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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For September 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2022	2025 On 03-November-22			Bond Future	165.44	165.3532	165.4361	165.3532	7,182.00
29/09/2022	2025 On 02-February-23			Bond Future	166.85	166.7716	166.8544	166.7716	232.00
29/09/2022	2025 On 04-May-23			Bond Future	170.33	170.2430	170.3259	170.2430	0.00
29/09/2022	2025 On 03-August-23			Bond Future	172.14	172.0553	172.1425	172.0553	0.00
29/09/2022	2025 On 02-November-23			Bond Future	175.72	175.6301	175.7191	175.6301	0.00
29/09/2022	2029 On 03-November-22			Bond Future	119.41	119.3889	119.4100	119.3889	1,099.00
29/09/2022	2029 On 02-February-23			Bond Future	121.67	121.6481	121.6678	121.6481	728.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2022	2029 On 04-May-23			Bond Future	122.89	122.8747	122.8949	122.8747	0.00
29/09/2022	2029 On 03-August-23			Bond Future	125.48	125.4604	125.4805	125.4604	0.00
29/09/2022	2029 On 02-November-23			Bond Future	126.74	126.7151	126.7385	126.7151	0.00
29/09/2022	2030 On 03-November-22			Bond Future	11.03	88.0762	11.0307	88.0762	62,294.00
29/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	22	0	22	0	0.00
29/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	23	0	23	0	0.00
29/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	50	0	50	0	500.00
29/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	2749	3	2749	3	0.00
29/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	500.00
29/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	25	0	25	0	0.00
29/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	4266	4	4266	4	0.00
29/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	3823	3	3823	3	0.00
29/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	6147	5	6147	5	0.00
29/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	408	0	408	0	500.00
29/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	4311	4	4311	4	0.00
29/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	4357	4	4357	4	0.00
29/09/2022	2030 On 02-February-23			Bond Future	11.20	85.7157	11.1980	85.7157	5,200.00
29/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	2921	3	2921	3	5,000.00
29/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	1861	2	1861	2	0.00
29/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	1950	2	1950	2	0.00
29/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	339	0	339	0	0.00
29/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	239	0	239	0	388.00
29/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	36	0	36	0	102.00
29/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	61	0	61	0	388.00
29/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	297	0	297	0	0.00
29/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	221	0	221	0	0.00
29/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	2400	3	2400	3	5,000.00
29/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	326	0	326	0	0.00
29/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	333	0	333	0	0.00
29/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	225	0	225	0	0.00
29/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	76	0	76	0	0.00
29/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	56	0	56	0	0.00
29/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	174	0	174	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
29/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	7096	6	7096	6	102.00
29/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	11090	10	11090	10	0.00
29/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	9969	9	9969	9	0.00
29/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	9777	9	9777	9	0.00
29/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	9206	8	9206	8	0.00
29/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	5906	5	5906	5	102.00
29/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	5624	5	5624	5	0.00
29/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	1752	1	1752	1	0.00
29/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	2113	2	2113	2	388.00
29/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	6530	6	6530	6	0.00
29/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	6361	6	6361	6	0.00
29/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	6488	6	6488	6	0.00
29/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	5704	5	5704	5	0.00
29/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	5664	5	5664	5	0.00
29/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	2196	2	2196	2	0.00
29/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	1431	1	1431	1	0.00
29/09/2022	2030 On 04-May-23			Bond Future	11.34	87.4832	11.3437	87.4832	0.00
29/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	5950	7	5950	7	0.00
29/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	3275	4	3275	4	0.00
29/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	4394	5	4394	5	0.00
29/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	5738	6	5738	6	0.00
29/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	1135	1	1135	1	0.00
29/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	1294	2	1294	2	350.00
29/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	314	0	314	0	150.00
29/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	562	1	562	1	1,080.00
29/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	2605	3	2605	3	0.00
29/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	978	1	978	1	479.00
29/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	1107	1	1107	1	0.00
29/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	1121	1	1121	1	0.00
29/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	352	0	352	0	479.00
29/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	408	1	408	1	388.00
29/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	149	0	149	0	388.00
29/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	10492	10	10492	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	8060	7	8060	7	0.00
29/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	7232	7	7232	7	0.00
29/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	7682	7	7682	7	0.00
29/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	4588	4	4588	4	0.00
29/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	4618	4	4618	4	0.00
29/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	4928	4	4928	4	0.00
29/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	2620	2	2620	2	150.00
29/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	6385	6	6385	6	0.00
29/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	4239	4	4239	4	0.00
29/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	4558	4	4558	4	0.00
29/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	1103	1	1103	1	479.00
29/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	1563	1	1563	1	1,080.00
29/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	2137	2	2137	2	388.00
29/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	1046	1	1046	1	350.00
29/09/2022	2030 On 03-August-23			Bond Future	11.50	85.2983	11.4988	85.2983	0.00
29/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	5679	6	5679	6	0.00
29/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	2569	3	2569	3	0.00
29/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	6547	7	6547	7	0.00
29/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	2527	3	2527	3	0.00
29/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	2548	3	2548	3	0.00
29/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	1003	1	1003	1	1,012.00
29/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	1317	2	1317	2	350.00
29/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	4820	4	4820	4	0.00
29/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	3130	3	3130	3	0.00
29/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	3169	3	3169	3	0.00
29/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	1180	1	1180	1	350.00
29/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	5572	5	5572	5	0.00
29/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	1431	1	1431	1	1,012.00
29/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	3149	3	3149	3	0.00
29/09/2022	2030 On 02-November-23			Bond Future	11.66	87.0523	11.6601	87.0523	0.00
29/09/2022	2030 On 02-November-23	0000000	Call	Bond Future	1521	2	1521	2	0.00
29/09/2022	2030 On 02-November-23	0000000	Call	Bond Future	1506	2	1506	2	0.00
29/09/2022	2030 On 02-November-23	0000000	Call	Bond Future	1491	2	1491	2	0.00

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29/09/2022	2030 On 02-November-23	0000000	Put	Bond Future	4927	4	4927	4	0.00
29/09/2022	2030 On 02-November-23	0000000	Put	Bond Future	4900	4	4900	4	0.00
29/09/2022	2030 On 02-November-23	0000000	Put	Bond Future	4874	4	4874	4	0.00
29/09/2022	2032 On 03-November-22			Bond Future	11.51	83.2988	11.5133	83.2988	171,115.00
29/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	180.00
29/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	500.00
29/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	1363	2	1363	2	0.00
29/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	4011	5	4011	5	0.00
29/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	61	0	61	0	0.00
29/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	64	0	64	0	750.00
29/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	1101	2	1101	2	0.00
29/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	2	0	2	0	500.00
29/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	21	0	21	0	0.00
29/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	33	0	33	0	0.00
29/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	1	0	1	0	0.00
29/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	454.00
29/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	1	0	1	0	0.00
29/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	750.00
29/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	8388	8	8388	8	0.00
29/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	7330	6	7330	6	454.00
29/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	7054	6	7054	6	180.00
29/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	11606	11	11606	11	0.00
29/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	11020	10	11020	10	0.00
29/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	4920	4	4920	4	180.00
29/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	11901	11	11901	11	0.00
29/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	5281	4	5281	4	454.00
29/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	6780	6	6780	6	0.00
29/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	1414	1	1414	1	7,500.00
29/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	4368	4	4368	4	0.00
29/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	4417	4	4417	4	0.00
29/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	253	0	253	0	750.00
29/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	1182	1	1182	1	500.00
29/09/2022	2032 On 02-February-23			Bond Future	11.68	84.8545	11.6788	84.8545	18.00

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29/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	2834	3	2834	3	0.00
29/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	5772	6	5772	6	0.00
29/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	326	0	326	0	0.00
29/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	333	0	333	0	0.00
29/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	208	0	208	0	0.00
29/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	33	0	33	0	454.00
29/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	2429	3	2429	3	0.00
29/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	340	0	340	0	0.00
29/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	415	1	415	1	0.00
29/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	569	1	569	1	750.00
29/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	233	0	233	0	500.00
29/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	48	0	48	0	500.00
29/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	129	0	129	0	750.00
29/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	9203	8	9203	8	0.00
29/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	11657	11	11657	11	0.00
29/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	7668	7	7668	7	0.00
29/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	5617	5	5617	5	0.00
29/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	6354	6	6354	6	454.00
29/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	6810	6	6810	6	0.00
29/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	2376	2	2376	2	0.00
29/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	12566	12	12566	12	0.00
29/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	7968	7	7968	7	454.00
29/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	6856	6	6856	6	0.00
29/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	6902	6	6902	6	0.00
29/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	835	1	835	1	750.00
29/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	2064	2	2064	2	500.00
29/09/2022	2032 On 04-May-23			Bond Future	11.82	82.4397	11.8208	82.4397	0.00
29/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	854	1	854	1	400.00
29/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	1174	1	1174	1	0.00
29/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	1188	1	1188	1	0.00
29/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	1203	1	1203	1	0.00
29/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	2053	2	2053	2	400.00
29/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	8038	9	8038	9	0.00

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29/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	935	1	935	1	400.00
29/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	5733	5	5733	5	0.00
29/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	5769	5	5769	5	0.00
29/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	5805	5	5805	5	0.00
29/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	6761	6	6761	6	0.00
29/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	4206	4	4206	4	0.00
29/09/2022	2032 On 03-August-23			Bond Future	11.96	84.1578	11.9646	84.1578	2,600.00
29/09/2022	2032 On 03-August-23	0000000	Call	Bond Future	2910	3	2910	3	0.00
29/09/2022	2032 On 03-August-23	0000000	Call	Bond Future	2933	3	2933	3	0.00
29/09/2022	2032 On 03-August-23	0000000	Call	Bond Future	3268	4	3268	4	5,000.00
29/09/2022	2032 On 03-August-23	0000000	Call	Bond Future	2957	3	2957	3	0.00
29/09/2022	2032 On 03-August-23	0000000	Put	Bond Future	3855	3	3855	3	0.00
29/09/2022	2032 On 03-August-23	0000000	Put	Bond Future	3565	3	3565	3	0.00
29/09/2022	2032 On 03-August-23	0000000	Put	Bond Future	3878	3	3878	3	0.00
29/09/2022	2032 On 03-August-23	0000000	Put	Bond Future	3902	3	3902	3	0.00
29/09/2022	2032 On 02-November-23			Bond Future	12.12	81.7278	12.1235	81.7278	0.00
29/09/2022	2032 On 02-November-23	0000000	Call	Bond Future	1838	2	1838	2	0.00
29/09/2022	2032 On 02-November-23	0000000	Call	Bond Future	1854	2	1854	2	0.00
29/09/2022	2032 On 02-November-23	0000000	Call	Bond Future	1871	2	1871	2	0.00
29/09/2022	2032 On 02-November-23	0000000	Put	Bond Future	5949	5	5949	5	0.00
29/09/2022	2032 On 02-November-23	0000000	Put	Bond Future	5980	5	5980	5	0.00
29/09/2022	2032 On 02-November-23	0000000	Put	Bond Future	6011	5	6011	5	0.00
29/09/2022	2033 On 03-November-22			Bond Future	112.27	111.5568	112.2691	111.5568	1,415.00
29/09/2022	2033 On 02-February-23			Bond Future	114.39	113.6678	114.3919	113.6678	6,141.00
29/09/2022	2033 On 04-May-23			Bond Future	115.38	114.6407	115.3797	114.6407	0.00
29/09/2022	2033 On 03-August-23			Bond Future	117.81	117.0530	117.8073	117.0530	0.00
29/09/2022	2033 On 02-November-23			Bond Future	118.82	118.0426	118.8153	118.0426	0.00
29/09/2022	2037 On 03-November-22			Bond Future	11.96	79.8100	11.9614	79.8100	60,747.00
29/09/2022	2037 On 03-November-22	0000000	Call	Bond Future	202	0	202	0	0.00
29/09/2022	2037 On 03-November-22	0000000	Call	Bond Future	210	0	210	0	0.00
29/09/2022	2037 On 03-November-22	0000000	Call	Bond Future	218	0	218	0	0.00
29/09/2022	2037 On 03-November-22	0000000	Put	Bond Future	3956	3	3956	3	0.00
29/09/2022	2037 On 03-November-22	0000000	Put	Bond Future	4008	3	4008	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
29/09/2022	2037 On 03-November-22	0000000	Put	Bond Future	3905	3	3905	3	0.00
29/09/2022	2037 On 02-February-23			Bond Future	12.11	77.0447	12.1122	77.0447	76,247.00
29/09/2022	2037 On 02-February-23	0000000	Call	Bond Future	705	1	705	1	636.00
29/09/2022	2037 On 02-February-23	0000000	Call	Bond Future	643	1	643	1	0.00
29/09/2022	2037 On 02-February-23	0000000	Call	Bond Future	2448	3	2448	3	0.00
29/09/2022	2037 On 02-February-23	0000000	Call	Bond Future	619	1	619	1	0.00
29/09/2022	2037 On 02-February-23	0000000	Call	Bond Future	631	1	631	1	0.00
29/09/2022	2037 On 02-February-23	0000000	Put	Bond Future	6807	6	6807	6	0.00
29/09/2022	2037 On 02-February-23	0000000	Put	Bond Future	6856	6	6856	6	0.00
29/09/2022	2037 On 02-February-23	0000000	Put	Bond Future	6758	6	6758	6	0.00
29/09/2022	2037 On 02-February-23	0000000	Put	Bond Future	6516	6	6516	6	0.00
29/09/2022	2037 On 02-February-23	0000000	Put	Bond Future	3227	3	3227	3	636.00
29/09/2022	2037 On 04-May-23			Bond Future	12.25	78.6341	12.2451	78.6341	0.00
29/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	2385	3	2385	3	400.00
29/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	1002	1	1002	1	400.00
29/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	8625	9	8625	9	0.00
29/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	1442	2	1442	2	0.00
29/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	1408	2	1408	2	0.00
29/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	1425	2	1425	2	0.00
29/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	6670	6	6670	6	0.00
29/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	7922	7	7922	7	0.00
29/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	6712	6	6712	6	0.00
29/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	1284	1	1284	1	400.00
29/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	6628	6	6628	6	0.00
29/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	4929	4	4929	4	0.00
29/09/2022	2037 On 03-August-23			Bond Future	12.38	76.0147	12.3837	76.0147	0.00
29/09/2022	2037 On 03-August-23	0000000	Call	Bond Future	3445	4	3445	4	0.00
29/09/2022	2037 On 03-August-23	0000000	Call	Bond Future	3392	4	3392	4	0.00
29/09/2022	2037 On 03-August-23	0000000	Call	Bond Future	3419	4	3419	4	0.00
29/09/2022	2037 On 03-August-23	0000000	Put	Bond Future	4764	4	4764	4	0.00
29/09/2022	2037 On 03-August-23	0000000	Put	Bond Future	4792	4	4792	4	0.00
29/09/2022	2037 On 03-August-23	0000000	Put	Bond Future	4736	4	4736	4	0.00
29/09/2022	2037 On 02-November-23			Bond Future	12.52	77.5779	12.5228	77.5779	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
29/09/2022	2037 On 02-November-23	0000000	Call	Bond Future	2149	3	2149	3	0.00
29/09/2022	2037 On 02-November-23	0000000	Call	Bond Future	2130	2	2130	2	0.00
29/09/2022	2037 On 02-November-23	0000000	Call	Bond Future	2167	3	2167	3	0.00
29/09/2022	2037 On 02-November-23	0000000	Put	Bond Future	7386	7	7386	7	0.00
29/09/2022	2037 On 02-November-23	0000000	Put	Bond Future	7348	7	7348	7	0.00
29/09/2022	2037 On 02-November-23	0000000	Put	Bond Future	7310	7	7310	7	0.00
29/09/2022	2038 On 03-November-22			Bond Future	126.08	126.3315	126.0772	126.3315	5,628.00
29/09/2022	2038 On 02-February-23			Bond Future	126.54	126.7978	126.5375	126.7978	0.00
29/09/2022	2038 On 04-May-23			Bond Future	129.17	129.4376	129.1709	129.4376	0.00
29/09/2022	2038 On 03-August-23			Bond Future	129.90	130.1705	129.9011	130.1705	0.00
29/09/2022	2038 On 02-November-23			Bond Future	132.60	132.8750	132.6001	132.8750	0.00
29/09/2022	2040 On 03-November-22			Bond Future	12.04	81.5289	12.0445	81.5289	61,195.00
29/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
29/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	3	0	3	0	1,467.00
29/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	352	1	352	1	0.00
29/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	254	0	254	0	0.00
29/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	12	0	12	0	0.00
29/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	164	0	164	0	1,467.00
29/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	6	0	6	0	1,078.00
29/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	1387	2	1387	2	0.00
29/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	3315	4	3315	4	0.00
29/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	236	0	236	0	0.00
29/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	245	0	245	0	0.00
29/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	106	0	106	0	1,078.00
29/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	5377	4	5377	4	0.00
29/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	4164	3	4164	3	0.00
29/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	1651	1	1651	1	0.00
29/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	9366	8	9366	8	0.00
29/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	4782	4	4782	4	0.00
29/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	7977	7	7977	7	0.00
29/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	3688	3	3688	3	0.00
29/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	575	0	575	0	1,078.00
29/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	4273	3	4273	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
29/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	4218	3	4218	3	0.00
29/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	8666	8	8666	8	0.00
29/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	13016	12	13016	12	0.00
29/09/2022	2040 On 02-February-23			Bond Future	12.19	78.5453	12.1912	78.5453	64,691.00
29/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	2651	3	2651	3	0.00
29/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	637	1	637	1	0.00
29/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	649	1	649	1	0.00
29/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	88	0	88	0	0.00
29/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	95	0	95	0	388.00
29/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	3171	4	3171	4	0.00
29/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	3267	4	3267	4	0.00
29/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	662	1	662	1	0.00
29/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	751	1	751	1	621.00
29/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	486	1	486	1	388.00
29/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	457	1	457	1	0.00
29/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	8191	7	8191	7	0.00
29/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	6928	6	6928	6	0.00
29/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	3360	3	3360	3	621.00
29/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	7299	6	7299	6	0.00
29/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	2811	2	2811	2	388.00
29/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	2888	2	2888	2	0.00
29/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	13096	12	13096	12	0.00
29/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	8365	7	8365	7	0.00
29/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	13312	12	13312	12	0.00
29/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	7353	7	7353	7	0.00
29/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	7407	7	7407	7	0.00
29/09/2022	2040 On 04-May-23			Bond Future	12.32	80.1659	12.3202	80.1659	0.00
29/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	7857	9	7857	9	0.00
29/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	1633	2	1633	2	0.00
29/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	1751	2	1751	2	486.00
29/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	645	1	645	1	486.00
29/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	853	1	853	1	388.00
29/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	282	0	282	0	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	1614	2	1614	2	0.00
29/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	5427	6	5427	6	0.00
29/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	1653	2	1653	2	0.00
29/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	7009	6	7009	6	0.00
29/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	10634	10	10634	10	0.00
29/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	2874	3	2874	3	388.00
29/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	1820	2	1820	2	486.00
29/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	7097	6	7097	6	0.00
29/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	14274	13	14274	13	0.00
29/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	9546	9	9546	9	0.00
29/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	6791	6	6791	6	0.00
29/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	7053	6	7053	6	0.00
29/09/2022	2040 On 03-August-23			Bond Future	12.45	77.3280	12.4546	77.3280	0.00
29/09/2022	2040 On 03-August-23	0000000	Call	Bond Future	3684	4	3684	4	0.00
29/09/2022	2040 On 03-August-23	0000000	Call	Bond Future	3656	4	3656	4	0.00
29/09/2022	2040 On 03-August-23	0000000	Call	Bond Future	3712	4	3712	4	0.00
29/09/2022	2040 On 03-August-23	0000000	Put	Bond Future	4986	4	4986	4	0.00
29/09/2022	2040 On 03-August-23	0000000	Put	Bond Future	5046	5	5046	5	0.00
29/09/2022	2040 On 03-August-23	0000000	Put	Bond Future	5016	4	5016	4	0.00
29/09/2022	2040 On 02-November-23			Bond Future	12.59	78.9182	12.5890	78.9182	0.00
29/09/2022	2040 On 02-November-23	0000000	Call	Bond Future	2298	3	2298	3	0.00
29/09/2022	2040 On 02-November-23	0000000	Call	Bond Future	2278	3	2278	3	0.00
29/09/2022	2040 On 02-November-23	0000000	Call	Bond Future	2258	3	2258	3	0.00
29/09/2022	2040 On 02-November-23	0000000	Put	Bond Future	8144	7	8144	7	0.00
29/09/2022	2040 On 02-November-23	0000000	Put	Bond Future	8061	7	8061	7	0.00
29/09/2022	2040 On 02-November-23	0000000	Put	Bond Future	8102	7	8102	7	0.00
29/09/2022	2044 On 03-November-22			Bond Future	12.04	78.3947	12.0412	78.3947	73,709.00
29/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	243	0	243	0	0.00
29/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	253	0	253	0	0.00
29/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
29/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	3	0	3	0	1,647.00
29/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	12	0	12	0	0.00
29/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	169	0	169	0	1,647.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	263	0	263	0	0.00
29/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	4211	3	4211	3	0.00
29/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	4842	4	4842	4	0.00
29/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	4267	3	4267	3	0.00
29/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	8118	7	8118	7	0.00
29/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	9551	8	9551	8	0.00
29/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	13338	12	13338	12	0.00
29/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	4323	3	4323	3	0.00
29/09/2022	2044 On 02-February-23			Bond Future	12.18	75.4779	12.1803	75.4779	31,719.00
29/09/2022	2044 On 02-February-23	0000000	Call	Bond Future	739	1	739	1	0.00
29/09/2022	2044 On 02-February-23	0000000	Call	Bond Future	794	1	794	1	1,300.00
29/09/2022	2044 On 02-February-23	0000000	Call	Bond Future	2521	3	2521	3	0.00
29/09/2022	2044 On 02-February-23	0000000	Call	Bond Future	2243	3	2243	3	1,300.00
29/09/2022	2044 On 02-February-23	0000000	Call	Bond Future	726	1	726	1	0.00
29/09/2022	2044 On 02-February-23	0000000	Call	Bond Future	713	1	713	1	0.00
29/09/2022	2044 On 02-February-23	0000000	Put	Bond Future	7271	6	7271	6	0.00
29/09/2022	2044 On 02-February-23	0000000	Put	Bond Future	7217	6	7217	6	0.00
29/09/2022	2044 On 02-February-23	0000000	Put	Bond Future	3920	3	3920	3	0.00
29/09/2022	2044 On 02-February-23	0000000	Put	Bond Future	3593	3	3593	3	4,000.00
29/09/2022	2044 On 02-February-23	0000000	Put	Bond Future	6948	6	6948	6	0.00
29/09/2022	2044 On 02-February-23	0000000	Put	Bond Future	7163	6	7163	6	0.00
29/09/2022	2044 On 04-May-23			Bond Future	12.30	77.0352	12.3023	77.0352	0.00
29/09/2022	2044 On 04-May-23	0000000	Call	Bond Future	1718	2	1718	2	0.00
29/09/2022	2044 On 04-May-23	0000000	Call	Bond Future	2435	3	2435	3	0.00
29/09/2022	2044 On 04-May-23	0000000	Call	Bond Future	3092	4	3092	4	0.00
29/09/2022	2044 On 04-May-23	0000000	Call	Bond Future	1698	2	1698	2	0.00
29/09/2022	2044 On 04-May-23	0000000	Call	Bond Future	1678	2	1678	2	0.00
29/09/2022	2044 On 04-May-23	0000000	Put	Bond Future	7149	6	7149	6	0.00
29/09/2022	2044 On 04-May-23	0000000	Put	Bond Future	7104	6	7104	6	0.00
29/09/2022	2044 On 04-May-23	0000000	Put	Bond Future	5743	5	5743	5	4,115.00
29/09/2022	2044 On 04-May-23	0000000	Put	Bond Future	4872	4	4872	4	4,115.00
29/09/2022	2044 On 04-May-23	0000000	Put	Bond Future	7059	6	7059	6	0.00
29/09/2022	2044 On 03-August-23			Bond Future	12.43	74.2574	12.4290	74.2574	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
29/09/2022	2044 On 03-August-23	0000000	Call	Bond Future	3680	4	3680	4	0.00
29/09/2022	2044 On 03-August-23	0000000	Call	Bond Future	3624	4	3624	4	0.00
29/09/2022	2044 On 03-August-23	0000000	Call	Bond Future	3652	4	3652	4	0.00
29/09/2022	2044 On 03-August-23	0000000	Put	Bond Future	5204	5	5204	5	0.00
29/09/2022	2044 On 03-August-23	0000000	Put	Bond Future	5235	5	5235	5	0.00
29/09/2022	2044 On 03-August-23	0000000	Put	Bond Future	5173	5	5173	5	0.00
29/09/2022	2044 On 02-November-23			Bond Future	12.56	75.7844	12.5552	75.7844	0.00
29/09/2022	2044 On 02-November-23	0000000	Call	Bond Future	2307	3	2307	3	0.00
29/09/2022	2044 On 02-November-23	0000000	Call	Bond Future	2328	3	2328	3	0.00
29/09/2022	2044 On 02-November-23	0000000	Call	Bond Future	2348	3	2348	3	0.00
29/09/2022	2044 On 02-November-23	0000000	Put	Bond Future	8209	7	8209	7	0.00
29/09/2022	2044 On 02-November-23	0000000	Put	Bond Future	8252	7	8252	7	0.00
29/09/2022	2044 On 02-November-23	0000000	Put	Bond Future	8295	8	8295	8	0.00
29/09/2022	2046 On 03-November-22			Bond Future	111.41	110.9109	111.4103	110.9109	16,546.00
29/09/2022	2046 On 02-February-23			Bond Future	113.52	113.0098	113.5169	113.0098	0.00
29/09/2022	2046 On 04-May-23			Bond Future	113.83	113.3117	113.8301	113.3117	0.00
29/09/2022	2046 On 03-August-23			Bond Future	116.23	115.6966	116.2255	115.6966	0.00
29/09/2022	2046 On 02-November-23			Bond Future	116.52	115.9760	116.5204	115.9760	0.00
29/09/2022	2050 On 03-November-22			Bond Future	113.95	113.4963	113.9507	113.4963	12,564.00
29/09/2022	2050 On 02-February-23			Bond Future	113.96	113.5020	113.9640	113.5020	0.00
29/09/2022	2050 On 04-May-23			Bond Future	116.34	115.8651	116.3354	115.8651	0.00
29/09/2022	2050 On 03-August-23			Bond Future	116.57	116.0913	116.5745	116.0913	0.00
29/09/2022	2050 On 02-November-23			Bond Future	119.00	118.5034	118.9966	118.5034	0.00
29/09/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2022	AL37 On 03-November-22			Index Future	815.76	819.1820	815.7620	819.1820	0.00
29/09/2022	AL37 On 02-February-23			Index Future	830.99	834.4820	830.9860	834.4820	0.00
29/09/2022	AL37 On 04-May-23			Index Future	848.07	851.6450	848.0690	851.6450	0.00
29/09/2022	AL37 On 03-August-23			Index Future	865.72	869.3680	865.7150	869.3680	0.00
29/09/2022	AL37 On 02-November-23			Index Future	883.51	887.2420	883.5140	887.2420	0.00
29/09/2022	AL7T On 03-November-22			Index Future	925.56	934.5590	925.5590	934.5590	0.00
29/09/2022	AL7T On 02-February-23			Index Future	942.83	952.0140	942.8320	952.0140	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
29/09/2022	AL7T On 04-May-23			Index Future	962.21	971.5940	962.2140	971.5940	0.00
29/09/2022	AL7T On 03-August-23			Index Future	982.24	991.8140	982.2360	991.8140	0.00
29/09/2022	AL7T On 02-November-23			Index Future	1002.43	1012.2050	1002.4300	1012.2050	0.00
29/09/2022	ALBI On 03-November-22			Index Future	811.71	820.0860	811.7100	820.0860	123.00
29/09/2022	ALBI On 02-February-23			Index Future	826.86	835.4030	826.8590	835.4030	0.00
29/09/2022	ALBI On 04-May-23			Index Future	843.86	852.5850	843.8570	852.5850	0.00
29/09/2022	ALBI On 03-August-23			Index Future	861.42	870.3280	861.4160	870.3280	0.00
29/09/2022	ALBI On 02-November-23			Index Future	879.13	888.2220	879.1260	888.2220	0.00
29/09/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/09/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2022	C442 On 25-April-42			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
29/09/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2022	ES33 On 03-November-22			Bond Future	12.80	71.2496	12.8014	71.2496	0.00
29/09/2022	ES33 On 02-February-23			Bond Future	13.01	72.5979	13.0052	72.5979	350.00
29/09/2022	ES33 On 04-May-23			Bond Future	13.18	70.3137	13.1831	70.3137	0.00
29/09/2022	ES33 On 03-August-23			Bond Future	13.36	71.7948	13.3643	71.7948	0.00
29/09/2022	ES33 On 02-November-23			Bond Future	13.56	69.4912	13.5634	69.4912	0.00
29/09/2022	ES42 On 03-November-22			Bond Future	13.08	69.1879	13.0786	69.1879	0.00
29/09/2022	ES42 On 02-February-23			Bond Future	13.26	70.4985	13.2584	70.4985	4,769.00
29/09/2022	ES42 On 04-May-23			Bond Future	13.42	67.7032	13.4233	67.7032	0.00
29/09/2022	ES42 On 03-August-23			Bond Future	13.59	69.1306	13.5860	69.1306	0.00
29/09/2022	ES42 On 02-November-23			Bond Future	13.76	66.3044	13.7642	66.3044	0.00
29/09/2022	GOVI On 03-November-22			GOVI	800.22	808.5280	800.2220	808.5280	870.00
29/09/2022	GOVI On 03-November-22	0000000	Call	GOVI	0	0	0	0	0.00
29/09/2022	GOVI On 03-November-22	0000000	Call	GOVI	0	0	0	0	0.00
29/09/2022	GOVI On 03-November-22	0000000	Call	GOVI	0	0	0	0	0.00
29/09/2022	GOVI On 03-November-22	0000000	Put	GOVI	201980	12	201980	12	0.00
29/09/2022	GOVI On 03-November-22	0000000	Put	GOVI	201880	12	201880	12	0.00
29/09/2022	GOVI On 03-November-22	0000000	Put	GOVI	202080	12	202080	12	0.00
29/09/2022	GOVI On 02-February-23			GOVI	815.16	823.6290	815.1560	823.6290	0.00
29/09/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
29/09/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
29/09/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
29/09/2022	GOVI On 02-February-23	0000000	Put	GOVI	356740	27	356740	27	0.00
29/09/2022	GOVI On 02-February-23	0000000	Put	GOVI	356640	27	356640	27	0.00
29/09/2022	GOVI On 02-February-23	0000000	Put	GOVI	356840	27	356840	27	0.00
29/09/2022	GOVI On 04-May-23			GOVI	831.91	840.5680	831.9140	840.5680	0.00
29/09/2022	GOVI On 04-May-23	0000000	Call	GOVI	0	0	0	0	0.00
29/09/2022	GOVI On 04-May-23	0000000	Call	GOVI	0	0	0	0	0.00
29/09/2022	GOVI On 04-May-23	0000000	Call	GOVI	0	0	0	0	0.00
29/09/2022	GOVI On 04-May-23	0000000	Put	GOVI	209560	12	209560	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
29/09/2022	GOVI On 04-May-23	0000000	Put	GOVI	209460	12	209460	12	0.00
29/09/2022	GOVI On 04-May-23	0000000	Put	GOVI	209660	12	209660	12	0.00
29/09/2022	GOVI On 03-August-23			GOVI	849.22	858.0610	849.2240	858.0610	0.00
29/09/2022	GOVI On 03-August-23	0000000	Call	GOVI	119940	21	119940	21	0.00
29/09/2022	GOVI On 03-August-23	0000000	Call	GOVI	120140	21	120140	21	0.00
29/09/2022	GOVI On 03-August-23	0000000	Call	GOVI	120040	21	120040	21	0.00
29/09/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
29/09/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
29/09/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
29/09/2022	GOVI On 02-November-23			GOVI	866.68	875.7030	866.6840	875.7030	0.00
29/09/2022	GOVI On 02-November-23	0000000	Call	GOVI	0	0	0	0	0.00
29/09/2022	GOVI On 02-November-23	0000000	Call	GOVI	0	0	0	0	0.00
29/09/2022	GOVI On 02-November-23	0000000	Call	GOVI	0	0	0	0	0.00
29/09/2022	GOVI On 02-November-23	0000000	Put	GOVI	191260	10	191260	10	0.00
29/09/2022	GOVI On 02-November-23	0000000	Put	GOVI	191360	10	191360	10	0.00
29/09/2022	GOVI On 02-November-23	0000000	Put	GOVI	191160	10	191160	10	0.00
29/09/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/09/2022	IGOV On 03-November-22			Index Future	317.08	317.0640	317.0820	317.0640	702.00
29/09/2022	IGOV On 02-February-23			Index Future	323.08	323.0640	323.0780	323.0640	0.00
29/09/2022	IGOV On 04-May-23			Index Future	329.80	329.7840	329.7960	329.7840	0.00
29/09/2022	IGOV On 03-August-23			Index Future	336.73	336.7220	336.7330	336.7220	0.00
29/09/2022	IGOV On 02-November-23			Index Future	343.73	343.7180	343.7290	343.7180	0.00
29/09/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
29/09/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
29/09/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
29/09/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
29/09/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
29/09/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
29/09/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
29/09/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
29/09/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
29/09/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
29/09/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	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
29/09/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
29/09/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
29/09/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
29/09/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
29/09/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/09/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/09/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.55	93.4450	6.5500	93.4450	0.00
29/09/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.64	93.3500	6.6350	93.3500	0.00
29/09/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.46	92.5350	7.4550	92.5350	68.00
29/09/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.50	92.4900	7.4950	92.4900	0.00
29/09/2022	JBAF On 15-February-23			Jibar Tradeable Future	8.09	91.8800	8.0850	91.8800	0.00
29/09/2022	JBAF On 15-March-23			Jibar Tradeable Future	8.16	91.7950	8.1600	91.7950	0.00
29/09/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.53	91.4100	8.5300	91.4100	0.00
29/09/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.62	91.3250	8.6150	91.3250	75.00
29/09/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.66	91.2850	8.6600	91.2850	272.00
29/09/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.69	91.2600	8.6850	91.2600	0.00
29/09/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.67	91.2700	8.6650	91.2700	0.00
29/09/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.78	91.1650	8.7800	91.1650	0.00
29/09/2022	R023 On 03-November-22			Bond Future	7.34	101.5738	7.3401	101.5738	14,112.00
29/09/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
29/09/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
29/09/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
29/09/2022	R023 On 03-November-22	0000000	Put	Bond Future	330	0	330	0	0.00
29/09/2022	R023 On 03-November-22	0000000	Put	Bond Future	333	0	333	0	0.00
29/09/2022	R023 On 03-November-22	0000000	Put	Bond Future	327	0	327	0	0.00
29/09/2022	R035 On 03-November-22			Bond Future	11.84	83.6946	11.8362	83.6946	60,933.00
29/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	582.00
29/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	1	0	1	0	976.00
29/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	180	0	180	0	0.00
29/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	173	0	173	0	0.00
29/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	9	0	9	0	0.00
29/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	187	0	187	0	0.00
29/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	4673	6	4673	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
29/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	94	0	94	0	0.00
29/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	123	0	123	0	976.00
29/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	4951	4	4951	4	582.00
29/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	213	0	213	0	976.00
29/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	4095	3	4095	3	0.00
29/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	7433	6	7433	6	582.00
29/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	4198	3	4198	3	0.00
29/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	4146	3	4146	3	0.00
29/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	4622	4	4622	4	0.00
29/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	9132	8	9132	8	0.00
29/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	12282	11	12282	11	0.00
29/09/2022	R035 On 02-February-23			Bond Future	12.00	85.2578	11.9989	85.2578	107,331.00
29/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	2713	3	2713	3	0.00
29/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	7064	8	7064	8	0.00
29/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	746	1	746	1	976.00
29/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	760	1	760	1	0.00
29/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	527	1	527	1	0.00
29/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	161	0	161	0	976.00
29/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	336	0	336	0	388.00
29/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	537	1	537	1	0.00
29/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	2600	3	2600	3	0.00
29/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	547	1	547	1	0.00
29/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	50	0	50	0	582.00
29/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	351	0	351	0	0.00
29/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	308	0	308	0	0.00
29/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	56	0	56	0	0.00
29/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	62	0	62	0	388.00
29/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	12653	12	12653	12	0.00
29/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	8367	8	8367	8	0.00
29/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	8149	7	8149	7	0.00
29/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	8042	7	8042	7	582.00
29/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	10097	9	10097	9	0.00
29/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	13172	12	13172	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
29/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	6904	6	6904	6	0.00
29/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	864	1	864	1	976.00
29/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	6954	6	6954	6	0.00
29/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	12912	12	12912	12	0.00
29/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	7004	6	7004	6	0.00
29/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	6047	5	6047	5	582.00
29/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	6092	5	6092	5	0.00
29/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	2815	2	2815	2	388.00
29/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	2918	2	2918	2	0.00
29/09/2022	R035 On 04-May-23			Bond Future	12.13	82.5076	12.1321	82.5076	0.00
29/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	1455	2	1455	2	0.00
29/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	204	0	204	0	388.00
29/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	485	1	485	1	491.00
29/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	4563	5	4563	5	0.00
29/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	1370	2	1370	2	491.00
29/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	1421	2	1421	2	0.00
29/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	1438	2	1438	2	0.00
29/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	632	1	632	1	388.00
29/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	6991	8	6991	8	0.00
29/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	1727	1	1727	1	491.00
29/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	9335	9	9335	9	0.00
29/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	2860	2	2860	2	388.00
29/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	6481	6	6481	6	0.00
29/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	10296	9	10296	9	0.00
29/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	13658	13	13658	13	0.00
29/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	6685	6	6685	6	0.00
29/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	6562	6	6562	6	0.00
29/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	6522	6	6522	6	0.00
29/09/2022	R035 On 03-August-23			Bond Future	12.27	84.2269	12.2687	84.2269	0.00
29/09/2022	R035 On 03-August-23	0000000	Call	Bond Future	3215	4	3215	4	0.00
29/09/2022	R035 On 03-August-23	0000000	Call	Bond Future	3241	4	3241	4	0.00
29/09/2022	R035 On 03-August-23	0000000	Call	Bond Future	3266	4	3266	4	0.00
29/09/2022	R035 On 03-August-23	0000000	Put	Bond Future	4673	4	4673	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
29/09/2022	R035 On 03-August-23	0000000	Put	Bond Future	4701	4	4701	4	0.00
29/09/2022	R035 On 03-August-23	0000000	Put	Bond Future	4728	4	4728	4	0.00
29/09/2022	R035 On 02-November-23			Bond Future	12.42	81.4532	12.4206	81.4532	0.00
29/09/2022	R035 On 02-November-23	0000000	Call	Bond Future	2073	2	2073	2	0.00
29/09/2022	R035 On 02-November-23	0000000	Call	Bond Future	2036	2	2036	2	0.00
29/09/2022	R035 On 02-November-23	0000000	Call	Bond Future	2054	2	2054	2	0.00
29/09/2022	R035 On 02-November-23	0000000	Put	Bond Future	7359	7	7359	7	0.00
29/09/2022	R035 On 02-November-23	0000000	Put	Bond Future	7396	7	7396	7	0.00
29/09/2022	R035 On 02-November-23	0000000	Put	Bond Future	7321	7	7321	7	0.00
29/09/2022	R186 On 03-November-22			Bond Future	9.60	107.4416	9.6012	107.4416	63,214.00
29/09/2022	R186 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	4,310.00
29/09/2022	R186 On 03-November-22	0000000	Call	Bond Future	3	0	3	0	0.00
29/09/2022	R186 On 03-November-22	0000000	Call	Bond Future	50	0	50	0	0.00
29/09/2022	R186 On 03-November-22	0000000	Call	Bond Future	2	0	2	0	0.00
29/09/2022	R186 On 03-November-22	0000000	Call	Bond Future	2	0	2	0	0.00
29/09/2022	R186 On 03-November-22	0000000	Put	Bond Future	3727	3	3727	3	0.00
29/09/2022	R186 On 03-November-22	0000000	Put	Bond Future	3692	3	3692	3	0.00
29/09/2022	R186 On 03-November-22	0000000	Put	Bond Future	2434	2	2434	2	4,310.00
29/09/2022	R186 On 03-November-22	0000000	Put	Bond Future	3657	3	3657	3	0.00
29/09/2022	R186 On 03-November-22	0000000	Put	Bond Future	4798	4	4798	4	0.00
29/09/2022	R186 On 02-February-23			Bond Future	9.76	104.1481	9.7627	104.1481	0.00
29/09/2022	R186 On 02-February-23	0000000	Call	Bond Future	131	0	131	0	0.00
29/09/2022	R186 On 02-February-23	0000000	Call	Bond Future	128	0	128	0	0.00
29/09/2022	R186 On 02-February-23	0000000	Call	Bond Future	125	0	125	0	0.00
29/09/2022	R186 On 02-February-23	0000000	Put	Bond Future	4886	4	4886	4	0.00
29/09/2022	R186 On 02-February-23	0000000	Put	Bond Future	4855	4	4855	4	0.00
29/09/2022	R186 On 02-February-23	0000000	Put	Bond Future	4824	4	4824	4	0.00
29/09/2022	R186 On 04-May-23			Bond Future	9.88	106.2940	9.8834	106.2940	0.00
29/09/2022	R186 On 04-May-23	0000000	Call	Bond Future	521	1	521	1	0.00
29/09/2022	R186 On 04-May-23	0000000	Call	Bond Future	514	1	514	1	0.00
29/09/2022	R186 On 04-May-23	0000000	Call	Bond Future	528	1	528	1	0.00
29/09/2022	R186 On 04-May-23	0000000	Put	Bond Future	3763	3	3763	3	0.00
29/09/2022	R186 On 04-May-23	0000000	Put	Bond Future	3787	3	3787	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
29/09/2022	R186 On 04-May-23	0000000	Put	Bond Future	3739	3	3739	3	0.00
29/09/2022	R186 On 03-August-23			Bond Future	10.01	103.2018	10.0108	103.2018	0.00
29/09/2022	R186 On 03-August-23	0000000	Call	Bond Future	1609	2	1609	2	0.00
29/09/2022	R186 On 03-August-23	0000000	Call	Bond Future	1580	2	1580	2	0.00
29/09/2022	R186 On 03-August-23	0000000	Call	Bond Future	1594	2	1594	2	0.00
29/09/2022	R186 On 03-August-23	0000000	Put	Bond Future	2364	2	2364	2	0.00
29/09/2022	R186 On 03-August-23	0000000	Put	Bond Future	2378	2	2378	2	0.00
29/09/2022	R186 On 03-August-23	0000000	Put	Bond Future	2350	2	2350	2	0.00
29/09/2022	R186 On 02-November-23			Bond Future	10.17	105.3240	10.1673	105.3240	0.00
29/09/2022	R186 On 02-November-23	0000000	Call	Bond Future	2520	3	2520	3	0.00
29/09/2022	R186 On 02-November-23	0000000	Call	Bond Future	1079	1	1079	1	0.00
29/09/2022	R186 On 02-November-23	0000000	Call	Bond Future	1090	1	1090	1	0.00
29/09/2022	R186 On 02-November-23	0000000	Call	Bond Future	1101	1	1101	1	0.00
29/09/2022	R186 On 02-November-23	0000000	Call	Bond Future	852	1	852	1	1,715.00
29/09/2022	R186 On 02-November-23	0000000	Put	Bond Future	3148	3	3148	3	0.00
29/09/2022	R186 On 02-November-23	0000000	Put	Bond Future	3164	3	3164	3	0.00
29/09/2022	R186 On 02-November-23	0000000	Put	Bond Future	3578	3	3578	3	0.00
29/09/2022	R186 On 02-November-23	0000000	Put	Bond Future	3180	3	3180	3	0.00
29/09/2022	R186 On 02-November-23	0000000	Put	Bond Future	1857	2	1857	2	1,715.00
29/09/2022	R197 On 03-November-22			Bond Future	335.47	336.3568	335.4748	336.3568	831.00
29/09/2022	R197 On 02-February-23			Bond Future	332.91	333.8121	332.9088	333.8121	0.00
29/09/2022	R197 On 04-May-23			Bond Future	339.84	340.7618	339.8366	340.7618	0.00
29/09/2022	R197 On 03-August-23			Bond Future	337.81	338.7450	337.8115	338.7450	0.00
29/09/2022	R197 On 02-November-23			Bond Future	344.83	345.7832	344.8303	345.7832	0.00
29/09/2022	R202 On 03-November-22			Bond Future	246.30	246.4124	246.2991	246.4124	6,206.00
29/09/2022	R202 On 02-February-23			Bond Future	246.22	246.3429	246.2239	246.3429	460.00
29/09/2022	R202 On 04-May-23			Bond Future	251.35	251.4704	251.3467	251.4704	0.00
29/09/2022	R202 On 03-August-23			Bond Future	251.76	251.8817	251.7612	251.8817	0.00
29/09/2022	R202 On 02-November-23			Bond Future	256.99	257.1151	256.9921	257.1151	0.00
29/09/2022	R209 On 03-November-22			Bond Future	11.83	64.4694	11.8271	64.4694	19,096.00
29/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	7,750.00
29/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	545	1	545	1	1,136.00
29/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	92	0	92	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
29/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	5	0	5	0	0.00
29/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	54	0	54	0	1,136.00
29/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	87	0	87	0	0.00
29/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	96	0	96	0	0.00
29/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	6,000.00
29/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
29/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	100	0	100	0	0.00
29/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	1680	2	1680	2	0.00
29/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	859	1	859	1	7,750.00
29/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	4089	3	4089	3	0.00
29/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	6845	6	6845	6	0.00
29/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	4727	4	4727	4	0.00
29/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	12698	12	12698	12	0.00
29/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	14267	13	14267	13	0.00
29/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	4137	3	4137	3	0.00
29/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	4233	3	4233	3	6,000.00
29/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	4185	3	4185	3	0.00
29/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	2140	2	2140	2	0.00
29/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	9687	9	9687	9	6,000.00
29/09/2022	R209 On 02-February-23			Bond Future	11.97	65.6735	11.9678	65.6735	2,066.00
29/09/2022	R209 On 02-February-23	0000000	Call	Bond Future	427	1	427	1	0.00
29/09/2022	R209 On 02-February-23	0000000	Call	Bond Future	418	1	418	1	0.00
29/09/2022	R209 On 02-February-23	0000000	Call	Bond Future	410	1	410	1	0.00
29/09/2022	R209 On 02-February-23	0000000	Put	Bond Future	6279	6	6279	6	0.00
29/09/2022	R209 On 02-February-23	0000000	Put	Bond Future	6369	6	6369	6	0.00
29/09/2022	R209 On 02-February-23	0000000	Put	Bond Future	6324	6	6324	6	0.00
29/09/2022	R209 On 04-May-23			Bond Future	12.09	63.8726	12.0883	63.8726	1,250.00
29/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	1160	1	1160	1	0.00
29/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	4199	5	4199	5	0.00
29/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	1008	1	1008	1	0.00
29/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	1131	1	1131	1	0.00
29/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	1146	1	1146	1	0.00
29/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	240	0	240	0	7,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	11062	10	11062	10	0.00
29/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	5968	5	5968	5	0.00
29/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	6005	5	6005	5	0.00
29/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	6347	6	6347	6	7,500.00
29/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	2333	2	2333	2	7,500.00
29/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	5931	5	5931	5	0.00
29/09/2022	R209 On 03-August-23			Bond Future	12.21	65.2037	12.2089	65.2037	0.00
29/09/2022	R209 On 03-August-23	0000000	Call	Bond Future	2863	3	2863	3	0.00
29/09/2022	R209 On 03-August-23	0000000	Call	Bond Future	2840	3	2840	3	0.00
29/09/2022	R209 On 03-August-23	0000000	Call	Bond Future	2818	3	2818	3	0.00
29/09/2022	R209 On 03-August-23	0000000	Put	Bond Future	4058	4	4058	4	0.00
29/09/2022	R209 On 03-August-23	0000000	Put	Bond Future	4108	4	4108	4	0.00
29/09/2022	R209 On 03-August-23	0000000	Put	Bond Future	4083	4	4083	4	0.00
29/09/2022	R209 On 02-November-23			Bond Future	12.34	63.3926	12.3394	63.3926	0.00
29/09/2022	R209 On 02-November-23	0000000	Call	Bond Future	1796	2	1796	2	0.00
29/09/2022	R209 On 02-November-23	0000000	Call	Bond Future	1780	2	1780	2	0.00
29/09/2022	R209 On 02-November-23	0000000	Call	Bond Future	1764	2	1764	2	0.00
29/09/2022	R209 On 02-November-23	0000000	Put	Bond Future	6529	6	6529	6	0.00
29/09/2022	R209 On 02-November-23	0000000	Put	Bond Future	6496	6	6496	6	0.00
29/09/2022	R209 On 02-November-23	0000000	Put	Bond Future	6462	6	6462	6	0.00
29/09/2022	R210 On 03-November-22			Bond Future	225.47	227.3356	225.4730	227.3356	430.00
29/09/2022	R210 On 02-February-23			Bond Future	229.74	231.6374	229.7363	231.6374	300.00
29/09/2022	R210 On 04-May-23			Bond Future	231.41	233.3500	231.4098	233.3500	0.00
29/09/2022	R210 On 03-August-23			Bond Future	236.28	238.2608	236.2790	238.2608	0.00
29/09/2022	R210 On 02-November-23			Bond Future	237.97	239.9908	237.9746	239.9908	0.00
29/09/2022	R213 On 03-November-22			Bond Future	11.39	78.9067	11.3909	78.9067	33,626.00
29/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	200.00
29/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
29/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	12	0	12	0	0.00
29/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
29/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	1	0	1	0	0.00
29/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	10	0	10	0	0.00
29/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	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
29/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	11	0	11	0	0.00
29/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	9	0	9	0	0.00
29/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	4641	4	4641	4	0.00
29/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	4735	4	4735	4	200.00
29/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	10663	10	10663	10	0.00
29/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	4688	4	4688	4	0.00
29/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	5599	5	5599	5	476.00
29/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	6630	6	6630	6	200.00
29/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	4594	4	4594	4	0.00
29/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	7327	7	7327	7	476.00
29/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	10979	10	10979	10	0.00
29/09/2022	R213 On 02-February-23			Bond Future	11.56	80.3805	11.5624	80.3805	0.00
29/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	405	1	405	1	912.00
29/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	271	0	271	0	0.00
29/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	265	0	265	0	0.00
29/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	31	0	31	0	476.00
29/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	349	0	349	0	0.00
29/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	276	0	276	0	0.00
29/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	3860	4	3860	4	0.00
29/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	173	0	173	0	0.00
29/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	1158	1	1158	1	912.00
29/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	6385	6	6385	6	0.00
29/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	5523	5	5523	5	0.00
29/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	5845	5	5845	5	476.00
29/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	11419	11	11419	11	0.00
29/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	7300	7	7300	7	476.00
29/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	6427	6	6427	6	0.00
29/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	6343	6	6343	6	0.00
29/09/2022	R213 On 04-May-23			Bond Future	11.70	78.4815	11.7017	78.4815	0.00
29/09/2022	R213 On 04-May-23	0000000	Call	Bond Future	984	1	984	1	0.00
29/09/2022	R213 On 04-May-23	0000000	Call	Bond Future	972	1	972	1	0.00
29/09/2022	R213 On 04-May-23	0000000	Call	Bond Future	996	1	996	1	0.00
29/09/2022	R213 On 04-May-23	0000000	Put	Bond Future	5161	5	5161	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
29/09/2022	R213 On 04-May-23	0000000	Put	Bond Future	5228	5	5228	5	0.00
29/09/2022	R213 On 04-May-23	0000000	Put	Bond Future	5195	5	5195	5	0.00
29/09/2022	R213 On 03-August-23			Bond Future	11.85	80.1165	11.8458	80.1165	0.00
29/09/2022	R213 On 03-August-23	0000000	Call	Bond Future	2568	3	2568	3	0.00
29/09/2022	R213 On 03-August-23	0000000	Call	Bond Future	2547	3	2547	3	0.00
29/09/2022	R213 On 03-August-23	0000000	Call	Bond Future	2588	3	2588	3	0.00
29/09/2022	R213 On 03-August-23	0000000	Put	Bond Future	3506	3	3506	3	0.00
29/09/2022	R213 On 03-August-23	0000000	Put	Bond Future	3527	3	3527	3	0.00
29/09/2022	R213 On 03-August-23	0000000	Put	Bond Future	3485	3	3485	3	0.00
29/09/2022	R213 On 02-November-23			Bond Future	12.01	78.2102	12.0105	78.2102	0.00
29/09/2022	R213 On 02-November-23	0000000	Call	Bond Future	1592	2	1592	2	0.00
29/09/2022	R213 On 02-November-23	0000000	Call	Bond Future	1578	2	1578	2	0.00
29/09/2022	R213 On 02-November-23	0000000	Call	Bond Future	1607	2	1607	2	0.00
29/09/2022	R213 On 02-November-23	0000000	Put	Bond Future	5247	5	5247	5	0.00
29/09/2022	R213 On 02-November-23	0000000	Put	Bond Future	5302	5	5302	5	0.00
29/09/2022	R213 On 02-November-23	0000000	Put	Bond Future	5275	5	5275	5	0.00
29/09/2022	R214 On 03-November-22			Bond Future	11.96	61.8869	11.9599	61.8869	24,788.00
29/09/2022	R214 On 03-November-22	0000000	Call	Bond Future	221	0	221	0	0.00
29/09/2022	R214 On 03-November-22	0000000	Call	Bond Future	230	0	230	0	0.00
29/09/2022	R214 On 03-November-22	0000000	Call	Bond Future	213	0	213	0	0.00
29/09/2022	R214 On 03-November-22	0000000	Put	Bond Future	3317	3	3317	3	0.00
29/09/2022	R214 On 03-November-22	0000000	Put	Bond Future	3362	3	3362	3	0.00
29/09/2022	R214 On 03-November-22	0000000	Put	Bond Future	3407	3	3407	3	0.00
29/09/2022	R214 On 02-February-23			Bond Future	12.10	63.0427	12.0965	63.0427	64,507.00
29/09/2022	R214 On 02-February-23	0000000	Call	Bond Future	1839	2	1839	2	1,600.00
29/09/2022	R214 On 02-February-23	0000000	Call	Bond Future	636	1	636	1	0.00
29/09/2022	R214 On 02-February-23	0000000	Call	Bond Future	648	1	648	1	1,600.00
29/09/2022	R214 On 02-February-23	0000000	Call	Bond Future	614	1	614	1	0.00
29/09/2022	R214 On 02-February-23	0000000	Call	Bond Future	625	1	625	1	0.00
29/09/2022	R214 On 02-February-23	0000000	Put	Bond Future	5904	5	5904	5	0.00
29/09/2022	R214 On 02-February-23	0000000	Put	Bond Future	5948	5	5948	5	0.00
29/09/2022	R214 On 02-February-23	0000000	Put	Bond Future	5860	5	5860	5	0.00
29/09/2022	R214 On 02-February-23	0000000	Put	Bond Future	3307	3	3307	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
29/09/2022	R214 On 02-February-23	0000000	Put	Bond Future	5816	5	5816	5	0.00
29/09/2022	R214 On 04-May-23			Bond Future	12.21	61.0409	12.2077	61.0409	0.00
29/09/2022	R214 On 04-May-23	0000000	Call	Bond Future	1446	2	1446	2	0.00
29/09/2022	R214 On 04-May-23	0000000	Call	Bond Future	1430	2	1430	2	0.00
29/09/2022	R214 On 04-May-23	0000000	Call	Bond Future	1413	2	1413	2	0.00
29/09/2022	R214 On 04-May-23	0000000	Put	Bond Future	5701	5	5701	5	0.00
29/09/2022	R214 On 04-May-23	0000000	Put	Bond Future	5664	5	5664	5	0.00
29/09/2022	R214 On 04-May-23	0000000	Put	Bond Future	5627	5	5627	5	0.00
29/09/2022	R214 On 03-August-23			Bond Future	12.32	62.3128	12.3204	62.3128	0.00
29/09/2022	R214 On 03-August-23	0000000	Call	Bond Future	3291	4	3291	4	0.00
29/09/2022	R214 On 03-August-23	0000000	Call	Bond Future	3267	4	3267	4	0.00
29/09/2022	R214 On 03-August-23	0000000	Call	Bond Future	3243	4	3243	4	0.00
29/09/2022	R214 On 03-August-23	0000000	Put	Bond Future	4103	4	4103	4	0.00
29/09/2022	R214 On 03-August-23	0000000	Put	Bond Future	4079	4	4079	4	0.00
29/09/2022	R214 On 03-August-23	0000000	Put	Bond Future	4055	4	4055	4	0.00
29/09/2022	R214 On 02-November-23			Bond Future	12.44	60.2943	12.4441	60.2943	0.00
29/09/2022	R214 On 02-November-23	0000000	Call	Bond Future	1910	2	1910	2	0.00
29/09/2022	R214 On 02-November-23	0000000	Call	Bond Future	1877	2	1877	2	0.00
29/09/2022	R214 On 02-November-23	0000000	Call	Bond Future	1893	2	1893	2	0.00
29/09/2022	R214 On 02-November-23	0000000	Put	Bond Future	6759	6	6759	6	0.00
29/09/2022	R214 On 02-November-23	0000000	Put	Bond Future	6796	6	6796	6	0.00
29/09/2022	R214 On 02-November-23	0000000	Put	Bond Future	6723	6	6723	6	0.00
29/09/2022	R248 On 03-November-22			Bond Future	11.96	77.3233	11.9632	77.3233	247,809.00
29/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
29/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	228	0	228	0	874.00
29/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	237	0	237	0	0.00
29/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	1368	2	1368	2	0.00
29/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	5	0	5	0	874.00
29/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	246	0	246	0	0.00
29/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	150	0	150	0	0.00
29/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	10	0	10	0	0.00
29/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	8531	7	8531	7	0.00
29/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	5104	4	5104	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
29/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	4500	4	4500	4	0.00
29/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	4441	4	4441	4	0.00
29/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	9273	8	9273	8	0.00
29/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	1758	1	1758	1	0.00
29/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	14002	13	14002	13	0.00
29/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	4383	3	4383	3	0.00
29/09/2022	R248 On 02-February-23			Bond Future	12.09	78.8044	12.0949	78.8044	0.00
29/09/2022	R248 On 02-February-23	0000000	Call	Bond Future	816	1	816	1	0.00
29/09/2022	R248 On 02-February-23	0000000	Call	Bond Future	758	1	758	1	0.00
29/09/2022	R248 On 02-February-23	0000000	Call	Bond Future	772	1	772	1	0.00
29/09/2022	R248 On 02-February-23	0000000	Call	Bond Future	183	0	183	0	0.00
29/09/2022	R248 On 02-February-23	0000000	Call	Bond Future	787	1	787	1	0.00
29/09/2022	R248 On 02-February-23	0000000	Call	Bond Future	2042	3	2042	3	2,542.00
29/09/2022	R248 On 02-February-23	0000000	Call	Bond Future	676	1	676	1	2,542.00
29/09/2022	R248 On 02-February-23	0000000	Put	Bond Future	7818	7	7818	7	0.00
29/09/2022	R248 On 02-February-23	0000000	Put	Bond Future	7366	6	7366	6	0.00
29/09/2022	R248 On 02-February-23	0000000	Put	Bond Future	7256	6	7256	6	0.00
29/09/2022	R248 On 02-February-23	0000000	Put	Bond Future	4485	4	4485	4	0.00
29/09/2022	R248 On 02-February-23	0000000	Put	Bond Future	11767	11	11767	11	0.00
29/09/2022	R248 On 02-February-23	0000000	Put	Bond Future	7421	7	7421	7	0.00
29/09/2022	R248 On 02-February-23	0000000	Put	Bond Future	7477	7	7477	7	0.00
29/09/2022	R248 On 04-May-23			Bond Future	12.21	75.9658	12.2100	75.9658	0.00
29/09/2022	R248 On 04-May-23	0000000	Call	Bond Future	1710	2	1710	2	0.00
29/09/2022	R248 On 04-May-23	0000000	Call	Bond Future	1731	2	1731	2	0.00
29/09/2022	R248 On 04-May-23	0000000	Call	Bond Future	1752	2	1752	2	0.00
29/09/2022	R248 On 04-May-23	0000000	Put	Bond Future	7167	6	7167	6	0.00
29/09/2022	R248 On 04-May-23	0000000	Put	Bond Future	7213	6	7213	6	0.00
29/09/2022	R248 On 04-May-23	0000000	Put	Bond Future	7260	6	7260	6	0.00
29/09/2022	R248 On 03-August-23			Bond Future	12.33	77.5112	12.3301	77.5112	0.00
29/09/2022	R248 On 03-August-23	0000000	Call	Bond Future	3884	4	3884	4	0.00
29/09/2022	R248 On 03-August-23	0000000	Call	Bond Future	3914	5	3914	5	0.00
29/09/2022	R248 On 03-August-23	0000000	Call	Bond Future	3943	5	3943	5	0.00
29/09/2022	R248 On 03-August-23	0000000	Put	Bond Future	5242	5	5242	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
29/09/2022	R248 On 03-August-23	0000000	Put	Bond Future	5272	5	5272	5	0.00
29/09/2022	R248 On 03-August-23	0000000	Put	Bond Future	5303	5	5303	5	0.00
29/09/2022	R248 On 02-November-23			Bond Future	12.45	74.6823	12.4516	74.6823	0.00
29/09/2022	R248 On 02-November-23	0000000	Call	Bond Future	2420	3	2420	3	0.00
29/09/2022	R248 On 02-November-23	0000000	Call	Bond Future	2379	3	2379	3	0.00
29/09/2022	R248 On 02-November-23	0000000	Call	Bond Future	2400	3	2400	3	0.00
29/09/2022	R248 On 02-November-23	0000000	Put	Bond Future	8304	8	8304	8	0.00
29/09/2022	R248 On 02-November-23	0000000	Put	Bond Future	8394	8	8394	8	0.00
29/09/2022	R248 On 02-November-23	0000000	Put	Bond Future	8349	8	8349	8	0.00