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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For August 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2022	2025 On 03-November-22			Bond Future	166.08	166.0699	166.0843	166.0699	7,599.00
17/08/2022	2025 On 02-February-23			Bond Future	167.26	167.2527	167.2635	167.2527	1,918.00
17/08/2022	2025 On 04-May-23			Bond Future	170.54	170.5335	170.5399	170.5335	0.00
17/08/2022	2025 On 03-August-23			Bond Future	172.32	172.3153	172.3173	172.3153	0.00
17/08/2022	2025 On 02-November-23			Bond Future	175.47	175.4642	175.4674	175.4642	0.00
17/08/2022	2029 On 03-November-22			Bond Future	120.46	120.5926	120.4597	120.5926	1,519.00
17/08/2022	2029 On 02-February-23			Bond Future	122.55	122.6855	122.5477	122.6855	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
17/08/2022	2029 On 04-May-23			Bond Future	123.65	123.7936	123.6492	123.7936	0.00
17/08/2022	2029 On 03-August-23			Bond Future	126.22	126.3658	126.2160	126.3658	0.00
17/08/2022	2029 On 02-November-23			Bond Future	127.18	127.3326	127.1799	127.3326	0.00
17/08/2022	2030 On 03-November-22			Bond Future	10.29	91.0087	10.2948	91.0087	66,884.00
17/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	1043	1	1043	1	0.00
17/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	1063	1	1063	1	0.00
17/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	1300	2	1300	2	500.00
17/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	5874	6	5874	6	0.00
17/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	450	1	450	1	500.00
17/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	1084	1	1084	1	0.00
17/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	1993	2	1993	2	0.00
17/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	1741	2	1741	2	0.00
17/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	3265	3	3265	3	0.00
17/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	202	0	202	0	500.00
17/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	2020	2	2020	2	0.00
17/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	2047	2	2047	2	0.00
17/08/2022	2030 On 02-February-23			Bond Future	10.46	88.5607	10.4564	88.5607	5,200.00
17/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	5535	6	5535	6	5,000.00
17/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	4134	4	4134	4	0.00
17/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	4259	5	4259	5	0.00
17/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1356	2	1356	2	0.00
17/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1065	1	1065	1	388.00
17/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	229	0	229	0	102.00
17/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	345	0	345	0	388.00
17/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1238	1	1238	1	0.00
17/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1007	1	1007	1	0.00
17/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	4869	5	4869	5	5,000.00
17/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1321	1	1321	1	0.00
17/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1339	1	1339	1	0.00
17/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1021	1	1021	1	0.00
17/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	412	0	412	0	0.00
17/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	325	0	325	0	0.00
17/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	838	1	838	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
17/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	4508	4	4508	4	102.00
17/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	8032	8	8032	8	0.00
17/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	6987	7	6987	7	0.00
17/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	6810	7	6810	7	0.00
17/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	6289	6	6289	6	0.00
17/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3596	3	3596	3	102.00
17/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3390	3	3390	3	0.00
17/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	970	1	970	1	0.00
17/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	1170	1	1170	1	388.00
17/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	4065	4	4065	4	0.00
17/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3936	4	3936	4	0.00
17/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	4032	4	4032	4	0.00
17/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3448	3	3448	3	0.00
17/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3419	3	3419	3	0.00
17/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	1217	1	1217	1	0.00
17/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	794	1	794	1	0.00
17/08/2022	2030 On 04-May-23			Bond Future	10.59	90.2822	10.5884	90.2822	0.00
17/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	8721	9	8721	9	0.00
17/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	5619	6	5619	6	0.00
17/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	6964	7	6964	7	0.00
17/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	8495	9	8495	9	0.00
17/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	2632	3	2632	3	0.00
17/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	2892	3	2892	3	350.00
17/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	978	1	978	1	150.00
17/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	4765	5	4765	5	0.00
17/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	2366	3	2366	3	479.00
17/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	2587	3	2587	3	0.00
17/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	2609	3	2609	3	0.00
17/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	1088	1	1088	1	479.00
17/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	1233	1	1233	1	388.00
17/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	524	1	524	1	388.00
17/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	1561	2	1561	2	1,080.00
17/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	4171	4	4171	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
17/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	7654	7	7654	7	0.00
17/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	5511	5	5511	5	0.00
17/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	4844	5	4844	5	0.00
17/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	5205	5	5205	5	0.00
17/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	2864	3	2864	3	0.00
17/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	2885	3	2885	3	0.00
17/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	3103	3	3103	3	0.00
17/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	1568	1	1568	1	150.00
17/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	2624	2	2624	2	0.00
17/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	2843	3	2843	3	0.00
17/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	648	1	648	1	479.00
17/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	920	1	920	1	1,080.00
17/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	1268	1	1268	1	388.00
17/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	603	1	603	1	350.00
17/08/2022	2030 On 03-August-23			Bond Future	10.71	88.1342	10.7082	88.1342	0.00
17/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	8452	9	8452	9	0.00
17/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	4784	5	4784	5	0.00
17/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	9358	10	9358	10	0.00
17/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	4729	5	4729	5	0.00
17/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	4757	5	4757	5	0.00
17/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	2456	3	2456	3	1,012.00
17/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	2992	3	2992	3	350.00
17/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	3238	3	3238	3	0.00
17/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	2088	2	2088	2	0.00
17/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	2114	2	2114	2	0.00
17/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	733	1	733	1	350.00
17/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	3768	4	3768	4	0.00
17/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	948	1	948	1	1,012.00
17/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	2101	2	2101	2	0.00
17/08/2022	2030 On 02-November-23			Bond Future	10.88	89.7223	10.8818	89.7223	0.00
17/08/2022	2030 On 02-November-23	0000000	Call	Bond Future	3205	3	3205	3	0.00
17/08/2022	2030 On 02-November-23	0000000	Call	Bond Future	3184	3	3184	3	0.00
17/08/2022	2030 On 02-November-23	0000000	Call	Bond Future	3161	3	3161	3	0.00

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17/08/2022	2030 On 02-November-23	0000000	Put	Bond Future	3496	3	3496	3	0.00
17/08/2022	2030 On 02-November-23	0000000	Put	Bond Future	3477	3	3477	3	0.00
17/08/2022	2030 On 02-November-23	0000000	Put	Bond Future	3458	3	3458	3	0.00
17/08/2022	2032 On 03-November-22			Bond Future	10.75	86.7273	10.7475	86.7273	157,116.00
17/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	42	0	42	0	180.00
17/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	70	0	70	0	500.00
17/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	4613	5	4613	5	0.00
17/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	7809	8	7809	8	0.00
17/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	1538	2	1538	2	0.00
17/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	1565	2	1565	2	750.00
17/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	4211	5	4211	5	0.00
17/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	618	1	618	1	500.00
17/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	1130	1	1130	1	0.00
17/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	1290	2	1290	2	0.00
17/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	484	1	484	1	0.00
17/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	50	0	50	0	454.00
17/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	548	1	548	1	0.00
17/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	289	0	289	0	750.00
17/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	4781	4	4781	4	0.00
17/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	3918	4	3918	4	454.00
17/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	3706	3	3706	3	180.00
17/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	7761	7	7761	7	0.00
17/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	7195	7	7195	7	0.00
17/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	2281	2	2281	2	180.00
17/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	8047	8	8047	8	0.00
17/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	2495	2	2495	2	454.00
17/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	3501	3	3501	3	0.00
17/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	629	1	629	1	7,500.00
17/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	1973	2	1973	2	0.00
17/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	1999	2	1999	2	0.00
17/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	155	0	155	0	750.00
17/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	537	0	537	0	500.00
17/08/2022	2032 On 02-February-23			Bond Future	10.91	88.2124	10.9055	88.2124	18.00

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17/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	5769	6	5769	6	0.00
17/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	9260	10	9260	10	0.00
17/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1483	2	1483	2	0.00
17/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1503	2	1503	2	0.00
17/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1098	1	1098	1	0.00
17/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	287	0	287	0	454.00
17/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	5228	5	5228	5	0.00
17/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1522	2	1522	2	0.00
17/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1727	2	1727	2	0.00
17/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	2113	2	2113	2	750.00
17/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1194	1	1194	1	500.00
17/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	374	0	374	0	500.00
17/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	767	1	767	1	750.00
17/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	6008	6	6008	6	0.00
17/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	8150	8	8150	8	0.00
17/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	4796	4	4796	4	0.00
17/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	3328	3	3328	3	0.00
17/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	3833	4	3833	4	454.00
17/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	4159	4	4159	4	0.00
17/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	1341	1	1341	1	0.00
17/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	8987	9	8987	9	0.00
17/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	5025	5	5025	5	454.00
17/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	4193	4	4193	4	0.00
17/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	4226	4	4226	4	0.00
17/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	490	0	490	0	750.00
17/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	1166	1	1166	1	500.00
17/08/2022	2032 On 04-May-23			Bond Future	11.03	85.7653	11.0336	85.7653	0.00
17/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	2297	3	2297	3	400.00
17/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	2881	3	2881	3	0.00
17/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	2906	3	2906	3	0.00
17/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	2932	3	2932	3	0.00
17/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	4265	5	4265	5	400.00
17/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	11437	12	11437	12	0.00

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17/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	524	0	524	0	400.00
17/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	3652	3	3652	3	0.00
17/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	3677	4	3677	4	0.00
17/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	3703	4	3703	4	0.00
17/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	4394	4	4394	4	0.00
17/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	2608	2	2608	2	0.00
17/08/2022	2032 On 03-August-23			Bond Future	11.15	87.5342	11.1462	87.5342	2,600.00
17/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	5518	6	5518	6	0.00
17/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	5548	6	5548	6	0.00
17/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	5984	6	5984	6	5,000.00
17/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	5579	6	5579	6	0.00
17/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2608	2	2608	2	0.00
17/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2412	2	2412	2	0.00
17/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2624	2	2624	2	0.00
17/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2640	2	2640	2	0.00
17/08/2022	2032 On 02-November-23			Bond Future	11.31	84.9560	11.3126	84.9560	0.00
17/08/2022	2032 On 02-November-23	0000000	Call	Bond Future	3812	4	3812	4	0.00
17/08/2022	2032 On 02-November-23	0000000	Call	Bond Future	3837	4	3837	4	0.00
17/08/2022	2032 On 02-November-23	0000000	Call	Bond Future	3862	4	3862	4	0.00
17/08/2022	2032 On 02-November-23	0000000	Put	Bond Future	4207	4	4207	4	0.00
17/08/2022	2032 On 02-November-23	0000000	Put	Bond Future	4230	4	4230	4	0.00
17/08/2022	2032 On 02-November-23	0000000	Put	Bond Future	4253	4	4253	4	0.00
17/08/2022	2033 On 03-November-22			Bond Future	113.31	113.2556	113.3136	113.2556	1,267.00
17/08/2022	2033 On 02-February-23			Bond Future	115.28	115.2209	115.2774	115.2209	6,141.00
17/08/2022	2033 On 04-May-23			Bond Future	116.15	116.0966	116.1506	116.0966	0.00
17/08/2022	2033 On 03-August-23			Bond Future	118.56	118.5087	118.5612	118.5087	0.00
17/08/2022	2033 On 02-November-23			Bond Future	119.30	119.2425	119.2959	119.2425	0.00
17/08/2022	2037 On 03-November-22			Bond Future	11.22	83.5610	11.2220	83.5610	65,835.00
17/08/2022	2037 On 03-November-22	0000000	Call	Bond Future	2331	3	2331	3	0.00
17/08/2022	2037 On 03-November-22	0000000	Call	Bond Future	2399	3	2399	3	0.00
17/08/2022	2037 On 03-November-22	0000000	Call	Bond Future	2365	3	2365	3	0.00
17/08/2022	2037 On 03-November-22	0000000	Put	Bond Future	1838	2	1838	2	0.00
17/08/2022	2037 On 03-November-22	0000000	Put	Bond Future	1864	2	1864	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
17/08/2022	2037 On 03-November-22	0000000	Put	Bond Future	1813	2	1813	2	0.00
17/08/2022	2037 On 02-February-23			Bond Future	11.37	80.7353	11.3660	80.7353	71,477.00
17/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	2433	3	2433	3	636.00
17/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	2297	2	2297	2	0.00
17/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	5346	6	5346	6	0.00
17/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	2244	2	2244	2	0.00
17/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	2271	2	2271	2	0.00
17/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	4224	4	4224	4	0.00
17/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	4259	4	4259	4	0.00
17/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	4190	4	4190	4	0.00
17/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	4021	4	4021	4	0.00
17/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	1903	2	1903	2	636.00
17/08/2022	2037 On 04-May-23			Bond Future	11.49	82.3057	11.4868	82.3057	0.00
17/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	4896	5	4896	5	400.00
17/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	2662	3	2662	3	400.00
17/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	12356	13	12356	13	0.00
17/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	3447	4	3447	4	0.00
17/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	3418	4	3418	4	0.00
17/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	3389	4	3389	4	0.00
17/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	4481	4	4481	4	0.00
17/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	4451	4	4451	4	0.00
17/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	5369	5	5369	5	0.00
17/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	802	1	802	1	400.00
17/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	4421	4	4421	4	0.00
17/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	3227	3	3227	3	0.00
17/08/2022	2037 On 03-August-23			Bond Future	11.60	79.7438	11.5988	79.7438	0.00
17/08/2022	2037 On 03-August-23	0000000	Call	Bond Future	6325	7	6325	7	0.00
17/08/2022	2037 On 03-August-23	0000000	Call	Bond Future	6291	7	6291	7	0.00
17/08/2022	2037 On 03-August-23	0000000	Call	Bond Future	6257	6	6257	6	0.00
17/08/2022	2037 On 03-August-23	0000000	Put	Bond Future	3375	3	3375	3	0.00
17/08/2022	2037 On 03-August-23	0000000	Put	Bond Future	3356	3	3356	3	0.00
17/08/2022	2037 On 03-August-23	0000000	Put	Bond Future	3336	3	3336	3	0.00
17/08/2022	2037 On 02-November-23			Bond Future	11.74	81.1799	11.7439	81.1799	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
17/08/2022	2037 On 02-November-23	0000000	Call	Bond Future	4424	5	4424	5	0.00
17/08/2022	2037 On 02-November-23	0000000	Call	Bond Future	4396	5	4396	5	0.00
17/08/2022	2037 On 02-November-23	0000000	Call	Bond Future	4452	5	4452	5	0.00
17/08/2022	2037 On 02-November-23	0000000	Put	Bond Future	5486	5	5486	5	0.00
17/08/2022	2037 On 02-November-23	0000000	Put	Bond Future	5457	5	5457	5	0.00
17/08/2022	2037 On 02-November-23	0000000	Put	Bond Future	5429	5	5429	5	0.00
17/08/2022	2038 On 03-November-22			Bond Future	129.09	129.3334	129.0907	129.3334	5,432.00
17/08/2022	2038 On 02-February-23			Bond Future	129.42	129.6664	129.4165	129.6664	0.00
17/08/2022	2038 On 04-May-23			Bond Future	131.95	132.2109	131.9524	132.2109	0.00
17/08/2022	2038 On 03-August-23			Bond Future	132.71	132.9774	132.7096	132.9774	0.00
17/08/2022	2038 On 02-November-23			Bond Future	135.13	135.4067	135.1350	135.4067	0.00
17/08/2022	2040 On 03-November-22			Bond Future	11.33	85.2439	11.3283	85.2439	61,720.00
17/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	124	0	124	0	2,250.00
17/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	860	1	860	1	2,250.00
17/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	2569	3	2569	3	0.00
17/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	2905	3	2905	3	0.00
17/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	2185	2	2185	2	0.00
17/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	683	1	683	1	1,078.00
17/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	5047	5	5047	5	0.00
17/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	7568	8	7568	8	0.00
17/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	2533	3	2533	3	0.00
17/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	1863	2	1863	2	1,078.00
17/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	2497	3	2497	3	0.00
17/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	2699	3	2699	3	0.00
17/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	2043	2	2043	2	0.00
17/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	876	1	876	1	0.00
17/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	2368	2	2368	2	0.00
17/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	2099	2	2099	2	0.00
17/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	1806	2	1806	2	0.00
17/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	4390	4	4390	4	0.00
17/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	393	0	393	0	1,078.00
17/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	2071	2	2071	2	0.00
17/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	8704	8	8704	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
17/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	4908	5	4908	5	0.00
17/08/2022	2040 On 02-February-23			Bond Future	11.47	82.1966	11.4682	82.1966	64,040.00
17/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	5708	6	5708	6	0.00
17/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	2306	2	2306	2	0.00
17/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	2334	2	2334	2	0.00
17/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	623	1	623	1	0.00
17/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	654	1	654	1	388.00
17/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	6542	7	6542	7	0.00
17/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	2561	3	2561	3	621.00
17/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	6415	7	6415	7	0.00
17/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	2362	2	2362	2	0.00
17/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	1869	2	1869	2	0.00
17/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	1942	2	1942	2	388.00
17/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	5262	5	5262	5	0.00
17/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	4615	4	4615	4	0.00
17/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	1748	2	1748	2	0.00
17/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	4353	4	4353	4	0.00
17/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	2032	2	2032	2	621.00
17/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	1702	2	1702	2	388.00
17/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	9270	9	9270	9	0.00
17/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	5393	5	5393	5	0.00
17/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	9462	9	9462	9	0.00
17/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	4653	4	4653	4	0.00
17/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	4692	5	4692	5	0.00
17/08/2022	2040 On 04-May-23			Bond Future	11.59	83.7956	11.5859	83.7956	0.00
17/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	11654	12	11654	12	0.00
17/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	3975	4	3975	4	486.00
17/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	2396	2	2396	2	388.00
17/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	3754	4	3754	4	0.00
17/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	3785	4	3785	4	0.00
17/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	1969	2	1969	2	486.00
17/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	1053	1	1053	1	388.00
17/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	8863	9	8863	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	3817	4	3817	4	0.00
17/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	4796	5	4796	5	0.00
17/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	1933	2	1933	2	388.00
17/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	7581	7	7581	7	0.00
17/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	1240	1	1240	1	486.00
17/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	10668	10	10668	10	0.00
17/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	4828	5	4828	5	0.00
17/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	4861	5	4861	5	0.00
17/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	6712	6	6712	6	0.00
17/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	4638	4	4638	4	0.00
17/08/2022	2040 On 03-August-23			Bond Future	11.69	81.0142	11.6950	81.0142	0.00
17/08/2022	2040 On 03-August-23	0000000	Call	Bond Future	6688	7	6688	7	0.00
17/08/2022	2040 On 03-August-23	0000000	Call	Bond Future	6724	7	6724	7	0.00
17/08/2022	2040 On 03-August-23	0000000	Call	Bond Future	6761	7	6761	7	0.00
17/08/2022	2040 On 03-August-23	0000000	Put	Bond Future	3587	4	3587	4	0.00
17/08/2022	2040 On 03-August-23	0000000	Put	Bond Future	3608	4	3608	4	0.00
17/08/2022	2040 On 03-August-23	0000000	Put	Bond Future	3630	4	3630	4	0.00
17/08/2022	2040 On 02-November-23			Bond Future	11.83	82.4730	11.8349	82.4730	0.00
17/08/2022	2040 On 02-November-23	0000000	Call	Bond Future	4693	5	4693	5	0.00
17/08/2022	2040 On 02-November-23	0000000	Call	Bond Future	4633	5	4633	5	0.00
17/08/2022	2040 On 02-November-23	0000000	Call	Bond Future	4663	5	4663	5	0.00
17/08/2022	2040 On 02-November-23	0000000	Put	Bond Future	6186	6	6186	6	0.00
17/08/2022	2040 On 02-November-23	0000000	Put	Bond Future	6122	6	6122	6	0.00
17/08/2022	2040 On 02-November-23	0000000	Put	Bond Future	6154	6	6154	6	0.00
17/08/2022	2044 On 03-November-22			Bond Future	11.30	82.2462	11.3002	82.2462	65,971.00
17/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	2653	3	2653	3	0.00
17/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	2690	3	2690	3	0.00
17/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	135	0	135	0	420.00
17/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	581	1	581	1	1,600.00
17/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	929	1	929	1	420.00
17/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	2327	3	2327	3	1,600.00
17/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	2728	3	2728	3	0.00
17/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	2005	2	2005	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
17/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	2329	2	2329	2	0.00
17/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	2033	2	2033	2	0.00
17/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	4364	4	4364	4	0.00
17/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	5458	5	5458	5	0.00
17/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	8802	9	8802	9	0.00
17/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	2061	2	2061	2	0.00
17/08/2022	2044 On 02-February-23			Bond Future	11.43	79.2728	11.4309	79.2728	33,819.00
17/08/2022	2044 On 02-February-23	0000000	Call	Bond Future	2638	3	2638	3	0.00
17/08/2022	2044 On 02-February-23	0000000	Call	Bond Future	2578	3	2578	3	0.00
17/08/2022	2044 On 02-February-23	0000000	Call	Bond Future	2608	3	2608	3	0.00
17/08/2022	2044 On 02-February-23	0000000	Put	Bond Future	4469	4	4469	4	0.00
17/08/2022	2044 On 02-February-23	0000000	Put	Bond Future	4507	4	4507	4	0.00
17/08/2022	2044 On 02-February-23	0000000	Put	Bond Future	4431	4	4431	4	0.00
17/08/2022	2044 On 04-May-23			Bond Future	11.54	80.8150	11.5402	80.8150	0.00
17/08/2022	2044 On 04-May-23	0000000	Call	Bond Future	4050	4	4050	4	0.00
17/08/2022	2044 On 04-May-23	0000000	Call	Bond Future	3985	4	3985	4	0.00
17/08/2022	2044 On 04-May-23	0000000	Call	Bond Future	4017	4	4017	4	0.00
17/08/2022	2044 On 04-May-23	0000000	Put	Bond Future	4792	5	4792	5	0.00
17/08/2022	2044 On 04-May-23	0000000	Put	Bond Future	4825	5	4825	5	0.00
17/08/2022	2044 On 04-May-23	0000000	Put	Bond Future	4760	5	4760	5	0.00
17/08/2022	2044 On 03-August-23			Bond Future	11.64	78.0974	11.6411	78.0974	0.00
17/08/2022	2044 On 03-August-23	0000000	Call	Bond Future	6991	7	6991	7	0.00
17/08/2022	2044 On 03-August-23	0000000	Call	Bond Future	6917	7	6917	7	0.00
17/08/2022	2044 On 03-August-23	0000000	Call	Bond Future	6954	7	6954	7	0.00
17/08/2022	2044 On 03-August-23	0000000	Put	Bond Future	3798	4	3798	4	0.00
17/08/2022	2044 On 03-August-23	0000000	Put	Bond Future	3820	4	3820	4	0.00
17/08/2022	2044 On 03-August-23	0000000	Put	Bond Future	3777	4	3777	4	0.00
17/08/2022	2044 On 02-November-23			Bond Future	11.77	79.5037	11.7705	79.5037	0.00
17/08/2022	2044 On 02-November-23	0000000	Call	Bond Future	4850	5	4850	5	0.00
17/08/2022	2044 On 02-November-23	0000000	Call	Bond Future	4881	5	4881	5	0.00
17/08/2022	2044 On 02-November-23	0000000	Call	Bond Future	4912	5	4912	5	0.00
17/08/2022	2044 On 02-November-23	0000000	Put	Bond Future	6167	6	6167	6	0.00
17/08/2022	2044 On 02-November-23	0000000	Put	Bond Future	6200	6	6200	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
17/08/2022	2044 On 02-November-23	0000000	Put	Bond Future	6233	6	6233	6	0.00
17/08/2022	2046 On 03-November-22			Bond Future	114.53	114.4684	114.5258	114.4684	15,983.00
17/08/2022	2046 On 02-February-23			Bond Future	116.51	116.4551	116.5113	116.4551	0.00
17/08/2022	2046 On 04-May-23			Bond Future	116.75	116.7003	116.7535	116.7003	0.00
17/08/2022	2046 On 03-August-23			Bond Future	119.18	119.1266	119.1786	119.1266	0.00
17/08/2022	2046 On 02-November-23			Bond Future	119.25	119.1933	119.2455	119.1933	0.00
17/08/2022	2050 On 03-November-22			Bond Future	117.31	117.8941	117.3097	117.8941	9,910.00
17/08/2022	2050 On 02-February-23			Bond Future	117.22	117.8173	117.2199	117.8173	0.00
17/08/2022	2050 On 04-May-23			Bond Future	119.52	120.1292	119.5169	120.1292	0.00
17/08/2022	2050 On 03-August-23			Bond Future	119.80	120.4248	119.7963	120.4248	0.00
17/08/2022	2050 On 02-November-23			Bond Future	121.99	122.6248	121.9856	122.6248	0.00
17/08/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2022	AL37 On 03-November-22			Index Future	833.97	836.4560	833.9690	836.4560	0.00
17/08/2022	AL37 On 02-February-23			Index Future	848.22	850.7560	848.2200	850.7560	0.00
17/08/2022	AL37 On 04-May-23			Index Future	864.62	867.2160	864.6240	867.2160	0.00
17/08/2022	AL37 On 03-August-23			Index Future	882.36	885.0150	882.3640	885.0150	0.00
17/08/2022	AL37 On 02-November-23			Index Future	898.31	901.0110	898.3140	901.0110	0.00
17/08/2022	AL7T On 03-November-22			Index Future	964.96	969.2600	964.9590	969.2600	0.00
17/08/2022	AL7T On 02-February-23			Index Future	981.45	985.8300	981.4490	985.8300	0.00
17/08/2022	AL7T On 04-May-23			Index Future	1000.43	1004.9040	1000.4290	1004.9040	0.00
17/08/2022	AL7T On 03-August-23			Index Future	1020.96	1025.5280	1020.9550	1025.5280	0.00
17/08/2022	AL7T On 02-November-23			Index Future	1039.41	1044.0640	1039.4100	1044.0640	0.00
17/08/2022	ALBI On 03-November-22			Index Future	848.95	852.3160	848.9520	852.3160	135.00
17/08/2022	ALBI On 02-February-23			Index Future	863.46	866.8870	863.4600	866.8870	0.00
17/08/2022	ALBI On 04-May-23			Index Future	880.16	883.6600	880.1580	883.6600	0.00
17/08/2022	ALBI On 03-August-23			Index Future	898.22	901.7950	898.2160	901.7950	0.00
17/08/2022	ALBI On 02-November-23			Index Future	914.45	918.0950	914.4530	918.0950	0.00
17/08/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2022	C025 On 31-January-25			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
17/08/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/08/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2022	ES33 On 03-November-22			Bond Future	12.04	74.3111	12.0448	74.3111	0.00
17/08/2022	ES33 On 02-February-23			Bond Future	12.24	75.6012	12.2405	75.6012	350.00
17/08/2022	ES33 On 04-May-23			Bond Future	12.40	73.2932	12.4048	73.2932	0.00
17/08/2022	ES33 On 03-August-23			Bond Future	12.56	74.8207	12.5564	74.8207	0.00
17/08/2022	ES33 On 02-November-23			Bond Future	12.76	72.3951	12.7617	72.3951	0.00
17/08/2022	ES42 On 03-November-22			Bond Future	12.38	72.2620	12.3844	72.2620	0.00
17/08/2022	ES42 On 02-February-23			Bond Future	12.56	73.5179	12.5564	73.5179	4,769.00
17/08/2022	ES42 On 04-May-23			Bond Future	12.71	70.6997	12.7086	70.6997	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
17/08/2022	ES42 On 03-August-23			Bond Future	12.85	72.1765	12.8452	72.1765	0.00
17/08/2022	ES42 On 02-November-23			Bond Future	13.03	69.2317	13.0273	69.2317	0.00
17/08/2022	GOVI On 03-November-22			GOVI	837.26	840.5960	837.2620	840.5960	866.00
17/08/2022	GOVI On 03-November-22	0000000	Call	GOVI	168320	20	168320	20	0.00
17/08/2022	GOVI On 03-November-22	0000000	Call	GOVI	168520	20	168520	20	0.00
17/08/2022	GOVI On 03-November-22	0000000	Call	GOVI	168420	20	168420	20	0.00
17/08/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
17/08/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
17/08/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
17/08/2022	GOVI On 02-February-23			GOVI	851.57	854.9670	851.5690	854.9670	0.00
17/08/2022	GOVI On 02-February-23	0000000	Call	GOVI	7290	4	7290	4	0.00
17/08/2022	GOVI On 02-February-23	0000000	Call	GOVI	7390	4	7390	4	0.00
17/08/2022	GOVI On 02-February-23	0000000	Call	GOVI	7490	4	7490	4	0.00
17/08/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
17/08/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
17/08/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
17/08/2022	GOVI On 04-May-23			GOVI	868.04	871.5090	868.0380	871.5090	0.00
17/08/2022	GOVI On 04-May-23	0000000	Call	GOVI	151580	19	151580	19	0.00
17/08/2022	GOVI On 04-May-23	0000000	Call	GOVI	151680	19	151680	19	0.00
17/08/2022	GOVI On 04-May-23	0000000	Call	GOVI	151780	19	151780	19	0.00
17/08/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
17/08/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
17/08/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
17/08/2022	GOVI On 03-August-23			GOVI	885.85	889.3950	885.8470	889.3950	0.00
17/08/2022	GOVI On 03-August-23	0000000	Call	GOVI	486170	52	486170	52	0.00
17/08/2022	GOVI On 03-August-23	0000000	Call	GOVI	486370	52	486370	52	0.00
17/08/2022	GOVI On 03-August-23	0000000	Call	GOVI	486270	52	486270	52	0.00
17/08/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
17/08/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
17/08/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
17/08/2022	GOVI On 02-November-23			GOVI	901.86	905.4710	901.8600	905.4710	0.00
17/08/2022	GOVI On 02-November-23	0000000	Call	GOVI	160600	20	160600	20	0.00
17/08/2022	GOVI On 02-November-23	0000000	Call	GOVI	160500	20	160500	20	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
17/08/2022	GOVI On 02-November-23	0000000	Call	GOVI	160400	20	160400	20	0.00
17/08/2022	GOVI On 02-November-23	0000000	Put	GOVI	0	0	0	0	0.00
17/08/2022	GOVI On 02-November-23	0000000	Put	GOVI	0	0	0	0	0.00
17/08/2022	GOVI On 02-November-23	0000000	Put	GOVI	0	0	0	0	0.00
17/08/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/08/2022	IGOV On 03-November-22			Index Future	321.94	322.3900	321.9440	322.3900	703.00
17/08/2022	IGOV On 02-February-23			Index Future	327.52	327.9790	327.5240	327.9790	0.00
17/08/2022	IGOV On 04-May-23			Index Future	333.93	334.4010	333.9340	334.4010	0.00
17/08/2022	IGOV On 03-August-23			Index Future	340.86	341.3390	340.8600	341.3390	0.00
17/08/2022	IGOV On 02-November-23			Index Future	347.10	347.5820	347.0950	347.5820	0.00
17/08/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
17/08/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
17/08/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
17/08/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
17/08/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
17/08/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
17/08/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
17/08/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
17/08/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
17/08/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
17/08/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
17/08/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
17/08/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
17/08/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
17/08/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
17/08/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
17/08/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/08/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/08/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.74	94.2550	5.7420	94.2550	0.00
17/08/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.85	94.1650	5.8450	94.1650	0.00
17/08/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.43	93.6000	6.4300	93.6000	0.00
17/08/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.52	93.5200	6.5200	93.5200	0.00
17/08/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.91	93.1450	6.9050	93.1450	68.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.00	93.0600	7.0000	93.0600	0.00
17/08/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.14	7.1400	7.1400	7.1400	0.00
17/08/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.29	92.7600	7.2900	92.7600	0.00
17/08/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.53	92.5650	7.5300	92.5650	0.00
17/08/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.70	92.4150	7.6950	92.4150	75.00
17/08/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.70	92.5100	7.7000	92.5100	272.00
17/08/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.69	92.4100	7.6900	92.4100	0.00
17/08/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.70	92.4450	7.6950	92.4450	0.00
17/08/2022	R023 On 03-November-22			Bond Future	7.22	101.6261	7.2225	101.6261	24,229.00
17/08/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
17/08/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
17/08/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
17/08/2022	R023 On 03-November-22	0000000	Put	Bond Future	295	0	295	0	0.00
17/08/2022	R023 On 03-November-22	0000000	Put	Bond Future	298	0	298	0	0.00
17/08/2022	R023 On 03-November-22	0000000	Put	Bond Future	291	0	291	0	0.00
17/08/2022	R035 On 03-November-22			Bond Future	11.07	87.4909	11.0652	87.4909	59,256.00
17/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	103	0	103	0	582.00
17/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	429	1	429	1	976.00
17/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	2267	3	2267	3	0.00
17/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	2300	3	2300	3	0.00
17/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	822	1	822	1	0.00
17/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	2333	3	2333	3	0.00
17/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	9033	9	9033	9	0.00
17/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	1827	2	1827	2	0.00
17/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	2010	2	2010	2	976.00
17/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	2275	2	2275	2	582.00
17/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	164	0	164	0	976.00
17/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	1832	2	1832	2	0.00
17/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	3836	4	3836	4	582.00
17/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	1857	2	1857	2	0.00
17/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	2100	2	2100	2	0.00
17/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	1883	2	1883	2	0.00
17/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	5150	5	5150	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
17/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	7976	8	7976	8	0.00
17/08/2022	R035 On 02-February-23			Bond Future	11.22	88.9882	11.2195	88.9882	106,331.00
17/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	5825	6	5825	6	0.00
17/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	11055	11	11055	11	0.00
17/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	2597	3	2597	3	976.00
17/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	2626	3	2626	3	0.00
17/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	2088	2	2088	2	0.00
17/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	2113	2	2113	2	0.00
17/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	967	1	967	1	976.00
17/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1581	2	1581	2	388.00
17/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	5668	6	5668	6	0.00
17/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	2138	2	2138	2	0.00
17/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1623	2	1623	2	0.00
17/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1499	2	1499	2	0.00
17/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	450	0	450	0	582.00
17/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	481	0	481	0	0.00
17/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	514	1	514	1	388.00
17/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	8751	8	8751	8	0.00
17/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	9218	9	9218	9	0.00
17/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	5204	5	5204	5	0.00
17/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	5040	5	5040	5	0.00
17/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	4959	5	4959	5	582.00
17/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	6548	6	6548	6	0.00
17/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	4141	4	4141	4	0.00
17/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	500	0	500	0	976.00
17/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	8983	9	8983	9	0.00
17/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	4176	4	4176	4	0.00
17/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	4210	4	4210	4	0.00
17/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	3558	3	3558	3	582.00
17/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	3589	3	3589	3	0.00
17/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	1573	1	1573	1	388.00
17/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	1631	2	1631	2	0.00
17/08/2022	R035 On 04-May-23			Bond Future	11.34	86.2141	11.3397	86.2141	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
17/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	3526	4	3526	4	0.00
17/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	1630	2	1630	2	491.00
17/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	855	1	855	1	388.00
17/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	7834	8	7834	8	0.00
17/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	3382	4	3382	4	491.00
17/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	3468	4	3468	4	0.00
17/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	3497	4	3497	4	0.00
17/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	1978	2	1978	2	388.00
17/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	10688	11	10688	11	0.00
17/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	1082	1	1082	1	491.00
17/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	6339	6	6339	6	0.00
17/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	1789	2	1789	2	388.00
17/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	4211	4	4211	4	0.00
17/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	9967	10	9967	10	0.00
17/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	7100	7	7100	7	0.00
17/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	4355	4	4355	4	0.00
17/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	4268	4	4268	4	0.00
17/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	4239	4	4239	4	0.00
17/08/2022	R035 On 03-August-23			Bond Future	11.45	87.9909	11.4478	87.9909	0.00
17/08/2022	R035 On 03-August-23	0000000	Call	Bond Future	6195	6	6195	6	0.00
17/08/2022	R035 On 03-August-23	0000000	Call	Bond Future	6229	6	6229	6	0.00
17/08/2022	R035 On 03-August-23	0000000	Call	Bond Future	6263	6	6263	6	0.00
17/08/2022	R035 On 03-August-23	0000000	Put	Bond Future	3259	3	3259	3	0.00
17/08/2022	R035 On 03-August-23	0000000	Put	Bond Future	3278	3	3278	3	0.00
17/08/2022	R035 On 03-August-23	0000000	Put	Bond Future	3297	3	3297	3	0.00
17/08/2022	R035 On 02-November-23			Bond Future	11.60	85.0789	11.6048	85.0789	0.00
17/08/2022	R035 On 02-November-23	0000000	Call	Bond Future	4361	5	4361	5	0.00
17/08/2022	R035 On 02-November-23	0000000	Call	Bond Future	4306	4	4306	4	0.00
17/08/2022	R035 On 02-November-23	0000000	Call	Bond Future	4334	4	4334	4	0.00
17/08/2022	R035 On 02-November-23	0000000	Put	Bond Future	5351	5	5351	5	0.00
17/08/2022	R035 On 02-November-23	0000000	Put	Bond Future	5379	5	5379	5	0.00
17/08/2022	R035 On 02-November-23	0000000	Put	Bond Future	5323	5	5323	5	0.00
17/08/2022	R186 On 03-November-22			Bond Future	8.90	109.7310	8.8992	109.7310	64,292.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	213	0	213	0	4,310.00
17/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	1043	1	1043	1	0.00
17/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	495	1	495	1	0.00
17/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	472	1	472	1	0.00
17/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	483	1	483	1	0.00
17/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	1750	2	1750	2	0.00
17/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	1005	1	1005	1	4,310.00
17/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	1774	2	1774	2	0.00
17/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	1726	2	1726	2	0.00
17/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	2589	2	2589	2	0.00
17/08/2022	R186 On 02-February-23			Bond Future	9.06	106.3127	9.0555	106.3127	0.00
17/08/2022	R186 On 02-February-23	0000000	Call	Bond Future	565	1	565	1	0.00
17/08/2022	R186 On 02-February-23	0000000	Call	Bond Future	556	1	556	1	0.00
17/08/2022	R186 On 02-February-23	0000000	Call	Bond Future	548	1	548	1	0.00
17/08/2022	R186 On 02-February-23	0000000	Put	Bond Future	3008	3	3008	3	0.00
17/08/2022	R186 On 02-February-23	0000000	Put	Bond Future	2983	3	2983	3	0.00
17/08/2022	R186 On 02-February-23	0000000	Put	Bond Future	2958	3	2958	3	0.00
17/08/2022	R186 On 04-May-23			Bond Future	9.16	108.3779	9.1576	108.3779	0.00
17/08/2022	R186 On 04-May-23	0000000	Call	Bond Future	1311	2	1311	2	0.00
17/08/2022	R186 On 04-May-23	0000000	Call	Bond Future	1297	2	1297	2	0.00
17/08/2022	R186 On 04-May-23	0000000	Call	Bond Future	1326	2	1326	2	0.00
17/08/2022	R186 On 04-May-23	0000000	Put	Bond Future	2333	2	2333	2	0.00
17/08/2022	R186 On 04-May-23	0000000	Put	Bond Future	2350	2	2350	2	0.00
17/08/2022	R186 On 04-May-23	0000000	Put	Bond Future	2316	2	2316	2	0.00
17/08/2022	R186 On 03-August-23			Bond Future	9.23	105.3063	9.2289	105.3063	0.00
17/08/2022	R186 On 03-August-23	0000000	Call	Bond Future	2984	3	2984	3	0.00
17/08/2022	R186 On 03-August-23	0000000	Call	Bond Future	2945	3	2945	3	0.00
17/08/2022	R186 On 03-August-23	0000000	Call	Bond Future	2964	3	2964	3	0.00
17/08/2022	R186 On 03-August-23	0000000	Put	Bond Future	1492	1	1492	1	0.00
17/08/2022	R186 On 03-August-23	0000000	Put	Bond Future	1501	1	1501	1	0.00
17/08/2022	R186 On 03-August-23	0000000	Put	Bond Future	1483	1	1483	1	0.00
17/08/2022	R186 On 02-November-23			Bond Future	9.41	107.2041	9.4093	107.2041	0.00
17/08/2022	R186 On 02-November-23	0000000	Call	Bond Future	2138	2	2138	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
17/08/2022	R186 On 02-November-23	0000000	Call	Bond Future	2123	2	2123	2	0.00
17/08/2022	R186 On 02-November-23	0000000	Call	Bond Future	2154	2	2154	2	0.00
17/08/2022	R186 On 02-November-23	0000000	Put	Bond Future	2179	2	2179	2	0.00
17/08/2022	R186 On 02-November-23	0000000	Put	Bond Future	2202	2	2202	2	0.00
17/08/2022	R186 On 02-November-23	0000000	Put	Bond Future	2190	2	2190	2	0.00
17/08/2022	R197 On 03-November-22			Bond Future	337.11	336.6992	337.1081	336.6992	831.00
17/08/2022	R197 On 02-February-23			Bond Future	334.13	333.7226	334.1303	333.7226	0.00
17/08/2022	R197 On 04-May-23			Bond Future	340.68	340.2725	340.6789	340.2725	0.00
17/08/2022	R197 On 03-August-23			Bond Future	338.61	338.2072	338.6104	338.2072	0.00
17/08/2022	R197 On 02-November-23			Bond Future	344.80	344.3833	344.7963	344.3833	0.00
17/08/2022	R202 On 03-November-22			Bond Future	248.61	250.0793	248.6119	250.0793	6,148.00
17/08/2022	R202 On 02-February-23			Bond Future	248.24	249.7344	248.2357	249.7344	460.00
17/08/2022	R202 On 04-May-23			Bond Future	253.10	254.6341	253.0988	254.6341	0.00
17/08/2022	R202 On 03-August-23			Bond Future	253.50	255.0711	253.4967	255.0711	0.00
17/08/2022	R202 On 02-November-23			Bond Future	258.13	259.7311	258.1292	259.7311	0.00
17/08/2022	R209 On 03-November-22			Bond Future	11.04	67.9119	11.0445	67.9119	21,452.00
17/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	162	0	162	0	10,500.00
17/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	1725	2	1725	2	0.00
17/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	1698	2	1698	2	0.00
17/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	3244	4	3244	4	0.00
17/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	635	1	635	1	0.00
17/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	1671	2	1671	2	0.00
17/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	12	0	12	0	6,000.00
17/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	32	0	32	0	0.00
17/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	1752	2	1752	2	0.00
17/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	5155	5	5155	5	0.00
17/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	421	0	421	0	10,500.00
17/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	1828	2	1828	2	0.00
17/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	3562	3	3562	3	0.00
17/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	8817	8	8817	8	0.00
17/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	10366	10	10366	10	0.00
17/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	1904	2	1904	2	8,750.00
17/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	926	1	926	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
17/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	1878	2	1878	2	0.00
17/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	1853	2	1853	2	0.00
17/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	5936	6	5936	6	6,000.00
17/08/2022	R209 On 02-February-23			Bond Future	11.18	69.0748	11.1773	69.0748	2,066.00
17/08/2022	R209 On 02-February-23	0000000	Call	Bond Future	1837	2	1837	2	0.00
17/08/2022	R209 On 02-February-23	0000000	Call	Bond Future	1793	2	1793	2	0.00
17/08/2022	R209 On 02-February-23	0000000	Call	Bond Future	1815	2	1815	2	0.00
17/08/2022	R209 On 02-February-23	0000000	Put	Bond Future	3809	4	3809	4	0.00
17/08/2022	R209 On 02-February-23	0000000	Put	Bond Future	3871	4	3871	4	0.00
17/08/2022	R209 On 02-February-23	0000000	Put	Bond Future	3840	4	3840	4	0.00
17/08/2022	R209 On 04-May-23			Bond Future	11.29	67.2645	11.2852	67.2645	0.00
17/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	7184	0	7184	0	0.00
17/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	2940	3	2940	3	0.00
17/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	2671	0	2671	0	0.00
17/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	2890	3	2890	3	0.00
17/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	2915	3	2915	3	0.00
17/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	944	0	944	0	5,000.00
17/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	7886	0	7886	0	0.00
17/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	3858	4	3858	4	0.00
17/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	3884	4	3884	4	0.00
17/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	4130	0	4130	0	5,000.00
17/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	3832	4	3832	4	0.00
17/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	1439	0	1439	0	5,000.00
17/08/2022	R209 On 03-August-23			Bond Future	11.38	68.6516	11.3800	68.6516	0.00
17/08/2022	R209 On 03-August-23	0000000	Call	Bond Future	5555	6	5555	6	0.00
17/08/2022	R209 On 03-August-23	0000000	Call	Bond Future	5495	6	5495	6	0.00
17/08/2022	R209 On 03-August-23	0000000	Call	Bond Future	5525	6	5525	6	0.00
17/08/2022	R209 On 03-August-23	0000000	Put	Bond Future	2806	3	2806	3	0.00
17/08/2022	R209 On 03-August-23	0000000	Put	Bond Future	2840	3	2840	3	0.00
17/08/2022	R209 On 03-August-23	0000000	Put	Bond Future	2823	3	2823	3	0.00
17/08/2022	R209 On 02-November-23			Bond Future	11.51	66.7407	11.5145	66.7407	0.00
17/08/2022	R209 On 02-November-23	0000000	Call	Bond Future	3848	4	3848	4	0.00
17/08/2022	R209 On 02-November-23	0000000	Call	Bond Future	3799	4	3799	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
17/08/2022	R209 On 02-November-23	0000000	Call	Bond Future	3824	4	3824	4	0.00
17/08/2022	R209 On 02-November-23	0000000	Put	Bond Future	4682	4	4682	4	0.00
17/08/2022	R209 On 02-November-23	0000000	Put	Bond Future	4707	4	4707	4	0.00
17/08/2022	R209 On 02-November-23	0000000	Put	Bond Future	4657	4	4657	4	0.00
17/08/2022	R210 On 03-November-22			Bond Future	226.88	226.1526	226.8849	226.1526	732.00
17/08/2022	R210 On 02-February-23			Bond Future	230.82	230.0776	230.8178	230.0776	300.00
17/08/2022	R210 On 04-May-23			Bond Future	232.25	231.4988	232.2459	231.4988	0.00
17/08/2022	R210 On 03-August-23			Bond Future	237.07	236.3101	237.0680	236.3101	0.00
17/08/2022	R210 On 02-November-23			Bond Future	238.20	237.4301	238.2010	237.4301	0.00
17/08/2022	R213 On 03-November-22			Bond Future	10.62	82.0186	10.6194	82.0186	34,281.00
17/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	32	0	32	0	200.00
17/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	301	0	301	0	0.00
17/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	1105	1	1105	1	0.00
17/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	720	1	720	1	0.00
17/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	436	1	436	1	0.00
17/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	39	0	39	0	476.00
17/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	1064	1	1064	1	0.00
17/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	1084	1	1084	1	0.00
17/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	1044	1	1044	1	0.00
17/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	2232	2	2232	2	200.00
17/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	2176	2	2176	2	0.00
17/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	2204	2	2204	2	0.00
17/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	7163	7	7163	7	0.00
17/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	3528	3	3528	3	200.00
17/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	2780	3	2780	3	476.00
17/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	2149	2	2149	2	0.00
17/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	4090	4	4090	4	476.00
17/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	7472	7	7472	7	0.00
17/08/2022	R213 On 02-February-23			Bond Future	10.78	83.4222	10.7832	83.4222	0.00
17/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	1588	2	1588	2	912.00
17/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	1214	1	1214	1	0.00
17/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	1198	1	1198	1	0.00
17/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	254	0	254	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
17/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	911	1	911	1	0.00
17/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	6785	7	6785	7	0.00
17/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	1230	1	1230	1	0.00
17/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	1437	2	1437	2	0.00
17/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	3457	3	3457	3	476.00
17/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	608	1	608	1	912.00
17/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	3852	4	3852	4	0.00
17/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	3230	3	3230	3	0.00
17/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	8166	8	8166	8	0.00
17/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	4562	4	4562	4	476.00
17/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	3884	4	3884	4	0.00
17/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	3820	4	3820	4	0.00
17/08/2022	R213 On 04-May-23			Bond Future	10.91	81.4905	10.9088	81.4905	0.00
17/08/2022	R213 On 04-May-23	0000000	Call	Bond Future	2547	3	2547	3	0.00
17/08/2022	R213 On 04-May-23	0000000	Call	Bond Future	2524	3	2524	3	0.00
17/08/2022	R213 On 04-May-23	0000000	Call	Bond Future	2569	3	2569	3	0.00
17/08/2022	R213 On 04-May-23	0000000	Put	Bond Future	3283	3	3283	3	0.00
17/08/2022	R213 On 04-May-23	0000000	Put	Bond Future	3329	3	3329	3	0.00
17/08/2022	R213 On 04-May-23	0000000	Put	Bond Future	3307	3	3307	3	0.00
17/08/2022	R213 On 03-August-23			Bond Future	11.02	83.1690	11.0206	83.1690	0.00
17/08/2022	R213 On 03-August-23	0000000	Call	Bond Future	4828	5	4828	5	0.00
17/08/2022	R213 On 03-August-23	0000000	Call	Bond Future	4800	5	4800	5	0.00
17/08/2022	R213 On 03-August-23	0000000	Call	Bond Future	4856	5	4856	5	0.00
17/08/2022	R213 On 03-August-23	0000000	Put	Bond Future	2265	2	2265	2	0.00
17/08/2022	R213 On 03-August-23	0000000	Put	Bond Future	2279	2	2279	2	0.00
17/08/2022	R213 On 03-August-23	0000000	Put	Bond Future	2251	2	2251	2	0.00
17/08/2022	R213 On 02-November-23			Bond Future	11.19	81.1210	11.1933	81.1210	0.00
17/08/2022	R213 On 02-November-23	0000000	Call	Bond Future	3413	4	3413	4	0.00
17/08/2022	R213 On 02-November-23	0000000	Call	Bond Future	3391	4	3391	4	0.00
17/08/2022	R213 On 02-November-23	0000000	Call	Bond Future	3436	4	3436	4	0.00
17/08/2022	R213 On 02-November-23	0000000	Put	Bond Future	3705	4	3705	4	0.00
17/08/2022	R213 On 02-November-23	0000000	Put	Bond Future	3745	4	3745	4	0.00
17/08/2022	R213 On 02-November-23	0000000	Put	Bond Future	3725	4	3725	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
17/08/2022	R214 On 03-November-22			Bond Future	11.24	65.0030	11.2435	65.0030	25,381.00
17/08/2022	R214 On 03-November-22	0000000	Call	Bond Future	2202	2	2202	2	0.00
17/08/2022	R214 On 03-November-22	0000000	Call	Bond Future	2233	2	2233	2	0.00
17/08/2022	R214 On 03-November-22	0000000	Call	Bond Future	2171	2	2171	2	0.00
17/08/2022	R214 On 03-November-22	0000000	Put	Bond Future	1604	2	1604	2	0.00
17/08/2022	R214 On 03-November-22	0000000	Put	Bond Future	1627	2	1627	2	0.00
17/08/2022	R214 On 03-November-22	0000000	Put	Bond Future	1650	2	1650	2	0.00
17/08/2022	R214 On 02-February-23			Bond Future	11.37	66.1155	11.3732	66.1155	64,507.00
17/08/2022	R214 On 02-February-23	0000000	Call	Bond Future	2169	2	2169	2	0.00
17/08/2022	R214 On 02-February-23	0000000	Call	Bond Future	2120	2	2120	2	0.00
17/08/2022	R214 On 02-February-23	0000000	Call	Bond Future	2144	2	2144	2	0.00
17/08/2022	R214 On 02-February-23	0000000	Put	Bond Future	3740	4	3740	4	0.00
17/08/2022	R214 On 02-February-23	0000000	Put	Bond Future	3771	4	3771	4	0.00
17/08/2022	R214 On 02-February-23	0000000	Put	Bond Future	3709	4	3709	4	0.00
17/08/2022	R214 On 04-May-23			Bond Future	11.47	64.1020	11.4741	64.1020	0.00
17/08/2022	R214 On 04-May-23	0000000	Call	Bond Future	3325	3	3325	3	0.00
17/08/2022	R214 On 04-May-23	0000000	Call	Bond Future	3272	3	3272	3	0.00
17/08/2022	R214 On 04-May-23	0000000	Call	Bond Future	3299	3	3299	3	0.00
17/08/2022	R214 On 04-May-23	0000000	Put	Bond Future	3850	4	3850	4	0.00
17/08/2022	R214 On 04-May-23	0000000	Put	Bond Future	3877	4	3877	4	0.00
17/08/2022	R214 On 04-May-23	0000000	Put	Bond Future	3824	4	3824	4	0.00
17/08/2022	R214 On 03-August-23			Bond Future	11.56	65.4230	11.5644	65.4230	0.00
17/08/2022	R214 On 03-August-23	0000000	Call	Bond Future	5914	6	5914	6	0.00
17/08/2022	R214 On 03-August-23	0000000	Call	Bond Future	5852	6	5852	6	0.00
17/08/2022	R214 On 03-August-23	0000000	Call	Bond Future	5883	6	5883	6	0.00
17/08/2022	R214 On 03-August-23	0000000	Put	Bond Future	2969	3	2969	3	0.00
17/08/2022	R214 On 03-August-23	0000000	Put	Bond Future	2952	3	2952	3	0.00
17/08/2022	R214 On 03-August-23	0000000	Put	Bond Future	2935	3	2935	3	0.00
17/08/2022	R214 On 02-November-23			Bond Future	11.69	63.3080	11.6924	63.3080	0.00
17/08/2022	R214 On 02-November-23	0000000	Call	Bond Future	3888	4	3888	4	0.00
17/08/2022	R214 On 02-November-23	0000000	Call	Bond Future	3938	4	3938	4	0.00
17/08/2022	R214 On 02-November-23	0000000	Call	Bond Future	3913	4	3913	4	0.00
17/08/2022	R214 On 02-November-23	0000000	Put	Bond Future	5118	5	5118	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
17/08/2022	R214 On 02-November-23	0000000	Put	Bond Future	5146	5	5146	5	0.00
17/08/2022	R214 On 02-November-23	0000000	Put	Bond Future	5090	5	5090	5	0.00
17/08/2022	R248 On 03-November-22			Bond Future	11.23	81.2110	11.2273	81.2110	258,880.00
17/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	123	0	123	0	1,350.00
17/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	2638	3	2638	3	0.00
17/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	2676	3	2676	3	0.00
17/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	5273	6	5273	6	0.00
17/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	878	1	878	1	1,350.00
17/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	2271	2	2271	2	0.00
17/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	2714	3	2714	3	0.00
17/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	2459	2	2459	2	0.00
17/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	2143	2	2143	2	0.00
17/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	2114	2	2114	2	0.00
17/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	4633	4	4633	4	0.00
17/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	896	1	896	1	0.00
17/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	2085	2	2085	2	0.00
17/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	9358	9	9358	9	0.00
17/08/2022	R248 On 02-February-23			Bond Future	11.36	82.6009	11.3560	82.6009	0.00
17/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	2716	3	2716	3	0.00
17/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	2810	3	2810	3	2,700.00
17/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	1091	1	1091	1	2,700.00
17/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	2685	3	2685	3	0.00
17/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	2747	3	2747	3	0.00
17/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	4635	5	4635	5	0.00
17/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	4559	4	4559	4	0.00
17/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	4713	5	4713	5	0.00
17/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	7984	8	7984	8	0.00
17/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	4674	5	4674	5	0.00
17/08/2022	R248 On 04-May-23			Bond Future	11.46	79.7665	11.4558	79.7665	0.00
17/08/2022	R248 On 04-May-23	0000000	Call	Bond Future	4074	4	4074	4	0.00
17/08/2022	R248 On 04-May-23	0000000	Call	Bond Future	4107	4	4107	4	0.00
17/08/2022	R248 On 04-May-23	0000000	Call	Bond Future	4141	4	4141	4	0.00
17/08/2022	R248 On 04-May-23	0000000	Put	Bond Future	4844	5	4844	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
17/08/2022	R248 On 04-May-23	0000000	Put	Bond Future	4878	5	4878	5	0.00
17/08/2022	R248 On 04-May-23	0000000	Put	Bond Future	4911	5	4911	5	0.00
17/08/2022	R248 On 03-August-23			Bond Future	11.54	81.4108	11.5449	81.4108	0.00
17/08/2022	R248 On 03-August-23	0000000	Call	Bond Future	7218	7	7218	7	0.00
17/08/2022	R248 On 03-August-23	0000000	Call	Bond Future	7257	7	7257	7	0.00
17/08/2022	R248 On 03-August-23	0000000	Call	Bond Future	7295	7	7295	7	0.00
17/08/2022	R248 On 03-August-23	0000000	Put	Bond Future	3765	4	3765	4	0.00
17/08/2022	R248 On 03-August-23	0000000	Put	Bond Future	3787	4	3787	4	0.00
17/08/2022	R248 On 03-August-23	0000000	Put	Bond Future	3809	4	3809	4	0.00
17/08/2022	R248 On 02-November-23			Bond Future	11.67	78.4433	11.6715	78.4433	0.00
17/08/2022	R248 On 02-November-23	0000000	Call	Bond Future	5167	5	5167	5	0.00
17/08/2022	R248 On 02-November-23	0000000	Call	Bond Future	5102	5	5102	5	0.00
17/08/2022	R248 On 02-November-23	0000000	Call	Bond Future	5135	5	5135	5	0.00
17/08/2022	R248 On 02-November-23	0000000	Put	Bond Future	6341	6	6341	6	0.00
17/08/2022	R248 On 02-November-23	0000000	Put	Bond Future	6408	6	6408	6	0.00
17/08/2022	R248 On 02-November-23	0000000	Put	Bond Future	6374	6	6374	6	0.00