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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
19/08/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2022	2025 On 03-November-22			Bond Future	166.55	166.2592	166.5519	166.2592	7,566.00
19/08/2022	2025 On 02-February-23			Bond Future	167.74	167.4402	167.7370	167.4402	1,918.00
19/08/2022	2025 On 04-May-23			Bond Future	171.02	170.7184	171.0195	170.7184	0.00
19/08/2022	2025 On 03-August-23			Bond Future	172.81	172.4981	172.8050	172.4981	0.00
19/08/2022	2025 On 02-November-23			Bond Future	175.96	175.6519	175.9647	175.6519	0.00
19/08/2022	2029 On 03-November-22			Bond Future	120.86	120.7726	120.8639	120.7726	1,519.00
19/08/2022	2029 On 02-February-23			Bond Future	122.96	122.8652	122.9572	122.8652	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
19/08/2022	2029 On 04-May-23			Bond Future	124.06	123.9716	124.0646	123.9716	0.00
19/08/2022	2029 On 03-August-23			Bond Future	126.64	126.5442	126.6383	126.5442	0.00
19/08/2022	2029 On 02-November-23			Bond Future	127.61	127.5141	127.6101	127.5141	0.00
19/08/2022	2030 On 03-November-22			Bond Future	10.42	90.6084	10.4158	90.6084	66,787.00
19/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	817	1	817	1	0.00
19/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	834	1	834	1	0.00
19/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	1039	1	1039	1	500.00
19/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	5362	6	5362	6	0.00
19/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	326	0	326	0	500.00
19/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	852	1	852	1	0.00
19/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	2320	2	2320	2	0.00
19/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	2039	2	2039	2	0.00
19/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	3699	3	3699	3	0.00
19/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	249	0	249	0	500.00
19/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	2349	2	2349	2	0.00
19/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	2379	2	2379	2	0.00
19/08/2022	2030 On 02-February-23			Bond Future	10.58	88.1510	10.5838	88.1510	5,200.00
19/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	5082	5	5082	5	5,000.00
19/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	3732	4	3732	4	0.00
19/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	3852	4	3852	4	0.00
19/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1145	1	1145	1	0.00
19/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	887	1	887	1	388.00
19/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	177	0	177	0	102.00
19/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	271	0	271	0	388.00
19/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1039	1	1039	1	0.00
19/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	835	1	835	1	0.00
19/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	4438	5	4438	5	5,000.00
19/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1114	1	1114	1	0.00
19/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1129	1	1129	1	0.00
19/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	848	1	848	1	0.00
19/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	325	0	325	0	0.00
19/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	255	0	255	0	0.00
19/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	688	1	688	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	4927	5	4927	5	102.00
19/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	8549	8	8549	8	0.00
19/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	7486	7	7486	7	0.00
19/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	7306	7	7306	7	0.00
19/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	6773	6	6773	6	0.00
19/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3967	4	3967	4	102.00
19/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3748	3	3748	3	0.00
19/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	1108	1	1108	1	0.00
19/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	1333	1	1333	1	388.00
19/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	4463	4	4463	4	0.00
19/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	4327	4	4327	4	0.00
19/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	4429	4	4429	4	0.00
19/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3810	3	3810	3	0.00
19/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3779	3	3779	3	0.00
19/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	1385	1	1385	1	0.00
19/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	911	1	911	1	0.00
19/08/2022	2030 On 04-May-23			Bond Future	10.72	89.8611	10.7227	89.8611	0.00
19/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	8216	9	8216	9	0.00
19/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	5188	6	5188	6	0.00
19/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	6495	7	6495	7	0.00
19/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	7995	8	7995	8	0.00
19/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	2339	3	2339	3	0.00
19/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	2582	3	2582	3	350.00
19/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	828	1	828	1	150.00
19/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	4364	5	4364	5	0.00
19/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	2091	2	2091	2	479.00
19/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	2296	3	2296	3	0.00
19/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	2317	3	2317	3	0.00
19/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	926	1	926	1	479.00
19/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	1055	1	1055	1	388.00
19/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	433	1	433	1	388.00
19/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	1351	2	1351	2	1,080.00
19/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	4543	4	4543	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	8145	8	8145	8	0.00
19/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	5944	6	5944	6	0.00
19/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	5249	5	5249	5	0.00
19/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	5625	5	5625	5	0.00
19/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	3155	3	3155	3	0.00
19/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	3177	3	3177	3	0.00
19/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	3410	3	3410	3	0.00
19/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	1749	2	1749	2	150.00
19/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	2897	3	2897	3	0.00
19/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	3132	3	3132	3	0.00
19/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	731	1	731	1	479.00
19/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	1035	1	1035	1	1,080.00
19/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	1420	1	1420	1	388.00
19/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	681	1	681	1	350.00
19/08/2022	2030 On 03-August-23			Bond Future	10.85	87.7021	10.8500	87.7021	0.00
19/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	7963	8	7963	8	0.00
19/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	4398	5	4398	5	0.00
19/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	8848	9	8848	9	0.00
19/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	4345	5	4345	5	0.00
19/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	4371	5	4371	5	0.00
19/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	2189	2	2189	2	1,012.00
19/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	2691	3	2691	3	350.00
19/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	3533	3	3533	3	0.00
19/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	2297	2	2297	2	0.00
19/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	2326	2	2326	2	0.00
19/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	820	1	820	1	350.00
19/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	4097	4	4097	4	0.00
19/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	1054	1	1054	1	1,012.00
19/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	2311	2	2311	2	0.00
19/08/2022	2030 On 02-November-23			Bond Future	11.03	89.2831	11.0312	89.2831	0.00
19/08/2022	2030 On 02-November-23	0000000	Call	Bond Future	2900	3	2900	3	0.00
19/08/2022	2030 On 02-November-23	0000000	Call	Bond Future	2879	3	2879	3	0.00
19/08/2022	2030 On 02-November-23	0000000	Call	Bond Future	2858	3	2858	3	0.00

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19/08/2022	2030 On 02-November-23	0000000	Put	Bond Future	3798	4	3798	4	0.00
19/08/2022	2030 On 02-November-23	0000000	Put	Bond Future	3778	3	3778	3	0.00
19/08/2022	2030 On 02-November-23	0000000	Put	Bond Future	3758	3	3758	3	0.00
19/08/2022	2032 On 03-November-22			Bond Future	10.87	86.3035	10.8680	86.3035	157,131.00
19/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	25	0	25	0	180.00
19/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	43	0	43	0	500.00
19/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	4097	5	4097	5	0.00
19/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	7215	8	7215	8	0.00
19/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	1240	2	1240	2	0.00
19/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	1263	2	1263	2	750.00
19/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	3712	4	3712	4	0.00
19/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	458	1	458	1	500.00
19/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	885	1	885	1	0.00
19/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	1022	1	1022	1	0.00
19/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	351	0	351	0	0.00
19/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	30	0	30	0	454.00
19/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	402	1	402	1	0.00
19/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	200	0	200	0	750.00
19/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	5321	5	5321	5	0.00
19/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	4414	4	4414	4	454.00
19/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	4189	4	4189	4	180.00
19/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	8370	8	8370	8	0.00
19/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	7797	7	7797	7	0.00
19/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	2643	2	2643	2	180.00
19/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	8660	8	8660	8	0.00
19/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	2879	2	2879	2	454.00
19/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	3970	4	3970	4	0.00
19/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	759	1	759	1	7,500.00
19/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	2300	2	2300	2	0.00
19/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	2330	2	2330	2	0.00
19/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	191	0	191	0	750.00
19/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	650	1	650	1	500.00
19/08/2022	2032 On 02-February-23			Bond Future	11.03	87.7788	11.0316	87.7788	18.00

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19/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	5282	6	5282	6	0.00
19/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	8689	9	8689	9	0.00
19/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1255	1	1255	1	0.00
19/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1273	1	1273	1	0.00
19/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	914	1	914	1	0.00
19/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	223	0	223	0	454.00
19/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	4761	5	4761	5	0.00
19/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1290	2	1290	2	0.00
19/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1474	2	1474	2	0.00
19/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1826	2	1826	2	750.00
19/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	998	1	998	1	500.00
19/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	294	0	294	0	500.00
19/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	626	1	626	1	750.00
19/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	6508	6	6508	6	0.00
19/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	8712	8	8712	8	0.00
19/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	5241	5	5241	5	0.00
19/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	3682	3	3682	3	0.00
19/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	4222	4	4222	4	454.00
19/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	4568	4	4568	4	0.00
19/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	1515	1	1515	1	0.00
19/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	9564	9	9564	9	0.00
19/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	5481	5	5481	5	454.00
19/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	4604	4	4604	4	0.00
19/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	4640	4	4640	4	0.00
19/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	560	0	560	0	750.00
19/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	1320	1	1320	1	500.00
19/08/2022	2032 On 04-May-23			Bond Future	11.17	85.3200	11.1656	85.3200	0.00
19/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	2023	2	2023	2	400.00
19/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	2566	3	2566	3	0.00
19/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	2589	3	2589	3	0.00
19/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	2612	3	2612	3	0.00
19/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	3870	4	3870	4	400.00
19/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	10848	11	10848	11	0.00

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19/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	590	1	590	1	400.00
19/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	3988	4	3988	4	0.00
19/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	4015	4	4015	4	0.00
19/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	4042	4	4042	4	0.00
19/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	4775	4	4775	4	0.00
19/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	2869	3	2869	3	0.00
19/08/2022	2032 On 03-August-23			Bond Future	11.28	87.0772	11.2843	87.0772	2,600.00
19/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	5089	5	5089	5	0.00
19/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	5118	6	5118	6	0.00
19/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	5538	6	5538	6	5,000.00
19/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	5148	6	5148	6	0.00
19/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2847	3	2847	3	0.00
19/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2636	2	2636	2	0.00
19/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2864	3	2864	3	0.00
19/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2881	3	2881	3	0.00
19/08/2022	2032 On 02-November-23			Bond Future	11.46	84.4916	11.4571	84.4916	0.00
19/08/2022	2032 On 02-November-23	0000000	Call	Bond Future	3467	4	3467	4	0.00
19/08/2022	2032 On 02-November-23	0000000	Call	Bond Future	3491	4	3491	4	0.00
19/08/2022	2032 On 02-November-23	0000000	Call	Bond Future	3514	4	3514	4	0.00
19/08/2022	2032 On 02-November-23	0000000	Put	Bond Future	4541	4	4541	4	0.00
19/08/2022	2032 On 02-November-23	0000000	Put	Bond Future	4566	4	4566	4	0.00
19/08/2022	2032 On 02-November-23	0000000	Put	Bond Future	4590	4	4590	4	0.00
19/08/2022	2033 On 03-November-22			Bond Future	113.67	113.3320	113.6657	113.3320	1,287.00
19/08/2022	2033 On 02-February-23			Bond Future	115.63	115.2953	115.6341	115.2953	6,141.00
19/08/2022	2033 On 04-May-23			Bond Future	116.51	116.1676	116.5123	116.1676	0.00
19/08/2022	2033 On 03-August-23			Bond Future	118.93	118.5780	118.9289	118.5780	0.00
19/08/2022	2033 On 02-November-23			Bond Future	119.67	119.3128	119.6707	119.3128	0.00
19/08/2022	2037 On 03-November-22			Bond Future	11.35	83.0723	11.3476	83.0723	66,015.00
19/08/2022	2037 On 03-November-22	0000000	Call	Bond Future	1914	2	1914	2	0.00
19/08/2022	2037 On 03-November-22	0000000	Call	Bond Future	1976	2	1976	2	0.00
19/08/2022	2037 On 03-November-22	0000000	Call	Bond Future	1945	2	1945	2	0.00
19/08/2022	2037 On 03-November-22	0000000	Put	Bond Future	2169	2	2169	2	0.00
19/08/2022	2037 On 03-November-22	0000000	Put	Bond Future	2198	2	2198	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2022	2037 On 03-November-22	0000000	Put	Bond Future	2140	2	2140	2	0.00
19/08/2022	2037 On 02-February-23			Bond Future	11.50	80.2359	11.4966	80.2359	71,477.00
19/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	2093	2	2093	2	636.00
19/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	1970	2	1970	2	0.00
19/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	4821	5	4821	5	0.00
19/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	1922	2	1922	2	0.00
19/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	1946	2	1946	2	0.00
19/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	4664	4	4664	4	0.00
19/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	4701	4	4701	4	0.00
19/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	4627	4	4627	4	0.00
19/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	4446	4	4446	4	0.00
19/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	2142	2	2142	2	636.00
19/08/2022	2037 On 04-May-23			Bond Future	11.62	81.7934	11.6228	81.7934	0.00
19/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	4432	5	4432	5	400.00
19/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	2339	3	2339	3	400.00
19/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	11671	12	11671	12	0.00
19/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	3067	3	3067	3	0.00
19/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	3040	3	3040	3	0.00
19/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	3013	3	3013	3	0.00
19/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	4885	5	4885	5	0.00
19/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	4853	4	4853	4	0.00
19/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	5826	5	5826	5	0.00
19/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	898	1	898	1	400.00
19/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	4821	4	4821	4	0.00
19/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	3543	3	3543	3	0.00
19/08/2022	2037 On 03-August-23			Bond Future	11.74	79.2187	11.7403	79.2187	0.00
19/08/2022	2037 On 03-August-23	0000000	Call	Bond Future	5820	6	5820	6	0.00
19/08/2022	2037 On 03-August-23	0000000	Call	Bond Future	5787	6	5787	6	0.00
19/08/2022	2037 On 03-August-23	0000000	Call	Bond Future	5755	6	5755	6	0.00
19/08/2022	2037 On 03-August-23	0000000	Put	Bond Future	3671	3	3671	3	0.00
19/08/2022	2037 On 03-August-23	0000000	Put	Bond Future	3650	3	3650	3	0.00
19/08/2022	2037 On 03-August-23	0000000	Put	Bond Future	3629	3	3629	3	0.00
19/08/2022	2037 On 02-November-23			Bond Future	11.89	80.6461	11.8908	80.6461	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2022	2037 On 02-November-23	0000000	Call	Bond Future	4020	4	4020	4	0.00
19/08/2022	2037 On 02-November-23	0000000	Call	Bond Future	3994	4	3994	4	0.00
19/08/2022	2037 On 02-November-23	0000000	Call	Bond Future	4047	4	4047	4	0.00
19/08/2022	2037 On 02-November-23	0000000	Put	Bond Future	5896	6	5896	6	0.00
19/08/2022	2037 On 02-November-23	0000000	Put	Bond Future	5865	5	5865	5	0.00
19/08/2022	2037 On 02-November-23	0000000	Put	Bond Future	5835	5	5835	5	0.00
19/08/2022	2038 On 03-November-22			Bond Future	128.64	127.5017	128.6360	127.5017	5,462.00
19/08/2022	2038 On 02-February-23			Bond Future	128.95	127.7989	128.9523	127.7989	0.00
19/08/2022	2038 On 04-May-23			Bond Future	131.48	130.3020	131.4767	130.3020	0.00
19/08/2022	2038 On 03-August-23			Bond Future	132.22	131.0237	132.2225	131.0237	0.00
19/08/2022	2038 On 02-November-23			Bond Future	134.64	133.4185	134.6396	133.4185	0.00
19/08/2022	2040 On 03-November-22			Bond Future	11.44	84.8518	11.4384	84.8518	61,725.00
19/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	82	0	82	0	2,250.00
19/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	663	1	663	1	2,250.00
19/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	2168	3	2168	3	0.00
19/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	2475	3	2475	3	0.00
19/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	1819	2	1819	2	0.00
19/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	517	1	517	1	1,078.00
19/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	4491	5	4491	5	0.00
19/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	6933	7	6933	7	0.00
19/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	2135	2	2135	2	0.00
19/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	1531	2	1531	2	1,078.00
19/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	2102	2	2102	2	0.00
19/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	3075	3	3075	3	0.00
19/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	2349	2	2349	2	0.00
19/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	1028	1	1028	1	0.00
19/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	2710	2	2710	2	0.00
19/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	2412	2	2412	2	0.00
19/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	2084	2	2084	2	0.00
19/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	4901	4	4901	4	0.00
19/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	467	0	467	0	1,078.00
19/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	2380	2	2380	2	0.00
19/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	9370	9	9370	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	5449	5	5449	5	0.00
19/08/2022	2040 On 02-February-23			Bond Future	11.58	81.7955	11.5828	81.7955	64,040.00
19/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	5209	6	5209	6	0.00
19/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	2006	2	2006	2	0.00
19/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	2031	2	2031	2	0.00
19/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	508	1	508	1	0.00
19/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	534	1	534	1	388.00
19/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	6011	6	6011	6	0.00
19/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	2239	3	2239	3	621.00
19/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	5889	6	5889	6	0.00
19/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	2056	2	2056	2	0.00
19/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	1608	2	1608	2	0.00
19/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	1673	2	1673	2	388.00
19/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	5714	5	5714	5	0.00
19/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	5030	5	5030	5	0.00
19/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	1942	2	1942	2	0.00
19/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	4753	4	4753	4	0.00
19/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	2254	2	2254	2	621.00
19/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	1892	2	1892	2	388.00
19/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	9871	9	9871	9	0.00
19/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	5852	5	5852	5	0.00
19/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	10068	10	10068	10	0.00
19/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	5071	5	5071	5	0.00
19/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	5112	5	5112	5	0.00
19/08/2022	2040 On 04-May-23			Bond Future	11.70	83.3835	11.7050	83.3835	0.00
19/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	11036	12	11036	12	0.00
19/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	3600	4	3600	4	486.00
19/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	2123	2	2123	2	388.00
19/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	3392	4	3392	4	0.00
19/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	3421	4	3421	4	0.00
19/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	1730	2	1730	2	486.00
19/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	904	1	904	1	388.00
19/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	8303	9	8303	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	3451	4	3451	4	0.00
19/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	5166	5	5166	5	0.00
19/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	2109	2	2109	2	388.00
19/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	8079	8	8079	8	0.00
19/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	1358	1	1358	1	486.00
19/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	11256	11	11256	11	0.00
19/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	5200	5	5200	5	0.00
19/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	5234	5	5234	5	0.00
19/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	7176	7	7176	7	0.00
19/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	5000	5	5000	5	0.00
19/08/2022	2040 On 03-August-23			Bond Future	11.82	80.5913	11.8189	80.5913	0.00
19/08/2022	2040 On 03-August-23	0000000	Call	Bond Future	6211	7	6211	7	0.00
19/08/2022	2040 On 03-August-23	0000000	Call	Bond Future	6246	7	6246	7	0.00
19/08/2022	2040 On 03-August-23	0000000	Call	Bond Future	6281	7	6281	7	0.00
19/08/2022	2040 On 03-August-23	0000000	Put	Bond Future	3860	4	3860	4	0.00
19/08/2022	2040 On 03-August-23	0000000	Put	Bond Future	3882	4	3882	4	0.00
19/08/2022	2040 On 03-August-23	0000000	Put	Bond Future	3905	4	3905	4	0.00
19/08/2022	2040 On 02-November-23			Bond Future	11.96	82.0433	11.9634	82.0433	0.00
19/08/2022	2040 On 02-November-23	0000000	Call	Bond Future	4314	5	4314	5	0.00
19/08/2022	2040 On 02-November-23	0000000	Call	Bond Future	4258	5	4258	5	0.00
19/08/2022	2040 On 02-November-23	0000000	Call	Bond Future	4286	5	4286	5	0.00
19/08/2022	2040 On 02-November-23	0000000	Put	Bond Future	6576	6	6576	6	0.00
19/08/2022	2040 On 02-November-23	0000000	Put	Bond Future	6509	6	6509	6	0.00
19/08/2022	2040 On 02-November-23	0000000	Put	Bond Future	6543	6	6543	6	0.00
19/08/2022	2044 On 03-November-22			Bond Future	11.42	81.8761	11.4208	81.8761	65,986.00
19/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	2204	3	2204	3	0.00
19/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	2238	3	2238	3	0.00
19/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	87	0	87	0	420.00
19/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	422	1	422	1	1,600.00
19/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	703	1	703	1	420.00
19/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	1912	2	1912	2	1,600.00
19/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	2272	3	2272	3	0.00
19/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	2343	2	2343	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	2706	2	2706	2	0.00
19/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	2374	2	2374	2	0.00
19/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	4931	4	4931	4	0.00
19/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	6092	6	6092	6	0.00
19/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	9547	9	9547	9	0.00
19/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	2406	2	2406	2	0.00
19/08/2022	2044 On 02-February-23			Bond Future	11.56	78.8941	11.5563	78.8941	33,819.00
19/08/2022	2044 On 02-February-23	0000000	Call	Bond Future	2278	3	2278	3	0.00
19/08/2022	2044 On 02-February-23	0000000	Call	Bond Future	2224	3	2224	3	0.00
19/08/2022	2044 On 02-February-23	0000000	Call	Bond Future	2251	3	2251	3	0.00
19/08/2022	2044 On 02-February-23	0000000	Put	Bond Future	4920	5	4920	5	0.00
19/08/2022	2044 On 02-February-23	0000000	Put	Bond Future	4960	5	4960	5	0.00
19/08/2022	2044 On 02-February-23	0000000	Put	Bond Future	4880	4	4880	4	0.00
19/08/2022	2044 On 04-May-23			Bond Future	11.67	80.4258	11.6704	80.4258	0.00
19/08/2022	2044 On 04-May-23	0000000	Call	Bond Future	3632	4	3632	4	0.00
19/08/2022	2044 On 04-May-23	0000000	Call	Bond Future	3571	4	3571	4	0.00
19/08/2022	2044 On 04-May-23	0000000	Call	Bond Future	3601	4	3601	4	0.00
19/08/2022	2044 On 04-May-23	0000000	Put	Bond Future	5201	5	5201	5	0.00
19/08/2022	2044 On 04-May-23	0000000	Put	Bond Future	5235	5	5235	5	0.00
19/08/2022	2044 On 04-May-23	0000000	Put	Bond Future	5167	5	5167	5	0.00
19/08/2022	2044 On 03-August-23			Bond Future	11.78	77.6980	11.7763	77.6980	0.00
19/08/2022	2044 On 03-August-23	0000000	Call	Bond Future	6455	7	6455	7	0.00
19/08/2022	2044 On 03-August-23	0000000	Call	Bond Future	6384	7	6384	7	0.00
19/08/2022	2044 On 03-August-23	0000000	Call	Bond Future	6420	7	6420	7	0.00
19/08/2022	2044 On 03-August-23	0000000	Put	Bond Future	4107	4	4107	4	0.00
19/08/2022	2044 On 03-August-23	0000000	Put	Bond Future	4131	4	4131	4	0.00
19/08/2022	2044 On 03-August-23	0000000	Put	Bond Future	4084	4	4084	4	0.00
19/08/2022	2044 On 02-November-23			Bond Future	11.91	79.0978	11.9106	79.0978	0.00
19/08/2022	2044 On 02-November-23	0000000	Call	Bond Future	4425	5	4425	5	0.00
19/08/2022	2044 On 02-November-23	0000000	Call	Bond Future	4454	5	4454	5	0.00
19/08/2022	2044 On 02-November-23	0000000	Call	Bond Future	4483	5	4483	5	0.00
19/08/2022	2044 On 02-November-23	0000000	Put	Bond Future	6596	6	6596	6	0.00
19/08/2022	2044 On 02-November-23	0000000	Put	Bond Future	6631	6	6631	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
19/08/2022	2044 On 02-November-23	0000000	Put	Bond Future	6665	6	6665	6	0.00
19/08/2022	2046 On 03-November-22			Bond Future	114.56	114.7345	114.5641	114.7345	15,983.00
19/08/2022	2046 On 02-February-23			Bond Future	116.55	116.7227	116.5486	116.7227	0.00
19/08/2022	2046 On 04-May-23			Bond Future	116.79	116.9677	116.7896	116.9677	0.00
19/08/2022	2046 On 03-August-23			Bond Future	119.21	119.3965	119.2140	119.3965	0.00
19/08/2022	2046 On 02-November-23			Bond Future	119.28	119.4669	119.2812	119.4669	0.00
19/08/2022	2050 On 03-November-22			Bond Future	116.92	117.1159	116.9227	117.1159	11,660.00
19/08/2022	2050 On 02-February-23			Bond Future	116.82	117.0220	116.8247	117.0220	0.00
19/08/2022	2050 On 04-May-23			Bond Future	119.11	119.3138	119.1116	119.3138	0.00
19/08/2022	2050 On 03-August-23			Bond Future	119.38	119.5878	119.3818	119.5878	0.00
19/08/2022	2050 On 02-November-23			Bond Future	121.56	121.7735	121.5640	121.7735	0.00
19/08/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2022	AL37 On 03-November-22			Index Future	830.80	833.5660	830.8010	833.5660	0.00
19/08/2022	AL37 On 02-February-23			Index Future	844.99	847.8040	844.9860	847.8040	0.00
19/08/2022	AL37 On 04-May-23			Index Future	861.31	864.1920	861.3120	864.1920	0.00
19/08/2022	AL37 On 03-August-23			Index Future	878.97	881.9170	878.9720	881.9170	0.00
19/08/2022	AL37 On 02-November-23			Index Future	894.86	897.8600	894.8640	897.8600	0.00
19/08/2022	AL7T On 03-November-22			Index Future	958.59	964.6450	958.5930	964.6450	0.00
19/08/2022	AL7T On 02-February-23			Index Future	974.96	981.1220	974.9610	981.1220	0.00
19/08/2022	AL7T On 04-May-23			Index Future	993.80	1000.0870	993.7980	1000.0870	0.00
19/08/2022	AL7T On 03-August-23			Index Future	1014.17	1020.5990	1014.1740	1020.5990	0.00
19/08/2022	AL7T On 02-November-23			Index Future	1032.51	1039.0500	1032.5110	1039.0500	0.00
19/08/2022	ALBI On 03-November-22			Index Future	842.77	848.2400	842.7660	848.2400	135.00
19/08/2022	ALBI On 02-February-23			Index Future	857.16	862.7290	857.1550	862.7290	0.00
19/08/2022	ALBI On 04-May-23			Index Future	873.72	879.4060	873.7160	879.4060	0.00
19/08/2022	ALBI On 03-August-23			Index Future	891.63	897.4420	891.6310	897.4420	0.00
19/08/2022	ALBI On 02-November-23			Index Future	907.75	913.6670	907.7520	913.6670	0.00
19/08/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2022	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
19/08/2022	C030 On	31-January-30		Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2022	C035 On	28-February-35		Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2022	C038 On	31-January-38		Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2022	C040 On	06-October-15		Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2022	C040 On	31-January-40		Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2022	C044 On	31-January-44		Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2022	C048 On	28-February-48		Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2022	C050 On	31-December-50		Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2022	C186 On	21-December-26		Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2022	C197 On	07-December-23		Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2022	C202 On	07-December-33		Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2022	C209 On	31-March-36		Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/08/2022	C210 On	31-March-28		Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2022	C213 On	28-February-31		Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2022	C214 On	28-February-41		Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2022	C223 On	25-January-23		Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2022	C226 On	25-January-23		Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2022	C303 On	14-August-15		Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2022	C303 On	28-February-33		Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2022	C333 On	15-September-33		Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2022	C442 On	25-April-42		Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2022	C446 On	31-March-46		Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2022	CS23 On	25-January-23		Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2022	CS26 On	02-April-26		Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2022	CS33 On	15-September-33		Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2022	ES33 On	03-November-22		Bond Future	12.16	73.9054	12.1645	73.9054	0.00
19/08/2022	ES33 On	02-February-23		Bond Future	12.37	75.1864	12.3656	75.1864	350.00
19/08/2022	ES33 On	04-May-23		Bond Future	12.54	72.8673	12.5356	72.8673	0.00
19/08/2022	ES33 On	03-August-23		Bond Future	12.69	74.3839	12.6930	74.3839	0.00
19/08/2022	ES33 On	02-November-23		Bond Future	12.90	71.9511	12.9042	71.9511	0.00
19/08/2022	ES42 On	03-November-22		Bond Future	12.50	71.9325	12.4993	71.9325	0.00
19/08/2022	ES42 On	02-February-23		Bond Future	12.68	73.1805	12.6763	73.1805	4,769.00
19/08/2022	ES42 On	04-May-23		Bond Future	12.83	70.3530	12.8336	70.3530	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2022	ES42 On 03-August-23			Bond Future	12.98	71.8206	12.9753	71.8206	0.00
19/08/2022	ES42 On 02-November-23			Bond Future	13.16	68.8698	13.1629	68.8698	0.00
19/08/2022	GOVI On 03-November-22			GOVI	831.09	836.5230	831.0910	836.5230	866.00
19/08/2022	GOVI On 03-November-22	0000000	Call	GOVI	106610	16	106610	16	0.00
19/08/2022	GOVI On 03-November-22	0000000	Call	GOVI	106810	16	106810	16	0.00
19/08/2022	GOVI On 03-November-22	0000000	Call	GOVI	106710	16	106710	16	0.00
19/08/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
19/08/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
19/08/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
19/08/2022	GOVI On 02-February-23			GOVI	845.28	850.8120	845.2820	850.8120	0.00
19/08/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
19/08/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
19/08/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
19/08/2022	GOVI On 02-February-23	0000000	Put	GOVI	55480	0	55480	0	0.00
19/08/2022	GOVI On 02-February-23	0000000	Put	GOVI	55380	0	55380	0	0.00
19/08/2022	GOVI On 02-February-23	0000000	Put	GOVI	55580	0	55580	0	0.00
19/08/2022	GOVI On 04-May-23			GOVI	861.61	867.2580	861.6130	867.2580	0.00
19/08/2022	GOVI On 04-May-23	0000000	Call	GOVI	87330	14	87330	14	0.00
19/08/2022	GOVI On 04-May-23	0000000	Call	GOVI	87530	14	87530	14	0.00
19/08/2022	GOVI On 04-May-23	0000000	Call	GOVI	87430	14	87430	14	0.00
19/08/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
19/08/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
19/08/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
19/08/2022	GOVI On 03-August-23			GOVI	879.28	885.0460	879.2790	885.0460	0.00
19/08/2022	GOVI On 03-August-23	0000000	Call	GOVI	420490	48	420490	48	0.00
19/08/2022	GOVI On 03-August-23	0000000	Call	GOVI	420590	48	420590	48	0.00
19/08/2022	GOVI On 03-August-23	0000000	Call	GOVI	420690	48	420690	48	0.00
19/08/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
19/08/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
19/08/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
19/08/2022	GOVI On 02-November-23			GOVI	895.18	901.0460	895.1770	901.0460	0.00
19/08/2022	GOVI On 02-November-23	0000000	Call	GOVI	93770	15	93770	15	0.00
19/08/2022	GOVI On 02-November-23	0000000	Call	GOVI	93670	15	93670	15	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2022	GOVI On 02-November-23	0000000	Call	GOVI	93570	15	93570	15	0.00
19/08/2022	GOVI On 02-November-23	0000000	Put	GOVI	0	0	0	0	0.00
19/08/2022	GOVI On 02-November-23	0000000	Put	GOVI	0	0	0	0	0.00
19/08/2022	GOVI On 02-November-23	0000000	Put	GOVI	0	0	0	0	0.00
19/08/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/08/2022	IGOV On 03-November-22			Index Future	322.11	321.6670	322.1080	321.6670	703.00
19/08/2022	IGOV On 02-February-23			Index Future	327.69	327.2400	327.6860	327.2400	0.00
19/08/2022	IGOV On 04-May-23			Index Future	334.09	333.6420	334.0940	333.6420	0.00
19/08/2022	IGOV On 03-August-23			Index Future	341.02	340.5590	341.0190	340.5590	0.00
19/08/2022	IGOV On 02-November-23			Index Future	347.26	346.7900	347.2580	346.7900	0.00
19/08/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
19/08/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
19/08/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
19/08/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
19/08/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
19/08/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
19/08/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/08/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/08/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
19/08/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/08/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/08/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
19/08/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/08/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/08/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/08/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/08/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/08/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/08/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.87	94.1650	5.8650	94.1650	0.00
19/08/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.46	93.5750	6.4550	93.5750	0.00
19/08/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.56	93.4800	6.5600	93.4800	0.00
19/08/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.98	93.0950	6.9750	93.0950	68.00
19/08/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.08	93.0000	7.0800	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
19/08/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.31	92.7800	7.3100	92.7800	0.00
19/08/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.40	92.7000	7.4000	92.7000	0.00
19/08/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.81	92.4400	7.8050	92.4400	0.00
19/08/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.91	92.2650	7.9050	92.2650	75.00
19/08/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.92	92.2600	7.9200	92.2600	272.00
19/08/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.92	92.2600	7.9200	92.2600	0.00
19/08/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.93	92.2650	7.9250	92.2650	0.00
19/08/2022	R023 On 03-November-22			Bond Future	7.25	101.6242	7.2472	101.6242	24,229.00
19/08/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
19/08/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
19/08/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
19/08/2022	R023 On 03-November-22	0000000	Put	Bond Future	302	0	302	0	0.00
19/08/2022	R023 On 03-November-22	0000000	Put	Bond Future	305	0	305	0	0.00
19/08/2022	R023 On 03-November-22	0000000	Put	Bond Future	299	0	299	0	0.00
19/08/2022	R035 On 03-November-22			Bond Future	11.19	87.0153	11.1908	87.0153	59,256.00
19/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	64	0	64	0	582.00
19/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	302	0	302	0	976.00
19/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	1860	2	1860	2	0.00
19/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	1890	2	1890	2	0.00
19/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	614	1	614	1	0.00
19/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	1920	2	1920	2	0.00
19/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	8331	9	8331	9	0.00
19/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	1469	2	1469	2	0.00
19/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	1630	2	1630	2	976.00
19/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	2659	2	2659	2	582.00
19/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	204	0	204	0	976.00
19/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	2160	2	2160	2	0.00
19/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	4370	4	4370	4	582.00
19/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	2189	2	2189	2	0.00
19/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	2462	2	2462	2	0.00
19/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	2218	2	2218	2	0.00
19/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	5765	5	5765	5	0.00
19/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	8679	8	8679	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
19/08/2022	R035 On 02-February-23			Bond Future	11.35	88.5017	11.3506	88.5017	106,331.00
19/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	5280	6	5280	6	0.00
19/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	10374	11	10374	11	0.00
19/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	2242	3	2242	3	976.00
19/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	2268	3	2268	3	0.00
19/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1779	2	1779	2	0.00
19/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1802	2	1802	2	0.00
19/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	787	1	787	1	976.00
19/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1325	2	1325	2	388.00
19/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	5129	6	5129	6	0.00
19/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1824	2	1824	2	0.00
19/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1362	2	1362	2	0.00
19/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1252	1	1252	1	0.00
19/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	352	0	352	0	582.00
19/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	378	0	378	0	0.00
19/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	405	0	405	0	388.00
19/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	9397	9	9397	9	0.00
19/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	9876	9	9876	9	0.00
19/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	5712	5	5712	5	0.00
19/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	5539	5	5539	5	0.00
19/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	5454	5	5454	5	582.00
19/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	7124	7	7124	7	0.00
19/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	4583	4	4583	4	0.00
19/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	575	1	575	1	976.00
19/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	9635	9	9635	9	0.00
19/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	4620	4	4620	4	0.00
19/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	4657	4	4657	4	0.00
19/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	3957	4	3957	4	582.00
19/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	3989	4	3989	4	0.00
19/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	1783	2	1783	2	388.00
19/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	1848	2	1848	2	0.00
19/08/2022	R035 On 04-May-23			Bond Future	11.48	85.7144	11.4763	85.7144	0.00
19/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	3142	3	3142	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	1400	2	1400	2	491.00
19/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	714	1	714	1	388.00
19/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	7258	8	7258	8	0.00
19/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	3008	3	3008	3	491.00
19/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	3088	3	3088	3	0.00
19/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	3115	3	3115	3	0.00
19/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	1714	2	1714	2	388.00
19/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	10041	11	10041	11	0.00
19/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	1207	1	1207	1	491.00
19/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	6847	6	6847	6	0.00
19/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	1985	2	1985	2	388.00
19/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	4599	4	4599	4	0.00
19/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	10599	10	10599	10	0.00
19/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	7642	7	7642	7	0.00
19/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	4753	4	4753	4	0.00
19/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	4660	4	4660	4	0.00
19/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	4630	4	4630	4	0.00
19/08/2022	R035 On 03-August-23			Bond Future	11.59	87.4783	11.5901	87.4783	0.00
19/08/2022	R035 On 03-August-23	0000000	Call	Bond Future	5699	6	5699	6	0.00
19/08/2022	R035 On 03-August-23	0000000	Call	Bond Future	5732	6	5732	6	0.00
19/08/2022	R035 On 03-August-23	0000000	Call	Bond Future	5764	6	5764	6	0.00
19/08/2022	R035 On 03-August-23	0000000	Put	Bond Future	3549	3	3549	3	0.00
19/08/2022	R035 On 03-August-23	0000000	Put	Bond Future	3570	3	3570	3	0.00
19/08/2022	R035 On 03-August-23	0000000	Put	Bond Future	3590	3	3590	3	0.00
19/08/2022	R035 On 02-November-23			Bond Future	11.75	84.5578	11.7530	84.5578	0.00
19/08/2022	R035 On 02-November-23	0000000	Call	Bond Future	3962	4	3962	4	0.00
19/08/2022	R035 On 02-November-23	0000000	Call	Bond Future	3910	4	3910	4	0.00
19/08/2022	R035 On 02-November-23	0000000	Call	Bond Future	3937	4	3937	4	0.00
19/08/2022	R035 On 02-November-23	0000000	Put	Bond Future	5756	5	5756	5	0.00
19/08/2022	R035 On 02-November-23	0000000	Put	Bond Future	5786	5	5786	5	0.00
19/08/2022	R035 On 02-November-23	0000000	Put	Bond Future	5727	5	5727	5	0.00
19/08/2022	R186 On 03-November-22			Bond Future	9.02	109.3477	9.0228	109.3477	64,280.00
19/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	144	0	144	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
19/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	824	1	824	1	0.00
19/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	362	0	362	0	0.00
19/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	343	0	343	0	0.00
19/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	352	0	352	0	0.00
19/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	2051	2	2051	2	0.00
19/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	1218	1	1218	1	4,310.00
19/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	2078	2	2078	2	0.00
19/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	2025	2	2025	2	0.00
19/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	2951	3	2951	3	0.00
19/08/2022	R186 On 02-February-23			Bond Future	9.19	105.9197	9.1895	105.9197	0.00
19/08/2022	R186 On 02-February-23	0000000	Call	Bond Future	451	1	451	1	0.00
19/08/2022	R186 On 02-February-23	0000000	Call	Bond Future	444	1	444	1	0.00
19/08/2022	R186 On 02-February-23	0000000	Call	Bond Future	437	1	437	1	0.00
19/08/2022	R186 On 02-February-23	0000000	Put	Bond Future	3338	3	3338	3	0.00
19/08/2022	R186 On 02-February-23	0000000	Put	Bond Future	3312	3	3312	3	0.00
19/08/2022	R186 On 02-February-23	0000000	Put	Bond Future	3285	3	3285	3	0.00
19/08/2022	R186 On 04-May-23			Bond Future	9.30	107.9732	9.3035	107.9732	0.00
19/08/2022	R186 On 04-May-23	0000000	Call	Bond Future	1125	1	1125	1	0.00
19/08/2022	R186 On 04-May-23	0000000	Call	Bond Future	1113	1	1113	1	0.00
19/08/2022	R186 On 04-May-23	0000000	Call	Bond Future	1139	1	1139	1	0.00
19/08/2022	R186 On 04-May-23	0000000	Put	Bond Future	2598	2	2598	2	0.00
19/08/2022	R186 On 04-May-23	0000000	Put	Bond Future	2617	2	2617	2	0.00
19/08/2022	R186 On 04-May-23	0000000	Put	Bond Future	2580	2	2580	2	0.00
19/08/2022	R186 On 03-August-23			Bond Future	9.39	104.8903	9.3883	104.8903	0.00
19/08/2022	R186 On 03-August-23	0000000	Call	Bond Future	2699	3	2699	3	0.00
19/08/2022	R186 On 03-August-23	0000000	Call	Bond Future	2662	3	2662	3	0.00
19/08/2022	R186 On 03-August-23	0000000	Call	Bond Future	2680	3	2680	3	0.00
19/08/2022	R186 On 03-August-23	0000000	Put	Bond Future	1670	2	1670	2	0.00
19/08/2022	R186 On 03-August-23	0000000	Put	Bond Future	1680	2	1680	2	0.00
19/08/2022	R186 On 03-August-23	0000000	Put	Bond Future	1660	2	1660	2	0.00
19/08/2022	R186 On 02-November-23			Bond Future	9.58	106.7816	9.5837	106.7816	0.00
19/08/2022	R186 On 02-November-23	0000000	Call	Bond Future	1904	2	1904	2	0.00
19/08/2022	R186 On 02-November-23	0000000	Call	Bond Future	1889	2	1889	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2022	R186 On 02-November-23	0000000	Call	Bond Future	1918	2	1918	2	0.00
19/08/2022	R186 On 02-November-23	0000000	Put	Bond Future	2413	2	2413	2	0.00
19/08/2022	R186 On 02-November-23	0000000	Put	Bond Future	2438	2	2438	2	0.00
19/08/2022	R186 On 02-November-23	0000000	Put	Bond Future	2426	2	2426	2	0.00
19/08/2022	R197 On 03-November-22			Bond Future	337.11	337.2532	337.1128	337.2532	831.00
19/08/2022	R197 On 02-February-23			Bond Future	334.13	334.2752	334.1307	334.2752	0.00
19/08/2022	R197 On 04-May-23			Bond Future	340.67	340.8235	340.6730	340.8235	0.00
19/08/2022	R197 On 03-August-23			Bond Future	338.60	338.7540	338.6024	338.7540	0.00
19/08/2022	R197 On 02-November-23			Bond Future	344.79	344.9433	344.7896	344.9433	0.00
19/08/2022	R202 On 03-November-22			Bond Future	248.92	248.6525	248.9191	248.6525	6,148.00
19/08/2022	R202 On 02-February-23			Bond Future	248.54	248.2750	248.5449	248.2750	460.00
19/08/2022	R202 On 04-May-23			Bond Future	253.41	253.1366	253.4096	253.1366	0.00
19/08/2022	R202 On 03-August-23			Bond Future	253.81	253.5326	253.8116	253.5326	0.00
19/08/2022	R202 On 02-November-23			Bond Future	258.45	258.1665	258.4514	258.1665	0.00
19/08/2022	R209 On 03-November-22			Bond Future	11.16	67.4602	11.1649	67.4602	20,187.00
19/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	107	0	107	0	7,750.00
19/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	1406	2	1406	2	0.00
19/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	1382	2	1382	2	0.00
19/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	2798	3	2798	3	0.00
19/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	473	1	473	1	0.00
19/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	1359	2	1359	2	0.00
19/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	7	0	7	0	6,000.00
19/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	19	0	19	0	0.00
19/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	1431	2	1431	2	0.00
19/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	4620	5	4620	5	0.00
19/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	511	0	511	0	7,750.00
19/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	2130	2	2130	2	0.00
19/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	4024	4	4024	4	0.00
19/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	9427	9	9427	9	0.00
19/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	10985	10	10985	10	0.00
19/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	2215	2	2215	2	6,000.00
19/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	1104	1	1104	1	0.00
19/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	2187	2	2187	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	2158	2	2158	2	0.00
19/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	6505	6	6505	6	6,000.00
19/08/2022	R209 On 02-February-23			Bond Future	11.30	68.6134	11.3022	68.6134	2,066.00
19/08/2022	R209 On 02-February-23	0000000	Call	Bond Future	1577	2	1577	2	0.00
19/08/2022	R209 On 02-February-23	0000000	Call	Bond Future	1537	2	1537	2	0.00
19/08/2022	R209 On 02-February-23	0000000	Call	Bond Future	1556	2	1556	2	0.00
19/08/2022	R209 On 02-February-23	0000000	Put	Bond Future	4184	4	4184	4	0.00
19/08/2022	R209 On 02-February-23	0000000	Put	Bond Future	4250	4	4250	4	0.00
19/08/2022	R209 On 02-February-23	0000000	Put	Bond Future	4217	4	4217	4	0.00
19/08/2022	R209 On 04-May-23			Bond Future	11.41	66.7915	11.4149	66.7915	1,250.00
19/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	6686	7	6686	7	0.00
19/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	2624	3	2624	3	0.00
19/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	2373	3	2373	3	0.00
19/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	2577	3	2577	3	0.00
19/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	2601	3	2601	3	0.00
19/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	801	1	801	1	7,500.00
19/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	8392	8	8392	8	0.00
19/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	4193	4	4193	4	0.00
19/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	4221	4	4221	4	0.00
19/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	4481	4	4481	4	7,500.00
19/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	4164	4	4164	4	0.00
19/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	1590	1	1590	1	7,500.00
19/08/2022	R209 On 03-August-23			Bond Future	11.51	68.1669	11.5144	68.1669	0.00
19/08/2022	R209 On 03-August-23	0000000	Call	Bond Future	5130	6	5130	6	0.00
19/08/2022	R209 On 03-August-23	0000000	Call	Bond Future	5072	5	5072	5	0.00
19/08/2022	R209 On 03-August-23	0000000	Call	Bond Future	5101	5	5101	5	0.00
19/08/2022	R209 On 03-August-23	0000000	Put	Bond Future	3044	3	3044	3	0.00
19/08/2022	R209 On 03-August-23	0000000	Put	Bond Future	3080	3	3080	3	0.00
19/08/2022	R209 On 03-August-23	0000000	Put	Bond Future	3062	3	3062	3	0.00
19/08/2022	R209 On 02-November-23			Bond Future	11.65	66.2479	11.6539	66.2479	0.00
19/08/2022	R209 On 02-November-23	0000000	Call	Bond Future	3509	4	3509	4	0.00
19/08/2022	R209 On 02-November-23	0000000	Call	Bond Future	3462	4	3462	4	0.00
19/08/2022	R209 On 02-November-23	0000000	Call	Bond Future	3486	4	3486	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2022	R209 On 02-November-23	0000000	Put	Bond Future	5019	5	5019	5	0.00
19/08/2022	R209 On 02-November-23	0000000	Put	Bond Future	5046	5	5046	5	0.00
19/08/2022	R209 On 02-November-23	0000000	Put	Bond Future	4993	5	4993	5	0.00
19/08/2022	R210 On 03-November-22			Bond Future	227.77	227.4912	227.7671	227.4912	732.00
19/08/2022	R210 On 02-February-23			Bond Future	231.71	231.4330	231.7121	231.4330	300.00
19/08/2022	R210 On 04-May-23			Bond Future	233.15	232.8705	233.1537	232.8705	0.00
19/08/2022	R210 On 03-August-23			Bond Future	237.99	237.7041	237.9916	237.7041	0.00
19/08/2022	R210 On 02-November-23			Bond Future	239.14	238.8484	239.1417	238.8484	0.00
19/08/2022	R213 On 03-November-22			Bond Future	10.74	81.6403	10.7401	81.6403	34,281.00
19/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	18	0	18	0	200.00
19/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	211	0	211	0	0.00
19/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	872	1	872	1	0.00
19/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	546	1	546	1	0.00
19/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	316	0	316	0	0.00
19/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	23	0	23	0	476.00
19/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	837	1	837	1	0.00
19/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	854	1	854	1	0.00
19/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	820	1	820	1	0.00
19/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	2575	2	2575	2	200.00
19/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	2514	2	2514	2	0.00
19/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	2544	2	2544	2	0.00
19/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	7715	7	7715	7	0.00
19/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	3975	4	3975	4	200.00
19/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	3173	3	3173	3	476.00
19/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	2483	2	2483	2	0.00
19/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	4567	4	4567	4	476.00
19/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	8026	7	8026	7	0.00
19/08/2022	R213 On 02-February-23			Bond Future	10.91	83.0349	10.9097	83.0349	0.00
19/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	1354	2	1354	2	912.00
19/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	1019	1	1019	1	0.00
19/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	1005	1	1005	1	0.00
19/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	197	0	197	0	476.00
19/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	753	1	753	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	6296	7	6296	7	0.00
19/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	1033	1	1033	1	0.00
19/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	1218	1	1218	1	0.00
19/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	3816	3	3816	3	476.00
19/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	697	1	697	1	912.00
19/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	4235	4	4235	4	0.00
19/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	3574	3	3574	3	0.00
19/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	8688	8	8688	8	0.00
19/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	4982	5	4982	5	476.00
19/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	4269	4	4269	4	0.00
19/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	4202	4	4202	4	0.00
19/08/2022	R213 On 04-May-23			Bond Future	11.04	81.0922	11.0414	81.0922	0.00
19/08/2022	R213 On 04-May-23	0000000	Call	Bond Future	2264	3	2264	3	0.00
19/08/2022	R213 On 04-May-23	0000000	Call	Bond Future	2243	3	2243	3	0.00
19/08/2022	R213 On 04-May-23	0000000	Call	Bond Future	2284	3	2284	3	0.00
19/08/2022	R213 On 04-May-23	0000000	Put	Bond Future	3590	3	3590	3	0.00
19/08/2022	R213 On 04-May-23	0000000	Put	Bond Future	3639	3	3639	3	0.00
19/08/2022	R213 On 04-May-23	0000000	Put	Bond Future	3614	3	3614	3	0.00
19/08/2022	R213 On 03-August-23			Bond Future	11.16	82.7600	11.1596	82.7600	0.00
19/08/2022	R213 On 03-August-23	0000000	Call	Bond Future	4441	5	4441	5	0.00
19/08/2022	R213 On 03-August-23	0000000	Call	Bond Future	4415	5	4415	5	0.00
19/08/2022	R213 On 03-August-23	0000000	Call	Bond Future	4468	5	4468	5	0.00
19/08/2022	R213 On 03-August-23	0000000	Put	Bond Future	2482	2	2482	2	0.00
19/08/2022	R213 On 03-August-23	0000000	Put	Bond Future	2497	2	2497	2	0.00
19/08/2022	R213 On 03-August-23	0000000	Put	Bond Future	2467	2	2467	2	0.00
19/08/2022	R213 On 02-November-23			Bond Future	11.34	80.7054	11.3389	80.7054	0.00
19/08/2022	R213 On 02-November-23	0000000	Call	Bond Future	3102	3	3102	3	0.00
19/08/2022	R213 On 02-November-23	0000000	Call	Bond Future	3080	3	3080	3	0.00
19/08/2022	R213 On 02-November-23	0000000	Call	Bond Future	3123	3	3123	3	0.00
19/08/2022	R213 On 02-November-23	0000000	Put	Bond Future	4006	4	4006	4	0.00
19/08/2022	R213 On 02-November-23	0000000	Put	Bond Future	4049	4	4049	4	0.00
19/08/2022	R213 On 02-November-23	0000000	Put	Bond Future	4028	4	4028	4	0.00
19/08/2022	R214 On 03-November-22			Bond Future	11.36	64.6749	11.3589	64.6749	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
19/08/2022	R214 On 03-November-22	0000000	Call	Bond Future	1843	2	1843	2	0.00
19/08/2022	R214 On 03-November-22	0000000	Call	Bond Future	1871	2	1871	2	0.00
19/08/2022	R214 On 03-November-22	0000000	Call	Bond Future	1815	2	1815	2	0.00
19/08/2022	R214 On 03-November-22	0000000	Put	Bond Future	1865	2	1865	2	0.00
19/08/2022	R214 On 03-November-22	0000000	Put	Bond Future	1891	2	1891	2	0.00
19/08/2022	R214 On 03-November-22	0000000	Put	Bond Future	1917	2	1917	2	0.00
19/08/2022	R214 On 02-February-23			Bond Future	11.49	65.7796	11.4930	65.7796	64,507.00
19/08/2022	R214 On 02-February-23	0000000	Call	Bond Future	1887	2	1887	2	0.00
19/08/2022	R214 On 02-February-23	0000000	Call	Bond Future	1842	2	1842	2	0.00
19/08/2022	R214 On 02-February-23	0000000	Call	Bond Future	1864	2	1864	2	0.00
19/08/2022	R214 On 02-February-23	0000000	Put	Bond Future	4095	4	4095	4	0.00
19/08/2022	R214 On 02-February-23	0000000	Put	Bond Future	4128	4	4128	4	0.00
19/08/2022	R214 On 02-February-23	0000000	Put	Bond Future	4062	4	4062	4	0.00
19/08/2022	R214 On 04-May-23			Bond Future	11.60	63.7568	11.5982	63.7568	0.00
19/08/2022	R214 On 04-May-23	0000000	Call	Bond Future	2994	3	2994	3	0.00
19/08/2022	R214 On 04-May-23	0000000	Call	Bond Future	2943	3	2943	3	0.00
19/08/2022	R214 On 04-May-23	0000000	Call	Bond Future	2968	3	2968	3	0.00
19/08/2022	R214 On 04-May-23	0000000	Put	Bond Future	4168	4	4168	4	0.00
19/08/2022	R214 On 04-May-23	0000000	Put	Bond Future	4196	4	4196	4	0.00
19/08/2022	R214 On 04-May-23	0000000	Put	Bond Future	4140	4	4140	4	0.00
19/08/2022	R214 On 03-August-23			Bond Future	11.69	65.0688	11.6928	65.0688	0.00
19/08/2022	R214 On 03-August-23	0000000	Call	Bond Future	5485	6	5485	6	0.00
19/08/2022	R214 On 03-August-23	0000000	Call	Bond Future	5425	6	5425	6	0.00
19/08/2022	R214 On 03-August-23	0000000	Call	Bond Future	5455	6	5455	6	0.00
19/08/2022	R214 On 03-August-23	0000000	Put	Bond Future	3186	3	3186	3	0.00
19/08/2022	R214 On 03-August-23	0000000	Put	Bond Future	3204	3	3204	3	0.00
19/08/2022	R214 On 03-August-23	0000000	Put	Bond Future	3168	3	3168	3	0.00
19/08/2022	R214 On 02-November-23			Bond Future	11.83	62.9480	11.8255	62.9480	0.00
19/08/2022	R214 On 02-November-23	0000000	Call	Bond Future	3556	4	3556	4	0.00
19/08/2022	R214 On 02-November-23	0000000	Call	Bond Future	3603	4	3603	4	0.00
19/08/2022	R214 On 02-November-23	0000000	Call	Bond Future	3580	4	3580	4	0.00
19/08/2022	R214 On 02-November-23	0000000	Put	Bond Future	5458	5	5458	5	0.00
19/08/2022	R214 On 02-November-23	0000000	Put	Bond Future	5487	5	5487	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2022	R214 On 02-November-23	0000000	Put	Bond Future	5429	5	5429	5	0.00
19/08/2022	R248 On 03-November-22			Bond Future	11.35	80.7984	11.3533	80.7984	258,752.00
19/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	77	0	77	0	1,350.00
19/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	2164	3	2164	3	0.00
19/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	2198	3	2198	3	0.00
19/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	4607	5	4607	5	0.00
19/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	650	1	650	1	1,350.00
19/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	1838	2	1838	2	0.00
19/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	2233	3	2233	3	0.00
19/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	2878	3	2878	3	0.00
19/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	2523	2	2523	2	0.00
19/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	2490	2	2490	2	0.00
19/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	5259	5	5259	5	0.00
19/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	1083	1	1083	1	0.00
19/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	2457	2	2457	2	0.00
19/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	10166	10	10166	10	0.00
19/08/2022	R248 On 02-February-23			Bond Future	11.49	82.1786	11.4869	82.1786	0.00
19/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	2334	3	2334	3	0.00
19/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	2419	3	2419	3	2,700.00
19/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	888	1	888	1	2,700.00
19/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	2305	3	2305	3	0.00
19/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	2362	3	2362	3	0.00
19/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	5120	5	5120	5	0.00
19/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	5037	5	5037	5	0.00
19/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	5203	5	5203	5	0.00
19/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	8651	8	8651	8	0.00
19/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	5161	5	5161	5	0.00
19/08/2022	R248 On 04-May-23			Bond Future	11.59	79.3325	11.5916	79.3325	0.00
19/08/2022	R248 On 04-May-23	0000000	Call	Bond Future	3629	4	3629	4	0.00
19/08/2022	R248 On 04-May-23	0000000	Call	Bond Future	3660	4	3660	4	0.00
19/08/2022	R248 On 04-May-23	0000000	Call	Bond Future	3692	4	3692	4	0.00
19/08/2022	R248 On 04-May-23	0000000	Put	Bond Future	5282	5	5282	5	0.00
19/08/2022	R248 On 04-May-23	0000000	Put	Bond Future	5318	5	5318	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2022	R248 On 04-May-23	0000000	Put	Bond Future	5354	5	5354	5	0.00
19/08/2022	R248 On 03-August-23			Bond Future	11.69	80.9653	11.6857	80.9653	0.00
19/08/2022	R248 On 03-August-23	0000000	Call	Bond Future	6641	7	6641	7	0.00
19/08/2022	R248 On 03-August-23	0000000	Call	Bond Future	6678	7	6678	7	0.00
19/08/2022	R248 On 03-August-23	0000000	Call	Bond Future	6714	7	6714	7	0.00
19/08/2022	R248 On 03-August-23	0000000	Put	Bond Future	4092	4	4092	4	0.00
19/08/2022	R248 On 03-August-23	0000000	Put	Bond Future	4115	4	4115	4	0.00
19/08/2022	R248 On 03-August-23	0000000	Put	Bond Future	4139	4	4139	4	0.00
19/08/2022	R248 On 02-November-23			Bond Future	11.82	77.9906	11.8176	77.9906	0.00
19/08/2022	R248 On 02-November-23	0000000	Call	Bond Future	4701	5	4701	5	0.00
19/08/2022	R248 On 02-November-23	0000000	Call	Bond Future	4640	5	4640	5	0.00
19/08/2022	R248 On 02-November-23	0000000	Call	Bond Future	4671	5	4671	5	0.00
19/08/2022	R248 On 02-November-23	0000000	Put	Bond Future	6798	6	6798	6	0.00
19/08/2022	R248 On 02-November-23	0000000	Put	Bond Future	6868	6	6868	6	0.00
19/08/2022	R248 On 02-November-23	0000000	Put	Bond Future	6833	6	6833	6	0.00