09/2022	2044 On 02-February-23	11.15	Call	Bond Future	1891	2	2	2	0.00
19/09/2022	2044 On 02-February-23	11.14	Call	Bond Future	1866	2	2	2	0.00
19/09/2022	2044 On 02-February-23	11.14	Put	Bond Future	5061	4	5	4	0.00
19/09/2022	2044 On 02-February-23	11.15	Put	Bond Future	5019	4	5	4	0.00
19/09/2022	2044 On 02-February-23	12.00	Put	Bond Future	2358	2	2	2	4,000.00
19/09/2022	2044 On 02-February-23	11.16	Put	Bond Future	4976	4	5	4	0.00
19/09/2022	2044 On 04-May-23			Bond Future	11.75	80.3591	79.1951	80.3591	0.00
19/09/2022	2044 On 04-May-23	12.00	Call	Bond Future	5082	6	5	6	0.00
19/09/2022	2044 On 04-May-23	11.75	Call	Bond Future	4220	5	4	5	0.00
19/09/2022	2044 On 04-May-23	11.43	Call	Bond Future	3219	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2022	2044 On 04-May-23	11.42	Call	Bond Future	3190	4	3	4	0.00
19/09/2022	2044 On 04-May-23	11.41	Call	Bond Future	3161	4	3	4	0.00
19/09/2022	2044 On 04-May-23	11.42	Put	Bond Future	5292	5	5	5	0.00
19/09/2022	2044 On 04-May-23	11.75	Put	Bond Future	4225	4	4	4	4,115.00
19/09/2022	2044 On 04-May-23	11.41	Put	Bond Future	5328	5	5	5	0.00
19/09/2022	2044 On 04-May-23	11.43	Put	Bond Future	5257	5	5	5	0.00
19/09/2022	2044 On 04-May-23	12.00	Put	Bond Future	3560	3	4	3	4,115.00
19/09/2022	2044 On 03-August-23			Bond Future	11.87	77.5405	76.3537	77.5405	0.00
19/09/2022	2044 On 03-August-23	12.17	Call	Bond Future	5684	6	6	6	0.00
19/09/2022	2044 On 03-August-23	12.15	Call	Bond Future	5614	6	6	6	0.00
19/09/2022	2044 On 03-August-23	12.16	Call	Bond Future	5649	6	6	6	0.00
19/09/2022	2044 On 03-August-23	12.16	Put	Bond Future	3937	3	4	3	0.00
19/09/2022	2044 On 03-August-23	12.15	Put	Bond Future	3961	4	4	4	0.00
19/09/2022	2044 On 03-August-23	12.17	Put	Bond Future	3914	3	4	3	0.00
19/09/2022	2044 On 02-November-23			Bond Future	12.00	79.0188	77.8093	79.0188	0.00
19/09/2022	2044 On 02-November-23	11.55	Call	Bond Future	3813	4	4	4	0.00
19/09/2022	2044 On 02-November-23	11.56	Call	Bond Future	3841	4	4	4	0.00
19/09/2022	2044 On 02-November-23	11.57	Call	Bond Future	3869	4	4	4	0.00
19/09/2022	2044 On 02-November-23	11.57	Put	Bond Future	6514	6	7	6	0.00
19/09/2022	2044 On 02-November-23	11.56	Put	Bond Future	6549	6	7	6	0.00
19/09/2022	2044 On 02-November-23	11.55	Put	Bond Future	6585	6	7	6	0.00
19/09/2022	2046 On 03-November-22			Bond Future	115.66	116.1987	115.6603	116.1987	16,413.00
19/09/2022	2046 On 02-February-23			Bond Future	117.76	118.3069	117.7574	118.3069	0.00
19/09/2022	2046 On 04-May-23			Bond Future	117.95	118.5138	117.9546	118.5138	0.00
19/09/2022	2046 On 03-August-23			Bond Future	120.27	120.8452	120.2747	120.8452	0.00
19/09/2022	2046 On 02-November-23			Bond Future	120.46	121.0365	120.4585	121.0365	0.00
19/09/2022	2050 On 03-November-22			Bond Future	118.90	118.6500	118.9003	118.6500	12,412.00
19/09/2022	2050 On 02-February-23			Bond Future	118.91	118.6580	118.9118	118.6580	0.00
19/09/2022	2050 On 04-May-23			Bond Future	121.19	120.9320	121.1900	120.9320	0.00
19/09/2022	2050 On 03-August-23			Bond Future	121.35	121.0846	121.3499	121.0846	0.00
19/09/2022	2050 On 02-November-23			Bond Future	123.69	123.4196	123.6901	123.4196	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
19/09/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	AL37 On 03-November-22			Index Future	826.80	829.5010	826.8020	829.5010	0.00
19/09/2022	AL37 On 02-February-23			Index Future	841.57	844.3490	841.5700	844.3490	0.00
19/09/2022	AL37 On 04-May-23			Index Future	857.48	860.3230	857.4780	860.3230	0.00
19/09/2022	AL37 On 03-August-23			Index Future	874.14	877.0450	874.1380	877.0450	0.00
19/09/2022	AL37 On 02-November-23			Index Future	890.81	893.7680	890.8050	893.7680	0.00
19/09/2022	AL7T On 03-November-22			Index Future	952.10	958.9540	952.1030	958.9540	0.00
19/09/2022	AL7T On 02-February-23			Index Future	969.11	976.1190	969.1090	976.1190	0.00
19/09/2022	AL7T On 04-May-23			Index Future	987.43	994.5860	987.4280	994.5860	0.00
19/09/2022	AL7T On 03-August-23			Index Future	1006.61	1013.9180	1006.6110	1013.9180	0.00
19/09/2022	AL7T On 02-November-23			Index Future	1025.81	1033.2500	1025.8050	1033.2500	0.00
19/09/2022	ALBI On 03-November-22			Index Future	837.71	845.4930	837.7080	845.4930	123.00
19/09/2022	ALBI On 02-February-23			Index Future	852.67	860.6270	852.6710	860.6270	0.00
19/09/2022	ALBI On 04-May-23			Index Future	868.79	876.9090	868.7890	876.9090	0.00
19/09/2022	ALBI On 03-August-23			Index Future	885.67	893.9530	885.6680	893.9530	0.00
19/09/2022	ALBI On 02-November-23			Index Future	902.56	910.9980	902.5550	910.9980	0.00
19/09/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	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
19/09/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/09/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	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
19/09/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	ES33 On 03-November-22			Bond Future	12.26	73.7415	72.9519	73.7415	0.00
19/09/2022	ES33 On 02-February-23			Bond Future	12.45	75.0795	74.2747	75.0795	350.00
19/09/2022	ES33 On 04-May-23			Bond Future	12.63	72.7260	71.9053	72.7260	0.00
19/09/2022	ES33 On 03-August-23			Bond Future	12.81	74.1579	73.3208	74.1579	0.00
19/09/2022	ES33 On 02-November-23			Bond Future	13.01	71.7956	70.9425	71.7956	0.00
19/09/2022	ES42 On 03-November-22			Bond Future	12.55	72.0500	71.0764	72.0500	0.00
19/09/2022	ES42 On 02-February-23			Bond Future	12.72	73.3591	72.3669	73.3591	4,769.00
19/09/2022	ES42 On 04-May-23			Bond Future	12.88	70.5031	69.4915	70.5031	0.00
19/09/2022	ES42 On 03-August-23			Bond Future	13.04	71.8924	70.8606	71.8924	0.00
19/09/2022	ES42 On 02-November-23			Bond Future	13.22	69.0169	67.9653	69.0169	0.00
19/09/2022	GOVI On 03-November-22			GOVI	825.99	833.6640	825.9860	833.6640	883.00
19/09/2022	GOVI On 03-November-22	820.43	Call	GOVI	55560	13	6	13	0.00
19/09/2022	GOVI On 03-November-22	820.42	Call	GOVI	55660	13	6	13	0.00
19/09/2022	GOVI On 03-November-22	820.41	Call	GOVI	55760	13	6	13	0.00
19/09/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
19/09/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
19/09/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
19/09/2022	GOVI On 02-February-23			GOVI	840.74	848.5860	840.7400	848.5860	0.00
19/09/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
19/09/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
19/09/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
19/09/2022	GOVI On 02-February-23	850.83	Put	GOVI	100900	2	10	2	0.00
19/09/2022	GOVI On 02-February-23	850.82	Put	GOVI	100800	2	10	2	0.00
19/09/2022	GOVI On 02-February-23	850.84	Put	GOVI	101000	2	10	2	0.00
19/09/2022	GOVI On 04-May-23			GOVI	856.63	864.6400	856.6320	864.6400	0.00
19/09/2022	GOVI On 04-May-23	852.88	Call	GOVI	37520	12	4	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2022	GOVI On 04-May-23	852.86	Call	GOVI	37720	12	4	12	0.00
19/09/2022	GOVI On 04-May-23	852.87	Call	GOVI	37620	12	4	12	0.00
19/09/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
19/09/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
19/09/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
19/09/2022	GOVI On 03-August-23			GOVI	873.28	881.4460	873.2750	881.4460	0.00
19/09/2022	GOVI On 03-August-23	837.23	Call	GOVI	360450	44	36	44	0.00
19/09/2022	GOVI On 03-August-23	837.21	Call	GOVI	360650	44	36	44	0.00
19/09/2022	GOVI On 03-August-23	837.22	Call	GOVI	360550	44	36	44	0.00
19/09/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
19/09/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
19/09/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
19/09/2022	GOVI On 02-November-23			GOVI	889.93	898.2530	889.9260	898.2530	0.00
19/09/2022	GOVI On 02-November-23	885.80	Call	GOVI	41260	12	4	12	0.00
19/09/2022	GOVI On 02-November-23	885.81	Call	GOVI	41160	12	4	12	0.00
19/09/2022	GOVI On 02-November-23	885.82	Call	GOVI	41060	12	4	12	0.00
19/09/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
19/09/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
19/09/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
19/09/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/09/2022	IGOV On 03-November-22			Index Future	324.47	324.6870	324.4710	324.6870	702.00
19/09/2022	IGOV On 02-February-23			Index Future	330.35	330.5780	330.3460	330.5780	0.00
19/09/2022	IGOV On 04-May-23			Index Future	336.67	336.9100	336.6690	336.9100	0.00
19/09/2022	IGOV On 03-August-23			Index Future	343.29	343.5350	343.2860	343.5350	0.00
19/09/2022	IGOV On 02-November-23			Index Future	349.91	350.1600	349.9060	350.1600	0.00
19/09/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
19/09/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
19/09/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
19/09/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
19/09/2022	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
19/09/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
19/09/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/09/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/09/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
19/09/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/09/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/09/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
19/09/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/09/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/09/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/09/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/09/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/09/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
19/09/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.91	94.1250	94.0950	94.1250	0.00
19/09/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.65	93.3850	93.3550	93.3850	0.00
19/09/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.76	93.2600	93.2400	93.2600	0.00
19/09/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.46	92.5750	92.5450	92.5750	68.00
19/09/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.56	92.4700	92.4400	92.4700	0.00
19/09/2022	JBAF On 15-February-23			Jibar Tradeable Future	8.03	91.9900	91.9700	91.9900	0.00
19/09/2022	JBAF On 15-March-23			Jibar Tradeable Future	8.10	91.8900	91.9000	91.8900	0.00
19/09/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.37	91.6550	91.6350	91.6550	0.00
19/09/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.42	91.6050	91.5850	91.6050	75.00
19/09/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.42	91.6000	91.5800	91.6000	272.00
19/09/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.41	91.6100	91.5900	91.6100	0.00
19/09/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.40	91.6350	91.6050	91.6350	0.00
19/09/2022	R023 On 03-November-22			Bond Future	7.14	101.6474	101.6486	101.6474	23,874.00
19/09/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
19/09/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
19/09/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
19/09/2022	R023 On 03-November-22	6.26	Put	Bond Future	269	0	0	0	0.00
19/09/2022	R023 On 03-November-22	6.25	Put	Bond Future	272	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
19/09/2022	R023 On 03-November-22	6.27	Put	Bond Future	266	0	0	0	0.00
19/09/2022	R035 On 03-November-22			Bond Future	11.29	86.7925	85.8166	86.7925	61,647.00
19/09/2022	R035 On 03-November-22	9.82	Call	Bond Future	8	0	0	0	582.00
19/09/2022	R035 On 03-November-22	10.30	Call	Bond Future	85	0	0	0	976.00
19/09/2022	R035 On 03-November-22	11.14	Call	Bond Future	1200	2	1	2	0.00
19/09/2022	R035 On 03-November-22	11.13	Call	Bond Future	1174	2	1	2	0.00
19/09/2022	R035 On 03-November-22	10.57	Call	Bond Future	244	0	0	0	0.00
19/09/2022	R035 On 03-November-22	11.15	Call	Bond Future	1226	2	1	2	0.00
19/09/2022	R035 On 03-November-22	12.68	Call	Bond Future	7645	9	8	9	0.00
19/09/2022	R035 On 03-November-22	10.99	Call	Bond Future	850	1	1	1	0.00
19/09/2022	R035 On 03-November-22	11.05	Call	Bond Future	981	1	1	1	976.00
19/09/2022	R035 On 03-November-22	10.99	Put	Bond Future	2609	2	3	2	582.00
19/09/2022	R035 On 03-November-22	12.68	Put	Bond Future	87	0	0	0	976.00
19/09/2022	R035 On 03-November-22	11.15	Put	Bond Future	2035	2	2	2	0.00
19/09/2022	R035 On 03-November-22	10.57	Put	Bond Future	4569	4	5	4	582.00
19/09/2022	R035 On 03-November-22	11.13	Put	Bond Future	2101	2	2	2	0.00
19/09/2022	R035 On 03-November-22	11.14	Put	Bond Future	2068	2	2	2	0.00
19/09/2022	R035 On 03-November-22	11.05	Put	Bond Future	2382	2	2	2	0.00
19/09/2022	R035 On 03-November-22	10.30	Put	Bond Future	6118	5	6	5	0.00
19/09/2022	R035 On 03-November-22	9.82	Put	Bond Future	9192	8	9	8	0.00
19/09/2022	R035 On 02-February-23			Bond Future	11.44	88.3460	87.3516	88.3460	106,331.00
19/09/2022	R035 On 02-February-23	11.98	Call	Bond Future	4772	5	5	5	0.00
19/09/2022	R035 On 02-February-23	13.22	Call	Bond Future	9820	11	10	11	0.00
19/09/2022	R035 On 02-February-23	11.05	Call	Bond Future	1874	2	2	2	976.00
19/09/2022	R035 On 02-February-23	11.06	Call	Bond Future	1898	2	2	2	0.00
19/09/2022	R035 On 02-February-23	10.86	Call	Bond Future	1451	2	1	2	0.00
19/09/2022	R035 On 02-February-23	10.30	Call	Bond Future	586	1	1	1	976.00
19/09/2022	R035 On 02-February-23	10.64	Call	Bond Future	1046	1	1	1	388.00
19/09/2022	R035 On 02-February-23	10.87	Call	Bond Future	1472	2	1	2	0.00
19/09/2022	R035 On 02-February-23	11.94	Call	Bond Future	4624	5	5	5	0.00
19/09/2022	R035 On 02-February-23	10.88	Call	Bond Future	1493	2	1	2	0.00
19/09/2022	R035 On 02-February-23	10.66	Call	Bond Future	1079	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
19/09/2022	R035 On 02-February-23	10.60	Call	Bond Future	983	1	1	1	0.00
19/09/2022	R035 On 02-February-23	9.85	Call	Bond Future	257	0	0	0	0.00
19/09/2022	R035 On 02-February-23	9.89	Call	Bond Future	278	0	0	0	388.00
19/09/2022	R035 On 02-February-23	9.81	Call	Bond Future	238	0	0	0	582.00
19/09/2022	R035 On 02-February-23	9.81	Put	Bond Future	10270	9	10	9	0.00
19/09/2022	R035 On 02-February-23	9.89	Put	Bond Future	9780	9	10	9	0.00
19/09/2022	R035 On 02-February-23	10.60	Put	Bond Future	5952	5	6	5	0.00
19/09/2022	R035 On 02-February-23	10.64	Put	Bond Future	5770	5	6	5	0.00
19/09/2022	R035 On 02-February-23	10.66	Put	Bond Future	5680	5	6	5	582.00
19/09/2022	R035 On 02-February-23	10.30	Put	Bond Future	7432	7	7	7	0.00
19/09/2022	R035 On 02-February-23	10.88	Put	Bond Future	4760	4	5	4	0.00
19/09/2022	R035 On 02-February-23	13.22	Put	Bond Future	531	0	1	0	976.00
19/09/2022	R035 On 02-February-23	10.87	Put	Bond Future	4799	4	5	4	0.00
19/09/2022	R035 On 02-February-23	9.85	Put	Bond Future	10024	9	10	9	0.00
19/09/2022	R035 On 02-February-23	10.86	Put	Bond Future	4838	4	5	4	0.00
19/09/2022	R035 On 02-February-23	11.06	Put	Bond Future	4095	4	4	4	582.00
19/09/2022	R035 On 02-February-23	11.05	Put	Bond Future	4130	4	4	4	0.00
19/09/2022	R035 On 02-February-23	11.98	Put	Bond Future	1784	2	2	2	388.00
19/09/2022	R035 On 02-February-23	11.94	Put	Bond Future	1852	2	2	2	0.00
19/09/2022	R035 On 04-May-23			Bond Future	11.58	85.5181	84.5043	85.5181	0.00
19/09/2022	R035 On 04-May-23	11.22	Call	Bond Future	2747	3	3	3	0.00
19/09/2022	R035 On 04-May-23	10.42	Call	Bond Future	1142	1	1	1	491.00
19/09/2022	R035 On 04-May-23	9.85	Call	Bond Future	548	1	1	1	388.00
19/09/2022	R035 On 04-May-23	12.46	Call	Bond Future	6727	7	7	7	0.00
19/09/2022	R035 On 04-May-23	11.17	Call	Bond Future	2621	3	3	3	491.00
19/09/2022	R035 On 04-May-23	11.20	Call	Bond Future	2696	3	3	3	0.00
19/09/2022	R035 On 04-May-23	11.21	Call	Bond Future	2722	3	3	3	0.00
19/09/2022	R035 On 04-May-23	10.60	Call	Bond Future	1424	2	1	2	388.00
19/09/2022	R035 On 04-May-23	13.18	Call	Bond Future	9478	10	9	10	0.00
19/09/2022	R035 On 04-May-23	13.18	Put	Bond Future	1200	1	1	1	491.00
19/09/2022	R035 On 04-May-23	10.60	Put	Bond Future	7113	6	7	6	0.00
19/09/2022	R035 On 04-May-23	12.46	Put	Bond Future	2010	2	2	2	388.00
19/09/2022	R035 On 04-May-23	11.22	Put	Bond Future	4760	4	5	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
19/09/2022	R035 On 04-May-23	9.85	Put	Bond Future	10988	10	11	10	0.00
19/09/2022	R035 On 04-May-23	10.42	Put	Bond Future	7940	7	8	7	0.00
19/09/2022	R035 On 04-May-23	11.17	Put	Bond Future	4922	4	5	4	0.00
19/09/2022	R035 On 04-May-23	11.20	Put	Bond Future	4825	4	5	4	0.00
19/09/2022	R035 On 04-May-23	11.21	Put	Bond Future	4792	4	5	4	0.00
19/09/2022	R035 On 03-August-23			Bond Future	11.71	87.1824	86.1486	87.1824	0.00
19/09/2022	R035 On 03-August-23	11.98	Call	Bond Future	4962	6	5	6	0.00
19/09/2022	R035 On 03-August-23	11.99	Call	Bond Future	4994	6	5	6	0.00
19/09/2022	R035 On 03-August-23	12.00	Call	Bond Future	5025	6	5	6	0.00
19/09/2022	R035 On 03-August-23	12.00	Put	Bond Future	3472	3	3	3	0.00
19/09/2022	R035 On 03-August-23	11.99	Put	Bond Future	3493	3	3	3	0.00
19/09/2022	R035 On 03-August-23	11.98	Put	Bond Future	3515	3	4	3	0.00
19/09/2022	R035 On 02-November-23			Bond Future	11.86	84.3438	83.2904	84.3438	0.00
19/09/2022	R035 On 02-November-23	11.43	Call	Bond Future	3395	4	3	4	0.00
19/09/2022	R035 On 02-November-23	11.41	Call	Bond Future	3345	4	3	4	0.00
19/09/2022	R035 On 02-November-23	11.42	Call	Bond Future	3370	4	3	4	0.00
19/09/2022	R035 On 02-November-23	11.42	Put	Bond Future	5777	5	6	5	0.00
19/09/2022	R035 On 02-November-23	11.41	Put	Bond Future	5808	5	6	5	0.00
19/09/2022	R035 On 02-November-23	11.43	Put	Bond Future	5746	5	6	5	0.00
19/09/2022	R186 On 03-November-22			Bond Future	9.18	108.8036	108.4323	108.8036	63,575.00
19/09/2022	R186 On 03-November-22	8.23	Call	Bond Future	19	0	0	0	4,310.00
19/09/2022	R186 On 03-November-22	8.55	Call	Bond Future	112	0	0	0	0.00
19/09/2022	R186 On 03-November-22	8.91	Call	Bond Future	424	1	0	1	0.00
19/09/2022	R186 On 03-November-22	8.53	Call	Bond Future	102	0	0	0	0.00
19/09/2022	R186 On 03-November-22	8.54	Call	Bond Future	107	0	0	0	0.00
19/09/2022	R186 On 03-November-22	8.54	Put	Bond Future	2357	2	2	2	0.00
19/09/2022	R186 On 03-November-22	8.91	Put	Bond Future	1369	1	1	1	4,310.00
19/09/2022	R186 On 03-November-22	8.53	Put	Bond Future	2388	2	2	2	0.00
19/09/2022	R186 On 03-November-22	8.55	Put	Bond Future	2326	2	2	2	0.00
19/09/2022	R186 On 03-November-22	8.23	Put	Bond Future	3378	3	3	3	0.00
19/09/2022	R186 On 02-February-23			Bond Future	9.33	105.4532	105.0739	105.4532	0.00
19/09/2022	R186 On 02-February-23	8.34	Call	Bond Future	354	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
19/09/2022	R186 On 02-February-23	8.33	Call	Bond Future	348	0	0	0	0.00
19/09/2022	R186 On 02-February-23	8.32	Call	Bond Future	343	0	0	0	0.00
19/09/2022	R186 On 02-February-23	8.32	Put	Bond Future	3719	3	4	3	0.00
19/09/2022	R186 On 02-February-23	8.33	Put	Bond Future	3691	3	4	3	0.00
19/09/2022	R186 On 02-February-23	8.34	Put	Bond Future	3662	3	4	3	0.00
19/09/2022	R186 On 04-May-23			Bond Future	9.48	107.4510	107.0639	107.4510	0.00
19/09/2022	R186 On 04-May-23	8.83	Call	Bond Future	941	1	1	1	0.00
19/09/2022	R186 On 04-May-23	8.82	Call	Bond Future	929	1	1	1	0.00
19/09/2022	R186 On 04-May-23	8.84	Call	Bond Future	951	1	1	1	0.00
19/09/2022	R186 On 04-May-23	8.83	Put	Bond Future	2943	3	3	3	0.00
19/09/2022	R186 On 04-May-23	8.82	Put	Bond Future	2964	3	3	3	0.00
19/09/2022	R186 On 04-May-23	8.84	Put	Bond Future	2923	3	3	3	0.00
19/09/2022	R186 On 03-August-23			Bond Future	9.62	104.2389	103.8440	104.2389	0.00
19/09/2022	R186 On 03-August-23	9.75	Call	Bond Future	2295	3	2	3	0.00
19/09/2022	R186 On 03-August-23	9.73	Call	Bond Future	2261	2	2	2	0.00
19/09/2022	R186 On 03-August-23	9.74	Call	Bond Future	2278	3	2	3	0.00
19/09/2022	R186 On 03-August-23	9.74	Put	Bond Future	1926	2	2	2	0.00
19/09/2022	R186 On 03-August-23	9.73	Put	Bond Future	1938	2	2	2	0.00
19/09/2022	R186 On 03-August-23	9.75	Put	Bond Future	1915	2	2	2	0.00
19/09/2022	R186 On 02-November-23			Bond Future	9.79	106.2262	105.8239	106.2262	0.00
19/09/2022	R186 On 02-November-23	9.39	Call	Bond Future	1605	2	2	2	0.00
19/09/2022	R186 On 02-November-23	9.38	Call	Bond Future	1592	2	2	2	0.00
19/09/2022	R186 On 02-November-23	9.40	Call	Bond Future	1618	2	2	2	0.00
19/09/2022	R186 On 02-November-23	9.40	Put	Bond Future	2676	2	3	2	0.00
19/09/2022	R186 On 02-November-23	9.38	Put	Bond Future	2704	2	3	2	0.00
19/09/2022	R186 On 02-November-23	9.39	Put	Bond Future	2690	2	3	2	0.00
19/09/2022	R197 On 03-November-22			Bond Future	337.45	338.1663	337.4491	338.1663	831.00
19/09/2022	R197 On 02-February-23			Bond Future	334.65	335.3822	334.6494	335.3822	0.00
19/09/2022	R197 On 04-May-23			Bond Future	341.06	341.8103	341.0615	341.8103	0.00
19/09/2022	R197 On 03-August-23			Bond Future	338.54	339.2920	338.5379	339.2920	0.00
19/09/2022	R197 On 02-November-23			Bond Future	350.95	351.6219	350.9506	351.6219	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
19/09/2022	R202 On 03-November-22			Bond Future	250.83	250.7598	250.8333	250.7598	6,148.00
19/09/2022	R202 On 02-February-23			Bond Future	250.64	250.5718	250.6443	250.5718	460.00
19/09/2022	R202 On 04-May-23			Bond Future	255.45	255.3736	255.4461	255.3736	0.00
19/09/2022	R202 On 03-August-23			Bond Future	255.57	255.4877	255.5662	255.4877	0.00
19/09/2022	R202 On 02-November-23			Bond Future	260.49	260.4144	260.4945	260.4144	0.00
19/09/2022	R209 On 03-November-22			Bond Future	11.28	67.1899	66.3356	67.1899	19,019.00
19/09/2022	R209 On 03-November-22	10.00	Call	Bond Future	18	0	0	0	7,750.00
19/09/2022	R209 On 03-November-22	11.02	Call	Bond Future	816	1	1	1	0.00
19/09/2022	R209 On 03-November-22	11.50	Call	Bond Future	2064	3	2	3	0.00
19/09/2022	R209 On 03-November-22	10.50	Call	Bond Future	170	0	0	0	0.00
19/09/2022	R209 On 03-November-22	11.00	Call	Bond Future	778	1	1	1	0.00
19/09/2022	R209 On 03-November-22	11.01	Call	Bond Future	797	1	1	1	0.00
19/09/2022	R209 On 03-November-22	9.25	Call	Bond Future	0	0	0	0	6,000.00
19/09/2022	R209 On 03-November-22	9.50	Call	Bond Future	1	0	0	0	0.00
19/09/2022	R209 On 03-November-22	11.03	Call	Bond Future	835	1	1	1	0.00
19/09/2022	R209 On 03-November-22	12.00	Call	Bond Future	3881	5	4	5	0.00
19/09/2022	R209 On 03-November-22	12.00	Put	Bond Future	344	0	0	0	7,750.00
19/09/2022	R209 On 03-November-22	11.03	Put	Bond Future	2108	2	2	2	0.00
19/09/2022	R209 On 03-November-22	10.50	Put	Bond Future	4294	4	4	4	0.00
19/09/2022	R209 On 03-November-22	9.50	Put	Bond Future	9983	9	10	9	0.00
19/09/2022	R209 On 03-November-22	9.25	Put	Bond Future	11551	11	12	11	0.00
19/09/2022	R209 On 03-November-22	11.01	Put	Bond Future	2174	2	2	2	0.00
19/09/2022	R209 On 03-November-22	11.00	Put	Bond Future	2207	2	2	2	6,000.00
19/09/2022	R209 On 03-November-22	11.50	Put	Bond Future	943	1	1	1	0.00
19/09/2022	R209 On 03-November-22	11.02	Put	Bond Future	2141	2	2	2	0.00
19/09/2022	R209 On 03-November-22	10.00	Put	Bond Future	6989	6	7	6	6,000.00
19/09/2022	R209 On 02-February-23			Bond Future	11.41	68.3926	67.5222	68.3926	2,066.00
19/09/2022	R209 On 02-February-23	10.80	Call	Bond Future	1210	2	1	2	0.00
19/09/2022	R209 On 02-February-23	10.78	Call	Bond Future	1176	1	1	1	0.00
19/09/2022	R209 On 02-February-23	10.79	Call	Bond Future	1193	2	1	2	0.00
19/09/2022	R209 On 02-February-23	10.80	Put	Bond Future	4347	4	4	4	0.00
19/09/2022	R209 On 02-February-23	10.78	Put	Bond Future	4419	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
19/09/2022	R209 On 02-February-23	10.79	Put	Bond Future	4383	4	4	4	0.00
19/09/2022	R209 On 04-May-23			Bond Future	11.53	66.5366	65.6493	66.5366	1,250.00
19/09/2022	R209 On 04-May-23	12.50	Call	Bond Future	6160	7	6	7	0.00
19/09/2022	R209 On 04-May-23	11.00	Call	Bond Future	2021	2	2	2	0.00
19/09/2022	R209 On 04-May-23	11.11	Call	Bond Future	2255	3	2	3	0.00
19/09/2022	R209 On 04-May-23	11.09	Call	Bond Future	2211	3	2	3	0.00
19/09/2022	R209 On 04-May-23	11.10	Call	Bond Future	2233	3	2	3	0.00
19/09/2022	R209 On 04-May-23	10.00	Call	Bond Future	616	1	1	1	7,500.00
19/09/2022	R209 On 04-May-23	10.00	Put	Bond Future	8777	8	9	8	0.00
19/09/2022	R209 On 04-May-23	11.10	Put	Bond Future	4394	4	4	4	0.00
19/09/2022	R209 On 04-May-23	11.09	Put	Bond Future	4423	4	4	4	0.00
19/09/2022	R209 On 04-May-23	11.11	Put	Bond Future	4364	4	4	4	0.00
19/09/2022	R209 On 04-May-23	11.00	Put	Bond Future	4699	4	5	4	7,500.00
19/09/2022	R209 On 04-May-23	12.50	Put	Bond Future	1632	1	2	1	7,500.00
19/09/2022	R209 On 03-August-23			Bond Future	11.65	67.8316	66.9269	67.8316	0.00
19/09/2022	R209 On 03-August-23	11.95	Call	Bond Future	4438	5	4	5	0.00
19/09/2022	R209 On 03-August-23	11.93	Call	Bond Future	4382	5	4	5	0.00
19/09/2022	R209 On 03-August-23	11.94	Call	Bond Future	4410	5	4	5	0.00
19/09/2022	R209 On 03-August-23	11.95	Put	Bond Future	3007	3	3	3	0.00
19/09/2022	R209 On 03-August-23	11.93	Put	Bond Future	3045	3	3	3	0.00
19/09/2022	R209 On 03-August-23	11.94	Put	Bond Future	3025	3	3	3	0.00
19/09/2022	R209 On 02-November-23			Bond Future	11.78	65.9749	65.0530	65.9749	0.00
19/09/2022	R209 On 02-November-23	11.35	Call	Bond Future	2972	3	3	3	0.00
19/09/2022	R209 On 02-November-23	11.33	Call	Bond Future	2928	3	3	3	0.00
19/09/2022	R209 On 02-November-23	11.34	Call	Bond Future	2950	3	3	3	0.00
19/09/2022	R209 On 02-November-23	11.34	Put	Bond Future	5083	5	5	5	0.00
19/09/2022	R209 On 02-November-23	11.33	Put	Bond Future	5111	5	5	5	0.00
19/09/2022	R209 On 02-November-23	11.35	Put	Bond Future	5055	5	5	5	0.00
19/09/2022	R210 On 03-November-22			Bond Future	229.61	230.6125	229.6097	230.6125	732.00
19/09/2022	R210 On 02-February-23			Bond Future	233.77	234.7967	233.7729	234.7967	300.00
19/09/2022	R210 On 04-May-23			Bond Future	235.13	236.1726	235.1301	236.1726	0.00
19/09/2022	R210 On 03-August-23			Bond Future	239.75	240.8181	239.7545	240.8181	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
19/09/2022	R210 On 02-November-23			Bond Future	241.14	242.2193	241.1407	242.2193	0.00
19/09/2022	R213 On 03-November-22			Bond Future	10.88	81.0944	80.4608	81.0944	33,963.00
19/09/2022	R213 On 03-November-22	9.13	Call	Bond Future	0	0	0	0	200.00
19/09/2022	R213 On 03-November-22	9.84	Call	Bond Future	28	0	0	0	0.00
19/09/2022	R213 On 03-November-22	10.40	Call	Bond Future	400	1	0	1	0.00
19/09/2022	R213 On 03-November-22	10.19	Call	Bond Future	184	0	0	0	0.00
19/09/2022	R213 On 03-November-22	9.98	Call	Bond Future	66	0	0	0	0.00
19/09/2022	R213 On 03-November-22	9.19	Call	Bond Future	0	0	0	0	476.00
19/09/2022	R213 On 03-November-22	10.38	Call	Bond Future	375	1	0	1	0.00
19/09/2022	R213 On 03-November-22	10.39	Call	Bond Future	387	1	0	1	0.00
19/09/2022	R213 On 03-November-22	10.37	Call	Bond Future	362	1	0	1	0.00
19/09/2022	R213 On 03-November-22	10.37	Put	Bond Future	2746	2	3	2	200.00
19/09/2022	R213 On 03-November-22	10.39	Put	Bond Future	2674	2	3	2	0.00
19/09/2022	R213 On 03-November-22	10.38	Put	Bond Future	2710	2	3	2	0.00
19/09/2022	R213 On 03-November-22	9.19	Put	Bond Future	8320	8	8	8	0.00
19/09/2022	R213 On 03-November-22	9.98	Put	Bond Future	4353	4	4	4	200.00
19/09/2022	R213 On 03-November-22	10.19	Put	Bond Future	3439	3	3	3	476.00
19/09/2022	R213 On 03-November-22	10.40	Put	Bond Future	2639	2	3	2	0.00
19/09/2022	R213 On 03-November-22	9.84	Put	Bond Future	5012	4	5	4	476.00
19/09/2022	R213 On 03-November-22	9.13	Put	Bond Future	8636	8	9	8	0.00
19/09/2022	R213 On 02-February-23			Bond Future	11.04	82.5460	81.9000	82.5460	0.00
19/09/2022	R213 On 02-February-23	10.43	Call	Bond Future	1069	1	1	1	912.00
19/09/2022	R213 On 02-February-23	10.22	Call	Bond Future	781	1	1	1	0.00
19/09/2022	R213 On 02-February-23	9.16	Call	Bond Future	129	0	0	0	476.00
19/09/2022	R213 On 02-February-23	10.21	Call	Bond Future	769	1	1	1	0.00
19/09/2022	R213 On 02-February-23	10.23	Call	Bond Future	793	1	1	1	0.00
19/09/2022	R213 On 02-February-23	10.35	Call	Bond Future	951	1	1	1	0.00
19/09/2022	R213 On 02-February-23	12.20	Call	Bond Future	5746	6	6	6	0.00
19/09/2022	R213 On 02-February-23	10.01	Call	Bond Future	559	1	1	1	0.00
19/09/2022	R213 On 02-February-23	12.20	Put	Bond Future	720	1	1	1	912.00
19/09/2022	R213 On 02-February-23	10.22	Put	Bond Future	4571	4	5	4	0.00
19/09/2022	R213 On 02-February-23	10.43	Put	Bond Future	3862	3	4	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
19/09/2022	R213 On 02-February-23	10.35	Put	Bond Future	4123	4	4	4	476.00
19/09/2022	R213 On 02-February-23	10.21	Put	Bond Future	4607	4	5	4	0.00
19/09/2022	R213 On 02-February-23	9.16	Put	Bond Future	9192	9	9	9	0.00
19/09/2022	R213 On 02-February-23	10.01	Put	Bond Future	5362	5	5	5	476.00
19/09/2022	R213 On 02-February-23	10.23	Put	Bond Future	4535	4	5	4	0.00
19/09/2022	R213 On 04-May-23			Bond Future	11.18	80.5588	79.9002	80.5588	0.00
19/09/2022	R213 On 04-May-23	10.74	Call	Bond Future	1860	2	2	2	0.00
19/09/2022	R213 On 04-May-23	10.73	Call	Bond Future	1842	2	2	2	0.00
19/09/2022	R213 On 04-May-23	10.75	Call	Bond Future	1879	2	2	2	0.00
19/09/2022	R213 On 04-May-23	10.75	Put	Bond Future	3803	3	4	3	0.00
19/09/2022	R213 On 04-May-23	10.73	Put	Bond Future	3856	3	4	3	0.00
19/09/2022	R213 On 04-May-23	10.74	Put	Bond Future	3830	3	4	3	0.00
19/09/2022	R213 On 03-August-23			Bond Future	11.33	82.1263	81.4546	82.1263	0.00
19/09/2022	R213 On 03-August-23	11.62	Call	Bond Future	3855	4	4	4	0.00
19/09/2022	R213 On 03-August-23	11.61	Call	Bond Future	3829	4	4	4	0.00
19/09/2022	R213 On 03-August-23	11.63	Call	Bond Future	3880	4	4	4	0.00
19/09/2022	R213 On 03-August-23	11.62	Put	Bond Future	2615	2	3	2	0.00
19/09/2022	R213 On 03-August-23	11.61	Put	Bond Future	2632	2	3	2	0.00
19/09/2022	R213 On 03-August-23	11.63	Put	Bond Future	2599	2	3	2	0.00
19/09/2022	R213 On 02-November-23			Bond Future	11.50	80.1422	79.4577	80.1422	0.00
19/09/2022	R213 On 02-November-23	11.12	Call	Bond Future	2536	3	3	3	0.00
19/09/2022	R213 On 02-November-23	11.11	Call	Bond Future	2516	3	3	3	0.00
19/09/2022	R213 On 02-November-23	11.13	Call	Bond Future	2555	3	3	3	0.00
19/09/2022	R213 On 02-November-23	11.13	Put	Bond Future	4091	4	4	4	0.00
19/09/2022	R213 On 02-November-23	11.11	Put	Bond Future	4136	4	4	4	0.00
19/09/2022	R213 On 02-November-23	11.12	Put	Bond Future	4113	4	4	4	0.00
19/09/2022	R214 On 03-November-22			Bond Future	11.42	64.7018	63.7530	64.7018	25,440.00
19/09/2022	R214 On 03-November-22	11.36	Call	Bond Future	1297	2	1	2	0.00
19/09/2022	R214 On 03-November-22	11.35	Call	Bond Future	1271	2	1	2	0.00
19/09/2022	R214 On 03-November-22	11.34	Call	Bond Future	1246	2	1	2	0.00
19/09/2022	R214 On 03-November-22	11.36	Put	Bond Future	1639	1	2	1	0.00
19/09/2022	R214 On 03-November-22	11.35	Put	Bond Future	1666	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2022	R214 On 03-November-22	11.34	Put	Bond Future	1694	1	2	1	0.00
19/09/2022	R214 On 02-February-23			Bond Future	11.55	65.8600	64.8934	65.8600	64,507.00
19/09/2022	R214 On 02-February-23	11.09	Call	Bond Future	1616	2	2	2	0.00
19/09/2022	R214 On 02-February-23	11.07	Call	Bond Future	1574	2	2	2	0.00
19/09/2022	R214 On 02-February-23	11.08	Call	Bond Future	1594	2	2	2	0.00
19/09/2022	R214 On 02-February-23	11.08	Put	Bond Future	4126	4	4	4	0.00
19/09/2022	R214 On 02-February-23	11.07	Put	Bond Future	4160	4	4	4	0.00
19/09/2022	R214 On 02-February-23	11.09	Put	Bond Future	4091	4	4	4	0.00
19/09/2022	R214 On 04-May-23			Bond Future	11.66	63.8106	62.8254	63.8106	0.00
19/09/2022	R214 On 04-May-23	11.38	Call	Bond Future	2690	3	3	3	0.00
19/09/2022	R214 On 04-May-23	11.36	Call	Bond Future	2641	3	3	3	0.00
19/09/2022	R214 On 04-May-23	11.37	Call	Bond Future	2665	3	3	3	0.00
19/09/2022	R214 On 04-May-23	11.37	Put	Bond Future	4199	4	4	4	0.00
19/09/2022	R214 On 04-May-23	11.36	Put	Bond Future	4228	4	4	4	0.00
19/09/2022	R214 On 04-May-23	11.38	Put	Bond Future	4170	4	4	4	0.00
19/09/2022	R214 On 03-August-23			Bond Future	11.77	65.0524	64.0478	65.0524	0.00
19/09/2022	R214 On 03-August-23	12.16	Call	Bond Future	4977	6	5	6	0.00
19/09/2022	R214 On 03-August-23	12.14	Call	Bond Future	4918	6	5	6	0.00
19/09/2022	R214 On 03-August-23	12.15	Call	Bond Future	4947	6	5	6	0.00
19/09/2022	R214 On 03-August-23	12.15	Put	Bond Future	3089	3	3	3	0.00
19/09/2022	R214 On 03-August-23	12.14	Put	Bond Future	3108	3	3	3	0.00
19/09/2022	R214 On 03-August-23	12.16	Put	Bond Future	3071	3	3	3	0.00
19/09/2022	R214 On 02-November-23			Bond Future	11.90	62.9964	61.9726	62.9964	0.00
19/09/2022	R214 On 02-November-23	11.45	Call	Bond Future	3095	4	3	4	0.00
19/09/2022	R214 On 02-November-23	11.47	Call	Bond Future	3140	4	3	4	0.00
19/09/2022	R214 On 02-November-23	11.46	Call	Bond Future	3117	4	3	4	0.00
19/09/2022	R214 On 02-November-23	11.46	Put	Bond Future	5351	5	5	5	0.00
19/09/2022	R214 On 02-November-23	11.45	Put	Bond Future	5381	5	5	5	0.00
19/09/2022	R214 On 02-November-23	11.47	Put	Bond Future	5321	5	5	5	0.00
19/09/2022	R248 On 03-November-22			Bond Future	11.42	80.8492	79.6584	80.8492	250,100.00
19/09/2022	R248 On 03-November-22	10.00	Call	Bond Future	11	0	0	0	0.00
19/09/2022	R248 On 03-November-22	11.90	Call	Bond Future	3833	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
19/09/2022	R248 On 03-November-22	11.30	Call	Bond Future	1452	2	1	2	950.00
19/09/2022	R248 On 03-November-22	11.31	Call	Bond Future	1483	2	1	2	0.00
19/09/2022	R248 On 03-November-22	10.60	Call	Bond Future	187	0	0	0	950.00
19/09/2022	R248 On 03-November-22	11.32	Call	Bond Future	1514	2	2	2	0.00
19/09/2022	R248 On 03-November-22	11.20	Call	Bond Future	1165	2	1	2	0.00
19/09/2022	R248 On 03-November-22	10.70	Call	Bond Future	271	1	0	1	0.00
19/09/2022	R248 On 03-November-22	10.70	Put	Bond Future	5332	4	5	4	0.00
19/09/2022	R248 On 03-November-22	11.20	Put	Bond Future	2658	2	3	2	0.00
19/09/2022	R248 On 03-November-22	11.30	Put	Bond Future	2264	2	2	2	0.00
19/09/2022	R248 On 03-November-22	11.31	Put	Bond Future	2227	2	2	2	0.00
19/09/2022	R248 On 03-November-22	10.60	Put	Bond Future	5995	5	6	5	0.00
19/09/2022	R248 On 03-November-22	11.90	Put	Bond Future	761	1	1	1	0.00
19/09/2022	R248 On 03-November-22	10.00	Put	Bond Future	10553	9	11	9	0.00
19/09/2022	R248 On 03-November-22	11.32	Put	Bond Future	2190	2	2	2	0.00
19/09/2022	R248 On 02-February-23			Bond Future	11.54	82.3331	81.1200	82.3331	0.00
19/09/2022	R248 On 02-February-23	11.10	Call	Bond Future	2080	3	2	3	2,700.00
19/09/2022	R248 On 02-February-23	11.06	Call	Bond Future	1974	2	2	2	0.00
19/09/2022	R248 On 02-February-23	10.40	Call	Bond Future	691	1	1	1	2,700.00
19/09/2022	R248 On 02-February-23	11.07	Call	Bond Future	2000	3	2	3	0.00
19/09/2022	R248 On 02-February-23	11.08	Call	Bond Future	2027	3	2	3	0.00
19/09/2022	R248 On 02-February-23	11.08	Put	Bond Future	5143	4	5	4	0.00
19/09/2022	R248 On 02-February-23	11.10	Put	Bond Future	5057	4	5	4	0.00
19/09/2022	R248 On 02-February-23	11.07	Put	Bond Future	5186	4	5	4	0.00
19/09/2022	R248 On 02-February-23	10.40	Put	Bond Future	8812	8	9	8	0.00
19/09/2022	R248 On 02-February-23	11.06	Put	Bond Future	5230	5	5	5	0.00
19/09/2022	R248 On 04-May-23			Bond Future	11.66	79.4356	78.1991	79.4356	0.00
19/09/2022	R248 On 04-May-23	11.33	Call	Bond Future	3251	4	3	4	0.00
19/09/2022	R248 On 04-May-23	11.34	Call	Bond Future	3281	4	3	4	0.00
19/09/2022	R248 On 04-May-23	11.35	Call	Bond Future	3312	4	3	4	0.00
19/09/2022	R248 On 04-May-23	11.35	Put	Bond Future	5322	5	5	5	0.00
19/09/2022	R248 On 04-May-23	11.34	Put	Bond Future	5359	5	5	5	0.00
19/09/2022	R248 On 04-May-23	11.33	Put	Bond Future	5396	5	5	5	0.00
19/09/2022	R248 On 03-August-23			Bond Future	11.77	80.9441	79.6832	80.9441	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
19/09/2022	R248 On 03-August-23	12.09	Call	Bond Future	5983	7	6	7	0.00
19/09/2022	R248 On 03-August-23	12.10	Call	Bond Future	6019	7	6	7	0.00
19/09/2022	R248 On 03-August-23	12.11	Call	Bond Future	6055	7	6	7	0.00
19/09/2022	R248 On 03-August-23	12.11	Put	Bond Future	3985	4	4	4	0.00
19/09/2022	R248 On 03-August-23	12.10	Put	Bond Future	4009	4	4	4	0.00
19/09/2022	R248 On 03-August-23	12.09	Put	Bond Future	4033	4	4	4	0.00
19/09/2022	R248 On 02-November-23			Bond Future	11.89	78.0694	76.7845	78.0694	0.00
19/09/2022	R248 On 02-November-23	11.49	Call	Bond Future	4009	5	4	5	0.00
19/09/2022	R248 On 02-November-23	11.47	Call	Bond Future	3952	5	4	5	0.00
19/09/2022	R248 On 02-November-23	11.48	Call	Bond Future	3981	5	4	5	0.00
19/09/2022	R248 On 02-November-23	11.49	Put	Bond Future	6570	6	7	6	0.00
19/09/2022	R248 On 02-November-23	11.47	Put	Bond Future	6644	6	7	6	0.00
19/09/2022	R248 On 02-November-23	11.48	Put	Bond Future	6607	6	7	6	0.00