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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2022	2025 On 04-August-22			Bond Future	162.28	161.7328	162.2835	161.7328	11,186.00
13/07/2022	2025 On 03-November-22			Bond Future	164.79	164.2360	164.7881	164.2360	0.00
13/07/2022	2025 On 02-February-23			Bond Future	165.96	165.4005	165.9573	165.4005	0.00
13/07/2022	2025 On 04-May-23			Bond Future	169.06	168.4933	169.0572	168.4933	0.00
13/07/2022	2025 On 03-August-23			Bond Future	170.74	170.1662	170.7369	170.1662	0.00
13/07/2022	2029 On 04-August-22			Bond Future	119.38	118.8169	119.3787	118.8169	2,742.00
13/07/2022	2029 On 03-November-22			Bond Future	119.97	119.4071	119.9724	119.4071	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
13/07/2022	2029 On 02-February-23			Bond Future	122.05	121.4802	122.0521	121.4802	0.00
13/07/2022	2029 On 04-May-23			Bond Future	123.04	122.4644	123.0440	122.4644	0.00
13/07/2022	2029 On 03-August-23			Bond Future	125.54	124.9483	125.5372	124.9483	0.00
13/07/2022	2030 On 04-August-22			Bond Future	10.84	85.4761	10.8423	85.4761	90,425.00
13/07/2022	2030 On 04-August-22	8.30	Call	Bond Future	0	0	0	0	800.00
13/07/2022	2030 On 04-August-22	9.05	Call	Bond Future	0	0	0	0	800.00
13/07/2022	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
13/07/2022	2030 On 04-August-22	9.55	Call	Bond Future	0	0	0	0	0.00
13/07/2022	2030 On 04-August-22	9.56	Call	Bond Future	0	0	0	0	0.00
13/07/2022	2030 On 04-August-22	10.95	Call	Bond Future	984	1	984	1	0.00
13/07/2022	2030 On 04-August-22	10.95	Put	Bond Future	495	1	495	1	800.00
13/07/2022	2030 On 04-August-22	9.56	Put	Bond Future	6109	7	6109	7	0.00
13/07/2022	2030 On 04-August-22	9.55	Put	Bond Future	6159	7	6159	7	0.00
13/07/2022	2030 On 04-August-22	9.54	Put	Bond Future	6209	7	6209	7	0.00
13/07/2022	2030 On 04-August-22	9.05	Put	Bond Future	8693	9	8693	9	0.00
13/07/2022	2030 On 04-August-22	8.30	Put	Bond Future	12661	13	12661	13	0.00
13/07/2022	2030 On 03-November-22			Bond Future	11.05	86.7789	11.0543	86.7789	18,969.00
13/07/2022	2030 On 03-November-22	10.20	Call	Bond Future	437	0	437	0	500.00
13/07/2022	2030 On 03-November-22	11.57	Call	Bond Future	3144	3	3144	3	0.00
13/07/2022	2030 On 03-November-22	10.08	Call	Bond Future	355	0	355	0	0.00
13/07/2022	2030 On 03-November-22	10.09	Call	Bond Future	362	0	362	0	0.00
13/07/2022	2030 On 03-November-22	9.70	Call	Bond Future	176	0	176	0	500.00
13/07/2022	2030 On 03-November-22	10.10	Call	Bond Future	368	0	368	0	0.00
13/07/2022	2030 On 03-November-22	10.10	Put	Bond Future	4713	5	4713	5	0.00
13/07/2022	2030 On 03-November-22	10.20	Put	Bond Future	4314	5	4314	5	0.00
13/07/2022	2030 On 03-November-22	9.70	Put	Bond Future	6427	7	6427	7	0.00
13/07/2022	2030 On 03-November-22	10.09	Put	Bond Future	4754	5	4754	5	0.00
13/07/2022	2030 On 03-November-22	10.08	Put	Bond Future	4795	5	4795	5	0.00
13/07/2022	2030 On 03-November-22	11.57	Put	Bond Future	907	1	907	1	500.00
13/07/2022	2030 On 02-February-23			Bond Future	11.25	84.2597	11.2548	84.2597	2,600.00
13/07/2022	2030 On 02-February-23	11.12	Call	Bond Future	2033	2	2033	2	0.00
13/07/2022	2030 On 02-February-23	11.16	Call	Bond Future	2119	2	2119	2	0.00
13/07/2022	2030 On 02-February-23	10.01	Call	Bond Future	520	0	520	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
13/07/2022	2030 On 02-February-23	9.83	Call	Bond Future	412	0	412	0	400.00
13/07/2022	2030 On 02-February-23	9.94	Call	Bond Future	475	0	475	0	0.00
13/07/2022	2030 On 02-February-23	9.79	Call	Bond Future	391	0	391	0	0.00
13/07/2022	2030 On 02-February-23	8.81	Call	Bond Future	84	0	84	0	102.00
13/07/2022	2030 On 02-February-23	9.08	Call	Bond Future	138	0	138	0	400.00
13/07/2022	2030 On 02-February-23	11.35	Call	Bond Future	2555	2	2555	2	5,000.00
13/07/2022	2030 On 02-February-23	9.99	Call	Bond Future	507	0	507	0	0.00
13/07/2022	2030 On 02-February-23	10.00	Call	Bond Future	513	0	513	0	0.00
13/07/2022	2030 On 02-February-23	9.80	Call	Bond Future	396	0	396	0	0.00
13/07/2022	2030 On 02-February-23	9.20	Call	Bond Future	170	0	170	0	0.00
13/07/2022	2030 On 02-February-23	9.04	Call	Bond Future	128	0	128	0	0.00
13/07/2022	2030 On 02-February-23	9.66	Call	Bond Future	328	0	328	0	0.00
13/07/2022	2030 On 02-February-23	9.66	Put	Bond Future	7492	8	7492	8	102.00
13/07/2022	2030 On 02-February-23	8.81	Put	Bond Future	11381	12	11381	12	0.00
13/07/2022	2030 On 02-February-23	9.04	Put	Bond Future	10284	11	10284	11	0.00
13/07/2022	2030 On 02-February-23	9.08	Put	Bond Future	10097	10	10097	10	0.00
13/07/2022	2030 On 02-February-23	9.20	Put	Bond Future	9542	10	9542	10	0.00
13/07/2022	2030 On 02-February-23	9.94	Put	Bond Future	6328	7	6328	7	102.00
13/07/2022	2030 On 02-February-23	10.01	Put	Bond Future	6048	6	6048	6	0.00
13/07/2022	2030 On 02-February-23	11.35	Put	Bond Future	2150	2	2150	2	0.00
13/07/2022	2030 On 02-February-23	11.16	Put	Bond Future	2524	3	2524	3	400.00
13/07/2022	2030 On 02-February-23	9.79	Put	Bond Future	6943	7	6943	7	0.00
13/07/2022	2030 On 02-February-23	9.83	Put	Bond Future	6777	7	6777	7	0.00
13/07/2022	2030 On 02-February-23	9.80	Put	Bond Future	6901	7	6901	7	0.00
13/07/2022	2030 On 02-February-23	9.99	Put	Bond Future	6127	6	6127	6	0.00
13/07/2022	2030 On 02-February-23	10.00	Put	Bond Future	6088	6	6088	6	0.00
13/07/2022	2030 On 02-February-23	11.12	Put	Bond Future	2610	3	2610	3	0.00
13/07/2022	2030 On 04-May-23			Bond Future	11.45	85.8206	11.4466	85.8206	0.00
13/07/2022	2030 On 04-May-23	12.04	Call	Bond Future	4213	4	4213	4	0.00
13/07/2022	2030 On 04-May-23	12.50	Call	Bond Future	5525	5	5525	5	0.00
13/07/2022	2030 On 04-May-23	12.57	Call	Bond Future	5733	0	5733	0	0.00
13/07/2022	2030 On 04-May-23	10.65	Call	Bond Future	1291	0	1291	0	350.00
13/07/2022	2030 On 04-May-23	11.62	Call	Bond Future	3134	3	3134	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
13/07/2022	2030 On 04-May-23	9.58	Call	Bond Future	412	0	412	0	150.00
13/07/2022	2030 On 04-May-23	10.54	Call	Bond Future	1146	1	1146	1	0.00
13/07/2022	2030 On 04-May-23	11.34	Call	Bond Future	2496	2	2496	2	0.00
13/07/2022	2030 On 04-May-23	10.52	Call	Bond Future	1121	1	1121	1	0.00
13/07/2022	2030 On 04-May-23	10.53	Call	Bond Future	1133	1	1133	1	0.00
13/07/2022	2030 On 04-May-23	9.78	Call	Bond Future	517	0	517	0	400.00
13/07/2022	2030 On 04-May-23	10.00	Call	Bond Future	658	0	658	0	1,080.00
13/07/2022	2030 On 04-May-23	10.42	Call	Bond Future	1013	1	1013	1	500.00
13/07/2022	2030 On 04-May-23	9.67	Call	Bond Future	457	0	457	0	500.00
13/07/2022	2030 On 04-May-23	9.03	Call	Bond Future	197	0	197	0	400.00
13/07/2022	2030 On 04-May-23	9.03	Put	Bond Future	10966	11	10966	11	0.00
13/07/2022	2030 On 04-May-23	9.58	Put	Bond Future	8584	9	8584	9	0.00
13/07/2022	2030 On 04-May-23	9.67	Put	Bond Future	8212	8	8212	8	0.00
13/07/2022	2030 On 04-May-23	10.42	Put	Bond Future	5389	6	5389	6	0.00
13/07/2022	2030 On 04-May-23	10.00	Put	Bond Future	6907	7	6907	7	0.00
13/07/2022	2030 On 04-May-23	9.78	Put	Bond Future	7767	8	7767	8	0.00
13/07/2022	2030 On 04-May-23	10.53	Put	Bond Future	5027	5	5027	5	0.00
13/07/2022	2030 On 04-May-23	10.52	Put	Bond Future	5058	5	5058	5	0.00
13/07/2022	2030 On 04-May-23	11.34	Put	Bond Future	2937	3	2937	3	150.00
13/07/2022	2030 On 04-May-23	10.54	Put	Bond Future	4995	5	4995	5	0.00
13/07/2022	2030 On 04-May-23	11.62	Put	Bond Future	2422	2	2422	2	400.00
13/07/2022	2030 On 04-May-23	10.65	Put	Bond Future	4662	0	4662	0	0.00
13/07/2022	2030 On 04-May-23	12.57	Put	Bond Future	1254	0	1254	0	350.00
13/07/2022	2030 On 04-May-23	12.50	Put	Bond Future	1317	1	1317	1	500.00
13/07/2022	2030 On 04-May-23	12.04	Put	Bond Future	1809	2	1809	2	1,080.00
13/07/2022	2030 On 03-August-23			Bond Future	11.62	83.5400	11.6231	83.5400	0.00
13/07/2022	2030 On 03-August-23	11.36	Call	Bond Future	2425	2	2425	2	0.00
13/07/2022	2030 On 03-August-23	12.59	Call	Bond Future	5408	5	5408	5	0.00
13/07/2022	2030 On 03-August-23	12.89	Call	Bond Future	6257	0	6257	0	0.00
13/07/2022	2030 On 03-August-23	11.35	Call	Bond Future	2405	2	2405	2	0.00
13/07/2022	2030 On 03-August-23	10.40	Call	Bond Future	1043	1	1043	1	1,012.00
13/07/2022	2030 On 03-August-23	10.65	Call	Bond Future	1303	0	1303	0	350.00
13/07/2022	2030 On 03-August-23	11.34	Call	Bond Future	2386	2	2386	2	0.00

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13/07/2022	2030 On 03-August-23	11.34	Put	Bond Future	3526	4	3526	4	0.00
13/07/2022	2030 On 03-August-23	10.65	Put	Bond Future	5304	0	5304	0	0.00
13/07/2022	2030 On 03-August-23	11.36	Put	Bond Future	3484	4	3484	4	0.00
13/07/2022	2030 On 03-August-23	12.89	Put	Bond Future	1387	0	1387	0	350.00
13/07/2022	2030 On 03-August-23	12.59	Put	Bond Future	1658	2	1658	2	1,012.00
13/07/2022	2030 On 03-August-23	10.40	Put	Bond Future	6110	6	6110	6	0.00
13/07/2022	2030 On 03-August-23	11.35	Put	Bond Future	3505	4	3505	4	0.00
13/07/2022	2032 On 04-August-22			Bond Future	11.31	84.8768	11.3084	84.8768	93,756.00
13/07/2022	2032 On 04-August-22	11.89	Call	Bond Future	2982	3	2982	3	0.00
13/07/2022	2032 On 04-August-22	10.70	Call	Bond Future	21	0	21	0	0.00
13/07/2022	2032 On 04-August-22	11.00	Call	Bond Future	202	0	202	0	0.00
13/07/2022	2032 On 04-August-22	11.60	Call	Bond Future	1766	2	1766	2	0.00
13/07/2022	2032 On 04-August-22	10.21	Call	Bond Future	0	0	0	0	0.00
13/07/2022	2032 On 04-August-22	10.50	Call	Bond Future	2	0	2	0	900.00
13/07/2022	2032 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	0.00
13/07/2022	2032 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	0.00
13/07/2022	2032 On 04-August-22	9.40	Call	Bond Future	0	0	0	0	0.00
13/07/2022	2032 On 04-August-22	10.22	Call	Bond Future	0	0	0	0	0.00
13/07/2022	2032 On 04-August-22	9.80	Call	Bond Future	0	0	0	0	900.00
13/07/2022	2032 On 04-August-22	9.72	Call	Bond Future	0	0	0	0	800.00
13/07/2022	2032 On 04-August-22	8.97	Call	Bond Future	0	0	0	0	800.00
13/07/2022	2032 On 04-August-22	8.97	Put	Bond Future	13102	13	13102	13	0.00
13/07/2022	2032 On 04-August-22	9.72	Put	Bond Future	8616	9	8616	9	0.00
13/07/2022	2032 On 04-August-22	10.21	Put	Bond Future	5835	6	5835	6	0.00
13/07/2022	2032 On 04-August-22	10.20	Put	Bond Future	5891	6	5891	6	0.00
13/07/2022	2032 On 04-August-22	9.40	Put	Bond Future	10495	11	10495	11	0.00
13/07/2022	2032 On 04-August-22	10.10	Put	Bond Future	6450	7	6450	7	0.00
13/07/2022	2032 On 04-August-22	10.50	Put	Bond Future	4244	5	4244	5	0.00
13/07/2022	2032 On 04-August-22	9.80	Put	Bond Future	8154	9	8154	9	0.00
13/07/2022	2032 On 04-August-22	10.22	Put	Bond Future	5780	6	5780	6	0.00
13/07/2022	2032 On 04-August-22	11.60	Put	Bond Future	304	0	304	0	800.00
13/07/2022	2032 On 04-August-22	11.00	Put	Bond Future	1787	2	1787	2	7,500.00
13/07/2022	2032 On 04-August-22	10.70	Put	Bond Future	3187	4	3187	4	7,500.00

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13/07/2022	2032 On 04-August-22	11.89	Put	Bond Future	101	0	101	0	0.00
13/07/2022	2032 On 03-November-22			Bond Future	11.51	82.0180	11.5148	82.0180	78,137.00
13/07/2022	2032 On 03-November-22	11.55	Call	Bond Future	2116	2	2116	2	0.00
13/07/2022	2032 On 03-November-22	12.30	Call	Bond Future	4542	4	4542	4	0.00
13/07/2022	2032 On 03-November-22	10.56	Call	Bond Future	374	0	374	0	0.00
13/07/2022	2032 On 03-November-22	10.66	Call	Bond Future	468	0	468	0	0.00
13/07/2022	2032 On 03-November-22	10.67	Call	Bond Future	478	0	478	0	750.00
13/07/2022	2032 On 03-November-22	10.21	Call	Bond Future	171	0	171	0	500.00
13/07/2022	2032 On 03-November-22	9.46	Call	Bond Future	23	0	23	0	500.00
13/07/2022	2032 On 03-November-22	10.11	Call	Bond Future	135	0	135	0	0.00
13/07/2022	2032 On 03-November-22	9.31	Call	Bond Future	14	0	14	0	180.00
13/07/2022	2032 On 03-November-22	10.49	Call	Bond Future	318	0	318	0	0.00
13/07/2022	2032 On 03-November-22	9.92	Call	Bond Future	84	0	84	0	750.00
13/07/2022	2032 On 03-November-22	9.36	Call	Bond Future	17	0	17	0	454.00
13/07/2022	2032 On 03-November-22	10.16	Call	Bond Future	152	0	152	0	0.00
13/07/2022	2032 On 03-November-22	10.16	Put	Bond Future	7213	8	7213	8	180.00
13/07/2022	2032 On 03-November-22	9.46	Put	Bond Future	11051	11	11051	11	0.00
13/07/2022	2032 On 03-November-22	9.36	Put	Bond Future	11631	12	11631	12	0.00
13/07/2022	2032 On 03-November-22	9.92	Put	Bond Future	8479	9	8479	9	0.00
13/07/2022	2032 On 03-November-22	10.11	Put	Bond Future	7472	8	7472	8	454.00
13/07/2022	2032 On 03-November-22	9.31	Put	Bond Future	11923	12	11923	12	0.00
13/07/2022	2032 On 03-November-22	10.56	Put	Bond Future	5269	6	5269	6	180.00
13/07/2022	2032 On 03-November-22	10.49	Put	Bond Future	5587	6	5587	6	454.00
13/07/2022	2032 On 03-November-22	10.21	Put	Bond Future	6957	7	6957	7	0.00
13/07/2022	2032 On 03-November-22	10.67	Put	Bond Future	4789	5	4789	5	0.00
13/07/2022	2032 On 03-November-22	10.66	Put	Bond Future	4832	5	4832	5	0.00
13/07/2022	2032 On 03-November-22	12.30	Put	Bond Future	792	1	792	1	750.00
13/07/2022	2032 On 03-November-22	11.55	Put	Bond Future	1943	2	1943	2	500.00
13/07/2022	2032 On 02-February-23			Bond Future	11.71	83.4245	11.7069	83.4245	0.00
13/07/2022	2032 On 02-February-23	11.84	Call	Bond Future	3039	3	3039	3	0.00
13/07/2022	2032 On 02-February-23	12.75	Call	Bond Future	5920	5	5920	5	0.00
13/07/2022	2032 On 02-February-23	10.38	Call	Bond Future	515	0	515	0	0.00
13/07/2022	2032 On 02-February-23	10.39	Call	Bond Future	522	0	522	0	0.00

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13/07/2022	2032 On 02-February-23	9.31	Call	Bond Future	83	0	83	0	454.00
13/07/2022	2032 On 02-February-23	10.16	Call	Bond Future	372	0	372	0	0.00
13/07/2022	2032 On 02-February-23	10.22	Call	Bond Future	407	0	407	0	500.00
13/07/2022	2032 On 02-February-23	9.47	Call	Bond Future	114	0	114	0	500.00
13/07/2022	2032 On 02-February-23	11.69	Call	Bond Future	2640	2	2640	2	0.00
13/07/2022	2032 On 02-February-23	10.40	Call	Bond Future	530	0	530	0	0.00
13/07/2022	2032 On 02-February-23	10.50	Call	Bond Future	610	0	610	0	0.00
13/07/2022	2032 On 02-February-23	10.67	Call	Bond Future	767	1	767	1	750.00
13/07/2022	2032 On 02-February-23	9.92	Call	Bond Future	254	0	254	0	750.00
13/07/2022	2032 On 02-February-23	10.67	Put	Bond Future	5951	6	5951	6	0.00
13/07/2022	2032 On 02-February-23	10.50	Put	Bond Future	6685	7	6685	7	454.00
13/07/2022	2032 On 02-February-23	10.40	Put	Bond Future	7135	7	7135	7	0.00
13/07/2022	2032 On 02-February-23	11.69	Put	Bond Future	2721	3	2721	3	0.00
13/07/2022	2032 On 02-February-23	9.47	Put	Bond Future	11858	12	11858	12	0.00
13/07/2022	2032 On 02-February-23	10.22	Put	Bond Future	7977	8	7977	8	0.00
13/07/2022	2032 On 02-February-23	9.92	Put	Bond Future	9464	10	9464	10	0.00
13/07/2022	2032 On 02-February-23	10.16	Put	Bond Future	8266	9	8266	9	454.00
13/07/2022	2032 On 02-February-23	9.31	Put	Bond Future	12751	13	12751	13	0.00
13/07/2022	2032 On 02-February-23	10.39	Put	Bond Future	7180	7	7180	7	0.00
13/07/2022	2032 On 02-February-23	10.38	Put	Bond Future	7226	7	7226	7	0.00
13/07/2022	2032 On 02-February-23	12.75	Put	Bond Future	1118	1	1118	1	750.00
13/07/2022	2032 On 02-February-23	11.84	Put	Bond Future	2405	2	2405	2	500.00
13/07/2022	2032 On 04-May-23			Bond Future	11.89	80.8103	11.8868	80.8103	0.00
13/07/2022	2032 On 04-May-23	10.87	Call	Bond Future	1210	1	1210	1	0.00
13/07/2022	2032 On 04-May-23	10.88	Call	Bond Future	1222	1	1222	1	0.00
13/07/2022	2032 On 04-May-23	10.89	Call	Bond Future	1234	1	1234	1	0.00
13/07/2022	2032 On 04-May-23	10.89	Put	Bond Future	6074	6	6074	6	0.00
13/07/2022	2032 On 04-May-23	10.88	Put	Bond Future	6112	6	6112	6	0.00
13/07/2022	2032 On 04-May-23	10.87	Put	Bond Future	6150	6	6150	6	0.00
13/07/2022	2032 On 03-August-23			Bond Future	12.05	82.4392	12.0463	82.4392	2,600.00
13/07/2022	2032 On 03-August-23	11.75	Call	Bond Future	2753	2	2753	2	0.00
13/07/2022	2032 On 03-August-23	11.76	Call	Bond Future	2775	3	2775	3	0.00
13/07/2022	2032 On 03-August-23	11.90	Call	Bond Future	3090	3	3090	3	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
13/07/2022	2032 On 03-August-23	11.77	Call	Bond Future	2796	3	2796	3	0.00
13/07/2022	2032 On 03-August-23	11.77	Put	Bond Future	4068	4	4068	4	0.00
13/07/2022	2032 On 03-August-23	11.90	Put	Bond Future	3759	4	3759	4	0.00
13/07/2022	2032 On 03-August-23	11.76	Put	Bond Future	4092	4	4092	4	0.00
13/07/2022	2032 On 03-August-23	11.75	Put	Bond Future	4117	4	4117	4	0.00
13/07/2022	2033 On 04-August-22			Bond Future	112.54	112.0155	112.5351	112.0155	9,548.00
13/07/2022	2033 On 03-November-22			Bond Future	112.94	112.4157	112.9384	112.4157	0.00
13/07/2022	2033 On 02-February-23			Bond Future	114.90	114.3671	114.8959	114.3671	65.00
13/07/2022	2033 On 04-May-23			Bond Future	115.67	115.1332	115.6691	115.1332	0.00
13/07/2022	2033 On 03-August-23			Bond Future	118.01	117.4681	118.0126	117.4681	0.00
13/07/2022	2037 On 04-August-22			Bond Future	11.78	77.2610	11.7834	77.2610	139,851.00
13/07/2022	2037 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	50.00
13/07/2022	2037 On 04-August-22	10.91	Call	Bond Future	6	0	6	0	0.00
13/07/2022	2037 On 04-August-22	11.21	Call	Bond Future	65	0	65	0	1,050.00
13/07/2022	2037 On 04-August-22	11.42	Call	Bond Future	220	0	220	0	0.00
13/07/2022	2037 On 04-August-22	10.89	Call	Bond Future	5	0	5	0	0.00
13/07/2022	2037 On 04-August-22	10.90	Call	Bond Future	6	0	6	0	0.00
13/07/2022	2037 On 04-August-22	11.95	Call	Bond Future	1505	1	1505	1	0.00
13/07/2022	2037 On 04-August-22	11.95	Put	Bond Future	567	1	567	1	1,050.00
13/07/2022	2037 On 04-August-22	10.91	Put	Bond Future	5215	6	5215	6	0.00
13/07/2022	2037 On 04-August-22	10.89	Put	Bond Future	5340	6	5340	6	0.00
13/07/2022	2037 On 04-August-22	11.42	Put	Bond Future	2326	3	2326	3	50.00
13/07/2022	2037 On 04-August-22	11.21	Put	Bond Future	3428	4	3428	4	0.00
13/07/2022	2037 On 04-August-22	10.10	Put	Bond Future	10516	11	10516	11	0.00
13/07/2022	2037 On 04-August-22	10.90	Put	Bond Future	5278	6	5278	6	50.00
13/07/2022	2037 On 03-November-22			Bond Future	11.97	78.4388	11.9664	78.4388	2,000.00
13/07/2022	2037 On 03-November-22	11.30	Call	Bond Future	780	1	780	1	0.00
13/07/2022	2037 On 03-November-22	11.32	Call	Bond Future	811	1	811	1	0.00
13/07/2022	2037 On 03-November-22	11.31	Call	Bond Future	796	1	796	1	0.00
13/07/2022	2037 On 03-November-22	11.31	Put	Bond Future	4569	5	4569	5	0.00
13/07/2022	2037 On 03-November-22	11.30	Put	Bond Future	4613	5	4613	5	0.00
13/07/2022	2037 On 03-November-22	11.32	Put	Bond Future	4525	5	4525	5	0.00
13/07/2022	2037 On 02-February-23			Bond Future	12.14	75.5265	12.1401	75.5265	1,086.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2022	2037 On 02-February-23	11.05	Call	Bond Future	821	1	821	1	0.00
13/07/2022	2037 On 02-February-23	11.03	Call	Bond Future	798	1	798	1	0.00
13/07/2022	2037 On 02-February-23	11.04	Call	Bond Future	810	1	810	1	0.00
13/07/2022	2037 On 02-February-23	11.04	Put	Bond Future	7137	7	7137	7	0.00
13/07/2022	2037 On 02-February-23	11.03	Put	Bond Future	7187	7	7187	7	0.00
13/07/2022	2037 On 02-February-23	11.05	Put	Bond Future	7087	7	7087	7	0.00
13/07/2022	2037 On 04-May-23			Bond Future	12.30	76.9266	12.3041	76.9266	0.00
13/07/2022	2037 On 04-May-23	11.32	Call	Bond Future	1472	1	1472	1	0.00
13/07/2022	2037 On 04-May-23	11.30	Call	Bond Future	1443	1	1443	1	0.00
13/07/2022	2037 On 04-May-23	11.31	Call	Bond Future	1457	1	1457	1	0.00
13/07/2022	2037 On 04-May-23	11.31	Put	Bond Future	7017	7	7017	7	0.00
13/07/2022	2037 On 04-May-23	11.30	Put	Bond Future	7061	7	7061	7	0.00
13/07/2022	2037 On 04-May-23	11.32	Put	Bond Future	6973	7	6973	7	0.00
13/07/2022	2037 On 03-August-23			Bond Future	12.46	74.2177	12.4559	74.2177	0.00
13/07/2022	2037 On 03-August-23	12.14	Call	Bond Future	3243	3	3243	3	0.00
13/07/2022	2037 On 03-August-23	12.12	Call	Bond Future	3194	3	3194	3	0.00
13/07/2022	2037 On 03-August-23	12.13	Call	Bond Future	3219	3	3219	3	0.00
13/07/2022	2037 On 03-August-23	12.13	Put	Bond Future	4940	5	4940	5	0.00
13/07/2022	2037 On 03-August-23	12.12	Put	Bond Future	4969	5	4969	5	0.00
13/07/2022	2037 On 03-August-23	12.14	Put	Bond Future	4911	5	4911	5	0.00
13/07/2022	2038 On 04-August-22			Bond Future	125.55	125.4927	125.5530	125.4927	5,062.00
13/07/2022	2038 On 03-November-22			Bond Future	127.49	127.4352	127.4908	127.4352	70.00
13/07/2022	2038 On 02-February-23			Bond Future	127.80	127.7502	127.8028	127.7502	0.00
13/07/2022	2038 On 04-May-23			Bond Future	130.19	130.1400	130.1910	130.1400	0.00
13/07/2022	2038 On 03-August-23			Bond Future	130.87	130.8183	130.8663	130.8183	0.00
13/07/2022	2040 On 04-August-22			Bond Future	11.89	78.7114	11.8869	78.7114	126,641.00
13/07/2022	2040 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	460.00
13/07/2022	2040 On 04-August-22	10.70	Call	Bond Future	0	0	0	0	460.00
13/07/2022	2040 On 04-August-22	11.03	Call	Bond Future	7	0	7	0	0.00
13/07/2022	2040 On 04-August-22	11.04	Call	Bond Future	8	0	8	0	0.00
13/07/2022	2040 On 04-August-22	12.24	Call	Bond Future	2400	2	2400	2	0.00
13/07/2022	2040 On 04-August-22	11.05	Call	Bond Future	9	0	9	0	0.00
13/07/2022	2040 On 04-August-22	11.05	Put	Bond Future	5347	6	5347	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
13/07/2022	2040 On 04-August-22	12.24	Put	Bond Future	307	0	307	0	460.00
13/07/2022	2040 On 04-August-22	9.70	Put	Bond Future	15221	16	15221	16	0.00
13/07/2022	2040 On 04-August-22	11.04	Put	Bond Future	5413	6	5413	6	0.00
13/07/2022	2040 On 04-August-22	11.03	Put	Bond Future	5480	6	5480	6	0.00
13/07/2022	2040 On 04-August-22	10.70	Put	Bond Future	7741	8	7741	8	0.00
13/07/2022	2040 On 03-November-22			Bond Future	12.07	79.9112	12.0651	79.9112	5,399.00
13/07/2022	2040 On 03-November-22	11.50	Call	Bond Future	992	1	992	1	1,500.00
13/07/2022	2040 On 03-November-22	11.41	Call	Bond Future	834	1	834	1	0.00
13/07/2022	2040 On 03-November-22	10.80	Call	Bond Future	221	0	221	0	1,500.00
13/07/2022	2040 On 03-November-22	12.52	Call	Bond Future	4039	4	4039	4	0.00
13/07/2022	2040 On 03-November-22	11.39	Call	Bond Future	801	1	801	1	0.00
13/07/2022	2040 On 03-November-22	11.40	Call	Bond Future	817	1	817	1	0.00
13/07/2022	2040 On 03-November-22	10.70	Call	Bond Future	172	0	172	0	1,100.00
13/07/2022	2040 On 03-November-22	11.20	Call	Bond Future	539	0	539	0	1,100.00
13/07/2022	2040 On 03-November-22	11.20	Put	Bond Future	5932	6	5932	6	0.00
13/07/2022	2040 On 03-November-22	11.41	Put	Bond Future	4865	5	4865	5	0.00
13/07/2022	2040 On 03-November-22	10.80	Put	Bond Future	8308	9	8308	9	0.00
13/07/2022	2040 On 03-November-22	10.70	Put	Bond Future	8954	9	8954	9	0.00
13/07/2022	2040 On 03-November-22	11.50	Put	Bond Future	4450	5	4450	5	0.00
13/07/2022	2040 On 03-November-22	12.52	Put	Bond Future	1422	1	1422	1	1,100.00
13/07/2022	2040 On 03-November-22	11.39	Put	Bond Future	4960	5	4960	5	0.00
13/07/2022	2040 On 03-November-22	11.40	Put	Bond Future	4912	5	4912	5	0.00
13/07/2022	2040 On 02-February-23			Bond Future	12.23	76.7739	12.2342	76.7739	821.00
13/07/2022	2040 On 02-February-23	11.10	Call	Bond Future	832	1	832	1	0.00
13/07/2022	2040 On 02-February-23	11.11	Call	Bond Future	844	1	844	1	0.00
13/07/2022	2040 On 02-February-23	10.21	Call	Bond Future	192	0	192	0	400.00
13/07/2022	2040 On 02-February-23	10.18	Call	Bond Future	182	0	182	0	0.00
13/07/2022	2040 On 02-February-23	12.24	Call	Bond Future	3340	3	3340	3	0.00
13/07/2022	2040 On 02-February-23	12.27	Call	Bond Future	3435	3	3435	3	0.00
13/07/2022	2040 On 02-February-23	11.12	Call	Bond Future	856	1	856	1	0.00
13/07/2022	2040 On 02-February-23	10.93	Call	Bond Future	651	0	651	0	0.00
13/07/2022	2040 On 02-February-23	10.96	Call	Bond Future	680	0	680	0	400.00
13/07/2022	2040 On 02-February-23	10.96	Put	Bond Future	8635	9	8635	9	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
13/07/2022	2040 On 02-February-23	11.12	Put	Bond Future	7743	8	7743	8	0.00
13/07/2022	2040 On 02-February-23	12.27	Put	Bond Future	3229	3	3229	3	400.00
13/07/2022	2040 On 02-February-23	12.24	Put	Bond Future	3307	3	3307	3	0.00
13/07/2022	2040 On 02-February-23	10.18	Put	Bond Future	13655	14	13655	14	0.00
13/07/2022	2040 On 02-February-23	10.21	Put	Bond Future	13443	14	13443	14	0.00
13/07/2022	2040 On 02-February-23	10.93	Put	Bond Future	8808	9	8808	9	0.00
13/07/2022	2040 On 02-February-23	11.11	Put	Bond Future	7797	8	7797	8	0.00
13/07/2022	2040 On 02-February-23	11.10	Put	Bond Future	7851	8	7851	8	0.00
13/07/2022	2040 On 04-May-23			Bond Future	12.39	78.1975	12.3937	78.1975	0.00
13/07/2022	2040 On 04-May-23	13.45	Call	Bond Future	7582	7	7582	7	0.00
13/07/2022	2040 On 04-May-23	11.42	Call	Bond Future	1602	1	1602	1	0.00
13/07/2022	2040 On 04-May-23	11.48	Call	Bond Future	1699	1	1699	1	500.00
13/07/2022	2040 On 04-May-23	10.73	Call	Bond Future	748	1	748	1	500.00
13/07/2022	2040 On 04-May-23	10.92	Call	Bond Future	937	1	937	1	400.00
13/07/2022	2040 On 04-May-23	11.41	Call	Bond Future	1586	1	1586	1	0.00
13/07/2022	2040 On 04-May-23	10.17	Call	Bond Future	355	0	355	0	400.00
13/07/2022	2040 On 04-May-23	12.78	Call	Bond Future	5180	5	5180	5	0.00
13/07/2022	2040 On 04-May-23	11.43	Call	Bond Future	1618	1	1618	1	0.00
13/07/2022	2040 On 04-May-23	11.43	Put	Bond Future	7391	8	7391	8	0.00
13/07/2022	2040 On 04-May-23	10.73	Put	Bond Future	11155	11	11155	11	0.00
13/07/2022	2040 On 04-May-23	12.78	Put	Bond Future	3044	3	3044	3	400.00
13/07/2022	2040 On 04-May-23	13.45	Put	Bond Future	1962	2	1962	2	500.00
13/07/2022	2040 On 04-May-23	11.41	Put	Bond Future	7487	8	7487	8	0.00
13/07/2022	2040 On 04-May-23	10.92	Put	Bond Future	10047	10	10047	10	0.00
13/07/2022	2040 On 04-May-23	11.48	Put	Bond Future	7157	7	7157	7	0.00
13/07/2022	2040 On 04-May-23	11.42	Put	Bond Future	7439	8	7439	8	0.00
13/07/2022	2040 On 04-May-23	10.17	Put	Bond Future	14764	15	14764	15	0.00
13/07/2022	2040 On 03-August-23			Bond Future	12.54	75.2640	12.5413	75.2640	0.00
13/07/2022	2040 On 03-August-23	12.22	Call	Bond Future	3499	3	3499	3	0.00
13/07/2022	2040 On 03-August-23	12.21	Call	Bond Future	3473	3	3473	3	0.00
13/07/2022	2040 On 03-August-23	12.23	Call	Bond Future	3526	3	3526	3	0.00
13/07/2022	2040 On 03-August-23	12.23	Put	Bond Future	5282	5	5282	5	0.00
13/07/2022	2040 On 03-August-23	12.21	Put	Bond Future	5345	5	5345	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
13/07/2022	2040 On 03-August-23	12.22	Put	Bond Future	5313	5	5313	5	0.00
13/07/2022	2044 On 04-August-22			Bond Future	11.87	75.6575	11.8742	75.6575	93,339.00
13/07/2022	2044 On 04-August-22	11.10	Call	Bond Future	14	0	14	0	0.00
13/07/2022	2044 On 04-August-22	11.08	Call	Bond Future	12	0	12	0	0.00
13/07/2022	2044 On 04-August-22	11.09	Call	Bond Future	13	0	13	0	0.00
13/07/2022	2044 On 04-August-22	11.09	Put	Bond Future	5093	6	5093	6	0.00
13/07/2022	2044 On 04-August-22	11.08	Put	Bond Future	5160	6	5160	6	0.00
13/07/2022	2044 On 04-August-22	11.10	Put	Bond Future	5026	5	5026	5	0.00
13/07/2022	2044 On 03-November-22			Bond Future	12.04	76.8109	12.0428	76.8109	0.00
13/07/2022	2044 On 03-November-22	11.40	Call	Bond Future	899	1	899	1	0.00
13/07/2022	2044 On 03-November-22	11.39	Call	Bond Future	882	1	882	1	0.00
13/07/2022	2044 On 03-November-22	11.41	Call	Bond Future	917	1	917	1	0.00
13/07/2022	2044 On 03-November-22	11.30	Call	Bond Future	736	0	736	0	1,600.00
13/07/2022	2044 On 03-November-22	10.60	Call	Bond Future	138	0	138	0	1,600.00
13/07/2022	2044 On 03-November-22	10.60	Put	Bond Future	9695	10	9695	10	0.00
13/07/2022	2044 On 03-November-22	11.30	Put	Bond Future	5418	6	5418	6	0.00
13/07/2022	2044 On 03-November-22	11.41	Put	Bond Future	4875	5	4875	5	0.00
13/07/2022	2044 On 03-November-22	11.40	Put	Bond Future	4923	5	4923	5	0.00
13/07/2022	2044 On 03-November-22	11.39	Put	Bond Future	4971	5	4971	5	0.00
13/07/2022	2044 On 02-February-23			Bond Future	12.20	73.7456	12.2025	73.7456	309.00
13/07/2022	2044 On 02-February-23	11.16	Call	Bond Future	948	1	948	1	0.00
13/07/2022	2044 On 02-February-23	11.15	Call	Bond Future	935	1	935	1	0.00
13/07/2022	2044 On 02-February-23	11.14	Call	Bond Future	922	1	922	1	0.00
13/07/2022	2044 On 02-February-23	11.14	Put	Bond Future	7611	8	7611	8	0.00
13/07/2022	2044 On 02-February-23	11.15	Put	Bond Future	7556	8	7556	8	0.00
13/07/2022	2044 On 02-February-23	11.16	Put	Bond Future	7501	8	7501	8	0.00
13/07/2022	2044 On 04-May-23			Bond Future	12.35	75.1131	12.3525	75.1131	0.00
13/07/2022	2044 On 04-May-23	11.43	Call	Bond Future	1698	1	1698	1	0.00
13/07/2022	2044 On 04-May-23	11.42	Call	Bond Future	1682	1	1682	1	0.00
13/07/2022	2044 On 04-May-23	11.41	Call	Bond Future	1665	1	1665	1	0.00
13/07/2022	2044 On 04-May-23	11.41	Put	Bond Future	7425	8	7425	8	0.00
13/07/2022	2044 On 04-May-23	11.42	Put	Bond Future	7376	8	7376	8	0.00
13/07/2022	2044 On 04-May-23	11.43	Put	Bond Future	7328	7	7328	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
13/07/2022	2044 On 03-August-23			Bond Future	12.49	72.2428	12.4909	72.2428	0.00
13/07/2022	2044 On 03-August-23	12.17	Call	Bond Future	3527	3	3527	3	0.00
13/07/2022	2044 On 03-August-23	12.16	Call	Bond Future	3500	3	3500	3	0.00
13/07/2022	2044 On 03-August-23	12.15	Call	Bond Future	3474	3	3474	3	0.00
13/07/2022	2044 On 03-August-23	12.15	Put	Bond Future	5434	6	5434	6	0.00
13/07/2022	2044 On 03-August-23	12.16	Put	Bond Future	5402	6	5402	6	0.00
13/07/2022	2044 On 03-August-23	12.17	Put	Bond Future	5370	5	5370	5	0.00
13/07/2022	2046 On 04-August-22			Bond Future	113.66	113.6090	113.6625	113.6090	18,338.00
13/07/2022	2046 On 03-November-22			Bond Future	113.45	113.4054	113.4547	113.4054	1,626.00
13/07/2022	2046 On 02-February-23			Bond Future	115.42	115.3747	115.4218	115.3747	0.00
13/07/2022	2046 On 04-May-23			Bond Future	115.56	115.5105	115.5553	115.5105	0.00
13/07/2022	2046 On 03-August-23			Bond Future	117.90	117.8552	117.8986	117.8552	0.00
13/07/2022	2050 On 04-August-22			Bond Future	116.31	114.9811	116.3061	114.9811	12,806.00
13/07/2022	2050 On 03-November-22			Bond Future	118.10	116.7604	118.1010	116.7604	60.00
13/07/2022	2050 On 02-February-23			Bond Future	118.04	116.6809	118.0412	116.6809	0.00
13/07/2022	2050 On 04-May-23			Bond Future	120.25	118.8634	120.2469	118.8634	0.00
13/07/2022	2050 On 03-August-23			Bond Future	120.50	119.0950	120.5027	119.0950	0.00
13/07/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2022	AL37 On 04-August-22			Index Future	806.98	804.2450	806.9770	804.2450	0.00
13/07/2022	AL37 On 03-November-22			Index Future	819.35	816.5910	819.3540	816.5910	0.00
13/07/2022	AL37 On 02-February-23			Index Future	833.36	830.5520	833.3550	830.5520	0.00
13/07/2022	AL37 On 04-May-23			Index Future	848.72	845.8680	848.7170	845.8680	0.00
13/07/2022	AL37 On 03-August-23			Index Future	865.71	862.8070	865.7070	862.8070	0.00
13/07/2022	AL7T On 04-August-22			Index Future	901.02	897.0440	901.0240	897.0440	0.00
13/07/2022	AL7T On 03-November-22			Index Future	914.84	910.8150	914.8430	910.8150	0.00
13/07/2022	AL7T On 02-February-23			Index Future	930.48	926.3870	930.4760	926.3870	0.00
13/07/2022	AL7T On 04-May-23			Index Future	947.63	943.4700	947.6280	943.4700	0.00
13/07/2022	AL7T On 03-August-23			Index Future	966.60	962.3630	966.5980	962.3630	0.00
13/07/2022	ALBI On 04-August-22			Index Future	800.78	797.1250	800.7780	797.1250	138.00
13/07/2022	ALBI On 03-November-22			Index Future	813.06	809.3620	813.0590	809.3620	0.00
13/07/2022	ALBI On 02-February-23			Index Future	826.95	823.2000	826.9530	823.2000	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
13/07/2022	ALBI On 04-May-23			Index Future	842.20	838.3800	842.1970	838.3800	0.00
13/07/2022	ALBI On 03-August-23			Index Future	859.06	855.1690	859.0570	855.1690	0.00
13/07/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/07/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2022	ES33 On 04-August-22			Bond Future	12.59	72.6085	12.5904	72.6085	350.00
13/07/2022	ES33 On 03-November-22			Bond Future	12.83	69.9482	12.8277	69.9482	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
13/07/2022	ES33 On 02-February-23			Bond Future	13.06	71.1641	13.0577	71.1641	0.00
13/07/2022	ES33 On 04-May-23			Bond Future	13.27	68.7062	13.2720	68.7062	0.00
13/07/2022	ES33 On 03-August-23			Bond Future	13.47	70.1058	13.4690	70.1058	0.00
13/07/2022	ES42 On 04-August-22			Bond Future	12.97	70.4263	12.9702	70.4263	4,769.00
13/07/2022	ES42 On 03-November-22			Bond Future	13.19	67.2562	13.1907	67.2562	0.00
13/07/2022	ES42 On 02-February-23			Bond Future	13.40	68.4272	13.3966	68.4272	0.00
13/07/2022	ES42 On 04-May-23			Bond Future	13.60	65.4474	13.5974	65.4474	0.00
13/07/2022	ES42 On 03-August-23			Bond Future	13.78	66.7844	13.7769	66.7844	0.00
13/07/2022	GOVI On 04-August-22			GOVI	789.50	785.9160	789.5010	785.9160	1,054.00
13/07/2022	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
13/07/2022	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
13/07/2022	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
13/07/2022	GOVI On 04-August-22	819.28	Put	GOVI	297790	33	297790	33	0.00
13/07/2022	GOVI On 04-August-22	819.27	Put	GOVI	297690	33	297690	33	0.00
13/07/2022	GOVI On 04-August-22	819.26	Put	GOVI	297590	33	297590	33	0.00
13/07/2022	GOVI On 03-November-22			GOVI	801.61	797.9810	801.6100	797.9810	0.00
13/07/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
13/07/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
13/07/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
13/07/2022	GOVI On 03-November-22	820.42	Put	GOVI	188100	22	188100	22	0.00
13/07/2022	GOVI On 03-November-22	820.41	Put	GOVI	188000	22	188000	22	0.00
13/07/2022	GOVI On 03-November-22	820.43	Put	GOVI	188200	22	188200	22	0.00
13/07/2022	GOVI On 02-February-23			GOVI	815.31	811.6240	815.3080	811.6240	0.00
13/07/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
13/07/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
13/07/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
13/07/2022	GOVI On 02-February-23	850.82	Put	GOVI	355120	39	355120	39	0.00
13/07/2022	GOVI On 02-February-23	850.83	Put	GOVI	355220	39	355220	39	0.00
13/07/2022	GOVI On 02-February-23	850.84	Put	GOVI	355320	39	355320	39	0.00
13/07/2022	GOVI On 04-May-23			GOVI	830.34	826.5910	830.3370	826.5910	0.00
13/07/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
13/07/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
13/07/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	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
13/07/2022	GOVI On 04-May-23	852.86	Put	GOVI	225230	26	225230	26	0.00
13/07/2022	GOVI On 04-May-23	852.87	Put	GOVI	225330	26	225330	26	0.00
13/07/2022	GOVI On 04-May-23	852.88	Put	GOVI	225430	26	225430	26	0.00
13/07/2022	GOVI On 03-August-23			GOVI	846.96	843.1440	846.9590	843.1440	0.00
13/07/2022	GOVI On 03-August-23	837.23	Call	GOVI	97290	6	97290	6	0.00
13/07/2022	GOVI On 03-August-23	837.22	Call	GOVI	97390	6	97390	6	0.00
13/07/2022	GOVI On 03-August-23	837.21	Call	GOVI	97490	6	97490	6	0.00
13/07/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
13/07/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
13/07/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
13/07/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/07/2022	IGOV On 04-August-22			Index Future	315.31	314.1420	315.3110	314.1420	707.00
13/07/2022	IGOV On 03-November-22			Index Future	320.23	319.0420	320.2250	319.0420	16.00
13/07/2022	IGOV On 02-February-23			Index Future	325.77	324.5730	325.7730	324.5730	0.00
13/07/2022	IGOV On 04-May-23			Index Future	331.85	330.6330	331.8540	330.6330	0.00
13/07/2022	IGOV On 03-August-23			Index Future	338.57	337.3270	338.5700	337.3270	0.00
13/07/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
13/07/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
13/07/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
13/07/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
13/07/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
13/07/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
13/07/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/07/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/07/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/07/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/07/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/07/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/07/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/07/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/07/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/07/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/07/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	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
13/07/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/07/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.09	94.9150	5.0850	94.9150	0.00
13/07/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.62	94.3600	5.6200	94.3600	0.00
13/07/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.86	94.1550	5.8550	94.1550	0.00
13/07/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.35	93.6700	6.3500	93.6700	0.00
13/07/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.47	93.5300	6.4700	93.5300	0.00
13/07/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.99	93.0050	6.9850	93.0050	68.00
13/07/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.55	92.4600	7.5500	92.4600	0.00
13/07/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.05	91.8950	8.0450	91.8950	0.00
13/07/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.26	91.6950	8.2550	91.6950	75.00
13/07/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.26	91.6900	8.2600	91.6900	172.00
13/07/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.47	91.4800	8.4650	91.4800	0.00
13/07/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.49	91.4450	8.4850	91.4450	0.00
13/07/2022	R023 On 04-August-22			Bond Future	6.79	103.8793	6.7929	103.8793	28,968.00
13/07/2022	R023 On 04-August-22	6.03	Call	Bond Future	0	0	0	0	0.00
13/07/2022	R023 On 04-August-22	6.04	Call	Bond Future	0	0	0	0	0.00
13/07/2022	R023 On 04-August-22	6.05	Call	Bond Future	0	0	0	0	0.00
13/07/2022	R023 On 04-August-22	6.05	Put	Bond Future	404	0	404	0	0.00
13/07/2022	R023 On 04-August-22	6.04	Put	Bond Future	409	0	409	0	0.00
13/07/2022	R023 On 04-August-22	6.03	Put	Bond Future	415	0	415	0	0.00
13/07/2022	R023 On 03-November-22			Bond Future	7.30	101.5423	7.2964	101.5423	0.00
13/07/2022	R023 On 03-November-22	6.27	Call	Bond Future	2	0	2	0	0.00
13/07/2022	R023 On 03-November-22	6.26	Call	Bond Future	2	0	2	0	0.00
13/07/2022	R023 On 03-November-22	6.25	Call	Bond Future	2	0	2	0	0.00
13/07/2022	R023 On 03-November-22	6.25	Put	Bond Future	322	0	322	0	0.00
13/07/2022	R023 On 03-November-22	6.26	Put	Bond Future	319	0	319	0	0.00
13/07/2022	R023 On 03-November-22	6.27	Put	Bond Future	316	0	316	0	0.00
13/07/2022	R035 On 04-August-22			Bond Future	11.61	85.6599	11.6150	85.6599	127,488.00
13/07/2022	R035 On 04-August-22	10.53	Call	Bond Future	1	0	1	0	400.00
13/07/2022	R035 On 04-August-22	10.74	Call	Bond Future	5	0	5	0	0.00
13/07/2022	R035 On 04-August-22	11.13	Call	Bond Future	101	0	101	0	0.00
13/07/2022	R035 On 04-August-22	12.18	Call	Bond Future	3229	3	3229	3	0.00
13/07/2022	R035 On 04-August-22	9.53	Call	Bond Future	0	0	0	0	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
13/07/2022	R035 On 04-August-22	9.84	Call	Bond Future	0	0	0	0	100.00
13/07/2022	R035 On 04-August-22	10.64	Call	Bond Future	2	0	2	0	0.00
13/07/2022	R035 On 04-August-22	10.72	Call	Bond Future	4	0	4	0	0.00
13/07/2022	R035 On 04-August-22	10.73	Call	Bond Future	5	0	5	0	0.00
13/07/2022	R035 On 04-August-22	10.73	Put	Bond Future	5246	6	5246	6	0.00
13/07/2022	R035 On 04-August-22	10.72	Put	Bond Future	5307	6	5307	6	0.00
13/07/2022	R035 On 04-August-22	10.64	Put	Bond Future	5803	6	5803	6	100.00
13/07/2022	R035 On 04-August-22	9.84	Put	Bond Future	11006	11	11006	11	0.00
13/07/2022	R035 On 04-August-22	10.53	Put	Bond Future	6492	7	6492	7	0.00
13/07/2022	R035 On 04-August-22	11.13	Put	Bond Future	2915	3	2915	3	100.00
13/07/2022	R035 On 04-August-22	9.53	Put	Bond Future	13139	14	13139	14	0.00
13/07/2022	R035 On 04-August-22	12.18	Put	Bond Future	117	0	117	0	400.00
13/07/2022	R035 On 04-August-22	10.74	Put	Bond Future	5184	6	5184	6	0.00
13/07/2022	R035 On 03-November-22			Bond Future	11.81	82.4765	11.8101	82.4765	7,190.00
13/07/2022	R035 On 03-November-22	11.14	Call	Bond Future	772	1	772	1	0.00
13/07/2022	R035 On 03-November-22	11.13	Call	Bond Future	756	1	756	1	0.00
13/07/2022	R035 On 03-November-22	9.82	Call	Bond Future	25	0	25	0	582.00
13/07/2022	R035 On 03-November-22	10.30	Call	Bond Future	106	0	106	0	1,000.00
13/07/2022	R035 On 03-November-22	11.15	Call	Bond Future	787	1	787	1	0.00
13/07/2022	R035 On 03-November-22	12.68	Call	Bond Future	5429	5	5429	5	0.00
13/07/2022	R035 On 03-November-22	11.05	Call	Bond Future	643	0	643	0	1,000.00
13/07/2022	R035 On 03-November-22	10.57	Call	Bond Future	212	0	212	0	0.00
13/07/2022	R035 On 03-November-22	10.99	Call	Bond Future	565	0	565	0	0.00
13/07/2022	R035 On 03-November-22	10.99	Put	Bond Future	5279	5	5279	5	582.00
13/07/2022	R035 On 03-November-22	10.57	Put	Bond Future	7491	8	7491	8	582.00
13/07/2022	R035 On 03-November-22	12.68	Put	Bond Future	825	1	825	1	1,000.00
13/07/2022	R035 On 03-November-22	11.15	Put	Bond Future	4550	5	4550	5	0.00
13/07/2022	R035 On 03-November-22	10.30	Put	Bond Future	9093	9	9093	9	0.00
13/07/2022	R035 On 03-November-22	9.82	Put	Bond Future	12163	13	12163	13	0.00
13/07/2022	R035 On 03-November-22	11.13	Put	Bond Future	4638	5	4638	5	0.00
13/07/2022	R035 On 03-November-22	11.14	Put	Bond Future	4594	5	4594	5	0.00
13/07/2022	R035 On 03-November-22	11.05	Put	Bond Future	4998	5	4998	5	0.00
13/07/2022	R035 On 02-February-23			Bond Future	12.00	83.8899	11.9956	83.8899	1,605.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2022	R035 On 02-February-23	11.98	Call	Bond Future	3007	3	3007	3	0.00
13/07/2022	R035 On 02-February-23	13.22	Call	Bond Future	7330	7	7330	7	0.00
13/07/2022	R035 On 02-February-23	11.05	Call	Bond Future	976	1	976	1	1,000.00
13/07/2022	R035 On 02-February-23	11.06	Call	Bond Future	991	1	991	1	0.00
13/07/2022	R035 On 02-February-23	10.86	Call	Bond Future	746	1	746	1	0.00
13/07/2022	R035 On 02-February-23	10.87	Call	Bond Future	756	1	756	1	0.00
13/07/2022	R035 On 02-February-23	10.30	Call	Bond Future	311	0	311	0	1,000.00
13/07/2022	R035 On 02-February-23	10.64	Call	Bond Future	540	0	540	0	400.00
13/07/2022	R035 On 02-February-23	11.94	Call	Bond Future	2892	3	2892	3	0.00
13/07/2022	R035 On 02-February-23	10.88	Call	Bond Future	767	1	767	1	0.00
13/07/2022	R035 On 02-February-23	10.66	Call	Bond Future	556	0	556	0	0.00
13/07/2022	R035 On 02-February-23	10.60	Call	Bond Future	507	0	507	0	0.00
13/07/2022	R035 On 02-February-23	9.85	Call	Bond Future	136	0	136	0	0.00
13/07/2022	R035 On 02-February-23	9.89	Call	Bond Future	147	0	147	0	400.00
13/07/2022	R035 On 02-February-23	9.81	Call	Bond Future	126	0	126	0	582.00
13/07/2022	R035 On 02-February-23	9.81	Put	Bond Future	13230	14	13230	14	0.00
13/07/2022	R035 On 02-February-23	9.89	Put	Bond Future	12721	13	12721	13	0.00
13/07/2022	R035 On 02-February-23	10.60	Put	Bond Future	8549	9	8549	9	0.00
13/07/2022	R035 On 02-February-23	10.64	Put	Bond Future	8335	9	8335	9	0.00
13/07/2022	R035 On 02-February-23	10.66	Put	Bond Future	8229	8	8229	8	582.00
13/07/2022	R035 On 02-February-23	10.30	Put	Bond Future	10229	10	10229	10	0.00
13/07/2022	R035 On 02-February-23	10.88	Put	Bond Future	7106	7	7106	7	0.00
13/07/2022	R035 On 02-February-23	13.22	Put	Bond Future	1112	1	1112	1	1,000.00
13/07/2022	R035 On 02-February-23	9.85	Put	Bond Future	12975	13	12975	13	0.00
13/07/2022	R035 On 02-February-23	10.87	Put	Bond Future	7156	7	7156	7	0.00
13/07/2022	R035 On 02-February-23	10.86	Put	Bond Future	7205	7	7205	7	0.00
13/07/2022	R035 On 02-February-23	11.06	Put	Bond Future	6260	6	6260	6	582.00
13/07/2022	R035 On 02-February-23	11.05	Put	Bond Future	6305	6	6305	6	0.00
13/07/2022	R035 On 02-February-23	11.98	Put	Bond Future	3090	3	3090	3	400.00
13/07/2022	R035 On 02-February-23	11.94	Put	Bond Future	3192	3	3192	3	0.00
13/07/2022	R035 On 04-May-23			Bond Future	12.16	80.9439	12.1609	80.9439	0.00
13/07/2022	R035 On 04-May-23	11.22	Call	Bond Future	1497	1	1497	1	0.00
13/07/2022	R035 On 04-May-23	10.42	Call	Bond Future	615	0	615	0	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
13/07/2022	R035 On 04-May-23	9.85	Call	Bond Future	285	0	285	0	400.00
13/07/2022	R035 On 04-May-23	11.17	Call	Bond Future	1424	1	1424	1	500.00
13/07/2022	R035 On 04-May-23	11.20	Call	Bond Future	1468	1	1468	1	0.00
13/07/2022	R035 On 04-May-23	11.21	Call	Bond Future	1482	1	1482	1	0.00
13/07/2022	R035 On 04-May-23	10.60	Call	Bond Future	765	1	765	1	400.00
13/07/2022	R035 On 04-May-23	12.46	Call	Bond Future	4499	4	4499	4	0.00
13/07/2022	R035 On 04-May-23	13.18	Call	Bond Future	6925	6	6925	6	0.00
13/07/2022	R035 On 04-May-23	13.18	Put	Bond Future	1813	2	1813	2	500.00
13/07/2022	R035 On 04-May-23	12.46	Put	Bond Future	2948	3	2948	3	400.00
13/07/2022	R035 On 04-May-23	10.60	Put	Bond Future	9619	10	9619	10	0.00
13/07/2022	R035 On 04-May-23	11.22	Put	Bond Future	6675	7	6675	7	0.00
13/07/2022	R035 On 04-May-23	9.85	Put	Bond Future	13891	14	13891	14	0.00
13/07/2022	R035 On 04-May-23	10.42	Put	Bond Future	10578	11	10578	11	0.00
13/07/2022	R035 On 04-May-23	11.17	Put	Bond Future	6891	7	6891	7	0.00
13/07/2022	R035 On 04-May-23	11.20	Put	Bond Future	6761	7	6761	7	0.00
13/07/2022	R035 On 04-May-23	11.21	Put	Bond Future	6718	7	6718	7	0.00
13/07/2022	R035 On 03-August-23			Bond Future	12.31	82.5743	12.3099	82.5743	0.00
13/07/2022	R035 On 03-August-23	11.98	Call	Bond Future	3099	3	3099	3	0.00
13/07/2022	R035 On 03-August-23	11.99	Call	Bond Future	3122	3	3122	3	0.00
13/07/2022	R035 On 03-August-23	12.00	Call	Bond Future	3146	3	3146	3	0.00
13/07/2022	R035 On 03-August-23	12.00	Put	Bond Future	4766	5	4766	5	0.00
13/07/2022	R035 On 03-August-23	11.99	Put	Bond Future	4795	5	4795	5	0.00
13/07/2022	R035 On 03-August-23	11.98	Put	Bond Future	4825	5	4825	5	0.00
13/07/2022	R186 On 04-August-22			Bond Future	9.23	105.5073	9.2301	105.5073	91,985.00
13/07/2022	R186 On 04-August-22	6.96	Call	Bond Future	0	0	0	0	3,600.00
13/07/2022	R186 On 04-August-22	8.14	Call	Bond Future	0	0	0	0	0.00
13/07/2022	R186 On 04-August-22	8.13	Call	Bond Future	0	0	0	0	0.00
13/07/2022	R186 On 04-August-22	7.96	Call	Bond Future	0	0	0	0	3,600.00
13/07/2022	R186 On 04-August-22	8.15	Call	Bond Future	0	0	0	0	0.00
13/07/2022	R186 On 04-August-22	9.78	Call	Bond Future	2048	2	2048	2	0.00
13/07/2022	R186 On 04-August-22	9.78	Put	Bond Future	78	0	78	0	3,600.00
13/07/2022	R186 On 04-August-22	8.15	Put	Bond Future	4011	4	4011	4	0.00
13/07/2022	R186 On 04-August-22	8.13	Put	Bond Future	4087	4	4087	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
13/07/2022	R186 On 04-August-22	8.14	Put	Bond Future	4049	4	4049	4	0.00
13/07/2022	R186 On 04-August-22	6.96	Put	Bond Future	8655	9	8655	9	0.00
13/07/2022	R186 On 04-August-22	7.96	Put	Bond Future	4736	5	4736	5	0.00
13/07/2022	R186 On 03-November-22			Bond Future	9.45	107.1143	9.4534	107.1143	12,945.00
13/07/2022	R186 On 03-November-22	8.55	Call	Bond Future	300	0	300	0	0.00
13/07/2022	R186 On 03-November-22	8.91	Call	Bond Future	569	0	569	0	0.00
13/07/2022	R186 On 03-November-22	8.23	Call	Bond Future	173	0	173	0	4,310.00
13/07/2022	R186 On 03-November-22	8.53	Call	Bond Future	289	0	289	0	0.00
13/07/2022	R186 On 03-November-22	8.54	Call	Bond Future	295	0	295	0	0.00
13/07/2022	R186 On 03-November-22	8.54	Put	Bond Future	3480	4	3480	4	0.00
13/07/2022	R186 On 03-November-22	8.53	Put	Bond Future	3510	4	3510	4	0.00
13/07/2022	R186 On 03-November-22	8.91	Put	Bond Future	2449	3	2449	3	4,310.00
13/07/2022	R186 On 03-November-22	8.23	Put	Bond Future	4467	5	4467	5	0.00
13/07/2022	R186 On 03-November-22	8.55	Put	Bond Future	3450	4	3450	4	0.00
13/07/2022	R186 On 02-February-23			Bond Future	9.65	103.6529	9.6538	103.6529	0.00
13/07/2022	R186 On 02-February-23	8.34	Call	Bond Future	348	0	348	0	0.00
13/07/2022	R186 On 02-February-23	8.33	Call	Bond Future	344	0	344	0	0.00
13/07/2022	R186 On 02-February-23	8.32	Call	Bond Future	340	0	340	0	0.00
13/07/2022	R186 On 02-February-23	8.32	Put	Bond Future	4750	5	4750	5	0.00
13/07/2022	R186 On 02-February-23	8.33	Put	Bond Future	4721	5	4721	5	0.00
13/07/2022	R186 On 02-February-23	8.34	Put	Bond Future	4691	5	4691	5	0.00
13/07/2022	R186 On 04-May-23			Bond Future	9.84	105.5715	9.8376	105.5715	0.00
13/07/2022	R186 On 04-May-23	8.83	Call	Bond Future	722	1	722	1	0.00
13/07/2022	R186 On 04-May-23	8.82	Call	Bond Future	715	1	715	1	0.00
13/07/2022	R186 On 04-May-23	8.84	Call	Bond Future	729	1	729	1	0.00
13/07/2022	R186 On 04-May-23	8.83	Put	Bond Future	3826	4	3826	4	0.00
13/07/2022	R186 On 04-May-23	8.82	Put	Bond Future	3850	4	3850	4	0.00
13/07/2022	R186 On 04-May-23	8.84	Put	Bond Future	3802	4	3802	4	0.00
13/07/2022	R186 On 03-August-23			Bond Future	9.99	102.3929	9.9870	102.3929	0.00
13/07/2022	R186 On 03-August-23	9.75	Call	Bond Future	1825	2	1825	2	0.00
13/07/2022	R186 On 03-August-23	9.73	Call	Bond Future	1796	2	1796	2	0.00
13/07/2022	R186 On 03-August-23	9.74	Call	Bond Future	1810	2	1810	2	0.00
13/07/2022	R186 On 03-August-23	9.74	Put	Bond Future	2512	3	2512	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
13/07/2022	R186 On 03-August-23	9.73	Put	Bond Future	2526	3	2526	3	0.00
13/07/2022	R186 On 03-August-23	9.75	Put	Bond Future	2498	3	2498	3	0.00
13/07/2022	R197 On 04-August-22			Bond Future	330.18	329.7566	330.1790	329.7566	809.00
13/07/2022	R197 On 03-November-22			Bond Future	335.27	334.8597	335.2743	334.8597	6.00
13/07/2022	R197 On 02-February-23			Bond Future	332.34	331.9246	332.3359	331.9246	0.00
13/07/2022	R197 On 04-May-23			Bond Future	338.55	338.1350	338.5472	338.1350	0.00
13/07/2022	R197 On 03-August-23			Bond Future	336.35	335.9439	336.3524	335.9439	0.00
13/07/2022	R202 On 04-August-22			Bond Future	244.03	242.7959	244.0278	242.7959	6,933.00
13/07/2022	R202 On 03-November-22			Bond Future	247.79	246.5532	247.7937	246.5532	0.00
13/07/2022	R202 On 02-February-23			Bond Future	247.44	246.1865	247.4409	246.1865	0.00
13/07/2022	R202 On 04-May-23			Bond Future	252.06	250.7906	252.0636	250.7906	0.00
13/07/2022	R202 On 03-August-23			Bond Future	252.36	251.0691	252.3601	251.0691	0.00
13/07/2022	R209 On 04-August-22			Bond Future	11.62	65.5018	11.6242	65.5018	23,295.00
13/07/2022	R209 On 04-August-22	10.57	Call	Bond Future	1	0	1	0	0.00
13/07/2022	R209 On 04-August-22	10.59	Call	Bond Future	1	0	1	0	0.00
13/07/2022	R209 On 04-August-22	10.58	Call	Bond Future	1	0	1	0	0.00
13/07/2022	R209 On 04-August-22	10.58	Put	Bond Future	5439	6	5439	6	0.00
13/07/2022	R209 On 04-August-22	10.57	Put	Bond Future	5494	6	5494	6	0.00
13/07/2022	R209 On 04-August-22	10.59	Put	Bond Future	5384	6	5384	6	0.00
13/07/2022	R209 On 03-November-22			Bond Future	11.80	63.3543	11.7978	63.3543	4,558.00
13/07/2022	R209 On 03-November-22	11.02	Call	Bond Future	504	0	504	0	0.00
13/07/2022	R209 On 03-November-22	11.50	Call	Bond Future	1242	1	1242	1	0.00
13/07/2022	R209 On 03-November-22	10.50	Call	Bond Future	158	0	158	0	0.00
13/07/2022	R209 On 03-November-22	11.00	Call	Bond Future	483	0	483	0	0.00
13/07/2022	R209 On 03-November-22	11.01	Call	Bond Future	493	0	493	0	0.00
13/07/2022	R209 On 03-November-22	10.00	Call	Bond Future	39	0	39	0	3,500.00
13/07/2022	R209 On 03-November-22	12.00	Call	Bond Future	2477	2	2477	2	0.00
13/07/2022	R209 On 03-November-22	11.03	Call	Bond Future	515	0	515	0	0.00
13/07/2022	R209 On 03-November-22	9.25	Call	Bond Future	3	0	3	0	6,000.00
13/07/2022	R209 On 03-November-22	9.50	Call	Bond Future	7	0	7	0	0.00
13/07/2022	R209 On 03-November-22	9.50	Put	Bond Future	12565	13	12565	13	0.00
13/07/2022	R209 On 03-November-22	9.25	Put	Bond Future	14130	15	14130	15	0.00
13/07/2022	R209 On 03-November-22	11.03	Put	Bond Future	4364	5	4364	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
13/07/2022	R209 On 03-November-22	10.50	Put	Bond Future	6858	7	6858	7	0.00
13/07/2022	R209 On 03-November-22	12.00	Put	Bond Future	1516	2	1516	2	3,500.00
13/07/2022	R209 On 03-November-22	10.00	Put	Bond Future	9586	10	9586	10	6,000.00
13/07/2022	R209 On 03-November-22	11.01	Put	Bond Future	4446	5	4446	5	0.00
13/07/2022	R209 On 03-November-22	11.00	Put	Bond Future	4488	5	4488	5	7,000.00
13/07/2022	R209 On 03-November-22	11.50	Put	Bond Future	2697	3	2697	3	0.00
13/07/2022	R209 On 03-November-22	11.02	Put	Bond Future	4405	5	4405	5	0.00
13/07/2022	R209 On 02-February-23			Bond Future	11.96	64.4407	11.9583	64.4407	0.00
13/07/2022	R209 On 02-February-23	10.80	Call	Bond Future	628	0	628	0	0.00
13/07/2022	R209 On 02-February-23	10.78	Call	Bond Future	610	0	610	0	0.00
13/07/2022	R209 On 02-February-23	10.79	Call	Bond Future	619	0	619	0	0.00
13/07/2022	R209 On 02-February-23	10.80	Put	Bond Future	6435	7	6435	7	0.00
13/07/2022	R209 On 02-February-23	10.78	Put	Bond Future	6524	7	6524	7	0.00
13/07/2022	R209 On 02-February-23	10.79	Put	Bond Future	6480	7	6480	7	0.00
13/07/2022	R209 On 04-May-23			Bond Future	12.11	62.4832	12.1072	62.4832	0.00
13/07/2022	R209 On 04-May-23	11.11	Call	Bond Future	1234	1	1234	1	0.00
13/07/2022	R209 On 04-May-23	11.09	Call	Bond Future	1209	1	1209	1	0.00
13/07/2022	R209 On 04-May-23	11.10	Call	Bond Future	1221	1	1221	1	0.00
13/07/2022	R209 On 04-May-23	11.10	Put	Bond Future	6131	6	6131	6	0.00
13/07/2022	R209 On 04-May-23	11.09	Put	Bond Future	6170	6	6170	6	0.00
13/07/2022	R209 On 04-May-23	11.11	Put	Bond Future	6092	6	6092	6	0.00
13/07/2022	R209 On 03-August-23			Bond Future	12.24	63.7425	12.2382	63.7425	0.00
13/07/2022	R209 On 03-August-23	11.95	Call	Bond Future	2846	3	2846	3	0.00
13/07/2022	R209 On 03-August-23	11.93	Call	Bond Future	2802	2	2802	2	0.00
13/07/2022	R209 On 03-August-23	11.94	Call	Bond Future	2824	2	2824	2	0.00
13/07/2022	R209 On 03-August-23	11.95	Put	Bond Future	4175	4	4175	4	0.00
13/07/2022	R209 On 03-August-23	11.93	Put	Bond Future	4225	4	4225	4	0.00
13/07/2022	R209 On 03-August-23	11.94	Put	Bond Future	4200	4	4200	4	0.00
13/07/2022	R210 On 04-August-22			Bond Future	223.59	222.5210	223.5899	222.5210	1,068.00
13/07/2022	R210 On 03-November-22			Bond Future	224.07	222.9906	224.0663	222.9906	0.00
13/07/2022	R210 On 02-February-23			Bond Future	227.95	226.8623	227.9508	226.8623	0.00
13/07/2022	R210 On 04-May-23			Bond Future	229.14	228.0391	229.1419	228.0391	0.00
13/07/2022	R210 On 03-August-23			Bond Future	233.79	232.6658	233.7864	232.6658	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
13/07/2022	R213 On 04-August-22			Bond Future	11.16	80.1790	11.1587	80.1790	32,295.00
13/07/2022	R213 On 04-August-22	9.90	Call	Bond Future	0	0	0	0	0.00
13/07/2022	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
13/07/2022	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
13/07/2022	R213 On 04-August-22	9.90	Put	Bond Future	6073	6	6073	6	0.00
13/07/2022	R213 On 04-August-22	9.88	Put	Bond Future	6175	7	6175	7	0.00
13/07/2022	R213 On 04-August-22	9.89	Put	Bond Future	6124	6	6124	6	0.00
13/07/2022	R213 On 03-November-22			Bond Future	11.37	77.8603	11.3674	77.8603	0.00
13/07/2022	R213 On 03-November-22	10.40	Call	Bond Future	350	0	350	0	0.00
13/07/2022	R213 On 03-November-22	9.98	Call	Bond Future	151	0	151	0	0.00
13/07/2022	R213 On 03-November-22	10.19	Call	Bond Future	232	0	232	0	0.00
13/07/2022	R213 On 03-November-22	9.13	Call	Bond Future	18	0	18	0	200.00
13/07/2022	R213 On 03-November-22	9.84	Call	Bond Future	111	0	111	0	0.00
13/07/2022	R213 On 03-November-22	10.38	Call	Bond Future	337	0	337	0	0.00
13/07/2022	R213 On 03-November-22	10.39	Call	Bond Future	343	0	343	0	0.00
13/07/2022	R213 On 03-November-22	10.37	Call	Bond Future	330	0	330	0	0.00
13/07/2022	R213 On 03-November-22	9.19	Call	Bond Future	21	0	21	0	476.00
13/07/2022	R213 On 03-November-22	9.19	Put	Bond Future	10579	11	10579	11	0.00
13/07/2022	R213 On 03-November-22	10.37	Put	Bond Future	4952	5	4952	5	200.00
13/07/2022	R213 On 03-November-22	10.39	Put	Bond Future	4869	5	4869	5	0.00
13/07/2022	R213 On 03-November-22	10.38	Put	Bond Future	4910	5	4910	5	0.00
13/07/2022	R213 On 03-November-22	9.84	Put	Bond Future	7334	8	7334	8	476.00
13/07/2022	R213 On 03-November-22	9.13	Put	Bond Future	10892	11	10892	11	0.00
13/07/2022	R213 On 03-November-22	10.19	Put	Bond Future	5726	6	5726	6	476.00
13/07/2022	R213 On 03-November-22	9.98	Put	Bond Future	6676	7	6676	7	200.00
13/07/2022	R213 On 03-November-22	10.40	Put	Bond Future	4827	5	4827	5	0.00
13/07/2022	R213 On 02-February-23			Bond Future	11.57	79.1943	11.5659	79.1943	0.00
13/07/2022	R213 On 02-February-23	10.43	Call	Bond Future	625	0	625	0	912.00
13/07/2022	R213 On 02-February-23	10.22	Call	Bond Future	475	0	475	0	0.00
13/07/2022	R213 On 02-February-23	9.16	Call	Bond Future	85	0	85	0	476.00
13/07/2022	R213 On 02-February-23	10.21	Call	Bond Future	468	0	468	0	0.00
13/07/2022	R213 On 02-February-23	12.20	Call	Bond Future	4057	4	4057	4	0.00
13/07/2022	R213 On 02-February-23	10.23	Call	Bond Future	481	0	481	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
13/07/2022	R213 On 02-February-23	10.35	Call	Bond Future	564	0	564	0	0.00
13/07/2022	R213 On 02-February-23	10.01	Call	Bond Future	355	0	355	0	0.00
13/07/2022	R213 On 02-February-23	10.35	Put	Bond Future	6075	6	6075	6	476.00
13/07/2022	R213 On 02-February-23	12.20	Put	Bond Future	1371	1	1371	1	912.00
13/07/2022	R213 On 02-February-23	10.22	Put	Bond Future	6604	7	6604	7	0.00
13/07/2022	R213 On 02-February-23	10.43	Put	Bond Future	5758	6	5758	6	0.00
13/07/2022	R213 On 02-February-23	10.21	Put	Bond Future	6646	7	6646	7	0.00
13/07/2022	R213 On 02-February-23	9.16	Put	Bond Future	11488	12	11488	12	0.00
13/07/2022	R213 On 02-February-23	10.01	Put	Bond Future	7497	8	7497	8	476.00
13/07/2022	R213 On 02-February-23	10.23	Put	Bond Future	6563	7	6563	7	0.00
13/07/2022	R213 On 04-May-23			Bond Future	11.74	77.1111	11.7436	77.1111	0.00
13/07/2022	R213 On 04-May-23	10.74	Call	Bond Future	1094	1	1094	1	0.00
13/07/2022	R213 On 04-May-23	10.73	Call	Bond Future	1083	1	1083	1	0.00
13/07/2022	R213 On 04-May-23	10.75	Call	Bond Future	1104	1	1104	1	0.00
13/07/2022	R213 On 04-May-23	10.75	Put	Bond Future	5447	6	5447	6	0.00
13/07/2022	R213 On 04-May-23	10.73	Put	Bond Future	5516	6	5516	6	0.00
13/07/2022	R213 On 04-May-23	10.74	Put	Bond Future	5481	6	5481	6	0.00
13/07/2022	R213 On 03-August-23			Bond Future	11.90	78.6629	11.9034	78.6629	0.00
13/07/2022	R213 On 03-August-23	11.62	Call	Bond Future	2500	2	2500	2	0.00
13/07/2022	R213 On 03-August-23	11.61	Call	Bond Future	2480	2	2480	2	0.00
13/07/2022	R213 On 03-August-23	11.63	Call	Bond Future	2520	2	2520	2	0.00
13/07/2022	R213 On 03-August-23	11.62	Put	Bond Future	3676	4	3676	4	0.00
13/07/2022	R213 On 03-August-23	11.61	Put	Bond Future	3698	4	3698	4	0.00
13/07/2022	R213 On 03-August-23	11.63	Put	Bond Future	3654	4	3654	4	0.00
13/07/2022	R214 On 04-August-22			Bond Future	11.81	62.8338	11.8068	62.8338	84,402.00
13/07/2022	R214 On 04-August-22	10.97	Call	Bond Future	7	0	7	0	0.00
13/07/2022	R214 On 04-August-22	10.98	Call	Bond Future	7	0	7	0	0.00
13/07/2022	R214 On 04-August-22	10.99	Call	Bond Future	8	0	8	0	0.00
13/07/2022	R214 On 04-August-22	10.98	Put	Bond Future	4419	5	4419	5	0.00
13/07/2022	R214 On 04-August-22	10.99	Put	Bond Future	4363	5	4363	5	0.00
13/07/2022	R214 On 04-August-22	10.97	Put	Bond Future	4474	5	4474	5	0.00
13/07/2022	R214 On 03-November-22			Bond Future	11.97	60.5038	11.9727	60.5038	48.00
13/07/2022	R214 On 03-November-22	11.35	Call	Bond Future	756	1	756	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
13/07/2022	R214 On 03-November-22	11.36	Call	Bond Future	771	1	771	1	0.00
13/07/2022	R214 On 03-November-22	11.34	Call	Bond Future	742	1	742	1	0.00
13/07/2022	R214 On 03-November-22	11.36	Put	Bond Future	3921	4	3921	4	0.00
13/07/2022	R214 On 03-November-22	11.35	Put	Bond Future	3960	4	3960	4	0.00
13/07/2022	R214 On 03-November-22	11.34	Put	Bond Future	3999	4	3999	4	0.00
13/07/2022	R214 On 02-February-23			Bond Future	12.13	61.5407	12.1293	61.5407	2,808.00
13/07/2022	R214 On 02-February-23	11.09	Call	Bond Future	777	1	777	1	0.00
13/07/2022	R214 On 02-February-23	11.07	Call	Bond Future	756	1	756	1	0.00
13/07/2022	R214 On 02-February-23	11.08	Call	Bond Future	766	1	766	1	0.00
13/07/2022	R214 On 02-February-23	11.08	Put	Bond Future	6204	6	6204	6	0.00
13/07/2022	R214 On 02-February-23	11.07	Put	Bond Future	6249	6	6249	6	0.00
13/07/2022	R214 On 02-February-23	11.09	Put	Bond Future	6159	6	6159	6	0.00
13/07/2022	R214 On 04-May-23			Bond Future	12.27	59.3849	12.2679	59.3849	0.00
13/07/2022	R214 On 04-May-23	11.38	Call	Bond Future	1462	1	1462	1	0.00
13/07/2022	R214 On 04-May-23	11.36	Call	Bond Future	1430	1	1430	1	0.00
13/07/2022	R214 On 04-May-23	11.37	Call	Bond Future	1446	1	1446	1	0.00
13/07/2022	R214 On 04-May-23	11.37	Put	Bond Future	5967	6	5967	6	0.00
13/07/2022	R214 On 04-May-23	11.36	Put	Bond Future	6005	6	6005	6	0.00
13/07/2022	R214 On 04-May-23	11.38	Put	Bond Future	5930	6	5930	6	0.00
13/07/2022	R214 On 03-August-23			Bond Future	12.39	60.5810	12.3919	60.5810	0.00
13/07/2022	R214 On 03-August-23	12.16	Call	Bond Future	3073	3	3073	3	0.00
13/07/2022	R214 On 03-August-23	12.15	Call	Bond Future	3050	3	3050	3	0.00
13/07/2022	R214 On 03-August-23	12.14	Call	Bond Future	3027	3	3027	3	0.00
13/07/2022	R214 On 03-August-23	12.14	Put	Bond Future	4223	4	4223	4	0.00
13/07/2022	R214 On 03-August-23	12.15	Put	Bond Future	4198	4	4198	4	0.00
13/07/2022	R214 On 03-August-23	12.16	Put	Bond Future	4173	4	4173	4	0.00
13/07/2022	R248 On 04-August-22			Bond Future	11.83	78.7441	11.8325	78.7441	213,354.00
13/07/2022	R248 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	0.00
13/07/2022	R248 On 04-August-22	10.30	Call	Bond Future	0	0	0	0	1,200.00
13/07/2022	R248 On 04-August-22	11.00	Call	Bond Future	8	0	8	0	1,200.00
13/07/2022	R248 On 04-August-22	10.40	Call	Bond Future	0	0	0	0	0.00
13/07/2022	R248 On 04-August-22	10.90	Call	Bond Future	4	0	4	0	1,700.00
13/07/2022	R248 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	1,700.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2022	R248 On 04-August-22	10.99	Call	Bond Future	7	0	7	0	0.00
13/07/2022	R248 On 04-August-22	10.98	Call	Bond Future	7	0	7	0	0.00
13/07/2022	R248 On 04-August-22	10.98	Put	Bond Future	5691	6	5691	6	0.00
13/07/2022	R248 On 04-August-22	10.99	Put	Bond Future	5621	6	5621	6	0.00
13/07/2022	R248 On 04-August-22	10.40	Put	Bond Future	9996	10	9996	10	0.00
13/07/2022	R248 On 04-August-22	10.90	Put	Bond Future	6260	7	6260	7	0.00
13/07/2022	R248 On 04-August-22	11.00	Put	Bond Future	5550	6	5550	6	50.00
13/07/2022	R248 On 04-August-22	10.30	Put	Bond Future	10779	11	10779	11	0.00
13/07/2022	R248 On 04-August-22	9.70	Put	Bond Future	15750	16	15750	16	0.00
13/07/2022	R248 On 04-August-22	10.20	Put	Bond Future	11575	12	11575	12	0.00
13/07/2022	R248 On 03-November-22			Bond Future	12.00	75.5186	12.0005	75.5186	5,959.00
13/07/2022	R248 On 03-November-22	11.31	Call	Bond Future	815	1	815	1	0.00
13/07/2022	R248 On 03-November-22	11.30	Call	Bond Future	798	1	798	1	0.00
13/07/2022	R248 On 03-November-22	11.32	Call	Bond Future	831	1	831	1	0.00
13/07/2022	R248 On 03-November-22	11.30	Put	Bond Future	5299	5	5299	5	0.00
13/07/2022	R248 On 03-November-22	11.31	Put	Bond Future	5248	5	5248	5	0.00
13/07/2022	R248 On 03-November-22	11.32	Put	Bond Future	5197	5	5197	5	0.00
13/07/2022	R248 On 02-February-23			Bond Future	12.16	76.8128	12.1596	76.8128	0.00
13/07/2022	R248 On 02-February-23	11.07	Call	Bond Future	882	1	882	1	0.00
13/07/2022	R248 On 02-February-23	11.06	Call	Bond Future	869	1	869	1	0.00
13/07/2022	R248 On 02-February-23	11.08	Call	Bond Future	895	1	895	1	0.00
13/07/2022	R248 On 02-February-23	11.08	Put	Bond Future	7861	8	7861	8	0.00
13/07/2022	R248 On 02-February-23	11.06	Put	Bond Future	7976	8	7976	8	0.00
13/07/2022	R248 On 02-February-23	11.07	Put	Bond Future	7918	8	7918	8	0.00
13/07/2022	R248 On 04-May-23			Bond Future	12.30	73.7995	12.3004	73.7995	0.00
13/07/2022	R248 On 04-May-23	11.34	Call	Bond Future	1661	1	1661	1	0.00
13/07/2022	R248 On 04-May-23	11.33	Call	Bond Future	1642	1	1642	1	0.00
13/07/2022	R248 On 04-May-23	11.35	Call	Bond Future	1680	1	1680	1	0.00
13/07/2022	R248 On 04-May-23	11.35	Put	Bond Future	7626	8	7626	8	0.00
13/07/2022	R248 On 04-May-23	11.33	Put	Bond Future	7723	8	7723	8	0.00
13/07/2022	R248 On 04-May-23	11.34	Put	Bond Future	7674	8	7674	8	0.00
13/07/2022	R248 On 03-August-23			Bond Future	12.43	75.2866	12.4267	75.2866	0.00
13/07/2022	R248 On 03-August-23	12.10	Call	Bond Future	3531	3	3531	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
13/07/2022	R248 On 03-August-23	12.09	Call	Bond Future	3504	3	3504	3	0.00
13/07/2022	R248 On 03-August-23	12.11	Call	Bond Future	3558	3	3558	3	0.00
13/07/2022	R248 On 03-August-23	12.11	Put	Bond Future	5414	6	5414	6	0.00
13/07/2022	R248 On 03-August-23	12.09	Put	Bond Future	5479	6	5479	6	0.00
13/07/2022	R248 On 03-August-23	12.10	Put	Bond Future	5447	6	5447	6	0.00