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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 30/09/2022 TO: 30/09/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2022	2025 On 03-November-22			Bond Future	166.24	165.4361	166.2437	165.4361	7,182.00
30/09/2022	2025 On 02-February-23			Bond Future	167.67	166.8544	167.6748	166.8544	232.00
30/09/2022	2025 On 04-May-23			Bond Future	171.16	170.3259	171.1618	170.3259	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
30/09/2022	2025 On 03-August-23			Bond Future	172.99	172.1425	172.9933	172.1425	0.00
30/09/2022	2025 On 02-November-23			Bond Future	176.59	175.7191	176.5875	175.7191	0.00
30/09/2022	2029 On 03-November-22			Bond Future	120.07	119.4100	120.0701	119.4100	1,099.00
30/09/2022	2029 On 02-February-23			Bond Future	122.34	121.6678	122.3386	121.6678	728.00
30/09/2022	2029 On 04-May-23			Bond Future	123.58	122.8949	123.5782	122.8949	0.00
30/09/2022	2029 On 03-August-23			Bond Future	126.18	125.4805	126.1779	125.4805	0.00
30/09/2022	2029 On 02-November-23			Bond Future	127.45	126.7385	127.4478	126.7385	0.00
30/09/2022	2030 On 03-November-22			Bond Future	10.94	87.3159	87.7317	87.3159	62,294.00
30/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	2	0	0	0	0.00
30/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	2	0	0	0	0.00
30/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	11	0	0	0	500.00
30/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	2998	3	3	3	0.00
30/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	2	0	0	0	0.00
30/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	500.00
30/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	5730	6	6	6	0.00
30/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	3828	4	4	4	0.00
30/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	3368	4	3	4	0.00
30/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	242	0	0	0	500.00
30/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	3874	4	4	4	0.00
30/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	3921	4	4	4	0.00
30/09/2022	2030 On 02-February-23			Bond Future	11.10	84.9399	85.3621	84.9399	5,200.00
30/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	3082	3	3	3	5,000.00
30/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	1968	2	2	2	0.00
30/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	2061	2	2	2	0.00
30/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	408	0	0	0	0.00
30/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	309	0	0	0	388.00
30/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	45	0	0	0	102.00
30/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	83	0	0	0	388.00
30/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	366	0	0	0	0.00
30/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	290	0	0	0	0.00
30/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	2533	2	3	2	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
30/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	395	0	0	0	0.00
30/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	401	0	0	0	0.00
30/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	294	0	0	0	0.00
30/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	107	0	0	0	0.00
30/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	76	0	0	0	0.00
30/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	235	0	0	0	0.00
30/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	6735	7	7	7	102.00
30/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	10677	11	11	11	0.00
30/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	9567	10	10	10	0.00
30/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	9377	10	9	10	0.00
30/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	8814	9	9	9	0.00
30/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	5554	6	6	6	102.00
30/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	5271	6	5	6	0.00
30/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	1463	2	1	2	0.00
30/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	1801	2	2	2	388.00
30/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	6177	7	6	7	0.00
30/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	6009	6	6	6	0.00
30/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	6135	6	6	6	0.00
30/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	5351	6	5	6	0.00
30/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	5311	6	5	6	0.00
30/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	1881	2	2	2	0.00
30/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	1170	1	1	1	0.00
30/09/2022	2030 On 04-May-23			Bond Future	11.24	86.6906	87.1207	86.6906	0.00
30/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	6208	6	6	6	0.00
30/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	3428	3	3	3	0.00
30/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	4595	4	5	4	0.00
30/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	5989	6	6	6	0.00
30/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	1228	1	1	1	0.00
30/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	1386	1	1	1	350.00
30/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	405	0	0	0	150.00
30/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	2732	3	3	3	0.00
30/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	1069	1	1	1	479.00
30/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	1201	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
30/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	1214	1	1	1	0.00
30/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	452	0	0	0	479.00
30/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	514	0	1	0	388.00
30/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	194	0	0	0	388.00
30/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	661	1	1	1	1,080.00
30/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	6054	6	6	6	0.00
30/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	10106	10	10	10	0.00
30/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	7721	8	8	8	0.00
30/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	6908	7	7	7	0.00
30/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	7351	8	7	8	0.00
30/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	4251	5	4	5	0.00
30/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	4282	5	4	5	0.00
30/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	4589	5	5	5	0.00
30/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	2317	3	2	3	150.00
30/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	3901	4	4	4	0.00
30/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	4222	5	4	5	0.00
30/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	924	1	1	1	479.00
30/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	1334	2	1	2	1,080.00
30/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	1860	2	2	2	388.00
30/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	874	1	1	1	350.00
30/09/2022	2030 On 03-August-23			Bond Future	11.39	84.4889	84.9277	84.4889	0.00
30/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	5933	6	6	6	0.00
30/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	2713	3	3	3	0.00
30/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	6828	7	7	7	0.00
30/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	2670	3	3	3	0.00
30/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	1128	1	1	1	1,012.00
30/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	1441	1	1	1	350.00
30/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	2692	3	3	3	0.00
30/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	2835	3	3	3	0.00
30/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	4505	5	5	5	0.00
30/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	2873	3	3	3	0.00
30/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	1022	1	1	1	350.00
30/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	5258	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	1247	1	1	1	1,012.00
30/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	2854	3	3	3	0.00
30/09/2022	2030 On 02-November-23			Bond Future	11.55	86.2262	86.6740	86.2262	0.00
30/09/2022	2030 On 02-November-23	0000000	Call	Bond Future	1686	2	2	2	0.00
30/09/2022	2030 On 02-November-23	0000000	Call	Bond Future	1670	2	2	2	0.00
30/09/2022	2030 On 02-November-23	0000000	Call	Bond Future	1656	1	2	1	0.00
30/09/2022	2030 On 02-November-23	0000000	Put	Bond Future	4643	5	5	5	0.00
30/09/2022	2030 On 02-November-23	0000000	Put	Bond Future	4617	5	5	5	0.00
30/09/2022	2030 On 02-November-23	0000000	Put	Bond Future	4591	5	5	5	0.00
30/09/2022	2032 On 03-November-22			Bond Future	11.40	82.4253	82.9894	82.4253	171,147.00
30/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	180.00
30/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	500.00
30/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	1512	1	2	1	0.00
30/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	4448	4	4	4	0.00
30/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	28	0	0	0	0.00
30/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	30	0	0	0	750.00
30/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	1205	1	1	1	0.00
30/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	1	0	0	0	500.00
30/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	5	0	0	0	0.00
30/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	10	0	0	0	0.00
30/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
30/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	454.00
30/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	750.00
30/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
30/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	6489	7	6	7	180.00
30/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	7824	8	8	8	0.00
30/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	6765	7	7	7	454.00
30/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	11042	12	11	12	0.00
30/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	10456	11	10	11	0.00
30/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	4333	5	4	5	180.00
30/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	11337	12	11	12	0.00
30/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	4701	5	5	5	454.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	6215	7	6	7	0.00
30/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	954	1	1	1	7,500.00
30/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	3769	4	4	4	0.00
30/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	3820	4	4	4	0.00
30/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	125	0	0	0	750.00
30/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	767	1	1	1	500.00
30/09/2022	2032 On 02-February-23			Bond Future	11.56	83.9635	84.5369	83.9635	18.00
30/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	2980	3	3	3	0.00
30/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	6109	6	6	6	0.00
30/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	360	0	0	0	0.00
30/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	366	0	0	0	0.00
30/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	239	0	0	0	0.00
30/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	35	0	0	0	454.00
30/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	2545	2	3	2	0.00
30/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	373	0	0	0	0.00
30/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	445	0	0	0	0.00
30/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	591	1	1	1	750.00
30/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	268	0	0	0	500.00
30/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	52	0	0	0	500.00
30/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	147	0	0	0	750.00
30/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	8648	9	9	9	0.00
30/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	11088	12	11	12	0.00
30/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	7129	8	7	8	0.00
30/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	5066	6	5	6	0.00
30/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	5811	6	6	6	454.00
30/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	6269	7	6	7	0.00
30/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	1918	2	2	2	0.00
30/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	11994	13	12	13	0.00
30/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	7425	8	7	8	454.00
30/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	6316	7	6	7	0.00
30/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	6363	7	6	7	0.00
30/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	598	1	1	1	750.00
30/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	1636	2	2	2	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2022	2032 On 04-May-23			Bond Future	11.70	81.5295	82.1140	81.5295	0.00
30/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	897	1	1	1	400.00
30/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	1211	1	1	1	0.00
30/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	1226	1	1	1	0.00
30/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	1241	1	1	1	0.00
30/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	2109	2	2	2	400.00
30/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	8435	8	8	8	0.00
30/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	747	1	1	1	400.00
30/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	5187	6	5	6	0.00
30/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	5222	6	5	6	0.00
30/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	5258	6	5	6	0.00
30/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	6219	7	6	7	0.00
30/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	3678	4	4	4	0.00
30/09/2022	2032 On 03-August-23			Bond Future	11.84	83.2284	83.8247	83.2284	2,600.00
30/09/2022	2032 On 03-August-23	0000000	Call	Bond Future	2999	3	3	3	0.00
30/09/2022	2032 On 03-August-23	0000000	Call	Bond Future	3024	3	3	3	0.00
30/09/2022	2032 On 03-August-23	0000000	Call	Bond Future	3374	3	3	3	5,000.00
30/09/2022	2032 On 03-August-23	0000000	Call	Bond Future	3048	3	3	3	0.00
30/09/2022	2032 On 03-August-23	0000000	Put	Bond Future	3350	4	3	4	0.00
30/09/2022	2032 On 03-August-23	0000000	Put	Bond Future	3074	4	3	4	0.00
30/09/2022	2032 On 03-August-23	0000000	Put	Bond Future	3372	4	3	4	0.00
30/09/2022	2032 On 03-August-23	0000000	Put	Bond Future	3394	4	3	4	0.00
30/09/2022	2032 On 02-November-23			Bond Future	11.99	80.7794	81.3879	80.7794	0.00
30/09/2022	2032 On 02-November-23	0000000	Call	Bond Future	1903	2	2	2	0.00
30/09/2022	2032 On 02-November-23	0000000	Call	Bond Future	1920	2	2	2	0.00
30/09/2022	2032 On 02-November-23	0000000	Call	Bond Future	1937	2	2	2	0.00
30/09/2022	2032 On 02-November-23	0000000	Put	Bond Future	5406	6	5	6	0.00
30/09/2022	2032 On 02-November-23	0000000	Put	Bond Future	5437	6	5	6	0.00
30/09/2022	2032 On 02-November-23	0000000	Put	Bond Future	5468	6	5	6	0.00
30/09/2022	2033 On 03-November-22			Bond Future	112.78	112.2691	112.7801	112.2691	1,415.00
30/09/2022	2033 On 02-February-23			Bond Future	114.91	114.3919	114.9109	114.3919	6,141.00
30/09/2022	2033 On 04-May-23			Bond Future	115.91	115.3797	115.9084	115.3797	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
30/09/2022	2033 On 03-August-23			Bond Future	118.35	117.8073	118.3467	117.8073	0.00
30/09/2022	2033 On 02-November-23			Bond Future	119.36	118.8153	119.3637	118.8153	0.00
30/09/2022	2037 On 03-November-22			Bond Future	11.87	78.8823	79.4023	78.8823	60,747.00
30/09/2022	2037 On 03-November-22	0000000	Call	Bond Future	192	0	0	0	0.00
30/09/2022	2037 On 03-November-22	0000000	Call	Bond Future	209	0	0	0	0.00
30/09/2022	2037 On 03-November-22	0000000	Call	Bond Future	200	0	0	0	0.00
30/09/2022	2037 On 03-November-22	0000000	Put	Bond Future	3426	4	3	4	0.00
30/09/2022	2037 On 03-November-22	0000000	Put	Bond Future	3477	4	3	4	0.00
30/09/2022	2037 On 03-November-22	0000000	Put	Bond Future	3375	4	3	4	0.00
30/09/2022	2037 On 02-February-23			Bond Future	12.02	76.0984	76.6270	76.0984	76,247.00
30/09/2022	2037 On 02-February-23	0000000	Call	Bond Future	667	1	1	1	636.00
30/09/2022	2037 On 02-February-23	0000000	Call	Bond Future	605	1	1	1	0.00
30/09/2022	2037 On 02-February-23	0000000	Call	Bond Future	2468	2	2	2	0.00
30/09/2022	2037 On 02-February-23	0000000	Call	Bond Future	582	1	1	1	0.00
30/09/2022	2037 On 02-February-23	0000000	Call	Bond Future	594	1	1	1	0.00
30/09/2022	2037 On 02-February-23	0000000	Put	Bond Future	6241	7	6	7	0.00
30/09/2022	2037 On 02-February-23	0000000	Put	Bond Future	6290	7	6	7	0.00
30/09/2022	2037 On 02-February-23	0000000	Put	Bond Future	6192	7	6	7	0.00
30/09/2022	2037 On 02-February-23	0000000	Put	Bond Future	5949	7	6	7	0.00
30/09/2022	2037 On 02-February-23	0000000	Put	Bond Future	2718	3	3	3	636.00
30/09/2022	2037 On 04-May-23			Bond Future	12.14	77.6676	78.2064	77.6676	0.00
30/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	2362	2	2	2	400.00
30/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	995	1	1	1	400.00
30/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	8886	9	9	9	0.00
30/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	1411	1	1	1	0.00
30/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	1376	1	1	1	0.00
30/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	1393	1	1	1	0.00
30/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	6100	7	6	7	0.00
30/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	7377	8	7	8	0.00
30/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	6141	7	6	7	0.00
30/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	1007	1	1	1	400.00
30/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	6058	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	4367	5	4	5	0.00
30/09/2022	2037 On 03-August-23			Bond Future	12.28	75.0279	75.5775	75.0279	0.00
30/09/2022	2037 On 03-August-23	0000000	Call	Bond Future	3367	3	3	3	0.00
30/09/2022	2037 On 03-August-23	0000000	Call	Bond Future	3341	3	3	3	0.00
30/09/2022	2037 On 03-August-23	0000000	Call	Bond Future	3314	3	3	3	0.00
30/09/2022	2037 On 03-August-23	0000000	Put	Bond Future	4164	5	4	5	0.00
30/09/2022	2037 On 03-August-23	0000000	Put	Bond Future	4137	5	4	5	0.00
30/09/2022	2037 On 03-August-23	0000000	Put	Bond Future	4109	5	4	5	0.00
30/09/2022	2037 On 02-November-23			Bond Future	12.41	76.5707	77.1317	76.5707	0.00
30/09/2022	2037 On 02-November-23	0000000	Call	Bond Future	2128	2	2	2	0.00
30/09/2022	2037 On 02-November-23	0000000	Call	Bond Future	2109	2	2	2	0.00
30/09/2022	2037 On 02-November-23	0000000	Call	Bond Future	2147	2	2	2	0.00
30/09/2022	2037 On 02-November-23	0000000	Put	Bond Future	6805	7	7	7	0.00
30/09/2022	2037 On 02-November-23	0000000	Put	Bond Future	6767	7	7	7	0.00
30/09/2022	2037 On 02-November-23	0000000	Put	Bond Future	6729	7	7	7	0.00
30/09/2022	2038 On 03-November-22			Bond Future	126.60	126.0772	126.5964	126.0772	5,628.00
30/09/2022	2038 On 02-February-23			Bond Future	127.06	126.5375	127.0646	126.5375	0.00
30/09/2022	2038 On 04-May-23			Bond Future	129.71	129.1709	129.7078	129.1709	0.00
30/09/2022	2038 On 03-August-23			Bond Future	130.45	129.9011	130.4465	129.9011	0.00
30/09/2022	2038 On 02-November-23			Bond Future	133.16	132.6001	133.1566	132.6001	0.00
30/09/2022	2040 On 03-November-22			Bond Future	11.95	80.5060	81.0919	80.5060	61,315.00
30/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
30/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	344	0	0	0	0.00
30/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	3	0	0	0	1,467.00
30/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	242	0	0	0	0.00
30/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	9	0	0	0	0.00
30/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	150	0	0	0	1,467.00
30/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	5	0	0	0	1,078.00
30/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	1505	1	2	1	0.00
30/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	3655	3	4	3	0.00
30/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	223	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
30/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	232	0	0	0	0.00
30/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	93	0	0	0	1,078.00
30/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	4778	5	5	5	0.00
30/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	3565	4	4	4	0.00
30/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	1183	2	1	2	0.00
30/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	8780	9	9	9	0.00
30/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	4182	5	4	5	0.00
30/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	7389	8	7	8	0.00
30/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	8079	9	8	9	0.00
30/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	3094	4	3	4	0.00
30/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	330	1	0	1	1,078.00
30/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	3674	4	4	4	0.00
30/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	3620	4	4	4	0.00
30/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	12430	13	12	13	0.00
30/09/2022	2040 On 02-February-23			Bond Future	12.09	77.5022	78.0977	77.5022	64,691.00
30/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	2678	3	3	3	0.00
30/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	616	1	1	1	0.00
30/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	627	1	1	1	0.00
30/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	92	0	0	0	388.00
30/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	85	0	0	0	0.00
30/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	3229	3	3	3	0.00
30/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	3332	3	3	3	0.00
30/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	638	1	1	1	0.00
30/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	720	1	1	1	621.00
30/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	477	0	0	0	388.00
30/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	451	0	0	0	0.00
30/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	7587	8	8	8	0.00
30/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	6302	7	6	7	0.00
30/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	2791	3	3	3	621.00
30/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	6680	7	7	7	0.00
30/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	2281	3	2	3	388.00
30/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	2351	3	2	3	0.00
30/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	12713	13	13	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	12498	13	12	13	0.00
30/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	7763	8	8	8	0.00
30/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	6735	7	7	7	0.00
30/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	6791	7	7	7	0.00
30/09/2022	2040 On 04-May-23			Bond Future	12.21	79.1006	79.7076	79.1006	0.00
30/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	8085	8	8	8	0.00
30/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	1590	2	2	2	0.00
30/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	1709	2	2	2	486.00
30/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	658	1	1	1	486.00
30/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	851	1	1	1	388.00
30/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	1571	2	2	2	0.00
30/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	279	0	0	0	388.00
30/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	5528	5	6	5	0.00
30/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	1610	2	2	2	0.00
30/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	6359	7	6	7	0.00
30/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	10040	11	10	11	0.00
30/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	2368	3	2	3	388.00
30/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	1441	2	1	2	486.00
30/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	13664	14	14	14	0.00
30/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	6447	7	6	7	0.00
30/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	8937	10	9	10	0.00
30/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	6142	7	6	7	0.00
30/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	6403	7	6	7	0.00
30/09/2022	2040 On 03-August-23			Bond Future	12.34	76.2403	76.8597	76.2403	0.00
30/09/2022	2040 On 03-August-23	0000000	Call	Bond Future	3682	4	4	4	0.00
30/09/2022	2040 On 03-August-23	0000000	Call	Bond Future	3653	4	4	4	0.00
30/09/2022	2040 On 03-August-23	0000000	Call	Bond Future	3710	4	4	4	0.00
30/09/2022	2040 On 03-August-23	0000000	Put	Bond Future	4365	5	4	5	0.00
30/09/2022	2040 On 03-August-23	0000000	Put	Bond Future	4423	5	4	5	0.00
30/09/2022	2040 On 03-August-23	0000000	Put	Bond Future	4394	5	4	5	0.00
30/09/2022	2040 On 02-November-23			Bond Future	12.47	77.8081	78.4402	77.8081	0.00
30/09/2022	2040 On 02-November-23	0000000	Call	Bond Future	2263	2	2	2	0.00
30/09/2022	2040 On 02-November-23	0000000	Call	Bond Future	2244	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
30/09/2022	2040 On 02-November-23	0000000	Call	Bond Future	2223	2	2	2	0.00
30/09/2022	2040 On 02-November-23	0000000	Put	Bond Future	7477	8	7	8	0.00
30/09/2022	2040 On 02-November-23	0000000	Put	Bond Future	7394	8	7	8	0.00
30/09/2022	2040 On 02-November-23	0000000	Put	Bond Future	7436	8	7	8	0.00
30/09/2022	2044 On 03-November-22			Bond Future	11.93	77.2970	77.9505	77.2970	74,205.00
30/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	236	0	0	0	0.00
30/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	246	0	0	0	0.00
30/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
30/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	3	0	0	0	1,647.00
30/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	10	0	0	0	0.00
30/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	256	0	0	0	0.00
30/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	159	0	0	0	1,647.00
30/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	4178	5	4	5	0.00
30/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	3606	4	4	4	0.00
30/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	3551	4	4	4	0.00
30/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	7462	8	7	8	0.00
30/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	8897	10	9	10	0.00
30/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	12685	13	13	13	0.00
30/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	3662	4	4	4	0.00
30/09/2022	2044 On 02-February-23			Bond Future	12.07	74.3584	75.0230	74.3584	31,719.00
30/09/2022	2044 On 02-February-23	0000000	Call	Bond Future	714	1	1	1	0.00
30/09/2022	2044 On 02-February-23	0000000	Call	Bond Future	765	1	1	1	1,300.00
30/09/2022	2044 On 02-February-23	0000000	Call	Bond Future	2554	3	3	3	0.00
30/09/2022	2044 On 02-February-23	0000000	Call	Bond Future	2259	2	2	2	1,300.00
30/09/2022	2044 On 02-February-23	0000000	Call	Bond Future	689	1	1	1	0.00
30/09/2022	2044 On 02-February-23	0000000	Call	Bond Future	702	1	1	1	0.00
30/09/2022	2044 On 02-February-23	0000000	Put	Bond Future	6528	7	7	7	0.00
30/09/2022	2044 On 02-February-23	0000000	Put	Bond Future	6584	7	7	7	0.00
30/09/2022	2044 On 02-February-23	0000000	Put	Bond Future	3271	4	3	4	0.00
30/09/2022	2044 On 02-February-23	0000000	Put	Bond Future	2961	4	3	4	4,000.00
30/09/2022	2044 On 02-February-23	0000000	Put	Bond Future	6255	7	6	7	0.00
30/09/2022	2044 On 02-February-23	0000000	Put	Bond Future	6473	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2022	2044 On 04-May-23			Bond Future	12.19	75.8920	76.5694	75.8920	0.00
30/09/2022	2044 On 04-May-23	0000000	Call	Bond Future	3850	0	4	0	0.00
30/09/2022	2044 On 04-May-23	0000000	Call	Bond Future	2402	2	2	2	0.00
30/09/2022	2044 On 04-May-23	0000000	Call	Bond Future	3083	3	3	3	0.00
30/09/2022	2044 On 04-May-23	0000000	Call	Bond Future	1678	2	2	2	0.00
30/09/2022	2044 On 04-May-23	0000000	Call	Bond Future	1658	2	2	2	0.00
30/09/2022	2044 On 04-May-23	0000000	Call	Bond Future	1638	2	2	2	0.00
30/09/2022	2044 On 04-May-23	0000000	Put	Bond Future	6431	7	6	7	0.00
30/09/2022	2044 On 04-May-23	0000000	Put	Bond Future	5033	6	5	6	4,115.00
30/09/2022	2044 On 04-May-23	0000000	Put	Bond Future	6386	7	6	7	0.00
30/09/2022	2044 On 04-May-23	0000000	Put	Bond Future	6341	7	6	7	0.00
30/09/2022	2044 On 04-May-23	0000000	Put	Bond Future	4185	5	4	5	4,115.00
30/09/2022	2044 On 04-May-23	0000000	Put	Bond Future	3475	0	3	0	1,500.00
30/09/2022	2044 On 03-August-23			Bond Future	12.31	73.0901	73.7815	73.0901	0.00
30/09/2022	2044 On 03-August-23	0000000	Call	Bond Future	3690	4	4	4	0.00
30/09/2022	2044 On 03-August-23	0000000	Call	Bond Future	3633	4	4	4	0.00
30/09/2022	2044 On 03-August-23	0000000	Call	Bond Future	3661	4	4	4	0.00
30/09/2022	2044 On 03-August-23	0000000	Put	Bond Future	4522	5	5	5	0.00
30/09/2022	2044 On 03-August-23	0000000	Put	Bond Future	4552	5	5	5	0.00
30/09/2022	2044 On 03-August-23	0000000	Put	Bond Future	4492	5	4	5	0.00
30/09/2022	2044 On 02-November-23			Bond Future	12.43	74.5931	75.2987	74.5931	0.00
30/09/2022	2044 On 02-November-23	0000000	Call	Bond Future	2273	2	2	2	0.00
30/09/2022	2044 On 02-November-23	0000000	Call	Bond Future	2294	2	2	2	0.00
30/09/2022	2044 On 02-November-23	0000000	Call	Bond Future	2314	2	2	2	0.00
30/09/2022	2044 On 02-November-23	0000000	Put	Bond Future	7470	8	7	8	0.00
30/09/2022	2044 On 02-November-23	0000000	Put	Bond Future	7513	8	8	8	0.00
30/09/2022	2044 On 02-November-23	0000000	Put	Bond Future	7556	8	8	8	0.00
30/09/2022	2046 On 03-November-22			Bond Future	111.46	111.4103	111.4589	111.4103	16,546.00
30/09/2022	2046 On 02-February-23			Bond Future	113.56	113.5169	113.5648	113.5169	0.00
30/09/2022	2046 On 04-May-23			Bond Future	113.88	113.8301	113.8775	113.8301	0.00
30/09/2022	2046 On 03-August-23			Bond Future	116.27	116.2255	116.2736	116.2255	0.00
30/09/2022	2046 On 02-November-23			Bond Future	116.57	116.5204	116.5655	116.5204	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
30/09/2022	2050 On 03-November-22			Bond Future	114.00	113.9507	114.0003	113.9507	12,564.00
30/09/2022	2050 On 02-February-23			Bond Future	114.01	113.9640	114.0128	113.9640	0.00
30/09/2022	2050 On 04-May-23			Bond Future	116.38	116.3354	116.3843	116.3354	0.00
30/09/2022	2050 On 03-August-23			Bond Future	116.62	116.5745	116.6218	116.5745	0.00
30/09/2022	2050 On 02-November-23			Bond Future	119.04	118.9966	119.0448	118.9966	0.00
30/09/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2022	AL37 On 03-November-22			Index Future	817.96	815.7620	817.9620	815.7620	0.00
30/09/2022	AL37 On 02-February-23			Index Future	833.22	830.9860	833.2150	830.9860	0.00
30/09/2022	AL37 On 04-May-23			Index Future	850.34	848.0690	850.3370	848.0690	0.00
30/09/2022	AL37 On 03-August-23			Index Future	868.03	865.7150	868.0270	865.7150	0.00
30/09/2022	AL37 On 02-November-23			Index Future	885.87	883.5140	885.8740	883.5140	0.00
30/09/2022	AL7T On 03-November-22			Index Future	930.93	925.5590	930.9260	925.5590	0.00
30/09/2022	AL7T On 02-February-23			Index Future	948.29	942.8320	948.2850	942.8320	0.00
30/09/2022	AL7T On 04-May-23			Index Future	967.77	962.2140	967.7710	962.2140	0.00
30/09/2022	AL7T On 03-August-23			Index Future	987.91	982.2360	987.9050	982.2360	0.00
30/09/2022	AL7T On 02-November-23			Index Future	1008.22	1002.4300	1008.2160	1002.4300	0.00
30/09/2022	ALBI On 03-November-22			Index Future	816.66	811.7100	816.6640	811.7100	123.00
30/09/2022	ALBI On 02-February-23			Index Future	831.89	826.8590	831.8930	826.8590	0.00
30/09/2022	ALBI On 04-May-23			Index Future	848.99	843.8570	848.9880	843.8570	0.00
30/09/2022	ALBI On 03-August-23			Index Future	866.65	861.4160	866.6500	861.4160	0.00
30/09/2022	ALBI On 02-November-23			Index Future	884.47	879.1260	884.4680	879.1260	0.00
30/09/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/09/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2022	ES33 On 03-November-22			Bond Future	12.70	70.4561	70.9022	70.4561	0.00
30/09/2022	ES33 On 02-February-23			Bond Future	12.90	71.7882	72.2418	71.7882	350.00
30/09/2022	ES33 On 04-May-23			Bond Future	13.08	69.4866	69.9489	69.4866	0.00
30/09/2022	ES33 On 03-August-23			Bond Future	13.25	70.9501	71.4219	70.9501	0.00
30/09/2022	ES33 On 02-November-23			Bond Future	13.45	68.6289	69.1105	68.6289	0.00
30/09/2022	ES42 On 03-November-22			Bond Future	12.97	68.2834	68.8160	68.2834	0.00
30/09/2022	ES42 On 02-February-23			Bond Future	13.15	69.5759	70.1174	69.5759	4,769.00
30/09/2022	ES42 On 04-May-23			Bond Future	13.31	66.7606	67.3128	66.7606	0.00
30/09/2022	ES42 On 03-August-23			Bond Future	13.47	68.1679	68.7315	68.1679	0.00
30/09/2022	ES42 On 02-November-23			Bond Future	13.64	65.3217	65.8969	65.3217	0.00
30/09/2022	GOVI On 03-November-22			GOVI	805.14	800.2220	805.1350	800.2220	874.00
30/09/2022	GOVI On 03-November-22	0000000	Call	GOVI	0	0	0	0	0.00
30/09/2022	GOVI On 03-November-22	0000000	Call	GOVI	0	0	0	0	0.00
30/09/2022	GOVI On 03-November-22	0000000	Call	GOVI	0	0	0	0	0.00
30/09/2022	GOVI On 03-November-22	0000000	Put	GOVI	152750	20	15	20	0.00
30/09/2022	GOVI On 03-November-22	0000000	Put	GOVI	152850	20	15	20	0.00
30/09/2022	GOVI On 03-November-22	0000000	Put	GOVI	152950	20	15	20	0.00
30/09/2022	GOVI On 02-February-23			GOVI	820.15	815.1560	820.1490	815.1560	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
30/09/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
30/09/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
30/09/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
30/09/2022	GOVI On 02-February-23	0000000	Put	GOVI	306810	36	31	36	0.00
30/09/2022	GOVI On 02-February-23	0000000	Put	GOVI	306710	36	31	36	0.00
30/09/2022	GOVI On 02-February-23	0000000	Put	GOVI	306910	36	31	36	0.00
30/09/2022	GOVI On 04-May-23			GOVI	837.00	831.9140	837.0020	831.9140	0.00
30/09/2022	GOVI On 04-May-23	0000000	Call	GOVI	0	0	0	0	0.00
30/09/2022	GOVI On 04-May-23	0000000	Call	GOVI	0	0	0	0	0.00
30/09/2022	GOVI On 04-May-23	0000000	Call	GOVI	0	0	0	0	0.00
30/09/2022	GOVI On 04-May-23	0000000	Put	GOVI	158580	21	16	21	0.00
30/09/2022	GOVI On 04-May-23	0000000	Put	GOVI	158680	21	16	21	0.00
30/09/2022	GOVI On 04-May-23	0000000	Put	GOVI	158780	21	16	21	0.00
30/09/2022	GOVI On 03-August-23			GOVI	854.42	849.2240	854.4150	849.2240	0.00
30/09/2022	GOVI On 03-August-23	0000000	Call	GOVI	171850	12	17	12	0.00
30/09/2022	GOVI On 03-August-23	0000000	Call	GOVI	172050	12	17	12	0.00
30/09/2022	GOVI On 03-August-23	0000000	Call	GOVI	171950	12	17	12	0.00
30/09/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
30/09/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
30/09/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
30/09/2022	GOVI On 02-November-23			GOVI	871.98	866.6840	871.9810	866.6840	0.00
30/09/2022	GOVI On 02-November-23	0000000	Call	GOVI	0	0	0	0	0.00
30/09/2022	GOVI On 02-November-23	0000000	Call	GOVI	0	0	0	0	0.00
30/09/2022	GOVI On 02-November-23	0000000	Call	GOVI	0	0	0	0	0.00
30/09/2022	GOVI On 02-November-23	0000000	Put	GOVI	138290	19	14	19	0.00
30/09/2022	GOVI On 02-November-23	0000000	Put	GOVI	138390	19	14	19	0.00
30/09/2022	GOVI On 02-November-23	0000000	Put	GOVI	138190	19	14	19	0.00
30/09/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/09/2022	IGOV On 03-November-22			Index Future	318.14	317.0820	318.1420	317.0820	702.00
30/09/2022	IGOV On 02-February-23			Index Future	324.15	323.0780	324.1530	323.0780	0.00
30/09/2022	IGOV On 04-May-23			Index Future	330.89	329.7960	330.8910	329.7960	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
30/09/2022	IGOV On 03-August-23			Index Future	337.85	336.7330	337.8500	336.7330	0.00
30/09/2022	IGOV On 02-November-23			Index Future	344.87	343.7290	344.8690	343.7290	0.00
30/09/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
30/09/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
30/09/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
30/09/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
30/09/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
30/09/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
30/09/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
30/09/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
30/09/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
30/09/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
30/09/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
30/09/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
30/09/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
30/09/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
30/09/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
30/09/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/09/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
30/09/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.56	93.4500	93.4450	93.4500	0.00
30/09/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.62	93.3650	93.3850	93.3650	0.00
30/09/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.44	92.5450	92.5650	92.5450	68.00
30/09/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.48	92.5050	92.5250	92.5050	0.00
30/09/2022	JBAF On 15-February-23			Jibar Tradeable Future	8.10	91.9150	91.9050	91.9150	0.00
30/09/2022	JBAF On 15-March-23			Jibar Tradeable Future	8.14	91.8400	91.8650	91.8400	0.00
30/09/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.50	91.4700	91.5050	91.4700	0.00
30/09/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.60	91.3850	91.4050	91.3850	75.00
30/09/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.65	91.3400	91.3500	91.3400	272.00
30/09/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.69	91.3150	91.3150	91.3150	0.00
30/09/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.66	91.3350	91.3450	91.3350	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
30/09/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.72	91.2200	91.2800	91.2200	0.00
30/09/2022	R023 On 03-November-22			Bond Future	7.37	101.5870	101.5783	101.5870	11,802.00
30/09/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
30/09/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
30/09/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
30/09/2022	R023 On 03-November-22	0000000	Put	Bond Future	339	0	0	0	0.00
30/09/2022	R023 On 03-November-22	0000000	Put	Bond Future	342	0	0	0	0.00
30/09/2022	R023 On 03-November-22	0000000	Put	Bond Future	336	0	0	0	0.00
30/09/2022	R035 On 03-November-22			Bond Future	11.73	82.7183	83.2915	82.7183	60,933.00
30/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	582.00
30/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	1	0	0	0	976.00
30/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	176	0	0	0	0.00
30/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	169	0	0	0	0.00
30/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	8	0	0	0	0.00
30/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	184	0	0	0	0.00
30/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	5136	5	5	5	0.00
30/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	88	0	0	0	0.00
30/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	117	0	0	0	976.00
30/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	4372	5	4	5	582.00
30/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	103	0	0	0	976.00
30/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	3518	4	4	4	0.00
30/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	6858	7	7	7	582.00
30/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	3621	4	4	4	0.00
30/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	3570	4	4	4	0.00
30/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	4044	5	4	5	0.00
30/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	8559	9	9	9	0.00
30/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	11709	12	12	12	0.00
30/09/2022	R035 On 02-February-23			Bond Future	11.89	84.2620	84.8447	84.2620	108,831.00
30/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	2791	3	3	3	0.00
30/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	7407	7	7	7	0.00
30/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	729	1	1	1	976.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	743	1	1	1	0.00
30/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	520	1	1	1	0.00
30/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	168	0	0	0	976.00
30/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	343	0	0	0	388.00
30/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	529	1	1	1	0.00
30/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	2670	3	3	3	0.00
30/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	538	1	1	1	0.00
30/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	357	0	0	0	0.00
30/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	317	0	0	0	0.00
30/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	50	0	0	0	582.00
30/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	56	0	0	0	0.00
30/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	62	0	0	0	388.00
30/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	12071	13	12	13	0.00
30/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	12590	13	13	13	0.00
30/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	7793	8	8	8	0.00
30/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	7574	8	8	8	0.00
30/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	7465	8	7	8	582.00
30/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	9520	10	10	10	0.00
30/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	6313	7	6	7	0.00
30/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	625	1	1	1	976.00
30/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	6363	7	6	7	0.00
30/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	12329	13	12	13	0.00
30/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	6414	7	6	7	0.00
30/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	5447	6	5	6	582.00
30/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	5493	6	5	6	0.00
30/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	2310	3	2	3	388.00
30/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	2405	3	2	3	0.00
30/09/2022	R035 On 04-May-23			Bond Future	12.02	81.4907	82.0845	81.4907	0.00
30/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	1408	1	1	1	0.00
30/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	513	0	1	0	491.00
30/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	212	0	0	0	388.00
30/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	4608	5	5	5	0.00
30/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	7180	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	1332	1	1	1	491.00
30/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	1377	1	1	1	0.00
30/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	1392	1	1	1	0.00
30/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	659	1	1	1	388.00
30/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	8768	9	9	9	0.00
30/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	1322	2	1	2	491.00
30/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	2310	3	2	3	388.00
30/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	5841	6	6	6	0.00
30/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	13072	14	13	14	0.00
30/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	9731	10	10	10	0.00
30/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	6053	7	6	7	0.00
30/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	5925	7	6	7	0.00
30/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	5883	7	6	7	0.00
30/09/2022	R035 On 03-August-23			Bond Future	12.15	83.1885	83.7944	83.1885	0.00
30/09/2022	R035 On 03-August-23	0000000	Call	Bond Future	3256	3	3	3	0.00
30/09/2022	R035 On 03-August-23	0000000	Call	Bond Future	3282	3	3	3	0.00
30/09/2022	R035 On 03-August-23	0000000	Call	Bond Future	3308	3	3	3	0.00
30/09/2022	R035 On 03-August-23	0000000	Put	Bond Future	4109	5	4	5	0.00
30/09/2022	R035 On 03-August-23	0000000	Put	Bond Future	4136	5	4	5	0.00
30/09/2022	R035 On 03-August-23	0000000	Put	Bond Future	4163	5	4	5	0.00
30/09/2022	R035 On 02-November-23			Bond Future	12.30	80.3934	81.0118	80.3934	0.00
30/09/2022	R035 On 02-November-23	0000000	Call	Bond Future	2056	2	2	2	0.00
30/09/2022	R035 On 02-November-23	0000000	Call	Bond Future	2023	2	2	2	0.00
30/09/2022	R035 On 02-November-23	0000000	Call	Bond Future	2040	2	2	2	0.00
30/09/2022	R035 On 02-November-23	0000000	Put	Bond Future	6725	7	7	7	0.00
30/09/2022	R035 On 02-November-23	0000000	Put	Bond Future	6765	7	7	7	0.00
30/09/2022	R035 On 02-November-23	0000000	Put	Bond Future	6686	7	7	7	0.00
30/09/2022	R186 On 03-November-22			Bond Future	9.52	106.9928	107.2811	106.9928	63,222.00
30/09/2022	R186 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	4,310.00
30/09/2022	R186 On 03-November-22	0000000	Call	Bond Future	1	0	0	0	0.00
30/09/2022	R186 On 03-November-22	0000000	Call	Bond Future	44	0	0	0	0.00
30/09/2022	R186 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2022	R186 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
30/09/2022	R186 On 03-November-22	0000000	Put	Bond Future	3402	4	3	4	0.00
30/09/2022	R186 On 03-November-22	0000000	Put	Bond Future	2141	2	2	2	4,310.00
30/09/2022	R186 On 03-November-22	0000000	Put	Bond Future	3437	4	3	4	0.00
30/09/2022	R186 On 03-November-22	0000000	Put	Bond Future	3366	4	3	4	0.00
30/09/2022	R186 On 03-November-22	0000000	Put	Bond Future	4510	5	5	5	0.00
30/09/2022	R186 On 02-February-23			Bond Future	9.67	103.6893	103.9814	103.6893	0.00
30/09/2022	R186 On 02-February-23	0000000	Call	Bond Future	201	0	0	0	0.00
30/09/2022	R186 On 02-February-23	0000000	Call	Bond Future	198	0	0	0	0.00
30/09/2022	R186 On 02-February-23	0000000	Call	Bond Future	195	0	0	0	0.00
30/09/2022	R186 On 02-February-23	0000000	Put	Bond Future	4664	5	5	5	0.00
30/09/2022	R186 On 02-February-23	0000000	Put	Bond Future	4633	5	5	5	0.00
30/09/2022	R186 On 02-February-23	0000000	Put	Bond Future	4602	5	5	5	0.00
30/09/2022	R186 On 04-May-23			Bond Future	9.79	105.8248	106.1219	105.8248	0.00
30/09/2022	R186 On 04-May-23	0000000	Call	Bond Future	618	1	1	1	0.00
30/09/2022	R186 On 04-May-23	0000000	Call	Bond Future	612	1	1	1	0.00
30/09/2022	R186 On 04-May-23	0000000	Call	Bond Future	625	1	1	1	0.00
30/09/2022	R186 On 04-May-23	0000000	Put	Bond Future	3563	4	4	4	0.00
30/09/2022	R186 On 04-May-23	0000000	Put	Bond Future	3588	4	4	4	0.00
30/09/2022	R186 On 04-May-23	0000000	Put	Bond Future	3538	4	4	4	0.00
30/09/2022	R186 On 03-August-23			Bond Future	9.90	102.7225	103.0255	102.7225	0.00
30/09/2022	R186 On 03-August-23	0000000	Call	Bond Future	1678	2	2	2	0.00
30/09/2022	R186 On 03-August-23	0000000	Call	Bond Future	1648	2	2	2	0.00
30/09/2022	R186 On 03-August-23	0000000	Call	Bond Future	1663	2	2	2	0.00
30/09/2022	R186 On 03-August-23	0000000	Put	Bond Future	2129	2	2	2	0.00
30/09/2022	R186 On 03-August-23	0000000	Put	Bond Future	2143	2	2	2	0.00
30/09/2022	R186 On 03-August-23	0000000	Put	Bond Future	2116	2	2	2	0.00
30/09/2022	R186 On 02-November-23			Bond Future	10.05	104.8348	105.1439	104.8348	0.00
30/09/2022	R186 On 02-November-23	0000000	Call	Bond Future	2621	3	3	3	0.00
30/09/2022	R186 On 02-November-23	0000000	Call	Bond Future	1140	1	1	1	0.00
30/09/2022	R186 On 02-November-23	0000000	Call	Bond Future	1151	1	1	1	0.00
30/09/2022	R186 On 02-November-23	0000000	Call	Bond Future	1162	1	1	1	0.00
30/09/2022	R186 On 02-November-23	0000000	Call	Bond Future	922	1	1	1	1,715.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2022	R186 On 02-November-23	0000000	Put	Bond Future	2900	3	3	3	0.00
30/09/2022	R186 On 02-November-23	0000000	Put	Bond Future	2916	3	3	3	0.00
30/09/2022	R186 On 02-November-23	0000000	Put	Bond Future	3338	4	3	4	0.00
30/09/2022	R186 On 02-November-23	0000000	Put	Bond Future	2932	3	3	3	0.00
30/09/2022	R186 On 02-November-23	0000000	Put	Bond Future	1649	2	2	2	1,715.00
30/09/2022	R197 On 03-November-22			Bond Future	335.90	335.4748	335.8989	335.4748	831.00
30/09/2022	R197 On 02-February-23			Bond Future	333.34	332.9088	333.3358	332.9088	0.00
30/09/2022	R197 On 04-May-23			Bond Future	340.27	339.8366	340.2694	339.8366	0.00
30/09/2022	R197 On 03-August-23			Bond Future	338.25	337.8115	338.2452	337.8115	0.00
30/09/2022	R197 On 02-November-23			Bond Future	345.27	344.8303	345.2730	344.8303	0.00
30/09/2022	R202 On 03-November-22			Bond Future	247.29	246.2991	247.2890	246.2991	6,206.00
30/09/2022	R202 On 02-February-23			Bond Future	247.23	246.2239	247.2289	246.2239	460.00
30/09/2022	R202 On 04-May-23			Bond Future	252.37	251.3467	252.3703	251.3467	0.00
30/09/2022	R202 On 03-August-23			Bond Future	252.80	251.7612	252.8017	251.7612	0.00
30/09/2022	R202 On 02-November-23			Bond Future	258.05	256.9921	258.0542	256.9921	0.00
30/09/2022	R209 On 03-November-22			Bond Future	11.73	63.6195	64.0918	63.6195	19,030.00
30/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	7,750.00
30/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	575	1	1	1	1,136.00
30/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	84	0	0	0	0.00
30/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	4	0	0	0	0.00
30/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	48	0	0	0	1,136.00
30/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	80	0	0	0	0.00
30/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	88	0	0	0	0.00
30/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	6,000.00
30/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
30/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	1861	2	2	2	0.00
30/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	93	0	0	0	0.00
30/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	3609	4	4	4	0.00
30/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	6372	7	6	7	0.00
30/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	4248	5	4	5	0.00
30/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	568	1	1	1	7,750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	12225	13	12	13	0.00
30/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	13795	14	14	14	0.00
30/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	3657	4	4	4	0.00
30/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	3753	4	4	4	6,000.00
30/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	3705	4	4	4	0.00
30/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	1698	2	2	2	0.00
30/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	9215	10	9	10	6,000.00
30/09/2022	R209 On 02-February-23			Bond Future	11.87	64.8067	65.2870	64.8067	2,066.00
30/09/2022	R209 On 02-February-23	0000000	Call	Bond Future	422	0	0	0	0.00
30/09/2022	R209 On 02-February-23	0000000	Call	Bond Future	414	0	0	0	0.00
30/09/2022	R209 On 02-February-23	0000000	Call	Bond Future	406	0	0	0	0.00
30/09/2022	R209 On 02-February-23	0000000	Put	Bond Future	5793	6	6	6	0.00
30/09/2022	R209 On 02-February-23	0000000	Put	Bond Future	5885	6	6	6	0.00
30/09/2022	R209 On 02-February-23	0000000	Put	Bond Future	5839	6	6	6	0.00
30/09/2022	R209 On 04-May-23			Bond Future	11.98	62.9874	63.4769	62.9874	1,250.00
30/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	1148	1	1	1	0.00
30/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	4306	4	4	4	0.00
30/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	995	1	1	1	0.00
30/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	1119	1	1	1	0.00
30/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	1133	1	1	1	0.00
30/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	247	0	0	0	7,500.00
30/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	10581	11	11	11	0.00
30/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	5467	6	5	6	0.00
30/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	5504	6	6	6	0.00
30/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	5845	6	6	6	7,500.00
30/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	1952	2	2	2	7,500.00
30/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	5430	6	5	6	0.00
30/09/2022	R209 On 03-August-23			Bond Future	12.10	64.2999	64.7994	64.2999	0.00
30/09/2022	R209 On 03-August-23	0000000	Call	Bond Future	2887	3	3	3	0.00
30/09/2022	R209 On 03-August-23	0000000	Call	Bond Future	2864	3	3	3	0.00
30/09/2022	R209 On 03-August-23	0000000	Call	Bond Future	2841	3	3	3	0.00
30/09/2022	R209 On 03-August-23	0000000	Put	Bond Future	3583	4	4	4	0.00
30/09/2022	R209 On 03-August-23	0000000	Put	Bond Future	3631	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
30/09/2022	R209 On 03-August-23	0000000	Put	Bond Future	3607	4	4	4	0.00
30/09/2022	R209 On 02-November-23			Bond Future	12.23	62.4702	62.9799	62.4702	0.00
30/09/2022	R209 On 02-November-23	0000000	Call	Bond Future	1799	2	2	2	0.00
30/09/2022	R209 On 02-November-23	0000000	Call	Bond Future	1783	2	2	2	0.00
30/09/2022	R209 On 02-November-23	0000000	Call	Bond Future	1767	2	2	2	0.00
30/09/2022	R209 On 02-November-23	0000000	Put	Bond Future	6023	7	6	7	0.00
30/09/2022	R209 On 02-November-23	0000000	Put	Bond Future	5989	6	6	6	0.00
30/09/2022	R209 On 02-November-23	0000000	Put	Bond Future	5955	6	6	6	0.00
30/09/2022	R210 On 03-November-22			Bond Future	227.63	225.4730	227.6289	225.4730	430.00
30/09/2022	R210 On 02-February-23			Bond Future	231.93	229.7363	231.9296	229.7363	300.00
30/09/2022	R210 On 04-May-23			Bond Future	233.65	231.4098	233.6459	231.4098	0.00
30/09/2022	R210 On 03-August-23			Bond Future	238.56	236.2790	238.5615	236.2790	0.00
30/09/2022	R210 On 02-November-23			Bond Future	240.30	237.9746	240.2984	237.9746	0.00
30/09/2022	R213 On 03-November-22			Bond Future	11.28	78.1177	78.6051	78.1177	33,626.00
30/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	200.00
30/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
30/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	1	0	0	0	0.00
30/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
30/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
30/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	476.00
30/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	1	0	0	0	0.00
30/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	1	0	0	0	0.00
30/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	1	0	0	0	0.00
30/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	4240	5	4	5	200.00
30/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	4144	5	4	5	0.00
30/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	4192	5	4	5	0.00
30/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	10175	11	10	11	0.00
30/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	5111	6	5	6	476.00
30/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	6143	7	6	7	200.00
30/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	4096	5	4	5	0.00
30/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	6840	7	7	7	476.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	10492	11	10	11	0.00
30/09/2022	R213 On 02-February-23			Bond Future	11.45	79.5755	80.0708	79.5755	0.00
30/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	445	0	0	0	912.00
30/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	316	0	0	0	0.00
30/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	311	0	0	0	0.00
30/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	38	0	0	0	476.00
30/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	321	0	0	0	0.00
30/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	392	0	0	0	0.00
30/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	4092	4	4	4	0.00
30/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	220	0	0	0	0.00
30/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	895	1	1	1	912.00
30/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	5935	6	6	6	0.00
30/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	5068	6	5	6	0.00
30/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	5392	6	5	6	476.00
30/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	10931	11	11	11	0.00
30/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	6852	7	7	7	476.00
30/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	5978	6	6	6	0.00
30/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	5893	6	6	6	0.00
30/09/2022	R213 On 04-May-23			Bond Future	11.58	77.6593	78.1641	77.6593	0.00
30/09/2022	R213 On 04-May-23	0000000	Call	Bond Future	1059	1	1	1	0.00
30/09/2022	R213 On 04-May-23	0000000	Call	Bond Future	1048	1	1	1	0.00
30/09/2022	R213 On 04-May-23	0000000	Call	Bond Future	1071	1	1	1	0.00
30/09/2022	R213 On 04-May-23	0000000	Put	Bond Future	4731	5	5	5	0.00
30/09/2022	R213 On 04-May-23	0000000	Put	Bond Future	4799	5	5	5	0.00
30/09/2022	R213 On 04-May-23	0000000	Put	Bond Future	4765	5	5	5	0.00
30/09/2022	R213 On 03-August-23			Bond Future	11.72	79.2769	79.7919	79.2769	0.00
30/09/2022	R213 On 03-August-23	0000000	Call	Bond Future	2667	3	3	3	0.00
30/09/2022	R213 On 03-August-23	0000000	Call	Bond Future	2646	3	3	3	0.00
30/09/2022	R213 On 03-August-23	0000000	Call	Bond Future	2689	3	3	3	0.00
30/09/2022	R213 On 03-August-23	0000000	Put	Bond Future	3090	4	3	4	0.00
30/09/2022	R213 On 03-August-23	0000000	Put	Bond Future	3111	4	3	4	0.00
30/09/2022	R213 On 03-August-23	0000000	Put	Bond Future	3070	3	3	3	0.00
30/09/2022	R213 On 02-November-23			Bond Future	11.88	77.3533	77.8789	77.3533	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
30/09/2022	R213 On 02-November-23	0000000	Call	Bond Future	1701	2	2	2	0.00
30/09/2022	R213 On 02-November-23	0000000	Call	Bond Future	1686	2	2	2	0.00
30/09/2022	R213 On 02-November-23	0000000	Call	Bond Future	1716	2	2	2	0.00
30/09/2022	R213 On 02-November-23	0000000	Put	Bond Future	4830	5	5	5	0.00
30/09/2022	R213 On 02-November-23	0000000	Put	Bond Future	4885	5	5	5	0.00
30/09/2022	R213 On 02-November-23	0000000	Put	Bond Future	4858	5	5	5	0.00
30/09/2022	R214 On 03-November-22			Bond Future	11.86	61.0073	61.5206	61.0073	24,788.00
30/09/2022	R214 On 03-November-22	0000000	Call	Bond Future	217	0	0	0	0.00
30/09/2022	R214 On 03-November-22	0000000	Call	Bond Future	226	0	0	0	0.00
30/09/2022	R214 On 03-November-22	0000000	Call	Bond Future	208	0	0	0	0.00
30/09/2022	R214 On 03-November-22	0000000	Put	Bond Future	2800	3	3	3	0.00
30/09/2022	R214 On 03-November-22	0000000	Put	Bond Future	2844	3	3	3	0.00
30/09/2022	R214 On 03-November-22	0000000	Put	Bond Future	2889	3	3	3	0.00
30/09/2022	R214 On 02-February-23			Bond Future	11.99	62.1459	62.6678	62.1459	64,507.00
30/09/2022	R214 On 02-February-23	0000000	Call	Bond Future	1840	2	2	2	1,600.00
30/09/2022	R214 On 02-February-23	0000000	Call	Bond Future	600	1	1	1	0.00
30/09/2022	R214 On 02-February-23	0000000	Call	Bond Future	612	1	1	1	1,600.00
30/09/2022	R214 On 02-February-23	0000000	Call	Bond Future	578	1	1	1	0.00
30/09/2022	R214 On 02-February-23	0000000	Call	Bond Future	589	1	1	1	0.00
30/09/2022	R214 On 02-February-23	0000000	Put	Bond Future	5346	6	5	6	0.00
30/09/2022	R214 On 02-February-23	0000000	Put	Bond Future	5390	6	5	6	0.00
30/09/2022	R214 On 02-February-23	0000000	Put	Bond Future	5302	6	5	6	0.00
30/09/2022	R214 On 02-February-23	0000000	Put	Bond Future	2786	3	3	3	0.00
30/09/2022	R214 On 02-February-23	0000000	Put	Bond Future	5258	6	5	6	0.00
30/09/2022	R214 On 04-May-23			Bond Future	12.10	60.1251	60.6571	60.1251	0.00
30/09/2022	R214 On 04-May-23	0000000	Call	Bond Future	1425	1	1	1	0.00
30/09/2022	R214 On 04-May-23	0000000	Call	Bond Future	1408	1	1	1	0.00
30/09/2022	R214 On 04-May-23	0000000	Call	Bond Future	1391	1	1	1	0.00
30/09/2022	R214 On 04-May-23	0000000	Put	Bond Future	5147	6	5	6	0.00
30/09/2022	R214 On 04-May-23	0000000	Put	Bond Future	5110	6	5	6	0.00
30/09/2022	R214 On 04-May-23	0000000	Put	Bond Future	5074	6	5	6	0.00
30/09/2022	R214 On 03-August-23			Bond Future	12.21	61.3777	61.9206	61.3777	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
30/09/2022	R214 On 03-August-23	0000000	Call	Bond Future	3298	3	3	3	0.00
30/09/2022	R214 On 03-August-23	0000000	Call	Bond Future	3273	3	3	3	0.00
30/09/2022	R214 On 03-August-23	0000000	Call	Bond Future	3248	3	3	3	0.00
30/09/2022	R214 On 03-August-23	0000000	Put	Bond Future	3565	4	4	4	0.00
30/09/2022	R214 On 03-August-23	0000000	Put	Bond Future	3542	4	4	4	0.00
30/09/2022	R214 On 03-August-23	0000000	Put	Bond Future	3519	4	4	4	0.00
30/09/2022	R214 On 02-November-23			Bond Future	12.33	59.3399	59.8940	59.3399	0.00
30/09/2022	R214 On 02-November-23	0000000	Call	Bond Future	1895	2	2	2	0.00
30/09/2022	R214 On 02-November-23	0000000	Call	Bond Future	1865	2	2	2	0.00
30/09/2022	R214 On 02-November-23	0000000	Call	Bond Future	1880	2	2	2	0.00
30/09/2022	R214 On 02-November-23	0000000	Put	Bond Future	6192	7	6	7	0.00
30/09/2022	R214 On 02-November-23	0000000	Put	Bond Future	6229	7	6	7	0.00
30/09/2022	R214 On 02-November-23	0000000	Put	Bond Future	6154	7	6	7	0.00
30/09/2022	R248 On 03-November-22			Bond Future	11.85	76.1980	76.8668	76.1980	248,068.00
30/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
30/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	219	0	0	0	874.00
30/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	229	0	0	0	0.00
30/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	1506	1	2	1	0.00
30/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	4	0	0	0	874.00
30/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	8	0	0	0	0.00
30/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	239	0	0	0	0.00
30/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	139	0	0	0	0.00
30/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	4424	5	4	5	0.00
30/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	3823	4	4	4	0.00
30/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	3765	4	4	4	0.00
30/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	7861	9	8	9	0.00
30/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	8604	9	9	9	0.00
30/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	1227	2	1	2	0.00
30/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	13334	14	13	14	0.00
30/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	3707	4	4	4	0.00
30/09/2022	R248 On 02-February-23			Bond Future	11.98	77.6570	78.3370	77.6570	0.00
30/09/2022	R248 On 02-February-23	0000000	Call	Bond Future	763	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
30/09/2022	R248 On 02-February-23	0000000	Call	Bond Future	706	1	1	1	0.00
30/09/2022	R248 On 02-February-23	0000000	Call	Bond Future	720	1	1	1	0.00
30/09/2022	R248 On 02-February-23	0000000	Call	Bond Future	177	0	0	0	0.00
30/09/2022	R248 On 02-February-23	0000000	Call	Bond Future	734	1	1	1	0.00
30/09/2022	R248 On 02-February-23	0000000	Call	Bond Future	2021	2	2	2	2,542.00
30/09/2022	R248 On 02-February-23	0000000	Call	Bond Future	625	1	1	1	2,542.00
30/09/2022	R248 On 02-February-23	0000000	Put	Bond Future	7087	8	7	8	0.00
30/09/2022	R248 On 02-February-23	0000000	Put	Bond Future	3784	4	4	4	0.00
30/09/2022	R248 On 02-February-23	0000000	Put	Bond Future	6634	7	7	7	0.00
30/09/2022	R248 On 02-February-23	0000000	Put	Bond Future	6523	7	7	7	0.00
30/09/2022	R248 On 02-February-23	0000000	Put	Bond Future	11081	12	11	12	0.00
30/09/2022	R248 On 02-February-23	0000000	Put	Bond Future	6689	7	7	7	0.00
30/09/2022	R248 On 02-February-23	0000000	Put	Bond Future	6745	7	7	7	0.00
30/09/2022	R248 On 04-May-23			Bond Future	12.09	74.7941	75.4874	74.7941	0.00
30/09/2022	R248 On 04-May-23	0000000	Call	Bond Future	1667	2	2	2	0.00
30/09/2022	R248 On 04-May-23	0000000	Call	Bond Future	1688	2	2	2	0.00
30/09/2022	R248 On 04-May-23	0000000	Call	Bond Future	1709	2	2	2	0.00
30/09/2022	R248 On 04-May-23	0000000	Put	Bond Future	6431	7	6	7	0.00
30/09/2022	R248 On 04-May-23	0000000	Put	Bond Future	6477	7	6	7	0.00
30/09/2022	R248 On 04-May-23	0000000	Put	Bond Future	6524	7	7	7	0.00
30/09/2022	R248 On 03-August-23			Bond Future	12.21	76.3148	77.0223	76.3148	0.00
30/09/2022	R248 On 03-August-23	0000000	Call	Bond Future	3864	4	4	4	0.00
30/09/2022	R248 On 03-August-23	0000000	Call	Bond Future	3894	4	4	4	0.00
30/09/2022	R248 On 03-August-23	0000000	Call	Bond Future	3924	4	4	4	0.00
30/09/2022	R248 On 03-August-23	0000000	Put	Bond Future	4516	5	5	5	0.00
30/09/2022	R248 On 03-August-23	0000000	Put	Bond Future	4545	5	5	5	0.00
30/09/2022	R248 On 03-August-23	0000000	Put	Bond Future	4575	5	5	5	0.00
30/09/2022	R248 On 02-November-23			Bond Future	12.33	73.4614	74.1834	73.4614	0.00
30/09/2022	R248 On 02-November-23	0000000	Call	Bond Future	2380	2	2	2	0.00
30/09/2022	R248 On 02-November-23	0000000	Call	Bond Future	2342	2	2	2	0.00
30/09/2022	R248 On 02-November-23	0000000	Call	Bond Future	2361	2	2	2	0.00
30/09/2022	R248 On 02-November-23	0000000	Put	Bond Future	7542	8	8	8	0.00
30/09/2022	R248 On 02-November-23	0000000	Put	Bond Future	7635	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2022	R248 On 02-November-23	0000000	Put	Bond Future	7588	8	8	8	0.00