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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
16/08/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2022	2025 On 03-November-22			Bond Future	166.07	166.0183	166.0699	166.0183	7,599.00
16/08/2022	2025 On 02-February-23			Bond Future	167.25	167.2509	167.2527	167.2509	1,918.00
16/08/2022	2025 On 04-May-23			Bond Future	170.53	170.5371	170.5335	170.5371	0.00
16/08/2022	2025 On 03-August-23			Bond Future	172.32	172.2615	172.3153	172.2615	0.00
16/08/2022	2025 On 02-November-23			Bond Future	175.46	175.3622	175.4642	175.3622	0.00
16/08/2022	2029 On 03-November-22			Bond Future	120.59	121.1652	120.5926	121.1652	1,519.00
16/08/2022	2029 On 02-February-23			Bond Future	122.69	123.3054	122.6855	123.3054	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
16/08/2022	2029 On 04-May-23			Bond Future	123.79	124.4293	123.7936	124.4293	0.00
16/08/2022	2029 On 03-August-23			Bond Future	126.37	126.9731	126.3658	126.9731	0.00
16/08/2022	2029 On 02-November-23			Bond Future	127.33	127.9157	127.3326	127.9157	0.00
16/08/2022	2030 On 03-November-22			Bond Future	10.22	91.4151	10.2171	91.4151	66,884.00
16/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	1237	1	1237	1	0.00
16/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	1513	2	1513	2	500.00
16/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	6208	7	6208	7	0.00
16/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	1259	1	1259	1	0.00
16/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	581	1	581	1	500.00
16/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	1281	1	1281	1	0.00
16/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	1830	2	1830	2	0.00
16/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	1593	1	1593	1	0.00
16/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	3034	3	3034	3	0.00
16/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	1855	2	1855	2	0.00
16/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	174	0	174	0	500.00
16/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	1880	2	1880	2	0.00
16/08/2022	2030 On 02-February-23			Bond Future	10.37	89.0021	10.3744	89.0021	5,200.00
16/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	5846	6	5846	6	5,000.00
16/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	4415	5	4415	5	0.00
16/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	4543	5	4543	5	0.00
16/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1518	2	1518	2	0.00
16/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1206	1	1206	1	388.00
16/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	273	0	273	0	102.00
16/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	408	0	408	0	388.00
16/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1391	2	1391	2	0.00
16/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1143	1	1143	1	0.00
16/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	5167	6	5167	6	5,000.00
16/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1480	2	1480	2	0.00
16/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1499	2	1499	2	0.00
16/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1159	1	1159	1	0.00
16/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	484	1	484	1	0.00
16/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	385	0	385	0	0.00
16/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	959	1	959	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
16/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	4259	4	4259	4	102.00
16/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	7706	7	7706	7	0.00
16/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	6677	6	6677	6	0.00
16/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	6503	6	6503	6	0.00
16/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	5992	6	5992	6	0.00
16/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3380	3	3380	3	102.00
16/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3182	3	3182	3	0.00
16/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	899	1	899	1	0.00
16/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	1086	1	1086	1	388.00
16/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3832	4	3832	4	0.00
16/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3708	3	3708	3	0.00
16/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3801	4	3801	4	0.00
16/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3237	3	3237	3	0.00
16/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3210	3	3210	3	0.00
16/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	1129	1	1129	1	0.00
16/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	735	1	735	1	0.00
16/08/2022	2030 On 04-May-23			Bond Future	10.50	90.7345	10.5016	90.7345	0.00
16/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	9071	9	9071	9	0.00
16/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	5934	6	5934	6	0.00
16/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	7298	8	7298	8	0.00
16/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	8844	9	8844	9	0.00
16/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	2872	3	2872	3	0.00
16/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	3142	3	3142	3	350.00
16/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	1116	1	1116	1	150.00
16/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	1745	2	1745	2	1,080.00
16/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	5066	5	5066	5	0.00
16/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	2592	3	2592	3	479.00
16/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	2824	3	2824	3	0.00
16/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	2848	3	2848	3	0.00
16/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	1235	1	1235	1	479.00
16/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	1393	2	1393	2	388.00
16/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	611	1	611	1	388.00
16/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	7362	7	7362	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
16/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	5270	5	5270	5	0.00
16/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	4625	4	4625	4	0.00
16/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	4973	5	4973	5	0.00
16/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	2724	3	2724	3	0.00
16/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	2744	3	2744	3	0.00
16/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	2951	3	2951	3	0.00
16/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	1490	1	1490	1	150.00
16/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	3976	4	3976	4	0.00
16/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	2495	2	2495	2	0.00
16/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	2704	3	2704	3	0.00
16/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	618	1	618	1	479.00
16/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	876	1	876	1	1,080.00
16/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	1205	1	1205	1	388.00
16/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	575	1	575	1	350.00
16/08/2022	2030 On 03-August-23			Bond Future	10.62	88.5649	10.6164	88.5649	0.00
16/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	8796	9	8796	9	0.00
16/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	5075	5	5075	5	0.00
16/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	9711	10	9711	10	0.00
16/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	5019	5	5019	5	0.00
16/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	5047	5	5047	5	0.00
16/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	2675	3	2675	3	1,012.00
16/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	3232	3	3232	3	350.00
16/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	3090	3	3090	3	0.00
16/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	1990	2	1990	2	0.00
16/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	2015	2	2015	2	0.00
16/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	698	1	698	1	350.00
16/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	3599	3	3599	3	0.00
16/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	903	1	903	1	1,012.00
16/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	2002	2	2002	2	0.00
16/08/2022	2030 On 02-November-23			Bond Future	10.79	90.1353	10.7852	90.1353	0.00
16/08/2022	2030 On 02-November-23	0000000	Call	Bond Future	3471	4	3471	4	0.00
16/08/2022	2030 On 02-November-23	0000000	Call	Bond Future	3448	4	3448	4	0.00
16/08/2022	2030 On 02-November-23	0000000	Call	Bond Future	3426	4	3426	4	0.00

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16/08/2022	2030 On 02-November-23	0000000	Put	Bond Future	3365	3	3365	3	0.00
16/08/2022	2030 On 02-November-23	0000000	Put	Bond Future	3347	3	3347	3	0.00
16/08/2022	2030 On 02-November-23	0000000	Put	Bond Future	3328	3	3328	3	0.00
16/08/2022	2032 On 03-November-22			Bond Future	10.67	87.1543	10.6702	87.1543	157,110.00
16/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	59	0	59	0	180.00
16/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	95	0	95	0	500.00
16/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	4978	5	4978	5	0.00
16/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	8202	9	8202	9	0.00
16/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	1797	2	1797	2	0.00
16/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	1825	2	1825	2	750.00
16/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	4570	5	4570	5	0.00
16/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	782	1	782	1	500.00
16/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	1529	2	1529	2	0.00
16/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	624	1	624	1	0.00
16/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	1355	2	1355	2	0.00
16/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	69	0	69	0	454.00
16/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	700	1	700	1	0.00
16/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	388	0	388	0	750.00
16/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	4474	4	4474	4	0.00
16/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	3651	3	3651	3	454.00
16/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	3451	3	3451	3	180.00
16/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	7373	7	7373	7	0.00
16/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	6814	6	6814	6	0.00
16/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	2114	2	2114	2	180.00
16/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	7658	7	7658	7	0.00
16/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	2314	2	2314	2	454.00
16/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	3258	3	3258	3	0.00
16/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	581	1	581	1	7,500.00
16/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	1827	2	1827	2	0.00
16/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	1851	2	1851	2	0.00
16/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	142	0	142	0	750.00
16/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	495	0	495	0	500.00
16/08/2022	2032 On 02-February-23			Bond Future	10.82	88.6736	10.8245	88.6736	18.00

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16/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	6054	6	6054	6	0.00
16/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	9611	10	9611	10	0.00
16/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1601	2	1601	2	0.00
16/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1621	2	1621	2	0.00
16/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1191	1	1191	1	0.00
16/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	313	0	313	0	454.00
16/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	5499	6	5499	6	0.00
16/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1642	2	1642	2	0.00
16/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1859	2	1859	2	0.00
16/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	2267	2	2267	2	750.00
16/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1293	1	1293	1	500.00
16/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	409	0	409	0	500.00
16/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	835	1	835	1	750.00
16/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	5660	5	5660	5	0.00
16/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	7769	7	7769	7	0.00
16/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	4479	4	4479	4	0.00
16/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	3067	3	3067	3	0.00
16/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	3550	3	3550	3	454.00
16/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	3863	4	3863	4	0.00
16/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	1197	1	1197	1	0.00
16/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	8597	8	8597	8	0.00
16/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	4701	4	4701	4	454.00
16/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	3896	4	3896	4	0.00
16/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	3928	4	3928	4	0.00
16/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	425	0	425	0	750.00
16/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	1036	1	1036	1	500.00
16/08/2022	2032 On 04-May-23			Bond Future	10.95	86.2379	10.9484	86.2379	0.00
16/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	2512	3	2512	3	400.00
16/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	3131	3	3131	3	0.00
16/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	3157	3	3157	3	0.00
16/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	3184	3	3184	3	0.00
16/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	4567	5	4567	5	400.00
16/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	11804	12	11804	12	0.00

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16/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	465	0	465	0	400.00
16/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	3478	3	3478	3	0.00
16/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	3502	3	3502	3	0.00
16/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	3526	3	3526	3	0.00
16/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	4183	4	4183	4	0.00
16/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	2484	2	2484	2	0.00
16/08/2022	2032 On 03-August-23			Bond Future	11.06	87.9865	11.0569	87.9865	2,600.00
16/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	5768	6	5768	6	0.00
16/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	5800	6	5800	6	0.00
16/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	6246	7	6246	7	5,000.00
16/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	5831	6	5831	6	0.00
16/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2424	2	2424	2	0.00
16/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2237	2	2237	2	0.00
16/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2439	2	2439	2	0.00
16/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2454	2	2454	2	0.00
16/08/2022	2032 On 02-November-23			Bond Future	11.22	85.3918	11.2193	85.3918	0.00
16/08/2022	2032 On 02-November-23	0000000	Call	Bond Future	4027	4	4027	4	0.00
16/08/2022	2032 On 02-November-23	0000000	Call	Bond Future	4052	4	4052	4	0.00
16/08/2022	2032 On 02-November-23	0000000	Call	Bond Future	4078	4	4078	4	0.00
16/08/2022	2032 On 02-November-23	0000000	Put	Bond Future	3979	4	3979	4	0.00
16/08/2022	2032 On 02-November-23	0000000	Put	Bond Future	4001	4	4001	4	0.00
16/08/2022	2032 On 02-November-23	0000000	Put	Bond Future	4023	4	4023	4	0.00
16/08/2022	2033 On 03-November-22			Bond Future	113.26	114.1118	113.2556	114.1118	1,267.00
16/08/2022	2033 On 02-February-23			Bond Future	115.22	116.1270	115.2209	116.1270	6,141.00
16/08/2022	2033 On 04-May-23			Bond Future	116.10	117.0239	116.0966	117.0239	0.00
16/08/2022	2033 On 03-August-23			Bond Future	118.51	119.4163	118.5087	119.4163	0.00
16/08/2022	2033 On 02-November-23			Bond Future	119.24	120.1335	119.2425	120.1335	0.00
16/08/2022	2037 On 03-November-22			Bond Future	11.15	84.2674	11.1548	84.2674	65,847.00
16/08/2022	2037 On 03-November-22	0000000	Call	Bond Future	2599	3	2599	3	0.00
16/08/2022	2037 On 03-November-22	0000000	Call	Bond Future	2634	3	2634	3	0.00
16/08/2022	2037 On 03-November-22	0000000	Call	Bond Future	2670	3	2670	3	0.00
16/08/2022	2037 On 03-November-22	0000000	Put	Bond Future	1702	1	1702	1	0.00
16/08/2022	2037 On 03-November-22	0000000	Put	Bond Future	1726	1	1726	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
16/08/2022	2037 On 03-November-22	0000000	Put	Bond Future	1678	1	1678	1	0.00
16/08/2022	2037 On 02-February-23			Bond Future	11.30	81.4795	11.2958	81.4795	71,477.00
16/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	2620	3	2620	3	636.00
16/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	2478	3	2478	3	0.00
16/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	5632	6	5632	6	0.00
16/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	2423	3	2423	3	0.00
16/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	2450	3	2450	3	0.00
16/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	3989	4	3989	4	0.00
16/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	4023	4	4023	4	0.00
16/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	3956	4	3956	4	0.00
16/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	3794	3	3794	3	0.00
16/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	1774	2	1774	2	636.00
16/08/2022	2037 On 04-May-23			Bond Future	11.41	83.0664	11.4136	83.0664	0.00
16/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	5120	6	5120	6	400.00
16/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	12664	13	12664	13	0.00
16/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	3621	4	3621	4	0.00
16/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	2800	3	2800	3	400.00
16/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	3561	4	3561	4	0.00
16/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	3590	4	3590	4	0.00
16/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	4198	4	4198	4	0.00
16/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	5082	5	5082	5	0.00
16/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	4227	4	4227	4	0.00
16/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	685	1	685	1	400.00
16/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	4169	4	4169	4	0.00
16/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	3026	3	3026	3	0.00
16/08/2022	2037 On 03-August-23			Bond Future	11.52	80.4916	11.5225	80.4916	0.00
16/08/2022	2037 On 03-August-23	0000000	Call	Bond Future	6565	7	6565	7	0.00
16/08/2022	2037 On 03-August-23	0000000	Call	Bond Future	6496	7	6496	7	0.00
16/08/2022	2037 On 03-August-23	0000000	Call	Bond Future	6530	7	6530	7	0.00
16/08/2022	2037 On 03-August-23	0000000	Put	Bond Future	3160	3	3160	3	0.00
16/08/2022	2037 On 03-August-23	0000000	Put	Bond Future	3179	3	3179	3	0.00
16/08/2022	2037 On 03-August-23	0000000	Put	Bond Future	3141	3	3141	3	0.00
16/08/2022	2037 On 02-November-23			Bond Future	11.66	81.9179	11.6646	81.9179	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
16/08/2022	2037 On 02-November-23	0000000	Call	Bond Future	4583	5	4583	5	0.00
16/08/2022	2037 On 02-November-23	0000000	Call	Bond Future	4554	5	4554	5	0.00
16/08/2022	2037 On 02-November-23	0000000	Call	Bond Future	4612	5	4612	5	0.00
16/08/2022	2037 On 02-November-23	0000000	Put	Bond Future	5201	5	5201	5	0.00
16/08/2022	2037 On 02-November-23	0000000	Put	Bond Future	5174	5	5174	5	0.00
16/08/2022	2037 On 02-November-23	0000000	Put	Bond Future	5146	5	5146	5	0.00
16/08/2022	2038 On 03-November-22			Bond Future	129.33	130.6441	129.3334	130.6441	5,406.00
16/08/2022	2038 On 02-February-23			Bond Future	129.67	131.0397	129.6664	131.0397	0.00
16/08/2022	2038 On 04-May-23			Bond Future	132.21	133.6150	132.2109	133.6150	0.00
16/08/2022	2038 On 03-August-23			Bond Future	132.98	134.3652	132.9774	134.3652	0.00
16/08/2022	2038 On 02-November-23			Bond Future	135.41	136.7830	135.4067	136.7830	0.00
16/08/2022	2040 On 03-November-22			Bond Future	11.28	85.9672	11.2816	85.9672	61,725.00
16/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	141	0	141	0	2,250.00
16/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	2783	3	2783	3	0.00
16/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	3129	4	3129	4	0.00
16/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	2384	3	2384	3	0.00
16/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	978	1	978	1	2,250.00
16/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	783	1	783	1	1,078.00
16/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	5314	6	5314	6	0.00
16/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	7855	9	7855	9	0.00
16/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	2745	3	2745	3	0.00
16/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	2047	2	2047	2	1,078.00
16/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	2708	3	2708	3	0.00
16/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	2581	2	2581	2	0.00
16/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	1954	2	1954	2	0.00
16/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	841	1	841	1	0.00
16/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	2264	2	2264	2	0.00
16/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	2008	2	2008	2	0.00
16/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	1727	1	1727	1	0.00
16/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	4205	4	4205	4	0.00
16/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	378	0	378	0	1,078.00
16/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	1981	2	1981	2	0.00
16/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	8419	8	8419	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	4705	4	4705	4	0.00
16/08/2022	2040 On 02-February-23			Bond Future	11.42	82.9586	11.4195	82.9586	64,040.00
16/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	5924	6	5924	6	0.00
16/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	2434	3	2434	3	0.00
16/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	2463	3	2463	3	0.00
16/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	658	1	658	1	388.00
16/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	626	1	626	1	0.00
16/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	2700	3	2700	3	621.00
16/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	6770	7	6770	7	0.00
16/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	6641	7	6641	7	0.00
16/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	2492	3	2492	3	0.00
16/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	1974	2	1974	2	0.00
16/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	2051	2	2051	2	388.00
16/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	5062	5	5062	5	0.00
16/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	4435	4	4435	4	0.00
16/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	1664	1	1664	1	0.00
16/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	1620	1	1620	1	388.00
16/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	4183	4	4183	4	0.00
16/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	1938	2	1938	2	621.00
16/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	9156	9	9156	9	0.00
16/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	8965	8	8965	8	0.00
16/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	5187	5	5187	5	0.00
16/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	4472	4	4472	4	0.00
16/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	4510	4	4510	4	0.00
16/08/2022	2040 On 04-May-23			Bond Future	11.53	84.5745	11.5349	84.5745	0.00
16/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	11847	13	11847	13	0.00
16/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	4102	5	4102	5	486.00
16/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	2467	3	2467	3	388.00
16/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	3875	4	3875	4	0.00
16/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	3908	4	3908	4	0.00
16/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	1032	1	1032	1	388.00
16/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	2016	2	2016	2	486.00
16/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	9075	10	9075	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
16/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	3940	4	3940	4	0.00
16/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	4601	4	4601	4	0.00
16/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	1827	2	1827	2	388.00
16/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	7310	7	7310	7	0.00
16/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	1115	1	1115	1	486.00
16/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	10329	10	10329	10	0.00
16/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	4632	4	4632	4	0.00
16/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	4663	4	4663	4	0.00
16/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	6465	6	6465	6	0.00
16/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	4447	4	4447	4	0.00
16/08/2022	2040 On 03-August-23			Bond Future	11.64	81.7801	11.6418	81.7801	0.00
16/08/2022	2040 On 03-August-23	0000000	Call	Bond Future	6955	7	6955	7	0.00
16/08/2022	2040 On 03-August-23	0000000	Call	Bond Future	6991	7	6991	7	0.00
16/08/2022	2040 On 03-August-23	0000000	Call	Bond Future	7028	8	7028	8	0.00
16/08/2022	2040 On 03-August-23	0000000	Put	Bond Future	3529	3	3529	3	0.00
16/08/2022	2040 On 03-August-23	0000000	Put	Bond Future	3549	3	3549	3	0.00
16/08/2022	2040 On 03-August-23	0000000	Put	Bond Future	3570	3	3570	3	0.00
16/08/2022	2040 On 02-November-23			Bond Future	11.78	83.2289	11.7798	83.2289	0.00
16/08/2022	2040 On 02-November-23	0000000	Call	Bond Future	4794	5	4794	5	0.00
16/08/2022	2040 On 02-November-23	0000000	Call	Bond Future	4732	5	4732	5	0.00
16/08/2022	2040 On 02-November-23	0000000	Call	Bond Future	4763	5	4763	5	0.00
16/08/2022	2040 On 02-November-23	0000000	Put	Bond Future	5954	6	5954	6	0.00
16/08/2022	2040 On 02-November-23	0000000	Put	Bond Future	5891	6	5891	6	0.00
16/08/2022	2040 On 02-November-23	0000000	Put	Bond Future	5922	6	5922	6	0.00
16/08/2022	2044 On 03-November-22			Bond Future	11.26	83.0221	11.2584	83.0221	65,747.00
16/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	2862	3	2862	3	0.00
16/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	2900	3	2900	3	0.00
16/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	154	0	154	0	420.00
16/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	665	1	665	1	1,600.00
16/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	1050	1	1050	1	420.00
16/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	2939	3	2939	3	0.00
16/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	2526	3	2526	3	1,600.00
16/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	2249	2	2249	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
16/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	1965	2	1965	2	0.00
16/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	1938	2	1938	2	0.00
16/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	4207	4	4207	4	0.00
16/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	5264	5	5264	5	0.00
16/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	8542	8	8542	8	0.00
16/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	1992	2	1992	2	0.00
16/08/2022	2044 On 02-February-23			Bond Future	11.39	80.0875	11.3873	80.0875	33,819.00
16/08/2022	2044 On 02-February-23	0000000	Call	Bond Future	2773	3	2773	3	0.00
16/08/2022	2044 On 02-February-23	0000000	Call	Bond Future	2711	3	2711	3	0.00
16/08/2022	2044 On 02-February-23	0000000	Call	Bond Future	2742	3	2742	3	0.00
16/08/2022	2044 On 02-February-23	0000000	Put	Bond Future	4319	4	4319	4	0.00
16/08/2022	2044 On 02-February-23	0000000	Put	Bond Future	4356	4	4356	4	0.00
16/08/2022	2044 On 02-February-23	0000000	Put	Bond Future	4282	4	4282	4	0.00
16/08/2022	2044 On 04-May-23			Bond Future	11.49	81.6475	11.4946	81.6475	0.00
16/08/2022	2044 On 04-May-23	0000000	Call	Bond Future	4176	5	4176	5	0.00
16/08/2022	2044 On 04-May-23	0000000	Call	Bond Future	4109	5	4109	5	0.00
16/08/2022	2044 On 04-May-23	0000000	Call	Bond Future	4142	5	4142	5	0.00
16/08/2022	2044 On 04-May-23	0000000	Put	Bond Future	4625	4	4625	4	0.00
16/08/2022	2044 On 04-May-23	0000000	Put	Bond Future	4657	4	4657	4	0.00
16/08/2022	2044 On 04-May-23	0000000	Put	Bond Future	4593	4	4593	4	0.00
16/08/2022	2044 On 03-August-23			Bond Future	11.59	78.9190	11.5936	78.9190	0.00
16/08/2022	2044 On 03-August-23	0000000	Call	Bond Future	7157	8	7157	8	0.00
16/08/2022	2044 On 03-August-23	0000000	Call	Bond Future	7082	8	7082	8	0.00
16/08/2022	2044 On 03-August-23	0000000	Call	Bond Future	7119	8	7119	8	0.00
16/08/2022	2044 On 03-August-23	0000000	Put	Bond Future	3664	3	3664	3	0.00
16/08/2022	2044 On 03-August-23	0000000	Put	Bond Future	3686	3	3686	3	0.00
16/08/2022	2044 On 03-August-23	0000000	Put	Bond Future	3643	3	3643	3	0.00
16/08/2022	2044 On 02-November-23			Bond Future	11.72	80.3170	11.7213	80.3170	0.00
16/08/2022	2044 On 02-November-23	0000000	Call	Bond Future	4952	5	4952	5	0.00
16/08/2022	2044 On 02-November-23	0000000	Call	Bond Future	4983	5	4983	5	0.00
16/08/2022	2044 On 02-November-23	0000000	Call	Bond Future	5015	5	5015	5	0.00
16/08/2022	2044 On 02-November-23	0000000	Put	Bond Future	5966	6	5966	6	0.00
16/08/2022	2044 On 02-November-23	0000000	Put	Bond Future	5997	6	5997	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
16/08/2022	2044 On 02-November-23	0000000	Put	Bond Future	6029	6	6029	6	0.00
16/08/2022	2046 On 03-November-22			Bond Future	114.47	117.3653	114.4684	117.3653	15,983.00
16/08/2022	2046 On 02-February-23			Bond Future	116.46	119.4386	116.4551	119.4386	0.00
16/08/2022	2046 On 04-May-23			Bond Future	116.70	119.7455	116.7003	119.7455	0.00
16/08/2022	2046 On 03-August-23			Bond Future	119.13	122.1948	119.1266	122.1948	0.00
16/08/2022	2046 On 02-November-23			Bond Future	119.19	122.2828	119.1933	122.2828	0.00
16/08/2022	2050 On 03-November-22			Bond Future	117.89	119.6428	117.8941	119.6428	9,910.00
16/08/2022	2050 On 02-February-23			Bond Future	117.82	119.6326	117.8173	119.6326	0.00
16/08/2022	2050 On 04-May-23			Bond Future	120.13	121.9838	120.1292	121.9838	0.00
16/08/2022	2050 On 03-August-23			Bond Future	120.42	122.2764	120.4248	122.2764	0.00
16/08/2022	2050 On 02-November-23			Bond Future	122.62	124.4764	122.6248	124.4764	0.00
16/08/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2022	AL37 On 03-November-22			Index Future	836.46	838.0410	836.4560	838.0410	0.00
16/08/2022	AL37 On 02-February-23			Index Future	850.76	852.6260	850.7560	852.6260	0.00
16/08/2022	AL37 On 04-May-23			Index Future	867.22	869.1540	867.2160	869.1540	0.00
16/08/2022	AL37 On 03-August-23			Index Future	885.02	886.7080	885.0150	886.7080	0.00
16/08/2022	AL37 On 02-November-23			Index Future	901.01	902.4960	901.0110	902.4960	0.00
16/08/2022	AL7T On 03-November-22			Index Future	969.26	973.7960	969.2600	973.7960	0.00
16/08/2022	AL7T On 02-February-23			Index Future	985.83	990.7430	985.8300	990.7430	0.00
16/08/2022	AL7T On 04-May-23			Index Future	1004.90	1009.9490	1004.9040	1009.9490	0.00
16/08/2022	AL7T On 03-August-23			Index Future	1025.53	1030.3470	1025.5280	1030.3470	0.00
16/08/2022	AL7T On 02-November-23			Index Future	1044.06	1048.6920	1044.0640	1048.6920	0.00
16/08/2022	ALBI On 03-November-22			Index Future	852.32	857.5480	852.3160	857.5480	135.00
16/08/2022	ALBI On 02-February-23			Index Future	866.89	872.4730	866.8870	872.4730	0.00
16/08/2022	ALBI On 04-May-23			Index Future	883.66	889.3860	883.6600	889.3860	0.00
16/08/2022	ALBI On 03-August-23			Index Future	901.80	907.3490	901.7950	907.3490	0.00
16/08/2022	ALBI On 02-November-23			Index Future	918.10	923.5040	918.0950	923.5040	0.00
16/08/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/08/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2022	ES33 On 03-November-22			Bond Future	11.97	74.8504	11.9739	74.8504	0.00
16/08/2022	ES33 On 02-February-23			Bond Future	12.17	76.1729	12.1661	76.1729	350.00
16/08/2022	ES33 On 04-May-23			Bond Future	12.33	73.8781	12.3268	73.8781	0.00
16/08/2022	ES33 On 03-August-23			Bond Future	12.47	75.3922	12.4748	75.3922	0.00
16/08/2022	ES33 On 02-November-23			Bond Future	12.68	72.9559	12.6765	72.9559	0.00
16/08/2022	ES42 On 03-November-22			Bond Future	12.33	72.8854	12.3336	72.8854	0.00
16/08/2022	ES42 On 02-February-23			Bond Future	12.50	74.1746	12.5033	74.1746	4,769.00
16/08/2022	ES42 On 04-May-23			Bond Future	12.65	71.3714	12.6528	71.3714	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
16/08/2022	ES42 On 03-August-23			Bond Future	12.79	72.8367	12.7870	72.8367	0.00
16/08/2022	ES42 On 02-November-23			Bond Future	12.97	69.8831	12.9667	69.8831	0.00
16/08/2022	GOVI On 03-November-22			GOVI	840.60	845.7760	840.5960	845.7760	866.00
16/08/2022	GOVI On 03-November-22	0000000	Call	GOVI	201660	25	201660	25	0.00
16/08/2022	GOVI On 03-November-22	0000000	Call	GOVI	201760	25	201760	25	0.00
16/08/2022	GOVI On 03-November-22	0000000	Call	GOVI	201860	25	201860	25	0.00
16/08/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
16/08/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
16/08/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
16/08/2022	GOVI On 02-February-23			GOVI	854.97	860.4950	854.9670	860.4950	0.00
16/08/2022	GOVI On 02-February-23	0000000	Call	GOVI	41270	10	41270	10	0.00
16/08/2022	GOVI On 02-February-23	0000000	Call	GOVI	41470	10	41470	10	0.00
16/08/2022	GOVI On 02-February-23	0000000	Call	GOVI	41370	10	41370	10	0.00
16/08/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
16/08/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
16/08/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
16/08/2022	GOVI On 04-May-23			GOVI	871.51	877.1760	871.5090	877.1760	0.00
16/08/2022	GOVI On 04-May-23	0000000	Call	GOVI	186290	24	186290	24	0.00
16/08/2022	GOVI On 04-May-23	0000000	Call	GOVI	186390	24	186390	24	0.00
16/08/2022	GOVI On 04-May-23	0000000	Call	GOVI	186490	24	186490	24	0.00
16/08/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
16/08/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
16/08/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
16/08/2022	GOVI On 03-August-23			GOVI	889.40	894.8920	889.3950	894.8920	0.00
16/08/2022	GOVI On 03-August-23	0000000	Call	GOVI	521650	58	521650	58	0.00
16/08/2022	GOVI On 03-August-23	0000000	Call	GOVI	521850	58	521850	58	0.00
16/08/2022	GOVI On 03-August-23	0000000	Call	GOVI	521750	58	521750	58	0.00
16/08/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
16/08/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
16/08/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
16/08/2022	GOVI On 02-November-23			GOVI	905.47	910.8260	905.4710	910.8260	0.00
16/08/2022	GOVI On 02-November-23	0000000	Call	GOVI	196710	25	196710	25	0.00
16/08/2022	GOVI On 02-November-23	0000000	Call	GOVI	196610	25	196610	25	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
16/08/2022	GOVI On 02-November-23	0000000	Call	GOVI	196510	25	196510	25	0.00
16/08/2022	GOVI On 02-November-23	0000000	Put	GOVI	0	0	0	0	0.00
16/08/2022	GOVI On 02-November-23	0000000	Put	GOVI	0	0	0	0	0.00
16/08/2022	GOVI On 02-November-23	0000000	Put	GOVI	0	0	0	0	0.00
16/08/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/08/2022	IGOV On 03-November-22			Index Future	322.39	324.6690	322.3900	324.6690	703.00
16/08/2022	IGOV On 02-February-23			Index Future	327.98	330.3980	327.9790	330.3980	0.00
16/08/2022	IGOV On 04-May-23			Index Future	334.40	336.8800	334.4010	336.8800	0.00
16/08/2022	IGOV On 03-August-23			Index Future	341.34	343.7590	341.3390	343.7590	0.00
16/08/2022	IGOV On 02-November-23			Index Future	347.58	349.9540	347.5820	349.9540	0.00
16/08/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
16/08/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
16/08/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
16/08/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
16/08/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
16/08/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
16/08/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
16/08/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
16/08/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
16/08/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
16/08/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
16/08/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
16/08/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
16/08/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
16/08/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
16/08/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
16/08/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/08/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/08/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.75	94.2450	5.7450	94.2450	0.00
16/08/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.84	94.1850	5.8350	94.1850	0.00
16/08/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.40	93.6200	6.4000	93.6200	0.00
16/08/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.48	93.5300	6.4800	93.5300	0.00
16/08/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.86	93.1650	6.8550	93.1650	68.00

Date	Contract Details			Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2022	JBAF On	18-January-23				Jibar Tradeable Future	6.94	93.0800	6.9400	93.0800	0.00
16/08/2022	JBAF On	15-March-23				Jibar Tradeable Future	7.24	92.7900	7.2400	92.7900	0.00
16/08/2022	JBAF On	21-June-23				Jibar Tradeable Future	7.44	92.6000	7.4350	92.6000	0.00
16/08/2022	JBAF On	20-September-23				Jibar Tradeable Future	7.59	92.4550	7.5850	92.4550	75.00
16/08/2022	JBAF On	20-December-23				Jibar Tradeable Future	7.49	92.5300	7.4900	92.5300	272.00
16/08/2022	JBAF On	20-March-24				Jibar Tradeable Future	7.59	92.4500	7.5900	92.4500	0.00
16/08/2022	JBAF On	19-June-24				Jibar Tradeable Future	7.56	92.4700	7.5550	92.4700	0.00
16/08/2022	R023 On	03-November-22				Bond Future	7.21	101.6605	7.2118	101.6605	24,229.00
16/08/2022	R023 On	03-November-22	0000000	Call		Bond Future	2	0	2	0	0.00
16/08/2022	R023 On	03-November-22	0000000	Call		Bond Future	2	0	2	0	0.00
16/08/2022	R023 On	03-November-22	0000000	Call		Bond Future	2	0	2	0	0.00
16/08/2022	R023 On	03-November-22	0000000	Put		Bond Future	293	0	293	0	0.00
16/08/2022	R023 On	03-November-22	0000000	Put		Bond Future	296	0	296	0	0.00
16/08/2022	R023 On	03-November-22	0000000	Put		Bond Future	290	0	290	0	0.00
16/08/2022	R035 On	03-November-22				Bond Future	11.00	88.1889	11.0042	88.1889	59,258.00
16/08/2022	R035 On	03-November-22	0000000	Call		Bond Future	121	0	121	0	582.00
16/08/2022	R035 On	03-November-22	0000000	Call		Bond Future	511	1	511	1	976.00
16/08/2022	R035 On	03-November-22	0000000	Call		Bond Future	2539	3	2539	3	0.00
16/08/2022	R035 On	03-November-22	0000000	Call		Bond Future	2505	3	2505	3	0.00
16/08/2022	R035 On	03-November-22	0000000	Call		Bond Future	958	1	958	1	0.00
16/08/2022	R035 On	03-November-22	0000000	Call		Bond Future	2574	3	2574	3	0.00
16/08/2022	R035 On	03-November-22	0000000	Call		Bond Future	9385	10	9385	10	0.00
16/08/2022	R035 On	03-November-22	0000000	Call		Bond Future	2043	2	2043	2	0.00
16/08/2022	R035 On	03-November-22	0000000	Call		Bond Future	2235	3	2235	3	976.00
16/08/2022	R035 On	03-November-22	0000000	Put		Bond Future	2127	2	2127	2	582.00
16/08/2022	R035 On	03-November-22	0000000	Put		Bond Future	152	0	152	0	976.00
16/08/2022	R035 On	03-November-22	0000000	Put		Bond Future	1709	1	1709	1	0.00
16/08/2022	R035 On	03-November-22	0000000	Put		Bond Future	3609	3	3609	3	582.00
16/08/2022	R035 On	03-November-22	0000000	Put		Bond Future	1758	1	1758	1	0.00
16/08/2022	R035 On	03-November-22	0000000	Put		Bond Future	1733	1	1733	1	0.00
16/08/2022	R035 On	03-November-22	0000000	Put		Bond Future	1962	2	1962	2	0.00
16/08/2022	R035 On	03-November-22	0000000	Put		Bond Future	4869	4	4869	4	0.00
16/08/2022	R035 On	03-November-22	0000000	Put		Bond Future	7630	7	7630	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
16/08/2022	R035 On 02-February-23			Bond Future	11.16	89.7253	11.1557	89.7253	106,331.00
16/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	6093	7	6093	7	0.00
16/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	11354	12	11354	12	0.00
16/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	2771	3	2771	3	976.00
16/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	2801	3	2801	3	0.00
16/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	2237	3	2237	3	0.00
16/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1043	1	1043	1	976.00
16/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1697	2	1697	2	388.00
16/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	2263	3	2263	3	0.00
16/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	5932	6	5932	6	0.00
16/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	2290	3	2290	3	0.00
16/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1742	2	1742	2	0.00
16/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1608	2	1608	2	0.00
16/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	461	1	461	1	582.00
16/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	493	1	493	1	0.00
16/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	528	1	528	1	388.00
16/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	8393	8	8393	8	0.00
16/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	8857	8	8857	8	0.00
16/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	4941	4	4941	4	0.00
16/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	4784	4	4784	4	0.00
16/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	4707	4	4707	4	582.00
16/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	6252	6	6252	6	0.00
16/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	3921	4	3921	4	0.00
16/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	427	0	427	0	976.00
16/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	3954	4	3954	4	0.00
16/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	8623	8	8623	8	0.00
16/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	3987	4	3987	4	0.00
16/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	3362	3	3362	3	582.00
16/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	3391	3	3391	3	0.00
16/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	1468	1	1468	1	388.00
16/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	1524	1	1524	1	0.00
16/08/2022	R035 On 04-May-23			Bond Future	11.27	86.9679	11.2728	86.9679	0.00
16/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	3681	4	3681	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
16/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	1691	2	1691	2	491.00
16/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	848	1	848	1	388.00
16/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	8088	9	8088	9	0.00
16/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	10944	12	10944	12	0.00
16/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	3532	4	3532	4	491.00
16/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	3621	4	3621	4	0.00
16/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	3651	4	3651	4	0.00
16/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	2058	2	2058	2	388.00
16/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	6037	6	6037	6	0.00
16/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	956	1	956	1	491.00
16/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	1661	1	1661	1	388.00
16/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	3985	4	3985	4	0.00
16/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	9579	9	9579	9	0.00
16/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	6779	6	6779	6	0.00
16/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	4123	4	4123	4	0.00
16/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	4039	4	4039	4	0.00
16/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	4012	4	4012	4	0.00
16/08/2022	R035 On 03-August-23			Bond Future	11.38	88.7302	11.3779	88.7302	0.00
16/08/2022	R035 On 03-August-23	0000000	Call	Bond Future	6324	7	6324	7	0.00
16/08/2022	R035 On 03-August-23	0000000	Call	Bond Future	6359	7	6359	7	0.00
16/08/2022	R035 On 03-August-23	0000000	Call	Bond Future	6393	7	6393	7	0.00
16/08/2022	R035 On 03-August-23	0000000	Put	Bond Future	2997	3	2997	3	0.00
16/08/2022	R035 On 03-August-23	0000000	Put	Bond Future	3016	3	3016	3	0.00
16/08/2022	R035 On 03-August-23	0000000	Put	Bond Future	3034	3	3034	3	0.00
16/08/2022	R035 On 02-November-23			Bond Future	11.53	85.8068	11.5321	85.8068	0.00
16/08/2022	R035 On 02-November-23	0000000	Call	Bond Future	4502	5	4502	5	0.00
16/08/2022	R035 On 02-November-23	0000000	Call	Bond Future	4444	5	4444	5	0.00
16/08/2022	R035 On 02-November-23	0000000	Call	Bond Future	4473	5	4473	5	0.00
16/08/2022	R035 On 02-November-23	0000000	Put	Bond Future	5092	5	5092	5	0.00
16/08/2022	R035 On 02-November-23	0000000	Put	Bond Future	5119	5	5119	5	0.00
16/08/2022	R035 On 02-November-23	0000000	Put	Bond Future	5065	5	5065	5	0.00
16/08/2022	R186 On 03-November-22			Bond Future	8.81	109.9421	8.8092	109.9421	64,042.00
16/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	359	0	359	0	4,310.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	706	1	706	1	0.00
16/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	1315	1	1315	1	0.00
16/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	692	1	692	1	0.00
16/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	679	1	679	1	0.00
16/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	1666	2	1666	2	0.00
16/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	1644	2	1644	2	0.00
16/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	961	1	961	1	4,310.00
16/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	1622	1	1622	1	0.00
16/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	2419	2	2419	2	0.00
16/08/2022	R186 On 02-February-23			Bond Future	8.96	106.5604	8.9576	106.5604	0.00
16/08/2022	R186 On 02-February-23	0000000	Call	Bond Future	742	1	742	1	0.00
16/08/2022	R186 On 02-February-23	0000000	Call	Bond Future	732	1	732	1	0.00
16/08/2022	R186 On 02-February-23	0000000	Call	Bond Future	722	1	722	1	0.00
16/08/2022	R186 On 02-February-23	0000000	Put	Bond Future	2859	3	2859	3	0.00
16/08/2022	R186 On 02-February-23	0000000	Put	Bond Future	2835	3	2835	3	0.00
16/08/2022	R186 On 02-February-23	0000000	Put	Bond Future	2811	3	2811	3	0.00
16/08/2022	R186 On 04-May-23			Bond Future	9.05	108.6333	9.0504	108.6333	0.00
16/08/2022	R186 On 04-May-23	0000000	Call	Bond Future	1555	2	1555	2	0.00
16/08/2022	R186 On 04-May-23	0000000	Call	Bond Future	1540	2	1540	2	0.00
16/08/2022	R186 On 04-May-23	0000000	Call	Bond Future	1571	2	1571	2	0.00
16/08/2022	R186 On 04-May-23	0000000	Put	Bond Future	2244	2	2244	2	0.00
16/08/2022	R186 On 04-May-23	0000000	Put	Bond Future	2260	2	2260	2	0.00
16/08/2022	R186 On 04-May-23	0000000	Put	Bond Future	2228	2	2228	2	0.00
16/08/2022	R186 On 03-August-23			Bond Future	9.11	105.5300	9.1114	105.5300	0.00
16/08/2022	R186 On 03-August-23	0000000	Call	Bond Future	3284	3	3284	3	0.00
16/08/2022	R186 On 03-August-23	0000000	Call	Bond Future	3244	3	3244	3	0.00
16/08/2022	R186 On 03-August-23	0000000	Call	Bond Future	3264	3	3264	3	0.00
16/08/2022	R186 On 03-August-23	0000000	Put	Bond Future	1449	1	1449	1	0.00
16/08/2022	R186 On 03-August-23	0000000	Put	Bond Future	1458	1	1458	1	0.00
16/08/2022	R186 On 03-August-23	0000000	Put	Bond Future	1441	1	1441	1	0.00
16/08/2022	R186 On 02-November-23			Bond Future	9.28	107.4017	9.2809	107.4017	0.00
16/08/2022	R186 On 02-November-23	0000000	Call	Bond Future	2401	3	2401	3	0.00
16/08/2022	R186 On 02-November-23	0000000	Call	Bond Future	2385	2	2385	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
16/08/2022	R186 On 02-November-23	0000000	Call	Bond Future	2417	3	2417	3	0.00
16/08/2022	R186 On 02-November-23	0000000	Put	Bond Future	2095	2	2095	2	0.00
16/08/2022	R186 On 02-November-23	0000000	Put	Bond Future	2117	2	2117	2	0.00
16/08/2022	R186 On 02-November-23	0000000	Put	Bond Future	2106	2	2106	2	0.00
16/08/2022	R197 On 03-November-22			Bond Future	336.70	337.0214	336.6992	337.0214	831.00
16/08/2022	R197 On 02-February-23			Bond Future	333.72	334.1513	333.7226	334.1513	0.00
16/08/2022	R197 On 04-May-23			Bond Future	340.27	340.7200	340.2725	340.7200	0.00
16/08/2022	R197 On 03-August-23			Bond Future	338.21	338.5464	338.2072	338.5464	0.00
16/08/2022	R197 On 02-November-23			Bond Future	344.38	344.6344	344.3833	344.6344	0.00
16/08/2022	R202 On 03-November-22			Bond Future	250.08	250.1072	250.0793	250.1072	6,148.00
16/08/2022	R202 On 02-February-23			Bond Future	249.73	249.8382	249.7344	249.8382	460.00
16/08/2022	R202 On 04-May-23			Bond Future	254.63	254.7478	254.6341	254.7478	0.00
16/08/2022	R202 On 03-August-23			Bond Future	255.07	255.1005	255.0711	255.1005	0.00
16/08/2022	R202 On 02-November-23			Bond Future	259.73	259.6903	259.7311	259.6903	0.00
16/08/2022	R209 On 03-November-22			Bond Future	10.97	68.4959	10.9720	68.4959	18,852.00
16/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	206	0	206	0	10,500.00
16/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	1954	2	1954	2	0.00
16/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	3543	4	3543	4	0.00
16/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	763	1	763	1	0.00
16/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	1897	2	1897	2	0.00
16/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	1926	2	1926	2	0.00
16/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	14	0	14	0	6,000.00
16/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	38	0	38	0	0.00
16/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	5495	6	5495	6	0.00
16/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	1983	2	1983	2	0.00
16/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	1679	1	1679	1	0.00
16/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	3311	3	3311	3	0.00
16/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	382	0	382	0	10,500.00
16/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	8443	8	8443	8	0.00
16/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	9989	9	9989	9	0.00
16/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	1726	1	1726	1	0.00
16/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	1750	1	1750	1	8,750.00
16/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	846	1	846	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
16/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	1703	1	1703	1	0.00
16/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	5601	5	5601	5	6,000.00
16/08/2022	R209 On 02-February-23			Bond Future	11.10	69.6898	11.1019	69.6898	2,066.00
16/08/2022	R209 On 02-February-23	0000000	Call	Bond Future	1932	2	1932	2	0.00
16/08/2022	R209 On 02-February-23	0000000	Call	Bond Future	1885	2	1885	2	0.00
16/08/2022	R209 On 02-February-23	0000000	Call	Bond Future	1909	2	1909	2	0.00
16/08/2022	R209 On 02-February-23	0000000	Put	Bond Future	3516	3	3516	3	0.00
16/08/2022	R209 On 02-February-23	0000000	Put	Bond Future	3576	3	3576	3	0.00
16/08/2022	R209 On 02-February-23	0000000	Put	Bond Future	3546	3	3546	3	0.00
16/08/2022	R209 On 04-May-23			Bond Future	11.21	67.8934	11.2068	67.8934	0.00
16/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	3103	3	3103	3	0.00
16/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	3051	3	3051	3	0.00
16/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	3077	3	3077	3	0.00
16/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	3623	3	3623	3	0.00
16/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	3648	3	3648	3	0.00
16/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	3598	3	3598	3	0.00
16/08/2022	R209 On 03-August-23			Bond Future	11.30	69.2698	11.2984	69.2698	0.00
16/08/2022	R209 On 03-August-23	0000000	Call	Bond Future	5785	6	5785	6	0.00
16/08/2022	R209 On 03-August-23	0000000	Call	Bond Future	5723	6	5723	6	0.00
16/08/2022	R209 On 03-August-23	0000000	Call	Bond Future	5754	6	5754	6	0.00
16/08/2022	R209 On 03-August-23	0000000	Put	Bond Future	2629	2	2629	2	0.00
16/08/2022	R209 On 03-August-23	0000000	Put	Bond Future	2661	2	2661	2	0.00
16/08/2022	R209 On 03-August-23	0000000	Put	Bond Future	2645	2	2645	2	0.00
16/08/2022	R209 On 02-November-23			Bond Future	11.43	67.3507	11.4301	67.3507	0.00
16/08/2022	R209 On 02-November-23	0000000	Call	Bond Future	4001	4	4001	4	0.00
16/08/2022	R209 On 02-November-23	0000000	Call	Bond Future	3976	4	3976	4	0.00
16/08/2022	R209 On 02-November-23	0000000	Call	Bond Future	3950	4	3950	4	0.00
16/08/2022	R209 On 02-November-23	0000000	Put	Bond Future	4445	4	4445	4	0.00
16/08/2022	R209 On 02-November-23	0000000	Put	Bond Future	4421	4	4421	4	0.00
16/08/2022	R209 On 02-November-23	0000000	Put	Bond Future	4397	4	4397	4	0.00
16/08/2022	R210 On 03-November-22			Bond Future	226.15	226.1864	226.1526	226.1864	732.00
16/08/2022	R210 On 02-February-23			Bond Future	230.08	230.1816	230.0776	230.1816	300.00
16/08/2022	R210 On 04-May-23			Bond Future	231.50	231.6113	231.4988	231.6113	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
16/08/2022	R210 On	03-August-23				Bond Future	236.31	236.3475	236.3101	236.3475	0.00
16/08/2022	R210 On	02-November-23				Bond Future	237.43	237.4018	237.4301	237.4018	0.00
16/08/2022	R213 On	03-November-22				Bond Future	10.54	82.4035	10.5428	82.4035	34,281.00
16/08/2022	R213 On	03-November-22	0000000	Call		Bond Future	51	0	51	0	200.00
16/08/2022	R213 On	03-November-22	0000000	Call		Bond Future	391	0	391	0	0.00
16/08/2022	R213 On	03-November-22	0000000	Call		Bond Future	1280	1	1280	1	0.00
16/08/2022	R213 On	03-November-22	0000000	Call		Bond Future	863	1	863	1	0.00
16/08/2022	R213 On	03-November-22	0000000	Call		Bond Future	547	1	547	1	0.00
16/08/2022	R213 On	03-November-22	0000000	Call		Bond Future	62	0	62	0	476.00
16/08/2022	R213 On	03-November-22	0000000	Call		Bond Future	1236	1	1236	1	0.00
16/08/2022	R213 On	03-November-22	0000000	Call		Bond Future	1258	1	1258	1	0.00
16/08/2022	R213 On	03-November-22	0000000	Call		Bond Future	1214	1	1214	1	0.00
16/08/2022	R213 On	03-November-22	0000000	Put		Bond Future	2040	2	2040	2	200.00
16/08/2022	R213 On	03-November-22	0000000	Put		Bond Future	1987	2	1987	2	0.00
16/08/2022	R213 On	03-November-22	0000000	Put		Bond Future	2013	2	2013	2	0.00
16/08/2022	R213 On	03-November-22	0000000	Put		Bond Future	6824	6	6824	6	0.00
16/08/2022	R213 On	03-November-22	0000000	Put		Bond Future	3276	3	3276	3	200.00
16/08/2022	R213 On	03-November-22	0000000	Put		Bond Future	2560	2	2560	2	476.00
16/08/2022	R213 On	03-November-22	0000000	Put		Bond Future	1961	2	1961	2	0.00
16/08/2022	R213 On	03-November-22	0000000	Put		Bond Future	3817	4	3817	4	476.00
16/08/2022	R213 On	03-November-22	0000000	Put		Bond Future	7130	7	7130	7	0.00
16/08/2022	R213 On	02-February-23				Bond Future	10.70	83.8391	10.7026	83.8391	0.00
16/08/2022	R213 On	02-February-23	0000000	Call		Bond Future	1746	2	1746	2	912.00
16/08/2022	R213 On	02-February-23	0000000	Call		Bond Future	1349	2	1349	2	0.00
16/08/2022	R213 On	02-February-23	0000000	Call		Bond Future	1332	1	1332	1	0.00
16/08/2022	R213 On	02-February-23	0000000	Call		Bond Future	292	0	292	0	476.00
16/08/2022	R213 On	02-February-23	0000000	Call		Bond Future	7100	7	7100	7	0.00
16/08/2022	R213 On	02-February-23	0000000	Call		Bond Future	1022	1	1022	1	0.00
16/08/2022	R213 On	02-February-23	0000000	Call		Bond Future	1366	2	1366	2	0.00
16/08/2022	R213 On	02-February-23	0000000	Call		Bond Future	1587	2	1587	2	0.00
16/08/2022	R213 On	02-February-23	0000000	Put		Bond Future	3236	3	3236	3	476.00
16/08/2022	R213 On	02-February-23	0000000	Put		Bond Future	553	0	553	0	912.00
16/08/2022	R213 On	02-February-23	0000000	Put		Bond Future	3617	3	3617	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
16/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	3018	3	3018	3	0.00
16/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	7834	7	7834	7	0.00
16/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	4302	4	4302	4	476.00
16/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	3648	3	3648	3	0.00
16/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	3586	3	3586	3	0.00
16/08/2022	R213 On 04-May-23			Bond Future	10.82	81.9177	10.8240	81.9177	0.00
16/08/2022	R213 On 04-May-23	0000000	Call	Bond Future	2732	3	2732	3	0.00
16/08/2022	R213 On 04-May-23	0000000	Call	Bond Future	2709	3	2709	3	0.00
16/08/2022	R213 On 04-May-23	0000000	Call	Bond Future	2755	3	2755	3	0.00
16/08/2022	R213 On 04-May-23	0000000	Put	Bond Future	3089	3	3089	3	0.00
16/08/2022	R213 On 04-May-23	0000000	Put	Bond Future	3133	3	3133	3	0.00
16/08/2022	R213 On 04-May-23	0000000	Put	Bond Future	3111	3	3111	3	0.00
16/08/2022	R213 On 03-August-23			Bond Future	10.93	83.5770	10.9314	83.5770	0.00
16/08/2022	R213 On 03-August-23	0000000	Call	Bond Future	5161	5	5161	5	0.00
16/08/2022	R213 On 03-August-23	0000000	Call	Bond Future	5132	5	5132	5	0.00
16/08/2022	R213 On 03-August-23	0000000	Call	Bond Future	5189	5	5189	5	0.00
16/08/2022	R213 On 03-August-23	0000000	Put	Bond Future	2207	2	2207	2	0.00
16/08/2022	R213 On 03-August-23	0000000	Put	Bond Future	2220	2	2220	2	0.00
16/08/2022	R213 On 03-August-23	0000000	Put	Bond Future	2194	2	2194	2	0.00
16/08/2022	R213 On 02-November-23			Bond Future	11.10	81.5131	11.0999	81.5131	0.00
16/08/2022	R213 On 02-November-23	0000000	Call	Bond Future	3644	4	3644	4	0.00
16/08/2022	R213 On 02-November-23	0000000	Call	Bond Future	3621	4	3621	4	0.00
16/08/2022	R213 On 02-November-23	0000000	Call	Bond Future	3667	4	3667	4	0.00
16/08/2022	R213 On 02-November-23	0000000	Put	Bond Future	3539	3	3539	3	0.00
16/08/2022	R213 On 02-November-23	0000000	Put	Bond Future	3578	3	3578	3	0.00
16/08/2022	R213 On 02-November-23	0000000	Put	Bond Future	3559	3	3559	3	0.00
16/08/2022	R214 On 03-November-22			Bond Future	11.19	65.6098	11.1921	65.6098	25,381.00
16/08/2022	R214 On 03-November-22	0000000	Call	Bond Future	2399	3	2399	3	0.00
16/08/2022	R214 On 03-November-22	0000000	Call	Bond Future	2431	3	2431	3	0.00
16/08/2022	R214 On 03-November-22	0000000	Call	Bond Future	2367	3	2367	3	0.00
16/08/2022	R214 On 03-November-22	0000000	Put	Bond Future	1523	1	1523	1	0.00
16/08/2022	R214 On 03-November-22	0000000	Put	Bond Future	1544	1	1544	1	0.00
16/08/2022	R214 On 03-November-22	0000000	Put	Bond Future	1566	1	1566	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
16/08/2022	R214 On 02-February-23			Bond Future	11.32	66.7528	11.3197	66.7528	64,507.00
16/08/2022	R214 On 02-February-23	0000000	Call	Bond Future	2302	3	2302	3	0.00
16/08/2022	R214 On 02-February-23	0000000	Call	Bond Future	2251	3	2251	3	0.00
16/08/2022	R214 On 02-February-23	0000000	Call	Bond Future	2276	3	2276	3	0.00
16/08/2022	R214 On 02-February-23	0000000	Put	Bond Future	3585	3	3585	3	0.00
16/08/2022	R214 On 02-February-23	0000000	Put	Bond Future	3616	3	3616	3	0.00
16/08/2022	R214 On 02-February-23	0000000	Put	Bond Future	3556	3	3556	3	0.00
16/08/2022	R214 On 04-May-23			Bond Future	11.42	64.7534	11.4184	64.7534	0.00
16/08/2022	R214 On 04-May-23	0000000	Call	Bond Future	3448	4	3448	4	0.00
16/08/2022	R214 On 04-May-23	0000000	Call	Bond Future	3392	4	3392	4	0.00
16/08/2022	R214 On 04-May-23	0000000	Call	Bond Future	3420	4	3420	4	0.00
16/08/2022	R214 On 04-May-23	0000000	Put	Bond Future	3677	3	3677	3	0.00
16/08/2022	R214 On 04-May-23	0000000	Put	Bond Future	3703	3	3703	3	0.00
16/08/2022	R214 On 04-May-23	0000000	Put	Bond Future	3652	3	3652	3	0.00
16/08/2022	R214 On 03-August-23			Bond Future	11.51	66.0655	11.5064	66.0655	0.00
16/08/2022	R214 On 03-August-23	0000000	Call	Bond Future	6084	7	6084	7	0.00
16/08/2022	R214 On 03-August-23	0000000	Call	Bond Future	6021	6	6021	6	0.00
16/08/2022	R214 On 03-August-23	0000000	Call	Bond Future	6052	6	6052	6	0.00
16/08/2022	R214 On 03-August-23	0000000	Put	Bond Future	2836	3	2836	3	0.00
16/08/2022	R214 On 03-August-23	0000000	Put	Bond Future	2819	3	2819	3	0.00
16/08/2022	R214 On 03-August-23	0000000	Put	Bond Future	2803	3	2803	3	0.00
16/08/2022	R214 On 02-November-23			Bond Future	11.63	63.9437	11.6326	63.9437	0.00
16/08/2022	R214 On 02-November-23	0000000	Call	Bond Future	4065	4	4065	4	0.00
16/08/2022	R214 On 02-November-23	0000000	Call	Bond Future	4117	4	4117	4	0.00
16/08/2022	R214 On 02-November-23	0000000	Call	Bond Future	4091	4	4091	4	0.00
16/08/2022	R214 On 02-November-23	0000000	Put	Bond Future	4989	5	4989	5	0.00
16/08/2022	R214 On 02-November-23	0000000	Put	Bond Future	5015	5	5015	5	0.00
16/08/2022	R214 On 02-November-23	0000000	Put	Bond Future	4962	5	4962	5	0.00
16/08/2022	R248 On 03-November-22			Bond Future	11.19	82.0115	11.1914	82.0115	258,913.00
16/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	133	0	133	0	1,350.00
16/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	2833	3	2833	3	0.00
16/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	2872	3	2872	3	0.00
16/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	5508	6	5508	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
16/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	987	1	987	1	1,350.00
16/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	2455	3	2455	3	0.00
16/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	2911	3	2911	3	0.00
16/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	2396	2	2396	2	0.00
16/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	2092	2	2092	2	0.00
16/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	2064	2	2064	2	0.00
16/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	4496	4	4496	4	0.00
16/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	884	1	884	1	0.00
16/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	2035	2	2035	2	0.00
16/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	9122	8	9122	8	0.00
16/08/2022	R248 On 02-February-23			Bond Future	11.32	83.4402	11.3184	83.4402	0.00
16/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	2850	3	2850	3	0.00
16/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	2946	3	2946	3	2,700.00
16/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	1150	1	1150	1	2,700.00
16/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	2818	3	2818	3	0.00
16/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	2882	3	2882	3	0.00
16/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	4517	4	4517	4	0.00
16/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	4442	4	4442	4	0.00
16/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	4593	4	4593	4	0.00
16/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	7790	7	7790	7	0.00
16/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	4555	4	4555	4	0.00
16/08/2022	R248 On 04-May-23			Bond Future	11.42	80.6242	11.4164	80.6242	0.00
16/08/2022	R248 On 04-May-23	0000000	Call	Bond Future	4191	5	4191	5	0.00
16/08/2022	R248 On 04-May-23	0000000	Call	Bond Future	4225	5	4225	5	0.00
16/08/2022	R248 On 04-May-23	0000000	Call	Bond Future	4260	5	4260	5	0.00
16/08/2022	R248 On 04-May-23	0000000	Put	Bond Future	4703	4	4703	4	0.00
16/08/2022	R248 On 04-May-23	0000000	Put	Bond Future	4735	4	4735	4	0.00
16/08/2022	R248 On 04-May-23	0000000	Put	Bond Future	4768	4	4768	4	0.00
16/08/2022	R248 On 03-August-23			Bond Future	11.50	82.2583	11.5038	82.2583	0.00
16/08/2022	R248 On 03-August-23	0000000	Call	Bond Future	7383	8	7383	8	0.00
16/08/2022	R248 On 03-August-23	0000000	Call	Bond Future	7421	8	7421	8	0.00
16/08/2022	R248 On 03-August-23	0000000	Call	Bond Future	7460	8	7460	8	0.00
16/08/2022	R248 On 03-August-23	0000000	Put	Bond Future	3663	3	3663	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
16/08/2022	R248 On 03-August-23	0000000	Put	Bond Future	3684	3	3684	3	0.00
16/08/2022	R248 On 03-August-23	0000000	Put	Bond Future	3706	3	3706	3	0.00
16/08/2022	R248 On 02-November-23			Bond Future	11.63	79.2831	11.6290	79.2831	0.00
16/08/2022	R248 On 02-November-23	0000000	Call	Bond Future	5270	6	5270	6	0.00
16/08/2022	R248 On 02-November-23	0000000	Call	Bond Future	5204	6	5204	6	0.00
16/08/2022	R248 On 02-November-23	0000000	Call	Bond Future	5237	6	5237	6	0.00
16/08/2022	R248 On 02-November-23	0000000	Put	Bond Future	6171	6	6171	6	0.00
16/08/2022	R248 On 02-November-23	0000000	Put	Bond Future	6237	6	6237	6	0.00
16/08/2022	R248 On 02-November-23	0000000	Put	Bond Future	6204	6	6204	6	0.00