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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
23/08/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2022	2025 On 03-November-22			Bond Future	166.74	166.5694	166.7362	166.5694	7,566.00
23/08/2022	2025 On 02-February-23			Bond Future	167.92	167.7536	167.9228	167.7536	1,918.00
23/08/2022	2025 On 04-May-23			Bond Future	171.17	171.0349	171.1719	171.0349	0.00
23/08/2022	2025 On 03-August-23			Bond Future	172.95	172.8196	172.9538	172.8196	0.00
23/08/2022	2025 On 02-November-23			Bond Future	176.16	175.9800	176.1637	175.9800	0.00
23/08/2022	2029 On 03-November-22			Bond Future	121.41	120.8811	121.4118	120.8811	1,519.00
23/08/2022	2029 On 02-February-23			Bond Future	123.51	122.9739	123.5136	122.9739	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
23/08/2022	2029 On 04-May-23			Bond Future	124.60	124.0804	124.6044	124.0804	0.00
23/08/2022	2029 On 03-August-23			Bond Future	127.18	126.6536	127.1848	126.6536	0.00
23/08/2022	2029 On 02-November-23			Bond Future	128.20	127.6260	128.2007	127.6260	0.00
23/08/2022	2030 On 03-November-22			Bond Future	10.45	89.9783	10.4490	89.9783	66,735.00
23/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	731	1	731	1	0.00
23/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	941	1	941	1	500.00
23/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	5204	5	5204	5	0.00
23/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	747	1	747	1	0.00
23/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	277	0	277	0	500.00
23/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	763	1	763	1	0.00
23/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	2385	2	2385	2	0.00
23/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	2094	2	2094	2	0.00
23/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	3804	4	3804	4	0.00
23/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	2415	2	2415	2	0.00
23/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	244	0	244	0	500.00
23/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	2446	2	2446	2	0.00
23/08/2022	2030 On 02-February-23			Bond Future	10.62	87.5089	10.6190	87.5089	5,200.00
23/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	4940	5	4940	5	5,000.00
23/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	3602	4	3602	4	0.00
23/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	3720	4	3720	4	0.00
23/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1070	1	1070	1	0.00
23/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	823	1	823	1	388.00
23/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	157	0	157	0	102.00
23/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	243	0	243	0	388.00
23/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	969	1	969	1	0.00
23/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	774	1	774	1	0.00
23/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	4300	4	4300	4	5,000.00
23/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1041	1	1041	1	0.00
23/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1055	1	1055	1	0.00
23/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	786	1	786	1	0.00
23/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	293	0	293	0	0.00
23/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	228	0	228	0	0.00
23/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	634	1	634	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
23/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	5030	5	5030	5	102.00
23/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	8685	9	8685	9	0.00
23/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	7616	8	7616	8	0.00
23/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	7434	7	7434	7	0.00
23/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	6898	7	6898	7	0.00
23/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	4053	4	4053	4	102.00
23/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3830	4	3830	4	0.00
23/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	1127	1	1127	1	0.00
23/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	1358	1	1358	1	388.00
23/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	4558	5	4558	5	0.00
23/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	4420	4	4420	4	0.00
23/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	4523	4	4523	4	0.00
23/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3893	4	3893	4	0.00
23/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3862	4	3862	4	0.00
23/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	1411	1	1411	1	0.00
23/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	924	1	924	1	0.00
23/08/2022	2030 On 04-May-23			Bond Future	10.76	89.2049	10.7643	89.2049	0.00
23/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	8050	8	8050	8	0.00
23/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	5041	5	5041	5	0.00
23/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	6338	6	6338	6	0.00
23/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	7830	8	7830	8	0.00
23/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	2235	2	2235	2	0.00
23/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	2473	3	2473	3	350.00
23/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	773	1	773	1	150.00
23/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	4226	4	4226	4	0.00
23/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	1993	2	1993	2	479.00
23/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	2193	2	2193	2	0.00
23/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	2214	2	2214	2	0.00
23/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	866	1	866	1	479.00
23/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	991	1	991	1	388.00
23/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	399	0	399	0	388.00
23/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	1275	1	1275	1	1,080.00
23/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	4646	5	4646	5	0.00

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23/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	8290	8	8290	8	0.00
23/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	6068	6	6068	6	0.00
23/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	5363	5	5363	5	0.00
23/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	5744	6	5744	6	0.00
23/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	3230	3	3230	3	0.00
23/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	3253	3	3253	3	0.00
23/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	3491	3	3491	3	0.00
23/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	1791	2	1791	2	150.00
23/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	2966	3	2966	3	0.00
23/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	3208	3	3208	3	0.00
23/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	745	1	745	1	479.00
23/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	1057	1	1057	1	1,080.00
23/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	1452	1	1452	1	388.00
23/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	694	1	694	1	350.00
23/08/2022	2030 On 03-August-23			Bond Future	10.89	87.0311	10.8945	87.0311	0.00
23/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	7800	8	7800	8	0.00
23/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	4265	4	4265	4	0.00
23/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	8680	9	8680	9	0.00
23/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	4213	4	4213	4	0.00
23/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	4239	4	4239	4	0.00
23/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	2095	2	2095	2	1,012.00
23/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	2586	3	2586	3	350.00
23/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	3614	4	3614	4	0.00
23/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	2351	2	2351	2	0.00
23/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	2380	2	2380	2	0.00
23/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	838	1	838	1	350.00
23/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	4189	4	4189	4	0.00
23/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	1077	1	1077	1	1,012.00
23/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	2365	2	2365	2	0.00
23/08/2022	2030 On 02-November-23			Bond Future	11.07	88.6004	11.0719	88.6004	0.00
23/08/2022	2030 On 02-November-23	0000000	Call	Bond Future	2807	3	2807	3	0.00
23/08/2022	2030 On 02-November-23	0000000	Call	Bond Future	2787	3	2787	3	0.00
23/08/2022	2030 On 02-November-23	0000000	Call	Bond Future	2766	3	2766	3	0.00

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23/08/2022	2030 On 02-November-23	0000000	Put	Bond Future	3871	4	3871	4	0.00
23/08/2022	2030 On 02-November-23	0000000	Put	Bond Future	3850	4	3850	4	0.00
23/08/2022	2030 On 02-November-23	0000000	Put	Bond Future	3830	4	3830	4	0.00
23/08/2022	2032 On 03-November-22			Bond Future	10.91	85.5673	10.9062	85.5673	157,157.00
23/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	18	0	18	0	180.00
23/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	32	0	32	0	500.00
23/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	3905	4	3905	4	0.00
23/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	7012	7	7012	7	0.00
23/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	1116	1	1116	1	0.00
23/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	1138	1	1138	1	750.00
23/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	3524	4	3524	4	0.00
23/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	389	0	389	0	500.00
23/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	911	1	911	1	0.00
23/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	294	0	294	0	0.00
23/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	782	1	782	1	0.00
23/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	22	0	22	0	454.00
23/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	339	0	339	0	0.00
23/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	161	0	161	0	750.00
23/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	5481	5	5481	5	0.00
23/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	4555	4	4555	4	454.00
23/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	4324	4	4324	4	180.00
23/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	8560	8	8560	8	0.00
23/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	7984	8	7984	8	0.00
23/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	2729	3	2729	3	180.00
23/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	8850	9	8850	9	0.00
23/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	2974	3	2974	3	454.00
23/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	4100	4	4100	4	0.00
23/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	769	1	769	1	7,500.00
23/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	2373	2	2373	2	0.00
23/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	2404	2	2404	2	0.00
23/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	186	0	186	0	750.00
23/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	656	1	656	1	500.00
23/08/2022	2032 On 02-February-23			Bond Future	11.07	87.0288	11.0716	87.0288	18.00

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23/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	5107	5	5107	5	0.00
23/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	8493	9	8493	9	0.00
23/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1166	1	1166	1	0.00
23/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1182	1	1182	1	0.00
23/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	840	1	840	1	0.00
23/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	196	0	196	0	454.00
23/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	4591	5	4591	5	0.00
23/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1199	1	1199	1	0.00
23/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1376	1	1376	1	0.00
23/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1715	2	1715	2	750.00
23/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	920	1	920	1	500.00
23/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	262	0	262	0	500.00
23/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	569	1	569	1	750.00
23/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	6653	7	6653	7	0.00
23/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	8881	9	8881	9	0.00
23/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	5366	5	5366	5	0.00
23/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	3773	4	3773	4	0.00
23/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	4326	4	4326	4	454.00
23/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	4679	5	4679	5	0.00
23/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	1548	2	1548	2	0.00
23/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	9740	10	9740	10	0.00
23/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	5610	6	5610	6	454.00
23/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	4716	5	4716	5	0.00
23/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	4752	5	4752	5	0.00
23/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	567	1	567	1	750.00
23/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	1347	1	1347	1	500.00
23/08/2022	2032 On 04-May-23			Bond Future	11.21	84.5537	11.2113	84.5537	0.00
23/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	1914	2	1914	2	400.00
23/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	2441	2	2441	2	0.00
23/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	2464	3	2464	3	0.00
23/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	2487	3	2487	3	0.00
23/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	3718	4	3718	4	400.00
23/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	10634	11	10634	11	0.00

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23/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	602	1	602	1	400.00
23/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	4088	4	4088	4	0.00
23/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	4115	4	4115	4	0.00
23/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	4143	4	4143	4	0.00
23/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	4892	5	4892	5	0.00
23/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	2942	3	2942	3	0.00
23/08/2022	2032 On 03-August-23			Bond Future	11.33	86.2940	11.3327	86.2940	2,600.00
23/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	4925	5	4925	5	0.00
23/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	4954	5	4954	5	0.00
23/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	5369	5	5369	5	5,000.00
23/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	4984	5	4984	5	0.00
23/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2916	3	2916	3	0.00
23/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2699	3	2699	3	0.00
23/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2933	3	2933	3	0.00
23/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2951	3	2951	3	0.00
23/08/2022	2032 On 02-November-23			Bond Future	11.50	83.6946	11.5026	83.6946	0.00
23/08/2022	2032 On 02-November-23	0000000	Call	Bond Future	3348	3	3348	3	0.00
23/08/2022	2032 On 02-November-23	0000000	Call	Bond Future	3371	3	3371	3	0.00
23/08/2022	2032 On 02-November-23	0000000	Call	Bond Future	3394	3	3394	3	0.00
23/08/2022	2032 On 02-November-23	0000000	Put	Bond Future	4634	5	4634	5	0.00
23/08/2022	2032 On 02-November-23	0000000	Put	Bond Future	4659	5	4659	5	0.00
23/08/2022	2032 On 02-November-23	0000000	Put	Bond Future	4684	5	4684	5	0.00
23/08/2022	2033 On 03-November-22			Bond Future	113.80	113.7368	113.8027	113.7368	1,287.00
23/08/2022	2033 On 02-February-23			Bond Future	115.77	115.7056	115.7723	115.7056	6,141.00
23/08/2022	2033 On 04-May-23			Bond Future	116.63	116.5840	116.6275	116.5840	0.00
23/08/2022	2033 On 03-August-23			Bond Future	119.04	119.0014	119.0425	119.0014	0.00
23/08/2022	2033 On 02-November-23			Bond Future	119.82	119.7448	119.8183	119.7448	0.00
23/08/2022	2037 On 03-November-22			Bond Future	11.36	82.3541	11.3602	82.3541	66,061.00
23/08/2022	2037 On 03-November-22	0000000	Call	Bond Future	1824	2	1824	2	0.00
23/08/2022	2037 On 03-November-22	0000000	Call	Bond Future	1884	2	1884	2	0.00
23/08/2022	2037 On 03-November-22	0000000	Call	Bond Future	1854	2	1854	2	0.00
23/08/2022	2037 On 03-November-22	0000000	Put	Bond Future	2152	2	2152	2	0.00
23/08/2022	2037 On 03-November-22	0000000	Put	Bond Future	2181	2	2181	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
23/08/2022	2037 On 03-November-22	0000000	Put	Bond Future	2122	2	2122	2	0.00
23/08/2022	2037 On 02-February-23			Bond Future	11.51	79.5043	11.5098	79.5043	71,477.00
23/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	2027	2	2027	2	636.00
23/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	1905	2	1905	2	0.00
23/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	4734	5	4734	5	0.00
23/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	1858	2	1858	2	0.00
23/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	1881	2	1881	2	0.00
23/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	4676	5	4676	5	0.00
23/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	4713	5	4713	5	0.00
23/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	4639	5	4639	5	0.00
23/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	4456	4	4456	4	0.00
23/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	2131	2	2131	2	636.00
23/08/2022	2037 On 04-May-23			Bond Future	11.64	81.0461	11.6396	81.0461	0.00
23/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	4347	4	4347	4	400.00
23/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	11569	12	11569	12	0.00
23/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	2994	3	2994	3	0.00
23/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	2274	2	2274	2	400.00
23/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	2967	3	2967	3	0.00
23/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	2941	3	2941	3	0.00
23/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	4909	5	4909	5	0.00
23/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	4876	5	4876	5	0.00
23/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	5858	6	5858	6	0.00
23/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	891	1	891	1	400.00
23/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	4844	5	4844	5	0.00
23/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	3555	4	3555	4	0.00
23/08/2022	2037 On 03-August-23			Bond Future	11.76	78.4550	11.7583	78.4550	0.00
23/08/2022	2037 On 03-August-23	0000000	Call	Bond Future	5733	6	5733	6	0.00
23/08/2022	2037 On 03-August-23	0000000	Call	Bond Future	5700	6	5700	6	0.00
23/08/2022	2037 On 03-August-23	0000000	Call	Bond Future	5668	6	5668	6	0.00
23/08/2022	2037 On 03-August-23	0000000	Put	Bond Future	3685	4	3685	4	0.00
23/08/2022	2037 On 03-August-23	0000000	Put	Bond Future	3664	4	3664	4	0.00
23/08/2022	2037 On 03-August-23	0000000	Put	Bond Future	3643	4	3643	4	0.00
23/08/2022	2037 On 02-November-23			Bond Future	11.91	79.8689	11.9054	79.8689	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
23/08/2022	2037 On 02-November-23	0000000	Call	Bond Future	3961	4	3961	4	0.00
23/08/2022	2037 On 02-November-23	0000000	Call	Bond Future	3935	4	3935	4	0.00
23/08/2022	2037 On 02-November-23	0000000	Call	Bond Future	3987	4	3987	4	0.00
23/08/2022	2037 On 02-November-23	0000000	Put	Bond Future	5916	6	5916	6	0.00
23/08/2022	2037 On 02-November-23	0000000	Put	Bond Future	5886	6	5886	6	0.00
23/08/2022	2037 On 02-November-23	0000000	Put	Bond Future	5856	6	5856	6	0.00
23/08/2022	2038 On 03-November-22			Bond Future	128.67	128.6730	128.6721	128.6730	5,518.00
23/08/2022	2038 On 02-February-23			Bond Future	128.99	128.9890	128.9875	128.9890	0.00
23/08/2022	2038 On 04-May-23			Bond Future	131.48	131.5128	131.4841	131.5128	0.00
23/08/2022	2038 On 03-August-23			Bond Future	132.22	132.2586	132.2248	132.2586	0.00
23/08/2022	2038 On 02-November-23			Bond Future	134.68	134.6765	134.6783	134.6765	0.00
23/08/2022	2040 On 03-November-22			Bond Future	11.45	84.1457	11.4511	84.1457	61,795.00
23/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	68	0	68	0	2,250.00
23/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	2372	2	2372	2	0.00
23/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	353	0	353	0	0.00
23/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	2067	2	2067	2	0.00
23/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	604	1	604	1	2,250.00
23/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	1724	2	1724	2	0.00
23/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	466	0	466	0	1,078.00
23/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	4379	4	4379	4	0.00
23/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	6826	7	6826	7	0.00
23/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	2003	2	2003	2	0.00
23/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	2035	2	2035	2	0.00
23/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	1442	1	1442	1	1,078.00
23/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	3066	3	3066	3	0.00
23/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	2330	2	2330	2	0.00
23/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	996	1	996	1	0.00
23/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	6070	0	6070	0	0.00
23/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	2696	3	2696	3	0.00
23/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	4922	5	4922	5	0.00
23/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	5479	5	5479	5	0.00
23/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	2061	2	2061	2	0.00
23/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	440	0	440	0	1,078.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	2393	2	2393	2	0.00
23/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	2361	2	2361	2	0.00
23/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	9437	9	9437	9	0.00
23/08/2022	2040 On 02-February-23			Bond Future	11.60	81.0761	11.5961	81.0761	64,040.00
23/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	5115	5	5115	5	0.00
23/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	1938	2	1938	2	0.00
23/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	1963	2	1963	2	0.00
23/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	477	0	477	0	0.00
23/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	502	1	502	1	388.00
23/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	5793	6	5793	6	0.00
23/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	5915	6	5915	6	0.00
23/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	1988	2	1988	2	0.00
23/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	2168	2	2168	2	621.00
23/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	1546	2	1546	2	0.00
23/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	1611	2	1611	2	388.00
23/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	5735	6	5735	6	0.00
23/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	4764	5	4764	5	0.00
23/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	2242	2	2242	2	621.00
23/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	5044	5	5044	5	0.00
23/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	1878	2	1878	2	388.00
23/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	1929	2	1929	2	0.00
23/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	9922	10	9922	10	0.00
23/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	5873	6	5873	6	0.00
23/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	10120	10	10120	10	0.00
23/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	5085	5	5085	5	0.00
23/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	5127	5	5127	5	0.00
23/08/2022	2040 On 04-May-23			Bond Future	11.72	82.6487	11.7218	82.6487	0.00
23/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	10926	11	10926	11	0.00
23/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	3341	3	3341	3	0.00
23/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	3519	4	3519	4	486.00
23/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	1674	2	1674	2	486.00
23/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	2060	2	2060	2	388.00
23/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	866	1	866	1	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	3312	3	3312	3	0.00
23/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	8198	8	8198	8	0.00
23/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	3371	3	3371	3	0.00
23/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	5189	5	5189	5	0.00
23/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	8126	8	8126	8	0.00
23/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	2107	2	2107	2	388.00
23/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	1351	1	1351	1	486.00
23/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	5258	5	5258	5	0.00
23/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	11321	11	11321	11	0.00
23/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	7215	7	7215	7	0.00
23/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	5021	5	5021	5	0.00
23/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	5223	5	5223	5	0.00
23/08/2022	2040 On 03-August-23			Bond Future	11.84	79.8403	11.8367	79.8403	0.00
23/08/2022	2040 On 03-August-23	0000000	Call	Bond Future	6153	6	6153	6	0.00
23/08/2022	2040 On 03-August-23	0000000	Call	Bond Future	6118	6	6118	6	0.00
23/08/2022	2040 On 03-August-23	0000000	Call	Bond Future	6188	6	6188	6	0.00
23/08/2022	2040 On 03-August-23	0000000	Put	Bond Future	3875	4	3875	4	0.00
23/08/2022	2040 On 03-August-23	0000000	Put	Bond Future	3920	4	3920	4	0.00
23/08/2022	2040 On 03-August-23	0000000	Put	Bond Future	3897	4	3897	4	0.00
23/08/2022	2040 On 02-November-23			Bond Future	11.98	81.2791	11.9781	81.2791	0.00
23/08/2022	2040 On 02-November-23	0000000	Call	Bond Future	4250	4	4250	4	0.00
23/08/2022	2040 On 02-November-23	0000000	Call	Bond Future	4222	4	4222	4	0.00
23/08/2022	2040 On 02-November-23	0000000	Call	Bond Future	4194	4	4194	4	0.00
23/08/2022	2040 On 02-November-23	0000000	Put	Bond Future	6599	7	6599	7	0.00
23/08/2022	2040 On 02-November-23	0000000	Put	Bond Future	6532	7	6532	7	0.00
23/08/2022	2040 On 02-November-23	0000000	Put	Bond Future	6565	7	6565	7	0.00
23/08/2022	2044 On 03-November-22			Bond Future	11.43	81.1184	11.4285	81.1184	72,273.00
23/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	2118	2	2118	2	0.00
23/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	2152	2	2152	2	0.00
23/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	73	0	73	0	420.00
23/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	381	0	381	0	1,600.00
23/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	649	1	649	1	420.00
23/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	2185	2	2185	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
23/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	1829	2	1829	2	1,600.00
23/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	2673	3	2673	3	0.00
23/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	2337	2	2337	2	0.00
23/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	2306	2	2306	2	0.00
23/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	4926	5	4926	5	0.00
23/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	6101	6	6101	6	0.00
23/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	9583	10	9583	10	0.00
23/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	2369	2	2369	2	0.00
23/08/2022	2044 On 02-February-23			Bond Future	11.56	78.1224	11.5643	78.1224	33,819.00
23/08/2022	2044 On 02-February-23	0000000	Call	Bond Future	2218	2	2218	2	0.00
23/08/2022	2044 On 02-February-23	0000000	Call	Bond Future	2164	2	2164	2	0.00
23/08/2022	2044 On 02-February-23	0000000	Call	Bond Future	2191	2	2191	2	0.00
23/08/2022	2044 On 02-February-23	0000000	Put	Bond Future	4912	5	4912	5	0.00
23/08/2022	2044 On 02-February-23	0000000	Put	Bond Future	4952	5	4952	5	0.00
23/08/2022	2044 On 02-February-23	0000000	Put	Bond Future	4871	5	4871	5	0.00
23/08/2022	2044 On 04-May-23			Bond Future	11.68	79.6376	11.6815	79.6376	0.00
23/08/2022	2044 On 04-May-23	0000000	Call	Bond Future	3566	4	3566	4	0.00
23/08/2022	2044 On 04-May-23	0000000	Call	Bond Future	3505	4	3505	4	0.00
23/08/2022	2044 On 04-May-23	0000000	Call	Bond Future	3535	4	3535	4	0.00
23/08/2022	2044 On 04-May-23	0000000	Put	Bond Future	5205	5	5205	5	0.00
23/08/2022	2044 On 04-May-23	0000000	Put	Bond Future	5240	5	5240	5	0.00
23/08/2022	2044 On 04-May-23	0000000	Put	Bond Future	5171	5	5171	5	0.00
23/08/2022	2044 On 03-August-23			Bond Future	11.79	76.8926	11.7883	76.8926	0.00
23/08/2022	2044 On 03-August-23	0000000	Call	Bond Future	6381	6	6381	6	0.00
23/08/2022	2044 On 03-August-23	0000000	Call	Bond Future	6310	6	6310	6	0.00
23/08/2022	2044 On 03-August-23	0000000	Call	Bond Future	6346	6	6346	6	0.00
23/08/2022	2044 On 03-August-23	0000000	Put	Bond Future	4108	4	4108	4	0.00
23/08/2022	2044 On 03-August-23	0000000	Put	Bond Future	4131	4	4131	4	0.00
23/08/2022	2044 On 03-August-23	0000000	Put	Bond Future	4085	4	4085	4	0.00
23/08/2022	2044 On 02-November-23			Bond Future	11.92	78.2782	11.9194	78.2782	0.00
23/08/2022	2044 On 02-November-23	0000000	Call	Bond Future	4375	4	4375	4	0.00
23/08/2022	2044 On 02-November-23	0000000	Call	Bond Future	4404	4	4404	4	0.00
23/08/2022	2044 On 02-November-23	0000000	Call	Bond Future	4433	4	4433	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
23/08/2022	2044 On 02-November-23	0000000	Put	Bond Future	6600	7	6600	7	0.00
23/08/2022	2044 On 02-November-23	0000000	Put	Bond Future	6634	7	6634	7	0.00
23/08/2022	2044 On 02-November-23	0000000	Put	Bond Future	6669	7	6669	7	0.00
23/08/2022	2046 On 03-November-22			Bond Future	114.79	114.5833	114.7866	114.5833	15,983.00
23/08/2022	2046 On 02-February-23			Bond Future	116.77	116.5673	116.7739	116.5673	0.00
23/08/2022	2046 On 04-May-23			Bond Future	116.99	116.8077	116.9934	116.8077	0.00
23/08/2022	2046 On 03-August-23			Bond Future	119.42	119.2315	119.4175	119.2315	0.00
23/08/2022	2046 On 02-November-23			Bond Future	119.52	119.2994	119.5205	119.2994	0.00
23/08/2022	2050 On 03-November-22			Bond Future	117.81	117.0482	117.8091	117.0482	11,715.00
23/08/2022	2050 On 02-February-23			Bond Future	117.73	116.9516	117.7253	116.9516	0.00
23/08/2022	2050 On 04-May-23			Bond Future	120.00	119.2400	120.0036	119.2400	0.00
23/08/2022	2050 On 03-August-23			Bond Future	120.29	119.5118	120.2875	119.5118	0.00
23/08/2022	2050 On 02-November-23			Bond Future	122.52	121.6967	122.5193	121.6967	0.00
23/08/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2022	AL37 On 03-November-22			Index Future	829.88	830.3780	829.8760	830.3780	0.00
23/08/2022	AL37 On 02-February-23			Index Future	844.03	844.5390	844.0250	844.5390	0.00
23/08/2022	AL37 On 04-May-23			Index Future	860.13	860.8320	860.1320	860.8320	0.00
23/08/2022	AL37 On 03-August-23			Index Future	877.73	878.4660	877.7250	878.4660	0.00
23/08/2022	AL37 On 02-November-23			Index Future	893.83	894.3540	893.8340	894.3540	0.00
23/08/2022	AL7T On 03-November-22			Index Future	957.07	958.1060	957.0720	958.1060	0.00
23/08/2022	AL7T On 02-February-23			Index Future	973.39	974.4450	973.3910	974.4450	0.00
23/08/2022	AL7T On 04-May-23			Index Future	991.97	993.2450	991.9660	993.2450	0.00
23/08/2022	AL7T On 03-August-23			Index Future	1012.26	1013.5900	1012.2560	1013.5900	0.00
23/08/2022	AL7T On 02-November-23			Index Future	1030.83	1031.9230	1030.8340	1031.9230	0.00
23/08/2022	ALBI On 03-November-22			Index Future	841.97	842.3370	841.9650	842.3370	135.00
23/08/2022	ALBI On 02-February-23			Index Future	856.32	856.7020	856.3210	856.7020	0.00
23/08/2022	ALBI On 04-May-23			Index Future	872.66	873.2300	872.6620	873.2300	0.00
23/08/2022	ALBI On 03-August-23			Index Future	890.51	891.1170	890.5110	891.1170	0.00
23/08/2022	ALBI On 02-November-23			Index Future	906.86	907.2350	906.8550	907.2350	0.00
23/08/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2022	C007 On 31-January-37			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
23/08/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/08/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2022	ES33 On 03-November-22			Bond Future	12.18	73.3346	12.1813	73.3346	0.00
23/08/2022	ES33 On 02-February-23			Bond Future	12.38	74.6046	12.3832	74.6046	350.00
23/08/2022	ES33 On 04-May-23			Bond Future	12.56	72.2727	12.5575	72.2727	0.00
23/08/2022	ES33 On 03-August-23			Bond Future	12.72	73.7760	12.7164	73.7760	0.00
23/08/2022	ES33 On 02-November-23			Bond Future	12.92	71.3323	12.9240	71.3323	0.00
23/08/2022	ES42 On 03-November-22			Bond Future	12.51	71.2991	12.5060	71.2991	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
23/08/2022	ES42 On 02-February-23			Bond Future	12.68	72.5351	12.6833	72.5351	4,769.00
23/08/2022	ES42 On 04-May-23			Bond Future	12.84	69.6935	12.8440	69.6935	0.00
23/08/2022	ES42 On 03-August-23			Bond Future	12.99	71.1464	12.9866	71.1464	0.00
23/08/2022	ES42 On 02-November-23			Bond Future	13.17	68.1837	13.1707	68.1837	0.00
23/08/2022	GOVI On 03-November-22			GOVI	830.28	830.6690	830.2750	830.6690	868.00
23/08/2022	GOVI On 03-November-22	0000000	Call	GOVI	98450	10	98450	10	0.00
23/08/2022	GOVI On 03-November-22	0000000	Call	GOVI	98650	10	98650	10	0.00
23/08/2022	GOVI On 03-November-22	0000000	Call	GOVI	98550	10	98550	10	0.00
23/08/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
23/08/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
23/08/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
23/08/2022	GOVI On 02-February-23			GOVI	844.43	844.8340	844.4320	844.8340	0.00
23/08/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
23/08/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
23/08/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
23/08/2022	GOVI On 02-February-23	0000000	Put	GOVI	63880	6	63880	6	0.00
23/08/2022	GOVI On 02-February-23	0000000	Put	GOVI	63980	6	63980	6	0.00
23/08/2022	GOVI On 02-February-23	0000000	Put	GOVI	64080	6	64080	6	0.00
23/08/2022	GOVI On 04-May-23			GOVI	860.55	861.1340	860.5470	861.1340	0.00
23/08/2022	GOVI On 04-May-23	0000000	Call	GOVI	76670	8	76670	8	0.00
23/08/2022	GOVI On 04-May-23	0000000	Call	GOVI	76770	8	76770	8	0.00
23/08/2022	GOVI On 04-May-23	0000000	Call	GOVI	76870	8	76870	8	0.00
23/08/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
23/08/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
23/08/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
23/08/2022	GOVI On 03-August-23			GOVI	878.15	878.7730	878.1480	878.7730	0.00
23/08/2022	GOVI On 03-August-23	0000000	Call	GOVI	409180	42	409180	42	0.00
23/08/2022	GOVI On 03-August-23	0000000	Call	GOVI	409380	42	409380	42	0.00
23/08/2022	GOVI On 03-August-23	0000000	Call	GOVI	409280	42	409280	42	0.00
23/08/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
23/08/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
23/08/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
23/08/2022	GOVI On 02-November-23			GOVI	894.27	894.6670	894.2650	894.6670	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
23/08/2022	GOVI On 02-November-23	0000000	Call	GOVI	84650	9	84650	9	0.00
23/08/2022	GOVI On 02-November-23	0000000	Call	GOVI	84550	9	84550	9	0.00
23/08/2022	GOVI On 02-November-23	0000000	Call	GOVI	84450	9	84450	9	0.00
23/08/2022	GOVI On 02-November-23	0000000	Put	GOVI	0	0	0	0	0.00
23/08/2022	GOVI On 02-November-23	0000000	Put	GOVI	0	0	0	0	0.00
23/08/2022	GOVI On 02-November-23	0000000	Put	GOVI	0	0	0	0	0.00
23/08/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/08/2022	IGOV On 03-November-22			Index Future	322.86	322.1840	322.8640	322.1840	703.00
23/08/2022	IGOV On 02-February-23			Index Future	328.45	327.7570	328.4470	327.7570	0.00
23/08/2022	IGOV On 04-May-23			Index Future	334.79	334.1570	334.7920	334.1570	0.00
23/08/2022	IGOV On 03-August-23			Index Future	341.72	341.0760	341.7150	341.0760	0.00
23/08/2022	IGOV On 02-November-23			Index Future	348.06	347.3190	348.0600	347.3190	0.00
23/08/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
23/08/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
23/08/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
23/08/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
23/08/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
23/08/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
23/08/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
23/08/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
23/08/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
23/08/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/08/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/08/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/08/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/08/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/08/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/08/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
23/08/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/08/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/08/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.85	94.1350	5.8450	94.1350	0.00
23/08/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.51	93.5550	6.5050	93.5550	0.00
23/08/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.61	93.4300	6.6100	93.4300	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
23/08/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.03	93.0050	7.0250	93.0050	68.00
23/08/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.12	92.8600	7.1200	92.8600	0.00
23/08/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.36	92.6800	7.3600	92.6800	0.00
23/08/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
23/08/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.92	92.0650	7.9150	92.0650	0.00
23/08/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.06	91.9450	8.0550	91.9450	75.00
23/08/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.07	91.9400	8.0700	91.9400	272.00
23/08/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.07	91.9400	8.0700	91.9400	0.00
23/08/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.08	91.9350	8.0750	91.9350	0.00
23/08/2022	R023 On 03-November-22			Bond Future	7.34	101.5634	7.3361	101.5634	24,229.00
23/08/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
23/08/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
23/08/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
23/08/2022	R023 On 03-November-22	0000000	Put	Bond Future	329	0	329	0	0.00
23/08/2022	R023 On 03-November-22	0000000	Put	Bond Future	332	0	332	0	0.00
23/08/2022	R023 On 03-November-22	0000000	Put	Bond Future	326	0	326	0	0.00
23/08/2022	R035 On 03-November-22			Bond Future	11.20	86.3359	11.2034	86.3359	59,256.00
23/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	53	0	53	0	582.00
23/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	267	0	267	0	976.00
23/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	1770	2	1770	2	0.00
23/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	1800	2	1800	2	0.00
23/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	559	1	559	1	0.00
23/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	1829	2	1829	2	0.00
23/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	8241	8	8241	8	0.00
23/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	1387	1	1387	1	0.00
23/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	1545	2	1545	2	976.00
23/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	2650	3	2650	3	582.00
23/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	187	0	187	0	976.00
23/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	2143	2	2143	2	0.00
23/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	4389	4	4389	4	582.00
23/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	2172	2	2172	2	0.00
23/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	2450	2	2450	2	0.00
23/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	2202	2	2202	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
23/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	5803	6	5803	6	0.00
23/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	8741	9	8741	9	0.00
23/08/2022	R035 On 02-February-23			Bond Future	11.36	87.8094	11.3638	87.8094	106,331.00
23/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	5193	5	5193	5	0.00
23/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	10285	10	10285	10	0.00
23/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	2175	2	2175	2	976.00
23/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	2201	2	2201	2	0.00
23/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1718	2	1718	2	0.00
23/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1740	2	1740	2	0.00
23/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	748	1	748	1	976.00
23/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1272	1	1272	1	388.00
23/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	5042	5	5042	5	0.00
23/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1763	2	1763	2	0.00
23/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1309	1	1309	1	0.00
23/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1201	1	1201	1	0.00
23/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	353	0	353	0	0.00
23/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	379	0	379	0	388.00
23/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	329	0	329	0	582.00
23/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	9928	10	9928	10	0.00
23/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	9447	9	9447	9	0.00
23/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	5737	6	5737	6	0.00
23/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	5562	6	5562	6	0.00
23/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	5476	5	5476	5	582.00
23/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	7160	7	7160	7	0.00
23/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	4596	5	4596	5	0.00
23/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	562	1	562	1	976.00
23/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	9686	10	9686	10	0.00
23/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	4634	5	4634	5	0.00
23/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	4671	5	4671	5	0.00
23/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	3964	4	3964	4	582.00
23/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	3997	4	3997	4	0.00
23/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	1771	2	1771	2	388.00
23/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	1836	2	1836	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
23/08/2022	R035 On 04-May-23			Bond Future	11.49	85.0072	11.4934	85.0072	0.00
23/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	3069	3	3069	3	0.00
23/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	1351	1	1351	1	491.00
23/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	683	1	683	1	388.00
23/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	7161	7	7161	7	0.00
23/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	9940	10	9940	10	0.00
23/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	2936	3	2936	3	491.00
23/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	3015	3	3015	3	0.00
23/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	3042	3	3042	3	0.00
23/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	1660	2	1660	2	388.00
23/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	6888	7	6888	7	0.00
23/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	1202	1	1202	1	491.00
23/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	1984	2	1984	2	388.00
23/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	4622	5	4622	5	0.00
23/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	10663	11	10663	11	0.00
23/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	7689	8	7689	8	0.00
23/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	4777	5	4777	5	0.00
23/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	4683	5	4683	5	0.00
23/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	4652	5	4652	5	0.00
23/08/2022	R035 On 03-August-23			Bond Future	11.61	86.7553	11.6084	86.7553	0.00
23/08/2022	R035 On 03-August-23	0000000	Call	Bond Future	5613	6	5613	6	0.00
23/08/2022	R035 On 03-August-23	0000000	Call	Bond Future	5646	6	5646	6	0.00
23/08/2022	R035 On 03-August-23	0000000	Call	Bond Future	5678	6	5678	6	0.00
23/08/2022	R035 On 03-August-23	0000000	Put	Bond Future	3564	4	3564	4	0.00
23/08/2022	R035 On 03-August-23	0000000	Put	Bond Future	3585	4	3585	4	0.00
23/08/2022	R035 On 03-August-23	0000000	Put	Bond Future	3605	4	3605	4	0.00
23/08/2022	R035 On 02-November-23			Bond Future	11.77	83.8222	11.7676	83.8222	0.00
23/08/2022	R035 On 02-November-23	0000000	Call	Bond Future	3904	4	3904	4	0.00
23/08/2022	R035 On 02-November-23	0000000	Call	Bond Future	3852	4	3852	4	0.00
23/08/2022	R035 On 02-November-23	0000000	Call	Bond Future	3878	4	3878	4	0.00
23/08/2022	R035 On 02-November-23	0000000	Put	Bond Future	5777	6	5777	6	0.00
23/08/2022	R035 On 02-November-23	0000000	Put	Bond Future	5806	6	5806	6	0.00
23/08/2022	R035 On 02-November-23	0000000	Put	Bond Future	5747	6	5747	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
23/08/2022	R186 On 03-November-22			Bond Future	9.06	108.9168	9.0625	108.9168	64,267.00
23/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	116	0	116	0	4,310.00
23/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	738	1	738	1	0.00
23/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	309	0	309	0	0.00
23/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	292	0	292	0	0.00
23/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	300	0	300	0	0.00
23/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	2137	2	2137	2	0.00
23/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	1270	1	1270	1	4,310.00
23/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	2164	2	2164	2	0.00
23/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	2110	2	2110	2	0.00
23/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	3061	3	3061	3	0.00
23/08/2022	R186 On 02-February-23			Bond Future	9.23	105.4800	9.2326	105.4800	0.00
23/08/2022	R186 On 02-February-23	0000000	Call	Bond Future	408	0	408	0	0.00
23/08/2022	R186 On 02-February-23	0000000	Call	Bond Future	402	0	402	0	0.00
23/08/2022	R186 On 02-February-23	0000000	Call	Bond Future	395	0	395	0	0.00
23/08/2022	R186 On 02-February-23	0000000	Put	Bond Future	3438	3	3438	3	0.00
23/08/2022	R186 On 02-February-23	0000000	Put	Bond Future	3411	3	3411	3	0.00
23/08/2022	R186 On 02-February-23	0000000	Put	Bond Future	3383	3	3383	3	0.00
23/08/2022	R186 On 04-May-23			Bond Future	9.36	107.5228	9.3580	107.5228	0.00
23/08/2022	R186 On 04-May-23	0000000	Call	Bond Future	1051	1	1051	1	0.00
23/08/2022	R186 On 04-May-23	0000000	Call	Bond Future	1038	1	1038	1	0.00
23/08/2022	R186 On 04-May-23	0000000	Call	Bond Future	1063	1	1063	1	0.00
23/08/2022	R186 On 04-May-23	0000000	Put	Bond Future	2691	3	2691	3	0.00
23/08/2022	R186 On 04-May-23	0000000	Put	Bond Future	2711	3	2711	3	0.00
23/08/2022	R186 On 04-May-23	0000000	Put	Bond Future	2673	3	2673	3	0.00
23/08/2022	R186 On 03-August-23			Bond Future	9.45	104.4292	9.4488	104.4292	0.00
23/08/2022	R186 On 03-August-23	0000000	Call	Bond Future	2585	3	2585	3	0.00
23/08/2022	R186 On 03-August-23	0000000	Call	Bond Future	2549	3	2549	3	0.00
23/08/2022	R186 On 03-August-23	0000000	Call	Bond Future	2567	3	2567	3	0.00
23/08/2022	R186 On 03-August-23	0000000	Put	Bond Future	1732	2	1732	2	0.00
23/08/2022	R186 On 03-August-23	0000000	Put	Bond Future	1742	2	1742	2	0.00
23/08/2022	R186 On 03-August-23	0000000	Put	Bond Future	1721	2	1721	2	0.00
23/08/2022	R186 On 02-November-23			Bond Future	9.64	106.3127	9.6390	106.3127	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
23/08/2022	R186 On 02-November-23	0000000	Call	Bond Future	1825	2	1825	2	0.00
23/08/2022	R186 On 02-November-23	0000000	Call	Bond Future	1811	2	1811	2	0.00
23/08/2022	R186 On 02-November-23	0000000	Call	Bond Future	1839	2	1839	2	0.00
23/08/2022	R186 On 02-November-23	0000000	Put	Bond Future	2482	2	2482	2	0.00
23/08/2022	R186 On 02-November-23	0000000	Put	Bond Future	2508	2	2508	2	0.00
23/08/2022	R186 On 02-November-23	0000000	Put	Bond Future	2495	2	2495	2	0.00
23/08/2022	R197 On 03-November-22			Bond Future	337.31	337.1361	337.3111	337.1361	831.00
23/08/2022	R197 On 02-February-23			Bond Future	334.33	334.1522	334.3290	334.1522	0.00
23/08/2022	R197 On 04-May-23			Bond Future	340.80	340.6917	340.8009	340.6917	0.00
23/08/2022	R197 On 03-August-23			Bond Future	338.72	338.6192	338.7190	338.6192	0.00
23/08/2022	R197 On 02-November-23			Bond Future	345.00	344.8075	345.0024	344.8075	0.00
23/08/2022	R202 On 03-November-22			Bond Future	248.76	248.2819	248.7626	248.2819	6,148.00
23/08/2022	R202 On 02-February-23			Bond Future	248.38	247.8950	248.3832	247.8950	460.00
23/08/2022	R202 On 04-May-23			Bond Future	253.19	252.7447	253.1897	252.7447	0.00
23/08/2022	R202 On 03-August-23			Bond Future	253.58	253.1312	253.5773	253.1312	0.00
23/08/2022	R202 On 02-November-23			Bond Future	258.28	257.7590	258.2826	257.7590	0.00
23/08/2022	R209 On 03-November-22			Bond Future	11.18	66.8377	11.1827	66.8377	20,199.00
23/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	89	0	89	0	7,750.00
23/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	1320	1	1320	1	0.00
23/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	2692	3	2692	3	0.00
23/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	424	0	424	0	0.00
23/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	1274	1	1274	1	0.00
23/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	1297	1	1297	1	0.00
23/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	5	0	5	0	6,000.00
23/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	14	0	14	0	0.00
23/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	4511	5	4511	5	0.00
23/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	1344	1	1344	1	0.00
23/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	2135	2	2135	2	0.00
23/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	4066	4	4066	4	0.00
23/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	493	0	493	0	7,750.00
23/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	9514	9	9514	9	0.00
23/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	11074	11	11074	11	0.00
23/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	2193	2	2193	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
23/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	2222	2	2222	2	6,000.00
23/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	1090	1	1090	1	0.00
23/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	2163	2	2163	2	0.00
23/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	6579	7	6579	7	6,000.00
23/08/2022	R209 On 02-February-23			Bond Future	11.32	67.9793	11.3208	67.9793	2,066.00
23/08/2022	R209 On 02-February-23	0000000	Call	Bond Future	1513	2	1513	2	0.00
23/08/2022	R209 On 02-February-23	0000000	Call	Bond Future	1473	1	1473	1	0.00
23/08/2022	R209 On 02-February-23	0000000	Call	Bond Future	1493	2	1493	2	0.00
23/08/2022	R209 On 02-February-23	0000000	Put	Bond Future	4214	4	4214	4	0.00
23/08/2022	R209 On 02-February-23	0000000	Put	Bond Future	4281	4	4281	4	0.00
23/08/2022	R209 On 02-February-23	0000000	Put	Bond Future	4247	4	4247	4	0.00
23/08/2022	R209 On 04-May-23			Bond Future	11.44	66.1438	11.4372	66.1438	1,250.00
23/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	6581	7	6581	7	0.00
23/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	2549	3	2549	3	0.00
23/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	2301	2	2301	2	0.00
23/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	2503	3	2503	3	0.00
23/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	2526	3	2526	3	0.00
23/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	763	1	763	1	7,500.00
23/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	8465	8	8465	8	0.00
23/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	4228	4	4228	4	0.00
23/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	4257	4	4257	4	0.00
23/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	4521	5	4521	5	7,500.00
23/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	4200	4	4200	4	0.00
23/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	1596	2	1596	2	7,500.00
23/08/2022	R209 On 03-August-23			Bond Future	11.54	67.5050	11.5380	67.5050	0.00
23/08/2022	R209 On 03-August-23	0000000	Call	Bond Future	5038	5	5038	5	0.00
23/08/2022	R209 On 03-August-23	0000000	Call	Bond Future	4980	5	4980	5	0.00
23/08/2022	R209 On 03-August-23	0000000	Call	Bond Future	5009	5	5009	5	0.00
23/08/2022	R209 On 03-August-23	0000000	Put	Bond Future	3067	3	3067	3	0.00
23/08/2022	R209 On 03-August-23	0000000	Put	Bond Future	3103	3	3103	3	0.00
23/08/2022	R209 On 03-August-23	0000000	Put	Bond Future	3085	3	3085	3	0.00
23/08/2022	R209 On 02-November-23			Bond Future	11.67	65.5743	11.6744	65.5743	0.00
23/08/2022	R209 On 02-November-23	0000000	Call	Bond Future	3443	3	3443	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
23/08/2022	R209 On 02-November-23	0000000	Call	Bond Future	3397	3	3397	3	0.00
23/08/2022	R209 On 02-November-23	0000000	Call	Bond Future	3420	3	3420	3	0.00
23/08/2022	R209 On 02-November-23	0000000	Put	Bond Future	5052	5	5052	5	0.00
23/08/2022	R209 On 02-November-23	0000000	Put	Bond Future	5079	5	5079	5	0.00
23/08/2022	R209 On 02-November-23	0000000	Put	Bond Future	5026	5	5026	5	0.00
23/08/2022	R210 On 03-November-22			Bond Future	228.52	227.7948	228.5222	227.7948	732.00
23/08/2022	R210 On 02-February-23			Bond Future	232.48	231.7386	232.4784	231.7386	300.00
23/08/2022	R210 On 04-May-23			Bond Future	233.88	233.1785	233.8833	233.1785	0.00
23/08/2022	R210 On 03-August-23			Bond Future	238.73	238.0154	238.7279	238.0154	0.00
23/08/2022	R210 On 02-November-23			Bond Future	239.96	239.1665	239.9553	239.1665	0.00
23/08/2022	R213 On 03-November-22			Bond Future	10.77	81.0009	10.7681	81.0009	34,281.00
23/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	14	0	14	0	200.00
23/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	271	0	271	0	0.00
23/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	177	0	177	0	0.00
23/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	790	1	790	1	0.00
23/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	483	1	483	1	0.00
23/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	17	0	17	0	476.00
23/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	757	1	757	1	0.00
23/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	773	1	773	1	0.00
23/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	740	1	740	1	0.00
23/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	2627	3	2627	3	200.00
23/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	2564	3	2564	3	0.00
23/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	2595	3	2595	3	0.00
23/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	7840	8	7840	8	0.00
23/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	3241	3	3241	3	476.00
23/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	2533	3	2533	3	0.00
23/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	4665	5	4665	5	476.00
23/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	4061	4	4061	4	200.00
23/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	8152	8	8152	8	0.00
23/08/2022	R213 On 02-February-23			Bond Future	10.94	82.3833	10.9392	82.3833	0.00
23/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	1280	1	1280	1	912.00
23/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	956	1	956	1	0.00
23/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	943	1	943	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
23/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	177	0	177	0	476.00
23/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	970	1	970	1	0.00
23/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	1149	1	1149	1	0.00
23/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	6166	6	6166	6	0.00
23/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	701	1	701	1	0.00
23/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	700	1	700	1	912.00
23/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	4307	4	4307	4	0.00
23/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	3634	4	3634	4	0.00
23/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	3881	4	3881	4	476.00
23/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	8801	9	8801	9	0.00
23/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	5064	5	5064	5	476.00
23/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	4341	4	4341	4	0.00
23/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	4273	4	4273	4	0.00
23/08/2022	R213 On 04-May-23			Bond Future	11.08	80.4265	11.0763	80.4265	0.00
23/08/2022	R213 On 04-May-23	0000000	Call	Bond Future	2174	2	2174	2	0.00
23/08/2022	R213 On 04-May-23	0000000	Call	Bond Future	2153	2	2153	2	0.00
23/08/2022	R213 On 04-May-23	0000000	Call	Bond Future	2194	2	2194	2	0.00
23/08/2022	R213 On 04-May-23	0000000	Put	Bond Future	3654	4	3654	4	0.00
23/08/2022	R213 On 04-May-23	0000000	Put	Bond Future	3704	4	3704	4	0.00
23/08/2022	R213 On 04-May-23	0000000	Put	Bond Future	3679	4	3679	4	0.00
23/08/2022	R213 On 03-August-23			Bond Future	11.20	82.0796	11.1967	82.0796	0.00
23/08/2022	R213 On 03-August-23	0000000	Call	Bond Future	4325	4	4325	4	0.00
23/08/2022	R213 On 03-August-23	0000000	Call	Bond Future	4299	4	4299	4	0.00
23/08/2022	R213 On 03-August-23	0000000	Call	Bond Future	4351	4	4351	4	0.00
23/08/2022	R213 On 03-August-23	0000000	Put	Bond Future	2526	3	2526	3	0.00
23/08/2022	R213 On 03-August-23	0000000	Put	Bond Future	2542	3	2542	3	0.00
23/08/2022	R213 On 03-August-23	0000000	Put	Bond Future	2511	2	2511	2	0.00
23/08/2022	R213 On 02-November-23			Bond Future	11.37	80.0130	11.3725	80.0130	0.00
23/08/2022	R213 On 02-November-23	0000000	Call	Bond Future	3018	3	3018	3	0.00
23/08/2022	R213 On 02-November-23	0000000	Call	Bond Future	2997	3	2997	3	0.00
23/08/2022	R213 On 02-November-23	0000000	Call	Bond Future	3040	3	3040	3	0.00
23/08/2022	R213 On 02-November-23	0000000	Put	Bond Future	4064	4	4064	4	0.00
23/08/2022	R213 On 02-November-23	0000000	Put	Bond Future	4107	4	4107	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
23/08/2022	R213 On 02-November-23	0000000	Put	Bond Future	4085	4	4085	4	0.00
23/08/2022	R214 On 03-November-22			Bond Future	11.37	64.0532	11.3667	64.0532	25,436.00
23/08/2022	R214 On 03-November-22	0000000	Call	Bond Future	1772	2	1772	2	0.00
23/08/2022	R214 On 03-November-22	0000000	Call	Bond Future	1800	2	1800	2	0.00
23/08/2022	R214 On 03-November-22	0000000	Call	Bond Future	1744	2	1744	2	0.00
23/08/2022	R214 On 03-November-22	0000000	Put	Bond Future	1836	2	1836	2	0.00
23/08/2022	R214 On 03-November-22	0000000	Put	Bond Future	1862	2	1862	2	0.00
23/08/2022	R214 On 03-November-22	0000000	Put	Bond Future	1887	2	1887	2	0.00
23/08/2022	R214 On 02-February-23			Bond Future	11.50	65.1464	11.5012	65.1464	64,507.00
23/08/2022	R214 On 02-February-23	0000000	Call	Bond Future	1837	2	1837	2	0.00
23/08/2022	R214 On 02-February-23	0000000	Call	Bond Future	1793	2	1793	2	0.00
23/08/2022	R214 On 02-February-23	0000000	Call	Bond Future	1815	2	1815	2	0.00
23/08/2022	R214 On 02-February-23	0000000	Put	Bond Future	4088	4	4088	4	0.00
23/08/2022	R214 On 02-February-23	0000000	Put	Bond Future	4121	4	4121	4	0.00
23/08/2022	R214 On 02-February-23	0000000	Put	Bond Future	4055	4	4055	4	0.00
23/08/2022	R214 On 04-May-23			Bond Future	11.61	63.1102	11.6094	63.1102	0.00
23/08/2022	R214 On 04-May-23	0000000	Call	Bond Future	2939	3	2939	3	0.00
23/08/2022	R214 On 04-May-23	0000000	Call	Bond Future	2889	3	2889	3	0.00
23/08/2022	R214 On 04-May-23	0000000	Call	Bond Future	2914	3	2914	3	0.00
23/08/2022	R214 On 04-May-23	0000000	Put	Bond Future	4171	4	4171	4	0.00
23/08/2022	R214 On 04-May-23	0000000	Put	Bond Future	4200	4	4200	4	0.00
23/08/2022	R214 On 04-May-23	0000000	Put	Bond Future	4143	4	4143	4	0.00
23/08/2022	R214 On 03-August-23			Bond Future	11.70	64.4079	11.7048	64.4079	0.00
23/08/2022	R214 On 03-August-23	0000000	Call	Bond Future	5423	5	5423	5	0.00
23/08/2022	R214 On 03-August-23	0000000	Call	Bond Future	5364	5	5364	5	0.00
23/08/2022	R214 On 03-August-23	0000000	Call	Bond Future	5394	5	5394	5	0.00
23/08/2022	R214 On 03-August-23	0000000	Put	Bond Future	3204	3	3204	3	0.00
23/08/2022	R214 On 03-August-23	0000000	Put	Bond Future	3186	3	3186	3	0.00
23/08/2022	R214 On 03-August-23	0000000	Put	Bond Future	3167	3	3167	3	0.00
23/08/2022	R214 On 02-November-23			Bond Future	11.83	62.2754	11.8343	62.2754	0.00
23/08/2022	R214 On 02-November-23	0000000	Call	Bond Future	3515	4	3515	4	0.00
23/08/2022	R214 On 02-November-23	0000000	Call	Bond Future	3562	4	3562	4	0.00
23/08/2022	R214 On 02-November-23	0000000	Call	Bond Future	3539	4	3539	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
23/08/2022	R214 On 02-November-23	0000000	Put	Bond Future	5462	5	5462	5	0.00
23/08/2022	R214 On 02-November-23	0000000	Put	Bond Future	5491	5	5491	5	0.00
23/08/2022	R214 On 02-November-23	0000000	Put	Bond Future	5433	5	5433	5	0.00
23/08/2022	R248 On 03-November-22			Bond Future	11.36	80.0520	11.3611	80.0520	258,811.00
23/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	64	0	64	0	0.00
23/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	2076	2	2076	2	0.00
23/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	2110	2	2110	2	0.00
23/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	4513	5	4513	5	0.00
23/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	458	0	458	0	0.00
23/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	2144	2	2144	2	0.00
23/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	1754	2	1754	2	0.00
23/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	597	1	597	1	0.00
23/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	5258	5	5258	5	0.00
23/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	2847	3	2847	3	0.00
23/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	2488	3	2488	3	0.00
23/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	2454	2	2454	2	0.00
23/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	5866	0	5866	0	0.00
23/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	1041	1	1041	1	0.00
23/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	10206	10	10206	10	0.00
23/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	2421	2	2421	2	0.00
23/08/2022	R248 On 02-February-23			Bond Future	11.50	81.4183	11.4952	81.4183	0.00
23/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	2356	2	2356	2	2,700.00
23/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	2244	2	2244	2	0.00
23/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	2271	2	2271	2	0.00
23/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	850	1	850	1	2,700.00
23/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	2300	2	2300	2	0.00
23/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	5111	5	5111	5	0.00
23/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	5028	5	5028	5	0.00
23/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	8666	9	8666	9	0.00
23/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	5153	5	5153	5	0.00
23/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	5195	5	5195	5	0.00
23/08/2022	R248 On 04-May-23			Bond Future	11.60	78.5560	11.6028	78.5560	0.00
23/08/2022	R248 On 04-May-23	0000000	Call	Bond Future	3561	4	3561	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
23/08/2022	R248 On 04-May-23	0000000	Call	Bond Future	3592	4	3592	4	0.00
23/08/2022	R248 On 04-May-23	0000000	Call	Bond Future	3623	4	3623	4	0.00
23/08/2022	R248 On 04-May-23	0000000	Put	Bond Future	5287	5	5287	5	0.00
23/08/2022	R248 On 04-May-23	0000000	Put	Bond Future	5323	5	5323	5	0.00
23/08/2022	R248 On 04-May-23	0000000	Put	Bond Future	5359	5	5359	5	0.00
23/08/2022	R248 On 03-August-23			Bond Future	11.70	80.1718	11.6978	80.1718	0.00
23/08/2022	R248 On 03-August-23	0000000	Call	Bond Future	6565	7	6565	7	0.00
23/08/2022	R248 On 03-August-23	0000000	Call	Bond Future	6601	7	6601	7	0.00
23/08/2022	R248 On 03-August-23	0000000	Call	Bond Future	6638	7	6638	7	0.00
23/08/2022	R248 On 03-August-23	0000000	Put	Bond Future	4092	4	4092	4	0.00
23/08/2022	R248 On 03-August-23	0000000	Put	Bond Future	4116	4	4116	4	0.00
23/08/2022	R248 On 03-August-23	0000000	Put	Bond Future	4139	4	4139	4	0.00
23/08/2022	R248 On 02-November-23			Bond Future	11.83	77.1831	11.8266	77.1831	0.00
23/08/2022	R248 On 02-November-23	0000000	Call	Bond Future	4649	5	4649	5	0.00
23/08/2022	R248 On 02-November-23	0000000	Call	Bond Future	4588	5	4588	5	0.00
23/08/2022	R248 On 02-November-23	0000000	Call	Bond Future	4618	5	4618	5	0.00
23/08/2022	R248 On 02-November-23	0000000	Put	Bond Future	6801	7	6801	7	0.00
23/08/2022	R248 On 02-November-23	0000000	Put	Bond Future	6872	7	6872	7	0.00
23/08/2022	R248 On 02-November-23	0000000	Put	Bond Future	6837	7	6837	7	0.00