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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
18/07/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2022	2025 On 04-August-22			Bond Future	161.98	161.9799	161.9793	161.9799	9,728.00
18/07/2022	2025 On 03-November-22			Bond Future	164.47	164.4752	164.4719	164.4752	1,199.00
18/07/2022	2025 On 02-February-23			Bond Future	165.63	165.6353	165.6303	165.6353	1,773.00
18/07/2022	2025 On 04-May-23			Bond Future	168.72	168.7269	168.7207	168.7269	0.00
18/07/2022	2025 On 03-August-23			Bond Future	170.39	170.3957	170.3878	170.3957	0.00
18/07/2022	2029 On 04-August-22			Bond Future	119.43	118.7512	119.4264	118.7512	1,879.00
18/07/2022	2029 On 03-November-22			Bond Future	120.02	119.3317	120.0156	119.3317	385.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2022	2029 On 02-February-23			Bond Future	122.09	121.3981	122.0929	121.3981	728.00
18/07/2022	2029 On 04-May-23			Bond Future	123.08	122.3756	123.0824	122.3756	0.00
18/07/2022	2029 On 03-August-23			Bond Future	125.57	124.8537	125.5739	124.8537	0.00
18/07/2022	2030 On 04-August-22			Bond Future	11.12	84.9928	11.1156	84.9928	70,121.00
18/07/2022	2030 On 04-August-22	8.30	Call	Bond Future	0	0	0	0	800.00
18/07/2022	2030 On 04-August-22	9.05	Call	Bond Future	0	0	0	0	800.00
18/07/2022	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
18/07/2022	2030 On 04-August-22	9.55	Call	Bond Future	0	0	0	0	0.00
18/07/2022	2030 On 04-August-22	9.56	Call	Bond Future	0	0	0	0	0.00
18/07/2022	2030 On 04-August-22	10.95	Call	Bond Future	319	0	319	0	0.00
18/07/2022	2030 On 04-August-22	10.95	Put	Bond Future	1064	1	1064	1	800.00
18/07/2022	2030 On 04-August-22	9.56	Put	Bond Future	7343	7	7343	7	0.00
18/07/2022	2030 On 04-August-22	9.55	Put	Bond Future	7393	7	7393	7	0.00
18/07/2022	2030 On 04-August-22	9.54	Put	Bond Future	7443	7	7443	7	0.00
18/07/2022	2030 On 04-August-22	9.05	Put	Bond Future	9927	10	9927	10	0.00
18/07/2022	2030 On 04-August-22	8.30	Put	Bond Future	13895	14	13895	14	0.00
18/07/2022	2030 On 03-November-22			Bond Future	11.34	86.2818	11.3422	86.2818	34,764.00
18/07/2022	2030 On 03-November-22	10.20	Call	Bond Future	225	0	225	0	500.00
18/07/2022	2030 On 03-November-22	11.57	Call	Bond Future	2289	3	2289	3	0.00
18/07/2022	2030 On 03-November-22	10.09	Call	Bond Future	181	0	181	0	0.00
18/07/2022	2030 On 03-November-22	10.08	Call	Bond Future	177	0	177	0	0.00
18/07/2022	2030 On 03-November-22	9.70	Call	Bond Future	81	0	81	0	500.00
18/07/2022	2030 On 03-November-22	10.10	Call	Bond Future	185	0	185	0	0.00
18/07/2022	2030 On 03-November-22	10.10	Put	Bond Future	5788	6	5788	6	0.00
18/07/2022	2030 On 03-November-22	10.20	Put	Bond Future	5359	5	5359	5	0.00
18/07/2022	2030 On 03-November-22	9.70	Put	Bond Future	7589	7	7589	7	0.00
18/07/2022	2030 On 03-November-22	10.08	Put	Bond Future	5874	6	5874	6	0.00
18/07/2022	2030 On 03-November-22	10.09	Put	Bond Future	5831	6	5831	6	0.00
18/07/2022	2030 On 03-November-22	11.57	Put	Bond Future	1311	1	1311	1	500.00
18/07/2022	2030 On 02-February-23			Bond Future	11.56	83.7501	11.5582	83.7501	5,200.00
18/07/2022	2030 On 02-February-23	11.55	Call	Bond Future	2320	3	2320	3	5,000.00
18/07/2022	2030 On 02-February-23	11.12	Call	Bond Future	1455	2	1455	2	0.00
18/07/2022	2030 On 02-February-23	11.16	Call	Bond Future	1526	2	1526	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2022	2030 On 02-February-23	10.01	Call	Bond Future	315	0	315	0	0.00
18/07/2022	2030 On 02-February-23	9.83	Call	Bond Future	244	0	244	0	388.00
18/07/2022	2030 On 02-February-23	8.81	Call	Bond Future	43	0	43	0	102.00
18/07/2022	2030 On 02-February-23	9.08	Call	Bond Future	74	0	74	0	388.00
18/07/2022	2030 On 02-February-23	9.94	Call	Bond Future	285	0	285	0	0.00
18/07/2022	2030 On 02-February-23	9.79	Call	Bond Future	230	0	230	0	0.00
18/07/2022	2030 On 02-February-23	11.35	Call	Bond Future	1889	2	1889	2	5,000.00
18/07/2022	2030 On 02-February-23	9.99	Call	Bond Future	306	0	306	0	0.00
18/07/2022	2030 On 02-February-23	10.00	Call	Bond Future	310	0	310	0	0.00
18/07/2022	2030 On 02-February-23	9.80	Call	Bond Future	233	0	233	0	0.00
18/07/2022	2030 On 02-February-23	9.20	Call	Bond Future	93	0	93	0	0.00
18/07/2022	2030 On 02-February-23	9.04	Call	Bond Future	68	0	68	0	0.00
18/07/2022	2030 On 02-February-23	9.66	Call	Bond Future	190	0	190	0	0.00
18/07/2022	2030 On 02-February-23	9.66	Put	Bond Future	8636	8	8636	8	102.00
18/07/2022	2030 On 02-February-23	8.81	Put	Bond Future	12621	12	12621	12	0.00
18/07/2022	2030 On 02-February-23	9.04	Put	Bond Future	11506	11	11506	11	0.00
18/07/2022	2030 On 02-February-23	9.08	Put	Bond Future	11314	11	11314	11	0.00
18/07/2022	2030 On 02-February-23	9.20	Put	Bond Future	10746	10	10746	10	0.00
18/07/2022	2030 On 02-February-23	9.94	Put	Bond Future	7419	7	7419	7	102.00
18/07/2022	2030 On 02-February-23	10.01	Put	Bond Future	7124	7	7124	7	0.00
18/07/2022	2030 On 02-February-23	11.35	Put	Bond Future	2766	3	2766	3	0.00
18/07/2022	2030 On 02-February-23	11.16	Put	Bond Future	3213	3	3213	3	388.00
18/07/2022	2030 On 02-February-23	9.79	Put	Bond Future	8064	8	8064	8	0.00
18/07/2022	2030 On 02-February-23	9.83	Put	Bond Future	7890	8	7890	8	0.00
18/07/2022	2030 On 02-February-23	9.80	Put	Bond Future	8020	8	8020	8	0.00
18/07/2022	2030 On 02-February-23	9.99	Put	Bond Future	7208	7	7208	7	0.00
18/07/2022	2030 On 02-February-23	10.00	Put	Bond Future	7166	7	7166	7	0.00
18/07/2022	2030 On 02-February-23	11.12	Put	Bond Future	3314	3	3314	3	0.00
18/07/2022	2030 On 02-February-23	11.55	Put	Bond Future	2354	2	2354	2	0.00
18/07/2022	2030 On 04-May-23			Bond Future	11.77	85.2986	11.7666	85.2986	0.00
18/07/2022	2030 On 04-May-23	12.57	Call	Bond Future	4779	5	4779	5	0.00
18/07/2022	2030 On 04-May-23	11.62	Call	Bond Future	2431	3	2431	3	0.00
18/07/2022	2030 On 04-May-23	12.04	Call	Bond Future	3388	4	3388	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
18/07/2022	2030 On 04-May-23	12.50	Call	Bond Future	4587	5	4587	5	0.00
18/07/2022	2030 On 04-May-23	10.54	Call	Bond Future	790	1	790	1	0.00
18/07/2022	2030 On 04-May-23	10.65	Call	Bond Future	903	1	903	1	350.00
18/07/2022	2030 On 04-May-23	9.58	Call	Bond Future	260	0	260	0	150.00
18/07/2022	2030 On 04-May-23	11.34	Call	Bond Future	1884	2	1884	2	0.00
18/07/2022	2030 On 04-May-23	10.42	Call	Bond Future	691	1	691	1	479.00
18/07/2022	2030 On 04-May-23	10.52	Call	Bond Future	771	1	771	1	0.00
18/07/2022	2030 On 04-May-23	10.53	Call	Bond Future	781	1	781	1	0.00
18/07/2022	2030 On 04-May-23	9.67	Call	Bond Future	291	0	291	0	479.00
18/07/2022	2030 On 04-May-23	9.78	Call	Bond Future	333	0	333	0	388.00
18/07/2022	2030 On 04-May-23	9.03	Call	Bond Future	117	0	117	0	388.00
18/07/2022	2030 On 04-May-23	10.00	Call	Bond Future	432	0	432	0	1,080.00
18/07/2022	2030 On 04-May-23	10.00	Put	Bond Future	7988	8	7988	8	0.00
18/07/2022	2030 On 04-May-23	9.03	Put	Bond Future	12193	12	12193	12	0.00
18/07/2022	2030 On 04-May-23	9.58	Put	Bond Future	9740	9	9740	9	0.00
18/07/2022	2030 On 04-May-23	9.78	Put	Bond Future	8890	9	8890	9	0.00
18/07/2022	2030 On 04-May-23	9.67	Put	Bond Future	9354	9	9354	9	0.00
18/07/2022	2030 On 04-May-23	10.53	Put	Bond Future	5982	6	5982	6	0.00
18/07/2022	2030 On 04-May-23	10.52	Put	Bond Future	6016	6	6016	6	0.00
18/07/2022	2030 On 04-May-23	10.42	Put	Bond Future	6374	6	6374	6	0.00
18/07/2022	2030 On 04-May-23	11.34	Put	Bond Future	3633	3	3633	3	150.00
18/07/2022	2030 On 04-May-23	10.65	Put	Bond Future	5581	5	5581	5	0.00
18/07/2022	2030 On 04-May-23	10.54	Put	Bond Future	5948	6	5948	6	0.00
18/07/2022	2030 On 04-May-23	12.50	Put	Bond Future	1686	2	1686	2	479.00
18/07/2022	2030 On 04-May-23	12.04	Put	Bond Future	2291	2	2291	2	1,080.00
18/07/2022	2030 On 04-May-23	11.62	Put	Bond Future	3027	3	3027	3	388.00
18/07/2022	2030 On 04-May-23	12.57	Put	Bond Future	1608	2	1608	2	350.00
18/07/2022	2030 On 03-August-23			Bond Future	11.96	83.0044	11.9612	83.0044	0.00
18/07/2022	2030 On 03-August-23	12.59	Call	Bond Future	4495	5	4495	5	0.00
18/07/2022	2030 On 03-August-23	11.36	Call	Bond Future	1841	2	1841	2	0.00
18/07/2022	2030 On 03-August-23	12.89	Call	Bond Future	5284	6	5284	6	0.00
18/07/2022	2030 On 03-August-23	11.34	Call	Bond Future	1809	2	1809	2	0.00
18/07/2022	2030 On 03-August-23	10.40	Call	Bond Future	727	1	727	1	1,012.00

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18/07/2022	2030 On 03-August-23	10.65	Call	Bond Future	927	1	927	1	350.00
18/07/2022	2030 On 03-August-23	11.35	Call	Bond Future	1825	2	1825	2	0.00
18/07/2022	2030 On 03-August-23	11.36	Put	Bond Future	4236	4	4236	4	0.00
18/07/2022	2030 On 03-August-23	10.65	Put	Bond Future	6263	6	6263	6	0.00
18/07/2022	2030 On 03-August-23	11.34	Put	Bond Future	4284	4	4284	4	0.00
18/07/2022	2030 On 03-August-23	12.89	Put	Bond Future	1750	2	1750	2	350.00
18/07/2022	2030 On 03-August-23	10.40	Put	Bond Future	7131	7	7131	7	0.00
18/07/2022	2030 On 03-August-23	12.59	Put	Bond Future	2082	2	2082	2	1,012.00
18/07/2022	2030 On 03-August-23	11.35	Put	Bond Future	4260	4	4260	4	0.00
18/07/2022	2032 On 04-August-22			Bond Future	11.55	84.3835	11.5532	84.3835	90,189.00
18/07/2022	2032 On 04-August-22	11.89	Call	Bond Future	1863	2	1863	2	0.00
18/07/2022	2032 On 04-August-22	10.70	Call	Bond Future	1	0	1	0	0.00
18/07/2022	2032 On 04-August-22	11.00	Call	Bond Future	27	0	27	0	0.00
18/07/2022	2032 On 04-August-22	11.60	Call	Bond Future	855	1	855	1	0.00
18/07/2022	2032 On 04-August-22	10.21	Call	Bond Future	0	0	0	0	0.00
18/07/2022	2032 On 04-August-22	10.50	Call	Bond Future	0	0	0	0	900.00
18/07/2022	2032 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	0.00
18/07/2022	2032 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	0.00
18/07/2022	2032 On 04-August-22	9.40	Call	Bond Future	0	0	0	0	0.00
18/07/2022	2032 On 04-August-22	10.22	Call	Bond Future	0	0	0	0	0.00
18/07/2022	2032 On 04-August-22	9.80	Call	Bond Future	0	0	0	0	900.00
18/07/2022	2032 On 04-August-22	9.72	Call	Bond Future	0	0	0	0	800.00
18/07/2022	2032 On 04-August-22	8.97	Call	Bond Future	0	0	0	0	800.00
18/07/2022	2032 On 04-August-22	8.97	Put	Bond Future	14331	14	14331	14	0.00
18/07/2022	2032 On 04-August-22	9.72	Put	Bond Future	9846	10	9846	10	0.00
18/07/2022	2032 On 04-August-22	10.21	Put	Bond Future	7065	7	7065	7	0.00
18/07/2022	2032 On 04-August-22	10.20	Put	Bond Future	7120	7	7120	7	0.00
18/07/2022	2032 On 04-August-22	9.40	Put	Bond Future	11725	11	11725	11	0.00
18/07/2022	2032 On 04-August-22	10.10	Put	Bond Future	7679	7	7679	7	0.00
18/07/2022	2032 On 04-August-22	10.50	Put	Bond Future	5472	5	5472	5	0.00
18/07/2022	2032 On 04-August-22	9.80	Put	Bond Future	9384	9	9384	9	0.00
18/07/2022	2032 On 04-August-22	10.22	Put	Bond Future	7009	7	7009	7	0.00
18/07/2022	2032 On 04-August-22	11.60	Put	Bond Future	623	1	623	1	800.00

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18/07/2022	2032 On 04-August-22	11.00	Put	Bond Future	2841	3	2841	3	7,500.00
18/07/2022	2032 On 04-August-22	10.70	Put	Bond Future	4396	4	4396	4	7,500.00
18/07/2022	2032 On 04-August-22	11.89	Put	Bond Future	212	0	212	0	0.00
18/07/2022	2032 On 03-November-22			Bond Future	11.77	81.5111	11.7715	81.5111	86,468.00
18/07/2022	2032 On 03-November-22	11.55	Call	Bond Future	1475	2	1475	2	0.00
18/07/2022	2032 On 03-November-22	12.30	Call	Bond Future	3586	4	3586	4	0.00
18/07/2022	2032 On 03-November-22	10.56	Call	Bond Future	196	0	196	0	0.00
18/07/2022	2032 On 03-November-22	10.66	Call	Bond Future	254	0	254	0	0.00
18/07/2022	2032 On 03-November-22	10.67	Call	Bond Future	260	0	260	0	750.00
18/07/2022	2032 On 03-November-22	10.21	Call	Bond Future	80	0	80	0	500.00
18/07/2022	2032 On 03-November-22	10.49	Call	Bond Future	162	0	162	0	0.00
18/07/2022	2032 On 03-November-22	9.46	Call	Bond Future	8	0	8	0	500.00
18/07/2022	2032 On 03-November-22	10.11	Call	Bond Future	61	0	61	0	0.00
18/07/2022	2032 On 03-November-22	9.31	Call	Bond Future	5	0	5	0	180.00
18/07/2022	2032 On 03-November-22	10.16	Call	Bond Future	70	0	70	0	0.00
18/07/2022	2032 On 03-November-22	9.92	Call	Bond Future	36	0	36	0	750.00
18/07/2022	2032 On 03-November-22	9.36	Call	Bond Future	6	0	6	0	454.00
18/07/2022	2032 On 03-November-22	9.36	Put	Bond Future	12872	13	12872	13	0.00
18/07/2022	2032 On 03-November-22	9.92	Put	Bond Future	9683	9	9683	9	0.00
18/07/2022	2032 On 03-November-22	10.11	Put	Bond Future	8650	8	8650	8	454.00
18/07/2022	2032 On 03-November-22	9.31	Put	Bond Future	13166	13	13166	13	0.00
18/07/2022	2032 On 03-November-22	10.16	Put	Bond Future	8383	8	8383	8	180.00
18/07/2022	2032 On 03-November-22	9.46	Put	Bond Future	12289	12	12289	12	0.00
18/07/2022	2032 On 03-November-22	10.56	Put	Bond Future	6342	6	6342	6	180.00
18/07/2022	2032 On 03-November-22	10.49	Put	Bond Future	6683	6	6683	6	454.00
18/07/2022	2032 On 03-November-22	10.21	Put	Bond Future	8119	8	8119	8	0.00
18/07/2022	2032 On 03-November-22	10.67	Put	Bond Future	5823	6	5823	6	0.00
18/07/2022	2032 On 03-November-22	10.66	Put	Bond Future	5870	6	5870	6	0.00
18/07/2022	2032 On 03-November-22	12.30	Put	Bond Future	1088	1	1088	1	750.00
18/07/2022	2032 On 03-November-22	11.55	Put	Bond Future	2554	2	2554	2	500.00
18/07/2022	2032 On 02-February-23			Bond Future	11.98	82.9052	11.9758	82.9052	0.00
18/07/2022	2032 On 02-February-23	11.84	Call	Bond Future	2348	3	2348	3	0.00
18/07/2022	2032 On 02-February-23	12.75	Call	Bond Future	4955	5	4955	5	0.00

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18/07/2022	2032 On 02-February-23	10.38	Call	Bond Future	324	0	324	0	0.00
18/07/2022	2032 On 02-February-23	10.39	Call	Bond Future	330	0	330	0	0.00
18/07/2022	2032 On 02-February-23	10.16	Call	Bond Future	227	0	227	0	0.00
18/07/2022	2032 On 02-February-23	9.31	Call	Bond Future	44	0	44	0	454.00
18/07/2022	2032 On 02-February-23	10.22	Call	Bond Future	251	0	251	0	500.00
18/07/2022	2032 On 02-February-23	9.47	Call	Bond Future	63	0	63	0	500.00
18/07/2022	2032 On 02-February-23	11.69	Call	Bond Future	2004	2	2004	2	0.00
18/07/2022	2032 On 02-February-23	10.40	Call	Bond Future	335	0	335	0	0.00
18/07/2022	2032 On 02-February-23	10.50	Call	Bond Future	391	0	391	0	0.00
18/07/2022	2032 On 02-February-23	10.67	Call	Bond Future	503	1	503	1	750.00
18/07/2022	2032 On 02-February-23	9.92	Call	Bond Future	150	0	150	0	750.00
18/07/2022	2032 On 02-February-23	10.67	Put	Bond Future	6962	7	6962	7	0.00
18/07/2022	2032 On 02-February-23	10.50	Put	Bond Future	7741	7	7741	7	454.00
18/07/2022	2032 On 02-February-23	10.40	Put	Bond Future	8215	8	8215	8	0.00
18/07/2022	2032 On 02-February-23	11.69	Put	Bond Future	3361	3	3361	3	0.00
18/07/2022	2032 On 02-February-23	9.47	Put	Bond Future	13083	13	13083	13	0.00
18/07/2022	2032 On 02-February-23	10.22	Put	Bond Future	9096	9	9096	9	0.00
18/07/2022	2032 On 02-February-23	9.92	Put	Bond Future	10635	10	10635	10	0.00
18/07/2022	2032 On 02-February-23	9.31	Put	Bond Future	13988	14	13988	14	0.00
18/07/2022	2032 On 02-February-23	10.16	Put	Bond Future	9397	9	9397	9	454.00
18/07/2022	2032 On 02-February-23	10.39	Put	Bond Future	8264	8	8264	8	0.00
18/07/2022	2032 On 02-February-23	10.38	Put	Bond Future	8312	8	8312	8	0.00
18/07/2022	2032 On 02-February-23	12.75	Put	Bond Future	1429	1	1429	1	750.00
18/07/2022	2032 On 02-February-23	11.84	Put	Bond Future	2989	3	2989	3	500.00
18/07/2022	2032 On 04-May-23			Bond Future	12.17	80.2785	12.1685	80.2785	0.00
18/07/2022	2032 On 04-May-23	10.87	Call	Bond Future	870	1	870	1	0.00
18/07/2022	2032 On 04-May-23	10.88	Call	Bond Future	879	1	879	1	0.00
18/07/2022	2032 On 04-May-23	10.89	Call	Bond Future	889	1	889	1	0.00
18/07/2022	2032 On 04-May-23	10.89	Put	Bond Future	7029	7	7029	7	0.00
18/07/2022	2032 On 04-May-23	10.88	Put	Bond Future	7070	7	7070	7	0.00
18/07/2022	2032 On 04-May-23	10.87	Put	Bond Future	7111	7	7111	7	0.00
18/07/2022	2032 On 03-August-23			Bond Future	12.34	81.8938	12.3413	81.8938	2,600.00
18/07/2022	2032 On 03-August-23	11.75	Call	Bond Future	2167	2	2167	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2022	2032 On 03-August-23	11.76	Call	Bond Future	2186	2	2186	2	0.00
18/07/2022	2032 On 03-August-23	11.90	Call	Bond Future	2460	3	2460	3	5,000.00
18/07/2022	2032 On 03-August-23	11.77	Call	Bond Future	2205	2	2205	2	0.00
18/07/2022	2032 On 03-August-23	11.77	Put	Bond Future	4805	5	4805	5	0.00
18/07/2022	2032 On 03-August-23	11.90	Put	Bond Future	4458	4	4458	4	0.00
18/07/2022	2032 On 03-August-23	11.76	Put	Bond Future	4832	5	4832	5	0.00
18/07/2022	2032 On 03-August-23	11.75	Put	Bond Future	4860	5	4860	5	0.00
18/07/2022	2033 On 04-August-22			Bond Future	112.90	113.0916	112.8997	113.0916	5,786.00
18/07/2022	2033 On 03-November-22			Bond Future	113.30	113.5002	113.3038	113.5002	4.00
18/07/2022	2033 On 02-February-23			Bond Future	115.26	115.4654	115.2647	115.4654	5,737.00
18/07/2022	2033 On 04-May-23			Bond Future	116.04	116.2470	116.0416	116.2470	0.00
18/07/2022	2033 On 03-August-23			Bond Future	118.39	118.6007	118.3903	118.6007	0.00
18/07/2022	2037 On 04-August-22			Bond Future	11.95	76.9609	11.9464	76.9609	127,365.00
18/07/2022	2037 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	50.00
18/07/2022	2037 On 04-August-22	10.91	Call	Bond Future	0	0	0	0	0.00
18/07/2022	2037 On 04-August-22	11.21	Call	Bond Future	10	0	10	0	1,050.00
18/07/2022	2037 On 04-August-22	11.42	Call	Bond Future	56	0	56	0	0.00
18/07/2022	2037 On 04-August-22	10.89	Call	Bond Future	0	0	0	0	0.00
18/07/2022	2037 On 04-August-22	10.90	Call	Bond Future	0	0	0	0	0.00
18/07/2022	2037 On 04-August-22	11.95	Call	Bond Future	853	1	853	1	0.00
18/07/2022	2037 On 04-August-22	11.95	Put	Bond Future	833	1	833	1	1,050.00
18/07/2022	2037 On 04-August-22	10.91	Put	Bond Future	6127	6	6127	6	0.00
18/07/2022	2037 On 04-August-22	10.89	Put	Bond Future	6253	6	6253	6	0.00
18/07/2022	2037 On 04-August-22	11.42	Put	Bond Future	3080	3	3080	3	50.00
18/07/2022	2037 On 04-August-22	11.21	Put	Bond Future	4290	4	4290	4	0.00
18/07/2022	2037 On 04-August-22	10.10	Put	Bond Future	11434	11	11434	11	0.00
18/07/2022	2037 On 04-August-22	10.90	Put	Bond Future	6190	6	6190	6	50.00
18/07/2022	2037 On 03-November-22			Bond Future	12.14	78.1281	12.1367	78.1281	11,076.00
18/07/2022	2037 On 03-November-22	11.30	Call	Bond Future	536	1	536	1	0.00
18/07/2022	2037 On 03-November-22	11.32	Call	Bond Future	560	1	560	1	0.00
18/07/2022	2037 On 03-November-22	11.31	Call	Bond Future	548	1	548	1	0.00
18/07/2022	2037 On 03-November-22	11.31	Put	Bond Future	5258	5	5258	5	0.00
18/07/2022	2037 On 03-November-22	11.30	Put	Bond Future	5306	5	5306	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
18/07/2022	2037 On 03-November-22	11.32	Put	Bond Future	5211	5	5211	5	0.00
18/07/2022	2037 On 02-February-23			Bond Future	12.32	75.2070	12.3179	75.2070	62,107.00
18/07/2022	2037 On 02-February-23	11.05	Call	Bond Future	614	1	614	1	0.00
18/07/2022	2037 On 02-February-23	11.03	Call	Bond Future	596	1	596	1	0.00
18/07/2022	2037 On 02-February-23	11.04	Call	Bond Future	605	1	605	1	0.00
18/07/2022	2037 On 02-February-23	11.04	Put	Bond Future	7886	8	7886	8	0.00
18/07/2022	2037 On 02-February-23	11.03	Put	Bond Future	7939	8	7939	8	0.00
18/07/2022	2037 On 02-February-23	11.05	Put	Bond Future	7835	8	7835	8	0.00
18/07/2022	2037 On 04-May-23			Bond Future	12.49	76.5984	12.4896	76.5984	0.00
18/07/2022	2037 On 04-May-23	11.32	Call	Bond Future	1187	1	1187	1	0.00
18/07/2022	2037 On 04-May-23	11.30	Call	Bond Future	1162	1	1162	1	0.00
18/07/2022	2037 On 04-May-23	11.31	Call	Bond Future	1174	1	1174	1	0.00
18/07/2022	2037 On 04-May-23	11.31	Put	Bond Future	7708	8	7708	8	0.00
18/07/2022	2037 On 04-May-23	11.30	Put	Bond Future	7754	8	7754	8	0.00
18/07/2022	2037 On 04-May-23	11.32	Put	Bond Future	7661	8	7661	8	0.00
18/07/2022	2037 On 03-August-23			Bond Future	12.65	73.8801	12.6494	73.8801	0.00
18/07/2022	2037 On 03-August-23	12.14	Call	Bond Future	2779	3	2779	3	0.00
18/07/2022	2037 On 03-August-23	12.12	Call	Bond Future	2734	3	2734	3	0.00
18/07/2022	2037 On 03-August-23	12.13	Call	Bond Future	2757	3	2757	3	0.00
18/07/2022	2037 On 03-August-23	12.13	Put	Bond Future	5474	5	5474	5	0.00
18/07/2022	2037 On 03-August-23	12.12	Put	Bond Future	5505	5	5505	5	0.00
18/07/2022	2037 On 03-August-23	12.14	Put	Bond Future	5443	5	5443	5	0.00
18/07/2022	2038 On 04-August-22			Bond Future	126.33	127.1764	126.3256	127.1764	4,615.00
18/07/2022	2038 On 03-November-22			Bond Future	128.27	129.1357	128.2695	129.1357	777.00
18/07/2022	2038 On 02-February-23			Bond Future	128.59	129.4732	128.5906	129.4732	0.00
18/07/2022	2038 On 04-May-23			Bond Future	130.99	131.8907	130.9906	131.8907	0.00
18/07/2022	2038 On 03-August-23			Bond Future	131.68	132.5964	131.6769	132.5964	0.00
18/07/2022	2040 On 04-August-22			Bond Future	11.98	78.8435	11.9795	78.8435	95,672.00
18/07/2022	2040 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	460.00
18/07/2022	2040 On 04-August-22	10.70	Call	Bond Future	0	0	0	0	460.00
18/07/2022	2040 On 04-August-22	11.03	Call	Bond Future	1	0	1	0	0.00
18/07/2022	2040 On 04-August-22	12.24	Call	Bond Future	1873	2	1873	2	0.00
18/07/2022	2040 On 04-August-22	11.04	Call	Bond Future	1	0	1	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
18/07/2022	2040 On 04-August-22	11.05	Call	Bond Future	1	0	1	0	0.00
18/07/2022	2040 On 04-August-22	11.05	Put	Bond Future	5897	6	5897	6	0.00
18/07/2022	2040 On 04-August-22	12.24	Put	Bond Future	338	0	338	0	460.00
18/07/2022	2040 On 04-August-22	9.70	Put	Bond Future	15778	16	15778	16	0.00
18/07/2022	2040 On 04-August-22	11.04	Put	Bond Future	5964	6	5964	6	0.00
18/07/2022	2040 On 04-August-22	11.03	Put	Bond Future	6031	6	6031	6	0.00
18/07/2022	2040 On 04-August-22	10.70	Put	Bond Future	8298	8	8298	8	0.00
18/07/2022	2040 On 03-November-22			Bond Future	12.16	80.0394	12.1621	80.0394	19,693.00
18/07/2022	2040 On 03-November-22	11.41	Call	Bond Future	660	1	660	1	0.00
18/07/2022	2040 On 03-November-22	11.50	Call	Bond Future	797	1	797	1	1,500.00
18/07/2022	2040 On 03-November-22	11.30	Call	Bond Future	517	1	517	1	1,160.00
18/07/2022	2040 On 03-November-22	10.80	Call	Bond Future	158	0	158	0	1,500.00
18/07/2022	2040 On 03-November-22	12.52	Call	Bond Future	3611	4	3611	4	0.00
18/07/2022	2040 On 03-November-22	11.39	Call	Bond Future	632	1	632	1	0.00
18/07/2022	2040 On 03-November-22	11.40	Call	Bond Future	646	1	646	1	0.00
18/07/2022	2040 On 03-November-22	10.70	Call	Bond Future	121	0	121	0	1,078.00
18/07/2022	2040 On 03-November-22	11.20	Call	Bond Future	412	0	412	0	1,078.00
18/07/2022	2040 On 03-November-22	12.00	Call	Bond Future	1894	2	1894	2	1,160.00
18/07/2022	2040 On 03-November-22	12.00	Put	Bond Future	2850	3	2850	3	0.00
18/07/2022	2040 On 03-November-22	11.20	Put	Bond Future	6376	6	6376	6	0.00
18/07/2022	2040 On 03-November-22	11.41	Put	Bond Future	5262	5	5262	5	0.00
18/07/2022	2040 On 03-November-22	10.80	Put	Bond Future	8815	9	8815	9	0.00
18/07/2022	2040 On 03-November-22	11.30	Put	Bond Future	5827	6	5827	6	0.00
18/07/2022	2040 On 03-November-22	11.39	Put	Bond Future	5362	5	5362	5	0.00
18/07/2022	2040 On 03-November-22	11.40	Put	Bond Future	5312	5	5312	5	0.00
18/07/2022	2040 On 03-November-22	10.70	Put	Bond Future	9473	9	9473	9	0.00
18/07/2022	2040 On 03-November-22	11.50	Put	Bond Future	4825	5	4825	5	0.00
18/07/2022	2040 On 03-November-22	12.52	Put	Bond Future	1563	2	1563	2	1,078.00
18/07/2022	2040 On 02-February-23			Bond Future	12.34	76.9006	12.3357	76.9006	61,574.00
18/07/2022	2040 On 02-February-23	11.11	Call	Bond Future	705	1	705	1	0.00
18/07/2022	2040 On 02-February-23	11.10	Call	Bond Future	695	1	695	1	0.00
18/07/2022	2040 On 02-February-23	10.21	Call	Bond Future	150	0	150	0	388.00
18/07/2022	2040 On 02-February-23	10.18	Call	Bond Future	141	0	141	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
18/07/2022	2040 On 02-February-23	12.24	Call	Bond Future	3003	3	3003	3	0.00
18/07/2022	2040 On 02-February-23	11.12	Call	Bond Future	716	1	716	1	0.00
18/07/2022	2040 On 02-February-23	10.93	Call	Bond Future	537	1	537	1	0.00
18/07/2022	2040 On 02-February-23	10.96	Call	Bond Future	563	1	563	1	388.00
18/07/2022	2040 On 02-February-23	12.27	Call	Bond Future	3092	3	3092	3	0.00
18/07/2022	2040 On 02-February-23	12.27	Put	Bond Future	3469	3	3469	3	388.00
18/07/2022	2040 On 02-February-23	10.96	Put	Bond Future	9100	9	9100	9	0.00
18/07/2022	2040 On 02-February-23	11.12	Put	Bond Future	8185	8	8185	8	0.00
18/07/2022	2040 On 02-February-23	12.24	Put	Bond Future	3552	3	3552	3	0.00
18/07/2022	2040 On 02-February-23	10.18	Put	Bond Future	14197	14	14197	14	0.00
18/07/2022	2040 On 02-February-23	10.21	Put	Bond Future	13983	14	13983	14	0.00
18/07/2022	2040 On 02-February-23	11.10	Put	Bond Future	8297	8	8297	8	0.00
18/07/2022	2040 On 02-February-23	11.11	Put	Bond Future	8241	8	8241	8	0.00
18/07/2022	2040 On 02-February-23	10.93	Put	Bond Future	9277	9	9277	9	0.00
18/07/2022	2040 On 04-May-23			Bond Future	12.50	78.3236	12.4996	78.3236	0.00
18/07/2022	2040 On 04-May-23	13.45	Call	Bond Future	7123	7	7123	7	0.00
18/07/2022	2040 On 04-May-23	11.48	Call	Bond Future	1498	2	1498	2	486.00
18/07/2022	2040 On 04-May-23	10.92	Call	Bond Future	808	1	808	1	388.00
18/07/2022	2040 On 04-May-23	11.41	Call	Bond Future	1394	1	1394	1	0.00
18/07/2022	2040 On 04-May-23	11.42	Call	Bond Future	1409	1	1409	1	0.00
18/07/2022	2040 On 04-May-23	10.17	Call	Bond Future	295	0	295	0	388.00
18/07/2022	2040 On 04-May-23	10.73	Call	Bond Future	639	1	639	1	486.00
18/07/2022	2040 On 04-May-23	11.43	Call	Bond Future	1424	2	1424	2	0.00
18/07/2022	2040 On 04-May-23	12.78	Call	Bond Future	4791	5	4791	5	0.00
18/07/2022	2040 On 04-May-23	12.78	Put	Bond Future	3250	3	3250	3	388.00
18/07/2022	2040 On 04-May-23	10.73	Put	Bond Future	11641	11	11641	11	0.00
18/07/2022	2040 On 04-May-23	11.43	Put	Bond Future	7792	8	7792	8	0.00
18/07/2022	2040 On 04-May-23	13.45	Put	Bond Future	2098	2	2098	2	486.00
18/07/2022	2040 On 04-May-23	10.17	Put	Bond Future	15300	15	15300	15	0.00
18/07/2022	2040 On 04-May-23	11.42	Put	Bond Future	7841	8	7841	8	0.00
18/07/2022	2040 On 04-May-23	11.41	Put	Bond Future	7890	8	7890	8	0.00
18/07/2022	2040 On 04-May-23	10.92	Put	Bond Future	10513	10	10513	10	0.00
18/07/2022	2040 On 04-May-23	11.48	Put	Bond Future	7551	7	7551	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
18/07/2022	2040 On 03-August-23			Bond Future	12.65	75.3898	12.6519	75.3898	0.00
18/07/2022	2040 On 03-August-23	12.21	Call	Bond Future	3173	3	3173	3	0.00
18/07/2022	2040 On 03-August-23	12.22	Call	Bond Future	3197	3	3197	3	0.00
18/07/2022	2040 On 03-August-23	12.23	Call	Bond Future	3223	3	3223	3	0.00
18/07/2022	2040 On 03-August-23	12.23	Put	Bond Future	5588	5	5588	5	0.00
18/07/2022	2040 On 03-August-23	12.22	Put	Bond Future	5621	6	5621	6	0.00
18/07/2022	2040 On 03-August-23	12.21	Put	Bond Future	5653	6	5653	6	0.00
18/07/2022	2044 On 04-August-22			Bond Future	11.96	75.6648	11.9622	75.6648	60,955.00
18/07/2022	2044 On 04-August-22	11.10	Call	Bond Future	2	0	2	0	0.00
18/07/2022	2044 On 04-August-22	11.08	Call	Bond Future	2	0	2	0	0.00
18/07/2022	2044 On 04-August-22	11.09	Call	Bond Future	2	0	2	0	0.00
18/07/2022	2044 On 04-August-22	11.09	Put	Bond Future	5618	6	5618	6	0.00
18/07/2022	2044 On 04-August-22	11.08	Put	Bond Future	5686	6	5686	6	0.00
18/07/2022	2044 On 04-August-22	11.10	Put	Bond Future	5550	5	5550	5	0.00
18/07/2022	2044 On 03-November-22			Bond Future	12.13	76.8125	12.1349	76.8125	5,794.00
18/07/2022	2044 On 03-November-22	11.40	Call	Bond Future	724	1	724	1	0.00
18/07/2022	2044 On 03-November-22	11.39	Call	Bond Future	709	1	709	1	0.00
18/07/2022	2044 On 03-November-22	11.41	Call	Bond Future	739	1	739	1	0.00
18/07/2022	2044 On 03-November-22	11.30	Call	Bond Future	583	1	583	1	1,600.00
18/07/2022	2044 On 03-November-22	10.60	Call	Bond Future	96	0	96	0	1,600.00
18/07/2022	2044 On 03-November-22	10.60	Put	Bond Future	10202	10	10202	10	0.00
18/07/2022	2044 On 03-November-22	11.30	Put	Bond Future	5814	6	5814	6	0.00
18/07/2022	2044 On 03-November-22	11.41	Put	Bond Future	5245	5	5245	5	0.00
18/07/2022	2044 On 03-November-22	11.40	Put	Bond Future	5296	5	5296	5	0.00
18/07/2022	2044 On 03-November-22	11.39	Put	Bond Future	5346	5	5346	5	0.00
18/07/2022	2044 On 02-February-23			Bond Future	12.30	73.7437	12.2988	73.7437	28,793.00
18/07/2022	2044 On 02-February-23	11.16	Call	Bond Future	802	1	802	1	0.00
18/07/2022	2044 On 02-February-23	11.15	Call	Bond Future	790	1	790	1	0.00
18/07/2022	2044 On 02-February-23	11.14	Call	Bond Future	779	1	779	1	0.00
18/07/2022	2044 On 02-February-23	11.14	Put	Bond Future	8028	8	8028	8	0.00
18/07/2022	2044 On 02-February-23	11.15	Put	Bond Future	7972	8	7972	8	0.00
18/07/2022	2044 On 02-February-23	11.16	Put	Bond Future	7916	8	7916	8	0.00
18/07/2022	2044 On 04-May-23			Bond Future	12.45	75.1084	12.4531	75.1084	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
18/07/2022	2044 On 04-May-23	11.43	Call	Bond Future	1504	2	1504	2	0.00
18/07/2022	2044 On 04-May-23	11.41	Call	Bond Future	1474	2	1474	2	0.00
18/07/2022	2044 On 04-May-23	11.42	Call	Bond Future	1489	2	1489	2	0.00
18/07/2022	2044 On 04-May-23	11.42	Put	Bond Future	7756	8	7756	8	0.00
18/07/2022	2044 On 04-May-23	11.41	Put	Bond Future	7806	8	7806	8	0.00
18/07/2022	2044 On 04-May-23	11.43	Put	Bond Future	7707	8	7707	8	0.00
18/07/2022	2044 On 03-August-23			Bond Future	12.60	72.2353	12.5958	72.2353	0.00
18/07/2022	2044 On 03-August-23	12.17	Call	Bond Future	3234	3	3234	3	0.00
18/07/2022	2044 On 03-August-23	12.16	Call	Bond Future	3209	3	3209	3	0.00
18/07/2022	2044 On 03-August-23	12.15	Call	Bond Future	3184	3	3184	3	0.00
18/07/2022	2044 On 03-August-23	12.15	Put	Bond Future	5730	6	5730	6	0.00
18/07/2022	2044 On 03-August-23	12.16	Put	Bond Future	5696	6	5696	6	0.00
18/07/2022	2044 On 03-August-23	12.17	Put	Bond Future	5663	6	5663	6	0.00
18/07/2022	2046 On 04-August-22			Bond Future	114.46	114.4434	114.4611	114.4434	15,992.00
18/07/2022	2046 On 03-November-22			Bond Future	114.26	114.2441	114.2605	114.2441	4,062.00
18/07/2022	2046 On 02-February-23			Bond Future	116.24	116.2229	116.2386	116.2229	0.00
18/07/2022	2046 On 04-May-23			Bond Future	116.38	116.3688	116.3838	116.3688	0.00
18/07/2022	2046 On 03-August-23			Bond Future	118.74	118.7271	118.7416	118.7271	0.00
18/07/2022	2050 On 04-August-22			Bond Future	116.36	115.9163	116.3599	115.9163	10,704.00
18/07/2022	2050 On 03-November-22			Bond Future	118.15	117.7017	118.1506	117.7017	2,640.00
18/07/2022	2050 On 02-February-23			Bond Future	118.09	117.6320	118.0876	117.6320	0.00
18/07/2022	2050 On 04-May-23			Bond Future	120.29	119.8283	120.2915	119.8283	0.00
18/07/2022	2050 On 03-August-23			Bond Future	120.54	120.0725	120.5439	120.0725	0.00
18/07/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2022	AL37 On 04-August-22			Index Future	797.57	799.7860	797.5720	799.7860	0.00
18/07/2022	AL37 On 03-November-22			Index Future	809.75	812.0290	809.7460	812.0290	0.00
18/07/2022	AL37 On 02-February-23			Index Future	823.55	825.8910	823.5480	825.8910	0.00
18/07/2022	AL37 On 04-May-23			Index Future	838.70	841.1040	838.7020	841.1040	0.00
18/07/2022	AL37 On 03-August-23			Index Future	855.46	857.9310	855.4640	857.9310	0.00
18/07/2022	AL7T On 04-August-22			Index Future	888.46	891.6450	888.4560	891.6450	0.00
18/07/2022	AL7T On 03-November-22			Index Future	902.02	905.2940	902.0180	905.2940	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
18/07/2022	AL7T On 02-February-23			Index Future	917.39	920.7480	917.3930	920.7480	0.00
18/07/2022	AL7T On 04-May-23			Index Future	934.27	937.7080	934.2730	937.7080	0.00
18/07/2022	AL7T On 03-August-23			Index Future	952.95	956.4680	952.9450	956.4680	0.00
18/07/2022	ALBI On 04-August-22			Index Future	792.12	794.1170	792.1160	794.1170	138.00
18/07/2022	ALBI On 03-November-22			Index Future	804.21	806.2740	804.2070	806.2740	0.00
18/07/2022	ALBI On 02-February-23			Index Future	817.92	820.0370	817.9150	820.0370	0.00
18/07/2022	ALBI On 04-May-23			Index Future	832.96	835.1430	832.9640	835.1430	0.00
18/07/2022	ALBI On 03-August-23			Index Future	849.61	851.8500	849.6120	851.8500	0.00
18/07/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/07/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2022	ES33 On 04-August-22			Bond Future	12.75	72.4440	12.7485	72.4440	0.00
18/07/2022	ES33 On 03-November-22			Bond Future	12.99	69.7760	12.9935	69.7760	0.00
18/07/2022	ES33 On 02-February-23			Bond Future	13.23	70.9857	13.2314	70.9857	350.00
18/07/2022	ES33 On 04-May-23			Bond Future	13.45	68.5220	13.4538	68.5220	0.00
18/07/2022	ES33 On 03-August-23			Bond Future	13.66	69.9155	13.6593	69.9155	0.00
18/07/2022	ES42 On 04-August-22			Bond Future	13.05	70.5980	13.0482	70.5980	0.00
18/07/2022	ES42 On 03-November-22			Bond Future	13.27	67.4255	13.2728	67.4255	0.00
18/07/2022	ES42 On 02-February-23			Bond Future	13.48	68.5963	13.4827	68.5963	4,769.00
18/07/2022	ES42 On 04-May-23			Bond Future	13.69	65.6172	13.6878	65.6172	0.00
18/07/2022	ES42 On 03-August-23			Bond Future	13.87	66.9553	13.8715	66.9553	0.00
18/07/2022	GOVI On 04-August-22			GOVI	780.77	782.7910	780.7740	782.7910	909.00
18/07/2022	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
18/07/2022	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
18/07/2022	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
18/07/2022	GOVI On 04-August-22	819.28	Put	GOVI	385060	36	385060	36	0.00
18/07/2022	GOVI On 04-August-22	819.27	Put	GOVI	384960	36	384960	36	0.00
18/07/2022	GOVI On 04-August-22	819.26	Put	GOVI	384860	36	384860	36	0.00
18/07/2022	GOVI On 03-November-22			GOVI	792.69	794.7740	792.6920	794.7740	0.00
18/07/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
18/07/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
18/07/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
18/07/2022	GOVI On 03-November-22	820.42	Put	GOVI	277280	26	277280	26	0.00
18/07/2022	GOVI On 03-November-22	820.41	Put	GOVI	277180	26	277180	26	0.00
18/07/2022	GOVI On 03-November-22	820.43	Put	GOVI	277380	26	277380	26	0.00
18/07/2022	GOVI On 02-February-23			GOVI	806.20	808.3410	806.2030	808.3410	0.00
18/07/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
18/07/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
18/07/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
18/07/2022	GOVI On 02-February-23	850.83	Put	GOVI	446270	42	446270	42	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
18/07/2022	GOVI On 02-February-23	850.82	Put	GOVI	446170	42	446170	42	0.00
18/07/2022	GOVI On 02-February-23	850.84	Put	GOVI	446370	42	446370	42	0.00
18/07/2022	GOVI On 04-May-23			GOVI	821.04	823.2310	821.0370	823.2310	0.00
18/07/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
18/07/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
18/07/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
18/07/2022	GOVI On 04-May-23	852.87	Put	GOVI	318330	30	318330	30	0.00
18/07/2022	GOVI On 04-May-23	852.86	Put	GOVI	318230	30	318230	30	0.00
18/07/2022	GOVI On 04-May-23	852.88	Put	GOVI	318430	30	318430	30	0.00
18/07/2022	GOVI On 03-August-23			GOVI	837.45	839.7000	837.4460	839.7000	0.00
18/07/2022	GOVI On 03-August-23	837.23	Call	GOVI	2160	2	2160	2	0.00
18/07/2022	GOVI On 03-August-23	837.21	Call	GOVI	2360	2	2360	2	0.00
18/07/2022	GOVI On 03-August-23	837.22	Call	GOVI	2260	2	2260	2	0.00
18/07/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
18/07/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
18/07/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
18/07/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/07/2022	IGOV On 04-August-22			Index Future	315.64	315.9850	315.6430	315.9850	707.00
18/07/2022	IGOV On 03-November-22			Index Future	320.54	320.9010	320.5400	320.9010	16.00
18/07/2022	IGOV On 02-February-23			Index Future	326.08	326.4560	326.0800	326.4560	0.00
18/07/2022	IGOV On 04-May-23			Index Future	332.16	332.5440	332.1550	332.5440	0.00
18/07/2022	IGOV On 03-August-23			Index Future	338.87	339.2710	338.8670	339.2710	0.00
18/07/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
18/07/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
18/07/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
18/07/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
18/07/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
18/07/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
18/07/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
18/07/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
18/07/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
18/07/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
18/07/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
18/07/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
18/07/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
18/07/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
18/07/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
18/07/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
18/07/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/07/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.07	94.9250	5.0650	94.9250	0.00
18/07/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.66	94.3300	5.6600	94.3300	0.00
18/07/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.93	94.0750	5.9250	94.0750	0.00
18/07/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.44	93.5600	6.4400	93.5600	0.00
18/07/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.63	93.3600	6.6300	93.3600	0.00
18/07/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.17	92.8250	7.1650	92.8250	68.00
18/07/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.76	92.2300	7.7600	92.2300	0.00
18/07/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.26	91.7550	8.2550	91.7550	0.00
18/07/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.52	91.5050	8.5200	91.5050	75.00
18/07/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.44	91.5200	8.4400	91.5200	172.00
18/07/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.72	91.2750	8.7150	91.2750	0.00
18/07/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.67	91.3050	8.6650	91.3050	0.00
18/07/2022	R023 On 04-August-22			Bond Future	6.91	103.8933	6.9076	103.8933	26,768.00
18/07/2022	R023 On 04-August-22	6.03	Call	Bond Future	0	0	0	0	0.00
18/07/2022	R023 On 04-August-22	6.04	Call	Bond Future	0	0	0	0	0.00
18/07/2022	R023 On 04-August-22	6.05	Call	Bond Future	0	0	0	0	0.00
18/07/2022	R023 On 04-August-22	6.05	Put	Bond Future	466	0	466	0	0.00
18/07/2022	R023 On 04-August-22	6.04	Put	Bond Future	471	0	471	0	0.00
18/07/2022	R023 On 04-August-22	6.03	Put	Bond Future	477	0	477	0	0.00
18/07/2022	R023 On 03-November-22			Bond Future	7.52	101.5490	7.5180	101.5490	161.00
18/07/2022	R023 On 03-November-22	6.27	Call	Bond Future	1	0	1	0	0.00
18/07/2022	R023 On 03-November-22	6.25	Call	Bond Future	1	0	1	0	0.00
18/07/2022	R023 On 03-November-22	6.26	Call	Bond Future	1	0	1	0	0.00
18/07/2022	R023 On 03-November-22	6.26	Put	Bond Future	385	0	385	0	0.00
18/07/2022	R023 On 03-November-22	6.25	Put	Bond Future	388	0	388	0	0.00
18/07/2022	R023 On 03-November-22	6.27	Put	Bond Future	382	0	382	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
18/07/2022	R035 On 04-August-22			Bond Future	11.82	85.2185	11.8198	85.2185	122,599.00
18/07/2022	R035 On 04-August-22	10.53	Call	Bond Future	0	0	0	0	394.00
18/07/2022	R035 On 04-August-22	10.74	Call	Bond Future	0	0	0	0	0.00
18/07/2022	R035 On 04-August-22	11.13	Call	Bond Future	13	0	13	0	0.00
18/07/2022	R035 On 04-August-22	12.18	Call	Bond Future	2169	2	2169	2	0.00
18/07/2022	R035 On 04-August-22	9.53	Call	Bond Future	0	0	0	0	394.00
18/07/2022	R035 On 04-August-22	9.84	Call	Bond Future	0	0	0	0	100.00
18/07/2022	R035 On 04-August-22	10.64	Call	Bond Future	0	0	0	0	0.00
18/07/2022	R035 On 04-August-22	10.72	Call	Bond Future	0	0	0	0	0.00
18/07/2022	R035 On 04-August-22	10.73	Call	Bond Future	0	0	0	0	0.00
18/07/2022	R035 On 04-August-22	10.73	Put	Bond Future	6389	6	6389	6	0.00
18/07/2022	R035 On 04-August-22	10.72	Put	Bond Future	6451	6	6451	6	0.00
18/07/2022	R035 On 04-August-22	10.64	Put	Bond Future	6949	7	6949	7	100.00
18/07/2022	R035 On 04-August-22	9.84	Put	Bond Future	12154	12	12154	12	0.00
18/07/2022	R035 On 04-August-22	10.53	Put	Bond Future	7640	7	7640	7	0.00
18/07/2022	R035 On 04-August-22	11.13	Put	Bond Future	3976	4	3976	4	100.00
18/07/2022	R035 On 04-August-22	9.53	Put	Bond Future	14288	14	14288	14	0.00
18/07/2022	R035 On 04-August-22	12.18	Put	Bond Future	205	0	205	0	394.00
18/07/2022	R035 On 04-August-22	10.74	Put	Bond Future	6328	6	6328	6	0.00
18/07/2022	R035 On 03-November-22			Bond Future	12.02	82.0222	12.0242	82.0222	8,075.00
18/07/2022	R035 On 03-November-22	11.14	Call	Bond Future	486	1	486	1	0.00
18/07/2022	R035 On 03-November-22	11.13	Call	Bond Future	475	1	475	1	0.00
18/07/2022	R035 On 03-November-22	9.82	Call	Bond Future	10	0	10	0	582.00
18/07/2022	R035 On 03-November-22	10.30	Call	Bond Future	52	0	52	0	976.00
18/07/2022	R035 On 03-November-22	11.15	Call	Bond Future	497	1	497	1	0.00
18/07/2022	R035 On 03-November-22	12.68	Call	Bond Future	4500	5	4500	5	0.00
18/07/2022	R035 On 03-November-22	10.99	Call	Bond Future	341	0	341	0	0.00
18/07/2022	R035 On 03-November-22	11.05	Call	Bond Future	394	0	394	0	976.00
18/07/2022	R035 On 03-November-22	10.57	Call	Bond Future	112	0	112	0	0.00
18/07/2022	R035 On 03-November-22	10.57	Put	Bond Future	8561	8	8561	8	582.00
18/07/2022	R035 On 03-November-22	10.99	Put	Bond Future	6224	6	6224	6	582.00
18/07/2022	R035 On 03-November-22	12.68	Put	Bond Future	1066	1	1066	1	976.00
18/07/2022	R035 On 03-November-22	11.15	Put	Bond Future	5430	5	5430	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
18/07/2022	R035 On 03-November-22	10.30	Put	Bond Future	10208	10	10208	10	0.00
18/07/2022	R035 On 03-November-22	9.82	Put	Bond Future	13318	13	13318	13	0.00
18/07/2022	R035 On 03-November-22	11.13	Put	Bond Future	5526	5	5526	5	0.00
18/07/2022	R035 On 03-November-22	11.14	Put	Bond Future	5478	5	5478	5	0.00
18/07/2022	R035 On 03-November-22	11.05	Put	Bond Future	5919	6	5919	6	0.00
18/07/2022	R035 On 02-February-23			Bond Future	12.22	83.4241	12.2194	83.4241	69,076.00
18/07/2022	R035 On 02-February-23	11.98	Call	Bond Future	2395	3	2395	3	0.00
18/07/2022	R035 On 02-February-23	13.22	Call	Bond Future	6383	7	6383	7	0.00
18/07/2022	R035 On 02-February-23	11.05	Call	Bond Future	693	1	693	1	976.00
18/07/2022	R035 On 02-February-23	10.87	Call	Bond Future	524	1	524	1	0.00
18/07/2022	R035 On 02-February-23	11.06	Call	Bond Future	704	1	704	1	0.00
18/07/2022	R035 On 02-February-23	10.86	Call	Bond Future	516	1	516	1	0.00
18/07/2022	R035 On 02-February-23	10.30	Call	Bond Future	200	0	200	0	976.00
18/07/2022	R035 On 02-February-23	10.64	Call	Bond Future	363	0	363	0	388.00
18/07/2022	R035 On 02-February-23	11.94	Call	Bond Future	2294	2	2294	2	0.00
18/07/2022	R035 On 02-February-23	10.88	Call	Bond Future	532	1	532	1	0.00
18/07/2022	R035 On 02-February-23	10.66	Call	Bond Future	375	0	375	0	0.00
18/07/2022	R035 On 02-February-23	10.60	Call	Bond Future	339	0	339	0	0.00
18/07/2022	R035 On 02-February-23	9.81	Call	Bond Future	75	0	75	0	582.00
18/07/2022	R035 On 02-February-23	9.85	Call	Bond Future	82	0	82	0	0.00
18/07/2022	R035 On 02-February-23	9.89	Call	Bond Future	89	0	89	0	388.00
18/07/2022	R035 On 02-February-23	9.89	Put	Bond Future	13854	14	13854	14	0.00
18/07/2022	R035 On 02-February-23	9.81	Put	Bond Future	14371	14	14371	14	0.00
18/07/2022	R035 On 02-February-23	10.60	Put	Bond Future	9572	9	9572	9	0.00
18/07/2022	R035 On 02-February-23	10.64	Put	Bond Future	9350	9	9350	9	0.00
18/07/2022	R035 On 02-February-23	10.66	Put	Bond Future	9239	9	9239	9	582.00
18/07/2022	R035 On 02-February-23	10.30	Put	Bond Future	11309	11	11309	11	0.00
18/07/2022	R035 On 02-February-23	10.88	Put	Bond Future	8063	8	8063	8	0.00
18/07/2022	R035 On 02-February-23	13.22	Put	Bond Future	1357	1	1357	1	976.00
18/07/2022	R035 On 02-February-23	9.85	Put	Bond Future	14112	14	14112	14	0.00
18/07/2022	R035 On 02-February-23	10.86	Put	Bond Future	8167	8	8167	8	0.00
18/07/2022	R035 On 02-February-23	11.06	Put	Bond Future	7165	7	7165	7	582.00
18/07/2022	R035 On 02-February-23	10.87	Put	Bond Future	8115	8	8115	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2022	R035 On 02-February-23	11.05	Put	Bond Future	7212	7	7212	7	0.00
18/07/2022	R035 On 02-February-23	11.98	Put	Bond Future	3670	4	3670	4	388.00
18/07/2022	R035 On 02-February-23	11.94	Put	Bond Future	3786	4	3786	4	0.00
18/07/2022	R035 On 04-May-23			Bond Future	12.39	80.4664	12.3944	80.4664	0.00
18/07/2022	R035 On 04-May-23	11.22	Call	Bond Future	1146	1	1146	1	0.00
18/07/2022	R035 On 04-May-23	10.42	Call	Bond Future	442	0	442	0	491.00
18/07/2022	R035 On 04-May-23	9.85	Call	Bond Future	195	0	195	0	388.00
18/07/2022	R035 On 04-May-23	11.17	Call	Bond Future	1086	1	1086	1	491.00
18/07/2022	R035 On 04-May-23	11.20	Call	Bond Future	1122	1	1122	1	0.00
18/07/2022	R035 On 04-May-23	11.21	Call	Bond Future	1133	1	1133	1	0.00
18/07/2022	R035 On 04-May-23	10.60	Call	Bond Future	558	1	558	1	388.00
18/07/2022	R035 On 04-May-23	12.46	Call	Bond Future	3784	4	3784	4	0.00
18/07/2022	R035 On 04-May-23	13.18	Call	Bond Future	6042	6	6042	6	0.00
18/07/2022	R035 On 04-May-23	13.18	Put	Bond Future	2145	2	2145	2	491.00
18/07/2022	R035 On 04-May-23	12.46	Put	Bond Future	3447	3	3447	3	388.00
18/07/2022	R035 On 04-May-23	10.60	Put	Bond Future	10627	10	10627	10	0.00
18/07/2022	R035 On 04-May-23	11.22	Put	Bond Future	7539	7	7539	7	0.00
18/07/2022	R035 On 04-May-23	9.85	Put	Bond Future	15015	15	15015	15	0.00
18/07/2022	R035 On 04-May-23	10.42	Put	Bond Future	11620	11	11620	11	0.00
18/07/2022	R035 On 04-May-23	11.17	Put	Bond Future	7768	8	7768	8	0.00
18/07/2022	R035 On 04-May-23	11.20	Put	Bond Future	7630	7	7630	7	0.00
18/07/2022	R035 On 04-May-23	11.21	Put	Bond Future	7585	7	7585	7	0.00
18/07/2022	R035 On 03-August-23			Bond Future	12.55	82.0844	12.5537	82.0844	0.00
18/07/2022	R035 On 03-August-23	11.98	Call	Bond Future	2544	3	2544	3	0.00
18/07/2022	R035 On 03-August-23	11.99	Call	Bond Future	2565	3	2565	3	0.00
18/07/2022	R035 On 03-August-23	12.00	Call	Bond Future	2586	3	2586	3	0.00
18/07/2022	R035 On 03-August-23	12.00	Put	Bond Future	5447	5	5447	5	0.00
18/07/2022	R035 On 03-August-23	11.99	Put	Bond Future	5479	5	5479	5	0.00
18/07/2022	R035 On 03-August-23	11.98	Put	Bond Future	5511	5	5511	5	0.00
18/07/2022	R186 On 04-August-22			Bond Future	9.58	104.9379	9.5822	104.9379	88,006.00
18/07/2022	R186 On 04-August-22	6.96	Call	Bond Future	0	0	0	0	3,541.00
18/07/2022	R186 On 04-August-22	8.13	Call	Bond Future	0	0	0	0	0.00
18/07/2022	R186 On 04-August-22	8.14	Call	Bond Future	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
18/07/2022	R186 On 04-August-22	7.96	Call	Bond Future	0	0	0	0	3,541.00
18/07/2022	R186 On 04-August-22	8.15	Call	Bond Future	0	0	0	0	0.00
18/07/2022	R186 On 04-August-22	9.78	Call	Bond Future	968	1	968	1	0.00
18/07/2022	R186 On 04-August-22	9.78	Put	Bond Future	264	0	264	0	3,541.00
18/07/2022	R186 On 04-August-22	8.15	Put	Bond Future	5278	5	5278	5	0.00
18/07/2022	R186 On 04-August-22	8.14	Put	Bond Future	5316	5	5316	5	0.00
18/07/2022	R186 On 04-August-22	8.13	Put	Bond Future	5354	5	5354	5	0.00
18/07/2022	R186 On 04-August-22	6.96	Put	Bond Future	9922	10	9922	10	0.00
18/07/2022	R186 On 04-August-22	7.96	Put	Bond Future	6003	6	6003	6	0.00
18/07/2022	R186 On 03-November-22			Bond Future	9.83	106.5286	9.8337	106.5286	30,594.00
18/07/2022	R186 On 03-November-22	8.55	Call	Bond Future	122	0	122	0	0.00
18/07/2022	R186 On 03-November-22	8.91	Call	Bond Future	262	0	262	0	0.00
18/07/2022	R186 On 03-November-22	8.23	Call	Bond Future	65	0	65	0	4,310.00
18/07/2022	R186 On 03-November-22	8.54	Call	Bond Future	119	0	119	0	0.00
18/07/2022	R186 On 03-November-22	8.53	Call	Bond Future	117	0	117	0	0.00
18/07/2022	R186 On 03-November-22	8.53	Put	Bond Future	4629	4	4629	4	0.00
18/07/2022	R186 On 03-November-22	8.54	Put	Bond Future	4596	4	4596	4	0.00
18/07/2022	R186 On 03-November-22	8.91	Put	Bond Future	3433	3	3433	3	4,310.00
18/07/2022	R186 On 03-November-22	8.23	Put	Bond Future	5650	5	5650	5	0.00
18/07/2022	R186 On 03-November-22	8.55	Put	Bond Future	4563	4	4563	4	0.00
18/07/2022	R186 On 02-February-23			Bond Future	10.07	103.0526	10.0656	103.0526	0.00
18/07/2022	R186 On 02-February-23	8.34	Call	Bond Future	174	0	174	0	0.00
18/07/2022	R186 On 02-February-23	8.33	Call	Bond Future	172	0	172	0	0.00
18/07/2022	R186 On 02-February-23	8.32	Call	Bond Future	169	0	169	0	0.00
18/07/2022	R186 On 02-February-23	8.32	Put	Bond Future	5896	6	5896	6	0.00
18/07/2022	R186 On 02-February-23	8.33	Put	Bond Future	5864	6	5864	6	0.00
18/07/2022	R186 On 02-February-23	8.34	Put	Bond Future	5833	6	5833	6	0.00
18/07/2022	R186 On 04-May-23			Bond Future	10.29	104.9565	10.2854	104.9565	0.00
18/07/2022	R186 On 04-May-23	8.83	Call	Bond Future	419	0	419	0	0.00
18/07/2022	R186 On 04-May-23	8.82	Call	Bond Future	415	0	415	0	0.00
18/07/2022	R186 On 04-May-23	8.84	Call	Bond Future	424	0	424	0	0.00
18/07/2022	R186 On 04-May-23	8.83	Put	Bond Future	4865	5	4865	5	0.00
18/07/2022	R186 On 04-May-23	8.82	Put	Bond Future	4892	5	4892	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
18/07/2022	R186 On 04-May-23	8.84	Put	Bond Future	4839	5	4839	5	0.00
18/07/2022	R186 On 03-August-23			Bond Future	10.48	101.7620	10.4757	101.7620	0.00
18/07/2022	R186 On 03-August-23	9.75	Call	Bond Future	1250	1	1250	1	0.00
18/07/2022	R186 On 03-August-23	9.73	Call	Bond Future	1226	1	1226	1	0.00
18/07/2022	R186 On 03-August-23	9.74	Call	Bond Future	1238	1	1238	1	0.00
18/07/2022	R186 On 03-August-23	9.74	Put	Bond Future	3311	3	3311	3	0.00
18/07/2022	R186 On 03-August-23	9.73	Put	Bond Future	3328	3	3328	3	0.00
18/07/2022	R186 On 03-August-23	9.75	Put	Bond Future	3294	3	3294	3	0.00
18/07/2022	R197 On 04-August-22			Bond Future	330.11	330.0021	330.1125	330.0021	809.00
18/07/2022	R197 On 03-November-22			Bond Future	335.19	335.0851	335.1924	335.0851	21.00
18/07/2022	R197 On 02-February-23			Bond Future	332.24	332.1343	332.2401	332.1343	0.00
18/07/2022	R197 On 04-May-23			Bond Future	338.44	338.3373	338.4428	338.3373	0.00
18/07/2022	R197 On 03-August-23			Bond Future	336.23	336.1280	336.2321	336.1280	0.00
18/07/2022	R202 On 04-August-22			Bond Future	242.80	245.9050	242.7995	245.9050	6,933.00
18/07/2022	R202 On 03-November-22			Bond Future	246.54	249.6926	246.5358	249.6926	0.00
18/07/2022	R202 On 02-February-23			Bond Future	246.15	249.3666	246.1529	249.3666	269.00
18/07/2022	R202 On 04-May-23			Bond Future	250.75	254.0220	250.7466	254.0220	0.00
18/07/2022	R202 On 03-August-23			Bond Future	251.01	254.3517	251.0077	254.3517	0.00
18/07/2022	R209 On 04-August-22			Bond Future	11.78	65.3095	11.7841	65.3095	21,569.00
18/07/2022	R209 On 04-August-22	10.57	Call	Bond Future	0	0	0	0	0.00
18/07/2022	R209 On 04-August-22	10.59	Call	Bond Future	0	0	0	0	0.00
18/07/2022	R209 On 04-August-22	10.58	Call	Bond Future	0	0	0	0	0.00
18/07/2022	R209 On 04-August-22	10.58	Put	Bond Future	6217	6	6217	6	0.00
18/07/2022	R209 On 04-August-22	10.57	Put	Bond Future	6272	6	6272	6	0.00
18/07/2022	R209 On 04-August-22	10.59	Put	Bond Future	6162	6	6162	6	0.00
18/07/2022	R209 On 03-November-22			Bond Future	11.96	63.1544	11.9645	63.1544	6,739.00
18/07/2022	R209 On 03-November-22	11.02	Call	Bond Future	335	0	335	0	0.00
18/07/2022	R209 On 03-November-22	10.00	Call	Bond Future	20	0	20	0	3,500.00
18/07/2022	R209 On 03-November-22	11.50	Call	Bond Future	919	1	919	1	0.00
18/07/2022	R209 On 03-November-22	10.50	Call	Bond Future	93	0	93	0	0.00
18/07/2022	R209 On 03-November-22	11.00	Call	Bond Future	319	0	319	0	0.00
18/07/2022	R209 On 03-November-22	11.01	Call	Bond Future	327	0	327	0	0.00
18/07/2022	R209 On 03-November-22	12.00	Call	Bond Future	1988	2	1988	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2022	R209 On 03-November-22	11.03	Call	Bond Future	344	0	344	0	0.00
18/07/2022	R209 On 03-November-22	9.25	Call	Bond Future	1	0	1	0	6,000.00
18/07/2022	R209 On 03-November-22	9.50	Call	Bond Future	3	0	3	0	0.00
18/07/2022	R209 On 03-November-22	9.50	Put	Bond Future	13354	13	13354	13	0.00
18/07/2022	R209 On 03-November-22	9.25	Put	Bond Future	14921	15	14921	15	0.00
18/07/2022	R209 On 03-November-22	11.03	Put	Bond Future	4985	5	4985	5	0.00
18/07/2022	R209 On 03-November-22	10.50	Put	Bond Future	7586	7	7586	7	0.00
18/07/2022	R209 On 03-November-22	12.00	Put	Bond Future	1821	2	1821	2	3,500.00
18/07/2022	R209 On 03-November-22	11.01	Put	Bond Future	5074	5	5074	5	0.00
18/07/2022	R209 On 03-November-22	11.00	Put	Bond Future	5118	5	5118	5	7,000.00
18/07/2022	R209 On 03-November-22	11.50	Put	Bond Future	3167	3	3167	3	0.00
18/07/2022	R209 On 03-November-22	10.00	Put	Bond Future	10361	10	10361	10	6,000.00
18/07/2022	R209 On 03-November-22	11.02	Put	Bond Future	5029	5	5029	5	0.00
18/07/2022	R209 On 02-February-23			Bond Future	12.13	64.2345	12.1317	64.2345	2,066.00
18/07/2022	R209 On 02-February-23	10.80	Call	Bond Future	467	1	467	1	0.00
18/07/2022	R209 On 02-February-23	10.78	Call	Bond Future	453	0	453	0	0.00
18/07/2022	R209 On 02-February-23	10.79	Call	Bond Future	460	1	460	1	0.00
18/07/2022	R209 On 02-February-23	10.80	Put	Bond Future	7084	7	7084	7	0.00
18/07/2022	R209 On 02-February-23	10.78	Put	Bond Future	7176	7	7176	7	0.00
18/07/2022	R209 On 02-February-23	10.79	Put	Bond Future	7130	7	7130	7	0.00
18/07/2022	R209 On 04-May-23			Bond Future	12.29	62.2709	12.2875	62.2709	0.00
18/07/2022	R209 On 04-May-23	11.11	Call	Bond Future	995	1	995	1	0.00
18/07/2022	R209 On 04-May-23	11.09	Call	Bond Future	974	1	974	1	0.00
18/07/2022	R209 On 04-May-23	11.10	Call	Bond Future	985	1	985	1	0.00
18/07/2022	R209 On 04-May-23	11.10	Put	Bond Future	6720	7	6720	7	0.00
18/07/2022	R209 On 04-May-23	11.09	Put	Bond Future	6761	7	6761	7	0.00
18/07/2022	R209 On 04-May-23	11.11	Put	Bond Future	6679	7	6679	7	0.00
18/07/2022	R209 On 03-August-23			Bond Future	12.43	63.5237	12.4256	63.5237	0.00
18/07/2022	R209 On 03-August-23	11.95	Call	Bond Future	2448	3	2448	3	0.00
18/07/2022	R209 On 03-August-23	11.93	Call	Bond Future	2408	3	2408	3	0.00
18/07/2022	R209 On 03-August-23	11.94	Call	Bond Future	2428	3	2428	3	0.00
18/07/2022	R209 On 03-August-23	11.95	Put	Bond Future	4620	5	4620	5	0.00
18/07/2022	R209 On 03-August-23	11.93	Put	Bond Future	4674	5	4674	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
18/07/2022	R209 On 03-August-23	11.94	Put	Bond Future	4647	5	4647	5	0.00
18/07/2022	R210 On 04-August-22			Bond Future	223.20	222.7123	223.2033	222.7123	1,068.00
18/07/2022	R210 On 03-November-22			Bond Future	223.66	223.1684	223.6638	223.1684	0.00
18/07/2022	R210 On 02-February-23			Bond Future	227.54	227.0335	227.5354	227.0335	300.00
18/07/2022	R210 On 04-May-23			Bond Future	228.71	228.2031	228.7125	228.2031	0.00
18/07/2022	R210 On 03-August-23			Bond Future	233.34	232.8255	233.3437	232.8255	0.00
18/07/2022	R213 On 04-August-22			Bond Future	11.44	79.6177	11.4389	79.6177	33,034.00
18/07/2022	R213 On 04-August-22	9.90	Call	Bond Future	0	0	0	0	0.00
18/07/2022	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
18/07/2022	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
18/07/2022	R213 On 04-August-22	9.90	Put	Bond Future	7347	7	7347	7	0.00
18/07/2022	R213 On 04-August-22	9.88	Put	Bond Future	7449	7	7449	7	0.00
18/07/2022	R213 On 04-August-22	9.89	Put	Bond Future	7398	7	7398	7	0.00
18/07/2022	R213 On 03-November-22			Bond Future	11.66	77.2846	11.6612	77.2846	98.00
18/07/2022	R213 On 03-November-22	10.40	Call	Bond Future	170	0	170	0	0.00
18/07/2022	R213 On 03-November-22	9.98	Call	Bond Future	65	0	65	0	0.00
18/07/2022	R213 On 03-November-22	10.19	Call	Bond Future	107	0	107	0	0.00
18/07/2022	R213 On 03-November-22	9.13	Call	Bond Future	6	0	6	0	200.00
18/07/2022	R213 On 03-November-22	9.84	Call	Bond Future	46	0	46	0	0.00
18/07/2022	R213 On 03-November-22	10.38	Call	Bond Future	163	0	163	0	0.00
18/07/2022	R213 On 03-November-22	10.39	Call	Bond Future	166	0	166	0	0.00
18/07/2022	R213 On 03-November-22	10.37	Call	Bond Future	159	0	159	0	0.00
18/07/2022	R213 On 03-November-22	9.19	Call	Bond Future	7	0	7	0	476.00
18/07/2022	R213 On 03-November-22	9.19	Put	Bond Future	11862	12	11862	12	0.00
18/07/2022	R213 On 03-November-22	10.37	Put	Bond Future	6078	6	6078	6	200.00
18/07/2022	R213 On 03-November-22	10.39	Put	Bond Future	5989	6	5989	6	0.00
18/07/2022	R213 On 03-November-22	10.38	Put	Bond Future	6033	6	6033	6	0.00
18/07/2022	R213 On 03-November-22	9.84	Put	Bond Future	8566	8	8566	8	476.00
18/07/2022	R213 On 03-November-22	9.13	Put	Bond Future	12177	12	12177	12	0.00
18/07/2022	R213 On 03-November-22	10.19	Put	Bond Future	6897	7	6897	7	476.00
18/07/2022	R213 On 03-November-22	9.98	Put	Bond Future	7887	8	7887	8	200.00
18/07/2022	R213 On 03-November-22	10.40	Put	Bond Future	5944	6	5944	6	0.00
18/07/2022	R213 On 02-February-23			Bond Future	11.87	78.6052	11.8741	78.6052	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
18/07/2022	R213 On 02-February-23	10.43	Call	Bond Future	383	0	383	0	912.00
18/07/2022	R213 On 02-February-23	10.22	Call	Bond Future	283	0	283	0	0.00
18/07/2022	R213 On 02-February-23	9.16	Call	Bond Future	43	0	43	0	476.00
18/07/2022	R213 On 02-February-23	10.21	Call	Bond Future	279	0	279	0	0.00
18/07/2022	R213 On 02-February-23	12.20	Call	Bond Future	3179	3	3179	3	0.00
18/07/2022	R213 On 02-February-23	10.23	Call	Bond Future	287	0	287	0	0.00
18/07/2022	R213 On 02-February-23	10.35	Call	Bond Future	342	0	342	0	0.00
18/07/2022	R213 On 02-February-23	10.01	Call	Bond Future	206	0	206	0	0.00
18/07/2022	R213 On 02-February-23	10.35	Put	Bond Future	7174	7	7174	7	476.00
18/07/2022	R213 On 02-February-23	12.20	Put	Bond Future	1813	2	1813	2	912.00
18/07/2022	R213 On 02-February-23	10.22	Put	Bond Future	7734	7	7734	7	0.00
18/07/2022	R213 On 02-February-23	10.43	Put	Bond Future	6837	7	6837	7	0.00
18/07/2022	R213 On 02-February-23	10.21	Put	Bond Future	7777	7	7777	7	0.00
18/07/2022	R213 On 02-February-23	9.16	Put	Bond Future	12767	12	12767	12	0.00
18/07/2022	R213 On 02-February-23	10.01	Put	Bond Future	8669	8	8669	8	476.00
18/07/2022	R213 On 02-February-23	10.23	Put	Bond Future	7690	7	7690	7	0.00
18/07/2022	R213 On 04-May-23			Bond Future	12.07	76.5084	12.0666	76.5084	0.00
18/07/2022	R213 On 04-May-23	10.74	Call	Bond Future	749	1	749	1	0.00
18/07/2022	R213 On 04-May-23	10.73	Call	Bond Future	741	1	741	1	0.00
18/07/2022	R213 On 04-May-23	10.75	Call	Bond Future	757	1	757	1	0.00
18/07/2022	R213 On 04-May-23	10.75	Put	Bond Future	6446	6	6446	6	0.00
18/07/2022	R213 On 04-May-23	10.73	Put	Bond Future	6521	6	6521	6	0.00
18/07/2022	R213 On 04-May-23	10.74	Put	Bond Future	6483	6	6483	6	0.00
18/07/2022	R213 On 03-August-23			Bond Future	12.24	78.0454	12.2423	78.0454	0.00
18/07/2022	R213 On 03-August-23	11.62	Call	Bond Future	1901	2	1901	2	0.00
18/07/2022	R213 On 03-August-23	11.61	Call	Bond Future	1884	2	1884	2	0.00
18/07/2022	R213 On 03-August-23	11.63	Call	Bond Future	1918	2	1918	2	0.00
18/07/2022	R213 On 03-August-23	11.62	Put	Bond Future	4452	4	4452	4	0.00
18/07/2022	R213 On 03-August-23	11.61	Put	Bond Future	4477	4	4477	4	0.00
18/07/2022	R213 On 03-August-23	11.63	Put	Bond Future	4427	4	4427	4	0.00
18/07/2022	R214 On 04-August-22			Bond Future	11.89	62.9866	11.8864	62.9866	76,360.00
18/07/2022	R214 On 04-August-22	10.97	Call	Bond Future	1	0	1	0	0.00
18/07/2022	R214 On 04-August-22	10.98	Call	Bond Future	1	0	1	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
18/07/2022	R214 On 04-August-22	10.99	Call	Bond Future	1	0	1	0	0.00
18/07/2022	R214 On 04-August-22	10.98	Put	Bond Future	4812	5	4812	5	0.00
18/07/2022	R214 On 04-August-22	10.99	Put	Bond Future	4756	5	4756	5	0.00
18/07/2022	R214 On 04-August-22	10.97	Put	Bond Future	4869	5	4869	5	0.00
18/07/2022	R214 On 03-November-22			Bond Future	12.06	60.6543	12.0559	60.6543	2,381.00
18/07/2022	R214 On 03-November-22	11.35	Call	Bond Future	619	1	619	1	0.00
18/07/2022	R214 On 03-November-22	11.36	Call	Bond Future	632	1	632	1	0.00
18/07/2022	R214 On 03-November-22	11.34	Call	Bond Future	606	1	606	1	0.00
18/07/2022	R214 On 03-November-22	11.36	Put	Bond Future	4190	4	4190	4	0.00
18/07/2022	R214 On 03-November-22	11.35	Put	Bond Future	4231	4	4231	4	0.00
18/07/2022	R214 On 03-November-22	11.34	Put	Bond Future	4272	4	4272	4	0.00
18/07/2022	R214 On 02-February-23			Bond Future	12.22	61.6910	12.2161	61.6910	64,419.00
18/07/2022	R214 On 02-February-23	11.09	Call	Bond Future	666	1	666	1	0.00
18/07/2022	R214 On 02-February-23	11.07	Call	Bond Future	647	1	647	1	0.00
18/07/2022	R214 On 02-February-23	11.08	Call	Bond Future	657	1	657	1	0.00
18/07/2022	R214 On 02-February-23	11.08	Put	Bond Future	6511	6	6511	6	0.00
18/07/2022	R214 On 02-February-23	11.07	Put	Bond Future	6557	6	6557	6	0.00
18/07/2022	R214 On 02-February-23	11.09	Put	Bond Future	6465	6	6465	6	0.00
18/07/2022	R214 On 04-May-23			Bond Future	12.36	59.5357	12.3581	59.5357	0.00
18/07/2022	R214 On 04-May-23	11.38	Call	Bond Future	1310	1	1310	1	0.00
18/07/2022	R214 On 04-May-23	11.36	Call	Bond Future	1281	1	1281	1	0.00
18/07/2022	R214 On 04-May-23	11.37	Call	Bond Future	1295	1	1295	1	0.00
18/07/2022	R214 On 04-May-23	11.37	Put	Bond Future	6243	6	6243	6	0.00
18/07/2022	R214 On 04-May-23	11.36	Put	Bond Future	6281	6	6281	6	0.00
18/07/2022	R214 On 04-May-23	11.38	Put	Bond Future	6204	6	6204	6	0.00
18/07/2022	R214 On 03-August-23			Bond Future	12.49	60.7327	12.4857	60.7327	0.00
18/07/2022	R214 On 03-August-23	12.16	Call	Bond Future	2845	3	2845	3	0.00
18/07/2022	R214 On 03-August-23	12.14	Call	Bond Future	2801	3	2801	3	0.00
18/07/2022	R214 On 03-August-23	12.15	Call	Bond Future	2823	3	2823	3	0.00
18/07/2022	R214 On 03-August-23	12.15	Put	Bond Future	4407	4	4407	4	0.00
18/07/2022	R214 On 03-August-23	12.14	Put	Bond Future	4433	4	4433	4	0.00
18/07/2022	R214 On 03-August-23	12.16	Put	Bond Future	4380	4	4380	4	0.00
18/07/2022	R248 On 04-August-22			Bond Future	11.92	78.7154	11.9222	78.7154	134,211.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2022	R248 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	0.00
18/07/2022	R248 On 04-August-22	10.30	Call	Bond Future	0	0	0	0	1,200.00
18/07/2022	R248 On 04-August-22	11.00	Call	Bond Future	1	0	1	0	1,200.00
18/07/2022	R248 On 04-August-22	10.40	Call	Bond Future	0	0	0	0	0.00
18/07/2022	R248 On 04-August-22	10.90	Call	Bond Future	0	0	0	0	1,700.00
18/07/2022	R248 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	1,700.00
18/07/2022	R248 On 04-August-22	10.99	Call	Bond Future	1	0	1	0	0.00
18/07/2022	R248 On 04-August-22	10.98	Call	Bond Future	1	0	1	0	0.00
18/07/2022	R248 On 04-August-22	10.98	Put	Bond Future	6242	6	6242	6	0.00
18/07/2022	R248 On 04-August-22	10.99	Put	Bond Future	6171	6	6171	6	0.00
18/07/2022	R248 On 04-August-22	10.40	Put	Bond Future	10553	10	10553	10	0.00
18/07/2022	R248 On 04-August-22	10.90	Put	Bond Future	6814	7	6814	7	0.00
18/07/2022	R248 On 04-August-22	11.00	Put	Bond Future	6100	6	6100	6	50.00
18/07/2022	R248 On 04-August-22	10.30	Put	Bond Future	11337	11	11337	11	0.00
18/07/2022	R248 On 04-August-22	9.70	Put	Bond Future	16307	16	16307	16	0.00
18/07/2022	R248 On 04-August-22	10.20	Put	Bond Future	12132	12	12132	12	0.00
18/07/2022	R248 On 03-November-22			Bond Future	12.09	75.4837	12.0944	75.4837	168,971.00
18/07/2022	R248 On 03-November-22	11.90	Call	Bond Future	1900	2	1900	2	1,650.00
18/07/2022	R248 On 03-November-22	11.30	Call	Bond Future	633	1	633	1	0.00
18/07/2022	R248 On 03-November-22	11.31	Call	Bond Future	647	1	647	1	0.00
18/07/2022	R248 On 03-November-22	11.32	Call	Bond Future	661	1	661	1	0.00
18/07/2022	R248 On 03-November-22	11.20	Call	Bond Future	503	1	503	1	1,650.00
18/07/2022	R248 On 03-November-22	11.20	Put	Bond Future	6254	6	6254	6	0.00
18/07/2022	R248 On 03-November-22	11.30	Put	Bond Future	5702	6	5702	6	0.00
18/07/2022	R248 On 03-November-22	11.31	Put	Bond Future	5649	6	5649	6	0.00
18/07/2022	R248 On 03-November-22	11.32	Put	Bond Future	5596	6	5596	6	0.00
18/07/2022	R248 On 03-November-22	11.90	Put	Bond Future	3086	3	3086	3	0.00
18/07/2022	R248 On 02-February-23			Bond Future	12.26	76.7739	12.2578	76.7739	0.00
18/07/2022	R248 On 02-February-23	11.06	Call	Bond Future	730	1	730	1	0.00
18/07/2022	R248 On 02-February-23	11.07	Call	Bond Future	741	1	741	1	0.00
18/07/2022	R248 On 02-February-23	11.08	Call	Bond Future	752	1	752	1	0.00
18/07/2022	R248 On 02-February-23	11.08	Put	Bond Future	8299	8	8299	8	0.00
18/07/2022	R248 On 02-February-23	11.07	Put	Bond Future	8358	8	8358	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2022	R248 On 02-February-23	11.06	Put	Bond Future	8417	8	8417	8	0.00
18/07/2022	R248 On 04-May-23			Bond Future	12.40	73.7571	12.4028	73.7571	0.00
18/07/2022	R248 On 04-May-23	11.33	Call	Bond Future	1449	1	1449	1	0.00
18/07/2022	R248 On 04-May-23	11.34	Call	Bond Future	1466	2	1466	2	0.00
18/07/2022	R248 On 04-May-23	11.35	Call	Bond Future	1483	2	1483	2	0.00
18/07/2022	R248 On 04-May-23	11.35	Put	Bond Future	8023	8	8023	8	0.00
18/07/2022	R248 On 04-May-23	11.34	Put	Bond Future	8072	8	8072	8	0.00
18/07/2022	R248 On 04-May-23	11.33	Put	Bond Future	8122	8	8122	8	0.00
18/07/2022	R248 On 03-August-23			Bond Future	12.53	75.2407	12.5334	75.2407	0.00
18/07/2022	R248 On 03-August-23	12.09	Call	Bond Future	3205	3	3205	3	0.00
18/07/2022	R248 On 03-August-23	12.10	Call	Bond Future	3231	3	3231	3	0.00
18/07/2022	R248 On 03-August-23	12.11	Call	Bond Future	3257	3	3257	3	0.00
18/07/2022	R248 On 03-August-23	12.11	Put	Bond Future	5719	6	5719	6	0.00
18/07/2022	R248 On 03-August-23	12.10	Put	Bond Future	5753	6	5753	6	0.00
18/07/2022	R248 On 03-August-23	12.09	Put	Bond Future	5787	6	5787	6	0.00