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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
18/08/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2022	2025 On 03-November-22			Bond Future	166.26	166.0843	166.2592	166.0843	7,616.00
18/08/2022	2025 On 02-February-23			Bond Future	167.44	167.2635	167.4402	167.2635	1,918.00
18/08/2022	2025 On 04-May-23			Bond Future	170.72	170.5399	170.7184	170.5399	0.00
18/08/2022	2025 On 03-August-23			Bond Future	172.50	172.3173	172.4981	172.3173	0.00
18/08/2022	2025 On 02-November-23			Bond Future	175.65	175.4674	175.6519	175.4674	0.00
18/08/2022	2029 On 03-November-22			Bond Future	120.77	120.4597	120.7726	120.4597	1,559.00
18/08/2022	2029 On 02-February-23			Bond Future	122.87	122.5477	122.8652	122.5477	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
18/08/2022	2029 On 04-May-23			Bond Future	123.97	123.6492	123.9716	123.6492	0.00
18/08/2022	2029 On 03-August-23			Bond Future	126.54	126.2160	126.5442	126.2160	0.00
18/08/2022	2029 On 02-November-23			Bond Future	127.51	127.1799	127.5141	127.1799	0.00
18/08/2022	2030 On 03-November-22			Bond Future	10.30	90.6476	10.3032	90.6476	66,827.00
18/08/2022	2030 On 03-November-22	10.08	Call	Bond Future	1018	1	1018	1	0.00
18/08/2022	2030 On 03-November-22	10.09	Call	Bond Future	1038	1	1038	1	0.00
18/08/2022	2030 On 03-November-22	10.20	Call	Bond Future	1272	1	1272	1	500.00
18/08/2022	2030 On 03-November-22	11.57	Call	Bond Future	5834	6	5834	6	0.00
18/08/2022	2030 On 03-November-22	9.70	Call	Bond Future	435	0	435	0	500.00
18/08/2022	2030 On 03-November-22	10.10	Call	Bond Future	1058	1	1058	1	0.00
18/08/2022	2030 On 03-November-22	10.10	Put	Bond Future	2007	2	2007	2	0.00
18/08/2022	2030 On 03-November-22	10.20	Put	Bond Future	1752	2	1752	2	0.00
18/08/2022	2030 On 03-November-22	9.70	Put	Bond Future	3289	3	3289	3	0.00
18/08/2022	2030 On 03-November-22	11.57	Put	Bond Future	201	0	201	0	500.00
18/08/2022	2030 On 03-November-22	10.09	Put	Bond Future	2034	2	2034	2	0.00
18/08/2022	2030 On 03-November-22	10.08	Put	Bond Future	2061	2	2061	2	0.00
18/08/2022	2030 On 02-February-23			Bond Future	10.47	88.1916	10.4654	88.1916	5,200.00
18/08/2022	2030 On 02-February-23	11.55	Call	Bond Future	5498	6	5498	6	5,000.00
18/08/2022	2030 On 02-February-23	11.12	Call	Bond Future	4099	4	4099	4	0.00
18/08/2022	2030 On 02-February-23	11.16	Call	Bond Future	4224	4	4224	4	0.00
18/08/2022	2030 On 02-February-23	10.01	Call	Bond Future	1335	1	1335	1	0.00
18/08/2022	2030 On 02-February-23	9.83	Call	Bond Future	1047	1	1047	1	388.00
18/08/2022	2030 On 02-February-23	8.81	Call	Bond Future	223	0	223	0	102.00
18/08/2022	2030 On 02-February-23	9.08	Call	Bond Future	337	0	337	0	388.00
18/08/2022	2030 On 02-February-23	9.94	Call	Bond Future	1218	1	1218	1	0.00
18/08/2022	2030 On 02-February-23	9.79	Call	Bond Future	989	1	989	1	0.00
18/08/2022	2030 On 02-February-23	11.35	Call	Bond Future	4832	5	4832	5	5,000.00
18/08/2022	2030 On 02-February-23	9.99	Call	Bond Future	1301	1	1301	1	0.00
18/08/2022	2030 On 02-February-23	10.00	Call	Bond Future	1318	1	1318	1	0.00
18/08/2022	2030 On 02-February-23	9.80	Call	Bond Future	1003	1	1003	1	0.00
18/08/2022	2030 On 02-February-23	9.20	Call	Bond Future	402	0	402	0	0.00
18/08/2022	2030 On 02-February-23	9.04	Call	Bond Future	317	0	317	0	0.00
18/08/2022	2030 On 02-February-23	9.66	Call	Bond Future	822	1	822	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
18/08/2022	2030 On 02-February-23	9.66	Put	Bond Future	4532	5	4532	5	102.00
18/08/2022	2030 On 02-February-23	8.81	Put	Bond Future	8066	8	8066	8	0.00
18/08/2022	2030 On 02-February-23	9.04	Put	Bond Future	7019	7	7019	7	0.00
18/08/2022	2030 On 02-February-23	9.08	Put	Bond Future	6842	7	6842	7	0.00
18/08/2022	2030 On 02-February-23	9.20	Put	Bond Future	6320	6	6320	6	0.00
18/08/2022	2030 On 02-February-23	9.94	Put	Bond Future	3616	4	3616	4	102.00
18/08/2022	2030 On 02-February-23	10.01	Put	Bond Future	3409	3	3409	3	0.00
18/08/2022	2030 On 02-February-23	11.35	Put	Bond Future	974	1	974	1	0.00
18/08/2022	2030 On 02-February-23	11.16	Put	Bond Future	1176	1	1176	1	388.00
18/08/2022	2030 On 02-February-23	9.79	Put	Bond Future	4088	4	4088	4	0.00
18/08/2022	2030 On 02-February-23	9.83	Put	Bond Future	3958	4	3958	4	0.00
18/08/2022	2030 On 02-February-23	9.80	Put	Bond Future	4055	4	4055	4	0.00
18/08/2022	2030 On 02-February-23	9.99	Put	Bond Future	3467	3	3467	3	0.00
18/08/2022	2030 On 02-February-23	10.00	Put	Bond Future	3438	3	3438	3	0.00
18/08/2022	2030 On 02-February-23	11.12	Put	Bond Future	1223	1	1223	1	0.00
18/08/2022	2030 On 02-February-23	11.55	Put	Bond Future	797	1	797	1	0.00
18/08/2022	2030 On 04-May-23			Bond Future	10.60	89.9033	10.5981	89.9033	0.00
18/08/2022	2030 On 04-May-23	12.57	Call	Bond Future	8681	9	8681	9	0.00
18/08/2022	2030 On 04-May-23	11.62	Call	Bond Future	5583	6	5583	6	0.00
18/08/2022	2030 On 04-May-23	12.04	Call	Bond Future	6926	7	6926	7	0.00
18/08/2022	2030 On 04-May-23	12.50	Call	Bond Future	8455	8	8455	8	0.00
18/08/2022	2030 On 04-May-23	10.54	Call	Bond Future	2606	3	2606	3	0.00
18/08/2022	2030 On 04-May-23	10.65	Call	Bond Future	2864	3	2864	3	350.00
18/08/2022	2030 On 04-May-23	9.58	Call	Bond Future	963	1	963	1	150.00
18/08/2022	2030 On 04-May-23	11.34	Call	Bond Future	4732	5	4732	5	0.00
18/08/2022	2030 On 04-May-23	10.42	Call	Bond Future	2341	2	2341	2	479.00
18/08/2022	2030 On 04-May-23	10.52	Call	Bond Future	2560	3	2560	3	0.00
18/08/2022	2030 On 04-May-23	10.53	Call	Bond Future	2583	3	2583	3	0.00
18/08/2022	2030 On 04-May-23	9.67	Call	Bond Future	1072	1	1072	1	479.00
18/08/2022	2030 On 04-May-23	9.78	Call	Bond Future	1216	1	1216	1	388.00
18/08/2022	2030 On 04-May-23	9.03	Call	Bond Future	515	1	515	1	388.00
18/08/2022	2030 On 04-May-23	10.00	Call	Bond Future	1541	2	1541	2	1,080.00
18/08/2022	2030 On 04-May-23	10.00	Put	Bond Future	4193	4	4193	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
18/08/2022	2030 On 04-May-23	9.03	Put	Bond Future	7686	8	7686	8	0.00
18/08/2022	2030 On 04-May-23	9.58	Put	Bond Future	5539	6	5539	6	0.00
18/08/2022	2030 On 04-May-23	9.78	Put	Bond Future	4869	5	4869	5	0.00
18/08/2022	2030 On 04-May-23	9.67	Put	Bond Future	5231	5	5231	5	0.00
18/08/2022	2030 On 04-May-23	10.53	Put	Bond Future	2880	3	2880	3	0.00
18/08/2022	2030 On 04-May-23	10.52	Put	Bond Future	2901	3	2901	3	0.00
18/08/2022	2030 On 04-May-23	10.42	Put	Bond Future	3120	3	3120	3	0.00
18/08/2022	2030 On 04-May-23	11.34	Put	Bond Future	1576	2	1576	2	150.00
18/08/2022	2030 On 04-May-23	10.65	Put	Bond Future	2639	3	2639	3	0.00
18/08/2022	2030 On 04-May-23	10.54	Put	Bond Future	2859	3	2859	3	0.00
18/08/2022	2030 On 04-May-23	12.50	Put	Bond Future	650	1	650	1	479.00
18/08/2022	2030 On 04-May-23	12.04	Put	Bond Future	925	1	925	1	1,080.00
18/08/2022	2030 On 04-May-23	11.62	Put	Bond Future	1275	1	1275	1	388.00
18/08/2022	2030 On 04-May-23	12.57	Put	Bond Future	606	1	606	1	350.00
18/08/2022	2030 On 03-August-23			Bond Future	10.72	87.7458	10.7186	87.7458	0.00
18/08/2022	2030 On 03-August-23	12.59	Call	Bond Future	8413	8	8413	8	0.00
18/08/2022	2030 On 03-August-23	11.36	Call	Bond Future	4752	5	4752	5	0.00
18/08/2022	2030 On 03-August-23	12.89	Call	Bond Future	9317	9	9317	9	0.00
18/08/2022	2030 On 03-August-23	11.34	Call	Bond Future	4697	5	4697	5	0.00
18/08/2022	2030 On 03-August-23	11.35	Call	Bond Future	4724	5	4724	5	0.00
18/08/2022	2030 On 03-August-23	10.40	Call	Bond Future	2432	2	2432	2	1,012.00
18/08/2022	2030 On 03-August-23	10.65	Call	Bond Future	2966	3	2966	3	350.00
18/08/2022	2030 On 03-August-23	10.65	Put	Bond Future	3255	3	3255	3	0.00
18/08/2022	2030 On 03-August-23	11.36	Put	Bond Future	2099	2	2099	2	0.00
18/08/2022	2030 On 03-August-23	11.34	Put	Bond Future	2125	2	2125	2	0.00
18/08/2022	2030 On 03-August-23	12.89	Put	Bond Future	737	1	737	1	350.00
18/08/2022	2030 On 03-August-23	10.40	Put	Bond Future	3788	4	3788	4	0.00
18/08/2022	2030 On 03-August-23	12.59	Put	Bond Future	952	1	952	1	1,012.00
18/08/2022	2030 On 03-August-23	11.35	Put	Bond Future	2112	2	2112	2	0.00
18/08/2022	2030 On 02-November-23			Bond Future	10.89	89.3274	10.8927	89.3274	0.00
18/08/2022	2030 On 02-November-23	10.82	Call	Bond Future	3179	3	3179	3	0.00
18/08/2022	2030 On 02-November-23	10.81	Call	Bond Future	3158	3	3158	3	0.00
18/08/2022	2030 On 02-November-23	10.80	Call	Bond Future	3135	3	3135	3	0.00

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18/08/2022	2030 On 02-November-23	10.80	Put	Bond Future	3514	3	3514	3	0.00
18/08/2022	2030 On 02-November-23	10.81	Put	Bond Future	3495	3	3495	3	0.00
18/08/2022	2030 On 02-November-23	10.82	Put	Bond Future	3476	3	3476	3	0.00
18/08/2022	2032 On 03-November-22			Bond Future	10.75	86.3205	10.7508	86.3205	157,131.00
18/08/2022	2032 On 03-November-22	9.31	Call	Bond Future	40	0	40	0	180.00
18/08/2022	2032 On 03-November-22	9.46	Call	Bond Future	67	0	67	0	500.00
18/08/2022	2032 On 03-November-22	11.55	Call	Bond Future	4591	5	4591	5	0.00
18/08/2022	2032 On 03-November-22	12.30	Call	Bond Future	7788	8	7788	8	0.00
18/08/2022	2032 On 03-November-22	10.66	Call	Bond Future	1519	2	1519	2	0.00
18/08/2022	2032 On 03-November-22	10.67	Call	Bond Future	1546	2	1546	2	750.00
18/08/2022	2032 On 03-November-22	11.45	Call	Bond Future	4189	4	4189	4	0.00
18/08/2022	2032 On 03-November-22	10.21	Call	Bond Future	605	1	605	1	500.00
18/08/2022	2032 On 03-November-22	10.49	Call	Bond Future	1113	1	1113	1	0.00
18/08/2022	2032 On 03-November-22	10.56	Call	Bond Future	1271	1	1271	1	0.00
18/08/2022	2032 On 03-November-22	10.11	Call	Bond Future	473	0	473	0	0.00
18/08/2022	2032 On 03-November-22	9.36	Call	Bond Future	47	0	47	0	454.00
18/08/2022	2032 On 03-November-22	10.16	Call	Bond Future	536	1	536	1	0.00
18/08/2022	2032 On 03-November-22	9.92	Call	Bond Future	281	0	281	0	750.00
18/08/2022	2032 On 03-November-22	9.92	Put	Bond Future	4790	5	4790	5	0.00
18/08/2022	2032 On 03-November-22	10.11	Put	Bond Future	3924	4	3924	4	454.00
18/08/2022	2032 On 03-November-22	10.16	Put	Bond Future	3711	4	3711	4	180.00
18/08/2022	2032 On 03-November-22	9.36	Put	Bond Future	7775	8	7775	8	0.00
18/08/2022	2032 On 03-November-22	9.46	Put	Bond Future	7209	7	7209	7	0.00
18/08/2022	2032 On 03-November-22	10.56	Put	Bond Future	2280	2	2280	2	180.00
18/08/2022	2032 On 03-November-22	9.31	Put	Bond Future	8062	8	8062	8	0.00
18/08/2022	2032 On 03-November-22	10.49	Put	Bond Future	2495	2	2495	2	454.00
18/08/2022	2032 On 03-November-22	10.21	Put	Bond Future	3506	4	3506	4	0.00
18/08/2022	2032 On 03-November-22	11.45	Put	Bond Future	623	1	623	1	7,500.00
18/08/2022	2032 On 03-November-22	10.67	Put	Bond Future	1971	2	1971	2	0.00
18/08/2022	2032 On 03-November-22	10.66	Put	Bond Future	1997	2	1997	2	0.00
18/08/2022	2032 On 03-November-22	12.30	Put	Bond Future	152	0	152	0	750.00
18/08/2022	2032 On 03-November-22	11.55	Put	Bond Future	532	1	532	1	500.00
18/08/2022	2032 On 02-February-23			Bond Future	10.91	87.7967	10.9090	87.7967	18.00

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18/08/2022	2032 On 02-February-23	11.84	Call	Bond Future	5748	6	5748	6	0.00
18/08/2022	2032 On 02-February-23	12.75	Call	Bond Future	9239	9	9239	9	0.00
18/08/2022	2032 On 02-February-23	10.38	Call	Bond Future	1470	1	1470	1	0.00
18/08/2022	2032 On 02-February-23	10.39	Call	Bond Future	1489	2	1489	2	0.00
18/08/2022	2032 On 02-February-23	10.16	Call	Bond Future	1087	1	1087	1	0.00
18/08/2022	2032 On 02-February-23	9.31	Call	Bond Future	282	0	282	0	454.00
18/08/2022	2032 On 02-February-23	11.69	Call	Bond Future	5208	5	5208	5	0.00
18/08/2022	2032 On 02-February-23	10.40	Call	Bond Future	1509	2	1509	2	0.00
18/08/2022	2032 On 02-February-23	10.50	Call	Bond Future	1712	2	1712	2	0.00
18/08/2022	2032 On 02-February-23	10.67	Call	Bond Future	2097	2	2097	2	750.00
18/08/2022	2032 On 02-February-23	10.22	Call	Bond Future	1182	1	1182	1	500.00
18/08/2022	2032 On 02-February-23	9.47	Call	Bond Future	368	0	368	0	500.00
18/08/2022	2032 On 02-February-23	9.92	Call	Bond Future	758	1	758	1	750.00
18/08/2022	2032 On 02-February-23	9.92	Put	Bond Future	6017	6	6017	6	0.00
18/08/2022	2032 On 02-February-23	9.47	Put	Bond Future	8162	8	8162	8	0.00
18/08/2022	2032 On 02-February-23	10.22	Put	Bond Future	4802	5	4802	5	0.00
18/08/2022	2032 On 02-February-23	10.67	Put	Bond Future	3330	3	3330	3	0.00
18/08/2022	2032 On 02-February-23	10.50	Put	Bond Future	3837	4	3837	4	454.00
18/08/2022	2032 On 02-February-23	10.40	Put	Bond Future	4163	4	4163	4	0.00
18/08/2022	2032 On 02-February-23	11.69	Put	Bond Future	1339	1	1339	1	0.00
18/08/2022	2032 On 02-February-23	9.31	Put	Bond Future	8999	9	8999	9	0.00
18/08/2022	2032 On 02-February-23	10.16	Put	Bond Future	5031	5	5031	5	454.00
18/08/2022	2032 On 02-February-23	10.39	Put	Bond Future	4197	4	4197	4	0.00
18/08/2022	2032 On 02-February-23	10.38	Put	Bond Future	4231	4	4231	4	0.00
18/08/2022	2032 On 02-February-23	12.75	Put	Bond Future	487	0	487	0	750.00
18/08/2022	2032 On 02-February-23	11.84	Put	Bond Future	1163	1	1163	1	500.00
18/08/2022	2032 On 04-May-23			Bond Future	11.04	85.3391	11.0374	85.3391	0.00
18/08/2022	2032 On 04-May-23	10.62	Call	Bond Future	2283	2	2283	2	400.00
18/08/2022	2032 On 04-May-23	10.87	Call	Bond Future	2866	3	2866	3	0.00
18/08/2022	2032 On 04-May-23	10.88	Call	Bond Future	2891	3	2891	3	0.00
18/08/2022	2032 On 04-May-23	10.89	Call	Bond Future	2916	3	2916	3	0.00
18/08/2022	2032 On 04-May-23	11.37	Call	Bond Future	4247	4	4247	4	400.00
18/08/2022	2032 On 04-May-23	13.43	Call	Bond Future	11416	11	11416	11	0.00

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18/08/2022	2032 On 04-May-23	13.43	Put	Bond Future	522	1	522	1	400.00
18/08/2022	2032 On 04-May-23	10.89	Put	Bond Future	3656	4	3656	4	0.00
18/08/2022	2032 On 04-May-23	10.88	Put	Bond Future	3681	4	3681	4	0.00
18/08/2022	2032 On 04-May-23	10.87	Put	Bond Future	3706	4	3706	4	0.00
18/08/2022	2032 On 04-May-23	10.62	Put	Bond Future	4399	4	4399	4	0.00
18/08/2022	2032 On 04-May-23	11.37	Put	Bond Future	2609	3	2609	3	0.00
18/08/2022	2032 On 03-August-23			Bond Future	11.15	87.0973	11.1503	87.0973	2,600.00
18/08/2022	2032 On 03-August-23	11.75	Call	Bond Future	5499	6	5499	6	0.00
18/08/2022	2032 On 03-August-23	11.76	Call	Bond Future	5530	6	5530	6	0.00
18/08/2022	2032 On 03-August-23	11.90	Call	Bond Future	5966	6	5966	6	5,000.00
18/08/2022	2032 On 03-August-23	11.77	Call	Bond Future	5561	6	5561	6	0.00
18/08/2022	2032 On 03-August-23	11.77	Put	Bond Future	2610	3	2610	3	0.00
18/08/2022	2032 On 03-August-23	11.90	Put	Bond Future	2414	2	2414	2	0.00
18/08/2022	2032 On 03-August-23	11.76	Put	Bond Future	2626	3	2626	3	0.00
18/08/2022	2032 On 03-August-23	11.75	Put	Bond Future	2642	3	2642	3	0.00
18/08/2022	2032 On 02-November-23			Bond Future	11.32	84.5119	11.3169	84.5119	0.00
18/08/2022	2032 On 02-November-23	11.22	Call	Bond Future	3797	4	3797	4	0.00
18/08/2022	2032 On 02-November-23	11.23	Call	Bond Future	3822	4	3822	4	0.00
18/08/2022	2032 On 02-November-23	11.24	Call	Bond Future	3847	4	3847	4	0.00
18/08/2022	2032 On 02-November-23	11.24	Put	Bond Future	4213	4	4213	4	0.00
18/08/2022	2032 On 02-November-23	11.23	Put	Bond Future	4236	4	4236	4	0.00
18/08/2022	2032 On 02-November-23	11.22	Put	Bond Future	4259	4	4259	4	0.00
18/08/2022	2033 On 03-November-22			Bond Future	113.33	113.3136	113.3320	113.3136	1,287.00
18/08/2022	2033 On 02-February-23			Bond Future	115.30	115.2774	115.2953	115.2774	6,141.00
18/08/2022	2033 On 04-May-23			Bond Future	116.17	116.1506	116.1676	116.1506	0.00
18/08/2022	2033 On 03-August-23			Bond Future	118.58	118.5612	118.5780	118.5612	0.00
18/08/2022	2033 On 02-November-23			Bond Future	119.31	119.2959	119.3128	119.2959	0.00
18/08/2022	2037 On 03-November-22			Bond Future	11.24	83.1551	11.2358	83.1551	66,015.00
18/08/2022	2037 On 03-November-22	11.30	Call	Bond Future	2273	2	2273	2	0.00
18/08/2022	2037 On 03-November-22	11.32	Call	Bond Future	2340	2	2340	2	0.00
18/08/2022	2037 On 03-November-22	11.31	Call	Bond Future	2306	2	2306	2	0.00
18/08/2022	2037 On 03-November-22	11.31	Put	Bond Future	1862	2	1862	2	0.00
18/08/2022	2037 On 03-November-22	11.30	Put	Bond Future	1888	2	1888	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
18/08/2022	2037 On 03-November-22	11.32	Put	Bond Future	1836	2	1836	2	0.00
18/08/2022	2037 On 02-February-23			Bond Future	11.38	80.3207	11.3804	80.3207	71,477.00
18/08/2022	2037 On 02-February-23	11.10	Call	Bond Future	2386	2	2386	2	636.00
18/08/2022	2037 On 02-February-23	11.05	Call	Bond Future	2253	2	2253	2	0.00
18/08/2022	2037 On 02-February-23	11.97	Call	Bond Future	5280	5	5280	5	0.00
18/08/2022	2037 On 02-February-23	11.03	Call	Bond Future	2200	2	2200	2	0.00
18/08/2022	2037 On 02-February-23	11.04	Call	Bond Future	2226	2	2226	2	0.00
18/08/2022	2037 On 02-February-23	11.04	Put	Bond Future	4265	4	4265	4	0.00
18/08/2022	2037 On 02-February-23	11.03	Put	Bond Future	4300	4	4300	4	0.00
18/08/2022	2037 On 02-February-23	11.05	Put	Bond Future	4230	4	4230	4	0.00
18/08/2022	2037 On 02-February-23	11.10	Put	Bond Future	4060	4	4060	4	0.00
18/08/2022	2037 On 02-February-23	11.97	Put	Bond Future	1921	2	1921	2	636.00
18/08/2022	2037 On 04-May-23			Bond Future	11.50	81.8806	11.5019	81.8806	0.00
18/08/2022	2037 On 04-May-23	11.78	Call	Bond Future	4837	5	4837	5	400.00
18/08/2022	2037 On 04-May-23	11.03	Call	Bond Future	2619	3	2619	3	400.00
18/08/2022	2037 On 04-May-23	13.73	Call	Bond Future	12275	12	12275	12	0.00
18/08/2022	2037 On 04-May-23	11.32	Call	Bond Future	3398	3	3398	3	0.00
18/08/2022	2037 On 04-May-23	11.31	Call	Bond Future	3369	3	3369	3	0.00
18/08/2022	2037 On 04-May-23	11.30	Call	Bond Future	3340	3	3340	3	0.00
18/08/2022	2037 On 04-May-23	11.30	Put	Bond Future	4519	4	4519	4	0.00
18/08/2022	2037 On 04-May-23	11.31	Put	Bond Future	4488	4	4488	4	0.00
18/08/2022	2037 On 04-May-23	11.03	Put	Bond Future	5414	5	5414	5	0.00
18/08/2022	2037 On 04-May-23	13.73	Put	Bond Future	809	1	809	1	400.00
18/08/2022	2037 On 04-May-23	11.32	Put	Bond Future	4458	4	4458	4	0.00
18/08/2022	2037 On 04-May-23	11.78	Put	Bond Future	3255	3	3255	3	0.00
18/08/2022	2037 On 03-August-23			Bond Future	11.61	79.3083	11.6146	79.3083	0.00
18/08/2022	2037 On 03-August-23	12.14	Call	Bond Future	6262	6	6262	6	0.00
18/08/2022	2037 On 03-August-23	12.13	Call	Bond Future	6228	6	6228	6	0.00
18/08/2022	2037 On 03-August-23	12.12	Call	Bond Future	6194	6	6194	6	0.00
18/08/2022	2037 On 03-August-23	12.12	Put	Bond Future	3403	3	3403	3	0.00
18/08/2022	2037 On 03-August-23	12.13	Put	Bond Future	3383	3	3383	3	0.00
18/08/2022	2037 On 03-August-23	12.14	Put	Bond Future	3363	3	3363	3	0.00
18/08/2022	2037 On 02-November-23			Bond Future	11.76	80.7371	11.7602	80.7371	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
18/08/2022	2037 On 02-November-23	11.56	Call	Bond Future	4373	4	4373	4	0.00
18/08/2022	2037 On 02-November-23	11.55	Call	Bond Future	4345	4	4345	4	0.00
18/08/2022	2037 On 02-November-23	11.57	Call	Bond Future	4401	4	4401	4	0.00
18/08/2022	2037 On 02-November-23	11.55	Put	Bond Future	5526	5	5526	5	0.00
18/08/2022	2037 On 02-November-23	11.56	Put	Bond Future	5497	5	5497	5	0.00
18/08/2022	2037 On 02-November-23	11.57	Put	Bond Future	5469	5	5469	5	0.00
18/08/2022	2038 On 03-November-22			Bond Future	127.50	129.0907	127.5017	129.0907	5,432.00
18/08/2022	2038 On 02-February-23			Bond Future	127.80	129.4165	127.7989	129.4165	0.00
18/08/2022	2038 On 04-May-23			Bond Future	130.30	131.9524	130.3020	131.9524	0.00
18/08/2022	2038 On 03-August-23			Bond Future	131.02	132.7096	131.0237	132.7096	0.00
18/08/2022	2038 On 02-November-23			Bond Future	133.42	135.1350	133.4185	135.1350	30.00
18/08/2022	2040 On 03-November-22			Bond Future	11.34	84.9410	11.3421	84.9410	61,725.00
18/08/2022	2040 On 03-November-22	10.10	Call	Bond Future	115	0	115	0	2,250.00
18/08/2022	2040 On 03-November-22	10.80	Call	Bond Future	825	1	825	1	2,250.00
18/08/2022	2040 On 03-November-22	11.41	Call	Bond Future	2505	3	2505	3	0.00
18/08/2022	2040 On 03-November-22	11.50	Call	Bond Future	2838	3	2838	3	0.00
18/08/2022	2040 On 03-November-22	11.30	Call	Bond Future	2126	2	2126	2	0.00
18/08/2022	2040 On 03-November-22	10.70	Call	Bond Future	653	1	653	1	1,078.00
18/08/2022	2040 On 03-November-22	12.00	Call	Bond Future	4966	5	4966	5	0.00
18/08/2022	2040 On 03-November-22	12.52	Call	Bond Future	7481	8	7481	8	0.00
18/08/2022	2040 On 03-November-22	11.40	Call	Bond Future	2470	3	2470	3	0.00
18/08/2022	2040 On 03-November-22	11.20	Call	Bond Future	1808	2	1808	2	1,078.00
18/08/2022	2040 On 03-November-22	11.39	Call	Bond Future	2434	2	2434	2	0.00
18/08/2022	2040 On 03-November-22	11.20	Put	Bond Future	2733	3	2733	3	0.00
18/08/2022	2040 On 03-November-22	11.41	Put	Bond Future	2069	2	2069	2	0.00
18/08/2022	2040 On 03-November-22	12.00	Put	Bond Future	885	1	885	1	0.00
18/08/2022	2040 On 03-November-22	11.30	Put	Bond Future	2398	2	2398	2	0.00
18/08/2022	2040 On 03-November-22	11.39	Put	Bond Future	2126	2	2126	2	0.00
18/08/2022	2040 On 03-November-22	11.50	Put	Bond Future	1828	2	1828	2	0.00
18/08/2022	2040 On 03-November-22	10.80	Put	Bond Future	4444	4	4444	4	0.00
18/08/2022	2040 On 03-November-22	12.52	Put	Bond Future	396	0	396	0	1,078.00
18/08/2022	2040 On 03-November-22	11.40	Put	Bond Future	2097	2	2097	2	0.00
18/08/2022	2040 On 03-November-22	10.10	Put	Bond Future	8785	9	8785	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
18/08/2022	2040 On 03-November-22	10.70	Put	Bond Future	4967	5	4967	5	0.00
18/08/2022	2040 On 02-February-23			Bond Future	11.48	81.8869	11.4827	81.8869	64,040.00
18/08/2022	2040 On 02-February-23	12.07	Call	Bond Future	5637	6	5637	6	0.00
18/08/2022	2040 On 02-February-23	11.10	Call	Bond Future	2260	2	2260	2	0.00
18/08/2022	2040 On 02-February-23	11.11	Call	Bond Future	2287	2	2287	2	0.00
18/08/2022	2040 On 02-February-23	10.18	Call	Bond Future	604	1	604	1	0.00
18/08/2022	2040 On 02-February-23	10.21	Call	Bond Future	633	1	633	1	388.00
18/08/2022	2040 On 02-February-23	12.27	Call	Bond Future	6467	7	6467	7	0.00
18/08/2022	2040 On 02-February-23	11.19	Call	Bond Future	2512	3	2512	3	621.00
18/08/2022	2040 On 02-February-23	12.24	Call	Bond Future	6340	6	6340	6	0.00
18/08/2022	2040 On 02-February-23	11.12	Call	Bond Future	2315	2	2315	2	0.00
18/08/2022	2040 On 02-February-23	10.93	Call	Bond Future	1828	2	1828	2	0.00
18/08/2022	2040 On 02-February-23	10.96	Call	Bond Future	1899	2	1899	2	388.00
18/08/2022	2040 On 02-February-23	10.96	Put	Bond Future	5311	5	5311	5	0.00
18/08/2022	2040 On 02-February-23	11.12	Put	Bond Future	4659	5	4659	5	0.00
18/08/2022	2040 On 02-February-23	12.24	Put	Bond Future	1764	2	1764	2	0.00
18/08/2022	2040 On 02-February-23	11.19	Put	Bond Future	4395	4	4395	4	0.00
18/08/2022	2040 On 02-February-23	12.07	Put	Bond Future	2052	2	2052	2	621.00
18/08/2022	2040 On 02-February-23	12.27	Put	Bond Future	1718	2	1718	2	388.00
18/08/2022	2040 On 02-February-23	10.21	Put	Bond Future	9341	9	9341	9	0.00
18/08/2022	2040 On 02-February-23	10.93	Put	Bond Future	5443	5	5443	5	0.00
18/08/2022	2040 On 02-February-23	10.18	Put	Bond Future	9534	9	9534	9	0.00
18/08/2022	2040 On 02-February-23	11.11	Put	Bond Future	4698	5	4698	5	0.00
18/08/2022	2040 On 02-February-23	11.10	Put	Bond Future	4736	5	4736	5	0.00
18/08/2022	2040 On 04-May-23			Bond Future	11.60	83.4775	11.6010	83.4775	0.00
18/08/2022	2040 On 04-May-23	13.45	Call	Bond Future	11570	12	11570	12	0.00
18/08/2022	2040 On 04-May-23	11.48	Call	Bond Future	3920	4	3920	4	486.00
18/08/2022	2040 On 04-May-23	10.92	Call	Bond Future	2355	2	2355	2	388.00
18/08/2022	2040 On 04-May-23	11.41	Call	Bond Future	3701	4	3701	4	0.00
18/08/2022	2040 On 04-May-23	11.42	Call	Bond Future	3732	4	3732	4	0.00
18/08/2022	2040 On 04-May-23	10.73	Call	Bond Future	1932	2	1932	2	486.00
18/08/2022	2040 On 04-May-23	10.17	Call	Bond Future	1029	1	1029	1	388.00
18/08/2022	2040 On 04-May-23	12.78	Call	Bond Future	8785	9	8785	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
18/08/2022	2040 On 04-May-23	11.43	Call	Bond Future	3763	4	3763	4	0.00
18/08/2022	2040 On 04-May-23	11.43	Put	Bond Future	4836	5	4836	5	0.00
18/08/2022	2040 On 04-May-23	12.78	Put	Bond Future	1949	2	1949	2	388.00
18/08/2022	2040 On 04-May-23	10.73	Put	Bond Future	7638	8	7638	8	0.00
18/08/2022	2040 On 04-May-23	13.45	Put	Bond Future	1250	1	1250	1	486.00
18/08/2022	2040 On 04-May-23	10.17	Put	Bond Future	10738	11	10738	11	0.00
18/08/2022	2040 On 04-May-23	11.42	Put	Bond Future	4868	5	4868	5	0.00
18/08/2022	2040 On 04-May-23	11.41	Put	Bond Future	4901	5	4901	5	0.00
18/08/2022	2040 On 04-May-23	10.92	Put	Bond Future	6764	7	6764	7	0.00
18/08/2022	2040 On 04-May-23	11.48	Put	Bond Future	4677	5	4677	5	0.00
18/08/2022	2040 On 03-August-23			Bond Future	11.71	80.6878	11.7108	80.6878	0.00
18/08/2022	2040 On 03-August-23	12.21	Call	Bond Future	6621	7	6621	7	0.00
18/08/2022	2040 On 03-August-23	12.22	Call	Bond Future	6657	7	6657	7	0.00
18/08/2022	2040 On 03-August-23	12.23	Call	Bond Future	6693	7	6693	7	0.00
18/08/2022	2040 On 03-August-23	12.23	Put	Bond Future	3616	4	3616	4	0.00
18/08/2022	2040 On 03-August-23	12.22	Put	Bond Future	3637	4	3637	4	0.00
18/08/2022	2040 On 03-August-23	12.21	Put	Bond Future	3659	4	3659	4	0.00
18/08/2022	2040 On 02-November-23			Bond Future	11.85	82.1413	11.8512	82.1413	0.00
18/08/2022	2040 On 02-November-23	11.60	Call	Bond Future	4639	5	4639	5	0.00
18/08/2022	2040 On 02-November-23	11.58	Call	Bond Future	4580	5	4580	5	0.00
18/08/2022	2040 On 02-November-23	11.59	Call	Bond Future	4609	5	4609	5	0.00
18/08/2022	2040 On 02-November-23	11.58	Put	Bond Future	6231	6	6231	6	0.00
18/08/2022	2040 On 02-November-23	11.60	Put	Bond Future	6166	6	6166	6	0.00
18/08/2022	2040 On 02-November-23	11.59	Put	Bond Future	6198	6	6198	6	0.00
18/08/2022	2044 On 03-November-22			Bond Future	11.31	81.9682	11.3141	81.9682	65,986.00
18/08/2022	2044 On 03-November-22	11.39	Call	Bond Future	2587	3	2587	3	0.00
18/08/2022	2044 On 03-November-22	11.40	Call	Bond Future	2624	3	2624	3	0.00
18/08/2022	2044 On 03-November-22	10.10	Call	Bond Future	126	0	126	0	420.00
18/08/2022	2044 On 03-November-22	10.60	Call	Bond Future	553	1	553	1	1,600.00
18/08/2022	2044 On 03-November-22	10.80	Call	Bond Future	892	1	892	1	420.00
18/08/2022	2044 On 03-November-22	11.30	Call	Bond Future	2265	2	2265	2	1,600.00
18/08/2022	2044 On 03-November-22	11.41	Call	Bond Future	2661	3	2661	3	0.00
18/08/2022	2044 On 03-November-22	11.41	Put	Bond Future	2031	2	2031	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
18/08/2022	2044 On 03-November-22	11.30	Put	Bond Future	2359	2	2359	2	0.00
18/08/2022	2044 On 03-November-22	11.40	Put	Bond Future	2059	2	2059	2	0.00
18/08/2022	2044 On 03-November-22	10.80	Put	Bond Future	4419	4	4419	4	0.00
18/08/2022	2044 On 03-November-22	10.60	Put	Bond Future	5522	5	5522	5	0.00
18/08/2022	2044 On 03-November-22	10.10	Put	Bond Future	8885	9	8885	9	0.00
18/08/2022	2044 On 03-November-22	11.39	Put	Bond Future	2087	2	2087	2	0.00
18/08/2022	2044 On 02-February-23			Bond Future	11.45	78.9883	11.4454	78.9883	33,819.00
18/08/2022	2044 On 02-February-23	11.16	Call	Bond Future	2586	3	2586	3	0.00
18/08/2022	2044 On 02-February-23	11.14	Call	Bond Future	2527	3	2527	3	0.00
18/08/2022	2044 On 02-February-23	11.15	Call	Bond Future	2557	3	2557	3	0.00
18/08/2022	2044 On 02-February-23	11.15	Put	Bond Future	4512	4	4512	4	0.00
18/08/2022	2044 On 02-February-23	11.14	Put	Bond Future	4551	5	4551	5	0.00
18/08/2022	2044 On 02-February-23	11.16	Put	Bond Future	4474	4	4474	4	0.00
18/08/2022	2044 On 04-May-23			Bond Future	11.56	80.5227	11.5554	80.5227	0.00
18/08/2022	2044 On 04-May-23	11.43	Call	Bond Future	3993	4	3993	4	0.00
18/08/2022	2044 On 04-May-23	11.41	Call	Bond Future	3928	4	3928	4	0.00
18/08/2022	2044 On 04-May-23	11.42	Call	Bond Future	3961	4	3961	4	0.00
18/08/2022	2044 On 04-May-23	11.42	Put	Bond Future	4832	5	4832	5	0.00
18/08/2022	2044 On 04-May-23	11.41	Put	Bond Future	4865	5	4865	5	0.00
18/08/2022	2044 On 04-May-23	11.43	Put	Bond Future	4800	5	4800	5	0.00
18/08/2022	2044 On 03-August-23			Bond Future	11.66	77.7974	11.6569	77.7974	0.00
18/08/2022	2044 On 03-August-23	12.17	Call	Bond Future	6921	7	6921	7	0.00
18/08/2022	2044 On 03-August-23	12.15	Call	Bond Future	6847	7	6847	7	0.00
18/08/2022	2044 On 03-August-23	12.16	Call	Bond Future	6884	7	6884	7	0.00
18/08/2022	2044 On 03-August-23	12.16	Put	Bond Future	3828	4	3828	4	0.00
18/08/2022	2044 On 03-August-23	12.15	Put	Bond Future	3850	4	3850	4	0.00
18/08/2022	2044 On 03-August-23	12.17	Put	Bond Future	3806	4	3806	4	0.00
18/08/2022	2044 On 02-November-23			Bond Future	11.79	79.1989	11.7868	79.1989	0.00
18/08/2022	2044 On 02-November-23	11.55	Call	Bond Future	4794	5	4794	5	0.00
18/08/2022	2044 On 02-November-23	11.56	Call	Bond Future	4825	5	4825	5	0.00
18/08/2022	2044 On 02-November-23	11.57	Call	Bond Future	4856	5	4856	5	0.00
18/08/2022	2044 On 02-November-23	11.57	Put	Bond Future	6212	6	6212	6	0.00
18/08/2022	2044 On 02-November-23	11.56	Put	Bond Future	6245	6	6245	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
18/08/2022	2044 On 02-November-23	11.55	Put	Bond Future	6278	6	6278	6	0.00
18/08/2022	2046 On 03-November-22			Bond Future	114.73	114.5258	114.7345	114.5258	15,983.00
18/08/2022	2046 On 02-February-23			Bond Future	116.72	116.5113	116.7227	116.5113	0.00
18/08/2022	2046 On 04-May-23			Bond Future	116.97	116.7535	116.9677	116.7535	0.00
18/08/2022	2046 On 03-August-23			Bond Future	119.40	119.1786	119.3965	119.1786	0.00
18/08/2022	2046 On 02-November-23			Bond Future	119.47	119.2455	119.4669	119.2455	0.00
18/08/2022	2050 On 03-November-22			Bond Future	117.12	117.3097	117.1159	117.3097	11,660.00
18/08/2022	2050 On 02-February-23			Bond Future	117.02	117.2199	117.0220	117.2199	0.00
18/08/2022	2050 On 04-May-23			Bond Future	119.31	119.5169	119.3138	119.5169	0.00
18/08/2022	2050 On 03-August-23			Bond Future	119.59	119.7963	119.5878	119.7963	0.00
18/08/2022	2050 On 02-November-23			Bond Future	121.77	121.9856	121.7735	121.9856	0.00
18/08/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2022	AL37 On 03-November-22			Index Future	833.57	833.9690	833.5660	833.9690	0.00
18/08/2022	AL37 On 02-February-23			Index Future	847.80	848.2200	847.8040	848.2200	0.00
18/08/2022	AL37 On 04-May-23			Index Future	864.19	864.6240	864.1920	864.6240	0.00
18/08/2022	AL37 On 03-August-23			Index Future	881.92	882.3640	881.9170	882.3640	0.00
18/08/2022	AL37 On 02-November-23			Index Future	897.86	898.3140	897.8600	898.3140	0.00
18/08/2022	AL7T On 03-November-22			Index Future	964.65	964.9590	964.6450	964.9590	0.00
18/08/2022	AL7T On 02-February-23			Index Future	981.12	981.4490	981.1220	981.4490	0.00
18/08/2022	AL7T On 04-May-23			Index Future	1000.09	1000.4290	1000.0870	1000.4290	0.00
18/08/2022	AL7T On 03-August-23			Index Future	1020.60	1020.9550	1020.5990	1020.9550	0.00
18/08/2022	AL7T On 02-November-23			Index Future	1039.05	1039.4100	1039.0500	1039.4100	0.00
18/08/2022	ALBI On 03-November-22			Index Future	848.24	848.9520	848.2400	848.9520	135.00
18/08/2022	ALBI On 02-February-23			Index Future	862.73	863.4600	862.7290	863.4600	0.00
18/08/2022	ALBI On 04-May-23			Index Future	879.41	880.1580	879.4060	880.1580	0.00
18/08/2022	ALBI On 03-August-23			Index Future	897.44	898.2160	897.4420	898.2160	0.00
18/08/2022	ALBI On 02-November-23			Index Future	913.67	914.4530	913.6670	914.4530	0.00
18/08/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2022	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
18/08/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/08/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2022	ES33 On 03-November-22			Bond Future	12.06	73.9690	12.0581	73.9690	0.00
18/08/2022	ES33 On 02-February-23			Bond Future	12.25	75.2516	12.2544	75.2516	350.00
18/08/2022	ES33 On 04-May-23			Bond Future	12.42	72.9346	12.4195	72.9346	0.00
18/08/2022	ES33 On 03-August-23			Bond Future	12.57	74.4531	12.5719	74.4531	0.00
18/08/2022	ES33 On 02-November-23			Bond Future	12.78	72.0213	12.7778	72.0213	0.00
18/08/2022	ES42 On 03-November-22			Bond Future	12.39	71.9785	12.3927	71.9785	0.00
18/08/2022	ES42 On 02-February-23			Bond Future	12.57	73.2278	12.5652	73.2278	4,769.00
18/08/2022	ES42 On 04-May-23			Bond Future	12.72	70.4019	12.7177	70.4019	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
18/08/2022	ES42 On 03-August-23			Bond Future	12.85	71.8710	12.8548	71.8710	0.00
18/08/2022	ES42 On 02-November-23			Bond Future	13.04	68.9211	13.0373	68.9211	0.00
18/08/2022	GOVI On 03-November-22			GOVI	836.52	837.2620	836.5230	837.2620	866.00
18/08/2022	GOVI On 03-November-22	820.43	Call	GOVI	160930	17	160930	17	0.00
18/08/2022	GOVI On 03-November-22	820.41	Call	GOVI	161130	17	161130	17	0.00
18/08/2022	GOVI On 03-November-22	820.42	Call	GOVI	161030	17	161030	17	0.00
18/08/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
18/08/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
18/08/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
18/08/2022	GOVI On 02-February-23			GOVI	850.81	851.5690	850.8120	851.5690	0.00
18/08/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	1	0	1	0.00
18/08/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	1	0	1	0.00
18/08/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	1	0	1	0.00
18/08/2022	GOVI On 02-February-23	850.83	Put	GOVI	180	0	180	0	0.00
18/08/2022	GOVI On 02-February-23	850.82	Put	GOVI	80	0	80	0	0.00
18/08/2022	GOVI On 02-February-23	850.84	Put	GOVI	280	0	280	0	0.00
18/08/2022	GOVI On 04-May-23			GOVI	867.26	868.0380	867.2580	868.0380	0.00
18/08/2022	GOVI On 04-May-23	852.88	Call	GOVI	143780	15	143780	15	0.00
18/08/2022	GOVI On 04-May-23	852.86	Call	GOVI	143980	15	143980	15	0.00
18/08/2022	GOVI On 04-May-23	852.87	Call	GOVI	143880	15	143880	15	0.00
18/08/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
18/08/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
18/08/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
18/08/2022	GOVI On 03-August-23			GOVI	885.05	885.8470	885.0460	885.8470	0.00
18/08/2022	GOVI On 03-August-23	837.23	Call	GOVI	478160	49	478160	49	0.00
18/08/2022	GOVI On 03-August-23	837.22	Call	GOVI	478260	49	478260	49	0.00
18/08/2022	GOVI On 03-August-23	837.21	Call	GOVI	478360	49	478360	49	0.00
18/08/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
18/08/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
18/08/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
18/08/2022	GOVI On 02-November-23			GOVI	901.05	901.8600	901.0460	901.8600	0.00
18/08/2022	GOVI On 02-November-23	885.80	Call	GOVI	152460	16	152460	16	0.00
18/08/2022	GOVI On 02-November-23	885.81	Call	GOVI	152360	16	152360	16	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
18/08/2022	GOVI On 02-November-23	885.82	Call	GOVI	152260	16	152260	16	0.00
18/08/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
18/08/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
18/08/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
18/08/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/08/2022	IGOV On 03-November-22			Index Future	321.67	321.9440	321.6670	321.9440	703.00
18/08/2022	IGOV On 02-February-23			Index Future	327.24	327.5240	327.2400	327.5240	0.00
18/08/2022	IGOV On 04-May-23			Index Future	333.64	333.9340	333.6420	333.9340	0.00
18/08/2022	IGOV On 03-August-23			Index Future	340.56	340.8600	340.5590	340.8600	0.00
18/08/2022	IGOV On 02-November-23			Index Future	346.79	347.0950	346.7900	347.0950	0.00
18/08/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
18/08/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
18/08/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
18/08/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
18/08/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
18/08/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
18/08/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
18/08/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
18/08/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
18/08/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
18/08/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
18/08/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
18/08/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
18/08/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
18/08/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
18/08/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
18/08/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
18/08/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/08/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.84	94.1550	5.8350	94.1550	0.00
18/08/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.43	93.5700	6.4250	93.5700	0.00
18/08/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.52	93.4800	6.5200	93.4800	0.00
18/08/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.91	93.0950	6.9050	93.0950	68.00
18/08/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.00	93.0000	7.0000	93.0000	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
18/08/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.22	92.8600	7.2200	92.8600	0.00
18/08/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.30	92.7100	7.3000	92.7100	0.00
18/08/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.56	92.4700	7.5600	92.4700	0.00
18/08/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.74	92.3050	7.7350	92.3050	75.00
18/08/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.74	92.3000	7.7400	92.3000	272.00
18/08/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.74	92.3100	7.7400	92.3100	0.00
18/08/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.74	92.3050	7.7350	92.3050	0.00
18/08/2022	R023 On 03-November-22			Bond Future	7.22	101.6228	7.2181	101.6228	24,229.00
18/08/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
18/08/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
18/08/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
18/08/2022	R023 On 03-November-22	6.26	Put	Bond Future	293	0	293	0	0.00
18/08/2022	R023 On 03-November-22	6.25	Put	Bond Future	296	0	296	0	0.00
18/08/2022	R023 On 03-November-22	6.27	Put	Bond Future	290	0	290	0	0.00
18/08/2022	R035 On 03-November-22			Bond Future	11.08	87.1276	11.0841	87.1276	59,256.00
18/08/2022	R035 On 03-November-22	9.82	Call	Bond Future	94	0	94	0	582.00
18/08/2022	R035 On 03-November-22	10.30	Call	Bond Future	402	0	402	0	976.00
18/08/2022	R035 On 03-November-22	11.13	Call	Bond Future	2193	2	2193	2	0.00
18/08/2022	R035 On 03-November-22	11.14	Call	Bond Future	2226	2	2226	2	0.00
18/08/2022	R035 On 03-November-22	10.57	Call	Bond Future	781	1	781	1	0.00
18/08/2022	R035 On 03-November-22	11.15	Call	Bond Future	2259	2	2259	2	0.00
18/08/2022	R035 On 03-November-22	12.68	Call	Bond Future	8923	9	8923	9	0.00
18/08/2022	R035 On 03-November-22	10.99	Call	Bond Future	1761	2	1761	2	0.00
18/08/2022	R035 On 03-November-22	11.05	Call	Bond Future	1940	2	1940	2	976.00
18/08/2022	R035 On 03-November-22	10.99	Put	Bond Future	2321	2	2321	2	582.00
18/08/2022	R035 On 03-November-22	12.68	Put	Bond Future	166	0	166	0	976.00
18/08/2022	R035 On 03-November-22	11.15	Put	Bond Future	1869	2	1869	2	0.00
18/08/2022	R035 On 03-November-22	10.57	Put	Bond Future	3907	4	3907	4	582.00
18/08/2022	R035 On 03-November-22	11.14	Put	Bond Future	1895	2	1895	2	0.00
18/08/2022	R035 On 03-November-22	11.05	Put	Bond Future	2143	2	2143	2	0.00
18/08/2022	R035 On 03-November-22	11.13	Put	Bond Future	1922	2	1922	2	0.00
18/08/2022	R035 On 03-November-22	10.30	Put	Bond Future	5236	5	5236	5	0.00
18/08/2022	R035 On 03-November-22	9.82	Put	Bond Future	8079	8	8079	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
18/08/2022	R035 On 02-February-23			Bond Future	11.24	88.6165	11.2393	88.6165	106,331.00
18/08/2022	R035 On 02-February-23	11.98	Call	Bond Future	5735	6	5735	6	0.00
18/08/2022	R035 On 02-February-23	13.22	Call	Bond Future	10947	11	10947	11	0.00
18/08/2022	R035 On 02-February-23	11.05	Call	Bond Future	2535	3	2535	3	976.00
18/08/2022	R035 On 02-February-23	11.06	Call	Bond Future	2563	3	2563	3	0.00
18/08/2022	R035 On 02-February-23	10.86	Call	Bond Future	2033	2	2033	2	0.00
18/08/2022	R035 On 02-February-23	10.87	Call	Bond Future	2058	2	2058	2	0.00
18/08/2022	R035 On 02-February-23	10.30	Call	Bond Future	934	1	934	1	976.00
18/08/2022	R035 On 02-February-23	10.64	Call	Bond Future	1535	2	1535	2	388.00
18/08/2022	R035 On 02-February-23	11.94	Call	Bond Future	5578	6	5578	6	0.00
18/08/2022	R035 On 02-February-23	10.88	Call	Bond Future	2083	2	2083	2	0.00
18/08/2022	R035 On 02-February-23	10.66	Call	Bond Future	1576	2	1576	2	0.00
18/08/2022	R035 On 02-February-23	10.60	Call	Bond Future	1454	1	1454	1	0.00
18/08/2022	R035 On 02-February-23	9.81	Call	Bond Future	431	0	431	0	582.00
18/08/2022	R035 On 02-February-23	9.85	Call	Bond Future	461	0	461	0	0.00
18/08/2022	R035 On 02-February-23	9.89	Call	Bond Future	493	1	493	1	388.00
18/08/2022	R035 On 02-February-23	9.89	Put	Bond Future	8844	9	8844	9	0.00
18/08/2022	R035 On 02-February-23	9.81	Put	Bond Future	9314	9	9314	9	0.00
18/08/2022	R035 On 02-February-23	10.60	Put	Bond Future	5273	5	5273	5	0.00
18/08/2022	R035 On 02-February-23	10.64	Put	Bond Future	5108	5	5108	5	0.00
18/08/2022	R035 On 02-February-23	10.66	Put	Bond Future	5027	5	5027	5	582.00
18/08/2022	R035 On 02-February-23	10.30	Put	Bond Future	6630	7	6630	7	0.00
18/08/2022	R035 On 02-February-23	10.88	Put	Bond Future	4200	4	4200	4	0.00
18/08/2022	R035 On 02-February-23	13.22	Put	Bond Future	507	1	507	1	976.00
18/08/2022	R035 On 02-February-23	9.85	Put	Bond Future	9078	9	9078	9	0.00
18/08/2022	R035 On 02-February-23	10.87	Put	Bond Future	4235	4	4235	4	0.00
18/08/2022	R035 On 02-February-23	10.86	Put	Bond Future	4270	4	4270	4	0.00
18/08/2022	R035 On 02-February-23	11.06	Put	Bond Future	3611	4	3611	4	582.00
18/08/2022	R035 On 02-February-23	11.05	Put	Bond Future	3641	4	3641	4	0.00
18/08/2022	R035 On 02-February-23	11.98	Put	Bond Future	1597	2	1597	2	388.00
18/08/2022	R035 On 02-February-23	11.94	Put	Bond Future	1656	2	1656	2	0.00
18/08/2022	R035 On 04-May-23			Bond Future	11.36	85.8323	11.3605	85.8323	0.00
18/08/2022	R035 On 04-May-23	11.22	Call	Bond Future	3461	4	3461	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
18/08/2022	R035 On 04-May-23	10.42	Call	Bond Future	1589	2	1589	2	491.00
18/08/2022	R035 On 04-May-23	9.85	Call	Bond Future	829	1	829	1	388.00
18/08/2022	R035 On 04-May-23	12.46	Call	Bond Future	7740	8	7740	8	0.00
18/08/2022	R035 On 04-May-23	11.17	Call	Bond Future	3318	3	3318	3	491.00
18/08/2022	R035 On 04-May-23	11.20	Call	Bond Future	3403	3	3403	3	0.00
18/08/2022	R035 On 04-May-23	11.21	Call	Bond Future	3432	3	3432	3	0.00
18/08/2022	R035 On 04-May-23	10.60	Call	Bond Future	1932	2	1932	2	388.00
18/08/2022	R035 On 04-May-23	13.18	Call	Bond Future	10585	11	10585	11	0.00
18/08/2022	R035 On 04-May-23	13.18	Put	Bond Future	1097	1	1097	1	491.00
18/08/2022	R035 On 04-May-23	10.60	Put	Bond Future	6411	6	6411	6	0.00
18/08/2022	R035 On 04-May-23	12.46	Put	Bond Future	1813	2	1813	2	388.00
18/08/2022	R035 On 04-May-23	11.22	Put	Bond Future	4263	4	4263	4	0.00
18/08/2022	R035 On 04-May-23	9.85	Put	Bond Future	10059	10	10059	10	0.00
18/08/2022	R035 On 04-May-23	10.42	Put	Bond Future	7177	7	7177	7	0.00
18/08/2022	R035 On 04-May-23	11.17	Put	Bond Future	4409	4	4409	4	0.00
18/08/2022	R035 On 04-May-23	11.20	Put	Bond Future	4321	4	4321	4	0.00
18/08/2022	R035 On 04-May-23	11.21	Put	Bond Future	4292	4	4292	4	0.00
18/08/2022	R035 On 03-August-23			Bond Future	11.47	87.5991	11.4695	87.5991	0.00
18/08/2022	R035 On 03-August-23	11.98	Call	Bond Future	6113	6	6113	6	0.00
18/08/2022	R035 On 03-August-23	11.99	Call	Bond Future	6147	6	6147	6	0.00
18/08/2022	R035 On 03-August-23	12.00	Call	Bond Future	6181	6	6181	6	0.00
18/08/2022	R035 On 03-August-23	12.00	Put	Bond Future	3297	3	3297	3	0.00
18/08/2022	R035 On 03-August-23	11.99	Put	Bond Future	3317	3	3317	3	0.00
18/08/2022	R035 On 03-August-23	11.98	Put	Bond Future	3336	3	3336	3	0.00
18/08/2022	R035 On 02-November-23			Bond Future	11.63	84.6807	11.6274	84.6807	0.00
18/08/2022	R035 On 02-November-23	11.43	Call	Bond Future	4295	4	4295	4	0.00
18/08/2022	R035 On 02-November-23	11.41	Call	Bond Future	4240	4	4240	4	0.00
18/08/2022	R035 On 02-November-23	11.42	Call	Bond Future	4268	4	4268	4	0.00
18/08/2022	R035 On 02-November-23	11.42	Put	Bond Future	5408	5	5408	5	0.00
18/08/2022	R035 On 02-November-23	11.41	Put	Bond Future	5436	5	5436	5	0.00
18/08/2022	R035 On 02-November-23	11.43	Put	Bond Future	5379	5	5379	5	0.00
18/08/2022	R186 On 03-November-22			Bond Future	8.92	109.4152	8.9185	109.4152	64,350.00
18/08/2022	R186 On 03-November-22	8.23	Call	Bond Future	198	0	198	0	4,310.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2022	R186 On 03-November-22	8.91	Call	Bond Future	1002	1	1002	1	0.00
18/08/2022	R186 On 03-November-22	8.55	Call	Bond Future	468	0	468	0	0.00
18/08/2022	R186 On 03-November-22	8.53	Call	Bond Future	446	0	446	0	0.00
18/08/2022	R186 On 03-November-22	8.54	Call	Bond Future	457	0	457	0	0.00
18/08/2022	R186 On 03-November-22	8.54	Put	Bond Future	1792	2	1792	2	0.00
18/08/2022	R186 On 03-November-22	8.91	Put	Bond Future	1032	1	1032	1	4,310.00
18/08/2022	R186 On 03-November-22	8.53	Put	Bond Future	1816	2	1816	2	0.00
18/08/2022	R186 On 03-November-22	8.55	Put	Bond Future	1767	2	1767	2	0.00
18/08/2022	R186 On 03-November-22	8.23	Put	Bond Future	2642	3	2642	3	0.00
18/08/2022	R186 On 02-February-23			Bond Future	9.08	105.9891	9.0765	105.9891	0.00
18/08/2022	R186 On 02-February-23	8.34	Call	Bond Future	543	1	543	1	0.00
18/08/2022	R186 On 02-February-23	8.33	Call	Bond Future	535	1	535	1	0.00
18/08/2022	R186 On 02-February-23	8.32	Call	Bond Future	527	1	527	1	0.00
18/08/2022	R186 On 02-February-23	8.32	Put	Bond Future	3057	3	3057	3	0.00
18/08/2022	R186 On 02-February-23	8.33	Put	Bond Future	3031	3	3031	3	0.00
18/08/2022	R186 On 02-February-23	8.34	Put	Bond Future	3006	3	3006	3	0.00
18/08/2022	R186 On 04-May-23			Bond Future	9.18	108.0449	9.1807	108.0449	0.00
18/08/2022	R186 On 04-May-23	8.83	Call	Bond Future	1278	1	1278	1	0.00
18/08/2022	R186 On 04-May-23	8.82	Call	Bond Future	1264	1	1264	1	0.00
18/08/2022	R186 On 04-May-23	8.84	Call	Bond Future	1292	1	1292	1	0.00
18/08/2022	R186 On 04-May-23	8.83	Put	Bond Future	2372	2	2372	2	0.00
18/08/2022	R186 On 04-May-23	8.82	Put	Bond Future	2389	2	2389	2	0.00
18/08/2022	R186 On 04-May-23	8.84	Put	Bond Future	2355	2	2355	2	0.00
18/08/2022	R186 On 03-August-23			Bond Future	9.25	104.9642	9.2543	104.9642	0.00
18/08/2022	R186 On 03-August-23	9.75	Call	Bond Future	2935	3	2935	3	0.00
18/08/2022	R186 On 03-August-23	9.73	Call	Bond Future	2896	3	2896	3	0.00
18/08/2022	R186 On 03-August-23	9.74	Call	Bond Future	2916	3	2916	3	0.00
18/08/2022	R186 On 03-August-23	9.74	Put	Bond Future	1517	1	1517	1	0.00
18/08/2022	R186 On 03-August-23	9.73	Put	Bond Future	1527	2	1527	2	0.00
18/08/2022	R186 On 03-August-23	9.75	Put	Bond Future	1508	1	1508	1	0.00
18/08/2022	R186 On 02-November-23			Bond Future	9.44	106.8567	9.4371	106.8567	0.00
18/08/2022	R186 On 02-November-23	9.39	Call	Bond Future	2098	2	2098	2	0.00
18/08/2022	R186 On 02-November-23	9.38	Call	Bond Future	2083	2	2083	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
18/08/2022	R186 On 02-November-23	9.40	Call	Bond Future	2113	2	2113	2	0.00
18/08/2022	R186 On 02-November-23	9.40	Put	Bond Future	2214	2	2214	2	0.00
18/08/2022	R186 On 02-November-23	9.38	Put	Bond Future	2237	2	2237	2	0.00
18/08/2022	R186 On 02-November-23	9.39	Put	Bond Future	2225	2	2225	2	0.00
18/08/2022	R197 On 03-November-22			Bond Future	337.25	337.1081	337.2532	337.1081	831.00
18/08/2022	R197 On 02-February-23			Bond Future	334.28	334.1303	334.2752	334.1303	0.00
18/08/2022	R197 On 04-May-23			Bond Future	340.82	340.6789	340.8235	340.6789	0.00
18/08/2022	R197 On 03-August-23			Bond Future	338.75	338.6104	338.7540	338.6104	0.00
18/08/2022	R197 On 02-November-23			Bond Future	344.94	344.7963	344.9433	344.7963	0.00
18/08/2022	R202 On 03-November-22			Bond Future	248.65	248.6119	248.6525	248.6119	6,148.00
18/08/2022	R202 On 02-February-23			Bond Future	248.27	248.2357	248.2750	248.2357	460.00
18/08/2022	R202 On 04-May-23			Bond Future	253.14	253.0988	253.1366	253.0988	0.00
18/08/2022	R202 On 03-August-23			Bond Future	253.53	253.4967	253.5326	253.4967	0.00
18/08/2022	R202 On 02-November-23			Bond Future	258.17	258.1292	258.1665	258.1292	0.00
18/08/2022	R209 On 03-November-22			Bond Future	11.06	67.5322	11.0583	67.5322	20,187.00
18/08/2022	R209 On 03-November-22	10.00	Call	Bond Future	151	0	151	0	7,750.00
18/08/2022	R209 On 03-November-22	11.02	Call	Bond Future	1677	2	1677	2	0.00
18/08/2022	R209 On 03-November-22	11.01	Call	Bond Future	1651	2	1651	2	0.00
18/08/2022	R209 On 03-November-22	11.50	Call	Bond Future	3183	3	3183	3	0.00
18/08/2022	R209 On 03-November-22	10.50	Call	Bond Future	608	1	608	1	0.00
18/08/2022	R209 On 03-November-22	11.00	Call	Bond Future	1624	2	1624	2	0.00
18/08/2022	R209 On 03-November-22	9.25	Call	Bond Future	11	0	11	0	6,000.00
18/08/2022	R209 On 03-November-22	9.50	Call	Bond Future	29	0	29	0	0.00
18/08/2022	R209 On 03-November-22	11.03	Call	Bond Future	1704	2	1704	2	0.00
18/08/2022	R209 On 03-November-22	12.00	Call	Bond Future	5086	5	5086	5	0.00
18/08/2022	R209 On 03-November-22	12.00	Put	Bond Future	425	0	425	0	7,750.00
18/08/2022	R209 On 03-November-22	11.03	Put	Bond Future	1852	2	1852	2	0.00
18/08/2022	R209 On 03-November-22	10.50	Put	Bond Future	3607	4	3607	4	0.00
18/08/2022	R209 On 03-November-22	9.50	Put	Bond Future	8886	9	8886	9	0.00
18/08/2022	R209 On 03-November-22	9.25	Put	Bond Future	10437	10	10437	10	0.00
18/08/2022	R209 On 03-November-22	11.00	Put	Bond Future	1929	2	1929	2	6,000.00
18/08/2022	R209 On 03-November-22	11.50	Put	Bond Future	937	1	937	1	0.00
18/08/2022	R209 On 03-November-22	11.01	Put	Bond Future	1903	2	1903	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
18/08/2022	R209 On 03-November-22	11.02	Put	Bond Future	1877	2	1877	2	0.00
18/08/2022	R209 On 03-November-22	10.00	Put	Bond Future	5998	6	5998	6	6,000.00
18/08/2022	R209 On 02-February-23			Bond Future	11.19	68.6871	11.1917	68.6871	2,066.00
18/08/2022	R209 On 02-February-23	10.80	Call	Bond Future	1800	2	1800	2	0.00
18/08/2022	R209 On 02-February-23	10.78	Call	Bond Future	1756	2	1756	2	0.00
18/08/2022	R209 On 02-February-23	10.79	Call	Bond Future	1778	2	1778	2	0.00
18/08/2022	R209 On 02-February-23	10.80	Put	Bond Future	3845	4	3845	4	0.00
18/08/2022	R209 On 02-February-23	10.78	Put	Bond Future	3908	4	3908	4	0.00
18/08/2022	R209 On 02-February-23	10.79	Put	Bond Future	3876	4	3876	4	0.00
18/08/2022	R209 On 04-May-23			Bond Future	11.30	66.8673	11.3003	66.8673	1,250.00
18/08/2022	R209 On 04-May-23	12.50	Call	Bond Future	7121	7	7121	7	0.00
18/08/2022	R209 On 04-May-23	11.11	Call	Bond Future	2897	3	2897	3	0.00
18/08/2022	R209 On 04-May-23	11.00	Call	Bond Future	2630	3	2630	3	0.00
18/08/2022	R209 On 04-May-23	11.09	Call	Bond Future	2848	3	2848	3	0.00
18/08/2022	R209 On 04-May-23	11.10	Call	Bond Future	2873	3	2873	3	0.00
18/08/2022	R209 On 04-May-23	10.00	Call	Bond Future	923	1	923	1	7,500.00
18/08/2022	R209 On 04-May-23	10.00	Put	Bond Future	7941	8	7941	8	0.00
18/08/2022	R209 On 04-May-23	11.10	Put	Bond Future	3891	4	3891	4	0.00
18/08/2022	R209 On 04-May-23	11.09	Put	Bond Future	3918	4	3918	4	0.00
18/08/2022	R209 On 04-May-23	11.00	Put	Bond Future	4166	4	4166	4	7,500.00
18/08/2022	R209 On 04-May-23	11.11	Put	Bond Future	3864	4	3864	4	0.00
18/08/2022	R209 On 04-May-23	12.50	Put	Bond Future	1452	1	1452	1	7,500.00
18/08/2022	R209 On 03-August-23			Bond Future	11.40	68.2448	11.3957	68.2448	0.00
18/08/2022	R209 On 03-August-23	11.95	Call	Bond Future	5500	6	5500	6	0.00
18/08/2022	R209 On 03-August-23	11.93	Call	Bond Future	5440	5	5440	5	0.00
18/08/2022	R209 On 03-August-23	11.94	Call	Bond Future	5470	6	5470	6	0.00
18/08/2022	R209 On 03-August-23	11.95	Put	Bond Future	2829	3	2829	3	0.00
18/08/2022	R209 On 03-August-23	11.93	Put	Bond Future	2863	3	2863	3	0.00
18/08/2022	R209 On 03-August-23	11.94	Put	Bond Future	2846	3	2846	3	0.00
18/08/2022	R209 On 02-November-23			Bond Future	11.53	66.3270	11.5308	66.3270	0.00
18/08/2022	R209 On 02-November-23	11.35	Call	Bond Future	3804	4	3804	4	0.00
18/08/2022	R209 On 02-November-23	11.33	Call	Bond Future	3755	4	3755	4	0.00
18/08/2022	R209 On 02-November-23	11.34	Call	Bond Future	3779	4	3779	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
18/08/2022	R209 On 02-November-23	11.34	Put	Bond Future	4717	5	4717	5	0.00
18/08/2022	R209 On 02-November-23	11.33	Put	Bond Future	4743	5	4743	5	0.00
18/08/2022	R209 On 02-November-23	11.35	Put	Bond Future	4692	5	4692	5	0.00
18/08/2022	R210 On 03-November-22			Bond Future	227.49	226.8849	227.4912	226.8849	732.00
18/08/2022	R210 On 02-February-23			Bond Future	231.43	230.8178	231.4330	230.8178	300.00
18/08/2022	R210 On 04-May-23			Bond Future	232.87	232.2459	232.8705	232.2459	0.00
18/08/2022	R210 On 03-August-23			Bond Future	237.70	237.0680	237.7041	237.0680	0.00
18/08/2022	R210 On 02-November-23			Bond Future	238.85	238.2010	238.8484	238.2010	0.00
18/08/2022	R213 On 03-November-22			Bond Future	10.62	81.6560	10.6227	81.6560	34,281.00
18/08/2022	R213 On 03-November-22	9.13	Call	Bond Future	30	0	30	0	200.00
18/08/2022	R213 On 03-November-22	9.84	Call	Bond Future	293	0	293	0	0.00
18/08/2022	R213 On 03-November-22	10.40	Call	Bond Future	1089	1	1089	1	0.00
18/08/2022	R213 On 03-November-22	10.19	Call	Bond Future	707	1	707	1	0.00
18/08/2022	R213 On 03-November-22	9.98	Call	Bond Future	426	0	426	0	0.00
18/08/2022	R213 On 03-November-22	9.19	Call	Bond Future	37	0	37	0	476.00
18/08/2022	R213 On 03-November-22	10.38	Call	Bond Future	1048	1	1048	1	0.00
18/08/2022	R213 On 03-November-22	10.39	Call	Bond Future	1068	1	1068	1	0.00
18/08/2022	R213 On 03-November-22	10.37	Call	Bond Future	1028	1	1028	1	0.00
18/08/2022	R213 On 03-November-22	10.37	Put	Bond Future	2232	2	2232	2	200.00
18/08/2022	R213 On 03-November-22	10.39	Put	Bond Future	2176	2	2176	2	0.00
18/08/2022	R213 On 03-November-22	10.38	Put	Bond Future	2203	2	2203	2	0.00
18/08/2022	R213 On 03-November-22	9.19	Put	Bond Future	7177	7	7177	7	0.00
18/08/2022	R213 On 03-November-22	9.98	Put	Bond Future	3533	4	3533	4	200.00
18/08/2022	R213 On 03-November-22	10.19	Put	Bond Future	2782	3	2782	3	476.00
18/08/2022	R213 On 03-November-22	10.40	Put	Bond Future	2148	2	2148	2	0.00
18/08/2022	R213 On 03-November-22	9.84	Put	Bond Future	4098	4	4098	4	476.00
18/08/2022	R213 On 03-November-22	9.13	Put	Bond Future	7486	7	7486	7	0.00
18/08/2022	R213 On 02-February-23			Bond Future	10.79	83.0514	10.7868	83.0514	0.00
18/08/2022	R213 On 02-February-23	10.43	Call	Bond Future	1574	2	1574	2	912.00
18/08/2022	R213 On 02-February-23	10.22	Call	Bond Future	1202	1	1202	1	0.00
18/08/2022	R213 On 02-February-23	10.21	Call	Bond Future	1186	1	1186	1	0.00
18/08/2022	R213 On 02-February-23	9.16	Call	Bond Future	249	0	249	0	476.00
18/08/2022	R213 On 02-February-23	10.01	Call	Bond Future	901	1	901	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
18/08/2022	R213 On 02-February-23	12.20	Call	Bond Future	6766	7	6766	7	0.00
18/08/2022	R213 On 02-February-23	10.23	Call	Bond Future	1218	1	1218	1	0.00
18/08/2022	R213 On 02-February-23	10.35	Call	Bond Future	1425	1	1425	1	0.00
18/08/2022	R213 On 02-February-23	10.35	Put	Bond Future	3461	3	3461	3	476.00
18/08/2022	R213 On 02-February-23	12.20	Put	Bond Future	605	1	605	1	912.00
18/08/2022	R213 On 02-February-23	10.22	Put	Bond Future	3857	4	3857	4	0.00
18/08/2022	R213 On 02-February-23	10.43	Put	Bond Future	3233	3	3233	3	0.00
18/08/2022	R213 On 02-February-23	9.16	Put	Bond Future	8178	8	8178	8	0.00
18/08/2022	R213 On 02-February-23	10.01	Put	Bond Future	4569	5	4569	5	476.00
18/08/2022	R213 On 02-February-23	10.21	Put	Bond Future	3889	4	3889	4	0.00
18/08/2022	R213 On 02-February-23	10.23	Put	Bond Future	3825	4	3825	4	0.00
18/08/2022	R213 On 04-May-23			Bond Future	10.91	81.1098	10.9127	81.1098	0.00
18/08/2022	R213 On 04-May-23	10.74	Call	Bond Future	2533	3	2533	3	0.00
18/08/2022	R213 On 04-May-23	10.73	Call	Bond Future	2510	3	2510	3	0.00
18/08/2022	R213 On 04-May-23	10.75	Call	Bond Future	2555	3	2555	3	0.00
18/08/2022	R213 On 04-May-23	10.75	Put	Bond Future	3287	3	3287	3	0.00
18/08/2022	R213 On 04-May-23	10.73	Put	Bond Future	3333	3	3333	3	0.00
18/08/2022	R213 On 04-May-23	10.74	Put	Bond Future	3310	3	3310	3	0.00
18/08/2022	R213 On 03-August-23			Bond Future	11.02	82.7785	11.0248	82.7785	0.00
18/08/2022	R213 On 03-August-23	11.62	Call	Bond Future	4812	5	4812	5	0.00
18/08/2022	R213 On 03-August-23	11.61	Call	Bond Future	4784	5	4784	5	0.00
18/08/2022	R213 On 03-August-23	11.63	Call	Bond Future	4840	5	4840	5	0.00
18/08/2022	R213 On 03-August-23	11.62	Put	Bond Future	2267	2	2267	2	0.00
18/08/2022	R213 On 03-August-23	11.61	Put	Bond Future	2281	2	2281	2	0.00
18/08/2022	R213 On 03-August-23	11.63	Put	Bond Future	2253	2	2253	2	0.00
18/08/2022	R213 On 02-November-23			Bond Future	11.20	80.7240	11.1977	80.7240	0.00
18/08/2022	R213 On 02-November-23	11.12	Call	Bond Future	3400	3	3400	3	0.00
18/08/2022	R213 On 02-November-23	11.11	Call	Bond Future	3377	3	3377	3	0.00
18/08/2022	R213 On 02-November-23	11.13	Call	Bond Future	3423	3	3423	3	0.00
18/08/2022	R213 On 02-November-23	11.13	Put	Bond Future	3710	4	3710	4	0.00
18/08/2022	R213 On 02-November-23	11.11	Put	Bond Future	3750	4	3750	4	0.00
18/08/2022	R213 On 02-November-23	11.12	Put	Bond Future	3730	4	3730	4	0.00
18/08/2022	R214 On 03-November-22			Bond Future	11.25	64.7228	11.2523	64.7228	25,381.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2022	R214 On 03-November-22	11.35	Call	Bond Future	2163	2	2163	2	0.00
18/08/2022	R214 On 03-November-22	11.36	Call	Bond Future	2194	2	2194	2	0.00
18/08/2022	R214 On 03-November-22	11.34	Call	Bond Future	2132	2	2132	2	0.00
18/08/2022	R214 On 03-November-22	11.36	Put	Bond Future	1613	2	1613	2	0.00
18/08/2022	R214 On 03-November-22	11.35	Put	Bond Future	1636	2	1636	2	0.00
18/08/2022	R214 On 03-November-22	11.34	Put	Bond Future	1659	2	1659	2	0.00
18/08/2022	R214 On 02-February-23			Bond Future	11.38	65.8288	11.3824	65.8288	64,507.00
18/08/2022	R214 On 02-February-23	11.09	Call	Bond Future	2139	2	2139	2	0.00
18/08/2022	R214 On 02-February-23	11.07	Call	Bond Future	2091	2	2091	2	0.00
18/08/2022	R214 On 02-February-23	11.08	Call	Bond Future	2115	2	2115	2	0.00
18/08/2022	R214 On 02-February-23	11.08	Put	Bond Future	3760	4	3760	4	0.00
18/08/2022	R214 On 02-February-23	11.07	Put	Bond Future	3791	4	3791	4	0.00
18/08/2022	R214 On 02-February-23	11.09	Put	Bond Future	3729	4	3729	4	0.00
18/08/2022	R214 On 04-May-23			Bond Future	11.48	63.8076	11.4838	63.8076	0.00
18/08/2022	R214 On 04-May-23	11.38	Call	Bond Future	3293	3	3293	3	0.00
18/08/2022	R214 On 04-May-23	11.36	Call	Bond Future	3240	3	3240	3	0.00
18/08/2022	R214 On 04-May-23	11.37	Call	Bond Future	3266	3	3266	3	0.00
18/08/2022	R214 On 04-May-23	11.37	Put	Bond Future	3869	4	3869	4	0.00
18/08/2022	R214 On 04-May-23	11.36	Put	Bond Future	3896	4	3896	4	0.00
18/08/2022	R214 On 04-May-23	11.38	Put	Bond Future	3842	4	3842	4	0.00
18/08/2022	R214 On 03-August-23			Bond Future	11.57	65.1210	11.5744	65.1210	0.00
18/08/2022	R214 On 03-August-23	12.16	Call	Bond Future	5875	6	5875	6	0.00
18/08/2022	R214 On 03-August-23	12.14	Call	Bond Future	5813	6	5813	6	0.00
18/08/2022	R214 On 03-August-23	12.15	Call	Bond Future	5844	6	5844	6	0.00
18/08/2022	R214 On 03-August-23	12.15	Put	Bond Future	2965	3	2965	3	0.00
18/08/2022	R214 On 03-August-23	12.14	Put	Bond Future	2982	3	2982	3	0.00
18/08/2022	R214 On 03-August-23	12.16	Put	Bond Future	2948	3	2948	3	0.00
18/08/2022	R214 On 02-November-23			Bond Future	11.70	63.0009	11.7028	63.0009	0.00
18/08/2022	R214 On 02-November-23	11.45	Call	Bond Future	3857	4	3857	4	0.00
18/08/2022	R214 On 02-November-23	11.47	Call	Bond Future	3907	4	3907	4	0.00
18/08/2022	R214 On 02-November-23	11.46	Call	Bond Future	3882	4	3882	4	0.00
18/08/2022	R214 On 02-November-23	11.46	Put	Bond Future	5140	5	5140	5	0.00
18/08/2022	R214 On 02-November-23	11.45	Put	Bond Future	5168	5	5168	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
18/08/2022	R214 On 02-November-23	11.47	Put	Bond Future	5112	5	5112	5	0.00
18/08/2022	R248 On 03-November-22			Bond Future	11.25	80.9645	11.2517	80.9645	258,880.00
18/08/2022	R248 On 03-November-22	10.00	Call	Bond Future	110	0	110	0	1,350.00
18/08/2022	R248 On 03-November-22	11.30	Call	Bond Future	2532	3	2532	3	0.00
18/08/2022	R248 On 03-November-22	11.31	Call	Bond Future	2570	3	2570	3	0.00
18/08/2022	R248 On 03-November-22	11.90	Call	Bond Future	5133	5	5133	5	0.00
18/08/2022	R248 On 03-November-22	10.70	Call	Bond Future	823	1	823	1	1,350.00
18/08/2022	R248 On 03-November-22	11.20	Call	Bond Future	2174	2	2174	2	0.00
18/08/2022	R248 On 03-November-22	11.32	Call	Bond Future	2607	3	2607	3	0.00
18/08/2022	R248 On 03-November-22	11.20	Put	Bond Future	2527	2	2527	2	0.00
18/08/2022	R248 On 03-November-22	11.30	Put	Bond Future	2204	2	2204	2	0.00
18/08/2022	R248 On 03-November-22	11.31	Put	Bond Future	2174	2	2174	2	0.00
18/08/2022	R248 On 03-November-22	10.70	Put	Bond Future	4744	5	4744	5	0.00
18/08/2022	R248 On 03-November-22	11.90	Put	Bond Future	922	1	922	1	0.00
18/08/2022	R248 On 03-November-22	11.32	Put	Bond Future	2144	2	2144	2	0.00
18/08/2022	R248 On 03-November-22	10.00	Put	Bond Future	9512	9	9512	9	0.00
18/08/2022	R248 On 02-February-23			Bond Future	11.38	82.3481	11.3813	82.3481	0.00
18/08/2022	R248 On 02-February-23	11.07	Call	Bond Future	2632	3	2632	3	0.00
18/08/2022	R248 On 02-February-23	11.10	Call	Bond Future	2725	3	2725	3	2,700.00
18/08/2022	R248 On 02-February-23	10.40	Call	Bond Future	1045	1	1045	1	2,700.00
18/08/2022	R248 On 02-February-23	11.06	Call	Bond Future	2602	3	2602	3	0.00
18/08/2022	R248 On 02-February-23	11.08	Call	Bond Future	2663	3	2663	3	0.00
18/08/2022	R248 On 02-February-23	11.08	Put	Bond Future	4721	5	4721	5	0.00
18/08/2022	R248 On 02-February-23	11.10	Put	Bond Future	4643	5	4643	5	0.00
18/08/2022	R248 On 02-February-23	11.06	Put	Bond Future	4800	5	4800	5	0.00
18/08/2022	R248 On 02-February-23	10.40	Put	Bond Future	8107	8	8107	8	0.00
18/08/2022	R248 On 02-February-23	11.07	Put	Bond Future	4760	5	4760	5	0.00
18/08/2022	R248 On 04-May-23			Bond Future	11.48	79.5059	11.4821	79.5059	0.00
18/08/2022	R248 On 04-May-23	11.33	Call	Bond Future	3979	4	3979	4	0.00
18/08/2022	R248 On 04-May-23	11.34	Call	Bond Future	4012	4	4012	4	0.00
18/08/2022	R248 On 04-May-23	11.35	Call	Bond Future	4046	4	4046	4	0.00
18/08/2022	R248 On 04-May-23	11.35	Put	Bond Future	4923	5	4923	5	0.00
18/08/2022	R248 On 04-May-23	11.34	Put	Bond Future	4956	5	4956	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
18/08/2022	R248 On 04-May-23	11.33	Put	Bond Future	4990	5	4990	5	0.00
18/08/2022	R248 On 03-August-23			Bond Future	11.57	81.1429	11.5722	81.1429	0.00
18/08/2022	R248 On 03-August-23	12.09	Call	Bond Future	7099	7	7099	7	0.00
18/08/2022	R248 On 03-August-23	12.10	Call	Bond Future	7137	7	7137	7	0.00
18/08/2022	R248 On 03-August-23	12.11	Call	Bond Future	7175	7	7175	7	0.00
18/08/2022	R248 On 03-August-23	12.11	Put	Bond Future	3823	4	3823	4	0.00
18/08/2022	R248 On 03-August-23	12.10	Put	Bond Future	3845	4	3845	4	0.00
18/08/2022	R248 On 03-August-23	12.09	Put	Bond Future	3867	4	3867	4	0.00
18/08/2022	R248 On 02-November-23			Bond Future	11.70	78.1712	11.6998	78.1712	0.00
18/08/2022	R248 On 02-November-23	11.49	Call	Bond Future	5070	5	5070	5	0.00
18/08/2022	R248 On 02-November-23	11.47	Call	Bond Future	5006	5	5006	5	0.00
18/08/2022	R248 On 02-November-23	11.48	Call	Bond Future	5038	5	5038	5	0.00
18/08/2022	R248 On 02-November-23	11.49	Put	Bond Future	6424	6	6424	6	0.00
18/08/2022	R248 On 02-November-23	11.47	Put	Bond Future	6492	6	6492	6	0.00
18/08/2022	R248 On 02-November-23	11.48	Put	Bond Future	6458	6	6458	6	0.00