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## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 21/07/2022 TO: 21/07/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	2025 On 04-August-22			Bond Future	162.76	162.6046	162.7599	162.6046	9,167.00
21/07/2022	2025 On 03-November-22			Bond Future	165.25	165.0972	165.2527	165.0972	1,199.00
21/07/2022	2025 On 02-February-23			Bond Future	166.54	166.3870	166.5430	166.3870	1,918.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2022	2025 On 04-May-23			Bond Future	169.71	169.5543	169.7122	169.5543	0.00
21/07/2022	2025 On 03-August-23			Bond Future	171.32	171.1570	171.3167	171.1570	0.00
21/07/2022	2029 On 04-August-22			Bond Future	119.73	119.3449	119.7276	119.3449	1,629.00
21/07/2022	2029 On 03-November-22			Bond Future	120.30	119.9166	120.3036	119.9166	1,012.00
21/07/2022	2029 On 02-February-23			Bond Future	122.48	122.0871	122.4796	122.0871	728.00
21/07/2022	2029 On 04-May-23			Bond Future	123.51	123.1148	123.5137	123.1148	0.00
21/07/2022	2029 On 03-August-23			Bond Future	125.96	125.5559	125.9622	125.5559	0.00
21/07/2022	2030 On 04-August-22			Bond Future	10.77	85.3588	86.2198	85.3588	71,351.00
21/07/2022	2030 On 04-August-22	8.30	Call	Bond Future	0	0	0	0	800.00
21/07/2022	2030 On 04-August-22	9.05	Call	Bond Future	0	0	0	0	800.00
21/07/2022	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
21/07/2022	2030 On 04-August-22	9.55	Call	Bond Future	0	0	0	0	0.00
21/07/2022	2030 On 04-August-22	9.56	Call	Bond Future	0	0	0	0	0.00
21/07/2022	2030 On 04-August-22	10.95	Call	Bond Future	1012	1	1	1	0.00
21/07/2022	2030 On 04-August-22	10.95	Put	Bond Future	209	1	0	1	800.00
21/07/2022	2030 On 04-August-22	9.56	Put	Bond Future	5796	7	6	7	0.00
21/07/2022	2030 On 04-August-22	9.55	Put	Bond Future	5845	7	6	7	0.00
21/07/2022	2030 On 04-August-22	9.54	Put	Bond Future	5895	7	6	7	0.00
21/07/2022	2030 On 04-August-22	9.05	Put	Bond Future	8379	9	8	9	0.00
21/07/2022	2030 On 04-August-22	8.30	Put	Bond Future	12347	13	12	13	0.00
21/07/2022	2030 On 03-November-22			Bond Future	10.98	86.6464	87.5191	86.6464	34,764.00
21/07/2022	2030 On 03-November-22	10.20	Call	Bond Future	470	0	0	0	500.00
21/07/2022	2030 On 03-November-22	11.57	Call	Bond Future	3324	3	3	3	0.00
21/07/2022	2030 On 03-November-22	10.08	Call	Bond Future	382	0	0	0	0.00
21/07/2022	2030 On 03-November-22	10.09	Call	Bond Future	388	0	0	0	0.00
21/07/2022	2030 On 03-November-22	9.70	Call	Bond Future	188	0	0	0	500.00
21/07/2022	2030 On 03-November-22	10.10	Call	Bond Future	395	0	0	0	0.00
21/07/2022	2030 On 03-November-22	10.10	Put	Bond Future	4433	5	4	5	0.00
21/07/2022	2030 On 03-November-22	10.20	Put	Bond Future	4040	5	4	5	0.00
21/07/2022	2030 On 03-November-22	9.70	Put	Bond Future	6131	7	6	7	0.00
21/07/2022	2030 On 03-November-22	10.09	Put	Bond Future	4473	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2022	2030 On 03-November-22	10.08	Put	Bond Future	4514	5	5	5	0.00
21/07/2022	2030 On 03-November-22	11.57	Put	Bond Future	780	1	1	1	500.00
21/07/2022	2030 On 02-February-23			Bond Future	11.17	84.1880	85.0753	84.1880	5,200.00
21/07/2022	2030 On 02-February-23	11.55	Call	Bond Future	3208	3	3	3	5,000.00
21/07/2022	2030 On 02-February-23	11.12	Call	Bond Future	2147	2	2	2	0.00
21/07/2022	2030 On 02-February-23	11.16	Call	Bond Future	2235	2	2	2	0.00
21/07/2022	2030 On 02-February-23	10.01	Call	Bond Future	554	0	1	0	0.00
21/07/2022	2030 On 02-February-23	9.83	Call	Bond Future	424	0	0	0	388.00
21/07/2022	2030 On 02-February-23	8.81	Call	Bond Future	69	0	0	0	102.00
21/07/2022	2030 On 02-February-23	9.08	Call	Bond Future	117	0	0	0	388.00
21/07/2022	2030 On 02-February-23	9.94	Call	Bond Future	500	0	1	0	0.00
21/07/2022	2030 On 02-February-23	9.79	Call	Bond Future	399	0	0	0	0.00
21/07/2022	2030 On 02-February-23	11.35	Call	Bond Future	2686	2	3	2	5,000.00
21/07/2022	2030 On 02-February-23	9.99	Call	Bond Future	538	0	1	0	0.00
21/07/2022	2030 On 02-February-23	10.00	Call	Bond Future	546	0	1	0	0.00
21/07/2022	2030 On 02-February-23	9.80	Call	Bond Future	405	0	0	0	0.00
21/07/2022	2030 On 02-February-23	9.20	Call	Bond Future	147	0	0	0	0.00
21/07/2022	2030 On 02-February-23	9.04	Call	Bond Future	109	0	0	0	0.00
21/07/2022	2030 On 02-February-23	9.66	Call	Bond Future	325	0	0	0	0.00
21/07/2022	2030 On 02-February-23	9.66	Put	Bond Future	7111	8	7	8	102.00
21/07/2022	2030 On 02-February-23	8.81	Put	Bond Future	10987	12	11	12	0.00
21/07/2022	2030 On 02-February-23	9.04	Put	Bond Future	9886	11	10	11	0.00
21/07/2022	2030 On 02-February-23	9.08	Put	Bond Future	9698	11	10	11	0.00
21/07/2022	2030 On 02-February-23	9.20	Put	Bond Future	9141	10	9	10	0.00
21/07/2022	2030 On 02-February-23	9.94	Put	Bond Future	5974	7	6	7	102.00
21/07/2022	2030 On 02-February-23	10.01	Put	Bond Future	5704	6	6	6	0.00
21/07/2022	2030 On 02-February-23	11.35	Put	Bond Future	1903	2	2	2	0.00
21/07/2022	2030 On 02-February-23	11.16	Put	Bond Future	2263	3	2	3	388.00
21/07/2022	2030 On 02-February-23	9.79	Put	Bond Future	6573	7	7	7	0.00
21/07/2022	2030 On 02-February-23	9.83	Put	Bond Future	6411	7	6	7	0.00
21/07/2022	2030 On 02-February-23	9.80	Put	Bond Future	6532	7	7	7	0.00
21/07/2022	2030 On 02-February-23	9.99	Put	Bond Future	5781	7	6	7	0.00
21/07/2022	2030 On 02-February-23	10.00	Put	Bond Future	5742	6	6	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
21/07/2022	2030 On 02-February-23	11.12	Put	Bond Future	2346	3	2	3	0.00
21/07/2022	2030 On 02-February-23	11.55	Put	Bond Future	1583	2	2	2	0.00
21/07/2022	2030 On 04-May-23			Bond Future	11.35	85.7754	86.6787	85.7754	0.00
21/07/2022	2030 On 04-May-23	12.57	Call	Bond Future	5973	5	6	5	0.00
21/07/2022	2030 On 04-May-23	11.62	Call	Bond Future	3291	3	3	3	0.00
21/07/2022	2030 On 04-May-23	12.04	Call	Bond Future	4407	4	4	4	0.00
21/07/2022	2030 On 04-May-23	12.50	Call	Bond Future	5759	5	6	5	0.00
21/07/2022	2030 On 04-May-23	10.54	Call	Bond Future	1270	1	1	1	0.00
21/07/2022	2030 On 04-May-23	10.65	Call	Bond Future	1405	1	1	1	350.00
21/07/2022	2030 On 04-May-23	9.58	Call	Bond Future	467	0	0	0	150.00
21/07/2022	2030 On 04-May-23	11.34	Call	Bond Future	2635	2	3	2	0.00
21/07/2022	2030 On 04-May-23	10.42	Call	Bond Future	1135	1	1	1	479.00
21/07/2022	2030 On 04-May-23	10.52	Call	Bond Future	1247	1	1	1	0.00
21/07/2022	2030 On 04-May-23	10.53	Call	Bond Future	1258	1	1	1	0.00
21/07/2022	2030 On 04-May-23	9.67	Call	Bond Future	521	0	1	0	479.00
21/07/2022	2030 On 04-May-23	9.78	Call	Bond Future	593	0	1	0	388.00
21/07/2022	2030 On 04-May-23	9.03	Call	Bond Future	224	0	0	0	388.00
21/07/2022	2030 On 04-May-23	10.00	Call	Bond Future	748	1	1	1	1,080.00
21/07/2022	2030 On 04-May-23	10.00	Put	Bond Future	6582	7	7	7	0.00
21/07/2022	2030 On 04-May-23	9.03	Put	Bond Future	10579	11	11	11	0.00
21/07/2022	2030 On 04-May-23	9.58	Put	Bond Future	8224	9	8	9	0.00
21/07/2022	2030 On 04-May-23	9.78	Put	Bond Future	7428	8	7	8	0.00
21/07/2022	2030 On 04-May-23	9.67	Put	Bond Future	7862	9	8	9	0.00
21/07/2022	2030 On 04-May-23	10.53	Put	Bond Future	4738	5	5	5	0.00
21/07/2022	2030 On 04-May-23	10.52	Put	Bond Future	4770	5	5	5	0.00
21/07/2022	2030 On 04-May-23	10.42	Put	Bond Future	5096	6	5	6	0.00
21/07/2022	2030 On 04-May-23	11.34	Put	Bond Future	2662	3	3	3	150.00
21/07/2022	2030 On 04-May-23	10.65	Put	Bond Future	4362	5	4	5	0.00
21/07/2022	2030 On 04-May-23	10.54	Put	Bond Future	4706	5	5	5	0.00
21/07/2022	2030 On 04-May-23	12.50	Put	Bond Future	1136	1	1	1	479.00
21/07/2022	2030 On 04-May-23	12.04	Put	Bond Future	1589	2	2	2	1,080.00
21/07/2022	2030 On 04-May-23	11.62	Put	Bond Future	2166	3	2	3	388.00
21/07/2022	2030 On 04-May-23	12.57	Put	Bond Future	1080	1	1	1	350.00

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21/07/2022	2030 On 03-August-23			Bond Future	11.53	83.4531	84.3737	83.4531	0.00
21/07/2022	2030 On 03-August-23	12.59	Call	Bond Future	5612	5	6	5	0.00
21/07/2022	2030 On 03-August-23	11.36	Call	Bond Future	2554	2	3	2	0.00
21/07/2022	2030 On 03-August-23	12.89	Call	Bond Future	6483	6	6	6	0.00
21/07/2022	2030 On 03-August-23	11.34	Call	Bond Future	2515	2	3	2	0.00
21/07/2022	2030 On 03-August-23	10.40	Call	Bond Future	1153	1	1	1	1,012.00
21/07/2022	2030 On 03-August-23	10.65	Call	Bond Future	1432	1	1	1	350.00
21/07/2022	2030 On 03-August-23	11.35	Call	Bond Future	2535	2	3	2	0.00
21/07/2022	2030 On 03-August-23	11.36	Put	Bond Future	3230	4	3	4	0.00
21/07/2022	2030 On 03-August-23	10.65	Put	Bond Future	5050	6	5	6	0.00
21/07/2022	2030 On 03-August-23	11.34	Put	Bond Future	3272	4	3	4	0.00
21/07/2022	2030 On 03-August-23	12.89	Put	Bond Future	1230	1	1	1	350.00
21/07/2022	2030 On 03-August-23	10.40	Put	Bond Future	5838	7	6	7	0.00
21/07/2022	2030 On 03-August-23	12.59	Put	Bond Future	1480	2	1	2	1,012.00
21/07/2022	2030 On 03-August-23	11.35	Put	Bond Future	3251	4	3	4	0.00
21/07/2022	2032 On 04-August-22			Bond Future	11.21	84.8046	85.7892	84.8046	83,517.00
21/07/2022	2032 On 04-August-22	11.89	Call	Bond Future	3417	2	3	2	0.00
21/07/2022	2032 On 04-August-22	10.70	Call	Bond Future	15	0	0	0	0.00
21/07/2022	2032 On 04-August-22	11.00	Call	Bond Future	208	0	0	0	0.00
21/07/2022	2032 On 04-August-22	11.60	Call	Bond Future	2081	1	2	1	0.00
21/07/2022	2032 On 04-August-22	10.21	Call	Bond Future	0	0	0	0	0.00
21/07/2022	2032 On 04-August-22	10.50	Call	Bond Future	1	0	0	0	900.00
21/07/2022	2032 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	0.00
21/07/2022	2032 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	0.00
21/07/2022	2032 On 04-August-22	9.40	Call	Bond Future	0	0	0	0	0.00
21/07/2022	2032 On 04-August-22	10.22	Call	Bond Future	0	0	0	0	0.00
21/07/2022	2032 On 04-August-22	9.80	Call	Bond Future	0	0	0	0	900.00
21/07/2022	2032 On 04-August-22	9.72	Call	Bond Future	0	0	0	0	800.00
21/07/2022	2032 On 04-August-22	8.97	Call	Bond Future	0	0	0	0	800.00
21/07/2022	2032 On 04-August-22	8.97	Put	Bond Future	12586	14	13	14	0.00
21/07/2022	2032 On 04-August-22	9.72	Put	Bond Future	8101	9	8	9	0.00
21/07/2022	2032 On 04-August-22	10.21	Put	Bond Future	5320	6	5	6	0.00

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21/07/2022	2032 On 04-August-22	10.20	Put	Bond Future	5376	6	5	6	0.00
21/07/2022	2032 On 04-August-22	9.40	Put	Bond Future	9980	11	10	11	0.00
21/07/2022	2032 On 04-August-22	10.10	Put	Bond Future	5934	7	6	7	0.00
21/07/2022	2032 On 04-August-22	10.50	Put	Bond Future	3728	5	4	5	0.00
21/07/2022	2032 On 04-August-22	9.80	Put	Bond Future	7639	9	8	9	0.00
21/07/2022	2032 On 04-August-22	10.22	Put	Bond Future	5264	6	5	6	0.00
21/07/2022	2032 On 04-August-22	11.60	Put	Bond Future	104	0	0	0	800.00
21/07/2022	2032 On 04-August-22	11.00	Put	Bond Future	1278	2	1	2	7,500.00
21/07/2022	2032 On 04-August-22	10.70	Put	Bond Future	2665	4	3	4	7,500.00
21/07/2022	2032 On 04-August-22	11.89	Put	Bond Future	20	0	0	0	0.00
21/07/2022	2032 On 03-November-22			Bond Future	11.41	81.9322	82.9304	81.9322	93,709.00
21/07/2022	2032 On 03-November-22	11.55	Call	Bond Future	2279	2	2	2	0.00
21/07/2022	2032 On 03-November-22	12.30	Call	Bond Future	4852	4	5	4	0.00
21/07/2022	2032 On 03-November-22	10.56	Call	Bond Future	422	0	0	0	0.00
21/07/2022	2032 On 03-November-22	10.66	Call	Bond Future	514	0	1	0	0.00
21/07/2022	2032 On 03-November-22	10.67	Call	Bond Future	525	0	1	0	750.00
21/07/2022	2032 On 03-November-22	10.21	Call	Bond Future	197	0	0	0	500.00
21/07/2022	2032 On 03-November-22	9.46	Call	Bond Future	25	0	0	0	500.00
21/07/2022	2032 On 03-November-22	10.11	Call	Bond Future	155	0	0	0	0.00
21/07/2022	2032 On 03-November-22	9.31	Call	Bond Future	16	0	0	0	180.00
21/07/2022	2032 On 03-November-22	10.49	Call	Bond Future	365	0	0	0	0.00
21/07/2022	2032 On 03-November-22	10.16	Call	Bond Future	175	0	0	0	0.00
21/07/2022	2032 On 03-November-22	9.92	Call	Bond Future	96	0	0	0	750.00
21/07/2022	2032 On 03-November-22	9.36	Call	Bond Future	18	0	0	0	454.00
21/07/2022	2032 On 03-November-22	9.36	Put	Bond Future	11119	12	11	12	0.00
21/07/2022	2032 On 03-November-22	9.92	Put	Bond Future	7979	9	8	9	0.00
21/07/2022	2032 On 03-November-22	10.11	Put	Bond Future	6979	8	7	8	454.00
21/07/2022	2032 On 03-November-22	9.31	Put	Bond Future	11411	12	11	12	0.00
21/07/2022	2032 On 03-November-22	10.16	Put	Bond Future	6723	8	7	8	180.00
21/07/2022	2032 On 03-November-22	9.46	Put	Bond Future	10541	12	11	12	0.00
21/07/2022	2032 On 03-November-22	10.56	Put	Bond Future	4803	6	5	6	180.00
21/07/2022	2032 On 03-November-22	10.49	Put	Bond Future	5121	6	5	6	454.00
21/07/2022	2032 On 03-November-22	10.21	Put	Bond Future	6470	7	6	7	0.00

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21/07/2022	2032 On 03-November-22	10.67	Put	Bond Future	4323	5	4	5	0.00
21/07/2022	2032 On 03-November-22	10.66	Put	Bond Future	4365	5	4	5	0.00
21/07/2022	2032 On 03-November-22	12.30	Put	Bond Future	588	1	1	1	750.00
21/07/2022	2032 On 03-November-22	11.55	Put	Bond Future	1593	2	2	2	500.00
21/07/2022	2032 On 02-February-23			Bond Future	11.59	83.3984	84.4133	83.3984	18.00
21/07/2022	2032 On 02-February-23	11.84	Call	Bond Future	3275	3	3	3	0.00
21/07/2022	2032 On 02-February-23	12.75	Call	Bond Future	6290	6	6	6	0.00
21/07/2022	2032 On 02-February-23	10.38	Call	Bond Future	602	0	1	0	0.00
21/07/2022	2032 On 02-February-23	10.39	Call	Bond Future	610	0	1	0	0.00
21/07/2022	2032 On 02-February-23	10.16	Call	Bond Future	438	0	0	0	0.00
21/07/2022	2032 On 02-February-23	9.31	Call	Bond Future	99	0	0	0	454.00
21/07/2022	2032 On 02-February-23	10.22	Call	Bond Future	478	0	0	0	500.00
21/07/2022	2032 On 02-February-23	9.47	Call	Bond Future	135	0	0	0	500.00
21/07/2022	2032 On 02-February-23	11.69	Call	Bond Future	2853	2	3	2	0.00
21/07/2022	2032 On 02-February-23	10.40	Call	Bond Future	619	0	1	0	0.00
21/07/2022	2032 On 02-February-23	10.50	Call	Bond Future	710	1	1	1	0.00
21/07/2022	2032 On 02-February-23	10.67	Call	Bond Future	888	1	1	1	750.00
21/07/2022	2032 On 02-February-23	9.92	Call	Bond Future	300	0	0	0	750.00
21/07/2022	2032 On 02-February-23	10.67	Put	Bond Future	5486	6	5	6	0.00
21/07/2022	2032 On 02-February-23	10.50	Put	Bond Future	6200	7	6	7	454.00
21/07/2022	2032 On 02-February-23	10.40	Put	Bond Future	6639	7	7	7	0.00
21/07/2022	2032 On 02-February-23	11.69	Put	Bond Future	2349	3	2	3	0.00
21/07/2022	2032 On 02-February-23	9.47	Put	Bond Future	11294	12	11	12	0.00
21/07/2022	2032 On 02-February-23	10.22	Put	Bond Future	7463	8	7	8	0.00
21/07/2022	2032 On 02-February-23	9.92	Put	Bond Future	8925	10	9	10	0.00
21/07/2022	2032 On 02-February-23	9.31	Put	Bond Future	12182	13	12	13	0.00
21/07/2022	2032 On 02-February-23	10.16	Put	Bond Future	7747	9	8	9	454.00
21/07/2022	2032 On 02-February-23	10.39	Put	Bond Future	6683	8	7	8	0.00
21/07/2022	2032 On 02-February-23	10.38	Put	Bond Future	6728	8	7	8	0.00
21/07/2022	2032 On 02-February-23	12.75	Put	Bond Future	903	1	1	1	750.00
21/07/2022	2032 On 02-February-23	11.84	Put	Bond Future	2055	3	2	3	500.00
21/07/2022	2032 On 04-May-23			Bond Future	11.75	80.8110	81.8443	80.8110	0.00
21/07/2022	2032 On 04-May-23	10.62	Call	Bond Future	1087	1	1	1	400.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2022	2032 On 04-May-23	10.87	Call	Bond Future	1394	1	1	1	0.00
21/07/2022	2032 On 04-May-23	10.88	Call	Bond Future	1408	1	1	1	0.00
21/07/2022	2032 On 04-May-23	10.89	Call	Bond Future	1421	1	1	1	0.00
21/07/2022	2032 On 04-May-23	11.37	Call	Bond Future	2212	2	2	2	400.00
21/07/2022	2032 On 04-May-23	13.43	Call	Bond Future	8337	8	8	8	0.00
21/07/2022	2032 On 04-May-23	13.43	Put	Bond Future	919	1	1	1	400.00
21/07/2022	2032 On 04-May-23	10.89	Put	Bond Future	5636	6	6	6	0.00
21/07/2022	2032 On 04-May-23	10.88	Put	Bond Future	5673	6	6	6	0.00
21/07/2022	2032 On 04-May-23	10.87	Put	Bond Future	5710	6	6	6	0.00
21/07/2022	2032 On 04-May-23	10.62	Put	Bond Future	6679	7	7	7	0.00
21/07/2022	2032 On 04-May-23	11.37	Put	Bond Future	4050	5	4	5	0.00
21/07/2022	2032 On 03-August-23			Bond Future	11.92	82.4004	83.4536	82.4004	2,600.00
21/07/2022	2032 On 03-August-23	11.75	Call	Bond Future	3029	3	3	3	0.00
21/07/2022	2032 On 03-August-23	11.76	Call	Bond Future	3053	3	3	3	0.00
21/07/2022	2032 On 03-August-23	11.90	Call	Bond Future	3386	3	3	3	5,000.00
21/07/2022	2032 On 03-August-23	11.77	Call	Bond Future	3076	3	3	3	0.00
21/07/2022	2032 On 03-August-23	11.77	Put	Bond Future	3749	4	4	4	0.00
21/07/2022	2032 On 03-August-23	11.90	Put	Bond Future	3457	4	3	4	0.00
21/07/2022	2032 On 03-August-23	11.76	Put	Bond Future	3772	4	4	4	0.00
21/07/2022	2032 On 03-August-23	11.75	Put	Bond Future	3796	4	4	4	0.00
21/07/2022	2033 On 04-August-22			Bond Future	114.04	113.2836	114.0361	113.2836	3,796.00
21/07/2022	2033 On 03-November-22			Bond Future	114.45	113.6868	114.4493	113.6868	420.00
21/07/2022	2033 On 02-February-23			Bond Future	116.52	115.7442	116.5191	115.7442	5,877.00
21/07/2022	2033 On 04-May-23			Bond Future	117.35	116.5655	117.3540	116.5655	0.00
21/07/2022	2033 On 03-August-23			Bond Future	119.68	118.8766	119.6802	118.8766	0.00
21/07/2022	2037 On 04-August-22			Bond Future	11.56	77.4325	78.9471	77.4325	124,394.00
21/07/2022	2037 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	50.00
21/07/2022	2037 On 04-August-22	10.91	Call	Bond Future	8	0	0	0	0.00
21/07/2022	2037 On 04-August-22	11.21	Call	Bond Future	101	0	0	0	1,050.00
21/07/2022	2037 On 04-August-22	11.42	Call	Bond Future	371	0	0	0	0.00
21/07/2022	2037 On 04-August-22	10.89	Call	Bond Future	7	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2022	2037 On 04-August-22	10.90	Call	Bond Future	8	0	0	0	0.00
21/07/2022	2037 On 04-August-22	11.95	Call	Bond Future	2322	1	2	1	0.00
21/07/2022	2037 On 04-August-22	11.95	Put	Bond Future	111	0	0	0	1,050.00
21/07/2022	2037 On 04-August-22	10.91	Put	Bond Future	3944	5	4	5	0.00
21/07/2022	2037 On 04-August-22	10.89	Put	Bond Future	4068	6	4	6	0.00
21/07/2022	2037 On 04-August-22	11.42	Put	Bond Future	1204	2	1	2	50.00
21/07/2022	2037 On 04-August-22	11.21	Put	Bond Future	2190	4	2	4	0.00
21/07/2022	2037 On 04-August-22	10.10	Put	Bond Future	9243	11	9	11	0.00
21/07/2022	2037 On 04-August-22	10.90	Put	Bond Future	4006	6	4	6	50.00
21/07/2022	2037 On 03-November-22			Bond Future	11.74	78.6005	80.1368	78.6005	11,076.00
21/07/2022	2037 On 03-November-22	11.30	Call	Bond Future	1037	1	1	1	0.00
21/07/2022	2037 On 03-November-22	11.32	Call	Bond Future	1077	1	1	1	0.00
21/07/2022	2037 On 03-November-22	11.31	Call	Bond Future	1057	1	1	1	0.00
21/07/2022	2037 On 03-November-22	11.31	Put	Bond Future	3548	5	4	5	0.00
21/07/2022	2037 On 03-November-22	11.30	Put	Bond Future	3588	5	4	5	0.00
21/07/2022	2037 On 03-November-22	11.32	Put	Bond Future	3509	5	4	5	0.00
21/07/2022	2037 On 02-February-23			Bond Future	11.89	75.7482	77.3110	75.7482	63,547.00
21/07/2022	2037 On 02-February-23	11.05	Call	Bond Future	1100	1	1	1	0.00
21/07/2022	2037 On 02-February-23	11.03	Call	Bond Future	1072	1	1	1	0.00
21/07/2022	2037 On 02-February-23	11.04	Call	Bond Future	1086	1	1	1	0.00
21/07/2022	2037 On 02-February-23	11.04	Put	Bond Future	6049	7	6	7	0.00
21/07/2022	2037 On 02-February-23	11.03	Put	Bond Future	6096	7	6	7	0.00
21/07/2022	2037 On 02-February-23	11.05	Put	Bond Future	6003	7	6	7	0.00
21/07/2022	2037 On 04-May-23			Bond Future	12.04	77.1773	78.7689	77.1773	0.00
21/07/2022	2037 On 04-May-23	13.73	Call	Bond Future	9534	8	10	8	0.00
21/07/2022	2037 On 04-May-23	11.32	Call	Bond Future	1891	1	2	1	0.00
21/07/2022	2037 On 04-May-23	11.78	Call	Bond Future	2892	2	3	2	400.00
21/07/2022	2037 On 04-May-23	11.03	Call	Bond Future	1421	1	1	1	400.00
21/07/2022	2037 On 04-May-23	11.31	Call	Bond Future	1873	1	2	1	0.00
21/07/2022	2037 On 04-May-23	11.30	Call	Bond Future	1855	1	2	1	0.00
21/07/2022	2037 On 04-May-23	11.30	Put	Bond Future	6058	7	6	7	0.00
21/07/2022	2037 On 04-May-23	11.31	Put	Bond Future	6017	7	6	7	0.00
21/07/2022	2037 On 04-May-23	11.03	Put	Bond Future	7240	8	7	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
21/07/2022	2037 On 04-May-23	13.73	Put	Bond Future	1092	1	1	1	400.00
21/07/2022	2037 On 04-May-23	11.78	Put	Bond Future	4335	5	4	5	0.00
21/07/2022	2037 On 04-May-23	11.32	Put	Bond Future	5976	7	6	7	0.00
21/07/2022	2037 On 03-August-23			Bond Future	12.19	74.4364	76.0588	74.4364	0.00
21/07/2022	2037 On 03-August-23	12.14	Call	Bond Future	3827	3	4	3	0.00
21/07/2022	2037 On 03-August-23	12.12	Call	Bond Future	3774	3	4	3	0.00
21/07/2022	2037 On 03-August-23	12.13	Call	Bond Future	3800	3	4	3	0.00
21/07/2022	2037 On 03-August-23	12.13	Put	Bond Future	4115	5	4	5	0.00
21/07/2022	2037 On 03-August-23	12.12	Put	Bond Future	4142	5	4	5	0.00
21/07/2022	2037 On 03-August-23	12.14	Put	Bond Future	4088	5	4	5	0.00
21/07/2022	2038 On 04-August-22			Bond Future	128.26	127.3590	128.2599	127.3590	3,429.00
21/07/2022	2038 On 03-November-22			Bond Future	130.22	129.3115	130.2242	129.3115	2,268.00
21/07/2022	2038 On 02-February-23			Bond Future	130.67	129.7417	130.6690	129.7417	0.00
21/07/2022	2038 On 04-May-23			Bond Future	133.16	132.2122	133.1564	132.2122	0.00
21/07/2022	2038 On 03-August-23			Bond Future	133.82	132.8555	133.8171	132.8555	0.00
21/07/2022	2040 On 04-August-22			Bond Future	11.60	79.1944	80.9766	79.1944	95,672.00
21/07/2022	2040 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	460.00
21/07/2022	2040 On 04-August-22	10.70	Call	Bond Future	1	0	0	0	460.00
21/07/2022	2040 On 04-August-22	11.03	Call	Bond Future	17	0	0	0	0.00
21/07/2022	2040 On 04-August-22	12.24	Call	Bond Future	3914	2	4	2	0.00
21/07/2022	2040 On 04-August-22	11.04	Call	Bond Future	19	0	0	0	0.00
21/07/2022	2040 On 04-August-22	11.05	Call	Bond Future	21	0	0	0	0.00
21/07/2022	2040 On 04-August-22	11.05	Put	Bond Future	3564	5	4	5	0.00
21/07/2022	2040 On 04-August-22	12.24	Put	Bond Future	26	0	0	0	460.00
21/07/2022	2040 On 04-August-22	9.70	Put	Bond Future	13425	15	13	15	0.00
21/07/2022	2040 On 04-August-22	11.04	Put	Bond Future	3629	5	4	5	0.00
21/07/2022	2040 On 04-August-22	11.03	Put	Bond Future	3694	5	4	5	0.00
21/07/2022	2040 On 04-August-22	10.70	Put	Bond Future	5946	8	6	8	0.00
21/07/2022	2040 On 03-November-22			Bond Future	11.76	80.3889	82.1969	80.3889	19,693.00
21/07/2022	2040 On 03-November-22	11.41	Call	Bond Future	1305	1	1	1	0.00
21/07/2022	2040 On 03-November-22	11.50	Call	Bond Future	1526	1	2	1	1,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2022	2040 On 03-November-22	11.30	Call	Bond Future	1062	1	1	1	1,160.00
21/07/2022	2040 On 03-November-22	10.80	Call	Bond Future	381	0	0	0	1,500.00
21/07/2022	2040 On 03-November-22	11.39	Call	Bond Future	1258	1	1	1	0.00
21/07/2022	2040 On 03-November-22	11.40	Call	Bond Future	1282	1	1	1	0.00
21/07/2022	2040 On 03-November-22	10.70	Call	Bond Future	301	0	0	0	1,078.00
21/07/2022	2040 On 03-November-22	11.20	Call	Bond Future	877	0	1	0	1,078.00
21/07/2022	2040 On 03-November-22	12.52	Call	Bond Future	5274	4	5	4	0.00
21/07/2022	2040 On 03-November-22	12.00	Call	Bond Future	3116	2	3	2	1,160.00
21/07/2022	2040 On 03-November-22	12.00	Put	Bond Future	1690	3	2	3	0.00
21/07/2022	2040 On 03-November-22	11.41	Put	Bond Future	3523	5	4	5	0.00
21/07/2022	2040 On 03-November-22	11.20	Put	Bond Future	4457	6	4	6	0.00
21/07/2022	2040 On 03-November-22	10.80	Put	Bond Future	6655	8	7	8	0.00
21/07/2022	2040 On 03-November-22	11.30	Put	Bond Future	3990	5	4	5	0.00
21/07/2022	2040 On 03-November-22	11.39	Put	Bond Future	3605	5	4	5	0.00
21/07/2022	2040 On 03-November-22	11.40	Put	Bond Future	3564	5	4	5	0.00
21/07/2022	2040 On 03-November-22	10.70	Put	Bond Future	7270	9	7	9	0.00
21/07/2022	2040 On 03-November-22	11.50	Put	Bond Future	3171	4	3	4	0.00
21/07/2022	2040 On 03-November-22	12.52	Put	Bond Future	844	1	1	1	1,078.00
21/07/2022	2040 On 02-February-23			Bond Future	11.91	77.3182	79.1575	77.3182	62,354.00
21/07/2022	2040 On 02-February-23	11.11	Call	Bond Future	1243	1	1	1	0.00
21/07/2022	2040 On 02-February-23	11.10	Call	Bond Future	1226	1	1	1	0.00
21/07/2022	2040 On 02-February-23	10.21	Call	Bond Future	307	0	0	0	388.00
21/07/2022	2040 On 02-February-23	10.18	Call	Bond Future	291	0	0	0	0.00
21/07/2022	2040 On 02-February-23	10.93	Call	Bond Future	974	1	1	1	0.00
21/07/2022	2040 On 02-February-23	10.96	Call	Bond Future	1016	1	1	1	388.00
21/07/2022	2040 On 02-February-23	12.27	Call	Bond Future	4458	3	4	3	0.00
21/07/2022	2040 On 02-February-23	11.12	Call	Bond Future	1259	1	1	1	0.00
21/07/2022	2040 On 02-February-23	12.24	Call	Bond Future	4348	3	4	3	0.00
21/07/2022	2040 On 02-February-23	12.24	Put	Bond Future	2410	3	2	3	0.00
21/07/2022	2040 On 02-February-23	11.12	Put	Bond Future	6241	8	6	8	0.00
21/07/2022	2040 On 02-February-23	12.27	Put	Bond Future	2347	3	2	3	388.00
21/07/2022	2040 On 02-February-23	10.96	Put	Bond Future	7066	9	7	9	0.00
21/07/2022	2040 On 02-February-23	10.18	Put	Bond Future	11859	14	12	14	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
21/07/2022	2040 On 02-February-23	10.21	Put	Bond Future	11653	13	12	13	0.00
21/07/2022	2040 On 02-February-23	11.10	Put	Bond Future	6341	8	6	8	0.00
21/07/2022	2040 On 02-February-23	11.11	Put	Bond Future	6291	8	6	8	0.00
21/07/2022	2040 On 02-February-23	10.93	Put	Bond Future	7227	9	7	9	0.00
21/07/2022	2040 On 04-May-23			Bond Future	12.05	78.7772	80.6505	78.7772	0.00
21/07/2022	2040 On 04-May-23	13.45	Call	Bond Future	9030	8	9	8	0.00
21/07/2022	2040 On 04-May-23	11.48	Call	Bond Future	2328	2	2	2	486.00
21/07/2022	2040 On 04-May-23	10.92	Call	Bond Future	1336	1	1	1	388.00
21/07/2022	2040 On 04-May-23	11.41	Call	Bond Future	2183	2	2	2	0.00
21/07/2022	2040 On 04-May-23	11.42	Call	Bond Future	2203	2	2	2	0.00
21/07/2022	2040 On 04-May-23	10.73	Call	Bond Future	1081	1	1	1	486.00
21/07/2022	2040 On 04-May-23	10.17	Call	Bond Future	535	0	1	0	388.00
21/07/2022	2040 On 04-May-23	12.78	Call	Bond Future	6403	5	6	5	0.00
21/07/2022	2040 On 04-May-23	11.43	Call	Bond Future	2224	2	2	2	0.00
21/07/2022	2040 On 04-May-23	11.43	Put	Bond Future	6030	7	6	7	0.00
21/07/2022	2040 On 04-May-23	12.78	Put	Bond Future	2300	3	2	3	388.00
21/07/2022	2040 On 04-May-23	10.73	Put	Bond Future	9521	11	10	11	0.00
21/07/2022	2040 On 04-May-23	13.45	Put	Bond Future	1443	2	1	2	486.00
21/07/2022	2040 On 04-May-23	10.17	Put	Bond Future	12977	15	13	15	0.00
21/07/2022	2040 On 04-May-23	11.42	Put	Bond Future	6073	7	6	7	0.00
21/07/2022	2040 On 04-May-23	11.41	Put	Bond Future	6116	7	6	7	0.00
21/07/2022	2040 On 04-May-23	10.92	Put	Bond Future	8478	10	8	10	0.00
21/07/2022	2040 On 04-May-23	11.48	Put	Bond Future	5818	7	6	7	0.00
21/07/2022	2040 On 03-August-23			Bond Future	12.19	75.8174	77.7270	75.8174	0.00
21/07/2022	2040 On 03-August-23	12.21	Call	Bond Future	4313	3	4	3	0.00
21/07/2022	2040 On 03-August-23	12.22	Call	Bond Future	4343	3	4	3	0.00
21/07/2022	2040 On 03-August-23	12.23	Call	Bond Future	4373	3	4	3	0.00
21/07/2022	2040 On 03-August-23	12.23	Put	Bond Future	4160	5	4	5	0.00
21/07/2022	2040 On 03-August-23	12.22	Put	Bond Future	4188	5	4	5	0.00
21/07/2022	2040 On 03-August-23	12.21	Put	Bond Future	4216	5	4	5	0.00
21/07/2022	2044 On 04-August-22			Bond Future	11.57	76.1696	78.0110	76.1696	35,272.00
21/07/2022	2044 On 04-August-22	11.10	Call	Bond Future	40	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2022	2044 On 04-August-22	11.08	Call	Bond Future	33	0	0	0	0.00
21/07/2022	2044 On 04-August-22	11.09	Call	Bond Future	36	0	0	0	0.00
21/07/2022	2044 On 04-August-22	11.09	Put	Bond Future	3235	5	3	5	0.00
21/07/2022	2044 On 04-August-22	11.08	Put	Bond Future	3301	5	3	5	0.00
21/07/2022	2044 On 04-August-22	11.10	Put	Bond Future	3170	5	3	5	0.00
21/07/2022	2044 On 03-November-22			Bond Future	11.73	77.3186	79.1867	77.3186	30,867.00
21/07/2022	2044 On 03-November-22	11.40	Call	Bond Future	1360	1	1	1	0.00
21/07/2022	2044 On 03-November-22	11.39	Call	Bond Future	1335	1	1	1	0.00
21/07/2022	2044 On 03-November-22	11.41	Call	Bond Future	1384	1	1	1	0.00
21/07/2022	2044 On 03-November-22	10.60	Call	Bond Future	248	0	0	0	1,600.00
21/07/2022	2044 On 03-November-22	11.30	Call	Bond Future	1129	1	1	1	1,600.00
21/07/2022	2044 On 03-November-22	11.30	Put	Bond Future	3912	5	4	5	0.00
21/07/2022	2044 On 03-November-22	10.60	Put	Bond Future	7906	10	8	10	0.00
21/07/2022	2044 On 03-November-22	11.41	Put	Bond Future	3443	5	3	5	0.00
21/07/2022	2044 On 03-November-22	11.40	Put	Bond Future	3484	5	3	5	0.00
21/07/2022	2044 On 03-November-22	11.39	Put	Bond Future	3525	5	4	5	0.00
21/07/2022	2044 On 02-February-23			Bond Future	11.87	74.3183	76.2187	74.3183	29,403.00
21/07/2022	2044 On 02-February-23	11.16	Call	Bond Future	1402	1	1	1	0.00
21/07/2022	2044 On 02-February-23	11.15	Call	Bond Future	1385	1	1	1	0.00
21/07/2022	2044 On 02-February-23	11.14	Call	Bond Future	1367	1	1	1	0.00
21/07/2022	2044 On 02-February-23	11.14	Put	Bond Future	6065	7	6	7	0.00
21/07/2022	2044 On 02-February-23	11.15	Put	Bond Future	6015	7	6	7	0.00
21/07/2022	2044 On 02-February-23	11.16	Put	Bond Future	5966	7	6	7	0.00
21/07/2022	2044 On 04-May-23			Bond Future	12.00	75.7206	77.6562	75.7206	0.00
21/07/2022	2044 On 04-May-23	11.43	Call	Bond Future	2348	2	2	2	0.00
21/07/2022	2044 On 04-May-23	11.41	Call	Bond Future	2305	2	2	2	0.00
21/07/2022	2044 On 04-May-23	11.42	Call	Bond Future	2326	2	2	2	0.00
21/07/2022	2044 On 04-May-23	11.42	Put	Bond Future	5968	7	6	7	0.00
21/07/2022	2044 On 04-May-23	11.41	Put	Bond Future	6011	7	6	7	0.00
21/07/2022	2044 On 04-May-23	11.43	Put	Bond Future	5924	7	6	7	0.00
21/07/2022	2044 On 03-August-23			Bond Future	12.13	72.8261	74.7992	72.8261	0.00
21/07/2022	2044 On 03-August-23	12.17	Call	Bond Future	4486	4	4	4	0.00
21/07/2022	2044 On 03-August-23	12.16	Call	Bond Future	4455	3	4	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
21/07/2022	2044 On 03-August-23	12.15	Call	Bond Future	4424	3	4	3	0.00
21/07/2022	2044 On 03-August-23	12.15	Put	Bond Future	4326	5	4	5	0.00
21/07/2022	2044 On 03-August-23	12.16	Put	Bond Future	4298	5	4	5	0.00
21/07/2022	2044 On 03-August-23	12.17	Put	Bond Future	4271	5	4	5	0.00
21/07/2022	2046 On 04-August-22			Bond Future	115.78	114.9086	115.7758	114.9086	13,131.00
21/07/2022	2046 On 03-November-22			Bond Future	115.57	114.6938	115.5726	114.6938	9,421.00
21/07/2022	2046 On 02-February-23			Bond Future	117.66	116.7705	117.6638	116.7705	0.00
21/07/2022	2046 On 04-May-23			Bond Future	117.87	116.9573	117.8664	116.9573	0.00
21/07/2022	2046 On 03-August-23			Bond Future	120.20	119.2775	120.2041	119.2775	0.00
21/07/2022	2050 On 04-August-22			Bond Future	116.99	116.9683	116.9860	116.9683	10,704.00
21/07/2022	2050 On 03-November-22			Bond Future	118.78	118.7613	118.7778	118.7613	3,844.00
21/07/2022	2050 On 02-February-23			Bond Future	118.80	118.7894	118.8044	118.7894	0.00
21/07/2022	2050 On 04-May-23			Bond Future	121.07	121.0513	121.0659	121.0513	0.00
21/07/2022	2050 On 03-August-23			Bond Future	121.27	121.2546	121.2685	121.2546	0.00
21/07/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	AL37 On 04-August-22			Index Future	804.17	801.7410	804.1720	801.7410	0.00
21/07/2022	AL37 On 03-November-22			Index Future	816.41	813.9550	816.4120	813.9550	0.00
21/07/2022	AL37 On 02-February-23			Index Future	830.98	828.4860	830.9760	828.4860	0.00
21/07/2022	AL37 On 04-May-23			Index Future	846.59	844.0540	846.5860	844.0540	0.00
21/07/2022	AL37 On 03-August-23			Index Future	863.17	860.5910	863.1680	860.5910	0.00
21/07/2022	AL7T On 04-August-22			Index Future	905.70	895.7150	905.7020	895.7150	0.00
21/07/2022	AL7T On 03-November-22			Index Future	919.49	909.3610	919.4880	909.3610	0.00
21/07/2022	AL7T On 02-February-23			Index Future	935.89	925.5940	935.8910	925.5940	0.00
21/07/2022	AL7T On 04-May-23			Index Future	953.47	942.9880	953.4710	942.9880	0.00
21/07/2022	AL7T On 03-August-23			Index Future	972.15	961.4620	972.1470	961.4620	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
21/07/2022	ALBI On 04-August-22			Index Future	809.53	797.8170	809.5250	797.8170	112.00
21/07/2022	ALBI On 03-November-22			Index Future	821.85	809.9720	821.8470	809.9720	121.00
21/07/2022	ALBI On 02-February-23			Index Future	836.51	824.4310	836.5080	824.4310	0.00
21/07/2022	ALBI On 04-May-23			Index Future	852.22	839.9240	852.2220	839.9240	0.00
21/07/2022	ALBI On 03-August-23			Index Future	868.91	856.3790	868.9140	856.3790	0.00
21/07/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	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
21/07/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	ES33 On 04-August-22			Bond Future	12.35	72.8337	74.1102	72.8337	0.00
21/07/2022	ES33 On 03-November-22			Bond Future	12.58	70.1662	71.4612	70.1662	0.00
21/07/2022	ES33 On 02-February-23			Bond Future	12.79	71.4381	72.7556	71.4381	350.00
21/07/2022	ES33 On 04-May-23			Bond Future	12.98	69.0084	70.3504	69.0084	0.00
21/07/2022	ES33 On 03-August-23			Bond Future	13.18	70.3807	71.7489	70.3807	0.00
21/07/2022	ES42 On 04-August-22			Bond Future	12.66	70.9790	72.5073	70.9790	0.00
21/07/2022	ES42 On 03-November-22			Bond Future	12.87	67.8070	69.3579	67.8070	0.00
21/07/2022	ES42 On 02-February-23			Bond Future	13.05	69.0388	70.6168	69.0388	4,769.00
21/07/2022	ES42 On 04-May-23			Bond Future	13.23	66.0933	67.7007	66.0933	0.00
21/07/2022	ES42 On 03-August-23			Bond Future	13.40	67.4101	69.0490	67.4101	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
21/07/2022	GOVI On 04-August-22			GOVI	798.04	786.4640	798.0410	786.4640	909.00
21/07/2022	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
21/07/2022	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
21/07/2022	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
21/07/2022	GOVI On 04-August-22	819.28	Put	GOVI	212390	33	21	33	0.00
21/07/2022	GOVI On 04-August-22	819.27	Put	GOVI	212290	33	21	33	0.00
21/07/2022	GOVI On 04-August-22	819.26	Put	GOVI	212190	33	21	33	0.00
21/07/2022	GOVI On 03-November-22			GOVI	810.19	798.4460	810.1880	798.4460	0.00
21/07/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
21/07/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
21/07/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
21/07/2022	GOVI On 03-November-22	820.42	Put	GOVI	102320	22	10	22	0.00
21/07/2022	GOVI On 03-November-22	820.41	Put	GOVI	102220	22	10	22	0.00
21/07/2022	GOVI On 03-November-22	820.43	Put	GOVI	102420	22	10	22	0.00
21/07/2022	GOVI On 02-February-23			GOVI	824.64	812.6990	824.6410	812.6990	0.00
21/07/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
21/07/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
21/07/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
21/07/2022	GOVI On 02-February-23	850.82	Put	GOVI	261790	38	26	38	0.00
21/07/2022	GOVI On 02-February-23	850.83	Put	GOVI	261890	38	26	38	0.00
21/07/2022	GOVI On 02-February-23	850.84	Put	GOVI	261990	38	26	38	0.00
21/07/2022	GOVI On 04-May-23			GOVI	840.13	827.9710	840.1320	827.9710	0.00
21/07/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
21/07/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
21/07/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
21/07/2022	GOVI On 04-May-23	852.87	Put	GOVI	127380	25	13	25	0.00
21/07/2022	GOVI On 04-May-23	852.86	Put	GOVI	127280	25	13	25	0.00
21/07/2022	GOVI On 04-May-23	852.88	Put	GOVI	127480	25	13	25	0.00
21/07/2022	GOVI On 03-August-23			GOVI	856.59	844.1920	856.5870	844.1920	0.00
21/07/2022	GOVI On 03-August-23	837.23	Call	GOVI	193570	7	19	7	0.00
21/07/2022	GOVI On 03-August-23	837.21	Call	GOVI	193770	7	19	7	0.00
21/07/2022	GOVI On 03-August-23	837.22	Call	GOVI	193670	7	19	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
21/07/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
21/07/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
21/07/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
21/07/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/07/2022	IGOV On 04-August-22			Index Future	317.98	317.0540	317.9810	317.0540	341.00
21/07/2022	IGOV On 03-November-22			Index Future	322.90	321.9630	322.9000	321.9630	375.00
21/07/2022	IGOV On 02-February-23			Index Future	328.74	327.7880	328.7370	327.7880	0.00
21/07/2022	IGOV On 04-May-23			Index Future	334.99	334.0230	334.9890	334.0230	0.00
21/07/2022	IGOV On 03-August-23			Index Future	341.62	340.6410	341.6240	340.6410	0.00
21/07/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
21/07/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
21/07/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
21/07/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
21/07/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
21/07/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
21/07/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
21/07/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
21/07/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
21/07/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
21/07/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
21/07/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
21/07/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
21/07/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
21/07/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
21/07/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
21/07/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/07/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
21/07/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.74	94.3900	94.2650	94.3900	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
21/07/2022	JBAF On 21-September-22			Jibar Tradeable Future	6.00	94.1250	94.0050	94.1250	0.00
21/07/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.56	93.6200	93.4400	93.6200	0.00
21/07/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.75	93.4500	93.2500	93.4500	0.00
21/07/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.26	92.9150	92.7450	92.9150	68.00
21/07/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.45	92.6600	92.5500	92.6600	0.00
21/07/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.87	92.3000	92.1300	92.3000	0.00
21/07/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.31	91.8550	91.6900	91.8550	0.00
21/07/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.78	91.6150	91.2200	91.6150	75.00
21/07/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.56	91.5250	91.4450	91.5250	172.00
21/07/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.91	91.2550	91.0950	91.2550	0.00
21/07/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.70	91.3600	91.3050	91.3600	0.00
21/07/2022	R023 On 04-August-22			Bond Future	6.95	103.9115	103.8537	103.9115	24,611.00
21/07/2022	R023 On 04-August-22	6.03	Call	Bond Future	0	0	0	0	0.00
21/07/2022	R023 On 04-August-22	6.04	Call	Bond Future	0	0	0	0	0.00
21/07/2022	R023 On 04-August-22	6.05	Call	Bond Future	0	0	0	0	0.00
21/07/2022	R023 On 04-August-22	6.05	Put	Bond Future	491	0	0	0	0.00
21/07/2022	R023 On 04-August-22	6.04	Put	Bond Future	496	0	0	0	0.00
21/07/2022	R023 On 04-August-22	6.03	Put	Bond Future	502	0	1	0	0.00
21/07/2022	R023 On 03-November-22			Bond Future	7.63	101.5597	101.4996	101.5597	3,370.00
21/07/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
21/07/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
21/07/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
21/07/2022	R023 On 03-November-22	6.26	Put	Bond Future	418	0	0	0	0.00
21/07/2022	R023 On 03-November-22	6.25	Put	Bond Future	421	0	0	0	0.00
21/07/2022	R023 On 03-November-22	6.27	Put	Bond Future	415	0	0	0	0.00
21/07/2022	R035 On 04-August-22			Bond Future	11.40	85.6273	87.2783	85.6273	119,532.00
21/07/2022	R035 On 04-August-22	10.53	Call	Bond Future	1	0	0	0	394.00
21/07/2022	R035 On 04-August-22	10.74	Call	Bond Future	6	0	0	0	0.00
21/07/2022	R035 On 04-August-22	11.13	Call	Bond Future	178	0	0	0	0.00
21/07/2022	R035 On 04-August-22	12.18	Call	Bond Future	4357	3	4	3	0.00
21/07/2022	R035 On 04-August-22	9.53	Call	Bond Future	0	0	0	0	394.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2022	R035 On 04-August-22	9.84	Call	Bond Future	0	0	0	0	100.00
21/07/2022	R035 On 04-August-22	10.64	Call	Bond Future	3	0	0	0	0.00
21/07/2022	R035 On 04-August-22	10.72	Call	Bond Future	5	0	0	0	0.00
21/07/2022	R035 On 04-August-22	10.73	Call	Bond Future	6	0	0	0	0.00
21/07/2022	R035 On 04-August-22	10.73	Put	Bond Future	4012	6	4	6	0.00
21/07/2022	R035 On 04-August-22	10.72	Put	Bond Future	4073	6	4	6	0.00
21/07/2022	R035 On 04-August-22	10.64	Put	Bond Future	4568	6	5	6	100.00
21/07/2022	R035 On 04-August-22	9.84	Put	Bond Future	9771	11	10	11	0.00
21/07/2022	R035 On 04-August-22	10.53	Put	Bond Future	5258	7	5	7	0.00
21/07/2022	R035 On 04-August-22	11.13	Put	Bond Future	1757	3	2	3	100.00
21/07/2022	R035 On 04-August-22	9.53	Put	Bond Future	11904	14	12	14	0.00
21/07/2022	R035 On 04-August-22	12.18	Put	Bond Future	10	0	0	0	394.00
21/07/2022	R035 On 04-August-22	10.74	Put	Bond Future	3951	6	4	6	0.00
21/07/2022	R035 On 03-November-22			Bond Future	11.59	82.4308	84.1055	82.4308	8,092.00
21/07/2022	R035 On 03-November-22	11.14	Call	Bond Future	1022	1	1	1	0.00
21/07/2022	R035 On 03-November-22	11.13	Call	Bond Future	1003	1	1	1	0.00
21/07/2022	R035 On 03-November-22	9.82	Call	Bond Future	39	0	0	0	582.00
21/07/2022	R035 On 03-November-22	10.30	Call	Bond Future	160	0	0	0	976.00
21/07/2022	R035 On 03-November-22	11.15	Call	Bond Future	1041	1	1	1	0.00
21/07/2022	R035 On 03-November-22	12.68	Call	Bond Future	6342	5	6	5	0.00
21/07/2022	R035 On 03-November-22	11.05	Call	Bond Future	857	0	1	0	976.00
21/07/2022	R035 On 03-November-22	10.57	Call	Bond Future	313	0	0	0	0.00
21/07/2022	R035 On 03-November-22	10.99	Call	Bond Future	759	0	1	0	0.00
21/07/2022	R035 On 03-November-22	10.99	Put	Bond Future	4229	6	4	6	582.00
21/07/2022	R035 On 03-November-22	10.57	Put	Bond Future	6349	8	6	8	582.00
21/07/2022	R035 On 03-November-22	12.68	Put	Bond Future	495	1	0	1	976.00
21/07/2022	R035 On 03-November-22	11.15	Put	Bond Future	3562	5	4	5	0.00
21/07/2022	R035 On 03-November-22	10.30	Put	Bond Future	7904	9	8	9	0.00
21/07/2022	R035 On 03-November-22	9.82	Put	Bond Future	10934	13	11	13	0.00
21/07/2022	R035 On 03-November-22	11.13	Put	Bond Future	3641	5	4	5	0.00
21/07/2022	R035 On 03-November-22	11.14	Put	Bond Future	3601	5	4	5	0.00
21/07/2022	R035 On 03-November-22	11.05	Put	Bond Future	3969	5	4	5	0.00
21/07/2022	R035 On 02-February-23			Bond Future	11.75	83.9044	85.6079	83.9044	72,176.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2022	R035 On 02-February-23	11.98	Call	Bond Future	3606	3	4	3	0.00
21/07/2022	R035 On 02-February-23	13.22	Call	Bond Future	8316	7	8	7	0.00
21/07/2022	R035 On 02-February-23	11.05	Call	Bond Future	1287	1	1	1	976.00
21/07/2022	R035 On 02-February-23	11.06	Call	Bond Future	1304	1	1	1	0.00
21/07/2022	R035 On 02-February-23	10.86	Call	Bond Future	1006	1	1	1	0.00
21/07/2022	R035 On 02-February-23	10.30	Call	Bond Future	437	0	0	0	976.00
21/07/2022	R035 On 02-February-23	10.64	Call	Bond Future	739	0	1	0	388.00
21/07/2022	R035 On 02-February-23	10.87	Call	Bond Future	1019	1	1	1	0.00
21/07/2022	R035 On 02-February-23	11.94	Call	Bond Future	3477	3	3	3	0.00
21/07/2022	R035 On 02-February-23	10.88	Call	Bond Future	1033	1	1	1	0.00
21/07/2022	R035 On 02-February-23	10.66	Call	Bond Future	761	0	1	0	0.00
21/07/2022	R035 On 02-February-23	10.60	Call	Bond Future	697	0	1	0	0.00
21/07/2022	R035 On 02-February-23	9.85	Call	Bond Future	197	0	0	0	0.00
21/07/2022	R035 On 02-February-23	9.89	Call	Bond Future	213	0	0	0	388.00
21/07/2022	R035 On 02-February-23	9.81	Call	Bond Future	183	0	0	0	582.00
21/07/2022	R035 On 02-February-23	9.81	Put	Bond Future	11959	14	12	14	0.00
21/07/2022	R035 On 02-February-23	9.89	Put	Bond Future	11458	13	11	13	0.00
21/07/2022	R035 On 02-February-23	10.60	Put	Bond Future	7410	9	7	9	0.00
21/07/2022	R035 On 02-February-23	10.64	Put	Bond Future	7206	9	7	9	0.00
21/07/2022	R035 On 02-February-23	10.66	Put	Bond Future	7105	9	7	9	582.00
21/07/2022	R035 On 02-February-23	10.30	Put	Bond Future	9027	11	9	11	0.00
21/07/2022	R035 On 02-February-23	10.88	Put	Bond Future	6044	7	6	7	0.00
21/07/2022	R035 On 02-February-23	13.22	Put	Bond Future	770	1	1	1	976.00
21/07/2022	R035 On 02-February-23	10.87	Put	Bond Future	6090	7	6	7	0.00
21/07/2022	R035 On 02-February-23	9.85	Put	Bond Future	11707	13	12	13	0.00
21/07/2022	R035 On 02-February-23	10.86	Put	Bond Future	6137	7	6	7	0.00
21/07/2022	R035 On 02-February-23	11.06	Put	Bond Future	5245	7	5	7	582.00
21/07/2022	R035 On 02-February-23	11.05	Put	Bond Future	5288	7	5	7	0.00
21/07/2022	R035 On 02-February-23	11.98	Put	Bond Future	2362	3	2	3	388.00
21/07/2022	R035 On 02-February-23	11.94	Put	Bond Future	2449	3	2	3	0.00
21/07/2022	R035 On 04-May-23			Bond Future	11.90	80.9853	82.7202	80.9853	0.00
21/07/2022	R035 On 04-May-23	11.22	Call	Bond Future	1927	1	2	1	0.00
21/07/2022	R035 On 04-May-23	9.85	Call	Bond Future	399	0	0	0	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2022	R035 On 04-May-23	10.42	Call	Bond Future	830	1	1	1	491.00
21/07/2022	R035 On 04-May-23	12.46	Call	Bond Future	5256	4	5	4	0.00
21/07/2022	R035 On 04-May-23	11.17	Call	Bond Future	1839	1	2	1	491.00
21/07/2022	R035 On 04-May-23	11.20	Call	Bond Future	1892	1	2	1	0.00
21/07/2022	R035 On 04-May-23	11.21	Call	Bond Future	1910	1	2	1	0.00
21/07/2022	R035 On 04-May-23	10.60	Call	Bond Future	1022	1	1	1	388.00
21/07/2022	R035 On 04-May-23	13.18	Call	Bond Future	7870	7	8	7	0.00
21/07/2022	R035 On 04-May-23	13.18	Put	Bond Future	1376	2	1	2	491.00
21/07/2022	R035 On 04-May-23	10.60	Put	Bond Future	8495	10	8	10	0.00
21/07/2022	R035 On 04-May-23	12.46	Put	Bond Future	2323	3	2	3	388.00
21/07/2022	R035 On 04-May-23	11.22	Put	Bond Future	5724	7	6	7	0.00
21/07/2022	R035 On 04-May-23	10.42	Put	Bond Future	9412	11	9	11	0.00
21/07/2022	R035 On 04-May-23	9.85	Put	Bond Future	12623	14	13	14	0.00
21/07/2022	R035 On 04-May-23	11.17	Put	Bond Future	5924	7	6	7	0.00
21/07/2022	R035 On 04-May-23	11.20	Put	Bond Future	5804	7	6	7	0.00
21/07/2022	R035 On 04-May-23	11.21	Put	Bond Future	5764	7	6	7	0.00
21/07/2022	R035 On 03-August-23			Bond Future	12.05	82.5774	84.3459	82.5774	0.00
21/07/2022	R035 On 03-August-23	11.98	Call	Bond Future	3727	3	4	3	0.00
21/07/2022	R035 On 03-August-23	11.99	Call	Bond Future	3754	3	4	3	0.00
21/07/2022	R035 On 03-August-23	12.00	Call	Bond Future	3781	3	4	3	0.00
21/07/2022	R035 On 03-August-23	12.00	Put	Bond Future	4030	5	4	5	0.00
21/07/2022	R035 On 03-August-23	11.99	Put	Bond Future	4056	5	4	5	0.00
21/07/2022	R035 On 03-August-23	11.98	Put	Bond Future	4083	5	4	5	0.00
21/07/2022	R186 On 04-August-22			Bond Future	9.33	105.1938	105.5145	105.1938	88,221.00
21/07/2022	R186 On 04-August-22	6.96	Call	Bond Future	0	0	0	0	3,541.00
21/07/2022	R186 On 04-August-22	8.13	Call	Bond Future	0	0	0	0	0.00
21/07/2022	R186 On 04-August-22	8.14	Call	Bond Future	0	0	0	0	0.00
21/07/2022	R186 On 04-August-22	9.78	Call	Bond Future	1647	1	2	1	0.00
21/07/2022	R186 On 04-August-22	7.96	Call	Bond Future	0	0	0	0	3,541.00
21/07/2022	R186 On 04-August-22	8.15	Call	Bond Future	0	0	0	0	0.00
21/07/2022	R186 On 04-August-22	8.15	Put	Bond Future	4385	5	4	5	0.00
21/07/2022	R186 On 04-August-22	9.78	Put	Bond Future	50	0	0	0	3,541.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2022	R186 On 04-August-22	8.14	Put	Bond Future	4423	5	4	5	0.00
21/07/2022	R186 On 04-August-22	8.13	Put	Bond Future	4461	5	4	5	0.00
21/07/2022	R186 On 04-August-22	6.96	Put	Bond Future	9029	9	9	9	0.00
21/07/2022	R186 On 04-August-22	7.96	Put	Bond Future	5110	5	5	5	0.00
21/07/2022	R186 On 03-November-22			Bond Future	9.57	106.7806	107.1046	106.7806	30,594.00
21/07/2022	R186 On 03-November-22	8.55	Call	Bond Future	241	0	0	0	0.00
21/07/2022	R186 On 03-November-22	8.91	Call	Bond Future	447	0	0	0	0.00
21/07/2022	R186 On 03-November-22	8.23	Call	Bond Future	140	0	0	0	4,310.00
21/07/2022	R186 On 03-November-22	8.53	Call	Bond Future	233	0	0	0	0.00
21/07/2022	R186 On 03-November-22	8.54	Call	Bond Future	237	0	0	0	0.00
21/07/2022	R186 On 03-November-22	8.54	Put	Bond Future	3814	4	4	4	0.00
21/07/2022	R186 On 03-November-22	8.53	Put	Bond Future	3846	4	4	4	0.00
21/07/2022	R186 On 03-November-22	8.91	Put	Bond Future	2720	3	3	3	4,310.00
21/07/2022	R186 On 03-November-22	8.23	Put	Bond Future	4826	5	5	5	0.00
21/07/2022	R186 On 03-November-22	8.55	Put	Bond Future	3783	4	4	4	0.00
21/07/2022	R186 On 02-February-23			Bond Future	9.75	103.3911	103.7196	103.3911	0.00
21/07/2022	R186 On 02-February-23	8.34	Call	Bond Future	310	0	0	0	0.00
21/07/2022	R186 On 02-February-23	8.33	Call	Bond Future	307	0	0	0	0.00
21/07/2022	R186 On 02-February-23	8.32	Call	Bond Future	303	0	0	0	0.00
21/07/2022	R186 On 02-February-23	8.32	Put	Bond Future	5033	5	5	5	0.00
21/07/2022	R186 On 02-February-23	8.33	Put	Bond Future	5003	5	5	5	0.00
21/07/2022	R186 On 02-February-23	8.34	Put	Bond Future	4973	5	5	5	0.00
21/07/2022	R186 On 04-May-23			Bond Future	9.93	105.3395	105.6734	105.3395	0.00
21/07/2022	R186 On 04-May-23	8.83	Call	Bond Future	657	1	1	1	0.00
21/07/2022	R186 On 04-May-23	8.82	Call	Bond Future	650	1	1	1	0.00
21/07/2022	R186 On 04-May-23	8.84	Call	Bond Future	663	1	1	1	0.00
21/07/2022	R186 On 04-May-23	8.83	Put	Bond Future	4050	4	4	4	0.00
21/07/2022	R186 On 04-May-23	8.82	Put	Bond Future	4075	4	4	4	0.00
21/07/2022	R186 On 04-May-23	8.84	Put	Bond Future	4025	4	4	4	0.00
21/07/2022	R186 On 03-August-23			Bond Future	10.11	102.1066	102.4465	102.1066	0.00
21/07/2022	R186 On 03-August-23	9.75	Call	Bond Future	1571	1	2	1	0.00
21/07/2022	R186 On 03-August-23	9.73	Call	Bond Future	1545	1	2	1	0.00
21/07/2022	R186 On 03-August-23	9.74	Call	Bond Future	1558	1	2	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
21/07/2022	R186 On 03-August-23	9.74	Put	Bond Future	2603	3	3	3	0.00
21/07/2022	R186 On 03-August-23	9.73	Put	Bond Future	2619	3	3	3	0.00
21/07/2022	R186 On 03-August-23	9.75	Put	Bond Future	2588	3	3	3	0.00
21/07/2022	R197 On 04-August-22			Bond Future	331.32	331.1464	331.3196	331.1464	594.00
21/07/2022	R197 On 03-November-22			Bond Future	336.39	336.2226	336.3939	336.2226	221.00
21/07/2022	R197 On 02-February-23			Bond Future	333.66	333.4930	333.6626	333.4930	0.00
21/07/2022	R197 On 04-May-23			Bond Future	340.02	339.8450	340.0156	339.8450	0.00
21/07/2022	R197 On 03-August-23			Bond Future	337.63	337.4636	337.6339	337.4636	0.00
21/07/2022	R202 On 04-August-22			Bond Future	245.00	244.9672	245.0043	244.9672	6,134.00
21/07/2022	R202 On 03-November-22			Bond Future	248.76	248.7224	248.7568	248.7224	459.00
21/07/2022	R202 On 02-February-23			Bond Future	248.57	248.5413	248.5730	248.5413	440.00
21/07/2022	R202 On 04-May-23			Bond Future	253.30	253.2734	253.3041	253.2734	0.00
21/07/2022	R202 On 03-August-23			Bond Future	253.48	253.4504	253.4792	253.4504	0.00
21/07/2022	R209 On 04-August-22			Bond Future	11.39	65.7070	67.0668	65.7070	21,569.00
21/07/2022	R209 On 04-August-22	10.57	Call	Bond Future	1	0	0	0	0.00
21/07/2022	R209 On 04-August-22	10.59	Call	Bond Future	2	0	0	0	0.00
21/07/2022	R209 On 04-August-22	10.58	Call	Bond Future	1	0	0	0	0.00
21/07/2022	R209 On 04-August-22	10.58	Put	Bond Future	4276	6	4	6	0.00
21/07/2022	R209 On 04-August-22	10.57	Put	Bond Future	4332	6	4	6	0.00
21/07/2022	R209 On 04-August-22	10.59	Put	Bond Future	4221	6	4	6	0.00
21/07/2022	R209 On 03-November-22			Bond Future	11.56	63.5529	64.9323	63.5529	6,739.00
21/07/2022	R209 On 03-November-22	11.02	Call	Bond Future	737	0	1	0	0.00
21/07/2022	R209 On 03-November-22	11.50	Call	Bond Future	1690	1	2	1	0.00
21/07/2022	R209 On 03-November-22	10.00	Call	Bond Future	64	0	0	0	3,500.00
21/07/2022	R209 On 03-November-22	10.50	Call	Bond Future	244	0	0	0	0.00
21/07/2022	R209 On 03-November-22	11.00	Call	Bond Future	707	0	1	0	0.00
21/07/2022	R209 On 03-November-22	11.01	Call	Bond Future	722	0	1	0	0.00
21/07/2022	R209 On 03-November-22	12.00	Call	Bond Future	3161	2	3	2	0.00
21/07/2022	R209 On 03-November-22	11.03	Call	Bond Future	752	0	1	0	0.00
21/07/2022	R209 On 03-November-22	9.25	Call	Bond Future	5	0	0	0	6,000.00
21/07/2022	R209 On 03-November-22	9.50	Call	Bond Future	12	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2022	R209 On 03-November-22	9.50	Put	Bond Future	11397	13	11	13	0.00
21/07/2022	R209 On 03-November-22	9.25	Put	Bond Future	12959	14	13	14	0.00
21/07/2022	R209 On 03-November-22	11.03	Put	Bond Future	3428	4	3	4	0.00
21/07/2022	R209 On 03-November-22	10.50	Put	Bond Future	5771	7	6	7	0.00
21/07/2022	R209 On 03-November-22	12.00	Put	Bond Future	1027	2	1	2	3,500.00
21/07/2022	R209 On 03-November-22	11.01	Put	Bond Future	3502	5	4	5	0.00
21/07/2022	R209 On 03-November-22	11.00	Put	Bond Future	3540	5	4	5	7,000.00
21/07/2022	R209 On 03-November-22	10.00	Put	Bond Future	8438	10	8	10	6,000.00
21/07/2022	R209 On 03-November-22	11.50	Put	Bond Future	1973	3	2	3	0.00
21/07/2022	R209 On 03-November-22	11.02	Put	Bond Future	3465	5	3	5	0.00
21/07/2022	R209 On 02-February-23			Bond Future	11.70	64.6902	66.0933	64.6902	2,066.00
21/07/2022	R209 On 02-February-23	10.80	Call	Bond Future	863	1	1	1	0.00
21/07/2022	R209 On 02-February-23	10.78	Call	Bond Future	839	1	1	1	0.00
21/07/2022	R209 On 02-February-23	10.79	Call	Bond Future	851	1	1	1	0.00
21/07/2022	R209 On 02-February-23	10.80	Put	Bond Future	5428	7	5	7	0.00
21/07/2022	R209 On 02-February-23	10.78	Put	Bond Future	5512	7	6	7	0.00
21/07/2022	R209 On 02-February-23	10.79	Put	Bond Future	5470	7	5	7	0.00
21/07/2022	R209 On 04-May-23			Bond Future	11.83	62.7584	64.1873	62.7584	0.00
21/07/2022	R209 On 04-May-23	11.11	Call	Bond Future	1612	1	2	1	0.00
21/07/2022	R209 On 04-May-23	11.09	Call	Bond Future	1581	1	2	1	0.00
21/07/2022	R209 On 04-May-23	11.10	Call	Bond Future	1596	1	2	1	0.00
21/07/2022	R209 On 04-May-23	11.10	Put	Bond Future	5219	6	5	6	0.00
21/07/2022	R209 On 04-May-23	11.09	Put	Bond Future	5255	6	5	6	0.00
21/07/2022	R209 On 04-May-23	11.11	Put	Bond Future	5183	6	5	6	0.00
21/07/2022	R209 On 03-August-23			Bond Future	11.96	63.9926	65.4493	63.9926	0.00
21/07/2022	R209 On 03-August-23	11.95	Call	Bond Future	3387	3	3	3	0.00
21/07/2022	R209 On 03-August-23	11.93	Call	Bond Future	3339	3	3	3	0.00
21/07/2022	R209 On 03-August-23	11.94	Call	Bond Future	3363	3	3	3	0.00
21/07/2022	R209 On 03-August-23	11.95	Put	Bond Future	3433	4	3	4	0.00
21/07/2022	R209 On 03-August-23	11.93	Put	Bond Future	3479	4	3	4	0.00
21/07/2022	R209 On 03-August-23	11.94	Put	Bond Future	3456	4	3	4	0.00
21/07/2022	R210 On 04-August-22			Bond Future	224.73	224.0092	224.7348	224.0092	512.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2022	R210 On 03-November-22			Bond Future	225.18	224.4472	225.1809	224.4472	556.00
21/07/2022	R210 On 02-February-23			Bond Future	229.25	228.5103	229.2544	228.5103	300.00
21/07/2022	R210 On 04-May-23			Bond Future	230.53	229.7731	230.5293	229.7731	0.00
21/07/2022	R210 On 03-August-23			Bond Future	235.10	234.3301	235.1001	234.3301	0.00
21/07/2022	R213 On 04-August-22			Bond Future	11.06	79.9993	81.0061	79.9993	33,034.00
21/07/2022	R213 On 04-August-22	9.90	Call	Bond Future	0	0	0	0	0.00
21/07/2022	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
21/07/2022	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
21/07/2022	R213 On 04-August-22	9.90	Put	Bond Future	5606	7	6	7	0.00
21/07/2022	R213 On 04-August-22	9.88	Put	Bond Future	5708	7	6	7	0.00
21/07/2022	R213 On 04-August-22	9.89	Put	Bond Future	5657	7	6	7	0.00
21/07/2022	R213 On 03-November-22			Bond Future	11.26	77.6661	78.6869	77.6661	98.00
21/07/2022	R213 On 03-November-22	10.40	Call	Bond Future	414	0	0	0	0.00
21/07/2022	R213 On 03-November-22	9.98	Call	Bond Future	181	0	0	0	0.00
21/07/2022	R213 On 03-November-22	10.19	Call	Bond Future	278	0	0	0	0.00
21/07/2022	R213 On 03-November-22	9.84	Call	Bond Future	135	0	0	0	0.00
21/07/2022	R213 On 03-November-22	9.13	Call	Bond Future	20	0	0	0	200.00
21/07/2022	R213 On 03-November-22	10.39	Call	Bond Future	407	0	0	0	0.00
21/07/2022	R213 On 03-November-22	10.37	Call	Bond Future	392	0	0	0	0.00
21/07/2022	R213 On 03-November-22	9.19	Call	Bond Future	24	0	0	0	476.00
21/07/2022	R213 On 03-November-22	10.38	Call	Bond Future	399	0	0	0	0.00
21/07/2022	R213 On 03-November-22	10.38	Put	Bond Future	4508	5	5	5	0.00
21/07/2022	R213 On 03-November-22	9.19	Put	Bond Future	10117	11	10	11	0.00
21/07/2022	R213 On 03-November-22	10.37	Put	Bond Future	4549	5	5	5	200.00
21/07/2022	R213 On 03-November-22	10.39	Put	Bond Future	4468	5	4	5	0.00
21/07/2022	R213 On 03-November-22	9.13	Put	Bond Future	10430	11	10	11	0.00
21/07/2022	R213 On 03-November-22	9.84	Put	Bond Future	6892	8	7	8	476.00
21/07/2022	R213 On 03-November-22	10.19	Put	Bond Future	5307	6	5	6	476.00
21/07/2022	R213 On 03-November-22	9.98	Put	Bond Future	6242	7	6	7	200.00
21/07/2022	R213 On 03-November-22	10.40	Put	Bond Future	4427	5	4	5	0.00
21/07/2022	R213 On 02-February-23			Bond Future	11.44	79.0542	80.0922	79.0542	0.00
21/07/2022	R213 On 02-February-23	10.43	Call	Bond Future	739	1	1	1	912.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2022	R213 On 02-February-23	10.22	Call	Bond Future	566	0	1	0	0.00
21/07/2022	R213 On 02-February-23	9.16	Call	Bond Future	102	0	0	0	476.00
21/07/2022	R213 On 02-February-23	10.21	Call	Bond Future	559	0	1	0	0.00
21/07/2022	R213 On 02-February-23	12.20	Call	Bond Future	4351	4	4	4	0.00
21/07/2022	R213 On 02-February-23	10.23	Call	Bond Future	574	0	1	0	0.00
21/07/2022	R213 On 02-February-23	10.35	Call	Bond Future	669	0	1	0	0.00
21/07/2022	R213 On 02-February-23	10.01	Call	Bond Future	428	0	0	0	0.00
21/07/2022	R213 On 02-February-23	10.35	Put	Bond Future	5648	6	6	6	476.00
21/07/2022	R213 On 02-February-23	12.20	Put	Bond Future	1133	1	1	1	912.00
21/07/2022	R213 On 02-February-23	10.22	Put	Bond Future	6164	7	6	7	0.00
21/07/2022	R213 On 02-February-23	10.43	Put	Bond Future	5340	6	5	6	0.00
21/07/2022	R213 On 02-February-23	10.21	Put	Bond Future	6205	7	6	7	0.00
21/07/2022	R213 On 02-February-23	9.16	Put	Bond Future	10973	12	11	12	0.00
21/07/2022	R213 On 02-February-23	10.01	Put	Bond Future	7038	8	7	8	476.00
21/07/2022	R213 On 02-February-23	10.23	Put	Bond Future	6124	7	6	7	0.00
21/07/2022	R213 On 04-May-23			Bond Future	11.61	76.9938	78.0508	76.9938	0.00
21/07/2022	R213 On 04-May-23	10.74	Call	Bond Future	1263	1	1	1	0.00
21/07/2022	R213 On 04-May-23	10.73	Call	Bond Future	1251	1	1	1	0.00
21/07/2022	R213 On 04-May-23	10.75	Call	Bond Future	1275	1	1	1	0.00
21/07/2022	R213 On 04-May-23	10.75	Put	Bond Future	5049	6	5	6	0.00
21/07/2022	R213 On 04-May-23	10.73	Put	Bond Future	5116	6	5	6	0.00
21/07/2022	R213 On 04-May-23	10.74	Put	Bond Future	5082	6	5	6	0.00
21/07/2022	R213 On 03-August-23			Bond Future	11.77	78.5065	79.5838	78.5065	0.00
21/07/2022	R213 On 03-August-23	11.62	Call	Bond Future	2715	2	3	2	0.00
21/07/2022	R213 On 03-August-23	11.61	Call	Bond Future	2695	2	3	2	0.00
21/07/2022	R213 On 03-August-23	11.63	Call	Bond Future	2736	2	3	2	0.00
21/07/2022	R213 On 03-August-23	11.62	Put	Bond Future	3347	4	3	4	0.00
21/07/2022	R213 On 03-August-23	11.61	Put	Bond Future	3368	4	3	4	0.00
21/07/2022	R213 On 03-August-23	11.63	Put	Bond Future	3325	4	3	4	0.00
21/07/2022	R214 On 04-August-22			Bond Future	11.50	63.3433	64.8320	63.3433	75,290.00
21/07/2022	R214 On 04-August-22	10.97	Call	Bond Future	19	0	0	0	0.00
21/07/2022	R214 On 04-August-22	10.98	Call	Bond Future	20	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2022	R214 On 04-August-22	10.99	Call	Bond Future	22	0	0	0	0.00
21/07/2022	R214 On 04-August-22	10.98	Put	Bond Future	2870	4	3	4	0.00
21/07/2022	R214 On 04-August-22	10.99	Put	Bond Future	2815	4	3	4	0.00
21/07/2022	R214 On 04-August-22	10.97	Put	Bond Future	2925	4	3	4	0.00
21/07/2022	R214 On 03-November-22			Bond Future	11.66	61.0117	62.5220	61.0117	2,416.00
21/07/2022	R214 On 03-November-22	11.35	Call	Bond Future	1194	1	1	1	0.00
21/07/2022	R214 On 03-November-22	11.36	Call	Bond Future	1214	1	1	1	0.00
21/07/2022	R214 On 03-November-22	11.34	Call	Bond Future	1173	1	1	1	0.00
21/07/2022	R214 On 03-November-22	11.36	Put	Bond Future	2787	4	3	4	0.00
21/07/2022	R214 On 03-November-22	11.35	Put	Bond Future	2819	4	3	4	0.00
21/07/2022	R214 On 03-November-22	11.34	Put	Bond Future	2853	4	3	4	0.00
21/07/2022	R214 On 02-February-23			Bond Future	11.80	62.1025	63.6389	62.1025	65,489.00
21/07/2022	R214 On 02-February-23	11.09	Call	Bond Future	1155	1	1	1	0.00
21/07/2022	R214 On 02-February-23	11.07	Call	Bond Future	1126	1	1	1	0.00
21/07/2022	R214 On 02-February-23	11.08	Call	Bond Future	1140	1	1	1	0.00
21/07/2022	R214 On 02-February-23	11.08	Put	Bond Future	4926	6	5	6	0.00
21/07/2022	R214 On 02-February-23	11.07	Put	Bond Future	4967	6	5	6	0.00
21/07/2022	R214 On 02-February-23	11.09	Put	Bond Future	4885	6	5	6	0.00
21/07/2022	R214 On 04-May-23			Bond Future	11.92	59.9768	61.5416	59.9768	0.00
21/07/2022	R214 On 04-May-23	11.38	Call	Bond Future	2018	1	2	1	0.00
21/07/2022	R214 On 04-May-23	11.36	Call	Bond Future	1978	1	2	1	0.00
21/07/2022	R214 On 04-May-23	11.37	Call	Bond Future	1998	1	2	1	0.00
21/07/2022	R214 On 04-May-23	11.37	Put	Bond Future	4816	6	5	6	0.00
21/07/2022	R214 On 04-May-23	11.36	Put	Bond Future	4849	6	5	6	0.00
21/07/2022	R214 On 04-May-23	11.38	Put	Bond Future	4782	6	5	6	0.00
21/07/2022	R214 On 03-August-23			Bond Future	12.03	61.1558	62.7510	61.1558	0.00
21/07/2022	R214 On 03-August-23	12.16	Call	Bond Future	3902	3	4	3	0.00
21/07/2022	R214 On 03-August-23	12.14	Call	Bond Future	3849	3	4	3	0.00
21/07/2022	R214 On 03-August-23	12.15	Call	Bond Future	3876	3	4	3	0.00
21/07/2022	R214 On 03-August-23	12.15	Put	Bond Future	3315	4	3	4	0.00
21/07/2022	R214 On 03-August-23	12.14	Put	Bond Future	3336	4	3	4	0.00
21/07/2022	R214 On 03-August-23	12.16	Put	Bond Future	3293	4	3	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
21/07/2022	R248 On 04-August-22			Bond Future	11.53	79.2204	81.1339	79.2204	113,866.00
21/07/2022	R248 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	0.00
21/07/2022	R248 On 04-August-22	10.30	Call	Bond Future	0	0	0	0	1,200.00
21/07/2022	R248 On 04-August-22	10.40	Call	Bond Future	0	0	0	0	0.00
21/07/2022	R248 On 04-August-22	10.90	Call	Bond Future	10	0	0	0	1,700.00
21/07/2022	R248 On 04-August-22	11.00	Call	Bond Future	22	0	0	0	1,200.00
21/07/2022	R248 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	1,700.00
21/07/2022	R248 On 04-August-22	10.99	Call	Bond Future	20	0	0	0	0.00
21/07/2022	R248 On 04-August-22	10.98	Call	Bond Future	19	0	0	0	0.00
21/07/2022	R248 On 04-August-22	10.98	Put	Bond Future	3761	6	4	6	0.00
21/07/2022	R248 On 04-August-22	10.99	Put	Bond Future	3692	6	4	6	0.00
21/07/2022	R248 On 04-August-22	10.40	Put	Bond Future	8054	10	8	10	0.00
21/07/2022	R248 On 04-August-22	11.00	Put	Bond Future	3622	6	4	6	50.00
21/07/2022	R248 On 04-August-22	10.90	Put	Bond Future	4324	6	4	6	0.00
21/07/2022	R248 On 04-August-22	10.30	Put	Bond Future	8838	11	9	11	0.00
21/07/2022	R248 On 04-August-22	9.70	Put	Bond Future	13808	16	14	16	0.00
21/07/2022	R248 On 04-August-22	10.20	Put	Bond Future	9633	12	10	12	0.00
21/07/2022	R248 On 03-November-22			Bond Future	11.69	75.9905	77.9318	75.9905	227,371.00
21/07/2022	R248 On 03-November-22	11.90	Call	Bond Future	3172	2	3	2	1,650.00
21/07/2022	R248 On 03-November-22	11.30	Call	Bond Future	1285	1	1	1	0.00
21/07/2022	R248 On 03-November-22	11.31	Call	Bond Future	1309	1	1	1	0.00
21/07/2022	R248 On 03-November-22	11.32	Call	Bond Future	1333	1	1	1	0.00
21/07/2022	R248 On 03-November-22	11.20	Call	Bond Future	1061	1	1	1	1,650.00
21/07/2022	R248 On 03-November-22	11.20	Put	Bond Future	4282	6	4	6	0.00
21/07/2022	R248 On 03-November-22	11.30	Put	Bond Future	3823	5	4	5	0.00
21/07/2022	R248 On 03-November-22	11.31	Put	Bond Future	3780	5	4	5	0.00
21/07/2022	R248 On 03-November-22	11.32	Put	Bond Future	3736	5	4	5	0.00
21/07/2022	R248 On 03-November-22	11.90	Put	Bond Future	1828	3	2	3	0.00
21/07/2022	R248 On 02-February-23			Bond Future	11.82	77.3492	79.3240	77.3492	0.00
21/07/2022	R248 On 02-February-23	11.06	Call	Bond Future	1306	1	1	1	0.00
21/07/2022	R248 On 02-February-23	11.07	Call	Bond Future	1323	1	1	1	0.00
21/07/2022	R248 On 02-February-23	11.08	Call	Bond Future	1341	1	1	1	0.00
21/07/2022	R248 On 02-February-23	11.08	Put	Bond Future	6253	8	6	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
21/07/2022	R248 On 02-February-23	11.07	Put	Bond Future	6305	8	6	8	0.00
21/07/2022	R248 On 02-February-23	11.06	Put	Bond Future	6358	8	6	8	0.00
21/07/2022	R248 On 04-May-23			Bond Future	11.95	74.3702	76.3816	74.3702	0.00
21/07/2022	R248 On 04-May-23	11.33	Call	Bond Future	2275	2	2	2	0.00
21/07/2022	R248 On 04-May-23	11.34	Call	Bond Future	2297	2	2	2	0.00
21/07/2022	R248 On 04-May-23	11.35	Call	Bond Future	2319	2	2	2	0.00
21/07/2022	R248 On 04-May-23	11.35	Put	Bond Future	6146	7	6	7	0.00
21/07/2022	R248 On 04-May-23	11.34	Put	Bond Future	6192	8	6	8	0.00
21/07/2022	R248 On 04-May-23	11.33	Put	Bond Future	6237	8	6	8	0.00
21/07/2022	R248 On 03-August-23			Bond Future	12.07	75.8326	77.8830	75.8326	0.00
21/07/2022	R248 On 03-August-23	12.09	Call	Bond Future	4488	3	4	3	0.00
21/07/2022	R248 On 03-August-23	12.10	Call	Bond Future	4519	4	5	4	0.00
21/07/2022	R248 On 03-August-23	12.11	Call	Bond Future	4551	4	5	4	0.00
21/07/2022	R248 On 03-August-23	12.11	Put	Bond Future	4282	5	4	5	0.00
21/07/2022	R248 On 03-August-23	12.10	Put	Bond Future	4310	5	4	5	0.00
21/07/2022	R248 On 03-August-23	12.09	Put	Bond Future	4338	5	4	5	0.00