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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 31/08/2022 TO: 31/08/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2022	2025 On 03-November-22			Bond Future	167.67	167.5568	167.6747	167.5568	7,366.00
31/08/2022	2025 On 02-February-23			Bond Future	169.01	168.8984	169.0119	168.8984	1,936.00
31/08/2022	2025 On 04-May-23			Bond Future	172.26	172.1478	172.2605	172.1478	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
31/08/2022	2025 On 03-August-23			Bond Future	173.92	173.8092	173.9219	173.8092	0.00
31/08/2022	2025 On 02-November-23			Bond Future	177.18	177.0671	177.1827	177.0671	0.00
31/08/2022	2029 On 03-November-22			Bond Future	122.63	122.3759	122.6260	122.3759	1,519.00
31/08/2022	2029 On 02-February-23			Bond Future	124.86	124.6103	124.8602	124.6103	728.00
31/08/2022	2029 On 04-May-23			Bond Future	125.95	125.6958	125.9482	125.6958	0.00
31/08/2022	2029 On 03-August-23			Bond Future	128.47	128.2101	128.4661	128.2101	0.00
31/08/2022	2029 On 02-November-23			Bond Future	129.51	129.2526	129.5138	129.2526	0.00
31/08/2022	2030 On 03-November-22			Bond Future	10.56	89.8648	89.4196	89.8648	66,663.00
31/08/2022	2030 On 03-November-22	10.08	Call	Bond Future	404	1	0	1	0.00
31/08/2022	2030 On 03-November-22	10.09	Call	Bond Future	417	1	0	1	0.00
31/08/2022	2030 On 03-November-22	10.20	Call	Bond Future	571	1	1	1	500.00
31/08/2022	2030 On 03-November-22	11.57	Call	Bond Future	4676	5	5	5	0.00
31/08/2022	2030 On 03-November-22	9.70	Call	Bond Future	106	0	0	0	500.00
31/08/2022	2030 On 03-November-22	10.10	Call	Bond Future	430	1	0	1	0.00
31/08/2022	2030 On 03-November-22	10.10	Put	Bond Future	2567	2	3	2	0.00
31/08/2022	2030 On 03-November-22	10.20	Put	Bond Future	2240	2	2	2	0.00
31/08/2022	2030 On 03-November-22	9.70	Put	Bond Future	4148	4	4	4	0.00
31/08/2022	2030 On 03-November-22	11.57	Put	Bond Future	232	0	0	0	500.00
31/08/2022	2030 On 03-November-22	10.09	Put	Bond Future	2601	2	3	2	0.00
31/08/2022	2030 On 03-November-22	10.08	Put	Bond Future	2636	2	3	2	0.00
31/08/2022	2030 On 02-February-23			Bond Future	10.72	87.4781	87.0215	87.4781	5,200.00
31/08/2022	2030 On 02-February-23	11.55	Call	Bond Future	4474	5	4	5	5,000.00
31/08/2022	2030 On 02-February-23	11.12	Call	Bond Future	3158	3	3	3	0.00
31/08/2022	2030 On 02-February-23	11.16	Call	Bond Future	3273	4	3	4	0.00
31/08/2022	2030 On 02-February-23	10.01	Call	Bond Future	813	1	1	1	0.00
31/08/2022	2030 On 02-February-23	9.83	Call	Bond Future	614	1	1	1	388.00
31/08/2022	2030 On 02-February-23	8.81	Call	Bond Future	111	0	0	0	102.00
31/08/2022	2030 On 02-February-23	9.08	Call	Bond Future	176	0	0	0	388.00
31/08/2022	2030 On 02-February-23	9.94	Call	Bond Future	730	1	1	1	0.00
31/08/2022	2030 On 02-February-23	9.79	Call	Bond Future	575	1	1	1	0.00
31/08/2022	2030 On 02-February-23	11.35	Call	Bond Future	3842	4	4	4	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2022	2030 On 02-February-23	9.99	Call	Bond Future	788	1	1	1	0.00
31/08/2022	2030 On 02-February-23	10.00	Call	Bond Future	800	1	1	1	0.00
31/08/2022	2030 On 02-February-23	9.80	Call	Bond Future	584	1	1	1	0.00
31/08/2022	2030 On 02-February-23	9.20	Call	Bond Future	214	0	0	0	0.00
31/08/2022	2030 On 02-February-23	9.04	Call	Bond Future	164	0	0	0	0.00
31/08/2022	2030 On 02-February-23	9.66	Call	Bond Future	462	1	0	1	0.00
31/08/2022	2030 On 02-February-23	9.66	Put	Bond Future	5302	5	5	5	102.00
31/08/2022	2030 On 02-February-23	8.81	Put	Bond Future	9083	9	9	9	0.00
31/08/2022	2030 On 02-February-23	9.04	Put	Bond Future	7996	8	8	8	0.00
31/08/2022	2030 On 02-February-23	9.08	Put	Bond Future	7810	7	8	7	0.00
31/08/2022	2030 On 02-February-23	9.20	Put	Bond Future	7262	7	7	7	0.00
31/08/2022	2030 On 02-February-23	9.94	Put	Bond Future	4258	4	4	4	102.00
31/08/2022	2030 On 02-February-23	10.01	Put	Bond Future	4016	4	4	4	0.00
31/08/2022	2030 On 02-February-23	11.35	Put	Bond Future	1113	1	1	1	0.00
31/08/2022	2030 On 02-February-23	11.16	Put	Bond Future	1355	1	1	1	388.00
31/08/2022	2030 On 02-February-23	9.79	Put	Bond Future	4803	4	5	4	0.00
31/08/2022	2030 On 02-February-23	9.83	Put	Bond Future	4654	4	5	4	0.00
31/08/2022	2030 On 02-February-23	9.80	Put	Bond Future	4765	4	5	4	0.00
31/08/2022	2030 On 02-February-23	9.99	Put	Bond Future	4084	4	4	4	0.00
31/08/2022	2030 On 02-February-23	10.00	Put	Bond Future	4050	4	4	4	0.00
31/08/2022	2030 On 02-February-23	11.12	Put	Bond Future	1411	1	1	1	0.00
31/08/2022	2030 On 02-February-23	11.55	Put	Bond Future	902	1	1	1	0.00
31/08/2022	2030 On 04-May-23			Bond Future	10.87	89.1436	88.6767	89.1436	0.00
31/08/2022	2030 On 04-May-23	12.57	Call	Bond Future	7575	8	8	8	0.00
31/08/2022	2030 On 04-May-23	11.62	Call	Bond Future	4571	5	5	5	0.00
31/08/2022	2030 On 04-May-23	12.04	Call	Bond Future	5856	6	6	6	0.00
31/08/2022	2030 On 04-May-23	12.50	Call	Bond Future	7343	8	7	8	0.00
31/08/2022	2030 On 04-May-23	10.54	Call	Bond Future	1875	2	2	2	0.00
31/08/2022	2030 On 04-May-23	10.65	Call	Bond Future	2094	2	2	2	350.00
31/08/2022	2030 On 04-May-23	9.58	Call	Bond Future	614	1	1	1	150.00
31/08/2022	2030 On 04-May-23	10.00	Call	Bond Future	1025	1	1	1	1,080.00
31/08/2022	2030 On 04-May-23	11.34	Call	Bond Future	3772	4	4	4	0.00
31/08/2022	2030 On 04-May-23	10.42	Call	Bond Future	1653	2	2	2	479.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2022	2030 On 04-May-23	10.52	Call	Bond Future	1836	2	2	2	0.00
31/08/2022	2030 On 04-May-23	10.53	Call	Bond Future	1855	2	2	2	0.00
31/08/2022	2030 On 04-May-23	9.67	Call	Bond Future	682	1	1	1	479.00
31/08/2022	2030 On 04-May-23	9.78	Call	Bond Future	777	1	1	1	388.00
31/08/2022	2030 On 04-May-23	9.03	Call	Bond Future	313	0	0	0	388.00
31/08/2022	2030 On 04-May-23	9.03	Put	Bond Future	8669	8	9	8	0.00
31/08/2022	2030 On 04-May-23	9.58	Put	Bond Future	6374	6	6	6	0.00
31/08/2022	2030 On 04-May-23	9.78	Put	Bond Future	5615	5	6	5	0.00
31/08/2022	2030 On 04-May-23	9.67	Put	Bond Future	6025	6	6	6	0.00
31/08/2022	2030 On 04-May-23	10.53	Put	Bond Future	3337	3	3	3	0.00
31/08/2022	2030 On 04-May-23	10.52	Put	Bond Future	3361	3	3	3	0.00
31/08/2022	2030 On 04-May-23	10.42	Put	Bond Future	3617	3	4	3	0.00
31/08/2022	2030 On 04-May-23	11.34	Put	Bond Future	1801	2	2	2	150.00
31/08/2022	2030 On 04-May-23	10.00	Put	Bond Future	4862	5	5	5	0.00
31/08/2022	2030 On 04-May-23	10.65	Put	Bond Future	3053	3	3	3	0.00
31/08/2022	2030 On 04-May-23	10.54	Put	Bond Future	3312	3	3	3	0.00
31/08/2022	2030 On 04-May-23	12.50	Put	Bond Future	723	1	1	1	479.00
31/08/2022	2030 On 04-May-23	12.04	Put	Bond Future	1039	1	1	1	1,080.00
31/08/2022	2030 On 04-May-23	11.62	Put	Bond Future	1447	1	1	1	388.00
31/08/2022	2030 On 04-May-23	12.57	Put	Bond Future	684	1	1	1	350.00
31/08/2022	2030 On 03-August-23			Bond Future	11.02	86.9017	86.4245	86.9017	0.00
31/08/2022	2030 On 03-August-23	12.59	Call	Bond Future	7223	8	7	8	0.00
31/08/2022	2030 On 03-August-23	11.36	Call	Bond Future	3704	4	4	4	0.00
31/08/2022	2030 On 03-August-23	12.89	Call	Bond Future	8158	9	8	9	0.00
31/08/2022	2030 On 03-August-23	11.34	Call	Bond Future	3653	4	4	4	0.00
31/08/2022	2030 On 03-August-23	11.35	Call	Bond Future	3678	4	4	4	0.00
31/08/2022	2030 On 03-August-23	10.40	Call	Bond Future	1685	2	2	2	1,012.00
31/08/2022	2030 On 03-August-23	10.65	Call	Bond Future	2121	2	2	2	350.00
31/08/2022	2030 On 03-August-23	10.65	Put	Bond Future	3688	3	4	3	0.00
31/08/2022	2030 On 03-August-23	11.36	Put	Bond Future	2329	2	2	2	0.00
31/08/2022	2030 On 03-August-23	11.34	Put	Bond Future	2359	2	2	2	0.00
31/08/2022	2030 On 03-August-23	12.89	Put	Bond Future	855	1	1	1	350.00
31/08/2022	2030 On 03-August-23	10.40	Put	Bond Future	4319	4	4	4	0.00

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31/08/2022	2030 On 03-August-23	12.59	Put	Bond Future	1040	1	1	1	1,012.00
31/08/2022	2030 On 03-August-23	11.35	Put	Bond Future	2344	2	2	2	0.00
31/08/2022	2030 On 02-November-23			Bond Future	11.20	88.5099	88.0242	88.5099	0.00
31/08/2022	2030 On 02-November-23	10.82	Call	Bond Future	2412	3	2	3	0.00
31/08/2022	2030 On 02-November-23	10.81	Call	Bond Future	2393	3	2	3	0.00
31/08/2022	2030 On 02-November-23	10.80	Call	Bond Future	2374	3	2	3	0.00
31/08/2022	2030 On 02-November-23	10.80	Put	Bond Future	4011	4	4	4	0.00
31/08/2022	2030 On 02-November-23	10.81	Put	Bond Future	3989	4	4	4	0.00
31/08/2022	2030 On 02-November-23	10.82	Put	Bond Future	3967	4	4	4	0.00
31/08/2022	2032 On 03-November-22			Bond Future	11.01	85.4394	84.9392	85.4394	168,763.00
31/08/2022	2032 On 03-November-22	9.31	Call	Bond Future	3	0	0	0	180.00
31/08/2022	2032 On 03-November-22	9.46	Call	Bond Future	6	0	0	0	500.00
31/08/2022	2032 On 03-November-22	11.55	Call	Bond Future	3309	4	3	4	0.00
31/08/2022	2032 On 03-November-22	12.30	Call	Bond Future	6426	7	6	7	0.00
31/08/2022	2032 On 03-November-22	10.66	Call	Bond Future	690	1	1	1	0.00
31/08/2022	2032 On 03-November-22	10.67	Call	Bond Future	708	1	1	1	750.00
31/08/2022	2032 On 03-November-22	11.45	Call	Bond Future	2932	3	3	3	0.00
31/08/2022	2032 On 03-November-22	10.21	Call	Bond Future	167	0	0	0	500.00
31/08/2022	2032 On 03-November-22	10.49	Call	Bond Future	429	1	0	1	0.00
31/08/2022	2032 On 03-November-22	10.56	Call	Bond Future	527	1	1	1	0.00
31/08/2022	2032 On 03-November-22	10.11	Call	Bond Future	112	0	0	0	0.00
31/08/2022	2032 On 03-November-22	9.36	Call	Bond Future	4	0	0	0	454.00
31/08/2022	2032 On 03-November-22	10.16	Call	Bond Future	137	0	0	0	0.00
31/08/2022	2032 On 03-November-22	9.92	Call	Bond Future	50	0	0	0	750.00
31/08/2022	2032 On 03-November-22	9.92	Put	Bond Future	5924	5	6	5	0.00
31/08/2022	2032 On 03-November-22	10.11	Put	Bond Future	4927	4	5	4	454.00
31/08/2022	2032 On 03-November-22	10.16	Put	Bond Future	4676	4	5	4	180.00
31/08/2022	2032 On 03-November-22	9.36	Put	Bond Future	9096	9	9	9	0.00
31/08/2022	2032 On 03-November-22	9.46	Put	Bond Future	8513	8	9	8	0.00
31/08/2022	2032 On 03-November-22	10.56	Put	Bond Future	2900	3	3	3	180.00
31/08/2022	2032 On 03-November-22	9.31	Put	Bond Future	9390	9	9	9	0.00
31/08/2022	2032 On 03-November-22	10.49	Put	Bond Future	3176	3	3	3	454.00

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31/08/2022	2032 On 03-November-22	10.21	Put	Bond Future	4431	4	4	4	0.00
31/08/2022	2032 On 03-November-22	11.45	Put	Bond Future	731	1	1	1	7,500.00
31/08/2022	2032 On 03-November-22	10.67	Put	Bond Future	2498	2	2	2	0.00
31/08/2022	2032 On 03-November-22	10.66	Put	Bond Future	2533	2	3	2	0.00
31/08/2022	2032 On 03-November-22	12.30	Put	Bond Future	154	0	0	0	750.00
31/08/2022	2032 On 03-November-22	11.55	Put	Bond Future	614	1	1	1	500.00
31/08/2022	2032 On 02-February-23			Bond Future	11.17	86.9798	86.4672	86.9798	18.00
31/08/2022	2032 On 02-February-23	11.84	Call	Bond Future	4592	5	5	5	0.00
31/08/2022	2032 On 02-February-23	12.75	Call	Bond Future	7967	8	8	8	0.00
31/08/2022	2032 On 02-February-23	10.38	Call	Bond Future	878	1	1	1	0.00
31/08/2022	2032 On 02-February-23	10.39	Call	Bond Future	892	1	1	1	0.00
31/08/2022	2032 On 02-February-23	10.16	Call	Bond Future	609	1	1	1	0.00
31/08/2022	2032 On 02-February-23	9.31	Call	Bond Future	128	0	0	0	454.00
31/08/2022	2032 On 02-February-23	11.69	Call	Bond Future	4084	4	4	4	0.00
31/08/2022	2032 On 02-February-23	10.40	Call	Bond Future	906	1	1	1	0.00
31/08/2022	2032 On 02-February-23	10.50	Call	Bond Future	1055	1	1	1	0.00
31/08/2022	2032 On 02-February-23	10.67	Call	Bond Future	1354	2	1	2	750.00
31/08/2022	2032 On 02-February-23	10.22	Call	Bond Future	675	1	1	1	500.00
31/08/2022	2032 On 02-February-23	9.47	Call	Bond Future	175	0	0	0	500.00
31/08/2022	2032 On 02-February-23	9.92	Call	Bond Future	397	0	0	0	750.00
31/08/2022	2032 On 02-February-23	9.92	Put	Bond Future	6968	7	7	7	0.00
31/08/2022	2032 On 02-February-23	9.47	Put	Bond Future	9281	9	9	9	0.00
31/08/2022	2032 On 02-February-23	10.22	Put	Bond Future	5607	5	6	5	0.00
31/08/2022	2032 On 02-February-23	10.67	Put	Bond Future	3898	4	4	4	0.00
31/08/2022	2032 On 02-February-23	10.50	Put	Bond Future	4491	4	4	4	454.00
31/08/2022	2032 On 02-February-23	10.40	Put	Bond Future	4872	5	5	5	0.00
31/08/2022	2032 On 02-February-23	11.69	Put	Bond Future	1526	1	2	1	0.00
31/08/2022	2032 On 02-February-23	9.31	Put	Bond Future	10157	10	10	10	0.00
31/08/2022	2032 On 02-February-23	10.16	Put	Bond Future	5865	5	6	5	454.00
31/08/2022	2032 On 02-February-23	10.39	Put	Bond Future	4912	5	5	5	0.00
31/08/2022	2032 On 02-February-23	10.38	Put	Bond Future	4951	5	5	5	0.00
31/08/2022	2032 On 02-February-23	12.75	Put	Bond Future	527	0	1	0	750.00
31/08/2022	2032 On 02-February-23	11.84	Put	Bond Future	1318	1	1	1	500.00

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31/08/2022	2032 On 04-May-23			Bond Future	11.31	84.4750	83.9511	84.4750	0.00
31/08/2022	2032 On 04-May-23	10.62	Call	Bond Future	1569	2	2	2	400.00
31/08/2022	2032 On 04-May-23	10.87	Call	Bond Future	2044	2	2	2	0.00
31/08/2022	2032 On 04-May-23	10.88	Call	Bond Future	2065	2	2	2	0.00
31/08/2022	2032 On 04-May-23	10.89	Call	Bond Future	2086	2	2	2	0.00
31/08/2022	2032 On 04-May-23	11.37	Call	Bond Future	3247	4	3	4	400.00
31/08/2022	2032 On 04-May-23	13.43	Call	Bond Future	10133	11	10	11	0.00
31/08/2022	2032 On 04-May-23	13.43	Put	Bond Future	608	1	1	1	400.00
31/08/2022	2032 On 04-May-23	10.89	Put	Bond Future	4195	4	4	4	0.00
31/08/2022	2032 On 04-May-23	10.88	Put	Bond Future	4224	4	4	4	0.00
31/08/2022	2032 On 04-May-23	10.87	Put	Bond Future	4254	4	4	4	0.00
31/08/2022	2032 On 04-May-23	10.62	Put	Bond Future	5054	5	5	5	0.00
31/08/2022	2032 On 04-May-23	11.37	Put	Bond Future	2978	3	3	3	0.00
31/08/2022	2032 On 03-August-23			Bond Future	11.45	86.1491	85.6137	86.1491	2,600.00
31/08/2022	2032 On 03-August-23	11.75	Call	Bond Future	4393	5	4	5	0.00
31/08/2022	2032 On 03-August-23	11.76	Call	Bond Future	4421	5	4	5	0.00
31/08/2022	2032 On 03-August-23	11.90	Call	Bond Future	4824	5	5	5	5,000.00
31/08/2022	2032 On 03-August-23	11.77	Call	Bond Future	4450	5	4	5	0.00
31/08/2022	2032 On 03-August-23	11.77	Put	Bond Future	2963	3	3	3	0.00
31/08/2022	2032 On 03-August-23	11.90	Put	Bond Future	2736	3	3	3	0.00
31/08/2022	2032 On 03-August-23	11.76	Put	Bond Future	2981	3	3	3	0.00
31/08/2022	2032 On 03-August-23	11.75	Put	Bond Future	2999	3	3	3	0.00
31/08/2022	2032 On 02-November-23			Bond Future	11.63	83.5868	83.0419	83.5868	0.00
31/08/2022	2032 On 02-November-23	11.22	Call	Bond Future	2914	3	3	3	0.00
31/08/2022	2032 On 02-November-23	11.23	Call	Bond Future	2935	3	3	3	0.00
31/08/2022	2032 On 02-November-23	11.24	Call	Bond Future	2957	3	3	3	0.00
31/08/2022	2032 On 02-November-23	11.24	Put	Bond Future	4772	4	5	4	0.00
31/08/2022	2032 On 02-November-23	11.23	Put	Bond Future	4798	4	5	4	0.00
31/08/2022	2032 On 02-November-23	11.22	Put	Bond Future	4825	5	5	5	0.00
31/08/2022	2033 On 03-November-22			Bond Future	115.44	115.3335	115.4357	115.3335	1,287.00
31/08/2022	2033 On 02-February-23			Bond Future	117.54	117.4389	117.5386	117.4389	6,141.00
31/08/2022	2033 On 04-May-23			Bond Future	118.40	118.2998	118.3992	118.2998	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
31/08/2022	2033 On 03-August-23			Bond Future	120.77	120.6660	120.7660	120.6660	0.00
31/08/2022	2033 On 02-November-23			Bond Future	121.58	121.4774	121.5795	121.4774	0.00
31/08/2022	2037 On 03-November-22			Bond Future	11.41	82.5320	82.0462	82.5320	66,066.00
31/08/2022	2037 On 03-November-22	11.30	Call	Bond Future	1457	2	1	2	0.00
31/08/2022	2037 On 03-November-22	11.31	Call	Bond Future	1485	2	1	2	0.00
31/08/2022	2037 On 03-November-22	11.32	Call	Bond Future	1514	2	2	2	0.00
31/08/2022	2037 On 03-November-22	11.31	Put	Bond Future	2067	2	2	2	0.00
31/08/2022	2037 On 03-November-22	11.30	Put	Bond Future	2099	2	2	2	0.00
31/08/2022	2037 On 03-November-22	11.32	Put	Bond Future	2036	2	2	2	0.00
31/08/2022	2037 On 02-February-23			Bond Future	11.55	79.7630	79.2652	79.7630	73,477.00
31/08/2022	2037 On 02-February-23	11.10	Call	Bond Future	1707	2	2	2	636.00
31/08/2022	2037 On 02-February-23	11.05	Call	Bond Future	1593	2	2	2	0.00
31/08/2022	2037 On 02-February-23	11.97	Call	Bond Future	4356	5	4	5	0.00
31/08/2022	2037 On 02-February-23	11.03	Call	Bond Future	1549	2	2	2	0.00
31/08/2022	2037 On 02-February-23	11.04	Call	Bond Future	1571	2	2	2	0.00
31/08/2022	2037 On 02-February-23	11.04	Put	Bond Future	4580	4	5	4	0.00
31/08/2022	2037 On 02-February-23	11.03	Put	Bond Future	4619	4	5	4	0.00
31/08/2022	2037 On 02-February-23	11.05	Put	Bond Future	4541	4	5	4	0.00
31/08/2022	2037 On 02-February-23	11.10	Put	Bond Future	4351	4	4	4	0.00
31/08/2022	2037 On 02-February-23	11.97	Put	Bond Future	1968	2	2	2	636.00
31/08/2022	2037 On 04-May-23			Bond Future	11.68	81.2821	80.7734	81.2821	0.00
31/08/2022	2037 On 04-May-23	11.78	Call	Bond Future	4045	4	4	4	400.00
31/08/2022	2037 On 04-May-23	11.03	Call	Bond Future	2020	2	2	2	400.00
31/08/2022	2037 On 04-May-23	13.73	Call	Bond Future	11277	12	11	12	0.00
31/08/2022	2037 On 04-May-23	11.32	Call	Bond Future	2716	3	3	3	0.00
31/08/2022	2037 On 04-May-23	11.30	Call	Bond Future	2664	3	3	3	0.00
31/08/2022	2037 On 04-May-23	11.31	Call	Bond Future	2690	3	3	3	0.00
31/08/2022	2037 On 04-May-23	11.31	Put	Bond Future	4829	4	5	4	0.00
31/08/2022	2037 On 04-May-23	11.03	Put	Bond Future	5834	5	6	5	0.00
31/08/2022	2037 On 04-May-23	13.73	Put	Bond Future	830	1	1	1	400.00
31/08/2022	2037 On 04-May-23	11.30	Put	Bond Future	4862	5	5	5	0.00
31/08/2022	2037 On 04-May-23	11.32	Put	Bond Future	4796	4	5	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
31/08/2022	2037 On 04-May-23	11.78	Put	Bond Future	3483	3	3	3	0.00
31/08/2022	2037 On 03-August-23			Bond Future	11.81	78.6346	78.1149	78.6346	0.00
31/08/2022	2037 On 03-August-23	12.14	Call	Bond Future	5315	6	5	6	0.00
31/08/2022	2037 On 03-August-23	12.12	Call	Bond Future	5250	6	5	6	0.00
31/08/2022	2037 On 03-August-23	12.13	Call	Bond Future	5282	6	5	6	0.00
31/08/2022	2037 On 03-August-23	12.13	Put	Bond Future	3541	3	4	3	0.00
31/08/2022	2037 On 03-August-23	12.12	Put	Bond Future	3563	3	4	3	0.00
31/08/2022	2037 On 03-August-23	12.14	Put	Bond Future	3519	3	4	3	0.00
31/08/2022	2037 On 02-November-23			Bond Future	11.96	80.0894	79.5603	80.0894	0.00
31/08/2022	2037 On 02-November-23	11.56	Call	Bond Future	3682	4	4	4	0.00
31/08/2022	2037 On 02-November-23	11.55	Call	Bond Future	3657	4	4	4	0.00
31/08/2022	2037 On 02-November-23	11.57	Call	Bond Future	3708	4	4	4	0.00
31/08/2022	2037 On 02-November-23	11.55	Put	Bond Future	5924	6	6	6	0.00
31/08/2022	2037 On 02-November-23	11.56	Put	Bond Future	5893	6	6	6	0.00
31/08/2022	2037 On 02-November-23	11.57	Put	Bond Future	5862	6	6	6	0.00
31/08/2022	2038 On 03-November-22			Bond Future	131.22	130.6180	131.2221	130.6180	5,518.00
31/08/2022	2038 On 02-February-23			Bond Future	131.68	131.0706	131.6806	131.0706	0.00
31/08/2022	2038 On 04-May-23			Bond Future	134.21	133.5928	134.2123	133.5928	0.00
31/08/2022	2038 On 03-August-23			Bond Future	134.89	134.2608	134.8908	134.2608	0.00
31/08/2022	2038 On 02-November-23			Bond Future	137.42	136.7770	137.4193	136.7770	0.00
31/08/2022	2040 On 03-November-22			Bond Future	11.49	84.4327	83.8763	84.4327	52,284.00
31/08/2022	2040 On 03-November-22	10.10	Call	Bond Future	25	0	0	0	0.00
31/08/2022	2040 On 03-November-22	10.60	Call	Bond Future	177	0	0	0	1,600.00
31/08/2022	2040 On 03-November-22	11.50	Call	Bond Future	1900	2	2	2	0.00
31/08/2022	2040 On 03-November-22	11.41	Call	Bond Future	1610	2	2	2	0.00
31/08/2022	2040 On 03-November-22	10.80	Call	Bond Future	351	0	0	0	0.00
31/08/2022	2040 On 03-November-22	11.30	Call	Bond Future	1291	2	1	2	1,600.00
31/08/2022	2040 On 03-November-22	10.70	Call	Bond Future	253	0	0	0	1,078.00
31/08/2022	2040 On 03-November-22	12.00	Call	Bond Future	3904	4	4	4	0.00
31/08/2022	2040 On 03-November-22	12.52	Call	Bond Future	6413	7	6	7	0.00
31/08/2022	2040 On 03-November-22	11.39	Call	Bond Future	1549	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2022	2040 On 03-November-22	11.40	Call	Bond Future	1580	2	2	2	0.00
31/08/2022	2040 On 03-November-22	11.20	Call	Bond Future	1036	1	1	1	1,078.00
31/08/2022	2040 On 03-November-22	11.20	Put	Bond Future	2937	3	3	3	0.00
31/08/2022	2040 On 03-November-22	11.41	Put	Bond Future	2149	2	2	2	0.00
31/08/2022	2040 On 03-November-22	12.00	Put	Bond Future	798	1	1	1	0.00
31/08/2022	2040 On 03-November-22	10.60	Put	Bond Future	6170	6	6	6	0.00
31/08/2022	2040 On 03-November-22	11.30	Put	Bond Future	2539	2	3	2	0.00
31/08/2022	2040 On 03-November-22	10.80	Put	Bond Future	4946	5	5	5	0.00
31/08/2022	2040 On 03-November-22	11.50	Put	Bond Future	1866	2	2	2	0.00
31/08/2022	2040 On 03-November-22	12.52	Put	Bond Future	303	0	0	0	1,078.00
31/08/2022	2040 On 03-November-22	11.39	Put	Bond Future	2216	2	2	2	0.00
31/08/2022	2040 On 03-November-22	11.40	Put	Bond Future	2182	2	2	2	0.00
31/08/2022	2040 On 03-November-22	10.70	Put	Bond Future	5542	5	6	5	0.00
31/08/2022	2040 On 03-November-22	10.10	Put	Bond Future	9670	9	10	9	0.00
31/08/2022	2040 On 02-February-23			Bond Future	11.63	81.4476	80.8779	81.4476	64,540.00
31/08/2022	2040 On 02-February-23	12.07	Call	Bond Future	4795	5	5	5	0.00
31/08/2022	2040 On 02-February-23	11.10	Call	Bond Future	1676	2	2	2	0.00
31/08/2022	2040 On 02-February-23	11.11	Call	Bond Future	1699	2	2	2	0.00
31/08/2022	2040 On 02-February-23	10.21	Call	Bond Future	373	0	0	0	388.00
31/08/2022	2040 On 02-February-23	10.18	Call	Bond Future	353	0	0	0	0.00
31/08/2022	2040 On 02-February-23	12.24	Call	Bond Future	5474	6	5	6	0.00
31/08/2022	2040 On 02-February-23	12.27	Call	Bond Future	5596	6	6	6	0.00
31/08/2022	2040 On 02-February-23	11.12	Call	Bond Future	1723	2	2	2	0.00
31/08/2022	2040 On 02-February-23	11.19	Call	Bond Future	1895	2	2	2	621.00
31/08/2022	2040 On 02-February-23	10.93	Call	Bond Future	1307	2	1	2	0.00
31/08/2022	2040 On 02-February-23	10.96	Call	Bond Future	1367	2	1	2	388.00
31/08/2022	2040 On 02-February-23	10.96	Put	Bond Future	5697	5	6	5	0.00
31/08/2022	2040 On 02-February-23	11.19	Put	Bond Future	4697	4	5	4	0.00
31/08/2022	2040 On 02-February-23	12.07	Put	Bond Future	2127	2	2	2	621.00
31/08/2022	2040 On 02-February-23	11.12	Put	Bond Future	4985	5	5	5	0.00
31/08/2022	2040 On 02-February-23	12.27	Put	Bond Future	1765	2	2	2	388.00
31/08/2022	2040 On 02-February-23	12.24	Put	Bond Future	1815	2	2	2	0.00
31/08/2022	2040 On 02-February-23	10.18	Put	Bond Future	10201	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2022	2040 On 02-February-23	10.21	Put	Bond Future	9999	10	10	10	0.00
31/08/2022	2040 On 02-February-23	10.93	Put	Bond Future	5839	5	6	5	0.00
31/08/2022	2040 On 02-February-23	11.11	Put	Bond Future	5027	5	5	5	0.00
31/08/2022	2040 On 02-February-23	11.10	Put	Bond Future	5070	5	5	5	0.00
31/08/2022	2040 On 04-May-23			Bond Future	11.76	82.9990	82.4169	82.9990	0.00
31/08/2022	2040 On 04-May-23	13.45	Call	Bond Future	10550	11	11	11	0.00
31/08/2022	2040 On 04-May-23	11.42	Call	Bond Future	2952	3	3	3	0.00
31/08/2022	2040 On 04-May-23	11.48	Call	Bond Future	3123	3	3	3	486.00
31/08/2022	2040 On 04-May-23	10.73	Call	Bond Future	1392	2	1	2	486.00
31/08/2022	2040 On 04-May-23	10.92	Call	Bond Future	1748	2	2	2	388.00
31/08/2022	2040 On 04-May-23	11.41	Call	Bond Future	2924	3	3	3	0.00
31/08/2022	2040 On 04-May-23	10.17	Call	Bond Future	700	1	1	1	388.00
31/08/2022	2040 On 04-May-23	12.78	Call	Bond Future	7789	8	8	8	0.00
31/08/2022	2040 On 04-May-23	11.43	Call	Bond Future	2980	3	3	3	0.00
31/08/2022	2040 On 04-May-23	11.43	Put	Bond Future	5020	5	5	5	0.00
31/08/2022	2040 On 04-May-23	10.73	Put	Bond Future	8065	8	8	8	0.00
31/08/2022	2040 On 04-May-23	12.78	Put	Bond Future	1919	2	2	2	388.00
31/08/2022	2040 On 04-May-23	13.45	Put	Bond Future	1196	1	1	1	486.00
31/08/2022	2040 On 04-May-23	10.17	Put	Bond Future	11376	11	11	11	0.00
31/08/2022	2040 On 04-May-23	11.41	Put	Bond Future	5091	5	5	5	0.00
31/08/2022	2040 On 04-May-23	10.92	Put	Bond Future	7124	7	7	7	0.00
31/08/2022	2040 On 04-May-23	11.48	Put	Bond Future	4846	5	5	5	0.00
31/08/2022	2040 On 04-May-23	11.42	Put	Bond Future	5056	5	5	5	0.00
31/08/2022	2040 On 03-August-23			Bond Future	11.88	80.1351	79.5406	80.1351	0.00
31/08/2022	2040 On 03-August-23	12.22	Call	Bond Future	5797	6	6	6	0.00
31/08/2022	2040 On 03-August-23	12.21	Call	Bond Future	5762	6	6	6	0.00
31/08/2022	2040 On 03-August-23	12.23	Call	Bond Future	5831	6	6	6	0.00
31/08/2022	2040 On 03-August-23	12.23	Put	Bond Future	3805	4	4	4	0.00
31/08/2022	2040 On 03-August-23	12.21	Put	Bond Future	3851	4	4	4	0.00
31/08/2022	2040 On 03-August-23	12.22	Put	Bond Future	3828	4	4	4	0.00
31/08/2022	2040 On 02-November-23			Bond Future	12.03	81.6176	81.0123	81.6176	0.00
31/08/2022	2040 On 02-November-23	11.60	Call	Bond Future	3862	4	4	4	0.00
31/08/2022	2040 On 02-November-23	11.59	Call	Bond Future	3835	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2022	2040 On 02-November-23	11.58	Call	Bond Future	3809	4	4	4	0.00
31/08/2022	2040 On 02-November-23	11.58	Put	Bond Future	6490	6	6	6	0.00
31/08/2022	2040 On 02-November-23	11.60	Put	Bond Future	6421	6	6	6	0.00
31/08/2022	2040 On 02-November-23	11.59	Put	Bond Future	6455	6	6	6	0.00
31/08/2022	2044 On 03-November-22			Bond Future	11.49	81.3727	80.7362	81.3727	72,910.00
31/08/2022	2044 On 03-November-22	11.39	Call	Bond Future	1600	2	2	2	0.00
31/08/2022	2044 On 03-November-22	11.40	Call	Bond Future	1631	2	2	2	0.00
31/08/2022	2044 On 03-November-22	10.10	Call	Bond Future	25	0	0	0	0.00
31/08/2022	2044 On 03-November-22	10.60	Call	Bond Future	183	0	0	0	1,900.00
31/08/2022	2044 On 03-November-22	10.80	Call	Bond Future	364	1	0	1	0.00
31/08/2022	2044 On 03-November-22	11.30	Call	Bond Future	1335	2	1	2	1,900.00
31/08/2022	2044 On 03-November-22	11.41	Call	Bond Future	1663	2	2	2	0.00
31/08/2022	2044 On 03-November-22	11.41	Put	Bond Future	2172	2	2	2	0.00
31/08/2022	2044 On 03-November-22	11.30	Put	Bond Future	2568	2	3	2	0.00
31/08/2022	2044 On 03-November-22	11.40	Put	Bond Future	2206	2	2	2	0.00
31/08/2022	2044 On 03-November-22	10.80	Put	Bond Future	5030	5	5	5	0.00
31/08/2022	2044 On 03-November-22	10.60	Put	Bond Future	6292	6	6	6	0.00
31/08/2022	2044 On 03-November-22	10.10	Put	Bond Future	9924	9	10	9	0.00
31/08/2022	2044 On 03-November-22	11.39	Put	Bond Future	2240	2	2	2	0.00
31/08/2022	2044 On 02-February-23			Bond Future	11.62	78.4577	77.8065	78.4577	33,819.00
31/08/2022	2044 On 02-February-23	11.16	Call	Bond Future	1892	2	2	2	0.00
31/08/2022	2044 On 02-February-23	11.14	Call	Bond Future	1841	2	2	2	0.00
31/08/2022	2044 On 02-February-23	11.15	Call	Bond Future	1866	2	2	2	0.00
31/08/2022	2044 On 02-February-23	11.15	Put	Bond Future	4909	5	5	5	0.00
31/08/2022	2044 On 02-February-23	11.14	Put	Bond Future	4952	5	5	5	0.00
31/08/2022	2044 On 02-February-23	11.16	Put	Bond Future	4867	4	5	4	0.00
31/08/2022	2044 On 04-May-23			Bond Future	11.74	79.9521	79.2871	79.9521	0.00
31/08/2022	2044 On 04-May-23	11.43	Call	Bond Future	3106	3	3	3	0.00
31/08/2022	2044 On 04-May-23	11.75	Call	Bond Future	4108	4	4	4	0.00
31/08/2022	2044 On 04-May-23	12.00	Call	Bond Future	4977	5	5	5	0.00
31/08/2022	2044 On 04-May-23	11.42	Call	Bond Future	3077	3	3	3	0.00
31/08/2022	2044 On 04-May-23	11.41	Call	Bond Future	3048	3	3	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
31/08/2022	2044 On 04-May-23	11.41	Put	Bond Future	5123	5	5	5	0.00
31/08/2022	2044 On 04-May-23	11.42	Put	Bond Future	5087	5	5	5	0.00
31/08/2022	2044 On 04-May-23	11.75	Put	Bond Future	4021	4	4	4	4,000.00
31/08/2022	2044 On 04-May-23	12.00	Put	Bond Future	3363	3	3	3	4,000.00
31/08/2022	2044 On 04-May-23	11.43	Put	Bond Future	5051	5	5	5	0.00
31/08/2022	2044 On 03-August-23			Bond Future	11.85	77.1531	76.4741	77.1531	0.00
31/08/2022	2044 On 03-August-23	12.17	Call	Bond Future	5843	6	6	6	0.00
31/08/2022	2044 On 03-August-23	12.15	Call	Bond Future	5773	6	6	6	0.00
31/08/2022	2044 On 03-August-23	12.16	Call	Bond Future	5808	6	6	6	0.00
31/08/2022	2044 On 03-August-23	12.16	Put	Bond Future	3976	4	4	4	0.00
31/08/2022	2044 On 03-August-23	12.15	Put	Bond Future	3999	4	4	4	0.00
31/08/2022	2044 On 03-August-23	12.17	Put	Bond Future	3952	4	4	4	0.00
31/08/2022	2044 On 02-November-23			Bond Future	11.99	78.5804	77.8891	78.5804	0.00
31/08/2022	2044 On 02-November-23	11.55	Call	Bond Future	3999	4	4	4	0.00
31/08/2022	2044 On 02-November-23	11.56	Call	Bond Future	4027	4	4	4	0.00
31/08/2022	2044 On 02-November-23	11.57	Call	Bond Future	4056	4	4	4	0.00
31/08/2022	2044 On 02-November-23	11.57	Put	Bond Future	6621	6	7	6	0.00
31/08/2022	2044 On 02-November-23	11.56	Put	Bond Future	6656	6	7	6	0.00
31/08/2022	2044 On 02-November-23	11.55	Put	Bond Future	6691	6	7	6	0.00
31/08/2022	2046 On 03-November-22			Bond Future	116.97	116.8620	116.9677	116.8620	16,413.00
31/08/2022	2046 On 02-February-23			Bond Future	119.10	118.9959	119.0990	118.9959	0.00
31/08/2022	2046 On 04-May-23			Bond Future	119.33	119.2245	119.3275	119.2245	0.00
31/08/2022	2046 On 03-August-23			Bond Future	121.71	121.6103	121.7138	121.6103	0.00
31/08/2022	2046 On 02-November-23			Bond Future	121.86	121.7512	121.8567	121.7512	0.00
31/08/2022	2050 On 03-November-22			Bond Future	121.35	120.8005	121.3512	120.8005	11,715.00
31/08/2022	2050 On 02-February-23			Bond Future	121.41	120.8587	121.4149	120.8587	0.00
31/08/2022	2050 On 04-May-23			Bond Future	123.75	123.1843	123.7491	123.1843	0.00
31/08/2022	2050 On 03-August-23			Bond Future	124.00	123.4229	123.9974	123.4229	0.00
31/08/2022	2050 On 02-November-23			Bond Future	126.32	125.7361	126.3217	125.7361	0.00
31/08/2022	8607 On 21-December-26			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
31/08/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2022	AL37 On 03-November-22			Index Future	828.88	831.0460	828.8760	831.0460	0.00
31/08/2022	AL37 On 02-February-23			Index Future	843.77	845.9930	843.7740	845.9930	0.00
31/08/2022	AL37 On 04-May-23			Index Future	859.79	862.0530	859.7870	862.0530	0.00
31/08/2022	AL37 On 03-August-23			Index Future	876.77	879.0890	876.7740	879.0890	0.00
31/08/2022	AL37 On 02-November-23			Index Future	893.03	895.3840	893.0280	895.3840	0.00
31/08/2022	AL7T On 03-November-22			Index Future	951.04	956.3760	951.0380	956.3760	0.00
31/08/2022	AL7T On 02-February-23			Index Future	968.13	973.5770	968.1310	973.5770	0.00
31/08/2022	AL7T On 04-May-23			Index Future	986.50	992.0590	986.5040	992.0590	0.00
31/08/2022	AL7T On 03-August-23			Index Future	1005.99	1011.6640	1005.9940	1011.6640	0.00
31/08/2022	AL7T On 02-November-23			Index Future	1024.64	1030.4170	1024.6440	1030.4170	0.00
31/08/2022	ALBI On 03-November-22			Index Future	838.32	843.1660	838.3150	843.1660	135.00
31/08/2022	ALBI On 02-February-23			Index Future	853.38	858.3310	853.3820	858.3310	0.00
31/08/2022	ALBI On 04-May-23			Index Future	869.58	874.6260	869.5780	874.6260	0.00
31/08/2022	ALBI On 03-August-23			Index Future	886.76	891.9090	886.7580	891.9090	0.00
31/08/2022	ALBI On 02-November-23			Index Future	903.20	908.4430	903.1970	908.4430	0.00
31/08/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2022	C038 On 31-January-38			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
31/08/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/08/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2022	ES33 On 03-November-22			Bond Future	12.24	73.4505	73.0501	73.4505	0.00
31/08/2022	ES33 On 02-February-23			Bond Future	12.43	74.7920	74.3808	74.7920	350.00
31/08/2022	ES33 On 04-May-23			Bond Future	12.61	72.4391	72.0184	72.4391	0.00
31/08/2022	ES33 On 03-August-23			Bond Future	12.78	73.8905	73.4603	73.8905	0.00
31/08/2022	ES33 On 02-November-23			Bond Future	12.99	71.4830	71.0451	71.4830	0.00
31/08/2022	ES42 On 03-November-22			Bond Future	12.55	71.5368	71.0641	71.5368	0.00
31/08/2022	ES42 On 02-February-23			Bond Future	12.72	72.8457	72.3614	72.8457	4,769.00
31/08/2022	ES42 On 04-May-23			Bond Future	12.88	69.9859	69.4910	69.9859	0.00
31/08/2022	ES42 On 03-August-23			Bond Future	13.04	71.3900	70.8843	71.3900	0.00
31/08/2022	ES42 On 02-November-23			Bond Future	13.22	68.4653	67.9505	68.4653	0.00
31/08/2022	GOVI On 03-November-22			GOVI	826.58	831.4050	826.5770	831.4050	870.00
31/08/2022	GOVI On 03-November-22	820.43	Call	GOVI	61470	11	6	11	0.00
31/08/2022	GOVI On 03-November-22	820.41	Call	GOVI	61670	11	6	11	0.00
31/08/2022	GOVI On 03-November-22	820.42	Call	GOVI	61570	11	6	11	0.00
31/08/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
31/08/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
31/08/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
31/08/2022	GOVI On 02-February-23			GOVI	841.43	846.3590	841.4340	846.3590	0.00
31/08/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
31/08/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
31/08/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
31/08/2022	GOVI On 02-February-23	850.83	Put	GOVI	93960	4	9	4	0.00
31/08/2022	GOVI On 02-February-23	850.82	Put	GOVI	93860	4	9	4	0.00
31/08/2022	GOVI On 02-February-23	850.84	Put	GOVI	94060	4	9	4	0.00
31/08/2022	GOVI On 04-May-23			GOVI	857.40	862.4260	857.4020	862.4260	0.00
31/08/2022	GOVI On 04-May-23	852.88	Call	GOVI	45220	10	5	10	0.00
31/08/2022	GOVI On 04-May-23	852.86	Call	GOVI	45420	10	5	10	0.00
31/08/2022	GOVI On 04-May-23	852.87	Call	GOVI	45320	10	5	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
31/08/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
31/08/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
31/08/2022	GOVI On 03-August-23			GOVI	874.34	879.4680	874.3420	879.4680	0.00
31/08/2022	GOVI On 03-August-23	837.23	Call	GOVI	371120	42	37	42	0.00
31/08/2022	GOVI On 03-August-23	837.21	Call	GOVI	371320	42	37	42	0.00
31/08/2022	GOVI On 03-August-23	837.22	Call	GOVI	371220	42	37	42	0.00
31/08/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
31/08/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
31/08/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
31/08/2022	GOVI On 02-November-23			GOVI	890.55	895.7710	890.5510	895.7710	0.00
31/08/2022	GOVI On 02-November-23	885.80	Call	GOVI	47510	10	5	10	0.00
31/08/2022	GOVI On 02-November-23	885.81	Call	GOVI	47410	10	5	10	0.00
31/08/2022	GOVI On 02-November-23	885.82	Call	GOVI	47310	10	5	10	0.00
31/08/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
31/08/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
31/08/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
31/08/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/08/2022	IGOV On 03-November-22			Index Future	327.33	326.8680	327.3270	326.8680	704.00
31/08/2022	IGOV On 02-February-23			Index Future	333.29	332.8260	333.2900	332.8260	0.00
31/08/2022	IGOV On 04-May-23			Index Future	339.69	339.2230	339.6930	339.2230	0.00
31/08/2022	IGOV On 03-August-23			Index Future	346.48	346.0020	346.4810	346.0020	0.00
31/08/2022	IGOV On 02-November-23			Index Future	352.98	352.4910	352.9800	352.4910	0.00
31/08/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
31/08/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
31/08/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
31/08/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
31/08/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
31/08/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
31/08/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	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
31/08/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
31/08/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
31/08/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
31/08/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
31/08/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
31/08/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
31/08/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
31/08/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
31/08/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
31/08/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
31/08/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
31/08/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.82	94.1850	94.1800	94.1850	0.00
31/08/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.49	93.5200	93.5150	93.5200	0.00
31/08/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.56	93.4550	93.4450	93.4550	0.00
31/08/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.07	92.9600	92.9300	92.9600	68.00
31/08/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.18	92.8800	92.8250	92.8800	0.00
31/08/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.55	92.5150	92.4550	92.5150	0.00
31/08/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.63	92.4500	92.3750	92.4500	0.00
31/08/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.09	92.0250	91.9100	92.0250	0.00
31/08/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.18	91.9000	91.8250	91.9000	75.00
31/08/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.21	91.8800	91.7900	91.8800	272.00
31/08/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.21	91.8800	91.7900	91.8800	0.00
31/08/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.20	91.8950	91.8050	91.8950	0.00
31/08/2022	R023 On 03-November-22			Bond Future	7.14	101.6579	101.6472	101.6579	23,960.00
31/08/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
31/08/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
31/08/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
31/08/2022	R023 On 03-November-22	6.26	Put	Bond Future	270	0	0	0	0.00
31/08/2022	R023 On 03-November-22	6.25	Put	Bond Future	273	0	0	0	0.00
31/08/2022	R023 On 03-November-22	6.27	Put	Bond Future	267	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2022	R035 On 03-November-22			Bond Future	11.27	86.4847	85.9461	86.4847	61,488.00
31/08/2022	R035 On 03-November-22	9.82	Call	Bond Future	17	0	0	0	582.00
31/08/2022	R035 On 03-November-22	10.30	Call	Bond Future	121	0	0	0	976.00
31/08/2022	R035 On 03-November-22	11.14	Call	Bond Future	1346	2	1	2	0.00
31/08/2022	R035 On 03-November-22	11.13	Call	Bond Future	1320	2	1	2	0.00
31/08/2022	R035 On 03-November-22	10.57	Call	Bond Future	313	0	0	0	0.00
31/08/2022	R035 On 03-November-22	11.15	Call	Bond Future	1374	2	1	2	0.00
31/08/2022	R035 On 03-November-22	12.68	Call	Bond Future	7806	8	8	8	0.00
31/08/2022	R035 On 03-November-22	10.99	Call	Bond Future	976	1	1	1	0.00
31/08/2022	R035 On 03-November-22	11.05	Call	Bond Future	1116	1	1	1	976.00
31/08/2022	R035 On 03-November-22	10.99	Put	Bond Future	2606	2	3	2	582.00
31/08/2022	R035 On 03-November-22	12.68	Put	Bond Future	118	0	0	0	976.00
31/08/2022	R035 On 03-November-22	11.15	Put	Bond Future	2053	2	2	2	0.00
31/08/2022	R035 On 03-November-22	10.57	Put	Bond Future	4509	4	5	4	582.00
31/08/2022	R035 On 03-November-22	11.13	Put	Bond Future	2117	2	2	2	0.00
31/08/2022	R035 On 03-November-22	11.14	Put	Bond Future	2085	2	2	2	0.00
31/08/2022	R035 On 03-November-22	11.05	Put	Bond Future	2388	2	2	2	0.00
31/08/2022	R035 On 03-November-22	10.30	Put	Bond Future	6023	6	6	6	0.00
31/08/2022	R035 On 03-November-22	9.82	Put	Bond Future	9072	9	9	9	0.00
31/08/2022	R035 On 02-February-23			Bond Future	11.42	88.0424	87.4908	88.0424	106,331.00
31/08/2022	R035 On 02-February-23	11.98	Call	Bond Future	4840	5	5	5	0.00
31/08/2022	R035 On 02-February-23	13.22	Call	Bond Future	9941	10	10	10	0.00
31/08/2022	R035 On 02-February-23	11.05	Call	Bond Future	1885	2	2	2	976.00
31/08/2022	R035 On 02-February-23	11.06	Call	Bond Future	1910	2	2	2	0.00
31/08/2022	R035 On 02-February-23	10.86	Call	Bond Future	1454	2	1	2	0.00
31/08/2022	R035 On 02-February-23	10.30	Call	Bond Future	577	1	1	1	976.00
31/08/2022	R035 On 02-February-23	10.64	Call	Bond Future	1043	1	1	1	388.00
31/08/2022	R035 On 02-February-23	10.87	Call	Bond Future	1475	2	1	2	0.00
31/08/2022	R035 On 02-February-23	11.94	Call	Bond Future	4690	5	5	5	0.00
31/08/2022	R035 On 02-February-23	10.88	Call	Bond Future	1496	2	1	2	0.00
31/08/2022	R035 On 02-February-23	9.81	Call	Bond Future	230	0	0	0	582.00
31/08/2022	R035 On 02-February-23	10.66	Call	Bond Future	1076	1	1	1	0.00
31/08/2022	R035 On 02-February-23	10.60	Call	Bond Future	978	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2022	R035 On 02-February-23	9.85	Call	Bond Future	250	0	0	0	0.00
31/08/2022	R035 On 02-February-23	9.89	Call	Bond Future	270	0	0	0	388.00
31/08/2022	R035 On 02-February-23	9.89	Put	Bond Future	9632	9	10	9	0.00
31/08/2022	R035 On 02-February-23	10.60	Put	Bond Future	5809	5	6	5	0.00
31/08/2022	R035 On 02-February-23	10.64	Put	Bond Future	5627	5	6	5	0.00
31/08/2022	R035 On 02-February-23	10.66	Put	Bond Future	5538	5	6	5	582.00
31/08/2022	R035 On 02-February-23	10.30	Put	Bond Future	7284	7	7	7	0.00
31/08/2022	R035 On 02-February-23	9.81	Put	Bond Future	10124	10	10	10	0.00
31/08/2022	R035 On 02-February-23	10.88	Put	Bond Future	4625	4	5	4	0.00
31/08/2022	R035 On 02-February-23	13.22	Put	Bond Future	512	0	1	0	976.00
31/08/2022	R035 On 02-February-23	10.87	Put	Bond Future	4663	4	5	4	0.00
31/08/2022	R035 On 02-February-23	9.85	Put	Bond Future	9877	9	10	9	0.00
31/08/2022	R035 On 02-February-23	10.86	Put	Bond Future	4702	4	5	4	0.00
31/08/2022	R035 On 02-February-23	11.06	Put	Bond Future	3968	4	4	4	582.00
31/08/2022	R035 On 02-February-23	11.05	Put	Bond Future	4002	4	4	4	0.00
31/08/2022	R035 On 02-February-23	11.98	Put	Bond Future	1713	2	2	2	388.00
31/08/2022	R035 On 02-February-23	11.94	Put	Bond Future	1779	2	2	2	0.00
31/08/2022	R035 On 04-May-23			Bond Future	11.55	85.2158	84.6521	85.2158	0.00
31/08/2022	R035 On 04-May-23	11.22	Call	Bond Future	2681	3	3	3	0.00
31/08/2022	R035 On 04-May-23	9.85	Call	Bond Future	538	1	1	1	388.00
31/08/2022	R035 On 04-May-23	10.42	Call	Bond Future	1104	1	1	1	491.00
31/08/2022	R035 On 04-May-23	12.46	Call	Bond Future	6723	7	7	7	0.00
31/08/2022	R035 On 04-May-23	11.17	Call	Bond Future	2555	3	3	3	491.00
31/08/2022	R035 On 04-May-23	11.20	Call	Bond Future	2630	3	3	3	0.00
31/08/2022	R035 On 04-May-23	11.21	Call	Bond Future	2656	3	3	3	0.00
31/08/2022	R035 On 04-May-23	10.60	Call	Bond Future	1371	2	1	2	388.00
31/08/2022	R035 On 04-May-23	13.18	Call	Bond Future	9520	10	10	10	0.00
31/08/2022	R035 On 04-May-23	13.18	Put	Bond Future	1094	1	1	1	491.00
31/08/2022	R035 On 04-May-23	10.60	Put	Bond Future	6912	7	7	7	0.00
31/08/2022	R035 On 04-May-23	12.46	Put	Bond Future	1858	2	2	2	388.00
31/08/2022	R035 On 04-May-23	11.22	Put	Bond Future	4546	4	5	4	0.00
31/08/2022	R035 On 04-May-23	10.42	Put	Bond Future	7754	7	8	7	0.00
31/08/2022	R035 On 04-May-23	9.85	Put	Bond Future	10831	10	11	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2022	R035 On 04-May-23	11.17	Put	Bond Future	4708	4	5	4	0.00
31/08/2022	R035 On 04-May-23	11.20	Put	Bond Future	4611	4	5	4	0.00
31/08/2022	R035 On 04-May-23	11.21	Put	Bond Future	4578	4	5	4	0.00
31/08/2022	R035 On 03-August-23			Bond Future	11.68	86.9037	86.3278	86.9037	0.00
31/08/2022	R035 On 03-August-23	11.98	Call	Bond Future	5153	6	5	6	0.00
31/08/2022	R035 On 03-August-23	11.99	Call	Bond Future	5185	6	5	6	0.00
31/08/2022	R035 On 03-August-23	12.00	Call	Bond Future	5217	6	5	6	0.00
31/08/2022	R035 On 03-August-23	12.00	Put	Bond Future	3484	3	3	3	0.00
31/08/2022	R035 On 03-August-23	11.99	Put	Bond Future	3505	3	4	3	0.00
31/08/2022	R035 On 03-August-23	11.98	Put	Bond Future	3527	3	4	3	0.00
31/08/2022	R035 On 02-November-23			Bond Future	11.84	84.0130	83.4267	84.0130	0.00
31/08/2022	R035 On 02-November-23	11.43	Call	Bond Future	3520	4	4	4	0.00
31/08/2022	R035 On 02-November-23	11.41	Call	Bond Future	3471	4	3	4	0.00
31/08/2022	R035 On 02-November-23	11.42	Call	Bond Future	3495	4	3	4	0.00
31/08/2022	R035 On 02-November-23	11.42	Put	Bond Future	5766	5	6	5	0.00
31/08/2022	R035 On 02-November-23	11.41	Put	Bond Future	5797	5	6	5	0.00
31/08/2022	R035 On 02-November-23	11.43	Put	Bond Future	5735	5	6	5	0.00
31/08/2022	R186 On 03-November-22			Bond Future	9.10	108.9976	108.7263	108.9976	64,278.00
31/08/2022	R186 On 03-November-22	8.23	Call	Bond Future	69	0	0	0	4,310.00
31/08/2022	R186 On 03-November-22	8.55	Call	Bond Future	219	0	0	0	0.00
31/08/2022	R186 On 03-November-22	8.91	Call	Bond Future	610	1	1	1	0.00
31/08/2022	R186 On 03-November-22	8.54	Call	Bond Future	212	0	0	0	0.00
31/08/2022	R186 On 03-November-22	8.53	Call	Bond Future	204	0	0	0	0.00
31/08/2022	R186 On 03-November-22	8.53	Put	Bond Future	2196	2	2	2	0.00
31/08/2022	R186 On 03-November-22	8.54	Put	Bond Future	2168	2	2	2	0.00
31/08/2022	R186 On 03-November-22	8.91	Put	Bond Future	1261	1	1	1	4,310.00
31/08/2022	R186 On 03-November-22	8.55	Put	Bond Future	2139	2	2	2	0.00
31/08/2022	R186 On 03-November-22	8.23	Put	Bond Future	3134	3	3	3	0.00
31/08/2022	R186 On 02-February-23			Bond Future	9.24	105.6634	105.3830	105.6634	0.00
31/08/2022	R186 On 02-February-23	8.34	Call	Bond Future	386	0	0	0	0.00
31/08/2022	R186 On 02-February-23	8.33	Call	Bond Future	380	0	0	0	0.00
31/08/2022	R186 On 02-February-23	8.32	Call	Bond Future	374	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2022	R186 On 02-February-23	8.32	Put	Bond Future	3441	3	3	3	0.00
31/08/2022	R186 On 02-February-23	8.33	Put	Bond Future	3413	3	3	3	0.00
31/08/2022	R186 On 02-February-23	8.34	Put	Bond Future	3385	3	3	3	0.00
31/08/2022	R186 On 04-May-23			Bond Future	9.37	107.6741	107.3864	107.6741	0.00
31/08/2022	R186 On 04-May-23	8.83	Call	Bond Future	1001	1	1	1	0.00
31/08/2022	R186 On 04-May-23	8.82	Call	Bond Future	989	1	1	1	0.00
31/08/2022	R186 On 04-May-23	8.84	Call	Bond Future	1013	1	1	1	0.00
31/08/2022	R186 On 04-May-23	8.83	Put	Bond Future	2681	3	3	3	0.00
31/08/2022	R186 On 04-May-23	8.82	Put	Bond Future	2701	3	3	3	0.00
31/08/2022	R186 On 04-May-23	8.84	Put	Bond Future	2662	2	3	2	0.00
31/08/2022	R186 On 03-August-23			Bond Future	9.49	104.5032	104.2085	104.5032	0.00
31/08/2022	R186 On 03-August-23	9.75	Call	Bond Future	2436	3	2	3	0.00
31/08/2022	R186 On 03-August-23	9.73	Call	Bond Future	2400	3	2	3	0.00
31/08/2022	R186 On 03-August-23	9.74	Call	Bond Future	2418	3	2	3	0.00
31/08/2022	R186 On 03-August-23	9.74	Put	Bond Future	1701	2	2	2	0.00
31/08/2022	R186 On 03-August-23	9.73	Put	Bond Future	1712	2	2	2	0.00
31/08/2022	R186 On 03-August-23	9.75	Put	Bond Future	1691	2	2	2	0.00
31/08/2022	R186 On 02-November-23			Bond Future	9.68	106.4373	106.1376	106.4373	0.00
31/08/2022	R186 On 02-November-23	9.39	Call	Bond Future	1768	2	2	2	0.00
31/08/2022	R186 On 02-November-23	9.38	Call	Bond Future	1754	2	2	2	0.00
31/08/2022	R186 On 02-November-23	9.40	Call	Bond Future	1782	2	2	2	0.00
31/08/2022	R186 On 02-November-23	9.40	Put	Bond Future	2527	2	3	2	0.00
31/08/2022	R186 On 02-November-23	9.38	Put	Bond Future	2553	2	3	2	0.00
31/08/2022	R186 On 02-November-23	9.39	Put	Bond Future	2540	2	3	2	0.00
31/08/2022	R197 On 03-November-22			Bond Future	338.94	338.6565	338.9380	338.6565	831.00
31/08/2022	R197 On 02-February-23			Bond Future	336.19	335.9146	336.1880	335.9146	0.00
31/08/2022	R197 On 04-May-23			Bond Future	342.65	342.3793	342.6519	342.3793	0.00
31/08/2022	R197 On 03-August-23			Bond Future	340.26	339.9904	340.2636	339.9904	0.00
31/08/2022	R197 On 02-November-23			Bond Future	346.64	346.3609	346.6407	346.3609	0.00
31/08/2022	R202 On 03-November-22			Bond Future	252.51	251.8258	252.5067	251.8258	6,148.00
31/08/2022	R202 On 02-February-23			Bond Future	252.37	251.6829	252.3665	251.6829	460.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2022	R202 On 04-May-23			Bond Future	257.22	256.5255	257.2175	256.5255	0.00
31/08/2022	R202 On 03-August-23			Bond Future	257.45	256.7495	257.4519	256.7495	0.00
31/08/2022	R202 On 02-November-23			Bond Future	262.28	261.5613	262.2781	261.5613	0.00
31/08/2022	R209 On 03-November-22			Bond Future	11.25	66.9358	66.4885	66.9358	20,217.00
31/08/2022	R209 On 03-November-22	10.00	Call	Bond Future	35	0	0	0	7,750.00
31/08/2022	R209 On 03-November-22	11.02	Call	Bond Future	945	1	1	1	0.00
31/08/2022	R209 On 03-November-22	11.50	Call	Bond Future	2245	3	2	3	0.00
31/08/2022	R209 On 03-November-22	10.50	Call	Bond Future	228	0	0	0	0.00
31/08/2022	R209 On 03-November-22	11.00	Call	Bond Future	904	1	1	1	0.00
31/08/2022	R209 On 03-November-22	11.01	Call	Bond Future	925	1	1	1	0.00
31/08/2022	R209 On 03-November-22	9.25	Call	Bond Future	1	0	0	0	6,000.00
31/08/2022	R209 On 03-November-22	9.50	Call	Bond Future	3	0	0	0	0.00
31/08/2022	R209 On 03-November-22	11.03	Call	Bond Future	966	1	1	1	0.00
31/08/2022	R209 On 03-November-22	12.00	Call	Bond Future	4074	4	4	4	0.00
31/08/2022	R209 On 03-November-22	12.00	Put	Bond Future	385	0	0	0	7,750.00
31/08/2022	R209 On 03-November-22	11.03	Put	Bond Future	2086	2	2	2	0.00
31/08/2022	R209 On 03-November-22	10.50	Put	Bond Future	4199	4	4	4	0.00
31/08/2022	R209 On 03-November-22	9.50	Put	Bond Future	9832	9	10	9	0.00
31/08/2022	R209 On 03-November-22	9.25	Put	Bond Future	11399	11	11	11	0.00
31/08/2022	R209 On 03-November-22	11.01	Put	Bond Future	2149	2	2	2	0.00
31/08/2022	R209 On 03-November-22	11.00	Put	Bond Future	2181	2	2	2	6,000.00
31/08/2022	R209 On 03-November-22	11.50	Put	Bond Future	971	1	1	1	0.00
31/08/2022	R209 On 03-November-22	11.02	Put	Bond Future	2117	2	2	2	0.00
31/08/2022	R209 On 03-November-22	10.00	Put	Bond Future	6853	6	7	6	6,000.00
31/08/2022	R209 On 02-February-23			Bond Future	11.38	68.1426	67.6845	68.1426	2,066.00
31/08/2022	R209 On 02-February-23	10.80	Call	Bond Future	1225	1	1	1	0.00
31/08/2022	R209 On 02-February-23	10.78	Call	Bond Future	1189	1	1	1	0.00
31/08/2022	R209 On 02-February-23	10.79	Call	Bond Future	1207	1	1	1	0.00
31/08/2022	R209 On 02-February-23	10.80	Put	Bond Future	4199	4	4	4	0.00
31/08/2022	R209 On 02-February-23	10.78	Put	Bond Future	4270	4	4	4	0.00
31/08/2022	R209 On 02-February-23	10.79	Put	Bond Future	4235	4	4	4	0.00
31/08/2022	R209 On 04-May-23			Bond Future	11.50	66.2878	65.8197	66.2878	1,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2022	R209 On 04-May-23	12.50	Call	Bond Future	6193	7	6	7	0.00
31/08/2022	R209 On 04-May-23	11.00	Call	Bond Future	1979	2	2	2	0.00
31/08/2022	R209 On 04-May-23	11.11	Call	Bond Future	2214	2	2	2	0.00
31/08/2022	R209 On 04-May-23	11.09	Call	Bond Future	2170	2	2	2	0.00
31/08/2022	R209 On 04-May-23	11.10	Call	Bond Future	2192	2	2	2	0.00
31/08/2022	R209 On 04-May-23	10.00	Call	Bond Future	614	1	1	1	7,500.00
31/08/2022	R209 On 04-May-23	10.00	Put	Bond Future	8604	8	9	8	0.00
31/08/2022	R209 On 04-May-23	11.10	Put	Bond Future	4182	4	4	4	0.00
31/08/2022	R209 On 04-May-23	11.09	Put	Bond Future	4212	4	4	4	0.00
31/08/2022	R209 On 04-May-23	11.11	Put	Bond Future	4153	4	4	4	0.00
31/08/2022	R209 On 04-May-23	11.00	Put	Bond Future	4486	4	4	4	7,500.00
31/08/2022	R209 On 04-May-23	12.50	Put	Bond Future	1495	1	1	1	7,500.00
31/08/2022	R209 On 03-August-23			Bond Future	11.61	67.6013	67.1231	67.6013	0.00
31/08/2022	R209 On 03-August-23	11.95	Call	Bond Future	4628	5	5	5	0.00
31/08/2022	R209 On 03-August-23	11.93	Call	Bond Future	4572	5	5	5	0.00
31/08/2022	R209 On 03-August-23	11.94	Call	Bond Future	4600	5	5	5	0.00
31/08/2022	R209 On 03-August-23	11.95	Put	Bond Future	3001	3	3	3	0.00
31/08/2022	R209 On 03-August-23	11.93	Put	Bond Future	3038	3	3	3	0.00
31/08/2022	R209 On 03-August-23	11.94	Put	Bond Future	3019	3	3	3	0.00
31/08/2022	R209 On 02-November-23			Bond Future	11.74	65.7035	65.2168	65.7035	0.00
31/08/2022	R209 On 02-November-23	11.35	Call	Bond Future	3106	3	3	3	0.00
31/08/2022	R209 On 02-November-23	11.33	Call	Bond Future	3062	3	3	3	0.00
31/08/2022	R209 On 02-November-23	11.34	Call	Bond Future	3084	3	3	3	0.00
31/08/2022	R209 On 02-November-23	11.34	Put	Bond Future	5053	5	5	5	0.00
31/08/2022	R209 On 02-November-23	11.33	Put	Bond Future	5080	5	5	5	0.00
31/08/2022	R209 On 02-November-23	11.35	Put	Bond Future	5025	5	5	5	0.00
31/08/2022	R210 On 03-November-22			Bond Future	231.44	231.2614	231.4355	231.2614	732.00
31/08/2022	R210 On 02-February-23			Bond Future	235.65	235.4841	235.6524	235.4841	300.00
31/08/2022	R210 On 04-May-23			Bond Future	237.06	236.8902	237.0573	236.8902	0.00
31/08/2022	R210 On 03-August-23			Bond Future	241.80	241.6294	241.7970	241.6294	0.00
31/08/2022	R210 On 02-November-23			Bond Future	243.09	242.9170	243.0883	242.9170	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
31/08/2022	R213 On 03-November-22			Bond Future	10.89	80.8592	80.3846	80.8592	34,054.00
31/08/2022	R213 On 03-November-22	9.13	Call	Bond Future	2	0	0	0	200.00
31/08/2022	R213 On 03-November-22	9.84	Call	Bond Future	49	0	0	0	0.00
31/08/2022	R213 On 03-November-22	10.40	Call	Bond Future	430	1	0	1	0.00
31/08/2022	R213 On 03-November-22	9.98	Call	Bond Future	94	0	0	0	0.00
31/08/2022	R213 On 03-November-22	10.19	Call	Bond Future	215	0	0	0	0.00
31/08/2022	R213 On 03-November-22	9.19	Call	Bond Future	2	0	0	0	476.00
31/08/2022	R213 On 03-November-22	10.38	Call	Bond Future	405	1	0	1	0.00
31/08/2022	R213 On 03-November-22	10.39	Call	Bond Future	418	1	0	1	0.00
31/08/2022	R213 On 03-November-22	10.37	Call	Bond Future	393	1	0	1	0.00
31/08/2022	R213 On 03-November-22	10.37	Put	Bond Future	2852	3	3	3	200.00
31/08/2022	R213 On 03-November-22	10.39	Put	Bond Future	2781	2	3	2	0.00
31/08/2022	R213 On 03-November-22	10.38	Put	Bond Future	2817	2	3	2	0.00
31/08/2022	R213 On 03-November-22	9.19	Put	Bond Future	8398	8	8	8	0.00
31/08/2022	R213 On 03-November-22	10.19	Put	Bond Future	3546	3	4	3	476.00
31/08/2022	R213 On 03-November-22	9.98	Put	Bond Future	4457	4	4	4	200.00
31/08/2022	R213 On 03-November-22	10.40	Put	Bond Future	2746	2	3	2	0.00
31/08/2022	R213 On 03-November-22	9.84	Put	Bond Future	5109	5	5	5	476.00
31/08/2022	R213 On 03-November-22	9.13	Put	Bond Future	8714	8	9	8	0.00
31/08/2022	R213 On 02-February-23			Bond Future	11.05	82.3156	81.8293	82.3156	0.00
31/08/2022	R213 On 02-February-23	10.43	Call	Bond Future	976	1	1	1	912.00
31/08/2022	R213 On 02-February-23	10.22	Call	Bond Future	709	1	1	1	0.00
31/08/2022	R213 On 02-February-23	9.16	Call	Bond Future	119	0	0	0	476.00
31/08/2022	R213 On 02-February-23	10.21	Call	Bond Future	697	1	1	1	0.00
31/08/2022	R213 On 02-February-23	12.20	Call	Bond Future	5636	6	6	6	0.00
31/08/2022	R213 On 02-February-23	10.01	Call	Bond Future	498	1	0	1	0.00
31/08/2022	R213 On 02-February-23	10.23	Call	Bond Future	720	1	1	1	0.00
31/08/2022	R213 On 02-February-23	10.35	Call	Bond Future	867	1	1	1	0.00
31/08/2022	R213 On 02-February-23	10.35	Put	Bond Future	4109	4	4	4	476.00
31/08/2022	R213 On 02-February-23	12.20	Put	Bond Future	681	1	1	1	912.00
31/08/2022	R213 On 02-February-23	10.22	Put	Bond Future	4569	4	5	4	0.00
31/08/2022	R213 On 02-February-23	10.43	Put	Bond Future	3840	4	4	4	0.00
31/08/2022	R213 On 02-February-23	10.21	Put	Bond Future	4606	4	5	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
31/08/2022	R213 On 02-February-23	9.16	Put	Bond Future	9253	9	9	9	0.00
31/08/2022	R213 On 02-February-23	10.01	Put	Bond Future	5371	5	5	5	476.00
31/08/2022	R213 On 02-February-23	10.23	Put	Bond Future	4533	4	5	4	0.00
31/08/2022	R213 On 04-May-23			Bond Future	11.20	80.3307	79.8337	80.3307	0.00
31/08/2022	R213 On 04-May-23	10.74	Call	Bond Future	1781	2	2	2	0.00
31/08/2022	R213 On 04-May-23	10.73	Call	Bond Future	1763	2	2	2	0.00
31/08/2022	R213 On 04-May-23	10.75	Call	Bond Future	1800	2	2	2	0.00
31/08/2022	R213 On 04-May-23	10.75	Put	Bond Future	3790	4	4	4	0.00
31/08/2022	R213 On 04-May-23	10.73	Put	Bond Future	3844	4	4	4	0.00
31/08/2022	R213 On 04-May-23	10.74	Put	Bond Future	3817	4	4	4	0.00
31/08/2022	R213 On 03-August-23			Bond Future	11.34	81.9213	81.4136	81.9213	0.00
31/08/2022	R213 On 03-August-23	11.62	Call	Bond Future	3797	4	4	4	0.00
31/08/2022	R213 On 03-August-23	11.61	Call	Bond Future	3772	4	4	4	0.00
31/08/2022	R213 On 03-August-23	11.63	Call	Bond Future	3823	4	4	4	0.00
31/08/2022	R213 On 03-August-23	11.62	Put	Bond Future	2599	2	3	2	0.00
31/08/2022	R213 On 03-August-23	11.61	Put	Bond Future	2615	2	3	2	0.00
31/08/2022	R213 On 03-August-23	11.63	Put	Bond Future	2582	2	3	2	0.00
31/08/2022	R213 On 02-November-23			Bond Future	11.52	79.8893	79.3724	79.8893	0.00
31/08/2022	R213 On 02-November-23	11.12	Call	Bond Future	2522	3	3	3	0.00
31/08/2022	R213 On 02-November-23	11.11	Call	Bond Future	2503	3	3	3	0.00
31/08/2022	R213 On 02-November-23	11.13	Call	Bond Future	2542	3	3	3	0.00
31/08/2022	R213 On 02-November-23	11.13	Put	Bond Future	4162	4	4	4	0.00
31/08/2022	R213 On 02-November-23	11.11	Put	Bond Future	4209	4	4	4	0.00
31/08/2022	R213 On 02-November-23	11.12	Put	Bond Future	4186	4	4	4	0.00
31/08/2022	R214 On 03-November-22			Bond Future	11.42	64.2589	63.7911	64.2589	25,380.00
31/08/2022	R214 On 03-November-22	11.35	Call	Bond Future	1423	2	1	2	0.00
31/08/2022	R214 On 03-November-22	11.36	Call	Bond Future	1450	2	1	2	0.00
31/08/2022	R214 On 03-November-22	11.34	Call	Bond Future	1397	2	1	2	0.00
31/08/2022	R214 On 03-November-22	11.36	Put	Bond Future	1753	2	2	2	0.00
31/08/2022	R214 On 03-November-22	11.35	Put	Bond Future	1780	2	2	2	0.00
31/08/2022	R214 On 03-November-22	11.34	Put	Bond Future	1807	2	2	2	0.00
31/08/2022	R214 On 02-February-23			Bond Future	11.54	65.4163	64.9376	65.4163	64,507.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2022	R214 On 02-February-23	11.09	Call	Bond Future	1530	2	2	2	0.00
31/08/2022	R214 On 02-February-23	11.07	Call	Bond Future	1488	2	1	2	0.00
31/08/2022	R214 On 02-February-23	11.08	Call	Bond Future	1509	2	2	2	0.00
31/08/2022	R214 On 02-February-23	11.08	Put	Bond Future	3996	4	4	4	0.00
31/08/2022	R214 On 02-February-23	11.07	Put	Bond Future	4031	4	4	4	0.00
31/08/2022	R214 On 02-February-23	11.09	Put	Bond Future	3961	4	4	4	0.00
31/08/2022	R214 On 04-May-23			Bond Future	11.65	63.3639	62.8749	63.3639	0.00
31/08/2022	R214 On 04-May-23	11.38	Call	Bond Future	2660	3	3	3	0.00
31/08/2022	R214 On 04-May-23	11.36	Call	Bond Future	2611	3	3	3	0.00
31/08/2022	R214 On 04-May-23	11.37	Call	Bond Future	2636	3	3	3	0.00
31/08/2022	R214 On 04-May-23	11.37	Put	Bond Future	4120	4	4	4	0.00
31/08/2022	R214 On 04-May-23	11.36	Put	Bond Future	4149	4	4	4	0.00
31/08/2022	R214 On 04-May-23	11.38	Put	Bond Future	4092	4	4	4	0.00
31/08/2022	R214 On 03-August-23			Bond Future	11.76	64.6189	64.1195	64.6189	0.00
31/08/2022	R214 On 03-August-23	12.16	Call	Bond Future	5018	5	5	5	0.00
31/08/2022	R214 On 03-August-23	12.14	Call	Bond Future	4958	5	5	5	0.00
31/08/2022	R214 On 03-August-23	12.15	Call	Bond Future	4988	5	5	5	0.00
31/08/2022	R214 On 03-August-23	12.14	Put	Bond Future	3077	3	3	3	0.00
31/08/2022	R214 On 03-August-23	12.15	Put	Bond Future	3058	3	3	3	0.00
31/08/2022	R214 On 03-August-23	12.16	Put	Bond Future	3040	3	3	3	0.00
31/08/2022	R214 On 02-November-23			Bond Future	11.89	62.5197	62.0114	62.5197	0.00
31/08/2022	R214 On 02-November-23	11.45	Call	Bond Future	3241	3	3	3	0.00
31/08/2022	R214 On 02-November-23	11.47	Call	Bond Future	3287	4	3	4	0.00
31/08/2022	R214 On 02-November-23	11.46	Call	Bond Future	3264	3	3	3	0.00
31/08/2022	R214 On 02-November-23	11.46	Put	Bond Future	5459	5	5	5	0.00
31/08/2022	R214 On 02-November-23	11.45	Put	Bond Future	5488	5	5	5	0.00
31/08/2022	R214 On 02-November-23	11.47	Put	Bond Future	5429	5	5	5	0.00
31/08/2022	R248 On 03-November-22			Bond Future	11.40	80.4053	79.7816	80.4053	256,863.00
31/08/2022	R248 On 03-November-22	10.00	Call	Bond Future	22	0	0	0	0.00
31/08/2022	R248 On 03-November-22	11.30	Call	Bond Future	1669	2	2	2	950.00
31/08/2022	R248 On 03-November-22	11.31	Call	Bond Future	1701	2	2	2	0.00
31/08/2022	R248 On 03-November-22	11.90	Call	Bond Future	4076	5	4	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
31/08/2022	R248 On 03-November-22	10.70	Call	Bond Future	369	1	0	1	0.00
31/08/2022	R248 On 03-November-22	11.32	Call	Bond Future	1733	2	2	2	0.00
31/08/2022	R248 On 03-November-22	11.20	Call	Bond Future	1366	2	1	2	0.00
31/08/2022	R248 On 03-November-22	10.60	Call	Bond Future	265	0	0	0	950.00
31/08/2022	R248 On 03-November-22	10.60	Put	Bond Future	5950	5	6	5	0.00
31/08/2022	R248 On 03-November-22	11.20	Put	Bond Future	2737	2	3	2	0.00
31/08/2022	R248 On 03-November-22	11.30	Put	Bond Future	2357	2	2	2	0.00
31/08/2022	R248 On 03-November-22	11.31	Put	Bond Future	2322	2	2	2	0.00
31/08/2022	R248 On 03-November-22	10.70	Put	Bond Future	5307	5	5	5	0.00
31/08/2022	R248 On 03-November-22	11.90	Put	Bond Future	881	1	1	1	0.00
31/08/2022	R248 On 03-November-22	10.00	Put	Bond Future	10441	10	10	10	0.00
31/08/2022	R248 On 03-November-22	11.32	Put	Bond Future	2287	2	2	2	0.00
31/08/2022	R248 On 02-February-23			Bond Future	11.52	81.8903	81.2524	81.8903	0.00
31/08/2022	R248 On 02-February-23	11.10	Call	Bond Future	1996	2	2	2	2,700.00
31/08/2022	R248 On 02-February-23	11.06	Call	Bond Future	1890	2	2	2	0.00
31/08/2022	R248 On 02-February-23	11.07	Call	Bond Future	1916	2	2	2	0.00
31/08/2022	R248 On 02-February-23	10.40	Call	Bond Future	647	1	1	1	2,700.00
31/08/2022	R248 On 02-February-23	11.08	Call	Bond Future	1943	2	2	2	0.00
31/08/2022	R248 On 02-February-23	11.08	Put	Bond Future	4927	5	5	5	0.00
31/08/2022	R248 On 02-February-23	11.10	Put	Bond Future	4841	4	5	4	0.00
31/08/2022	R248 On 02-February-23	10.40	Put	Bond Future	8636	8	9	8	0.00
31/08/2022	R248 On 02-February-23	11.07	Put	Bond Future	4970	5	5	5	0.00
31/08/2022	R248 On 02-February-23	11.06	Put	Bond Future	5014	5	5	5	0.00
31/08/2022	R248 On 04-May-23			Bond Future	11.63	78.9911	78.3395	78.9911	0.00
31/08/2022	R248 On 04-May-23	11.33	Call	Bond Future	3241	4	3	4	0.00
31/08/2022	R248 On 04-May-23	11.34	Call	Bond Future	3271	4	3	4	0.00
31/08/2022	R248 On 04-May-23	11.35	Call	Bond Future	3302	4	3	4	0.00
31/08/2022	R248 On 04-May-23	11.35	Put	Bond Future	5172	5	5	5	0.00
31/08/2022	R248 On 04-May-23	11.34	Put	Bond Future	5208	5	5	5	0.00
31/08/2022	R248 On 04-May-23	11.33	Put	Bond Future	5245	5	5	5	0.00
31/08/2022	R248 On 03-August-23			Bond Future	11.75	80.5183	79.8528	80.5183	0.00
31/08/2022	R248 On 03-August-23	12.09	Call	Bond Future	6068	6	6	6	0.00
31/08/2022	R248 On 03-August-23	12.10	Call	Bond Future	6105	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2022	R248 On 03-August-23	12.11	Call	Bond Future	6141	7	6	7	0.00
31/08/2022	R248 On 03-August-23	12.11	Put	Bond Future	3902	4	4	4	0.00
31/08/2022	R248 On 03-August-23	12.10	Put	Bond Future	3925	4	4	4	0.00
31/08/2022	R248 On 03-August-23	12.09	Put	Bond Future	3949	4	4	4	0.00
31/08/2022	R248 On 02-November-23			Bond Future	11.87	77.5920	76.9146	77.5920	0.00
31/08/2022	R248 On 02-November-23	11.49	Call	Bond Future	4219	5	4	5	0.00
31/08/2022	R248 On 02-November-23	11.47	Call	Bond Future	4161	4	4	4	0.00
31/08/2022	R248 On 02-November-23	11.48	Call	Bond Future	4190	5	4	5	0.00
31/08/2022	R248 On 02-November-23	11.49	Put	Bond Future	6649	6	7	6	0.00
31/08/2022	R248 On 02-November-23	11.47	Put	Bond Future	6723	6	7	6	0.00
31/08/2022	R248 On 02-November-23	11.48	Put	Bond Future	6686	6	7	6	0.00