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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/08/2022 TO: 15/08/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	2025 On 03-November-22			Bond Future	166.02	166.0797	166.0183	166.0797	7,599.00
15/08/2022	2025 On 02-February-23			Bond Future	167.25	167.3146	167.2509	167.3146	1,918.00
15/08/2022	2025 On 04-May-23			Bond Future	170.54	170.6034	170.5371	170.6034	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
15/08/2022	2025 On 03-August-23			Bond Future	172.26	172.3301	172.2615	172.3301	0.00
15/08/2022	2025 On 02-November-23			Bond Future	175.36	175.4315	175.3622	175.4315	0.00
15/08/2022	2029 On 03-November-22			Bond Future	121.17	121.0741	121.1652	121.0741	1,519.00
15/08/2022	2029 On 02-February-23			Bond Future	123.31	123.2134	123.3054	123.2134	728.00
15/08/2022	2029 On 04-May-23			Bond Future	124.43	124.3365	124.4293	124.3365	0.00
15/08/2022	2029 On 03-August-23			Bond Future	126.97	126.8792	126.9731	126.8792	0.00
15/08/2022	2029 On 02-November-23			Bond Future	127.92	127.8197	127.9157	127.8197	0.00
15/08/2022	2030 On 03-November-22			Bond Future	10.13	91.7995	91.4151	91.7995	66,884.00
15/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	1435	2	1	2	0.00
15/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	1735	2	2	2	500.00
15/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	6587	7	7	7	0.00
15/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	1459	2	1	2	0.00
15/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	704	1	1	1	500.00
15/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	1483	2	1	2	0.00
15/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	1625	1	2	1	0.00
15/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	1408	1	1	1	0.00
15/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	2751	3	3	3	0.00
15/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	1648	1	2	1	0.00
15/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	147	0	0	0	500.00
15/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	1671	2	2	2	0.00
15/08/2022	2030 On 02-February-23			Bond Future	10.28	89.3938	89.0021	89.3938	5,200.00
15/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	6209	7	6	7	5,000.00
15/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	4743	5	5	5	0.00
15/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	4875	5	5	5	0.00
15/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1706	2	2	2	0.00
15/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1369	2	1	2	388.00
15/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	326	0	0	0	102.00
15/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	481	1	0	1	388.00
15/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1569	2	2	2	0.00
15/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1300	1	1	1	0.00
15/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	5515	6	6	6	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1666	2	2	2	0.00
15/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1685	2	2	2	0.00
15/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1317	1	1	1	0.00
15/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	568	1	1	1	0.00
15/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	455	1	0	1	0.00
15/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1098	1	1	1	0.00
15/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3957	4	4	4	102.00
15/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	7318	7	7	7	0.00
15/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	6306	6	6	6	0.00
15/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	6136	6	6	6	0.00
15/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	5635	5	6	5	0.00
15/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3116	3	3	3	102.00
15/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	2929	3	3	3	0.00
15/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	806	1	1	1	0.00
15/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	976	1	1	1	388.00
15/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3547	3	4	3	0.00
15/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3429	3	3	3	0.00
15/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3517	3	4	3	0.00
15/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	2981	3	3	3	0.00
15/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	2955	3	3	3	0.00
15/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	1016	1	1	1	0.00
15/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	657	1	1	1	0.00
15/08/2022	2030 On 04-May-23			Bond Future	10.40	91.1345	90.7345	91.1345	0.00
15/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	9470	10	9	10	0.00
15/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	6282	7	6	7	0.00
15/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	7671	8	8	8	0.00
15/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	9239	10	9	10	0.00
15/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	3121	3	3	3	0.00
15/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	3402	4	3	4	350.00
15/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	1253	1	1	1	150.00
15/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	1930	2	2	2	1,080.00
15/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	5393	6	5	6	0.00
15/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	2827	3	3	3	479.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	3070	3	3	3	0.00
15/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	3095	3	3	3	0.00
15/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	1383	2	1	2	479.00
15/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	1552	2	2	2	388.00
15/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	698	1	1	1	388.00
15/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	6997	7	7	7	0.00
15/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	4955	5	5	5	0.00
15/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	4332	4	4	4	0.00
15/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	4668	4	5	4	0.00
15/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	2519	2	3	2	0.00
15/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	2538	2	3	2	0.00
15/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	2733	3	3	3	0.00
15/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	1364	1	1	1	150.00
15/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	3709	3	4	3	0.00
15/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	2303	2	2	2	0.00
15/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	2500	2	3	2	0.00
15/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	560	1	1	1	479.00
15/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	797	1	1	1	1,080.00
15/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	1100	1	1	1	388.00
15/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	521	0	1	0	350.00
15/08/2022	2030 On 03-August-23			Bond Future	10.52	88.9735	88.5649	88.9735	0.00
15/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	9158	10	9	10	0.00
15/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	5369	6	5	6	0.00
15/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	10086	10	10	10	0.00
15/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	5311	6	5	6	0.00
15/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	5340	6	5	6	0.00
15/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	2887	3	3	3	1,012.00
15/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	3468	4	3	4	350.00
15/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	2894	3	3	3	0.00
15/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	1853	2	2	2	0.00
15/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	1877	2	2	2	0.00
15/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	642	1	1	1	350.00
15/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	3380	3	3	3	0.00

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15/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	834	1	1	1	1,012.00
15/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	1865	2	2	2	0.00
15/08/2022	2030 On 02-November-23			Bond Future	10.68	90.5509	90.1353	90.5509	0.00
15/08/2022	2030 On 02-November-23	0000000	Call	Bond Future	3696	4	4	4	0.00
15/08/2022	2030 On 02-November-23	0000000	Call	Bond Future	3672	4	4	4	0.00
15/08/2022	2030 On 02-November-23	0000000	Call	Bond Future	3649	4	4	4	0.00
15/08/2022	2030 On 02-November-23	0000000	Put	Bond Future	3175	3	3	3	0.00
15/08/2022	2030 On 02-November-23	0000000	Put	Bond Future	3158	3	3	3	0.00
15/08/2022	2030 On 02-November-23	0000000	Put	Bond Future	3140	3	3	3	0.00
15/08/2022	2032 On 03-November-22			Bond Future	10.59	87.6438	87.1543	87.6438	157,110.00
15/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	79	0	0	0	180.00
15/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	126	0	0	0	500.00
15/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	5342	6	5	6	0.00
15/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	8610	9	9	9	0.00
15/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	2033	2	2	2	0.00
15/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	2063	2	2	2	750.00
15/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	4925	5	5	5	0.00
15/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	925	1	1	1	500.00
15/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	1745	2	2	2	0.00
15/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	747	1	1	1	0.00
15/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	1556	2	2	2	0.00
15/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	93	0	0	0	454.00
15/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	833	1	1	1	0.00
15/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	477	1	0	1	750.00
15/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	4136	4	4	4	0.00
15/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	3347	3	3	3	454.00
15/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	3157	3	3	3	180.00
15/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	6970	7	7	7	0.00
15/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	6417	6	6	6	0.00
15/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	1902	2	2	2	180.00
15/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	7251	7	7	7	0.00
15/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	2088	2	2	2	454.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	2974	3	3	3	0.00
15/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	508	0	1	0	7,500.00
15/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	1637	1	2	1	0.00
15/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	1660	1	2	1	0.00
15/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	123	0	0	0	750.00
15/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	433	0	0	0	500.00
15/08/2022	2032 On 02-February-23			Bond Future	10.74	89.1722	88.6736	89.1722	18.00
15/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	6420	7	6	7	0.00
15/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	10029	10	10	10	0.00
15/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1787	2	2	2	0.00
15/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1809	2	2	2	0.00
15/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1344	2	1	2	0.00
15/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	370	0	0	0	454.00
15/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	5852	6	6	6	0.00
15/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1832	2	2	2	0.00
15/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	2063	2	2	2	0.00
15/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	2497	3	2	3	750.00
15/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1455	2	1	2	500.00
15/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	479	1	0	1	500.00
15/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	955	1	1	1	750.00
15/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	5320	5	5	5	0.00
15/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	7378	7	7	7	0.00
15/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	4180	4	4	4	0.00
15/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	2835	3	3	3	0.00
15/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	3293	3	3	3	454.00
15/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	3591	3	4	3	0.00
15/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	1088	1	1	1	0.00
15/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	8193	8	8	8	0.00
15/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	4394	4	4	4	454.00
15/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	3622	3	4	3	0.00
15/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	3653	3	4	3	0.00
15/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	382	0	0	0	750.00
15/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	940	1	1	1	500.00

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15/08/2022	2032 On 04-May-23			Bond Future	10.85	86.7470	86.2379	86.7470	0.00
15/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	2731	3	3	3	400.00
15/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	3379	4	3	4	0.00
15/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	3407	4	3	4	0.00
15/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	3434	4	3	4	0.00
15/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	4869	5	5	5	400.00
15/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	12236	13	12	13	0.00
15/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	424	0	0	0	400.00
15/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	3256	3	3	3	0.00
15/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	3279	3	3	3	0.00
15/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	3302	3	3	3	0.00
15/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	3929	4	4	4	0.00
15/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	2314	2	2	2	0.00
15/08/2022	2032 On 03-August-23			Bond Future	10.97	88.5063	87.9865	88.5063	2,600.00
15/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	6073	6	6	6	0.00
15/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	6105	6	6	6	0.00
15/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	6562	7	7	7	5,000.00
15/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	6138	7	6	7	0.00
15/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2278	2	2	2	0.00
15/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2100	2	2	2	0.00
15/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2292	2	2	2	0.00
15/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2306	2	2	2	0.00
15/08/2022	2032 On 02-November-23			Bond Future	11.13	85.9207	85.3918	85.9207	0.00
15/08/2022	2032 On 02-November-23	0000000	Call	Bond Future	4263	5	4	5	0.00
15/08/2022	2032 On 02-November-23	0000000	Call	Bond Future	4290	5	4	5	0.00
15/08/2022	2032 On 02-November-23	0000000	Call	Bond Future	4316	5	4	5	0.00
15/08/2022	2032 On 02-November-23	0000000	Put	Bond Future	3782	4	4	4	0.00
15/08/2022	2032 On 02-November-23	0000000	Put	Bond Future	3803	4	4	4	0.00
15/08/2022	2032 On 02-November-23	0000000	Put	Bond Future	3824	4	4	4	0.00
15/08/2022	2033 On 03-November-22			Bond Future	114.11	114.9448	114.1118	114.9448	1,267.00
15/08/2022	2033 On 02-February-23			Bond Future	116.13	116.9755	116.1270	116.9755	6,141.00
15/08/2022	2033 On 04-May-23			Bond Future	117.02	117.8901	117.0239	117.8901	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
15/08/2022	2033 On 03-August-23			Bond Future	119.42	120.3007	119.4163	120.3007	0.00
15/08/2022	2033 On 02-November-23			Bond Future	120.13	121.0335	120.1335	121.0335	0.00
15/08/2022	2037 On 03-November-22			Bond Future	11.04	84.7997	84.2674	84.7997	65,847.00
15/08/2022	2037 On 03-November-22	0000000	Call	Bond Future	3037	3	3	3	0.00
15/08/2022	2037 On 03-November-22	0000000	Call	Bond Future	3076	3	3	3	0.00
15/08/2022	2037 On 03-November-22	0000000	Call	Bond Future	3115	3	3	3	0.00
15/08/2022	2037 On 03-November-22	0000000	Put	Bond Future	1437	1	1	1	0.00
15/08/2022	2037 On 03-November-22	0000000	Put	Bond Future	1458	1	1	1	0.00
15/08/2022	2037 On 03-November-22	0000000	Put	Bond Future	1416	1	1	1	0.00
15/08/2022	2037 On 02-February-23			Bond Future	11.17	82.0217	81.4795	82.0217	71,477.00
15/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	2986	3	3	3	636.00
15/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	2833	3	3	3	0.00
15/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	6170	7	6	7	0.00
15/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	2772	3	3	3	0.00
15/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	2803	3	3	3	0.00
15/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	3597	3	4	3	0.00
15/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	3628	3	4	3	0.00
15/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	3567	3	4	3	0.00
15/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	3416	3	3	3	0.00
15/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	1567	1	2	1	636.00
15/08/2022	2037 On 04-May-23			Bond Future	11.28	83.6197	83.0664	83.6197	0.00
15/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	5600	6	6	6	400.00
15/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	13345	14	13	14	0.00
15/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	4021	4	4	4	0.00
15/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	3145	3	3	3	400.00
15/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	3957	4	4	4	0.00
15/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	3989	4	4	4	0.00
15/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	3836	4	4	4	0.00
15/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	4667	4	5	4	0.00
15/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	3863	4	4	4	0.00
15/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	606	1	1	1	400.00
15/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	3809	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	2745	3	3	3	0.00
15/08/2022	2037 On 03-August-23			Bond Future	11.39	81.0566	80.4916	81.0566	0.00
15/08/2022	2037 On 03-August-23	0000000	Call	Bond Future	7061	7	7	7	0.00
15/08/2022	2037 On 03-August-23	0000000	Call	Bond Future	6989	7	7	7	0.00
15/08/2022	2037 On 03-August-23	0000000	Call	Bond Future	7025	7	7	7	0.00
15/08/2022	2037 On 03-August-23	0000000	Put	Bond Future	2907	3	3	3	0.00
15/08/2022	2037 On 03-August-23	0000000	Put	Bond Future	2925	3	3	3	0.00
15/08/2022	2037 On 03-August-23	0000000	Put	Bond Future	2889	3	3	3	0.00
15/08/2022	2037 On 02-November-23			Bond Future	11.53	82.4927	81.9179	82.4927	0.00
15/08/2022	2037 On 02-November-23	0000000	Call	Bond Future	4974	5	5	5	0.00
15/08/2022	2037 On 02-November-23	0000000	Call	Bond Future	4944	5	5	5	0.00
15/08/2022	2037 On 02-November-23	0000000	Call	Bond Future	5005	5	5	5	0.00
15/08/2022	2037 On 02-November-23	0000000	Put	Bond Future	4853	5	5	5	0.00
15/08/2022	2037 On 02-November-23	0000000	Put	Bond Future	4827	5	5	5	0.00
15/08/2022	2037 On 02-November-23	0000000	Put	Bond Future	4801	5	5	5	0.00
15/08/2022	2038 On 03-November-22			Bond Future	130.64	130.5420	130.6441	130.5420	5,406.00
15/08/2022	2038 On 02-February-23			Bond Future	131.04	130.9367	131.0397	130.9367	0.00
15/08/2022	2038 On 04-May-23			Bond Future	133.62	133.5113	133.6150	133.5113	0.00
15/08/2022	2038 On 03-August-23			Bond Future	134.37	134.2600	134.3652	134.2600	0.00
15/08/2022	2038 On 02-November-23			Bond Future	136.78	136.6753	136.7830	136.6753	0.00
15/08/2022	2040 On 03-November-22			Bond Future	11.17	86.5392	85.9672	86.5392	61,725.00
15/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	200	0	0	0	2,250.00
15/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	3226	4	3	4	0.00
15/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	3599	4	4	4	0.00
15/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	2794	3	3	3	0.00
15/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	1219	1	1	1	2,250.00
15/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	991	1	1	1	1,078.00
15/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	5899	6	6	6	0.00
15/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	8511	9	9	9	0.00
15/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	3186	4	3	4	0.00
15/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	2425	3	2	3	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
15/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	3146	4	3	4	0.00
15/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	2235	2	2	2	0.00
15/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	1674	2	2	2	0.00
15/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	703	1	1	1	0.00
15/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	1951	2	2	2	0.00
15/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	1722	2	2	2	0.00
15/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	1474	1	1	1	0.00
15/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	3723	3	4	3	0.00
15/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	310	0	0	0	1,078.00
15/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	1698	2	2	2	0.00
15/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	7754	7	8	7	0.00
15/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	4190	4	4	4	0.00
15/08/2022	2040 On 02-February-23			Bond Future	11.30	83.5413	82.9586	83.5413	64,040.00
15/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	6471	7	6	7	0.00
15/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	2780	3	3	3	0.00
15/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	2811	3	3	3	0.00
15/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	800	1	1	1	388.00
15/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	764	1	1	1	0.00
15/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	7347	8	7	8	0.00
15/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	3067	3	3	3	621.00
15/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	7215	8	7	8	0.00
15/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	2278	3	2	3	0.00
15/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	2362	3	2	3	388.00
15/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	2843	3	3	3	0.00
15/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	4024	4	4	4	0.00
15/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	4611	4	5	4	0.00
15/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	1475	1	1	1	0.00
15/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	3788	4	4	4	0.00
15/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	1723	2	2	2	621.00
15/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	1435	1	1	1	388.00
15/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	8531	8	9	8	0.00
15/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	8345	8	8	8	0.00
15/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	4729	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	4058	4	4	4	0.00
15/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	4093	4	4	4	0.00
15/08/2022	2040 On 04-May-23			Bond Future	11.41	85.1692	84.5745	85.1692	0.00
15/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	12513	13	13	13	0.00
15/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	4521	5	5	5	486.00
15/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	2777	3	3	3	388.00
15/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	4281	5	4	5	0.00
15/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	4315	5	4	5	0.00
15/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	1202	1	1	1	388.00
15/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	2288	3	2	3	486.00
15/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	4349	5	4	5	0.00
15/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	9681	10	10	10	0.00
15/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	1654	2	2	2	388.00
15/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	6804	6	7	6	0.00
15/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	4231	4	4	4	0.00
15/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	1002	1	1	1	486.00
15/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	9720	9	10	9	0.00
15/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	4261	4	4	4	0.00
15/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	4290	4	4	4	0.00
15/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	5996	6	6	6	0.00
15/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	4087	4	4	4	0.00
15/08/2022	2040 On 03-August-23			Bond Future	11.52	82.3872	81.7801	82.3872	0.00
15/08/2022	2040 On 03-August-23	0000000	Call	Bond Future	7456	8	7	8	0.00
15/08/2022	2040 On 03-August-23	0000000	Call	Bond Future	7494	8	7	8	0.00
15/08/2022	2040 On 03-August-23	0000000	Call	Bond Future	7533	8	8	8	0.00
15/08/2022	2040 On 03-August-23	0000000	Put	Bond Future	3267	3	3	3	0.00
15/08/2022	2040 On 03-August-23	0000000	Put	Bond Future	3286	3	3	3	0.00
15/08/2022	2040 On 03-August-23	0000000	Put	Bond Future	3306	3	3	3	0.00
15/08/2022	2040 On 02-November-23			Bond Future	11.66	83.8466	83.2289	83.8466	0.00
15/08/2022	2040 On 02-November-23	0000000	Call	Bond Future	5186	6	5	6	0.00
15/08/2022	2040 On 02-November-23	0000000	Call	Bond Future	5122	5	5	5	0.00
15/08/2022	2040 On 02-November-23	0000000	Call	Bond Future	5153	5	5	5	0.00
15/08/2022	2040 On 02-November-23	0000000	Put	Bond Future	5587	5	6	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2022	2040 On 02-November-23	0000000	Put	Bond Future	5527	5	6	5	0.00
15/08/2022	2040 On 02-November-23	0000000	Put	Bond Future	5557	5	6	5	0.00
15/08/2022	2044 On 03-November-22			Bond Future	11.14	83.6817	83.0221	83.6817	65,414.00
15/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	3340	4	3	4	0.00
15/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	3381	4	3	4	0.00
15/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	220	0	0	0	0.00
15/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	862	1	1	1	1,600.00
15/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	1318	2	1	2	0.00
15/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	3423	4	3	4	0.00
15/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	2974	3	3	3	1,600.00
15/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	1922	2	2	2	0.00
15/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	1670	1	2	1	0.00
15/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	1647	1	2	1	0.00
15/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	3699	3	4	3	0.00
15/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	4685	4	5	4	0.00
15/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	7833	7	8	7	0.00
15/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	1694	1	2	1	0.00
15/08/2022	2044 On 02-February-23			Bond Future	11.26	80.7591	80.0875	80.7591	33,819.00
15/08/2022	2044 On 02-February-23	0000000	Call	Bond Future	3167	4	3	4	0.00
15/08/2022	2044 On 02-February-23	0000000	Call	Bond Future	3100	3	3	3	0.00
15/08/2022	2044 On 02-February-23	0000000	Call	Bond Future	3134	4	3	4	0.00
15/08/2022	2044 On 02-February-23	0000000	Put	Bond Future	3896	4	4	4	0.00
15/08/2022	2044 On 02-February-23	0000000	Put	Bond Future	3930	4	4	4	0.00
15/08/2022	2044 On 02-February-23	0000000	Put	Bond Future	3862	4	4	4	0.00
15/08/2022	2044 On 04-May-23			Bond Future	11.37	82.3328	81.6475	82.3328	0.00
15/08/2022	2044 On 04-May-23	0000000	Call	Bond Future	4623	5	5	5	0.00
15/08/2022	2044 On 04-May-23	0000000	Call	Bond Future	4552	5	5	5	0.00
15/08/2022	2044 On 04-May-23	0000000	Call	Bond Future	4587	5	5	5	0.00
15/08/2022	2044 On 04-May-23	0000000	Put	Bond Future	4238	4	4	4	0.00
15/08/2022	2044 On 04-May-23	0000000	Put	Bond Future	4267	4	4	4	0.00
15/08/2022	2044 On 04-May-23	0000000	Put	Bond Future	4208	4	4	4	0.00
15/08/2022	2044 On 03-August-23			Bond Future	11.47	79.6186	78.9190	79.6186	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
15/08/2022	2044 On 03-August-23	0000000	Call	Bond Future	7698	8	8	8	0.00
15/08/2022	2044 On 03-August-23	0000000	Call	Bond Future	7620	8	8	8	0.00
15/08/2022	2044 On 03-August-23	0000000	Call	Bond Future	7659	8	8	8	0.00
15/08/2022	2044 On 03-August-23	0000000	Put	Bond Future	3382	3	3	3	0.00
15/08/2022	2044 On 03-August-23	0000000	Put	Bond Future	3402	3	3	3	0.00
15/08/2022	2044 On 03-August-23	0000000	Put	Bond Future	3362	3	3	3	0.00
15/08/2022	2044 On 02-November-23			Bond Future	11.59	81.0289	80.3170	81.0289	0.00
15/08/2022	2044 On 02-November-23	0000000	Call	Bond Future	5376	6	5	6	0.00
15/08/2022	2044 On 02-November-23	0000000	Call	Bond Future	5410	6	5	6	0.00
15/08/2022	2044 On 02-November-23	0000000	Call	Bond Future	5443	6	5	6	0.00
15/08/2022	2044 On 02-November-23	0000000	Put	Bond Future	5580	5	6	5	0.00
15/08/2022	2044 On 02-November-23	0000000	Put	Bond Future	5610	5	6	5	0.00
15/08/2022	2044 On 02-November-23	0000000	Put	Bond Future	5641	5	6	5	0.00
15/08/2022	2046 On 03-November-22			Bond Future	117.37	117.0540	117.3653	117.0540	15,983.00
15/08/2022	2046 On 02-February-23			Bond Future	119.44	119.1225	119.4386	119.1225	0.00
15/08/2022	2046 On 04-May-23			Bond Future	119.75	119.4243	119.7455	119.4243	0.00
15/08/2022	2046 On 03-August-23			Bond Future	122.19	121.8676	122.1948	121.8676	0.00
15/08/2022	2046 On 02-November-23			Bond Future	122.28	121.9493	122.2828	121.9493	0.00
15/08/2022	2050 On 03-November-22			Bond Future	119.64	119.5142	119.6428	119.5142	9,910.00
15/08/2022	2050 On 02-February-23			Bond Future	119.63	119.5027	119.6326	119.5027	0.00
15/08/2022	2050 On 04-May-23			Bond Future	121.98	121.8523	121.9838	121.8523	0.00
15/08/2022	2050 On 03-August-23			Bond Future	122.28	122.1430	122.2764	122.1430	0.00
15/08/2022	2050 On 02-November-23			Bond Future	124.48	124.3402	124.4764	124.3402	0.00
15/08/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	AL37 On 03-November-22			Index Future	838.04	838.3090	838.0410	838.3090	0.00
15/08/2022	AL37 On 02-February-23			Index Future	852.63	852.9150	852.6260	852.9150	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
15/08/2022	AL37 On 04-May-23			Index Future	869.15	869.4700	869.1540	869.4700	0.00
15/08/2022	AL37 On 03-August-23			Index Future	886.71	887.0440	886.7080	887.0440	0.00
15/08/2022	AL37 On 02-November-23			Index Future	902.50	902.8310	902.4960	902.8310	0.00
15/08/2022	AL7T On 03-November-22			Index Future	973.80	978.3040	973.7960	978.3040	0.00
15/08/2022	AL7T On 02-February-23			Index Future	990.74	995.3500	990.7430	995.3500	0.00
15/08/2022	AL7T On 04-May-23			Index Future	1009.95	1014.6690	1009.9490	1014.6690	0.00
15/08/2022	AL7T On 03-August-23			Index Future	1030.35	1035.1780	1030.3470	1035.1780	0.00
15/08/2022	AL7T On 02-November-23			Index Future	1048.69	1053.6010	1048.6920	1053.6010	0.00
15/08/2022	ALBI On 03-November-22			Index Future	857.55	861.5220	857.5480	861.5220	135.00
15/08/2022	ALBI On 02-February-23			Index Future	872.47	876.5330	872.4730	876.5330	0.00
15/08/2022	ALBI On 04-May-23			Index Future	889.39	893.5460	889.3860	893.5460	0.00
15/08/2022	ALBI On 03-August-23			Index Future	907.35	911.6070	907.3490	911.6070	0.00
15/08/2022	ALBI On 02-November-23			Index Future	923.50	927.8310	923.5040	927.8310	0.00
15/08/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C048 On 28-February-48			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
15/08/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/08/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2022	ES33 On 03-November-22			Bond Future	11.86	75.2725	74.8504	75.2725	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
15/08/2022	ES33 On 02-February-23			Bond Future	12.05	76.6031	76.1729	76.6031	350.00
15/08/2022	ES33 On 04-May-23			Bond Future	12.20	74.3174	73.8781	74.3174	0.00
15/08/2022	ES33 On 03-August-23			Bond Future	12.35	75.8408	75.3922	75.8408	0.00
15/08/2022	ES33 On 02-November-23			Bond Future	12.55	73.4124	72.9559	73.4124	0.00
15/08/2022	ES42 On 03-November-22			Bond Future	12.22	73.4077	72.8854	73.4077	0.00
15/08/2022	ES42 On 02-February-23			Bond Future	12.38	74.7066	74.1746	74.7066	4,769.00
15/08/2022	ES42 On 04-May-23			Bond Future	12.53	71.9145	71.3714	71.9145	0.00
15/08/2022	ES42 On 03-August-23			Bond Future	12.66	73.3913	72.8367	73.3913	0.00
15/08/2022	ES42 On 02-November-23			Bond Future	12.84	70.4474	69.8831	70.4474	0.00
15/08/2022	GOVI On 03-November-22			GOVI	845.78	849.7220	845.7760	849.7220	866.00
15/08/2022	GOVI On 03-November-22	0000000	Call	GOVI	253460	29	25	29	0.00
15/08/2022	GOVI On 03-November-22	0000000	Call	GOVI	253560	29	25	29	0.00
15/08/2022	GOVI On 03-November-22	0000000	Call	GOVI	253660	29	25	29	0.00
15/08/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
15/08/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
15/08/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
15/08/2022	GOVI On 02-February-23			GOVI	860.50	864.5280	860.4950	864.5280	0.00
15/08/2022	GOVI On 02-February-23	0000000	Call	GOVI	96550	14	10	14	0.00
15/08/2022	GOVI On 02-February-23	0000000	Call	GOVI	96750	14	10	14	0.00
15/08/2022	GOVI On 02-February-23	0000000	Call	GOVI	96650	14	10	14	0.00
15/08/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
15/08/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
15/08/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
15/08/2022	GOVI On 04-May-23			GOVI	877.18	881.3080	877.1760	881.3080	0.00
15/08/2022	GOVI On 04-May-23	0000000	Call	GOVI	242960	28	24	28	0.00
15/08/2022	GOVI On 04-May-23	0000000	Call	GOVI	243060	28	24	28	0.00
15/08/2022	GOVI On 04-May-23	0000000	Call	GOVI	243160	28	24	28	0.00
15/08/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
15/08/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
15/08/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
15/08/2022	GOVI On 03-August-23			GOVI	894.89	899.1210	894.8920	899.1210	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
15/08/2022	GOVI On 03-August-23	0000000	Call	GOVI	576620	62	58	62	0.00
15/08/2022	GOVI On 03-August-23	0000000	Call	GOVI	576820	62	58	62	0.00
15/08/2022	GOVI On 03-August-23	0000000	Call	GOVI	576720	62	58	62	0.00
15/08/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
15/08/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
15/08/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
15/08/2022	GOVI On 02-November-23			GOVI	910.83	915.1230	910.8260	915.1230	0.00
15/08/2022	GOVI On 02-November-23	0000000	Call	GOVI	250260	29	25	29	0.00
15/08/2022	GOVI On 02-November-23	0000000	Call	GOVI	250160	29	25	29	0.00
15/08/2022	GOVI On 02-November-23	0000000	Call	GOVI	250060	29	25	29	0.00
15/08/2022	GOVI On 02-November-23	0000000	Put	GOVI	0	0	0	0	0.00
15/08/2022	GOVI On 02-November-23	0000000	Put	GOVI	0	0	0	0	0.00
15/08/2022	GOVI On 02-November-23	0000000	Put	GOVI	0	0	0	0	0.00
15/08/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/08/2022	IGOV On 03-November-22			Index Future	324.67	324.7840	324.6690	324.7840	703.00
15/08/2022	IGOV On 02-February-23			Index Future	330.40	330.5220	330.3980	330.5220	0.00
15/08/2022	IGOV On 04-May-23			Index Future	336.88	337.0140	336.8800	337.0140	0.00
15/08/2022	IGOV On 03-August-23			Index Future	343.76	343.9010	343.7590	343.9010	0.00
15/08/2022	IGOV On 02-November-23			Index Future	349.95	350.0960	349.9540	350.0960	0.00
15/08/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
15/08/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
15/08/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
15/08/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
15/08/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
15/08/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
15/08/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
15/08/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
15/08/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
15/08/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
15/08/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	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
15/08/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
15/08/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
15/08/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
15/08/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
15/08/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
15/08/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/08/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/08/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.76	94.2650	94.2450	94.2650	0.00
15/08/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.82	94.1950	94.1850	94.1950	0.00
15/08/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.38	93.6400	93.6200	93.6400	0.00
15/08/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.47	93.5600	93.5300	93.5600	0.00
15/08/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.84	93.1650	93.1650	93.1650	68.00
15/08/2022	JBAF On 18-January-23			Jibar Tradeable Future	6.92	93.1000	93.0800	93.1000	0.00
15/08/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.21	92.8100	92.7900	92.8100	0.00
15/08/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.40	92.6200	92.6000	92.6200	0.00
15/08/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.55	92.4850	92.4550	92.4850	75.00
15/08/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.47	92.5500	92.5300	92.5500	272.00
15/08/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.55	92.4700	92.4500	92.4700	0.00
15/08/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.53	92.4900	92.4700	92.4900	0.00
15/08/2022	R023 On 03-November-22			Bond Future	7.10	101.6595	101.6605	101.6595	24,229.00
15/08/2022	R023 On 03-November-22	0000000	Call	Bond Future	3	0	0	0	0.00
15/08/2022	R023 On 03-November-22	0000000	Call	Bond Future	3	0	0	0	0.00
15/08/2022	R023 On 03-November-22	0000000	Call	Bond Future	3	0	0	0	0.00
15/08/2022	R023 On 03-November-22	0000000	Put	Bond Future	260	0	0	0	0.00
15/08/2022	R023 On 03-November-22	0000000	Put	Bond Future	263	0	0	0	0.00
15/08/2022	R023 On 03-November-22	0000000	Put	Bond Future	257	0	0	0	0.00
15/08/2022	R035 On 03-November-22			Bond Future	10.89	88.6816	88.1889	88.6816	59,258.00
15/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	175	0	0	0	582.00
15/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	671	1	1	1	976.00
15/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	2970	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	2932	3	3	3	0.00
15/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	1203	1	1	1	0.00
15/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	3008	3	3	3	0.00
15/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	10052	11	10	11	0.00
15/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	2427	3	2	3	0.00
15/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	2638	3	3	3	976.00
15/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	1814	2	2	2	582.00
15/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	121	0	0	0	976.00
15/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	1444	1	1	1	0.00
15/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	3156	3	3	3	582.00
15/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	1487	1	1	1	0.00
15/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	1465	1	1	1	0.00
15/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	1667	2	2	2	0.00
15/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	4331	4	4	4	0.00
15/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	6987	7	7	7	0.00
15/08/2022	R035 On 02-February-23			Bond Future	11.03	90.2272	89.7253	90.2272	106,331.00
15/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	6649	7	7	7	0.00
15/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	12030	13	12	13	0.00
15/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	3152	3	3	3	976.00
15/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	3184	3	3	3	0.00
15/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	2573	3	3	3	0.00
15/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1249	1	1	1	976.00
15/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1981	2	2	2	388.00
15/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	2602	3	3	3	0.00
15/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	6482	7	6	7	0.00
15/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	2631	3	3	3	0.00
15/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	2031	2	2	2	0.00
15/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1883	2	2	2	0.00
15/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	574	1	1	1	582.00
15/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	612	1	1	1	0.00
15/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	653	1	1	1	388.00
15/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	7781	7	8	7	0.00
15/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	8233	8	8	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
15/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	4479	4	4	4	0.00
15/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	4331	4	4	4	0.00
15/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	4258	4	4	4	582.00
15/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	5721	5	6	5	0.00
15/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	3525	3	4	3	0.00
15/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	367	0	0	0	976.00
15/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	3556	3	4	3	0.00
15/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	8005	8	8	8	0.00
15/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	3587	3	4	3	0.00
15/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	3008	3	3	3	582.00
15/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	3035	3	3	3	0.00
15/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	1287	1	1	1	388.00
15/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	1336	1	1	1	0.00
15/08/2022	R035 On 04-May-23			Bond Future	11.14	87.4802	86.9679	87.4802	0.00
15/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	4085	4	4	4	0.00
15/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	1942	2	2	2	491.00
15/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	1002	1	1	1	388.00
15/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	8671	9	9	9	0.00
15/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	11592	12	12	12	0.00
15/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	3926	4	4	4	491.00
15/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	4021	4	4	4	0.00
15/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	4053	4	4	4	0.00
15/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	2343	3	2	3	388.00
15/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	5568	5	6	5	0.00
15/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	850	1	1	1	491.00
15/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	1490	1	1	1	388.00
15/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	3634	3	4	3	0.00
15/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	8978	9	9	9	0.00
15/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	6276	6	6	6	0.00
15/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	3764	4	4	4	0.00
15/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	3685	3	4	3	0.00
15/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	3660	3	4	3	0.00
15/08/2022	R035 On 03-August-23			Bond Future	11.25	89.2534	88.7302	89.2534	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
15/08/2022	R035 On 03-August-23	0000000	Call	Bond Future	6811	7	7	7	0.00
15/08/2022	R035 On 03-August-23	0000000	Call	Bond Future	6847	7	7	7	0.00
15/08/2022	R035 On 03-August-23	0000000	Call	Bond Future	6883	7	7	7	0.00
15/08/2022	R035 On 03-August-23	0000000	Put	Bond Future	2748	3	3	3	0.00
15/08/2022	R035 On 03-August-23	0000000	Put	Bond Future	2765	3	3	3	0.00
15/08/2022	R035 On 03-August-23	0000000	Put	Bond Future	2782	3	3	3	0.00
15/08/2022	R035 On 02-November-23			Bond Future	11.40	86.3391	85.8068	86.3391	0.00
15/08/2022	R035 On 02-November-23	0000000	Call	Bond Future	4887	5	5	5	0.00
15/08/2022	R035 On 02-November-23	0000000	Call	Bond Future	4827	5	5	5	0.00
15/08/2022	R035 On 02-November-23	0000000	Call	Bond Future	4857	5	5	5	0.00
15/08/2022	R035 On 02-November-23	0000000	Put	Bond Future	4747	5	5	5	0.00
15/08/2022	R035 On 02-November-23	0000000	Put	Bond Future	4773	5	5	5	0.00
15/08/2022	R035 On 02-November-23	0000000	Put	Bond Future	4722	4	5	4	0.00
15/08/2022	R186 On 03-November-22			Bond Future	8.75	109.9923	109.9421	109.9923	64,047.00
15/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	415	0	0	0	4,310.00
15/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	795	1	1	1	0.00
15/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	1442	1	1	1	0.00
15/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	780	1	1	1	0.00
15/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	766	1	1	1	0.00
15/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	1542	2	2	2	0.00
15/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	1520	2	2	2	0.00
15/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	877	1	1	1	4,310.00
15/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	1500	1	1	1	0.00
15/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	2264	2	2	2	0.00
15/08/2022	R186 On 02-February-23			Bond Future	8.88	106.6122	106.5604	106.6122	0.00
15/08/2022	R186 On 02-February-23	0000000	Call	Bond Future	824	1	1	1	0.00
15/08/2022	R186 On 02-February-23	0000000	Call	Bond Future	814	1	1	1	0.00
15/08/2022	R186 On 02-February-23	0000000	Call	Bond Future	803	1	1	1	0.00
15/08/2022	R186 On 02-February-23	0000000	Put	Bond Future	2692	3	3	3	0.00
15/08/2022	R186 On 02-February-23	0000000	Put	Bond Future	2669	3	3	3	0.00
15/08/2022	R186 On 02-February-23	0000000	Put	Bond Future	2646	3	3	3	0.00
15/08/2022	R186 On 04-May-23			Bond Future	8.97	108.6871	108.6333	108.6871	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
15/08/2022	R186 On 04-May-23	0000000	Call	Bond Future	1677	2	2	2	0.00
15/08/2022	R186 On 04-May-23	0000000	Call	Bond Future	1661	2	2	2	0.00
15/08/2022	R186 On 04-May-23	0000000	Call	Bond Future	1693	2	2	2	0.00
15/08/2022	R186 On 04-May-23	0000000	Put	Bond Future	2110	2	2	2	0.00
15/08/2022	R186 On 04-May-23	0000000	Put	Bond Future	2126	2	2	2	0.00
15/08/2022	R186 On 04-May-23	0000000	Put	Bond Future	2095	2	2	2	0.00
15/08/2022	R186 On 03-August-23			Bond Future	9.03	105.5854	105.5300	105.5854	0.00
15/08/2022	R186 On 03-August-23	0000000	Call	Bond Future	3431	3	3	3	0.00
15/08/2022	R186 On 03-August-23	0000000	Call	Bond Future	3390	3	3	3	0.00
15/08/2022	R186 On 03-August-23	0000000	Call	Bond Future	3411	3	3	3	0.00
15/08/2022	R186 On 03-August-23	0000000	Put	Bond Future	1373	1	1	1	0.00
15/08/2022	R186 On 03-August-23	0000000	Put	Bond Future	1381	1	1	1	0.00
15/08/2022	R186 On 03-August-23	0000000	Put	Bond Future	1365	1	1	1	0.00
15/08/2022	R186 On 02-November-23			Bond Future	9.21	107.4578	107.4017	107.4578	0.00
15/08/2022	R186 On 02-November-23	0000000	Call	Bond Future	2510	3	3	3	0.00
15/08/2022	R186 On 02-November-23	0000000	Call	Bond Future	2493	3	2	3	0.00
15/08/2022	R186 On 02-November-23	0000000	Call	Bond Future	2526	3	3	3	0.00
15/08/2022	R186 On 02-November-23	0000000	Put	Bond Future	2006	2	2	2	0.00
15/08/2022	R186 On 02-November-23	0000000	Put	Bond Future	2028	2	2	2	0.00
15/08/2022	R186 On 02-November-23	0000000	Put	Bond Future	2017	2	2	2	0.00
15/08/2022	R197 On 03-November-22			Bond Future	337.02	336.9989	337.0214	336.9989	831.00
15/08/2022	R197 On 02-February-23			Bond Future	334.15	334.1307	334.1513	334.1307	0.00
15/08/2022	R197 On 04-May-23			Bond Future	340.72	340.7018	340.7200	340.7018	0.00
15/08/2022	R197 On 03-August-23			Bond Future	338.55	338.5295	338.5464	338.5295	0.00
15/08/2022	R197 On 02-November-23			Bond Future	344.63	344.6162	344.6344	344.6162	0.00
15/08/2022	R202 On 03-November-22			Bond Future	250.11	250.9817	250.1072	250.9817	6,148.00
15/08/2022	R202 On 02-February-23			Bond Future	249.84	250.7300	249.8382	250.7300	460.00
15/08/2022	R202 On 04-May-23			Bond Future	254.75	255.6591	254.7478	255.6591	0.00
15/08/2022	R202 On 03-August-23			Bond Future	255.10	256.0317	255.1005	256.0317	0.00
15/08/2022	R202 On 02-November-23			Bond Future	259.69	260.6376	259.6903	260.6376	0.00
15/08/2022	R209 On 03-November-22			Bond Future	10.86	68.9571	68.4959	68.9571	18,852.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	283	0	0	0	10,500.00
15/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	2293	3	2	3	0.00
15/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	3988	4	4	4	0.00
15/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	957	1	1	1	0.00
15/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	2231	3	2	3	0.00
15/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	2262	3	2	3	0.00
15/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	23	0	0	0	6,000.00
15/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	57	0	0	0	0.00
15/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	6010	6	6	6	0.00
15/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	2324	3	2	3	0.00
15/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	1437	1	1	1	0.00
15/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	2921	3	3	3	0.00
15/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	313	0	0	0	10,500.00
15/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	7878	7	8	7	0.00
15/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	9414	9	9	9	0.00
15/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	1478	1	1	1	0.00
15/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	1500	1	1	1	8,750.00
15/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	707	1	1	1	0.00
15/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	1457	1	1	1	0.00
15/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	5094	5	5	5	6,000.00
15/08/2022	R209 On 02-February-23			Bond Future	10.98	70.1596	69.6898	70.1596	2,066.00
15/08/2022	R209 On 02-February-23	0000000	Call	Bond Future	2212	2	2	2	0.00
15/08/2022	R209 On 02-February-23	0000000	Call	Bond Future	2161	2	2	2	0.00
15/08/2022	R209 On 02-February-23	0000000	Call	Bond Future	2186	2	2	2	0.00
15/08/2022	R209 On 02-February-23	0000000	Put	Bond Future	3181	3	3	3	0.00
15/08/2022	R209 On 02-February-23	0000000	Put	Bond Future	3237	3	3	3	0.00
15/08/2022	R209 On 02-February-23	0000000	Put	Bond Future	3209	3	3	3	0.00
15/08/2022	R209 On 04-May-23			Bond Future	11.08	68.3728	67.8934	68.3728	0.00
15/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	3434	4	3	4	0.00
15/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	3379	4	3	4	0.00
15/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	3407	4	3	4	0.00
15/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	3323	3	3	3	0.00
15/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	3347	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	3300	3	3	3	0.00
15/08/2022	R209 On 03-August-23			Bond Future	11.18	69.7593	69.2698	69.7593	0.00
15/08/2022	R209 On 03-August-23	0000000	Call	Bond Future	6200	7	6	7	0.00
15/08/2022	R209 On 03-August-23	0000000	Call	Bond Future	6136	6	6	6	0.00
15/08/2022	R209 On 03-August-23	0000000	Call	Bond Future	6168	7	6	7	0.00
15/08/2022	R209 On 03-August-23	0000000	Put	Bond Future	2425	2	2	2	0.00
15/08/2022	R209 On 03-August-23	0000000	Put	Bond Future	2456	2	2	2	0.00
15/08/2022	R209 On 03-August-23	0000000	Put	Bond Future	2441	2	2	2	0.00
15/08/2022	R209 On 02-November-23			Bond Future	11.31	67.8487	67.3507	67.8487	0.00
15/08/2022	R209 On 02-November-23	0000000	Call	Bond Future	4328	5	4	5	0.00
15/08/2022	R209 On 02-November-23	0000000	Call	Bond Future	4301	5	4	5	0.00
15/08/2022	R209 On 02-November-23	0000000	Call	Bond Future	4275	5	4	5	0.00
15/08/2022	R209 On 02-November-23	0000000	Put	Bond Future	4159	4	4	4	0.00
15/08/2022	R209 On 02-November-23	0000000	Put	Bond Future	4136	4	4	4	0.00
15/08/2022	R209 On 02-November-23	0000000	Put	Bond Future	4114	4	4	4	0.00
15/08/2022	R210 On 03-November-22			Bond Future	226.19	226.8077	226.1864	226.8077	732.00
15/08/2022	R210 On 02-February-23			Bond Future	230.18	230.8153	230.1816	230.8153	300.00
15/08/2022	R210 On 04-May-23			Bond Future	231.61	232.2595	231.6113	232.2595	0.00
15/08/2022	R210 On 03-August-23			Bond Future	236.35	237.0101	236.3475	237.0101	0.00
15/08/2022	R210 On 02-November-23			Bond Future	237.40	238.0756	237.4018	238.0756	0.00
15/08/2022	R213 On 03-November-22			Bond Future	10.46	82.8436	82.4035	82.8436	34,281.00
15/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	69	0	0	0	200.00
15/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	478	1	0	1	0.00
15/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	1467	2	1	2	0.00
15/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	656	1	1	1	0.00
15/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	1011	1	1	1	0.00
15/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	82	0	0	0	476.00
15/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	1420	2	1	2	0.00
15/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	1443	2	1	2	0.00
15/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	1396	2	1	2	0.00
15/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	1837	2	2	2	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	1788	2	2	2	0.00
15/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	1812	2	2	2	0.00
15/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	6459	6	6	6	0.00
15/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	2323	2	2	2	476.00
15/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	3000	3	3	3	200.00
15/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	1764	2	2	2	0.00
15/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	3519	3	4	3	476.00
15/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	6762	6	7	6	0.00
15/08/2022	R213 On 02-February-23			Bond Future	10.61	84.2874	83.8391	84.2874	0.00
15/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	1937	2	2	2	912.00
15/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	1511	2	2	2	0.00
15/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	1493	2	1	2	0.00
15/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	344	0	0	0	476.00
15/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	7462	8	7	8	0.00
15/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	1530	2	2	2	0.00
15/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	1767	2	2	2	0.00
15/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	1156	1	1	1	0.00
15/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	2999	3	3	3	476.00
15/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	497	0	0	0	912.00
15/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	3362	3	3	3	0.00
15/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	2792	3	3	3	0.00
15/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	7469	7	7	7	0.00
15/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	4020	4	4	4	476.00
15/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	3392	3	3	3	0.00
15/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	3333	3	3	3	0.00
15/08/2022	R213 On 04-May-23			Bond Future	10.73	82.3755	81.9177	82.3755	0.00
15/08/2022	R213 On 04-May-23	0000000	Call	Bond Future	2955	3	3	3	0.00
15/08/2022	R213 On 04-May-23	0000000	Call	Bond Future	2931	3	3	3	0.00
15/08/2022	R213 On 04-May-23	0000000	Call	Bond Future	2979	3	3	3	0.00
15/08/2022	R213 On 04-May-23	0000000	Put	Bond Future	2886	3	3	3	0.00
15/08/2022	R213 On 04-May-23	0000000	Put	Bond Future	2928	3	3	3	0.00
15/08/2022	R213 On 04-May-23	0000000	Put	Bond Future	2907	3	3	3	0.00
15/08/2022	R213 On 03-August-23			Bond Future	10.84	84.0444	83.5770	84.0444	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
15/08/2022	R213 On 03-August-23	0000000	Call	Bond Future	5435	6	5	6	0.00
15/08/2022	R213 On 03-August-23	0000000	Call	Bond Future	5406	6	5	6	0.00
15/08/2022	R213 On 03-August-23	0000000	Call	Bond Future	5464	6	5	6	0.00
15/08/2022	R213 On 03-August-23	0000000	Put	Bond Future	2073	2	2	2	0.00
15/08/2022	R213 On 03-August-23	0000000	Put	Bond Future	2086	2	2	2	0.00
15/08/2022	R213 On 03-August-23	0000000	Put	Bond Future	2061	2	2	2	0.00
15/08/2022	R213 On 02-November-23			Bond Future	11.01	81.9887	81.5131	81.9887	0.00
15/08/2022	R213 On 02-November-23	0000000	Call	Bond Future	3858	4	4	4	0.00
15/08/2022	R213 On 02-November-23	0000000	Call	Bond Future	3834	4	4	4	0.00
15/08/2022	R213 On 02-November-23	0000000	Call	Bond Future	3882	4	4	4	0.00
15/08/2022	R213 On 02-November-23	0000000	Put	Bond Future	3362	3	3	3	0.00
15/08/2022	R213 On 02-November-23	0000000	Put	Bond Future	3399	3	3	3	0.00
15/08/2022	R213 On 02-November-23	0000000	Put	Bond Future	3380	3	3	3	0.00
15/08/2022	R214 On 03-November-22			Bond Future	11.08	66.1207	65.6098	66.1207	25,381.00
15/08/2022	R214 On 03-November-22	0000000	Call	Bond Future	2780	3	3	3	0.00
15/08/2022	R214 On 03-November-22	0000000	Call	Bond Future	2815	3	3	3	0.00
15/08/2022	R214 On 03-November-22	0000000	Call	Bond Future	2746	3	3	3	0.00
15/08/2022	R214 On 03-November-22	0000000	Put	Bond Future	1299	1	1	1	0.00
15/08/2022	R214 On 03-November-22	0000000	Put	Bond Future	1318	1	1	1	0.00
15/08/2022	R214 On 03-November-22	0000000	Put	Bond Future	1337	1	1	1	0.00
15/08/2022	R214 On 02-February-23			Bond Future	11.20	67.2731	66.7528	67.2731	64,507.00
15/08/2022	R214 On 02-February-23	0000000	Call	Bond Future	2610	3	3	3	0.00
15/08/2022	R214 On 02-February-23	0000000	Call	Bond Future	2555	3	3	3	0.00
15/08/2022	R214 On 02-February-23	0000000	Call	Bond Future	2582	3	3	3	0.00
15/08/2022	R214 On 02-February-23	0000000	Put	Bond Future	3254	3	3	3	0.00
15/08/2022	R214 On 02-February-23	0000000	Put	Bond Future	3282	3	3	3	0.00
15/08/2022	R214 On 02-February-23	0000000	Put	Bond Future	3226	3	3	3	0.00
15/08/2022	R214 On 04-May-23			Bond Future	11.30	65.2843	64.7534	65.2843	0.00
15/08/2022	R214 On 04-May-23	0000000	Call	Bond Future	3802	4	4	4	0.00
15/08/2022	R214 On 04-May-23	0000000	Call	Bond Future	3743	4	4	4	0.00
15/08/2022	R214 On 04-May-23	0000000	Call	Bond Future	3772	4	4	4	0.00
15/08/2022	R214 On 04-May-23	0000000	Put	Bond Future	3378	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2022	R214 On 04-May-23	0000000	Put	Bond Future	3403	3	3	3	0.00
15/08/2022	R214 On 04-May-23	0000000	Put	Bond Future	3354	3	3	3	0.00
15/08/2022	R214 On 03-August-23			Bond Future	11.38	66.6075	66.0655	66.6075	0.00
15/08/2022	R214 On 03-August-23	0000000	Call	Bond Future	6516	7	7	7	0.00
15/08/2022	R214 On 03-August-23	0000000	Call	Bond Future	6451	7	6	7	0.00
15/08/2022	R214 On 03-August-23	0000000	Call	Bond Future	6483	7	6	7	0.00
15/08/2022	R214 On 03-August-23	0000000	Put	Bond Future	2623	2	3	2	0.00
15/08/2022	R214 On 03-August-23	0000000	Put	Bond Future	2608	2	3	2	0.00
15/08/2022	R214 On 03-August-23	0000000	Put	Bond Future	2592	2	3	2	0.00
15/08/2022	R214 On 02-November-23			Bond Future	11.51	64.4951	63.9437	64.4951	0.00
15/08/2022	R214 On 02-November-23	0000000	Call	Bond Future	4396	5	4	5	0.00
15/08/2022	R214 On 02-November-23	0000000	Call	Bond Future	4451	5	4	5	0.00
15/08/2022	R214 On 02-November-23	0000000	Call	Bond Future	4423	5	4	5	0.00
15/08/2022	R214 On 02-November-23	0000000	Put	Bond Future	4686	4	5	4	0.00
15/08/2022	R214 On 02-November-23	0000000	Put	Bond Future	4711	4	5	4	0.00
15/08/2022	R214 On 02-November-23	0000000	Put	Bond Future	4660	4	5	4	0.00
15/08/2022	R248 On 03-November-22			Bond Future	11.08	82.5833	82.0115	82.5833	258,918.00
15/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	193	0	0	0	1,350.00
15/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	3319	4	3	4	0.00
15/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	3361	4	3	4	0.00
15/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	6155	7	6	7	0.00
15/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	1249	1	1	1	1,350.00
15/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	2907	3	3	3	0.00
15/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	3404	4	3	4	0.00
15/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	2047	2	2	2	0.00
15/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	1778	2	2	2	0.00
15/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	1753	2	2	2	0.00
15/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	3957	4	4	4	0.00
15/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	731	1	1	1	0.00
15/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	1728	2	2	2	0.00
15/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	8381	8	8	8	0.00
15/08/2022	R248 On 02-February-23			Bond Future	11.19	84.0227	83.4402	84.0227	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
15/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	3251	4	3	4	0.00
15/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	3356	4	3	4	2,700.00
15/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	1374	2	1	2	2,700.00
15/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	3217	4	3	4	0.00
15/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	3286	4	3	4	0.00
15/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	4082	4	4	4	0.00
15/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	4013	4	4	4	0.00
15/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	4153	4	4	4	0.00
15/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	7175	7	7	7	0.00
15/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	4118	4	4	4	0.00
15/08/2022	R248 On 04-May-23			Bond Future	11.29	81.2187	80.6242	81.2187	0.00
15/08/2022	R248 On 04-May-23	0000000	Call	Bond Future	4648	5	5	5	0.00
15/08/2022	R248 On 04-May-23	0000000	Call	Bond Future	4684	5	5	5	0.00
15/08/2022	R248 On 04-May-23	0000000	Call	Bond Future	4721	5	5	5	0.00
15/08/2022	R248 On 04-May-23	0000000	Put	Bond Future	4306	4	4	4	0.00
15/08/2022	R248 On 04-May-23	0000000	Put	Bond Future	4336	4	4	4	0.00
15/08/2022	R248 On 04-May-23	0000000	Put	Bond Future	4367	4	4	4	0.00
15/08/2022	R248 On 03-August-23			Bond Future	11.38	82.8652	82.2583	82.8652	0.00
15/08/2022	R248 On 03-August-23	0000000	Call	Bond Future	7942	8	8	8	0.00
15/08/2022	R248 On 03-August-23	0000000	Call	Bond Future	7982	8	8	8	0.00
15/08/2022	R248 On 03-August-23	0000000	Call	Bond Future	8022	8	8	8	0.00
15/08/2022	R248 On 03-August-23	0000000	Put	Bond Future	3377	3	3	3	0.00
15/08/2022	R248 On 03-August-23	0000000	Put	Bond Future	3397	3	3	3	0.00
15/08/2022	R248 On 03-August-23	0000000	Put	Bond Future	3417	3	3	3	0.00
15/08/2022	R248 On 02-November-23			Bond Future	11.50	79.9006	79.2831	79.9006	0.00
15/08/2022	R248 On 02-November-23	0000000	Call	Bond Future	5715	6	6	6	0.00
15/08/2022	R248 On 02-November-23	0000000	Call	Bond Future	5646	6	6	6	0.00
15/08/2022	R248 On 02-November-23	0000000	Call	Bond Future	5681	6	6	6	0.00
15/08/2022	R248 On 02-November-23	0000000	Put	Bond Future	5777	6	6	6	0.00
15/08/2022	R248 On 02-November-23	0000000	Put	Bond Future	5840	6	6	6	0.00
15/08/2022	R248 On 02-November-23	0000000	Put	Bond Future	5808	6	6	6	0.00