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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
14/07/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2022	2025 On 04-August-22			Bond Future	162.42	162.2835	162.4202	162.2835	11,501.00
14/07/2022	2025 On 03-November-22			Bond Future	164.92	164.7881	164.9246	164.7881	0.00
14/07/2022	2025 On 02-February-23			Bond Future	166.09	165.9573	166.0946	165.9573	0.00
14/07/2022	2025 On 04-May-23			Bond Future	169.20	169.0572	169.1959	169.0572	0.00
14/07/2022	2025 On 03-August-23			Bond Future	170.88	170.7369	170.8771	170.7369	0.00
14/07/2022	2029 On 04-August-22			Bond Future	119.80	119.3787	119.7998	119.3787	2,742.00
14/07/2022	2029 On 03-November-22			Bond Future	120.40	119.9724	120.3981	119.9724	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
14/07/2022	2029 On 02-February-23			Bond Future	122.48	122.0521	122.4842	122.0521	0.00
14/07/2022	2029 On 04-May-23			Bond Future	123.48	123.0440	123.4832	123.0440	0.00
14/07/2022	2029 On 03-August-23			Bond Future	125.98	125.5372	125.9845	125.5372	0.00
14/07/2022	2030 On 04-August-22			Bond Future	11.11	85.9061	11.1128	85.9061	79,445.00
14/07/2022	2030 On 04-August-22	8.30	Call	Bond Future	0	0	0	0	800.00
14/07/2022	2030 On 04-August-22	9.05	Call	Bond Future	0	0	0	0	800.00
14/07/2022	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
14/07/2022	2030 On 04-August-22	9.55	Call	Bond Future	0	0	0	0	0.00
14/07/2022	2030 On 04-August-22	9.56	Call	Bond Future	0	0	0	0	0.00
14/07/2022	2030 On 04-August-22	10.95	Call	Bond Future	386	1	386	1	0.00
14/07/2022	2030 On 04-August-22	10.95	Put	Bond Future	1119	0	1119	0	800.00
14/07/2022	2030 On 04-August-22	9.56	Put	Bond Future	7331	6	7331	6	0.00
14/07/2022	2030 On 04-August-22	9.55	Put	Bond Future	7381	6	7381	6	0.00
14/07/2022	2030 On 04-August-22	9.54	Put	Bond Future	7430	6	7430	6	0.00
14/07/2022	2030 On 04-August-22	9.05	Put	Bond Future	9914	9	9914	9	0.00
14/07/2022	2030 On 04-August-22	8.30	Put	Bond Future	13883	13	13883	13	0.00
14/07/2022	2030 On 03-November-22			Bond Future	11.34	87.2116	11.3384	87.2116	18,969.00
14/07/2022	2030 On 03-November-22	10.20	Call	Bond Future	241	0	241	0	500.00
14/07/2022	2030 On 03-November-22	11.57	Call	Bond Future	2330	3	2330	3	0.00
14/07/2022	2030 On 03-November-22	10.08	Call	Bond Future	192	0	192	0	0.00
14/07/2022	2030 On 03-November-22	10.09	Call	Bond Future	196	0	196	0	0.00
14/07/2022	2030 On 03-November-22	9.70	Call	Bond Future	89	0	89	0	500.00
14/07/2022	2030 On 03-November-22	10.10	Call	Bond Future	199	0	199	0	0.00
14/07/2022	2030 On 03-November-22	10.10	Put	Bond Future	5786	5	5786	5	0.00
14/07/2022	2030 On 03-November-22	10.20	Put	Bond Future	5360	4	5360	4	0.00
14/07/2022	2030 On 03-November-22	9.70	Put	Bond Future	7581	6	7581	6	0.00
14/07/2022	2030 On 03-November-22	10.09	Put	Bond Future	5830	5	5830	5	0.00
14/07/2022	2030 On 03-November-22	10.08	Put	Bond Future	5873	5	5873	5	0.00
14/07/2022	2030 On 03-November-22	11.57	Put	Bond Future	1336	1	1336	1	500.00
14/07/2022	2030 On 02-February-23			Bond Future	11.55	84.6974	11.5538	84.6974	2,600.00
14/07/2022	2030 On 02-February-23	11.12	Call	Bond Future	1484	2	1484	2	0.00
14/07/2022	2030 On 02-February-23	11.16	Call	Bond Future	1555	2	1555	2	0.00
14/07/2022	2030 On 02-February-23	10.01	Call	Bond Future	328	1	328	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
14/07/2022	2030 On 02-February-23	9.83	Call	Bond Future	255	0	255	0	412.00
14/07/2022	2030 On 02-February-23	9.94	Call	Bond Future	298	0	298	0	0.00
14/07/2022	2030 On 02-February-23	9.79	Call	Bond Future	241	0	241	0	0.00
14/07/2022	2030 On 02-February-23	8.81	Call	Bond Future	46	0	46	0	102.00
14/07/2022	2030 On 02-February-23	9.08	Call	Bond Future	79	0	79	0	412.00
14/07/2022	2030 On 02-February-23	11.35	Call	Bond Future	1920	3	1920	3	5,000.00
14/07/2022	2030 On 02-February-23	9.99	Call	Bond Future	319	1	319	1	0.00
14/07/2022	2030 On 02-February-23	10.00	Call	Bond Future	323	1	323	1	0.00
14/07/2022	2030 On 02-February-23	9.80	Call	Bond Future	244	0	244	0	0.00
14/07/2022	2030 On 02-February-23	9.20	Call	Bond Future	99	0	99	0	0.00
14/07/2022	2030 On 02-February-23	9.04	Call	Bond Future	73	0	73	0	0.00
14/07/2022	2030 On 02-February-23	9.66	Call	Bond Future	200	0	200	0	0.00
14/07/2022	2030 On 02-February-23	9.66	Put	Bond Future	8627	7	8627	7	102.00
14/07/2022	2030 On 02-February-23	8.81	Put	Bond Future	12606	11	12606	11	0.00
14/07/2022	2030 On 02-February-23	9.04	Put	Bond Future	11492	10	11492	10	0.00
14/07/2022	2030 On 02-February-23	9.08	Put	Bond Future	11301	10	11301	10	0.00
14/07/2022	2030 On 02-February-23	9.20	Put	Bond Future	10734	10	10734	10	0.00
14/07/2022	2030 On 02-February-23	9.94	Put	Bond Future	7413	6	7413	6	102.00
14/07/2022	2030 On 02-February-23	10.01	Put	Bond Future	7119	6	7119	6	0.00
14/07/2022	2030 On 02-February-23	11.35	Put	Bond Future	2778	2	2778	2	0.00
14/07/2022	2030 On 02-February-23	11.16	Put	Bond Future	3223	3	3223	3	412.00
14/07/2022	2030 On 02-February-23	9.79	Put	Bond Future	8056	7	8056	7	0.00
14/07/2022	2030 On 02-February-23	9.83	Put	Bond Future	7883	7	7883	7	0.00
14/07/2022	2030 On 02-February-23	9.80	Put	Bond Future	8013	7	8013	7	0.00
14/07/2022	2030 On 02-February-23	9.99	Put	Bond Future	7203	6	7203	6	0.00
14/07/2022	2030 On 02-February-23	10.00	Put	Bond Future	7161	6	7161	6	0.00
14/07/2022	2030 On 02-February-23	11.12	Put	Bond Future	3325	3	3325	3	0.00
14/07/2022	2030 On 04-May-23			Bond Future	11.76	86.2645	11.7616	86.2645	0.00
14/07/2022	2030 On 04-May-23	12.04	Call	Bond Future	3419	4	3419	4	0.00
14/07/2022	2030 On 04-May-23	12.50	Call	Bond Future	4619	6	4619	6	0.00
14/07/2022	2030 On 04-May-23	12.57	Call	Bond Future	4811	6	4811	6	0.00
14/07/2022	2030 On 04-May-23	10.65	Call	Bond Future	922	1	922	1	350.00
14/07/2022	2030 On 04-May-23	11.62	Call	Bond Future	2460	3	2460	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
14/07/2022	2030 On 04-May-23	9.58	Call	Bond Future	269	0	269	0	150.00
14/07/2022	2030 On 04-May-23	10.54	Call	Bond Future	808	1	808	1	0.00
14/07/2022	2030 On 04-May-23	11.34	Call	Bond Future	1910	2	1910	2	0.00
14/07/2022	2030 On 04-May-23	10.52	Call	Bond Future	789	1	789	1	0.00
14/07/2022	2030 On 04-May-23	10.53	Call	Bond Future	798	1	798	1	0.00
14/07/2022	2030 On 04-May-23	9.78	Call	Bond Future	344	1	344	1	400.00
14/07/2022	2030 On 04-May-23	10.00	Call	Bond Future	445	1	445	1	1,080.00
14/07/2022	2030 On 04-May-23	10.42	Call	Bond Future	707	1	707	1	500.00
14/07/2022	2030 On 04-May-23	9.67	Call	Bond Future	301	0	301	0	500.00
14/07/2022	2030 On 04-May-23	9.03	Call	Bond Future	122	0	122	0	400.00
14/07/2022	2030 On 04-May-23	9.03	Put	Bond Future	12178	11	12178	11	0.00
14/07/2022	2030 On 04-May-23	9.58	Put	Bond Future	9728	9	9728	9	0.00
14/07/2022	2030 On 04-May-23	9.67	Put	Bond Future	9343	8	9343	8	0.00
14/07/2022	2030 On 04-May-23	10.42	Put	Bond Future	6370	5	6370	5	0.00
14/07/2022	2030 On 04-May-23	10.00	Put	Bond Future	7981	7	7981	7	0.00
14/07/2022	2030 On 04-May-23	9.78	Put	Bond Future	8881	8	8881	8	0.00
14/07/2022	2030 On 04-May-23	10.53	Put	Bond Future	5979	5	5979	5	0.00
14/07/2022	2030 On 04-May-23	10.52	Put	Bond Future	6013	5	6013	5	0.00
14/07/2022	2030 On 04-May-23	11.34	Put	Bond Future	3639	3	3639	3	150.00
14/07/2022	2030 On 04-May-23	10.54	Put	Bond Future	5945	5	5945	5	0.00
14/07/2022	2030 On 04-May-23	11.62	Put	Bond Future	3035	2	3035	2	400.00
14/07/2022	2030 On 04-May-23	10.65	Put	Bond Future	5580	5	5580	5	0.00
14/07/2022	2030 On 04-May-23	12.57	Put	Bond Future	1620	1	1620	1	350.00
14/07/2022	2030 On 04-May-23	12.50	Put	Bond Future	1697	1	1697	1	500.00
14/07/2022	2030 On 04-May-23	12.04	Put	Bond Future	2301	2	2301	2	1,080.00
14/07/2022	2030 On 03-August-23			Bond Future	11.96	83.9909	11.9555	83.9909	0.00
14/07/2022	2030 On 03-August-23	11.36	Call	Bond Future	1864	2	1864	2	0.00
14/07/2022	2030 On 03-August-23	12.59	Call	Bond Future	4525	5	4525	5	0.00
14/07/2022	2030 On 03-August-23	12.89	Call	Bond Future	5314	6	5314	6	0.00
14/07/2022	2030 On 03-August-23	11.35	Call	Bond Future	1848	2	1848	2	0.00
14/07/2022	2030 On 03-August-23	10.40	Call	Bond Future	742	1	742	1	1,012.00
14/07/2022	2030 On 03-August-23	10.65	Call	Bond Future	943	1	943	1	350.00
14/07/2022	2030 On 03-August-23	11.34	Call	Bond Future	1831	2	1831	2	0.00

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14/07/2022	2030 On 03-August-23	11.34	Put	Bond Future	4285	4	4285	4	0.00
14/07/2022	2030 On 03-August-23	10.65	Put	Bond Future	6258	5	6258	5	0.00
14/07/2022	2030 On 03-August-23	11.36	Put	Bond Future	4237	3	4237	3	0.00
14/07/2022	2030 On 03-August-23	12.89	Put	Bond Future	1758	1	1758	1	350.00
14/07/2022	2030 On 03-August-23	12.59	Put	Bond Future	2089	2	2089	2	1,012.00
14/07/2022	2030 On 03-August-23	10.40	Put	Bond Future	7123	6	7123	6	0.00
14/07/2022	2030 On 03-August-23	11.35	Put	Bond Future	4261	4	4261	4	0.00
14/07/2022	2032 On 04-August-22			Bond Future	11.57	85.2740	11.5737	85.2740	93,756.00
14/07/2022	2032 On 04-August-22	11.89	Call	Bond Future	1846	3	1846	3	0.00
14/07/2022	2032 On 04-August-22	10.70	Call	Bond Future	2	0	2	0	0.00
14/07/2022	2032 On 04-August-22	11.00	Call	Bond Future	40	0	40	0	0.00
14/07/2022	2032 On 04-August-22	11.60	Call	Bond Future	881	2	881	2	0.00
14/07/2022	2032 On 04-August-22	10.21	Call	Bond Future	0	0	0	0	0.00
14/07/2022	2032 On 04-August-22	10.50	Call	Bond Future	0	0	0	0	900.00
14/07/2022	2032 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	0.00
14/07/2022	2032 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	0.00
14/07/2022	2032 On 04-August-22	9.40	Call	Bond Future	0	0	0	0	0.00
14/07/2022	2032 On 04-August-22	10.22	Call	Bond Future	0	0	0	0	0.00
14/07/2022	2032 On 04-August-22	9.80	Call	Bond Future	0	0	0	0	900.00
14/07/2022	2032 On 04-August-22	9.72	Call	Bond Future	0	0	0	0	800.00
14/07/2022	2032 On 04-August-22	8.97	Call	Bond Future	0	0	0	0	800.00
14/07/2022	2032 On 04-August-22	8.97	Put	Bond Future	14433	13	14433	13	0.00
14/07/2022	2032 On 04-August-22	9.72	Put	Bond Future	9948	9	9948	9	0.00
14/07/2022	2032 On 04-August-22	10.21	Put	Bond Future	7167	6	7167	6	0.00
14/07/2022	2032 On 04-August-22	10.20	Put	Bond Future	7222	6	7222	6	0.00
14/07/2022	2032 On 04-August-22	9.40	Put	Bond Future	11827	10	11827	10	0.00
14/07/2022	2032 On 04-August-22	10.10	Put	Bond Future	7781	6	7781	6	0.00
14/07/2022	2032 On 04-August-22	10.50	Put	Bond Future	5574	4	5574	4	0.00
14/07/2022	2032 On 04-August-22	9.80	Put	Bond Future	9486	8	9486	8	0.00
14/07/2022	2032 On 04-August-22	10.22	Put	Bond Future	7111	6	7111	6	0.00
14/07/2022	2032 On 04-August-22	11.60	Put	Bond Future	751	0	751	0	800.00
14/07/2022	2032 On 04-August-22	11.00	Put	Bond Future	2956	2	2956	2	7,500.00
14/07/2022	2032 On 04-August-22	10.70	Put	Bond Future	4499	3	4499	3	7,500.00

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14/07/2022	2032 On 04-August-22	11.89	Put	Bond Future	296	0	296	0	0.00
14/07/2022	2032 On 03-November-22			Bond Future	11.79	82.4175	11.7924	82.4175	78,137.00
14/07/2022	2032 On 03-November-22	11.55	Call	Bond Future	1467	2	1467	2	0.00
14/07/2022	2032 On 03-November-22	12.30	Call	Bond Future	3552	5	3552	5	0.00
14/07/2022	2032 On 03-November-22	10.56	Call	Bond Future	200	0	200	0	0.00
14/07/2022	2032 On 03-November-22	10.66	Call	Bond Future	258	0	258	0	0.00
14/07/2022	2032 On 03-November-22	10.67	Call	Bond Future	265	0	265	0	750.00
14/07/2022	2032 On 03-November-22	10.21	Call	Bond Future	83	0	83	0	500.00
14/07/2022	2032 On 03-November-22	9.46	Call	Bond Future	9	0	9	0	500.00
14/07/2022	2032 On 03-November-22	10.11	Call	Bond Future	64	0	64	0	0.00
14/07/2022	2032 On 03-November-22	9.31	Call	Bond Future	5	0	5	0	180.00
14/07/2022	2032 On 03-November-22	10.49	Call	Bond Future	166	0	166	0	0.00
14/07/2022	2032 On 03-November-22	9.92	Call	Bond Future	38	0	38	0	750.00
14/07/2022	2032 On 03-November-22	9.36	Call	Bond Future	7	0	7	0	454.00
14/07/2022	2032 On 03-November-22	10.16	Call	Bond Future	73	0	73	0	0.00
14/07/2022	2032 On 03-November-22	10.16	Put	Bond Future	8487	7	8487	7	180.00
14/07/2022	2032 On 03-November-22	9.46	Put	Bond Future	12390	11	12390	11	0.00
14/07/2022	2032 On 03-November-22	9.36	Put	Bond Future	12973	12	12973	12	0.00
14/07/2022	2032 On 03-November-22	9.92	Put	Bond Future	9786	8	9786	8	0.00
14/07/2022	2032 On 03-November-22	10.11	Put	Bond Future	8754	7	8754	7	454.00
14/07/2022	2032 On 03-November-22	9.31	Put	Bond Future	13267	12	13267	12	0.00
14/07/2022	2032 On 03-November-22	10.56	Put	Bond Future	6447	5	6447	5	180.00
14/07/2022	2032 On 03-November-22	10.49	Put	Bond Future	6788	6	6788	6	454.00
14/07/2022	2032 On 03-November-22	10.21	Put	Bond Future	8223	7	8223	7	0.00
14/07/2022	2032 On 03-November-22	10.67	Put	Bond Future	5929	5	5929	5	0.00
14/07/2022	2032 On 03-November-22	10.66	Put	Bond Future	5975	5	5975	5	0.00
14/07/2022	2032 On 03-November-22	12.30	Put	Bond Future	1154	1	1154	1	750.00
14/07/2022	2032 On 03-November-22	11.55	Put	Bond Future	2647	2	2647	2	500.00
14/07/2022	2032 On 02-February-23			Bond Future	12.00	83.8285	11.9974	83.8285	0.00
14/07/2022	2032 On 02-February-23	11.84	Call	Bond Future	2326	3	2326	3	0.00
14/07/2022	2032 On 02-February-23	12.75	Call	Bond Future	4910	6	4910	6	0.00
14/07/2022	2032 On 02-February-23	10.38	Call	Bond Future	325	1	325	1	0.00
14/07/2022	2032 On 02-February-23	10.39	Call	Bond Future	330	1	330	1	0.00

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14/07/2022	2032 On 02-February-23	9.31	Call	Bond Future	45	0	45	0	454.00
14/07/2022	2032 On 02-February-23	10.16	Call	Bond Future	228	0	228	0	0.00
14/07/2022	2032 On 02-February-23	10.22	Call	Bond Future	252	0	252	0	500.00
14/07/2022	2032 On 02-February-23	9.47	Call	Bond Future	64	0	64	0	500.00
14/07/2022	2032 On 02-February-23	11.69	Call	Bond Future	1986	3	1986	3	0.00
14/07/2022	2032 On 02-February-23	10.40	Call	Bond Future	335	1	335	1	0.00
14/07/2022	2032 On 02-February-23	10.50	Call	Bond Future	390	1	390	1	0.00
14/07/2022	2032 On 02-February-23	10.67	Call	Bond Future	502	1	502	1	750.00
14/07/2022	2032 On 02-February-23	9.92	Call	Bond Future	151	0	151	0	750.00
14/07/2022	2032 On 02-February-23	10.67	Put	Bond Future	7062	6	7062	6	0.00
14/07/2022	2032 On 02-February-23	10.50	Put	Bond Future	7842	7	7842	7	454.00
14/07/2022	2032 On 02-February-23	10.40	Put	Bond Future	8317	7	8317	7	0.00
14/07/2022	2032 On 02-February-23	11.69	Put	Bond Future	3444	3	3444	3	0.00
14/07/2022	2032 On 02-February-23	9.47	Put	Bond Future	13185	12	13185	12	0.00
14/07/2022	2032 On 02-February-23	10.22	Put	Bond Future	9198	8	9198	8	0.00
14/07/2022	2032 On 02-February-23	9.92	Put	Bond Future	10738	9	10738	9	0.00
14/07/2022	2032 On 02-February-23	10.16	Put	Bond Future	9499	8	9499	8	454.00
14/07/2022	2032 On 02-February-23	9.31	Put	Bond Future	14090	13	14090	13	0.00
14/07/2022	2032 On 02-February-23	10.39	Put	Bond Future	8365	7	8365	7	0.00
14/07/2022	2032 On 02-February-23	10.38	Put	Bond Future	8413	7	8413	7	0.00
14/07/2022	2032 On 02-February-23	12.75	Put	Bond Future	1485	1	1485	1	750.00
14/07/2022	2032 On 02-February-23	11.84	Put	Bond Future	3069	2	3069	2	500.00
14/07/2022	2032 On 04-May-23			Bond Future	12.19	81.2201	12.1909	81.2201	0.00
14/07/2022	2032 On 04-May-23	10.87	Call	Bond Future	862	1	862	1	0.00
14/07/2022	2032 On 04-May-23	10.88	Call	Bond Future	872	1	872	1	0.00
14/07/2022	2032 On 04-May-23	10.89	Call	Bond Future	881	1	881	1	0.00
14/07/2022	2032 On 04-May-23	10.89	Put	Bond Future	7123	6	7123	6	0.00
14/07/2022	2032 On 04-May-23	10.88	Put	Bond Future	7164	6	7164	6	0.00
14/07/2022	2032 On 04-May-23	10.87	Put	Bond Future	7206	6	7206	6	0.00
14/07/2022	2032 On 03-August-23			Bond Future	12.36	82.8554	12.3644	82.8554	2,600.00
14/07/2022	2032 On 03-August-23	11.75	Call	Bond Future	2143	3	2143	3	0.00
14/07/2022	2032 On 03-August-23	11.76	Call	Bond Future	2162	3	2162	3	0.00
14/07/2022	2032 On 03-August-23	11.90	Call	Bond Future	2433	3	2433	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
14/07/2022	2032 On 03-August-23	11.77	Call	Bond Future	2181	3	2181	3	0.00
14/07/2022	2032 On 03-August-23	11.77	Put	Bond Future	4884	4	4884	4	0.00
14/07/2022	2032 On 03-August-23	11.90	Put	Bond Future	4534	4	4534	4	0.00
14/07/2022	2032 On 03-August-23	11.76	Put	Bond Future	4911	4	4911	4	0.00
14/07/2022	2032 On 03-August-23	11.75	Put	Bond Future	4939	4	4939	4	0.00
14/07/2022	2033 On 04-August-22			Bond Future	113.39	112.5351	113.3889	112.5351	9,548.00
14/07/2022	2033 On 03-November-22			Bond Future	113.80	112.9384	113.8037	112.9384	0.00
14/07/2022	2033 On 02-February-23			Bond Future	115.78	114.8959	115.7752	114.8959	545.00
14/07/2022	2033 On 04-May-23			Bond Future	116.56	115.6691	116.5639	115.6691	0.00
14/07/2022	2033 On 03-August-23			Bond Future	118.92	118.0126	118.9247	118.0126	0.00
14/07/2022	2037 On 04-August-22			Bond Future	12.04	77.6742	12.0436	77.6742	139,851.00
14/07/2022	2037 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	50.00
14/07/2022	2037 On 04-August-22	10.91	Call	Bond Future	0	0	0	0	0.00
14/07/2022	2037 On 04-August-22	11.21	Call	Bond Future	10	0	10	0	1,050.00
14/07/2022	2037 On 04-August-22	11.42	Call	Bond Future	50	0	50	0	0.00
14/07/2022	2037 On 04-August-22	10.89	Call	Bond Future	0	0	0	0	0.00
14/07/2022	2037 On 04-August-22	10.90	Call	Bond Future	0	0	0	0	0.00
14/07/2022	2037 On 04-August-22	11.95	Call	Bond Future	697	2	697	2	0.00
14/07/2022	2037 On 04-August-22	11.95	Put	Bond Future	1216	1	1216	1	1,050.00
14/07/2022	2037 On 04-August-22	10.91	Put	Bond Future	6667	5	6667	5	0.00
14/07/2022	2037 On 04-August-22	10.89	Put	Bond Future	6792	5	6792	5	0.00
14/07/2022	2037 On 04-August-22	11.42	Put	Bond Future	3613	2	3613	2	50.00
14/07/2022	2037 On 04-August-22	11.21	Put	Bond Future	4830	3	4830	3	0.00
14/07/2022	2037 On 04-August-22	10.10	Put	Bond Future	11973	11	11973	11	0.00
14/07/2022	2037 On 04-August-22	10.90	Put	Bond Future	6730	5	6730	5	50.00
14/07/2022	2037 On 03-November-22			Bond Future	12.24	78.8546	12.2373	78.8546	6,480.00
14/07/2022	2037 On 03-November-22	11.30	Call	Bond Future	462	1	462	1	0.00
14/07/2022	2037 On 03-November-22	11.32	Call	Bond Future	483	1	483	1	0.00
14/07/2022	2037 On 03-November-22	11.31	Call	Bond Future	473	1	473	1	0.00
14/07/2022	2037 On 03-November-22	11.31	Put	Bond Future	5727	5	5727	5	0.00
14/07/2022	2037 On 03-November-22	11.30	Put	Bond Future	5776	5	5776	5	0.00
14/07/2022	2037 On 03-November-22	11.32	Put	Bond Future	5678	5	5678	5	0.00
14/07/2022	2037 On 02-February-23			Bond Future	12.42	75.9473	12.4223	75.9473	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
14/07/2022	2037 On 02-February-23	11.05	Call	Bond Future	541	1	541	1	0.00
14/07/2022	2037 On 02-February-23	11.03	Call	Bond Future	525	1	525	1	0.00
14/07/2022	2037 On 02-February-23	11.04	Call	Bond Future	533	1	533	1	0.00
14/07/2022	2037 On 02-February-23	11.04	Put	Bond Future	8366	7	8366	7	0.00
14/07/2022	2037 On 02-February-23	11.03	Put	Bond Future	8419	7	8419	7	0.00
14/07/2022	2037 On 02-February-23	11.05	Put	Bond Future	8314	7	8314	7	0.00
14/07/2022	2037 On 04-May-23			Bond Future	12.60	77.3535	12.5980	77.3535	0.00
14/07/2022	2037 On 04-May-23	11.32	Call	Bond Future	1071	1	1071	1	0.00
14/07/2022	2037 On 04-May-23	11.30	Call	Bond Future	1048	1	1048	1	0.00
14/07/2022	2037 On 04-May-23	11.31	Call	Bond Future	1059	1	1059	1	0.00
14/07/2022	2037 On 04-May-23	11.31	Put	Bond Future	8153	7	8153	7	0.00
14/07/2022	2037 On 04-May-23	11.30	Put	Bond Future	8201	7	8201	7	0.00
14/07/2022	2037 On 04-May-23	11.32	Put	Bond Future	8106	7	8106	7	0.00
14/07/2022	2037 On 03-August-23			Bond Future	12.76	74.6515	12.7622	74.6515	0.00
14/07/2022	2037 On 03-August-23	12.14	Call	Bond Future	2566	3	2566	3	0.00
14/07/2022	2037 On 03-August-23	12.12	Call	Bond Future	2523	3	2523	3	0.00
14/07/2022	2037 On 03-August-23	12.13	Call	Bond Future	2544	3	2544	3	0.00
14/07/2022	2037 On 03-August-23	12.13	Put	Bond Future	5832	5	5832	5	0.00
14/07/2022	2037 On 03-August-23	12.12	Put	Bond Future	5865	5	5865	5	0.00
14/07/2022	2037 On 03-August-23	12.14	Put	Bond Future	5800	5	5800	5	0.00
14/07/2022	2038 On 04-August-22			Bond Future	127.48	125.5530	127.4759	125.5530	5,062.00
14/07/2022	2038 On 03-November-22			Bond Future	129.44	127.4908	129.4417	127.4908	330.00
14/07/2022	2038 On 02-February-23			Bond Future	129.79	127.8028	129.7863	127.8028	0.00
14/07/2022	2038 On 04-May-23			Bond Future	132.21	130.1910	132.2106	130.1910	0.00
14/07/2022	2038 On 03-August-23			Bond Future	132.93	130.8663	132.9255	130.8663	0.00
14/07/2022	2040 On 04-August-22			Bond Future	12.10	79.1808	12.1018	79.1808	125,201.00
14/07/2022	2040 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	460.00
14/07/2022	2040 On 04-August-22	10.70	Call	Bond Future	0	0	0	0	460.00
14/07/2022	2040 On 04-August-22	11.03	Call	Bond Future	1	0	1	0	0.00
14/07/2022	2040 On 04-August-22	11.04	Call	Bond Future	1	0	1	0	0.00
14/07/2022	2040 On 04-August-22	12.24	Call	Bond Future	1458	2	1458	2	0.00
14/07/2022	2040 On 04-August-22	11.05	Call	Bond Future	1	0	1	0	0.00
14/07/2022	2040 On 04-August-22	11.05	Put	Bond Future	6624	5	6624	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
14/07/2022	2040 On 04-August-22	12.24	Put	Bond Future	649	0	649	0	460.00
14/07/2022	2040 On 04-August-22	9.70	Put	Bond Future	16505	15	16505	15	0.00
14/07/2022	2040 On 04-August-22	11.04	Put	Bond Future	6691	5	6691	5	0.00
14/07/2022	2040 On 04-August-22	11.03	Put	Bond Future	6758	5	6758	5	0.00
14/07/2022	2040 On 04-August-22	10.70	Put	Bond Future	9025	8	9025	8	0.00
14/07/2022	2040 On 03-November-22			Bond Future	12.29	80.3841	12.2887	80.3841	6,839.00
14/07/2022	2040 On 03-November-22	11.50	Call	Bond Future	658	1	658	1	1,500.00
14/07/2022	2040 On 03-November-22	11.41	Call	Bond Future	541	1	541	1	0.00
14/07/2022	2040 On 03-November-22	10.80	Call	Bond Future	125	0	125	0	1,500.00
14/07/2022	2040 On 03-November-22	12.52	Call	Bond Future	3197	4	3197	4	0.00
14/07/2022	2040 On 03-November-22	11.39	Call	Bond Future	517	1	517	1	0.00
14/07/2022	2040 On 03-November-22	11.40	Call	Bond Future	529	1	529	1	0.00
14/07/2022	2040 On 03-November-22	10.70	Call	Bond Future	95	0	95	0	1,100.00
14/07/2022	2040 On 03-November-22	11.20	Call	Bond Future	332	1	332	1	1,100.00
14/07/2022	2040 On 03-November-22	11.20	Put	Bond Future	7030	6	7030	6	0.00
14/07/2022	2040 On 03-November-22	11.41	Put	Bond Future	5877	5	5877	5	0.00
14/07/2022	2040 On 03-November-22	10.80	Put	Bond Future	9517	8	9517	8	0.00
14/07/2022	2040 On 03-November-22	10.70	Put	Bond Future	10181	9	10181	9	0.00
14/07/2022	2040 On 03-November-22	11.50	Put	Bond Future	5420	4	5420	4	0.00
14/07/2022	2040 On 03-November-22	12.52	Put	Bond Future	1884	1	1884	1	1,100.00
14/07/2022	2040 On 03-November-22	11.39	Put	Bond Future	5981	5	5981	5	0.00
14/07/2022	2040 On 03-November-22	11.40	Put	Bond Future	5929	5	5929	5	0.00
14/07/2022	2040 On 02-February-23			Bond Future	12.47	77.2527	12.4673	77.2527	821.00
14/07/2022	2040 On 02-February-23	11.10	Call	Bond Future	589	1	589	1	0.00
14/07/2022	2040 On 02-February-23	11.11	Call	Bond Future	598	1	598	1	0.00
14/07/2022	2040 On 02-February-23	10.21	Call	Bond Future	123	0	123	0	400.00
14/07/2022	2040 On 02-February-23	10.18	Call	Bond Future	116	0	116	0	0.00
14/07/2022	2040 On 02-February-23	12.24	Call	Bond Future	2680	3	2680	3	0.00
14/07/2022	2040 On 02-February-23	12.27	Call	Bond Future	2763	3	2763	3	0.00
14/07/2022	2040 On 02-February-23	11.12	Call	Bond Future	607	1	607	1	0.00
14/07/2022	2040 On 02-February-23	10.93	Call	Bond Future	452	1	452	1	0.00
14/07/2022	2040 On 02-February-23	10.96	Call	Bond Future	474	1	474	1	400.00
14/07/2022	2040 On 02-February-23	10.96	Put	Bond Future	9757	9	9757	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
14/07/2022	2040 On 02-February-23	11.12	Put	Bond Future	8822	8	8822	8	0.00
14/07/2022	2040 On 02-February-23	12.27	Put	Bond Future	3885	3	3885	3	400.00
14/07/2022	2040 On 02-February-23	12.24	Put	Bond Future	3975	3	3975	3	0.00
14/07/2022	2040 On 02-February-23	10.18	Put	Bond Future	14917	14	14917	14	0.00
14/07/2022	2040 On 02-February-23	10.21	Put	Bond Future	14702	13	14702	13	0.00
14/07/2022	2040 On 02-February-23	10.93	Put	Bond Future	9937	9	9937	9	0.00
14/07/2022	2040 On 02-February-23	11.11	Put	Bond Future	8879	8	8879	8	0.00
14/07/2022	2040 On 02-February-23	11.10	Put	Bond Future	8936	8	8936	8	0.00
14/07/2022	2040 On 04-May-23			Bond Future	12.64	78.6834	12.6363	78.6834	0.00
14/07/2022	2040 On 04-May-23	13.45	Call	Bond Future	6620	8	6620	8	0.00
14/07/2022	2040 On 04-May-23	11.42	Call	Bond Future	1236	2	1236	2	0.00
14/07/2022	2040 On 04-May-23	11.48	Call	Bond Future	1316	2	1316	2	500.00
14/07/2022	2040 On 04-May-23	10.73	Call	Bond Future	550	1	550	1	500.00
14/07/2022	2040 On 04-May-23	10.92	Call	Bond Future	699	1	699	1	400.00
14/07/2022	2040 On 04-May-23	11.41	Call	Bond Future	1222	2	1222	2	0.00
14/07/2022	2040 On 04-May-23	10.17	Call	Bond Future	250	0	250	0	400.00
14/07/2022	2040 On 04-May-23	12.78	Call	Bond Future	4385	5	4385	5	0.00
14/07/2022	2040 On 04-May-23	11.43	Call	Bond Future	1249	2	1249	2	0.00
14/07/2022	2040 On 04-May-23	11.43	Put	Bond Future	8375	7	8375	7	0.00
14/07/2022	2040 On 04-May-23	10.73	Put	Bond Future	12310	11	12310	11	0.00
14/07/2022	2040 On 04-May-23	12.78	Put	Bond Future	3602	3	3602	3	400.00
14/07/2022	2040 On 04-May-23	13.45	Put	Bond Future	2353	2	2353	2	500.00
14/07/2022	2040 On 04-May-23	11.41	Put	Bond Future	8476	7	8476	7	0.00
14/07/2022	2040 On 04-May-23	10.92	Put	Bond Future	11162	10	11162	10	0.00
14/07/2022	2040 On 04-May-23	11.48	Put	Bond Future	8126	7	8126	7	0.00
14/07/2022	2040 On 04-May-23	11.42	Put	Bond Future	8425	7	8425	7	0.00
14/07/2022	2040 On 04-May-23	10.17	Put	Bond Future	16012	15	16012	15	0.00
14/07/2022	2040 On 03-August-23			Bond Future	12.79	75.7579	12.7940	75.7579	0.00
14/07/2022	2040 On 03-August-23	12.22	Call	Bond Future	2891	3	2891	3	0.00
14/07/2022	2040 On 03-August-23	12.21	Call	Bond Future	2868	3	2868	3	0.00
14/07/2022	2040 On 03-August-23	12.23	Call	Bond Future	2915	4	2915	4	0.00
14/07/2022	2040 On 03-August-23	12.23	Put	Bond Future	6052	5	6052	5	0.00
14/07/2022	2040 On 03-August-23	12.21	Put	Bond Future	6120	5	6120	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
14/07/2022	2040 On 03-August-23	12.22	Put	Bond Future	6086	5	6086	5	0.00
14/07/2022	2044 On 04-August-22			Bond Future	12.12	76.1305	12.1195	76.1305	92,601.00
14/07/2022	2044 On 04-August-22	11.10	Call	Bond Future	1	0	1	0	0.00
14/07/2022	2044 On 04-August-22	11.08	Call	Bond Future	1	0	1	0	0.00
14/07/2022	2044 On 04-August-22	11.09	Call	Bond Future	1	0	1	0	0.00
14/07/2022	2044 On 04-August-22	11.09	Put	Bond Future	6560	5	6560	5	0.00
14/07/2022	2044 On 04-August-22	11.08	Put	Bond Future	6629	5	6629	5	0.00
14/07/2022	2044 On 04-August-22	11.10	Put	Bond Future	6492	5	6492	5	0.00
14/07/2022	2044 On 03-November-22			Bond Future	12.30	77.2875	12.2981	77.2875	1,888.00
14/07/2022	2044 On 03-November-22	11.40	Call	Bond Future	557	1	557	1	0.00
14/07/2022	2044 On 03-November-22	11.39	Call	Bond Future	545	1	545	1	0.00
14/07/2022	2044 On 03-November-22	11.41	Call	Bond Future	569	1	569	1	0.00
14/07/2022	2044 On 03-November-22	11.30	Call	Bond Future	443	1	443	1	1,600.00
14/07/2022	2044 On 03-November-22	10.60	Call	Bond Future	68	0	68	0	1,600.00
14/07/2022	2044 On 03-November-22	10.60	Put	Bond Future	11129	10	11129	10	0.00
14/07/2022	2044 On 03-November-22	11.30	Put	Bond Future	6628	5	6628	5	0.00
14/07/2022	2044 On 03-November-22	11.41	Put	Bond Future	6030	5	6030	5	0.00
14/07/2022	2044 On 03-November-22	11.40	Put	Bond Future	6083	5	6083	5	0.00
14/07/2022	2044 On 03-November-22	11.39	Put	Bond Future	6136	5	6136	5	0.00
14/07/2022	2044 On 02-February-23			Bond Future	12.47	74.2283	12.4685	74.2283	309.00
14/07/2022	2044 On 02-February-23	11.16	Call	Bond Future	644	1	644	1	0.00
14/07/2022	2044 On 02-February-23	11.15	Call	Bond Future	635	1	635	1	0.00
14/07/2022	2044 On 02-February-23	11.14	Call	Bond Future	625	1	625	1	0.00
14/07/2022	2044 On 02-February-23	11.14	Put	Bond Future	8843	8	8843	8	0.00
14/07/2022	2044 On 02-February-23	11.15	Put	Bond Future	8785	8	8785	8	0.00
14/07/2022	2044 On 02-February-23	11.16	Put	Bond Future	8727	8	8727	8	0.00
14/07/2022	2044 On 04-May-23			Bond Future	12.63	75.6030	12.6292	75.6030	0.00
14/07/2022	2044 On 04-May-23	11.43	Call	Bond Future	1266	2	1266	2	0.00
14/07/2022	2044 On 04-May-23	11.42	Call	Bond Future	1252	2	1252	2	0.00
14/07/2022	2044 On 04-May-23	11.41	Call	Bond Future	1239	2	1239	2	0.00
14/07/2022	2044 On 04-May-23	11.41	Put	Bond Future	8557	7	8557	7	0.00
14/07/2022	2044 On 04-May-23	11.42	Put	Bond Future	8505	7	8505	7	0.00
14/07/2022	2044 On 04-May-23	11.43	Put	Bond Future	8453	7	8453	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
14/07/2022	2044 On 03-August-23			Bond Future	12.78	72.7409	12.7790	72.7409	0.00
14/07/2022	2044 On 03-August-23	12.17	Call	Bond Future	2832	4	2832	4	0.00
14/07/2022	2044 On 03-August-23	12.16	Call	Bond Future	2808	4	2808	4	0.00
14/07/2022	2044 On 03-August-23	12.15	Call	Bond Future	2785	3	2785	3	0.00
14/07/2022	2044 On 03-August-23	12.15	Put	Bond Future	6335	5	6335	5	0.00
14/07/2022	2044 On 03-August-23	12.16	Put	Bond Future	6300	5	6300	5	0.00
14/07/2022	2044 On 03-August-23	12.17	Put	Bond Future	6264	5	6264	5	0.00
14/07/2022	2046 On 04-August-22			Bond Future	115.75	113.6625	115.7450	113.6625	18,338.00
14/07/2022	2046 On 03-November-22			Bond Future	115.57	113.4547	115.5675	113.4547	1,716.00
14/07/2022	2046 On 02-February-23			Bond Future	117.57	115.4218	117.5703	115.4218	0.00
14/07/2022	2046 On 04-May-23			Bond Future	117.74	115.5553	117.7427	115.5553	0.00
14/07/2022	2046 On 03-August-23			Bond Future	120.13	117.8986	120.1296	117.8986	0.00
14/07/2022	2050 On 04-August-22			Bond Future	117.83	116.3061	117.8311	116.3061	12,806.00
14/07/2022	2050 On 03-November-22			Bond Future	119.65	118.1010	119.6476	118.1010	150.00
14/07/2022	2050 On 02-February-23			Bond Future	119.61	118.0412	119.6135	118.0412	0.00
14/07/2022	2050 On 04-May-23			Bond Future	121.85	120.2469	121.8476	120.2469	0.00
14/07/2022	2050 On 03-August-23			Bond Future	122.13	120.5027	122.1349	120.5027	0.00
14/07/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2022	AL37 On 04-August-22			Index Future	798.87	806.9770	798.8720	806.9770	0.00
14/07/2022	AL37 On 03-November-22			Index Future	811.11	819.3540	811.1130	819.3540	0.00
14/07/2022	AL37 On 02-February-23			Index Future	824.97	833.3550	824.9660	833.3550	0.00
14/07/2022	AL37 On 04-May-23			Index Future	840.17	848.7170	840.1680	848.7170	0.00
14/07/2022	AL37 On 03-August-23			Index Future	856.98	865.7070	856.9810	865.7070	0.00
14/07/2022	AL7T On 04-August-22			Index Future	887.67	901.0240	887.6670	901.0240	0.00
14/07/2022	AL7T On 03-November-22			Index Future	901.27	914.8430	901.2680	914.8430	0.00
14/07/2022	AL7T On 02-February-23			Index Future	916.66	930.4760	916.6610	930.4760	0.00
14/07/2022	AL7T On 04-May-23			Index Future	933.55	947.6280	933.5520	947.6280	0.00
14/07/2022	AL7T On 03-August-23			Index Future	952.24	966.5980	952.2350	966.5980	0.00
14/07/2022	ALBI On 04-August-22			Index Future	788.57	800.7780	788.5650	800.7780	138.00
14/07/2022	ALBI On 03-November-22			Index Future	800.65	813.0590	800.6480	813.0590	0.00
14/07/2022	ALBI On 02-February-23			Index Future	814.32	826.9530	814.3230	826.9530	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
14/07/2022	ALBI On 04-May-23			Index Future	829.33	842.1970	829.3280	842.1970	0.00
14/07/2022	ALBI On 03-August-23			Index Future	845.93	859.0570	845.9250	859.0570	0.00
14/07/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/07/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2022	ES33 On 04-August-22			Bond Future	12.84	72.9958	12.8403	72.9958	350.00
14/07/2022	ES33 On 03-November-22			Bond Future	13.09	70.3383	13.0888	70.3383	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
14/07/2022	ES33 On 02-February-23			Bond Future	13.33	71.5591	13.3308	71.5591	0.00
14/07/2022	ES33 On 04-May-23			Bond Future	13.56	69.1071	13.5574	69.1071	0.00
14/07/2022	ES33 On 03-August-23			Bond Future	13.77	70.5134	13.7673	70.5134	0.00
14/07/2022	ES42 On 04-August-22			Bond Future	13.17	70.8831	13.1748	70.8831	4,769.00
14/07/2022	ES42 On 03-November-22			Bond Future	13.40	67.7170	13.4048	67.7170	0.00
14/07/2022	ES42 On 02-February-23			Bond Future	13.62	68.8941	13.6204	68.8941	0.00
14/07/2022	ES42 On 04-May-23			Bond Future	13.83	65.9215	13.8315	65.9215	0.00
14/07/2022	ES42 On 03-August-23			Bond Future	14.02	67.2668	14.0213	67.2668	0.00
14/07/2022	GOVI On 04-August-22			GOVI	777.31	789.5010	777.3070	789.5010	1,054.00
14/07/2022	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
14/07/2022	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
14/07/2022	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
14/07/2022	GOVI On 04-August-22	819.28	Put	GOVI	419730	30	419730	30	0.00
14/07/2022	GOVI On 04-August-22	819.27	Put	GOVI	419630	30	419630	30	0.00
14/07/2022	GOVI On 04-August-22	819.26	Put	GOVI	419530	30	419530	30	0.00
14/07/2022	GOVI On 03-November-22			GOVI	789.22	801.6100	789.2180	801.6100	0.00
14/07/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
14/07/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
14/07/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
14/07/2022	GOVI On 03-November-22	820.42	Put	GOVI	312020	19	312020	19	0.00
14/07/2022	GOVI On 03-November-22	820.41	Put	GOVI	311920	19	311920	19	0.00
14/07/2022	GOVI On 03-November-22	820.43	Put	GOVI	312120	19	312120	19	0.00
14/07/2022	GOVI On 02-February-23			GOVI	802.70	815.3080	802.6970	815.3080	0.00
14/07/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
14/07/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
14/07/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
14/07/2022	GOVI On 02-February-23	850.82	Put	GOVI	481230	36	481230	36	0.00
14/07/2022	GOVI On 02-February-23	850.83	Put	GOVI	481330	36	481330	36	0.00
14/07/2022	GOVI On 02-February-23	850.84	Put	GOVI	481430	36	481430	36	0.00
14/07/2022	GOVI On 04-May-23			GOVI	817.49	830.3370	817.4880	830.3370	0.00
14/07/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
14/07/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
14/07/2022	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
14/07/2022	GOVI On 04-May-23	852.86	Put	GOVI	353720	23	353720	23	0.00
14/07/2022	GOVI On 04-May-23	852.87	Put	GOVI	353820	23	353820	23	0.00
14/07/2022	GOVI On 04-May-23	852.88	Put	GOVI	353920	23	353920	23	0.00
14/07/2022	GOVI On 03-August-23			GOVI	833.85	846.9590	833.8480	846.9590	0.00
14/07/2022	GOVI On 03-August-23	837.23	Call	GOVI	0	10	0	10	0.00
14/07/2022	GOVI On 03-August-23	837.22	Call	GOVI	0	10	0	10	0.00
14/07/2022	GOVI On 03-August-23	837.21	Call	GOVI	0	10	0	10	0.00
14/07/2022	GOVI On 03-August-23	837.21	Put	GOVI	33620	0	33620	0	0.00
14/07/2022	GOVI On 03-August-23	837.22	Put	GOVI	33720	0	33720	0	0.00
14/07/2022	GOVI On 03-August-23	837.23	Put	GOVI	33820	0	33820	0	0.00
14/07/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/07/2022	IGOV On 04-August-22			Index Future	317.73	315.3110	317.7290	315.3110	707.00
14/07/2022	IGOV On 03-November-22			Index Future	322.68	320.2250	322.6760	320.2250	16.00
14/07/2022	IGOV On 02-February-23			Index Future	328.26	325.7730	328.2640	325.7730	0.00
14/07/2022	IGOV On 04-May-23			Index Future	334.39	331.8540	334.3890	331.8540	0.00
14/07/2022	IGOV On 03-August-23			Index Future	341.16	338.5700	341.1550	338.5700	0.00
14/07/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
14/07/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
14/07/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
14/07/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
14/07/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
14/07/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
14/07/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
14/07/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
14/07/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
14/07/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
14/07/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
14/07/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
14/07/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
14/07/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
14/07/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
14/07/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
14/07/2022	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
14/07/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/07/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.09	94.9150	5.0850	94.9150	0.00
14/07/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.72	94.3800	5.7200	94.3800	0.00
14/07/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.98	94.1450	5.9750	94.1450	0.00
14/07/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.52	93.6500	6.5200	93.6500	0.00
14/07/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.69	93.5300	6.6900	93.5300	0.00
14/07/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.24	93.0150	7.2350	93.0150	68.00
14/07/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.83	92.4500	7.8300	92.4500	0.00
14/07/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.36	91.9550	8.3550	91.9550	0.00
14/07/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.58	91.7450	8.5800	91.7450	75.00
14/07/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.56	91.7400	8.5600	91.7400	172.00
14/07/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.80	91.5350	8.7950	91.5350	0.00
14/07/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.80	91.5150	8.7950	91.5150	0.00
14/07/2022	R023 On 04-August-22			Bond Future	6.89	103.9408	6.8871	103.9408	28,968.00
14/07/2022	R023 On 04-August-22	6.03	Call	Bond Future	0	0	0	0	0.00
14/07/2022	R023 On 04-August-22	6.04	Call	Bond Future	0	0	0	0	0.00
14/07/2022	R023 On 04-August-22	6.05	Call	Bond Future	0	0	0	0	0.00
14/07/2022	R023 On 04-August-22	6.05	Put	Bond Future	455	0	455	0	0.00
14/07/2022	R023 On 04-August-22	6.04	Put	Bond Future	460	0	460	0	0.00
14/07/2022	R023 On 04-August-22	6.03	Put	Bond Future	466	0	466	0	0.00
14/07/2022	R023 On 03-November-22			Bond Future	7.47	101.6003	7.4712	101.6003	0.00
14/07/2022	R023 On 03-November-22	6.27	Call	Bond Future	1	0	1	0	0.00
14/07/2022	R023 On 03-November-22	6.26	Call	Bond Future	1	0	1	0	0.00
14/07/2022	R023 On 03-November-22	6.25	Call	Bond Future	1	0	1	0	0.00
14/07/2022	R023 On 03-November-22	6.25	Put	Bond Future	374	0	374	0	0.00
14/07/2022	R023 On 03-November-22	6.26	Put	Bond Future	371	0	371	0	0.00
14/07/2022	R023 On 03-November-22	6.27	Put	Bond Future	368	0	368	0	0.00
14/07/2022	R035 On 04-August-22			Bond Future	11.88	86.0433	11.8803	86.0433	126,981.00
14/07/2022	R035 On 04-August-22	10.53	Call	Bond Future	0	0	0	0	394.00
14/07/2022	R035 On 04-August-22	10.74	Call	Bond Future	0	0	0	0	0.00
14/07/2022	R035 On 04-August-22	11.13	Call	Bond Future	16	0	16	0	0.00
14/07/2022	R035 On 04-August-22	12.18	Call	Bond Future	1972	3	1972	3	0.00
14/07/2022	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
14/07/2022	R035 On 04-August-22	9.84	Call	Bond Future	0	0	0	0	100.00
14/07/2022	R035 On 04-August-22	10.64	Call	Bond Future	0	0	0	0	0.00
14/07/2022	R035 On 04-August-22	10.72	Call	Bond Future	0	0	0	0	0.00
14/07/2022	R035 On 04-August-22	10.73	Call	Bond Future	0	0	0	0	0.00
14/07/2022	R035 On 04-August-22	10.73	Put	Bond Future	6725	5	6725	5	0.00
14/07/2022	R035 On 04-August-22	10.72	Put	Bond Future	6787	5	6787	5	0.00
14/07/2022	R035 On 04-August-22	10.64	Put	Bond Future	7284	6	7284	6	100.00
14/07/2022	R035 On 04-August-22	9.84	Put	Bond Future	12489	11	12489	11	0.00
14/07/2022	R035 On 04-August-22	10.53	Put	Bond Future	7975	6	7975	6	0.00
14/07/2022	R035 On 04-August-22	11.13	Put	Bond Future	4314	3	4314	3	100.00
14/07/2022	R035 On 04-August-22	9.53	Put	Bond Future	14623	13	14623	13	0.00
14/07/2022	R035 On 04-August-22	12.18	Put	Bond Future	343	0	343	0	394.00
14/07/2022	R035 On 04-August-22	10.74	Put	Bond Future	6663	5	6663	5	0.00
14/07/2022	R035 On 03-November-22			Bond Future	12.09	82.8621	12.0869	82.8621	7,190.00
14/07/2022	R035 On 03-November-22	11.14	Call	Bond Future	451	1	451	1	0.00
14/07/2022	R035 On 03-November-22	11.13	Call	Bond Future	441	1	441	1	0.00
14/07/2022	R035 On 03-November-22	9.82	Call	Bond Future	10	0	10	0	582.00
14/07/2022	R035 On 03-November-22	10.30	Call	Bond Future	48	0	48	0	1,000.00
14/07/2022	R035 On 03-November-22	11.15	Call	Bond Future	462	1	462	1	0.00
14/07/2022	R035 On 03-November-22	12.68	Call	Bond Future	4296	5	4296	5	0.00
14/07/2022	R035 On 03-November-22	11.05	Call	Bond Future	366	1	366	1	1,000.00
14/07/2022	R035 On 03-November-22	10.57	Call	Bond Future	104	0	104	0	0.00
14/07/2022	R035 On 03-November-22	10.99	Call	Bond Future	316	1	316	1	0.00
14/07/2022	R035 On 03-November-22	10.99	Put	Bond Future	6537	5	6537	5	582.00
14/07/2022	R035 On 03-November-22	10.57	Put	Bond Future	8891	7	8891	7	582.00
14/07/2022	R035 On 03-November-22	12.68	Put	Bond Future	1199	1	1199	1	1,000.00
14/07/2022	R035 On 03-November-22	11.15	Put	Bond Future	5733	5	5733	5	0.00
14/07/2022	R035 On 03-November-22	10.30	Put	Bond Future	10542	9	10542	9	0.00
14/07/2022	R035 On 03-November-22	9.82	Put	Bond Future	13655	12	13655	12	0.00
14/07/2022	R035 On 03-November-22	11.13	Put	Bond Future	5830	5	5830	5	0.00
14/07/2022	R035 On 03-November-22	11.14	Put	Bond Future	5781	5	5781	5	0.00
14/07/2022	R035 On 03-November-22	11.05	Put	Bond Future	6229	5	6229	5	0.00
14/07/2022	R035 On 02-February-23			Bond Future	12.28	84.2798	12.2846	84.2798	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
14/07/2022	R035 On 02-February-23	11.98	Call	Bond Future	2273	3	2273	3	0.00
14/07/2022	R035 On 02-February-23	13.22	Call	Bond Future	6158	7	6158	7	0.00
14/07/2022	R035 On 02-February-23	11.05	Call	Bond Future	647	1	647	1	1,000.00
14/07/2022	R035 On 02-February-23	11.06	Call	Bond Future	658	1	658	1	0.00
14/07/2022	R035 On 02-February-23	10.86	Call	Bond Future	481	1	481	1	0.00
14/07/2022	R035 On 02-February-23	10.87	Call	Bond Future	489	1	489	1	0.00
14/07/2022	R035 On 02-February-23	10.30	Call	Bond Future	186	0	186	0	1,000.00
14/07/2022	R035 On 02-February-23	10.64	Call	Bond Future	338	1	338	1	400.00
14/07/2022	R035 On 02-February-23	11.94	Call	Bond Future	2176	3	2176	3	0.00
14/07/2022	R035 On 02-February-23	10.88	Call	Bond Future	497	1	497	1	0.00
14/07/2022	R035 On 02-February-23	10.66	Call	Bond Future	350	1	350	1	0.00
14/07/2022	R035 On 02-February-23	10.60	Call	Bond Future	316	1	316	1	0.00
14/07/2022	R035 On 02-February-23	9.85	Call	Bond Future	76	0	76	0	0.00
14/07/2022	R035 On 02-February-23	9.89	Call	Bond Future	83	0	83	0	400.00
14/07/2022	R035 On 02-February-23	9.81	Call	Bond Future	70	0	70	0	582.00
14/07/2022	R035 On 02-February-23	9.81	Put	Bond Future	14708	13	14708	13	0.00
14/07/2022	R035 On 02-February-23	9.89	Put	Bond Future	14190	13	14190	13	0.00
14/07/2022	R035 On 02-February-23	10.60	Put	Bond Future	9891	9	9891	9	0.00
14/07/2022	R035 On 02-February-23	10.64	Put	Bond Future	9667	8	9667	8	0.00
14/07/2022	R035 On 02-February-23	10.66	Put	Bond Future	9556	8	9556	8	582.00
14/07/2022	R035 On 02-February-23	10.30	Put	Bond Future	11637	10	11637	10	0.00
14/07/2022	R035 On 02-February-23	10.88	Put	Bond Future	8369	7	8369	7	0.00
14/07/2022	R035 On 02-February-23	13.22	Put	Bond Future	1474	1	1474	1	1,000.00
14/07/2022	R035 On 02-February-23	9.85	Put	Bond Future	14448	13	14448	13	0.00
14/07/2022	R035 On 02-February-23	10.87	Put	Bond Future	8422	7	8422	7	0.00
14/07/2022	R035 On 02-February-23	10.86	Put	Bond Future	8474	7	8474	7	0.00
14/07/2022	R035 On 02-February-23	11.06	Put	Bond Future	7461	6	7461	6	582.00
14/07/2022	R035 On 02-February-23	11.05	Put	Bond Future	7509	6	7509	6	0.00
14/07/2022	R035 On 02-February-23	11.98	Put	Bond Future	3891	3	3891	3	400.00
14/07/2022	R035 On 02-February-23	11.94	Put	Bond Future	4010	3	4010	3	0.00
14/07/2022	R035 On 04-May-23			Bond Future	12.46	81.3391	12.4621	81.3391	0.00
14/07/2022	R035 On 04-May-23	11.22	Call	Bond Future	1080	1	1080	1	0.00
14/07/2022	R035 On 04-May-23	10.42	Call	Bond Future	414	1	414	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
14/07/2022	R035 On 04-May-23	9.85	Call	Bond Future	182	0	182	0	400.00
14/07/2022	R035 On 04-May-23	11.17	Call	Bond Future	1023	1	1023	1	500.00
14/07/2022	R035 On 04-May-23	11.20	Call	Bond Future	1057	1	1057	1	0.00
14/07/2022	R035 On 04-May-23	11.21	Call	Bond Future	1069	1	1069	1	0.00
14/07/2022	R035 On 04-May-23	10.60	Call	Bond Future	523	1	523	1	400.00
14/07/2022	R035 On 04-May-23	12.46	Call	Bond Future	3624	4	3624	4	0.00
14/07/2022	R035 On 04-May-23	13.18	Call	Bond Future	5832	7	5832	7	0.00
14/07/2022	R035 On 04-May-23	13.18	Put	Bond Future	2282	2	2282	2	500.00
14/07/2022	R035 On 04-May-23	12.46	Put	Bond Future	3635	3	3635	3	400.00
14/07/2022	R035 On 04-May-23	10.60	Put	Bond Future	10940	10	10940	10	0.00
14/07/2022	R035 On 04-May-23	11.22	Put	Bond Future	7821	7	7821	7	0.00
14/07/2022	R035 On 04-May-23	9.85	Put	Bond Future	15350	14	15350	14	0.00
14/07/2022	R035 On 04-May-23	10.42	Put	Bond Future	11940	11	11940	11	0.00
14/07/2022	R035 On 04-May-23	11.17	Put	Bond Future	8052	7	8052	7	0.00
14/07/2022	R035 On 04-May-23	11.20	Put	Bond Future	7913	7	7913	7	0.00
14/07/2022	R035 On 04-May-23	11.21	Put	Bond Future	7867	7	7867	7	0.00
14/07/2022	R035 On 03-August-23			Bond Future	12.62	82.9757	12.6241	82.9757	0.00
14/07/2022	R035 On 03-August-23	11.98	Call	Bond Future	2424	3	2424	3	0.00
14/07/2022	R035 On 03-August-23	11.99	Call	Bond Future	2444	3	2444	3	0.00
14/07/2022	R035 On 03-August-23	12.00	Call	Bond Future	2464	3	2464	3	0.00
14/07/2022	R035 On 03-August-23	12.00	Put	Bond Future	5678	5	5678	5	0.00
14/07/2022	R035 On 03-August-23	11.99	Put	Bond Future	5711	5	5711	5	0.00
14/07/2022	R035 On 03-August-23	11.98	Put	Bond Future	5744	5	5744	5	0.00
14/07/2022	R186 On 04-August-22			Bond Future	9.53	105.8889	9.5274	105.8889	90,772.00
14/07/2022	R186 On 04-August-22	6.96	Call	Bond Future	0	0	0	0	3,541.00
14/07/2022	R186 On 04-August-22	8.14	Call	Bond Future	0	0	0	0	0.00
14/07/2022	R186 On 04-August-22	8.13	Call	Bond Future	0	0	0	0	0.00
14/07/2022	R186 On 04-August-22	7.96	Call	Bond Future	0	0	0	0	3,541.00
14/07/2022	R186 On 04-August-22	8.15	Call	Bond Future	0	0	0	0	0.00
14/07/2022	R186 On 04-August-22	9.78	Call	Bond Future	1160	2	1160	2	0.00
14/07/2022	R186 On 04-August-22	9.78	Put	Bond Future	260	0	260	0	3,541.00
14/07/2022	R186 On 04-August-22	8.15	Put	Bond Future	5082	4	5082	4	0.00
14/07/2022	R186 On 04-August-22	8.13	Put	Bond Future	5158	4	5158	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
14/07/2022	R186 On 04-August-22	8.14	Put	Bond Future	5120	4	5120	4	0.00
14/07/2022	R186 On 04-August-22	6.96	Put	Bond Future	9726	9	9726	9	0.00
14/07/2022	R186 On 04-August-22	7.96	Put	Bond Future	5807	5	5807	5	0.00
14/07/2022	R186 On 03-November-22			Bond Future	9.77	107.4970	9.7738	107.4970	21,645.00
14/07/2022	R186 On 03-November-22	8.55	Call	Bond Future	150	0	150	0	0.00
14/07/2022	R186 On 03-November-22	8.91	Call	Bond Future	311	1	311	1	0.00
14/07/2022	R186 On 03-November-22	8.23	Call	Bond Future	82	0	82	0	4,310.00
14/07/2022	R186 On 03-November-22	8.53	Call	Bond Future	144	0	144	0	0.00
14/07/2022	R186 On 03-November-22	8.54	Call	Bond Future	147	0	147	0	0.00
14/07/2022	R186 On 03-November-22	8.54	Put	Bond Future	4421	3	4421	3	0.00
14/07/2022	R186 On 03-November-22	8.53	Put	Bond Future	4454	4	4454	4	0.00
14/07/2022	R186 On 03-November-22	8.91	Put	Bond Future	3281	2	3281	2	4,310.00
14/07/2022	R186 On 03-November-22	8.23	Put	Bond Future	5465	4	5465	4	0.00
14/07/2022	R186 On 03-November-22	8.55	Put	Bond Future	4389	3	4389	3	0.00
14/07/2022	R186 On 02-February-23			Bond Future	10.00	104.0394	10.0003	104.0394	0.00
14/07/2022	R186 On 02-February-23	8.34	Call	Bond Future	201	0	201	0	0.00
14/07/2022	R186 On 02-February-23	8.33	Call	Bond Future	199	0	199	0	0.00
14/07/2022	R186 On 02-February-23	8.32	Call	Bond Future	196	0	196	0	0.00
14/07/2022	R186 On 02-February-23	8.32	Put	Bond Future	5715	5	5715	5	0.00
14/07/2022	R186 On 02-February-23	8.33	Put	Bond Future	5684	5	5684	5	0.00
14/07/2022	R186 On 02-February-23	8.34	Put	Bond Future	5653	5	5653	5	0.00
14/07/2022	R186 On 04-May-23			Bond Future	10.21	105.9630	10.2140	105.9630	0.00
14/07/2022	R186 On 04-May-23	8.83	Call	Bond Future	466	1	466	1	0.00
14/07/2022	R186 On 04-May-23	8.82	Call	Bond Future	461	1	461	1	0.00
14/07/2022	R186 On 04-May-23	8.84	Call	Bond Future	471	1	471	1	0.00
14/07/2022	R186 On 04-May-23	8.83	Put	Bond Future	4700	4	4700	4	0.00
14/07/2022	R186 On 04-May-23	8.82	Put	Bond Future	4726	4	4726	4	0.00
14/07/2022	R186 On 04-May-23	8.84	Put	Bond Future	4673	4	4673	4	0.00
14/07/2022	R186 On 03-August-23			Bond Future	10.40	102.7900	10.3973	102.7900	0.00
14/07/2022	R186 On 03-August-23	9.75	Call	Bond Future	1340	2	1340	2	0.00
14/07/2022	R186 On 03-August-23	9.73	Call	Bond Future	1316	2	1316	2	0.00
14/07/2022	R186 On 03-August-23	9.74	Call	Bond Future	1328	2	1328	2	0.00
14/07/2022	R186 On 03-August-23	9.74	Put	Bond Future	3183	3	3183	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
14/07/2022	R186 On 03-August-23	9.73	Put	Bond Future	3200	3	3200	3	0.00
14/07/2022	R186 On 03-August-23	9.75	Put	Bond Future	3167	2	3167	2	0.00
14/07/2022	R197 On 04-August-22			Bond Future	330.28	330.1790	330.2806	330.1790	809.00
14/07/2022	R197 On 03-November-22			Bond Future	335.37	335.2743	335.3727	335.2743	6.00
14/07/2022	R197 On 02-February-23			Bond Future	332.43	332.3359	332.4327	332.3359	0.00
14/07/2022	R197 On 04-May-23			Bond Future	338.64	338.5472	338.6435	338.5472	0.00
14/07/2022	R197 On 03-August-23			Bond Future	336.45	336.3524	336.4473	336.3524	0.00
14/07/2022	R202 On 04-August-22			Bond Future	245.87	244.0278	245.8677	244.0278	6,933.00
14/07/2022	R202 On 03-November-22			Bond Future	249.66	247.7937	249.6583	247.7937	0.00
14/07/2022	R202 On 02-February-23			Bond Future	249.34	247.4409	249.3354	247.4409	100.00
14/07/2022	R202 On 04-May-23			Bond Future	253.99	252.0636	253.9919	252.0636	0.00
14/07/2022	R202 On 03-August-23			Bond Future	254.33	252.3601	254.3252	252.3601	0.00
14/07/2022	R209 On 04-August-22			Bond Future	11.87	65.9041	11.8744	65.9041	23,295.00
14/07/2022	R209 On 04-August-22	10.57	Call	Bond Future	0	0	0	0	0.00
14/07/2022	R209 On 04-August-22	10.59	Call	Bond Future	0	0	0	0	0.00
14/07/2022	R209 On 04-August-22	10.58	Call	Bond Future	0	0	0	0	0.00
14/07/2022	R209 On 04-August-22	10.58	Put	Bond Future	6650	5	6650	5	0.00
14/07/2022	R209 On 04-August-22	10.57	Put	Bond Future	6705	5	6705	5	0.00
14/07/2022	R209 On 04-August-22	10.59	Put	Bond Future	6595	5	6595	5	0.00
14/07/2022	R209 On 03-November-22			Bond Future	12.06	63.7598	12.0578	63.7598	4,558.00
14/07/2022	R209 On 03-November-22	11.02	Call	Bond Future	290	1	290	1	0.00
14/07/2022	R209 On 03-November-22	11.50	Call	Bond Future	812	1	812	1	0.00
14/07/2022	R209 On 03-November-22	10.50	Call	Bond Future	79	0	79	0	0.00
14/07/2022	R209 On 03-November-22	11.00	Call	Bond Future	276	0	276	0	0.00
14/07/2022	R209 On 03-November-22	11.01	Call	Bond Future	283	0	283	0	0.00
14/07/2022	R209 On 03-November-22	10.00	Call	Bond Future	17	0	17	0	3,500.00
14/07/2022	R209 On 03-November-22	12.00	Call	Bond Future	1799	2	1799	2	0.00
14/07/2022	R209 On 03-November-22	11.03	Call	Bond Future	297	1	297	1	0.00
14/07/2022	R209 On 03-November-22	9.25	Call	Bond Future	1	0	1	0	6,000.00
14/07/2022	R209 On 03-November-22	9.50	Call	Bond Future	3	0	3	0	0.00
14/07/2022	R209 On 03-November-22	9.50	Put	Bond Future	13792	13	13792	13	0.00
14/07/2022	R209 On 03-November-22	9.25	Put	Bond Future	15359	14	15359	14	0.00
14/07/2022	R209 On 03-November-22	11.03	Put	Bond Future	5377	4	5377	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
14/07/2022	R209 On 03-November-22	10.50	Put	Bond Future	8011	7	8011	7	0.00
14/07/2022	R209 On 03-November-22	12.00	Put	Bond Future	2070	2	2070	2	3,500.00
14/07/2022	R209 On 03-November-22	10.00	Put	Bond Future	10796	10	10796	10	6,000.00
14/07/2022	R209 On 03-November-22	11.01	Put	Bond Future	5467	4	5467	4	0.00
14/07/2022	R209 On 03-November-22	11.00	Put	Bond Future	5512	4	5512	4	7,000.00
14/07/2022	R209 On 03-November-22	11.50	Put	Bond Future	3499	3	3499	3	0.00
14/07/2022	R209 On 03-November-22	11.02	Put	Bond Future	5422	4	5422	4	0.00
14/07/2022	R209 On 02-February-23			Bond Future	12.23	64.8515	12.2283	64.8515	0.00
14/07/2022	R209 On 02-February-23	10.80	Call	Bond Future	415	1	415	1	0.00
14/07/2022	R209 On 02-February-23	10.78	Call	Bond Future	402	1	402	1	0.00
14/07/2022	R209 On 02-February-23	10.79	Call	Bond Future	409	1	409	1	0.00
14/07/2022	R209 On 02-February-23	10.80	Put	Bond Future	7476	6	7476	6	0.00
14/07/2022	R209 On 02-February-23	10.78	Put	Bond Future	7570	7	7570	7	0.00
14/07/2022	R209 On 02-February-23	10.79	Put	Bond Future	7523	6	7523	6	0.00
14/07/2022	R209 On 04-May-23			Bond Future	12.39	62.9002	12.3877	62.9002	0.00
14/07/2022	R209 On 04-May-23	11.11	Call	Bond Future	904	1	904	1	0.00
14/07/2022	R209 On 04-May-23	11.09	Call	Bond Future	884	1	884	1	0.00
14/07/2022	R209 On 04-May-23	11.10	Call	Bond Future	894	1	894	1	0.00
14/07/2022	R209 On 04-May-23	11.10	Put	Bond Future	7081	6	7081	6	0.00
14/07/2022	R209 On 04-May-23	11.09	Put	Bond Future	7123	6	7123	6	0.00
14/07/2022	R209 On 04-May-23	11.11	Put	Bond Future	7039	6	7039	6	0.00
14/07/2022	R209 On 03-August-23			Bond Future	12.53	64.1664	12.5293	64.1664	0.00
14/07/2022	R209 On 03-August-23	11.95	Call	Bond Future	2274	3	2274	3	0.00
14/07/2022	R209 On 03-August-23	11.93	Call	Bond Future	2236	3	2236	3	0.00
14/07/2022	R209 On 03-August-23	11.94	Call	Bond Future	2255	3	2255	3	0.00
14/07/2022	R209 On 03-August-23	11.95	Put	Bond Future	4906	4	4906	4	0.00
14/07/2022	R209 On 03-August-23	11.93	Put	Bond Future	4962	4	4962	4	0.00
14/07/2022	R209 On 03-August-23	11.94	Put	Bond Future	4934	4	4934	4	0.00
14/07/2022	R210 On 04-August-22			Bond Future	223.97	223.5899	223.9663	223.5899	1,068.00
14/07/2022	R210 On 03-November-22			Bond Future	224.45	224.0663	224.4452	224.0663	0.00
14/07/2022	R210 On 02-February-23			Bond Future	228.33	227.9508	228.3342	227.9508	0.00
14/07/2022	R210 On 04-May-23			Bond Future	229.53	229.1419	229.5308	229.1419	0.00
14/07/2022	R210 On 03-August-23			Bond Future	234.18	233.7864	234.1816	233.7864	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
14/07/2022	R213 On 04-August-22			Bond Future	11.44	80.5390	11.4443	80.5390	32,295.00
14/07/2022	R213 On 04-August-22	9.90	Call	Bond Future	0	0	0	0	0.00
14/07/2022	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
14/07/2022	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
14/07/2022	R213 On 04-August-22	9.90	Put	Bond Future	7372	6	7372	6	0.00
14/07/2022	R213 On 04-August-22	9.88	Put	Bond Future	7473	6	7473	6	0.00
14/07/2022	R213 On 04-August-22	9.89	Put	Bond Future	7422	6	7422	6	0.00
14/07/2022	R213 On 03-November-22			Bond Future	11.67	78.2223	11.6663	78.2223	0.00
14/07/2022	R213 On 03-November-22	10.40	Call	Bond Future	180	0	180	0	0.00
14/07/2022	R213 On 03-November-22	9.98	Call	Bond Future	71	0	71	0	0.00
14/07/2022	R213 On 03-November-22	10.19	Call	Bond Future	115	0	115	0	0.00
14/07/2022	R213 On 03-November-22	9.13	Call	Bond Future	7	0	7	0	200.00
14/07/2022	R213 On 03-November-22	9.84	Call	Bond Future	51	0	51	0	0.00
14/07/2022	R213 On 03-November-22	10.38	Call	Bond Future	173	0	173	0	0.00
14/07/2022	R213 On 03-November-22	10.39	Call	Bond Future	177	0	177	0	0.00
14/07/2022	R213 On 03-November-22	10.37	Call	Bond Future	169	0	169	0	0.00
14/07/2022	R213 On 03-November-22	9.19	Call	Bond Future	8	0	8	0	476.00
14/07/2022	R213 On 03-November-22	9.19	Put	Bond Future	11885	11	11885	11	0.00
14/07/2022	R213 On 03-November-22	10.37	Put	Bond Future	6110	5	6110	5	200.00
14/07/2022	R213 On 03-November-22	10.39	Put	Bond Future	6021	5	6021	5	0.00
14/07/2022	R213 On 03-November-22	10.38	Put	Bond Future	6066	5	6066	5	0.00
14/07/2022	R213 On 03-November-22	9.84	Put	Bond Future	8592	7	8592	7	476.00
14/07/2022	R213 On 03-November-22	9.13	Put	Bond Future	12200	11	12200	11	0.00
14/07/2022	R213 On 03-November-22	10.19	Put	Bond Future	6927	6	6927	6	476.00
14/07/2022	R213 On 03-November-22	9.98	Put	Bond Future	7915	7	7915	7	200.00
14/07/2022	R213 On 03-November-22	10.40	Put	Bond Future	5977	5	5977	5	0.00
14/07/2022	R213 On 02-February-23			Bond Future	11.88	79.5604	11.8791	79.5604	0.00
14/07/2022	R213 On 02-February-23	10.43	Call	Bond Future	393	1	393	1	912.00
14/07/2022	R213 On 02-February-23	10.22	Call	Bond Future	291	0	291	0	0.00
14/07/2022	R213 On 02-February-23	9.16	Call	Bond Future	45	0	45	0	476.00
14/07/2022	R213 On 02-February-23	10.21	Call	Bond Future	287	0	287	0	0.00
14/07/2022	R213 On 02-February-23	12.20	Call	Bond Future	3189	4	3189	4	0.00
14/07/2022	R213 On 02-February-23	10.23	Call	Bond Future	295	0	295	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
14/07/2022	R213 On 02-February-23	10.35	Call	Bond Future	351	1	351	1	0.00
14/07/2022	R213 On 02-February-23	10.01	Call	Bond Future	213	0	213	0	0.00
14/07/2022	R213 On 02-February-23	10.35	Put	Bond Future	7204	6	7204	6	476.00
14/07/2022	R213 On 02-February-23	12.20	Put	Bond Future	1846	1	1846	1	912.00
14/07/2022	R213 On 02-February-23	10.22	Put	Bond Future	7763	7	7763	7	0.00
14/07/2022	R213 On 02-February-23	10.43	Put	Bond Future	6868	6	6868	6	0.00
14/07/2022	R213 On 02-February-23	10.21	Put	Bond Future	7807	7	7807	7	0.00
14/07/2022	R213 On 02-February-23	9.16	Put	Bond Future	12791	11	12791	11	0.00
14/07/2022	R213 On 02-February-23	10.01	Put	Bond Future	8697	7	8697	7	476.00
14/07/2022	R213 On 02-February-23	10.23	Put	Bond Future	7719	7	7719	7	0.00
14/07/2022	R213 On 04-May-23			Bond Future	12.07	77.4822	12.0716	77.4822	0.00
14/07/2022	R213 On 04-May-23	10.74	Call	Bond Future	757	1	757	1	0.00
14/07/2022	R213 On 04-May-23	10.73	Call	Bond Future	749	1	749	1	0.00
14/07/2022	R213 On 04-May-23	10.75	Call	Bond Future	765	1	765	1	0.00
14/07/2022	R213 On 04-May-23	10.75	Put	Bond Future	6475	5	6475	5	0.00
14/07/2022	R213 On 04-May-23	10.73	Put	Bond Future	6550	6	6550	6	0.00
14/07/2022	R213 On 04-May-23	10.74	Put	Bond Future	6512	5	6512	5	0.00
14/07/2022	R213 On 03-August-23			Bond Future	12.25	79.0398	12.2472	79.0398	0.00
14/07/2022	R213 On 03-August-23	11.62	Call	Bond Future	1908	3	1908	3	0.00
14/07/2022	R213 On 03-August-23	11.61	Call	Bond Future	1891	2	1891	2	0.00
14/07/2022	R213 On 03-August-23	11.63	Call	Bond Future	1925	3	1925	3	0.00
14/07/2022	R213 On 03-August-23	11.62	Put	Bond Future	4479	4	4479	4	0.00
14/07/2022	R213 On 03-August-23	11.61	Put	Bond Future	4504	4	4504	4	0.00
14/07/2022	R213 On 03-August-23	11.63	Put	Bond Future	4454	4	4454	4	0.00
14/07/2022	R214 On 04-August-22			Bond Future	12.01	63.2704	12.0117	63.2704	84,553.00
14/07/2022	R214 On 04-August-22	10.97	Call	Bond Future	1	0	1	0	0.00
14/07/2022	R214 On 04-August-22	10.98	Call	Bond Future	1	0	1	0	0.00
14/07/2022	R214 On 04-August-22	10.99	Call	Bond Future	1	0	1	0	0.00
14/07/2022	R214 On 04-August-22	10.98	Put	Bond Future	5433	4	5433	4	0.00
14/07/2022	R214 On 04-August-22	10.99	Put	Bond Future	5376	4	5376	4	0.00
14/07/2022	R214 On 04-August-22	10.97	Put	Bond Future	5489	4	5489	4	0.00
14/07/2022	R214 On 03-November-22			Bond Future	12.19	60.9443	12.1856	60.9443	48.00
14/07/2022	R214 On 03-November-22	11.35	Call	Bond Future	507	1	507	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
14/07/2022	R214 On 03-November-22	11.36	Call	Bond Future	518	1	518	1	0.00
14/07/2022	R214 On 03-November-22	11.34	Call	Bond Future	496	1	496	1	0.00
14/07/2022	R214 On 03-November-22	11.36	Put	Bond Future	4704	4	4704	4	0.00
14/07/2022	R214 On 03-November-22	11.35	Put	Bond Future	4747	4	4747	4	0.00
14/07/2022	R214 On 03-November-22	11.34	Put	Bond Future	4789	4	4789	4	0.00
14/07/2022	R214 On 02-February-23			Bond Future	12.35	61.9870	12.3506	61.9870	2,808.00
14/07/2022	R214 On 02-February-23	11.09	Call	Bond Future	563	1	563	1	0.00
14/07/2022	R214 On 02-February-23	11.07	Call	Bond Future	546	1	546	1	0.00
14/07/2022	R214 On 02-February-23	11.08	Call	Bond Future	555	1	555	1	0.00
14/07/2022	R214 On 02-February-23	11.08	Put	Bond Future	7047	6	7047	6	0.00
14/07/2022	R214 On 02-February-23	11.07	Put	Bond Future	7094	6	7094	6	0.00
14/07/2022	R214 On 02-February-23	11.09	Put	Bond Future	7000	6	7000	6	0.00
14/07/2022	R214 On 04-May-23			Bond Future	12.50	59.8381	12.4975	59.8381	0.00
14/07/2022	R214 On 04-May-23	11.38	Call	Bond Future	1148	1	1148	1	0.00
14/07/2022	R214 On 04-May-23	11.36	Call	Bond Future	1121	1	1121	1	0.00
14/07/2022	R214 On 04-May-23	11.37	Call	Bond Future	1134	1	1134	1	0.00
14/07/2022	R214 On 04-May-23	11.37	Put	Bond Future	6730	6	6730	6	0.00
14/07/2022	R214 On 04-May-23	11.36	Put	Bond Future	6770	6	6770	6	0.00
14/07/2022	R214 On 04-May-23	11.38	Put	Bond Future	6690	6	6690	6	0.00
14/07/2022	R214 On 03-August-23			Bond Future	12.63	61.0420	12.6301	61.0420	0.00
14/07/2022	R214 On 03-August-23	12.16	Call	Bond Future	2568	3	2568	3	0.00
14/07/2022	R214 On 03-August-23	12.15	Call	Bond Future	2548	3	2548	3	0.00
14/07/2022	R214 On 03-August-23	12.14	Call	Bond Future	2527	3	2527	3	0.00
14/07/2022	R214 On 03-August-23	12.14	Put	Bond Future	4820	4	4820	4	0.00
14/07/2022	R214 On 03-August-23	12.15	Put	Bond Future	4792	4	4792	4	0.00
14/07/2022	R214 On 03-August-23	12.16	Put	Bond Future	4765	4	4765	4	0.00
14/07/2022	R248 On 04-August-22			Bond Future	12.08	79.1919	12.0780	79.1919	207,072.00
14/07/2022	R248 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	0.00
14/07/2022	R248 On 04-August-22	10.30	Call	Bond Future	0	0	0	0	1,200.00
14/07/2022	R248 On 04-August-22	11.00	Call	Bond Future	1	0	1	0	1,200.00
14/07/2022	R248 On 04-August-22	10.40	Call	Bond Future	0	0	0	0	0.00
14/07/2022	R248 On 04-August-22	10.90	Call	Bond Future	0	0	0	0	1,700.00
14/07/2022	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
14/07/2022	R248 On 04-August-22	10.99	Call	Bond Future	1	0	1	0	0.00
14/07/2022	R248 On 04-August-22	10.98	Call	Bond Future	1	0	1	0	0.00
14/07/2022	R248 On 04-August-22	10.98	Put	Bond Future	7192	6	7192	6	0.00
14/07/2022	R248 On 04-August-22	10.99	Put	Bond Future	7121	6	7121	6	0.00
14/07/2022	R248 On 04-August-22	10.40	Put	Bond Future	11503	10	11503	10	0.00
14/07/2022	R248 On 04-August-22	10.90	Put	Bond Future	7764	6	7764	6	0.00
14/07/2022	R248 On 04-August-22	11.00	Put	Bond Future	7051	6	7051	6	50.00
14/07/2022	R248 On 04-August-22	10.30	Put	Bond Future	12287	11	12287	11	0.00
14/07/2022	R248 On 04-August-22	9.70	Put	Bond Future	17257	16	17257	16	0.00
14/07/2022	R248 On 04-August-22	10.20	Put	Bond Future	13083	12	13083	12	0.00
14/07/2022	R248 On 03-November-22			Bond Future	12.26	75.9698	12.2563	75.9698	80,470.00
14/07/2022	R248 On 03-November-22	11.31	Call	Bond Future	494	1	494	1	0.00
14/07/2022	R248 On 03-November-22	11.30	Call	Bond Future	483	1	483	1	0.00
14/07/2022	R248 On 03-November-22	11.32	Call	Bond Future	506	1	506	1	0.00
14/07/2022	R248 On 03-November-22	11.30	Put	Bond Future	6515	5	6515	5	0.00
14/07/2022	R248 On 03-November-22	11.31	Put	Bond Future	6459	5	6459	5	0.00
14/07/2022	R248 On 03-November-22	11.32	Put	Bond Future	6403	5	6403	5	0.00
14/07/2022	R248 On 02-February-23			Bond Future	12.43	77.2697	12.4263	77.2697	0.00
14/07/2022	R248 On 02-February-23	11.07	Call	Bond Future	594	1	594	1	0.00
14/07/2022	R248 On 02-February-23	11.06	Call	Bond Future	585	1	585	1	0.00
14/07/2022	R248 On 02-February-23	11.08	Call	Bond Future	603	1	603	1	0.00
14/07/2022	R248 On 02-February-23	11.08	Put	Bond Future	9128	8	9128	8	0.00
14/07/2022	R248 On 02-February-23	11.06	Put	Bond Future	9250	8	9250	8	0.00
14/07/2022	R248 On 02-February-23	11.07	Put	Bond Future	9189	8	9189	8	0.00
14/07/2022	R248 On 04-May-23			Bond Future	12.58	74.2631	12.5779	74.2631	0.00
14/07/2022	R248 On 04-May-23	11.34	Call	Bond Future	1233	2	1233	2	0.00
14/07/2022	R248 On 04-May-23	11.33	Call	Bond Future	1218	2	1218	2	0.00
14/07/2022	R248 On 04-May-23	11.35	Call	Bond Future	1248	2	1248	2	0.00
14/07/2022	R248 On 04-May-23	11.35	Put	Bond Future	8782	8	8782	8	0.00
14/07/2022	R248 On 04-May-23	11.33	Put	Bond Future	8886	8	8886	8	0.00
14/07/2022	R248 On 04-May-23	11.34	Put	Bond Future	8834	8	8834	8	0.00
14/07/2022	R248 On 03-August-23			Bond Future	12.72	75.7579	12.7153	75.7579	0.00
14/07/2022	R248 On 03-August-23	12.10	Call	Bond Future	2828	4	2828	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
14/07/2022	R248 On 03-August-23	12.09	Call	Bond Future	2804	4	2804	4	0.00
14/07/2022	R248 On 03-August-23	12.11	Call	Bond Future	2852	4	2852	4	0.00
14/07/2022	R248 On 03-August-23	12.11	Put	Bond Future	6327	5	6327	5	0.00
14/07/2022	R248 On 03-August-23	12.09	Put	Bond Future	6400	5	6400	5	0.00
14/07/2022	R248 On 03-August-23	12.10	Put	Bond Future	6363	5	6363	5	0.00