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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
25/07/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2022	2025 On 04-August-22			Bond Future	162.52	162.2427	162.5161	162.2427	9,167.00
25/07/2022	2025 On 03-November-22			Bond Future	165.00	164.7252	165.0007	164.7252	1,199.00
25/07/2022	2025 On 02-February-23			Bond Future	166.28	166.0016	166.2799	166.0016	1,918.00
25/07/2022	2025 On 04-May-23			Bond Future	169.44	169.1594	169.4418	169.1594	0.00
25/07/2022	2025 On 03-August-23			Bond Future	171.04	170.7490	171.0362	170.7490	0.00
25/07/2022	2029 On 04-August-22			Bond Future	119.17	119.0110	119.1730	119.0110	1,629.00
25/07/2022	2029 On 03-November-22			Bond Future	119.74	119.5743	119.7371	119.5743	1,012.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2022	2029 On 02-February-23			Bond Future	121.90	121.7356	121.8998	121.7356	728.00
25/07/2022	2029 On 04-May-23			Bond Future	122.92	122.7530	122.9195	122.7530	0.00
25/07/2022	2029 On 03-August-23			Bond Future	125.36	125.1859	125.3551	125.1859	0.00
25/07/2022	2030 On 04-August-22			Bond Future	10.55	87.0209	10.5519	87.0209	67,631.00
25/07/2022	2030 On 04-August-22	8.30	Call	Bond Future	0	0	0	0	800.00
25/07/2022	2030 On 04-August-22	9.05	Call	Bond Future	0	0	0	0	800.00
25/07/2022	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
25/07/2022	2030 On 04-August-22	9.55	Call	Bond Future	0	0	0	0	0.00
25/07/2022	2030 On 04-August-22	9.56	Call	Bond Future	0	0	0	0	0.00
25/07/2022	2030 On 04-August-22	10.95	Call	Bond Future	1848	2	1848	2	0.00
25/07/2022	2030 On 04-August-22	10.95	Put	Bond Future	22	0	22	0	800.00
25/07/2022	2030 On 04-August-22	9.56	Put	Bond Future	4772	5	4772	5	0.00
25/07/2022	2030 On 04-August-22	9.55	Put	Bond Future	4822	5	4822	5	0.00
25/07/2022	2030 On 04-August-22	9.54	Put	Bond Future	4872	5	4872	5	0.00
25/07/2022	2030 On 04-August-22	9.05	Put	Bond Future	7356	8	7356	8	0.00
25/07/2022	2030 On 04-August-22	8.30	Put	Bond Future	11324	12	11324	12	0.00
25/07/2022	2030 On 03-November-22			Bond Future	10.75	88.3311	10.7527	88.3311	34,764.00
25/07/2022	2030 On 03-November-22	10.20	Call	Bond Future	696	1	696	1	500.00
25/07/2022	2030 On 03-November-22	11.57	Call	Bond Future	4089	4	4089	4	0.00
25/07/2022	2030 On 03-November-22	10.08	Call	Bond Future	571	1	571	1	0.00
25/07/2022	2030 On 03-November-22	10.09	Call	Bond Future	581	1	581	1	0.00
25/07/2022	2030 On 03-November-22	9.70	Call	Bond Future	291	0	291	0	500.00
25/07/2022	2030 On 03-November-22	10.10	Call	Bond Future	591	1	591	1	0.00
25/07/2022	2030 On 03-November-22	10.10	Put	Bond Future	3592	4	3592	4	0.00
25/07/2022	2030 On 03-November-22	10.20	Put	Bond Future	3229	3	3229	3	0.00
25/07/2022	2030 On 03-November-22	9.70	Put	Bond Future	5198	5	5198	5	0.00
25/07/2022	2030 On 03-November-22	10.09	Put	Bond Future	3629	4	3629	4	0.00
25/07/2022	2030 On 03-November-22	10.08	Put	Bond Future	3667	4	3667	4	0.00
25/07/2022	2030 On 03-November-22	11.57	Put	Bond Future	509	1	509	1	500.00
25/07/2022	2030 On 02-February-23			Bond Future	10.92	85.9006	10.9230	85.9006	5,200.00
25/07/2022	2030 On 02-February-23	11.55	Call	Bond Future	3878	4	3878	4	5,000.00
25/07/2022	2030 On 02-February-23	11.12	Call	Bond Future	2688	3	2688	3	0.00
25/07/2022	2030 On 02-February-23	11.16	Call	Bond Future	2789	3	2789	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
25/07/2022	2030 On 02-February-23	10.01	Call	Bond Future	764	1	764	1	0.00
25/07/2022	2030 On 02-February-23	9.83	Call	Bond Future	595	1	595	1	388.00
25/07/2022	2030 On 02-February-23	8.81	Call	Bond Future	106	0	106	0	102.00
25/07/2022	2030 On 02-February-23	9.08	Call	Bond Future	176	0	176	0	388.00
25/07/2022	2030 On 02-February-23	9.94	Call	Bond Future	694	1	694	1	0.00
25/07/2022	2030 On 02-February-23	9.79	Call	Bond Future	561	1	561	1	0.00
25/07/2022	2030 On 02-February-23	11.35	Call	Bond Future	3299	3	3299	3	5,000.00
25/07/2022	2030 On 02-February-23	9.99	Call	Bond Future	744	1	744	1	0.00
25/07/2022	2030 On 02-February-23	10.00	Call	Bond Future	754	1	754	1	0.00
25/07/2022	2030 On 02-February-23	9.80	Call	Bond Future	569	1	569	1	0.00
25/07/2022	2030 On 02-February-23	9.20	Call	Bond Future	218	0	218	0	0.00
25/07/2022	2030 On 02-February-23	9.04	Call	Bond Future	164	0	164	0	0.00
25/07/2022	2030 On 02-February-23	9.66	Call	Bond Future	463	0	463	0	0.00
25/07/2022	2030 On 02-February-23	9.66	Put	Bond Future	6196	6	6196	6	102.00
25/07/2022	2030 On 02-February-23	8.81	Put	Bond Future	9972	10	9972	10	0.00
25/07/2022	2030 On 02-February-23	9.04	Put	Bond Future	8889	9	8889	9	0.00
25/07/2022	2030 On 02-February-23	9.08	Put	Bond Future	8705	9	8705	9	0.00
25/07/2022	2030 On 02-February-23	9.20	Put	Bond Future	8160	8	8160	8	0.00
25/07/2022	2030 On 02-February-23	9.94	Put	Bond Future	5116	5	5116	5	102.00
25/07/2022	2030 On 02-February-23	10.01	Put	Bond Future	4862	5	4862	5	0.00
25/07/2022	2030 On 02-February-23	11.35	Put	Bond Future	1464	2	1464	2	0.00
25/07/2022	2030 On 02-February-23	11.16	Put	Bond Future	1764	2	1764	2	388.00
25/07/2022	2030 On 02-February-23	9.79	Put	Bond Future	5683	6	5683	6	0.00
25/07/2022	2030 On 02-February-23	9.83	Put	Bond Future	5529	6	5529	6	0.00
25/07/2022	2030 On 02-February-23	9.80	Put	Bond Future	5644	6	5644	6	0.00
25/07/2022	2030 On 02-February-23	9.99	Put	Bond Future	4934	5	4934	5	0.00
25/07/2022	2030 On 02-February-23	10.00	Put	Bond Future	4898	5	4898	5	0.00
25/07/2022	2030 On 02-February-23	11.12	Put	Bond Future	1835	2	1835	2	0.00
25/07/2022	2030 On 02-February-23	11.55	Put	Bond Future	1201	1	1201	1	0.00
25/07/2022	2030 On 04-May-23			Bond Future	11.09	87.5189	11.0908	87.5189	0.00
25/07/2022	2030 On 04-May-23	12.57	Call	Bond Future	6799	7	6799	7	0.00
25/07/2022	2030 On 04-May-23	11.62	Call	Bond Future	3929	4	3929	4	0.00
25/07/2022	2030 On 04-May-23	12.04	Call	Bond Future	5139	5	5139	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
25/07/2022	2030 On 04-May-23	12.50	Call	Bond Future	6574	6	6574	6	0.00
25/07/2022	2030 On 04-May-23	10.54	Call	Bond Future	1622	2	1622	2	0.00
25/07/2022	2030 On 04-May-23	10.65	Call	Bond Future	1784	2	1784	2	350.00
25/07/2022	2030 On 04-May-23	9.58	Call	Bond Future	626	1	626	1	150.00
25/07/2022	2030 On 04-May-23	11.34	Call	Bond Future	3201	3	3201	3	0.00
25/07/2022	2030 On 04-May-23	10.42	Call	Bond Future	1458	1	1458	1	479.00
25/07/2022	2030 On 04-May-23	10.52	Call	Bond Future	1594	2	1594	2	0.00
25/07/2022	2030 On 04-May-23	10.53	Call	Bond Future	1608	2	1608	2	0.00
25/07/2022	2030 On 04-May-23	9.67	Call	Bond Future	695	1	695	1	479.00
25/07/2022	2030 On 04-May-23	9.78	Call	Bond Future	786	1	786	1	388.00
25/07/2022	2030 On 04-May-23	9.03	Call	Bond Future	312	0	312	0	388.00
25/07/2022	2030 On 04-May-23	10.00	Call	Bond Future	981	1	981	1	1,080.00
25/07/2022	2030 On 04-May-23	10.00	Put	Bond Future	5744	6	5744	6	0.00
25/07/2022	2030 On 04-May-23	9.03	Put	Bond Future	9595	10	9595	10	0.00
25/07/2022	2030 On 04-May-23	9.58	Put	Bond Future	7313	8	7313	8	0.00
25/07/2022	2030 On 04-May-23	9.78	Put	Bond Future	6550	7	6550	7	0.00
25/07/2022	2030 On 04-May-23	9.67	Put	Bond Future	6965	7	6965	7	0.00
25/07/2022	2030 On 04-May-23	10.53	Put	Bond Future	4016	4	4016	4	0.00
25/07/2022	2030 On 04-May-23	10.52	Put	Bond Future	4046	4	4046	4	0.00
25/07/2022	2030 On 04-May-23	10.42	Put	Bond Future	4349	5	4349	5	0.00
25/07/2022	2030 On 04-May-23	11.34	Put	Bond Future	2157	2	2157	2	150.00
25/07/2022	2030 On 04-May-23	10.65	Put	Bond Future	3670	4	3670	4	0.00
25/07/2022	2030 On 04-May-23	10.54	Put	Bond Future	3987	4	3987	4	0.00
25/07/2022	2030 On 04-May-23	12.50	Put	Bond Future	880	1	880	1	479.00
25/07/2022	2030 On 04-May-23	12.04	Put	Bond Future	1250	1	1250	1	1,080.00
25/07/2022	2030 On 04-May-23	11.62	Put	Bond Future	1732	2	1732	2	388.00
25/07/2022	2030 On 04-May-23	12.57	Put	Bond Future	835	1	835	1	350.00
25/07/2022	2030 On 03-August-23			Bond Future	11.26	85.2300	11.2579	85.2300	0.00
25/07/2022	2030 On 03-August-23	12.59	Call	Bond Future	6406	6	6406	6	0.00
25/07/2022	2030 On 03-August-23	11.36	Call	Bond Future	3095	3	3095	3	0.00
25/07/2022	2030 On 03-August-23	12.89	Call	Bond Future	7321	7	7321	7	0.00
25/07/2022	2030 On 03-August-23	11.34	Call	Bond Future	3051	3	3051	3	0.00
25/07/2022	2030 On 03-August-23	10.40	Call	Bond Future	1468	1	1468	1	1,012.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2022	2030 On 03-August-23	10.65	Call	Bond Future	1801	2	1801	2	350.00
25/07/2022	2030 On 03-August-23	11.35	Call	Bond Future	3073	3	3073	3	0.00
25/07/2022	2030 On 03-August-23	11.36	Put	Bond Future	2680	3	2680	3	0.00
25/07/2022	2030 On 03-August-23	10.65	Put	Bond Future	4328	4	4328	4	0.00
25/07/2022	2030 On 03-August-23	11.34	Put	Bond Future	2717	3	2717	3	0.00
25/07/2022	2030 On 03-August-23	12.89	Put	Bond Future	977	1	977	1	350.00
25/07/2022	2030 On 03-August-23	10.40	Put	Bond Future	5061	5	5061	5	0.00
25/07/2022	2030 On 03-August-23	12.59	Put	Bond Future	1183	1	1183	1	1,012.00
25/07/2022	2030 On 03-August-23	11.35	Put	Bond Future	2698	3	2698	3	0.00
25/07/2022	2032 On 04-August-22			Bond Future	10.96	86.7363	10.9557	86.7363	68,400.00
25/07/2022	2032 On 04-August-22	11.89	Call	Bond Future	4697	4	4697	4	0.00
25/07/2022	2032 On 04-August-22	10.70	Call	Bond Future	74	0	74	0	0.00
25/07/2022	2032 On 04-August-22	11.00	Call	Bond Future	632	1	632	1	0.00
25/07/2022	2032 On 04-August-22	11.60	Call	Bond Future	3283	3	3283	3	0.00
25/07/2022	2032 On 04-August-22	10.21	Call	Bond Future	0	0	0	0	0.00
25/07/2022	2032 On 04-August-22	10.50	Call	Bond Future	6	0	6	0	900.00
25/07/2022	2032 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	0.00
25/07/2022	2032 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	0.00
25/07/2022	2032 On 04-August-22	9.40	Call	Bond Future	0	0	0	0	0.00
25/07/2022	2032 On 04-August-22	10.22	Call	Bond Future	0	0	0	0	0.00
25/07/2022	2032 On 04-August-22	9.80	Call	Bond Future	0	0	0	0	900.00
25/07/2022	2032 On 04-August-22	9.72	Call	Bond Future	0	0	0	0	800.00
25/07/2022	2032 On 04-August-22	8.97	Call	Bond Future	0	0	0	0	800.00
25/07/2022	2032 On 04-August-22	8.97	Put	Bond Future	11286	12	11286	12	0.00
25/07/2022	2032 On 04-August-22	9.72	Put	Bond Future	6801	7	6801	7	0.00
25/07/2022	2032 On 04-August-22	10.21	Put	Bond Future	4020	4	4020	4	0.00
25/07/2022	2032 On 04-August-22	10.20	Put	Bond Future	4075	4	4075	4	0.00
25/07/2022	2032 On 04-August-22	9.40	Put	Bond Future	8680	9	8680	9	0.00
25/07/2022	2032 On 04-August-22	10.10	Put	Bond Future	4634	5	4634	5	0.00
25/07/2022	2032 On 04-August-22	10.50	Put	Bond Future	2432	3	2432	3	0.00
25/07/2022	2032 On 04-August-22	9.80	Put	Bond Future	6339	7	6339	7	0.00
25/07/2022	2032 On 04-August-22	10.22	Put	Bond Future	3964	4	3964	4	0.00
25/07/2022	2032 On 04-August-22	11.60	Put	Bond Future	6	0	6	0	800.00

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25/07/2022	2032 On 04-August-22	11.00	Put	Bond Future	401	1	401	1	7,500.00
25/07/2022	2032 On 04-August-22	10.70	Put	Bond Future	1424	2	1424	2	7,500.00
25/07/2022	2032 On 04-August-22	11.89	Put	Bond Future	0	0	0	0	0.00
25/07/2022	2032 On 03-November-22			Bond Future	11.15	83.8907	11.1490	83.8907	103,678.00
25/07/2022	2032 On 03-November-22	11.55	Call	Bond Future	3062	3	3062	3	0.00
25/07/2022	2032 On 03-November-22	12.30	Call	Bond Future	5932	6	5932	6	0.00
25/07/2022	2032 On 03-November-22	10.56	Call	Bond Future	682	1	682	1	0.00
25/07/2022	2032 On 03-November-22	10.66	Call	Bond Future	818	1	818	1	0.00
25/07/2022	2032 On 03-November-22	10.67	Call	Bond Future	833	1	833	1	750.00
25/07/2022	2032 On 03-November-22	10.21	Call	Bond Future	338	0	338	0	500.00
25/07/2022	2032 On 03-November-22	9.46	Call	Bond Future	50	0	50	0	500.00
25/07/2022	2032 On 03-November-22	10.11	Call	Bond Future	271	0	271	0	0.00
25/07/2022	2032 On 03-November-22	9.31	Call	Bond Future	31	0	31	0	180.00
25/07/2022	2032 On 03-November-22	10.49	Call	Bond Future	598	1	598	1	0.00
25/07/2022	2032 On 03-November-22	10.16	Call	Bond Future	303	0	303	0	0.00
25/07/2022	2032 On 03-November-22	9.92	Call	Bond Future	173	0	173	0	750.00
25/07/2022	2032 On 03-November-22	9.36	Call	Bond Future	37	0	37	0	454.00
25/07/2022	2032 On 03-November-22	9.36	Put	Bond Future	9820	10	9820	10	0.00
25/07/2022	2032 On 03-November-22	9.92	Put	Bond Future	6738	7	6738	7	0.00
25/07/2022	2032 On 03-November-22	10.11	Put	Bond Future	5777	6	5777	6	454.00
25/07/2022	2032 On 03-November-22	9.31	Put	Bond Future	10109	10	10109	10	0.00
25/07/2022	2032 On 03-November-22	10.16	Put	Bond Future	5533	6	5533	6	180.00
25/07/2022	2032 On 03-November-22	9.46	Put	Bond Future	9247	10	9247	10	0.00
25/07/2022	2032 On 03-November-22	10.56	Put	Bond Future	3746	4	3746	4	180.00
25/07/2022	2032 On 03-November-22	10.49	Put	Bond Future	4036	4	4036	4	454.00
25/07/2022	2032 On 03-November-22	10.21	Put	Bond Future	5293	6	5293	6	0.00
25/07/2022	2032 On 03-November-22	10.67	Put	Bond Future	3313	4	3313	4	0.00
25/07/2022	2032 On 03-November-22	10.66	Put	Bond Future	3351	4	3351	4	0.00
25/07/2022	2032 On 03-November-22	12.30	Put	Bond Future	351	0	351	0	750.00
25/07/2022	2032 On 03-November-22	11.55	Put	Bond Future	1058	1	1058	1	500.00
25/07/2022	2032 On 02-February-23			Bond Future	11.31	85.3896	11.3121	85.3896	18.00
25/07/2022	2032 On 02-February-23	11.84	Call	Bond Future	4090	4	4090	4	0.00
25/07/2022	2032 On 02-February-23	12.75	Call	Bond Future	7363	7	7363	7	0.00

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25/07/2022	2032 On 02-February-23	10.38	Call	Bond Future	865	1	865	1	0.00
25/07/2022	2032 On 02-February-23	10.39	Call	Bond Future	877	1	877	1	0.00
25/07/2022	2032 On 02-February-23	10.16	Call	Bond Future	642	1	642	1	0.00
25/07/2022	2032 On 02-February-23	9.31	Call	Bond Future	158	0	158	0	454.00
25/07/2022	2032 On 02-February-23	10.22	Call	Bond Future	698	1	698	1	500.00
25/07/2022	2032 On 02-February-23	9.47	Call	Bond Future	212	0	212	0	500.00
25/07/2022	2032 On 02-February-23	11.69	Call	Bond Future	3612	3	3612	3	0.00
25/07/2022	2032 On 02-February-23	10.40	Call	Bond Future	888	1	888	1	0.00
25/07/2022	2032 On 02-February-23	10.50	Call	Bond Future	1010	1	1010	1	0.00
25/07/2022	2032 On 02-February-23	10.67	Call	Bond Future	1244	1	1244	1	750.00
25/07/2022	2032 On 02-February-23	9.92	Call	Bond Future	451	0	451	0	750.00
25/07/2022	2032 On 02-February-23	10.67	Put	Bond Future	4504	5	4504	5	0.00
25/07/2022	2032 On 02-February-23	10.50	Put	Bond Future	5161	5	5161	5	454.00
25/07/2022	2032 On 02-February-23	10.40	Put	Bond Future	5570	6	5570	6	0.00
25/07/2022	2032 On 02-February-23	11.69	Put	Bond Future	1769	2	1769	2	0.00
25/07/2022	2032 On 02-February-23	9.47	Put	Bond Future	10033	10	10033	10	0.00
25/07/2022	2032 On 02-February-23	10.22	Put	Bond Future	6344	7	6344	7	0.00
25/07/2022	2032 On 02-February-23	9.92	Put	Bond Future	7737	8	7737	8	0.00
25/07/2022	2032 On 02-February-23	9.31	Put	Bond Future	10902	11	10902	11	0.00
25/07/2022	2032 On 02-February-23	10.16	Put	Bond Future	6613	7	6613	7	454.00
25/07/2022	2032 On 02-February-23	10.39	Put	Bond Future	5611	6	5611	6	0.00
25/07/2022	2032 On 02-February-23	10.38	Put	Bond Future	5653	6	5653	6	0.00
25/07/2022	2032 On 02-February-23	12.75	Put	Bond Future	637	1	637	1	750.00
25/07/2022	2032 On 02-February-23	11.84	Put	Bond Future	1531	2	1531	2	500.00
25/07/2022	2032 On 04-May-23			Bond Future	11.47	82.8383	11.4682	82.8383	0.00
25/07/2022	2032 On 04-May-23	10.62	Call	Bond Future	1452	1	1452	1	400.00
25/07/2022	2032 On 04-May-23	10.87	Call	Bond Future	1833	2	1833	2	0.00
25/07/2022	2032 On 04-May-23	10.88	Call	Bond Future	1850	2	1850	2	0.00
25/07/2022	2032 On 04-May-23	10.89	Call	Bond Future	1866	2	1866	2	0.00
25/07/2022	2032 On 04-May-23	11.37	Call	Bond Future	2815	3	2815	3	400.00
25/07/2022	2032 On 04-May-23	13.43	Call	Bond Future	9467	9	9467	9	0.00
25/07/2022	2032 On 04-May-23	13.43	Put	Bond Future	686	1	686	1	400.00
25/07/2022	2032 On 04-May-23	10.89	Put	Bond Future	4718	5	4718	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
25/07/2022	2032 On 04-May-23	10.88	Put	Bond Future	4752	5	4752	5	0.00
25/07/2022	2032 On 04-May-23	10.87	Put	Bond Future	4786	5	4786	5	0.00
25/07/2022	2032 On 04-May-23	10.62	Put	Bond Future	5680	6	5680	6	0.00
25/07/2022	2032 On 04-May-23	11.37	Put	Bond Future	3291	3	3291	3	0.00
25/07/2022	2032 On 03-August-23			Bond Future	11.62	84.4667	11.6170	84.4667	2,600.00
25/07/2022	2032 On 03-August-23	11.75	Call	Bond Future	3729	4	3729	4	0.00
25/07/2022	2032 On 03-August-23	11.76	Call	Bond Future	3755	4	3755	4	0.00
25/07/2022	2032 On 03-August-23	11.90	Call	Bond Future	4130	4	4130	4	5,000.00
25/07/2022	2032 On 03-August-23	11.77	Call	Bond Future	3781	4	3781	4	0.00
25/07/2022	2032 On 03-August-23	11.77	Put	Bond Future	3066	3	3066	3	0.00
25/07/2022	2032 On 03-August-23	11.90	Put	Bond Future	2813	3	2813	3	0.00
25/07/2022	2032 On 03-August-23	11.76	Put	Bond Future	3086	3	3086	3	0.00
25/07/2022	2032 On 03-August-23	11.75	Put	Bond Future	3107	3	3107	3	0.00
25/07/2022	2033 On 04-August-22			Bond Future	112.97	112.3803	112.9693	112.3803	3,796.00
25/07/2022	2033 On 03-November-22			Bond Future	113.36	112.7665	113.3630	112.7665	420.00
25/07/2022	2033 On 02-February-23			Bond Future	115.41	114.8044	115.4101	114.8044	5,877.00
25/07/2022	2033 On 04-May-23			Bond Future	116.22	115.6042	116.2206	115.6042	0.00
25/07/2022	2033 On 03-August-23			Bond Future	118.52	117.8952	118.5234	117.8952	0.00
25/07/2022	2037 On 04-August-22			Bond Future	11.37	79.8160	11.3716	79.8160	124,394.00
25/07/2022	2037 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	50.00
25/07/2022	2037 On 04-August-22	10.91	Call	Bond Future	18	0	18	0	0.00
25/07/2022	2037 On 04-August-22	11.21	Call	Bond Future	233	0	233	0	1,050.00
25/07/2022	2037 On 04-August-22	11.42	Call	Bond Future	760	1	760	1	0.00
25/07/2022	2037 On 04-August-22	10.89	Call	Bond Future	15	0	15	0	0.00
25/07/2022	2037 On 04-August-22	10.90	Call	Bond Future	17	0	17	0	0.00
25/07/2022	2037 On 04-August-22	11.95	Call	Bond Future	3342	3	3342	3	0.00
25/07/2022	2037 On 04-August-22	11.95	Put	Bond Future	11	0	11	0	1,050.00
25/07/2022	2037 On 04-August-22	10.91	Put	Bond Future	2834	3	2834	3	0.00
25/07/2022	2037 On 04-August-22	10.89	Put	Bond Future	2957	3	2957	3	0.00
25/07/2022	2037 On 04-August-22	11.42	Put	Bond Future	473	1	473	1	50.00
25/07/2022	2037 On 04-August-22	11.21	Put	Bond Future	1203	1	1203	1	0.00
25/07/2022	2037 On 04-August-22	10.10	Put	Bond Future	8123	8	8123	8	0.00
25/07/2022	2037 On 04-August-22	10.90	Put	Bond Future	2895	3	2895	3	50.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2022	2037 On 03-November-22			Bond Future	11.54	81.0177	11.5406	81.0177	21,313.00
25/07/2022	2037 On 03-November-22	11.30	Call	Bond Future	1411	1	1411	1	0.00
25/07/2022	2037 On 03-November-22	11.32	Call	Bond Future	1460	1	1460	1	0.00
25/07/2022	2037 On 03-November-22	11.31	Call	Bond Future	1435	1	1435	1	0.00
25/07/2022	2037 On 03-November-22	11.31	Put	Bond Future	2792	3	2792	3	0.00
25/07/2022	2037 On 03-November-22	11.30	Put	Bond Future	2827	3	2827	3	0.00
25/07/2022	2037 On 03-November-22	11.32	Put	Bond Future	2758	3	2758	3	0.00
25/07/2022	2037 On 02-February-23			Bond Future	11.69	78.2066	11.6868	78.2066	63,547.00
25/07/2022	2037 On 02-February-23	11.05	Call	Bond Future	1412	1	1412	1	0.00
25/07/2022	2037 On 02-February-23	11.03	Call	Bond Future	1378	1	1378	1	0.00
25/07/2022	2037 On 02-February-23	11.04	Call	Bond Future	1395	1	1395	1	0.00
25/07/2022	2037 On 02-February-23	11.04	Put	Bond Future	5205	5	5205	5	0.00
25/07/2022	2037 On 02-February-23	11.03	Put	Bond Future	5249	5	5249	5	0.00
25/07/2022	2037 On 02-February-23	11.05	Put	Bond Future	5162	5	5162	5	0.00
25/07/2022	2037 On 04-May-23			Bond Future	11.83	79.6807	11.8281	79.6807	0.00
25/07/2022	2037 On 04-May-23	13.73	Call	Bond Future	10496	10	10496	10	0.00
25/07/2022	2037 On 04-May-23	11.32	Call	Bond Future	2300	2	2300	2	0.00
25/07/2022	2037 On 04-May-23	11.78	Call	Bond Future	3436	3	3436	3	400.00
25/07/2022	2037 On 04-May-23	11.03	Call	Bond Future	1752	2	1752	2	400.00
25/07/2022	2037 On 04-May-23	11.31	Call	Bond Future	2280	2	2280	2	0.00
25/07/2022	2037 On 04-May-23	11.30	Call	Bond Future	2259	2	2259	2	0.00
25/07/2022	2037 On 04-May-23	11.30	Put	Bond Future	5288	5	5288	5	0.00
25/07/2022	2037 On 04-May-23	11.31	Put	Bond Future	5250	5	5250	5	0.00
25/07/2022	2037 On 04-May-23	11.03	Put	Bond Future	6398	7	6398	7	0.00
25/07/2022	2037 On 04-May-23	13.73	Put	Bond Future	880	1	880	1	400.00
25/07/2022	2037 On 04-May-23	11.78	Put	Bond Future	3705	4	3705	4	0.00
25/07/2022	2037 On 04-May-23	11.32	Put	Bond Future	5212	5	5212	5	0.00
25/07/2022	2037 On 03-August-23			Bond Future	11.97	76.9881	11.9674	76.9881	0.00
25/07/2022	2037 On 03-August-23	12.14	Call	Bond Future	4451	4	4451	4	0.00
25/07/2022	2037 On 03-August-23	12.12	Call	Bond Future	4393	4	4393	4	0.00
25/07/2022	2037 On 03-August-23	12.13	Call	Bond Future	4422	4	4422	4	0.00
25/07/2022	2037 On 03-August-23	12.13	Put	Bond Future	3541	4	3541	4	0.00
25/07/2022	2037 On 03-August-23	12.12	Put	Bond Future	3565	4	3565	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
25/07/2022	2037 On 03-August-23	12.14	Put	Bond Future	3516	4	3516	4	0.00
25/07/2022	2038 On 04-August-22			Bond Future	126.31	126.2082	126.3067	126.2082	3,429.00
25/07/2022	2038 On 03-November-22			Bond Future	128.24	128.1393	128.2376	128.1393	2,268.00
25/07/2022	2038 On 02-February-23			Bond Future	128.64	128.5424	128.6407	128.5424	0.00
25/07/2022	2038 On 04-May-23			Bond Future	131.09	130.9883	131.0878	130.9883	0.00
25/07/2022	2038 On 03-August-23			Bond Future	131.70	131.6019	131.7026	131.6019	0.00
25/07/2022	2040 On 04-August-22			Bond Future	11.42	81.8173	11.4155	81.8173	84,485.00
25/07/2022	2040 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	460.00
25/07/2022	2040 On 04-August-22	10.70	Call	Bond Future	1	0	1	0	460.00
25/07/2022	2040 On 04-August-22	11.03	Call	Bond Future	38	0	38	0	0.00
25/07/2022	2040 On 04-August-22	12.24	Call	Bond Future	5033	5	5033	5	0.00
25/07/2022	2040 On 04-August-22	11.04	Call	Bond Future	42	0	42	0	0.00
25/07/2022	2040 On 04-August-22	11.05	Call	Bond Future	46	0	46	0	0.00
25/07/2022	2040 On 04-August-22	11.05	Put	Bond Future	2446	3	2446	3	0.00
25/07/2022	2040 On 04-August-22	12.24	Put	Bond Future	1	0	1	0	460.00
25/07/2022	2040 On 04-August-22	9.70	Put	Bond Future	12282	13	12282	13	0.00
25/07/2022	2040 On 04-August-22	11.04	Put	Bond Future	2508	3	2508	3	0.00
25/07/2022	2040 On 04-August-22	11.03	Put	Bond Future	2572	3	2572	3	0.00
25/07/2022	2040 On 04-August-22	10.70	Put	Bond Future	4803	5	4803	5	0.00
25/07/2022	2040 On 03-November-22			Bond Future	11.58	83.0492	11.5773	83.0492	38,023.00
25/07/2022	2040 On 03-November-22	11.41	Call	Bond Future	1724	2	1724	2	0.00
25/07/2022	2040 On 03-November-22	11.50	Call	Bond Future	1991	2	1991	2	1,500.00
25/07/2022	2040 On 03-November-22	11.30	Call	Bond Future	1427	1	1427	1	1,160.00
25/07/2022	2040 On 03-November-22	10.80	Call	Bond Future	544	1	544	1	1,500.00
25/07/2022	2040 On 03-November-22	11.39	Call	Bond Future	1668	2	1668	2	0.00
25/07/2022	2040 On 03-November-22	11.40	Call	Bond Future	1696	2	1696	2	0.00
25/07/2022	2040 On 03-November-22	10.70	Call	Bond Future	435	0	435	0	1,078.00
25/07/2022	2040 On 03-November-22	11.20	Call	Bond Future	1194	1	1194	1	1,078.00
25/07/2022	2040 On 03-November-22	12.52	Call	Bond Future	6172	6	6172	6	0.00
25/07/2022	2040 On 03-November-22	12.00	Call	Bond Future	3825	4	3825	4	1,160.00
25/07/2022	2040 On 03-November-22	12.00	Put	Bond Future	1240	1	1240	1	0.00
25/07/2022	2040 On 03-November-22	11.41	Put	Bond Future	2784	3	2784	3	0.00
25/07/2022	2040 On 03-November-22	11.20	Put	Bond Future	3616	4	3616	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
25/07/2022	2040 On 03-November-22	10.80	Put	Bond Future	5661	6	5661	6	0.00
25/07/2022	2040 On 03-November-22	11.30	Put	Bond Future	3196	3	3196	3	0.00
25/07/2022	2040 On 03-November-22	11.39	Put	Bond Future	2856	3	2856	3	0.00
25/07/2022	2040 On 03-November-22	11.40	Put	Bond Future	2820	3	2820	3	0.00
25/07/2022	2040 On 03-November-22	10.70	Put	Bond Future	6246	7	6246	7	0.00
25/07/2022	2040 On 03-November-22	11.50	Put	Bond Future	2478	3	2478	3	0.00
25/07/2022	2040 On 03-November-22	12.52	Put	Bond Future	584	1	584	1	1,078.00
25/07/2022	2040 On 02-February-23			Bond Future	11.72	80.0239	11.7171	80.0239	62,354.00
25/07/2022	2040 On 02-February-23	11.11	Call	Bond Future	1571	1	1571	1	0.00
25/07/2022	2040 On 02-February-23	11.10	Call	Bond Future	1551	1	1551	1	0.00
25/07/2022	2040 On 02-February-23	10.21	Call	Bond Future	414	0	414	0	388.00
25/07/2022	2040 On 02-February-23	10.18	Call	Bond Future	392	0	392	0	0.00
25/07/2022	2040 On 02-February-23	10.93	Call	Bond Future	1246	1	1246	1	0.00
25/07/2022	2040 On 02-February-23	10.96	Call	Bond Future	1297	1	1297	1	388.00
25/07/2022	2040 On 02-February-23	12.27	Call	Bond Future	5188	5	5188	5	0.00
25/07/2022	2040 On 02-February-23	11.12	Call	Bond Future	1590	2	1590	2	0.00
25/07/2022	2040 On 02-February-23	12.24	Call	Bond Future	5069	5	5069	5	0.00
25/07/2022	2040 On 02-February-23	12.24	Put	Bond Future	1954	2	1954	2	0.00
25/07/2022	2040 On 02-February-23	11.12	Put	Bond Future	5396	6	5396	6	0.00
25/07/2022	2040 On 02-February-23	12.27	Put	Bond Future	1901	2	1901	2	388.00
25/07/2022	2040 On 02-February-23	10.96	Put	Bond Future	6170	6	6170	6	0.00
25/07/2022	2040 On 02-February-23	10.18	Put	Bond Future	10784	11	10784	11	0.00
25/07/2022	2040 On 02-February-23	10.21	Put	Bond Future	10583	11	10583	11	0.00
25/07/2022	2040 On 02-February-23	11.10	Put	Bond Future	5489	6	5489	6	0.00
25/07/2022	2040 On 02-February-23	11.11	Put	Bond Future	5442	6	5442	6	0.00
25/07/2022	2040 On 02-February-23	10.93	Put	Bond Future	6322	7	6322	7	0.00
25/07/2022	2040 On 04-May-23			Bond Future	11.85	81.5325	11.8518	81.5325	0.00
25/07/2022	2040 On 04-May-23	13.45	Call	Bond Future	9968	10	9968	10	0.00
25/07/2022	2040 On 04-May-23	11.48	Call	Bond Future	2786	3	2786	3	486.00
25/07/2022	2040 On 04-May-23	10.92	Call	Bond Future	1639	2	1639	2	388.00
25/07/2022	2040 On 04-May-23	11.41	Call	Bond Future	2621	3	2621	3	0.00
25/07/2022	2040 On 04-May-23	11.42	Call	Bond Future	2644	3	2644	3	0.00
25/07/2022	2040 On 04-May-23	10.73	Call	Bond Future	1338	1	1338	1	486.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2022	2040 On 04-May-23	10.17	Call	Bond Future	680	1	680	1	388.00
25/07/2022	2040 On 04-May-23	12.78	Call	Bond Future	7218	7	7218	7	0.00
25/07/2022	2040 On 04-May-23	11.43	Call	Bond Future	2667	3	2667	3	0.00
25/07/2022	2040 On 04-May-23	11.43	Put	Bond Future	5276	5	5276	5	0.00
25/07/2022	2040 On 04-May-23	12.78	Put	Bond Future	1918	2	1918	2	388.00
25/07/2022	2040 On 04-May-23	10.73	Put	Bond Future	8580	9	8580	9	0.00
25/07/2022	2040 On 04-May-23	13.45	Put	Bond Future	1184	1	1184	1	486.00
25/07/2022	2040 On 04-May-23	10.17	Put	Bond Future	11925	12	11925	12	0.00
25/07/2022	2040 On 04-May-23	11.42	Put	Bond Future	5316	6	5316	6	0.00
25/07/2022	2040 On 04-May-23	11.41	Put	Bond Future	5356	6	5356	6	0.00
25/07/2022	2040 On 04-May-23	10.92	Put	Bond Future	7584	8	7584	8	0.00
25/07/2022	2040 On 04-May-23	11.48	Put	Bond Future	5078	5	5078	5	0.00
25/07/2022	2040 On 03-August-23			Bond Future	11.98	78.6260	11.9842	78.6260	0.00
25/07/2022	2040 On 03-August-23	12.21	Call	Bond Future	4966	5	4966	5	0.00
25/07/2022	2040 On 03-August-23	12.22	Call	Bond Future	4999	5	4999	5	0.00
25/07/2022	2040 On 03-August-23	12.23	Call	Bond Future	5031	5	5031	5	0.00
25/07/2022	2040 On 03-August-23	12.23	Put	Bond Future	3598	4	3598	4	0.00
25/07/2022	2040 On 03-August-23	12.22	Put	Bond Future	3623	4	3623	4	0.00
25/07/2022	2040 On 03-August-23	12.21	Put	Bond Future	3648	4	3648	4	0.00
25/07/2022	2044 On 04-August-22			Bond Future	11.40	78.9000	11.3990	78.9000	32,369.00
25/07/2022	2044 On 04-August-22	11.10	Call	Bond Future	84	0	84	0	0.00
25/07/2022	2044 On 04-August-22	11.08	Call	Bond Future	70	0	70	0	0.00
25/07/2022	2044 On 04-August-22	11.09	Call	Bond Future	77	0	77	0	0.00
25/07/2022	2044 On 04-August-22	11.09	Put	Bond Future	2145	2	2145	2	0.00
25/07/2022	2044 On 04-August-22	11.08	Put	Bond Future	2207	2	2207	2	0.00
25/07/2022	2044 On 04-August-22	11.10	Put	Bond Future	2084	2	2084	2	0.00
25/07/2022	2044 On 03-November-22			Bond Future	11.55	80.0879	11.5512	80.0879	35,443.00
25/07/2022	2044 On 03-November-22	11.40	Call	Bond Future	1782	2	1782	2	0.00
25/07/2022	2044 On 03-November-22	11.39	Call	Bond Future	1753	2	1753	2	0.00
25/07/2022	2044 On 03-November-22	11.41	Call	Bond Future	1812	2	1812	2	0.00
25/07/2022	2044 On 03-November-22	10.60	Call	Bond Future	360	0	360	0	1,600.00
25/07/2022	2044 On 03-November-22	11.30	Call	Bond Future	1501	1	1501	1	1,600.00
25/07/2022	2044 On 03-November-22	11.30	Put	Bond Future	3138	3	3138	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
25/07/2022	2044 On 03-November-22	10.60	Put	Bond Future	6872	7	6872	7	0.00
25/07/2022	2044 On 03-November-22	11.41	Put	Bond Future	2725	3	2725	3	0.00
25/07/2022	2044 On 03-November-22	11.40	Put	Bond Future	2761	3	2761	3	0.00
25/07/2022	2044 On 03-November-22	11.39	Put	Bond Future	2797	3	2797	3	0.00
25/07/2022	2044 On 02-February-23			Bond Future	11.68	77.1350	11.6822	77.1350	29,403.00
25/07/2022	2044 On 02-February-23	11.16	Call	Bond Future	1754	2	1754	2	0.00
25/07/2022	2044 On 02-February-23	11.15	Call	Bond Future	1733	2	1733	2	0.00
25/07/2022	2044 On 02-February-23	11.14	Call	Bond Future	1711	2	1711	2	0.00
25/07/2022	2044 On 02-February-23	11.14	Put	Bond Future	5245	5	5245	5	0.00
25/07/2022	2044 On 02-February-23	11.15	Put	Bond Future	5199	5	5199	5	0.00
25/07/2022	2044 On 02-February-23	11.16	Put	Bond Future	5153	5	5153	5	0.00
25/07/2022	2044 On 04-May-23			Bond Future	11.81	78.5892	11.8079	78.5892	0.00
25/07/2022	2044 On 04-May-23	11.43	Call	Bond Future	2800	3	2800	3	0.00
25/07/2022	2044 On 04-May-23	11.41	Call	Bond Future	2751	3	2751	3	0.00
25/07/2022	2044 On 04-May-23	11.42	Call	Bond Future	2775	3	2775	3	0.00
25/07/2022	2044 On 04-May-23	11.42	Put	Bond Future	5231	5	5231	5	0.00
25/07/2022	2044 On 04-May-23	11.41	Put	Bond Future	5272	5	5272	5	0.00
25/07/2022	2044 On 04-May-23	11.43	Put	Bond Future	5191	5	5191	5	0.00
25/07/2022	2044 On 03-August-23			Bond Future	11.93	75.7501	11.9311	75.7501	0.00
25/07/2022	2044 On 03-August-23	12.17	Call	Bond Future	5138	5	5138	5	0.00
25/07/2022	2044 On 03-August-23	12.16	Call	Bond Future	5104	5	5104	5	0.00
25/07/2022	2044 On 03-August-23	12.15	Call	Bond Future	5071	5	5071	5	0.00
25/07/2022	2044 On 03-August-23	12.15	Put	Bond Future	3765	4	3765	4	0.00
25/07/2022	2044 On 03-August-23	12.16	Put	Bond Future	3740	4	3740	4	0.00
25/07/2022	2044 On 03-August-23	12.17	Put	Bond Future	3715	4	3715	4	0.00
25/07/2022	2046 On 04-August-22			Bond Future	115.32	115.3206	115.3195	115.3206	9,487.00
25/07/2022	2046 On 03-November-22			Bond Future	115.11	115.1090	115.1062	115.1090	13,085.00
25/07/2022	2046 On 02-February-23			Bond Future	117.19	117.1901	117.1858	117.1901	0.00
25/07/2022	2046 On 04-May-23			Bond Future	117.38	117.3802	117.3751	117.3802	0.00
25/07/2022	2046 On 03-August-23			Bond Future	119.70	119.7078	119.7020	119.7078	0.00
25/07/2022	2050 On 04-August-22			Bond Future	117.45	116.8966	117.4523	116.8966	7,656.00
25/07/2022	2050 On 03-November-22			Bond Future	119.25	118.6854	119.2478	118.6854	6,845.00
25/07/2022	2050 On 02-February-23			Bond Future	119.28	118.7062	119.2773	118.7062	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
25/07/2022	2050 On 04-May-23			Bond Future	121.55	120.9650	121.5461	120.9650	0.00
25/07/2022	2050 On 03-August-23			Bond Future	121.75	121.1610	121.7531	121.1610	0.00
25/07/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2022	AL37 On 04-August-22			Index Future	810.88	807.5700	810.8800	807.5700	0.00
25/07/2022	AL37 On 03-November-22			Index Future	823.18	819.8510	823.1770	819.8510	0.00
25/07/2022	AL37 On 02-February-23			Index Future	837.82	834.4660	837.8190	834.4660	0.00
25/07/2022	AL37 On 04-May-23			Index Future	853.54	850.1360	853.5350	850.1360	0.00
25/07/2022	AL37 On 03-August-23			Index Future	870.24	866.7830	870.2380	866.7830	0.00
25/07/2022	AL7T On 04-August-22			Index Future	917.60	914.4430	917.6010	914.4430	0.00
25/07/2022	AL7T On 03-November-22			Index Future	931.52	928.3490	931.5160	928.3490	0.00
25/07/2022	AL7T On 02-February-23			Index Future	948.09	944.8980	948.0860	944.8980	0.00
25/07/2022	AL7T On 04-May-23			Index Future	965.87	962.6410	965.8700	962.6410	0.00
25/07/2022	AL7T On 03-August-23			Index Future	984.77	981.4920	984.7700	981.4920	0.00
25/07/2022	ALBI On 04-August-22			Index Future	819.73	816.6570	819.7260	816.6570	60.00
25/07/2022	ALBI On 03-November-22			Index Future	832.16	829.0760	832.1570	829.0760	138.00
25/07/2022	ALBI On 02-February-23			Index Future	846.96	843.8550	846.9600	843.8550	0.00
25/07/2022	ALBI On 04-May-23			Index Future	862.85	859.7010	862.8470	859.7010	0.00
25/07/2022	ALBI On 03-August-23			Index Future	879.73	876.5360	879.7310	876.5360	0.00
25/07/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2022	C186 On 21-December-26			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
25/07/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/07/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2022	ES33 On 04-August-22			Bond Future	12.17	74.7424	12.1693	74.7424	0.00
25/07/2022	ES33 On 03-November-22			Bond Future	12.39	72.1021	12.3907	72.1021	0.00
25/07/2022	ES33 On 02-February-23			Bond Future	12.59	73.4071	12.5896	73.4071	350.00
25/07/2022	ES33 On 04-May-23			Bond Future	12.78	71.0138	12.7780	71.0138	0.00
25/07/2022	ES33 On 03-August-23			Bond Future	12.96	72.4251	12.9612	72.4251	0.00
25/07/2022	ES42 On 04-August-22			Bond Future	12.48	73.2302	12.4759	73.2302	0.00
25/07/2022	ES42 On 03-November-22			Bond Future	12.68	70.0908	12.6766	70.0908	0.00
25/07/2022	ES42 On 02-February-23			Bond Future	12.85	71.3619	12.8504	71.3619	4,769.00
25/07/2022	ES42 On 04-May-23			Bond Future	13.02	68.4596	13.0227	68.4596	0.00
25/07/2022	ES42 On 03-August-23			Bond Future	13.19	69.8226	13.1850	69.8226	0.00
25/07/2022	GOVI On 04-August-22			GOVI	808.14	805.1310	808.1430	805.1310	44.00
25/07/2022	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
25/07/2022	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
25/07/2022	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
25/07/2022	GOVI On 04-August-22	819.28	Put	GOVI	111370	14	111370	14	0.00
25/07/2022	GOVI On 04-August-22	819.27	Put	GOVI	111270	14	111270	14	0.00
25/07/2022	GOVI On 04-August-22	819.26	Put	GOVI	111170	14	111170	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2022	GOVI On 03-November-22			GOVI	820.40	817.3740	820.3980	817.3740	832.00
25/07/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
25/07/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
25/07/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
25/07/2022	GOVI On 03-November-22	820.42	Put	GOVI	220	3	220	3	0.00
25/07/2022	GOVI On 03-November-22	820.41	Put	GOVI	120	3	120	3	0.00
25/07/2022	GOVI On 03-November-22	820.43	Put	GOVI	320	3	320	3	0.00
25/07/2022	GOVI On 02-February-23			GOVI	834.99	831.9450	834.9910	831.9450	0.00
25/07/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
25/07/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
25/07/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
25/07/2022	GOVI On 02-February-23	850.83	Put	GOVI	158390	19	158390	19	0.00
25/07/2022	GOVI On 02-February-23	850.82	Put	GOVI	158290	19	158290	19	0.00
25/07/2022	GOVI On 02-February-23	850.84	Put	GOVI	158490	19	158490	19	0.00
25/07/2022	GOVI On 04-May-23			GOVI	850.65	847.5670	850.6540	847.5670	0.00
25/07/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
25/07/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
25/07/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
25/07/2022	GOVI On 04-May-23	852.87	Put	GOVI	22160	5	22160	5	0.00
25/07/2022	GOVI On 04-May-23	852.86	Put	GOVI	22060	5	22060	5	0.00
25/07/2022	GOVI On 04-May-23	852.88	Put	GOVI	22260	5	22260	5	0.00
25/07/2022	GOVI On 03-August-23			GOVI	867.30	864.1650	867.3000	864.1650	0.00
25/07/2022	GOVI On 03-August-23	837.23	Call	GOVI	300700	27	300700	27	0.00
25/07/2022	GOVI On 03-August-23	837.21	Call	GOVI	300900	27	300900	27	0.00
25/07/2022	GOVI On 03-August-23	837.22	Call	GOVI	300800	27	300800	27	0.00
25/07/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
25/07/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
25/07/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
25/07/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/07/2022	IGOV On 04-August-22			Index Future	316.82	316.1890	316.8200	316.1890	17.00
25/07/2022	IGOV On 03-November-22			Index Future	321.70	321.0760	321.7040	321.0760	699.00
25/07/2022	IGOV On 02-February-23			Index Future	327.50	326.8760	327.5030	326.8760	0.00
25/07/2022	IGOV On 04-May-23			Index Future	333.72	333.0900	333.7220	333.0900	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
25/07/2022	IGOV On 03-August-23			Index Future	340.33	339.6870	340.3270	339.6870	0.00
25/07/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
25/07/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
25/07/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
25/07/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
25/07/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
25/07/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
25/07/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
25/07/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
25/07/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
25/07/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
25/07/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
25/07/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
25/07/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
25/07/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
25/07/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
25/07/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
25/07/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/07/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/07/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.78	94.2150	5.7800	94.2150	0.00
25/07/2022	JBAF On 21-September-22			Jibar Tradeable Future	6.01	94.0050	6.0050	94.0050	0.00
25/07/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.49	93.4700	6.4900	93.4700	0.00
25/07/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.70	93.3000	6.7000	93.3000	0.00
25/07/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.11	92.7950	7.1050	92.7950	68.00
25/07/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.28	92.6700	7.2800	92.6700	0.00
25/07/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.56	92.2900	7.5600	92.2900	0.00
25/07/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.83	91.9600	7.8300	91.9600	0.00
25/07/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.00	91.6600	7.9950	91.6600	75.00
25/07/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.01	91.8000	8.0050	91.8000	172.00
25/07/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.10	91.5950	8.1000	91.5950	0.00
25/07/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.13	91.7050	8.1250	91.7050	0.00
25/07/2022	R023 On 04-August-22			Bond Future	6.94	103.8370	6.9355	103.8370	24,611.00
25/07/2022	R023 On 04-August-22	6.03	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
25/07/2022	R023 On 04-August-22	6.04	Call	Bond Future	0	0	0	0	0.00
25/07/2022	R023 On 04-August-22	6.05	Call	Bond Future	0	0	0	0	0.00
25/07/2022	R023 On 04-August-22	6.05	Put	Bond Future	481	1	481	1	0.00
25/07/2022	R023 On 04-August-22	6.04	Put	Bond Future	486	1	486	1	0.00
25/07/2022	R023 On 04-August-22	6.03	Put	Bond Future	492	1	492	1	0.00
25/07/2022	R023 On 03-November-22			Bond Future	7.60	101.4812	7.6029	101.4812	3,370.00
25/07/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
25/07/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
25/07/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
25/07/2022	R023 On 03-November-22	6.26	Put	Bond Future	411	0	411	0	0.00
25/07/2022	R023 On 03-November-22	6.25	Put	Bond Future	414	0	414	0	0.00
25/07/2022	R023 On 03-November-22	6.27	Put	Bond Future	408	0	408	0	0.00
25/07/2022	R035 On 04-August-22			Bond Future	11.21	88.0834	11.2136	88.0834	116,437.00
25/07/2022	R035 On 04-August-22	10.53	Call	Bond Future	2	0	2	0	394.00
25/07/2022	R035 On 04-August-22	10.74	Call	Bond Future	14	0	14	0	0.00
25/07/2022	R035 On 04-August-22	11.13	Call	Bond Future	382	0	382	0	0.00
25/07/2022	R035 On 04-August-22	12.18	Call	Bond Future	5432	5	5432	5	0.00
25/07/2022	R035 On 04-August-22	9.53	Call	Bond Future	0	0	0	0	394.00
25/07/2022	R035 On 04-August-22	9.84	Call	Bond Future	0	0	0	0	100.00
25/07/2022	R035 On 04-August-22	10.64	Call	Bond Future	5	0	5	0	0.00
25/07/2022	R035 On 04-August-22	10.72	Call	Bond Future	11	0	11	0	0.00
25/07/2022	R035 On 04-August-22	10.73	Call	Bond Future	13	0	13	0	0.00
25/07/2022	R035 On 04-August-22	10.73	Put	Bond Future	2934	3	2934	3	0.00
25/07/2022	R035 On 04-August-22	10.72	Put	Bond Future	2995	3	2995	3	0.00
25/07/2022	R035 On 04-August-22	10.64	Put	Bond Future	3486	4	3486	4	100.00
25/07/2022	R035 On 04-August-22	9.84	Put	Bond Future	8686	9	8686	9	0.00
25/07/2022	R035 On 04-August-22	10.53	Put	Bond Future	4174	4	4174	4	0.00
25/07/2022	R035 On 04-August-22	11.13	Put	Bond Future	877	1	877	1	100.00
25/07/2022	R035 On 04-August-22	9.53	Put	Bond Future	10820	11	10820	11	0.00
25/07/2022	R035 On 04-August-22	12.18	Put	Bond Future	0	0	0	0	394.00
25/07/2022	R035 On 04-August-22	10.74	Put	Bond Future	2874	3	2874	3	0.00
25/07/2022	R035 On 03-November-22			Bond Future	11.39	84.9215	11.3944	84.9215	13,813.00
25/07/2022	R035 On 03-November-22	11.14	Call	Bond Future	1378	1	1378	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
25/07/2022	R035 On 03-November-22	11.13	Call	Bond Future	1354	1	1354	1	0.00
25/07/2022	R035 On 03-November-22	9.82	Call	Bond Future	63	0	63	0	582.00
25/07/2022	R035 On 03-November-22	10.30	Call	Bond Future	241	0	241	0	976.00
25/07/2022	R035 On 03-November-22	11.15	Call	Bond Future	1402	1	1402	1	0.00
25/07/2022	R035 On 03-November-22	12.68	Call	Bond Future	7274	7	7274	7	0.00
25/07/2022	R035 On 03-November-22	11.05	Call	Bond Future	1172	1	1172	1	976.00
25/07/2022	R035 On 03-November-22	10.57	Call	Bond Future	456	0	456	0	0.00
25/07/2022	R035 On 03-November-22	10.99	Call	Bond Future	1048	1	1048	1	0.00
25/07/2022	R035 On 03-November-22	10.99	Put	Bond Future	3420	4	3420	4	582.00
25/07/2022	R035 On 03-November-22	10.57	Put	Bond Future	5394	6	5394	6	582.00
25/07/2022	R035 On 03-November-22	12.68	Put	Bond Future	328	0	328	0	976.00
25/07/2022	R035 On 03-November-22	11.15	Put	Bond Future	2824	3	2824	3	0.00
25/07/2022	R035 On 03-November-22	10.30	Put	Bond Future	6886	7	6886	7	0.00
25/07/2022	R035 On 03-November-22	9.82	Put	Bond Future	9859	10	9859	10	0.00
25/07/2022	R035 On 03-November-22	11.13	Put	Bond Future	2894	3	2894	3	0.00
25/07/2022	R035 On 03-November-22	11.14	Put	Bond Future	2859	3	2859	3	0.00
25/07/2022	R035 On 03-November-22	11.05	Put	Bond Future	3186	3	3186	3	0.00
25/07/2022	R035 On 02-February-23			Bond Future	11.55	86.4374	11.5511	86.4374	72,176.00
25/07/2022	R035 On 02-February-23	11.98	Call	Bond Future	4261	4	4261	4	0.00
25/07/2022	R035 On 02-February-23	13.22	Call	Bond Future	9248	9	9248	9	0.00
25/07/2022	R035 On 02-February-23	11.05	Call	Bond Future	1629	2	1629	2	976.00
25/07/2022	R035 On 02-February-23	11.06	Call	Bond Future	1648	2	1648	2	0.00
25/07/2022	R035 On 02-February-23	10.86	Call	Bond Future	1289	1	1289	1	0.00
25/07/2022	R035 On 02-February-23	10.30	Call	Bond Future	583	1	583	1	976.00
25/07/2022	R035 On 02-February-23	10.64	Call	Bond Future	962	1	962	1	388.00
25/07/2022	R035 On 02-February-23	10.87	Call	Bond Future	1306	1	1306	1	0.00
25/07/2022	R035 On 02-February-23	11.94	Call	Bond Future	4119	4	4119	4	0.00
25/07/2022	R035 On 02-February-23	10.88	Call	Bond Future	1323	1	1323	1	0.00
25/07/2022	R035 On 02-February-23	10.66	Call	Bond Future	989	1	989	1	0.00
25/07/2022	R035 On 02-February-23	10.60	Call	Bond Future	910	1	910	1	0.00
25/07/2022	R035 On 02-February-23	9.85	Call	Bond Future	272	0	272	0	0.00
25/07/2022	R035 On 02-February-23	9.89	Call	Bond Future	293	0	293	0	388.00
25/07/2022	R035 On 02-February-23	9.81	Call	Bond Future	253	0	253	0	582.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2022	R035 On 02-February-23	9.81	Put	Bond Future	10913	11	10913	11	0.00
25/07/2022	R035 On 02-February-23	9.89	Put	Bond Future	10422	11	10422	11	0.00
25/07/2022	R035 On 02-February-23	10.60	Put	Bond Future	6508	7	6508	7	0.00
25/07/2022	R035 On 02-February-23	10.64	Put	Bond Future	6314	7	6314	7	0.00
25/07/2022	R035 On 02-February-23	10.66	Put	Bond Future	6218	6	6218	6	582.00
25/07/2022	R035 On 02-February-23	10.30	Put	Bond Future	8057	8	8057	8	0.00
25/07/2022	R035 On 02-February-23	10.88	Put	Bond Future	5218	5	5218	5	0.00
25/07/2022	R035 On 02-February-23	13.22	Put	Bond Future	586	1	586	1	976.00
25/07/2022	R035 On 02-February-23	10.87	Put	Bond Future	5261	5	5261	5	0.00
25/07/2022	R035 On 02-February-23	9.85	Put	Bond Future	10667	11	10667	11	0.00
25/07/2022	R035 On 02-February-23	10.86	Put	Bond Future	5305	6	5305	6	0.00
25/07/2022	R035 On 02-February-23	11.06	Put	Bond Future	4474	5	4474	5	582.00
25/07/2022	R035 On 02-February-23	11.05	Put	Bond Future	4513	5	4513	5	0.00
25/07/2022	R035 On 02-February-23	11.98	Put	Bond Future	1901	2	1901	2	388.00
25/07/2022	R035 On 02-February-23	11.94	Put	Bond Future	1976	2	1976	2	0.00
25/07/2022	R035 On 04-May-23			Bond Future	11.69	83.5646	11.6931	83.5646	0.00
25/07/2022	R035 On 04-May-23	11.22	Call	Bond Future	2332	2	2332	2	0.00
25/07/2022	R035 On 04-May-23	10.42	Call	Bond Future	1043	1	1043	1	491.00
25/07/2022	R035 On 04-May-23	9.85	Call	Bond Future	516	0	516	0	388.00
25/07/2022	R035 On 04-May-23	12.46	Call	Bond Future	5994	6	5994	6	0.00
25/07/2022	R035 On 04-May-23	11.17	Call	Bond Future	2230	2	2230	2	491.00
25/07/2022	R035 On 04-May-23	11.20	Call	Bond Future	2290	2	2290	2	0.00
25/07/2022	R035 On 04-May-23	11.21	Call	Bond Future	2311	2	2311	2	0.00
25/07/2022	R035 On 04-May-23	10.60	Call	Bond Future	1272	1	1272	1	388.00
25/07/2022	R035 On 04-May-23	13.18	Call	Bond Future	8747	9	8747	9	0.00
25/07/2022	R035 On 04-May-23	13.18	Put	Bond Future	1118	1	1118	1	491.00
25/07/2022	R035 On 04-May-23	10.60	Put	Bond Future	7610	8	7610	8	0.00
25/07/2022	R035 On 04-May-23	12.46	Put	Bond Future	1926	2	1926	2	388.00
25/07/2022	R035 On 04-May-23	11.22	Put	Bond Future	4993	5	4993	5	0.00
25/07/2022	R035 On 04-May-23	9.85	Put	Bond Future	11604	12	11604	12	0.00
25/07/2022	R035 On 04-May-23	10.42	Put	Bond Future	8490	9	8490	9	0.00
25/07/2022	R035 On 04-May-23	11.17	Put	Bond Future	5180	5	5180	5	0.00
25/07/2022	R035 On 04-May-23	11.20	Put	Bond Future	5067	5	5067	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
25/07/2022	R035 On 04-May-23	11.21	Put	Bond Future	5030	5	5030	5	0.00
25/07/2022	R035 On 03-August-23			Bond Future	11.83	85.2064	11.8301	85.2064	0.00
25/07/2022	R035 On 03-August-23	11.98	Call	Bond Future	4322	4	4322	4	0.00
25/07/2022	R035 On 03-August-23	11.99	Call	Bond Future	4351	4	4351	4	0.00
25/07/2022	R035 On 03-August-23	12.00	Call	Bond Future	4380	4	4380	4	0.00
25/07/2022	R035 On 03-August-23	12.00	Put	Bond Future	3473	4	3473	4	0.00
25/07/2022	R035 On 03-August-23	11.99	Put	Bond Future	3496	4	3496	4	0.00
25/07/2022	R035 On 03-August-23	11.98	Put	Bond Future	3521	4	3521	4	0.00
25/07/2022	R186 On 04-August-22			Bond Future	9.10	105.9459	9.1004	105.9459	88,232.00
25/07/2022	R186 On 04-August-22	6.96	Call	Bond Future	0	0	0	0	3,541.00
25/07/2022	R186 On 04-August-22	8.13	Call	Bond Future	0	0	0	0	0.00
25/07/2022	R186 On 04-August-22	8.14	Call	Bond Future	0	0	0	0	0.00
25/07/2022	R186 On 04-August-22	9.78	Call	Bond Future	2445	2	2445	2	0.00
25/07/2022	R186 On 04-August-22	7.96	Call	Bond Future	0	0	0	0	3,541.00
25/07/2022	R186 On 04-August-22	8.15	Call	Bond Future	0	0	0	0	0.00
25/07/2022	R186 On 04-August-22	8.15	Put	Bond Future	3539	4	3539	4	0.00
25/07/2022	R186 On 04-August-22	9.78	Put	Bond Future	3	0	3	0	3,541.00
25/07/2022	R186 On 04-August-22	8.14	Put	Bond Future	3577	4	3577	4	0.00
25/07/2022	R186 On 04-August-22	8.13	Put	Bond Future	3615	4	3615	4	0.00
25/07/2022	R186 On 04-August-22	6.96	Put	Bond Future	8183	9	8183	9	0.00
25/07/2022	R186 On 04-August-22	7.96	Put	Bond Future	4264	5	4264	5	0.00
25/07/2022	R186 On 03-November-22			Bond Future	9.32	107.5410	9.3184	107.5410	38,957.00
25/07/2022	R186 On 03-November-22	8.55	Call	Bond Future	375	0	375	0	0.00
25/07/2022	R186 On 03-November-22	8.91	Call	Bond Future	671	1	671	1	0.00
25/07/2022	R186 On 03-November-22	8.23	Call	Bond Future	222	0	222	0	4,310.00
25/07/2022	R186 On 03-November-22	8.53	Call	Bond Future	363	0	363	0	0.00
25/07/2022	R186 On 03-November-22	8.54	Call	Bond Future	369	0	369	0	0.00
25/07/2022	R186 On 03-November-22	8.54	Put	Bond Future	3091	3	3091	3	0.00
25/07/2022	R186 On 03-November-22	8.53	Put	Bond Future	3121	3	3121	3	0.00
25/07/2022	R186 On 03-November-22	8.91	Put	Bond Future	2088	2	2088	2	4,310.00
25/07/2022	R186 On 03-November-22	8.23	Put	Bond Future	4053	4	4053	4	0.00
25/07/2022	R186 On 03-November-22	8.55	Put	Bond Future	3062	3	3062	3	0.00
25/07/2022	R186 On 02-February-23			Bond Future	9.48	104.1624	9.4841	104.1624	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
25/07/2022	R186 On 02-February-23	8.34	Call	Bond Future	446	0	446	0	0.00
25/07/2022	R186 On 02-February-23	8.33	Call	Bond Future	441	0	441	0	0.00
25/07/2022	R186 On 02-February-23	8.32	Call	Bond Future	436	0	436	0	0.00
25/07/2022	R186 On 02-February-23	8.32	Put	Bond Future	4298	5	4298	5	0.00
25/07/2022	R186 On 02-February-23	8.33	Put	Bond Future	4269	5	4269	5	0.00
25/07/2022	R186 On 02-February-23	8.34	Put	Bond Future	4241	5	4241	5	0.00
25/07/2022	R186 On 04-May-23			Bond Future	9.64	106.1238	9.6421	106.1238	0.00
25/07/2022	R186 On 04-May-23	8.83	Call	Bond Future	888	1	888	1	0.00
25/07/2022	R186 On 04-May-23	8.82	Call	Bond Future	879	1	879	1	0.00
25/07/2022	R186 On 04-May-23	8.84	Call	Bond Future	896	1	896	1	0.00
25/07/2022	R186 On 04-May-23	8.83	Put	Bond Future	3398	4	3398	4	0.00
25/07/2022	R186 On 04-May-23	8.82	Put	Bond Future	3421	4	3421	4	0.00
25/07/2022	R186 On 04-May-23	8.84	Put	Bond Future	3375	4	3375	4	0.00
25/07/2022	R186 On 03-August-23			Bond Future	9.79	102.9052	9.7913	102.9052	0.00
25/07/2022	R186 On 03-August-23	9.75	Call	Bond Future	1979	2	1979	2	0.00
25/07/2022	R186 On 03-August-23	9.73	Call	Bond Future	1949	2	1949	2	0.00
25/07/2022	R186 On 03-August-23	9.74	Call	Bond Future	1964	2	1964	2	0.00
25/07/2022	R186 On 03-August-23	9.74	Put	Bond Future	2110	2	2110	2	0.00
25/07/2022	R186 On 03-August-23	9.73	Put	Bond Future	2123	2	2123	2	0.00
25/07/2022	R186 On 03-August-23	9.75	Put	Bond Future	2097	2	2097	2	0.00
25/07/2022	R197 On 04-August-22			Bond Future	331.05	331.0114	331.0534	331.0114	594.00
25/07/2022	R197 On 03-November-22			Bond Future	336.11	336.0764	336.1145	336.0764	221.00
25/07/2022	R197 On 02-February-23			Bond Future	333.36	333.3260	333.3605	333.3260	0.00
25/07/2022	R197 On 04-May-23			Bond Future	339.70	339.6703	339.7031	339.6703	0.00
25/07/2022	R197 On 03-August-23			Bond Future	337.30	337.2651	337.2967	337.2651	0.00
25/07/2022	R202 On 04-August-22			Bond Future	244.38	243.9208	244.3833	243.9208	5,614.00
25/07/2022	R202 On 03-November-22			Bond Future	248.12	247.6531	248.1193	247.6531	6,073.00
25/07/2022	R202 On 02-February-23			Bond Future	247.91	247.4413	247.9130	247.4413	440.00
25/07/2022	R202 On 04-May-23			Bond Future	252.63	252.1494	252.6280	252.1494	0.00
25/07/2022	R202 On 03-August-23			Bond Future	252.78	252.2923	252.7793	252.2923	0.00
25/07/2022	R209 On 04-August-22			Bond Future	11.21	67.7410	11.2105	67.7410	20,564.00
25/07/2022	R209 On 04-August-22	10.57	Call	Bond Future	2	0	2	0	0.00
25/07/2022	R209 On 04-August-22	10.59	Call	Bond Future	3	0	3	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
25/07/2022	R209 On 04-August-22	10.58	Call	Bond Future	2	0	2	0	0.00
25/07/2022	R209 On 04-August-22	10.58	Put	Bond Future	3361	4	3361	4	0.00
25/07/2022	R209 On 04-August-22	10.57	Put	Bond Future	3416	4	3416	4	0.00
25/07/2022	R209 On 04-August-22	10.59	Put	Bond Future	3306	4	3306	4	0.00
25/07/2022	R209 On 03-November-22			Bond Future	11.37	65.6159	11.3707	65.6159	6,739.00
25/07/2022	R209 On 03-November-22	11.02	Call	Bond Future	1001	1	1001	1	0.00
25/07/2022	R209 On 03-November-22	10.00	Call	Bond Future	98	0	98	0	6,500.00
25/07/2022	R209 On 03-November-22	11.50	Call	Bond Future	2147	2	2147	2	0.00
25/07/2022	R209 On 03-November-22	10.50	Call	Bond Future	354	0	354	0	0.00
25/07/2022	R209 On 03-November-22	11.00	Call	Bond Future	964	1	964	1	0.00
25/07/2022	R209 On 03-November-22	11.01	Call	Bond Future	982	1	982	1	0.00
25/07/2022	R209 On 03-November-22	12.00	Call	Bond Future	3797	4	3797	4	0.00
25/07/2022	R209 On 03-November-22	11.03	Call	Bond Future	1020	1	1020	1	0.00
25/07/2022	R209 On 03-November-22	9.25	Call	Bond Future	8	0	8	0	6,000.00
25/07/2022	R209 On 03-November-22	9.50	Call	Bond Future	20	0	20	0	0.00
25/07/2022	R209 On 03-November-22	9.50	Put	Bond Future	10476	11	10476	11	0.00
25/07/2022	R209 On 03-November-22	9.25	Put	Bond Future	12034	12	12034	12	0.00
25/07/2022	R209 On 03-November-22	11.03	Put	Bond Future	2767	3	2767	3	0.00
25/07/2022	R209 On 03-November-22	10.50	Put	Bond Future	4952	5	4952	5	0.00
25/07/2022	R209 On 03-November-22	12.00	Put	Bond Future	736	1	736	1	6,500.00
25/07/2022	R209 On 03-November-22	11.01	Put	Bond Future	2834	3	2834	3	0.00
25/07/2022	R209 On 03-November-22	11.00	Put	Bond Future	2868	3	2868	3	10,000.00
25/07/2022	R209 On 03-November-22	11.50	Put	Bond Future	1501	2	1501	2	0.00
25/07/2022	R209 On 03-November-22	10.00	Put	Bond Future	7544	8	7544	8	6,000.00
25/07/2022	R209 On 03-November-22	11.02	Put	Bond Future	2800	3	2800	3	0.00
25/07/2022	R209 On 02-February-23			Bond Future	11.51	66.7882	11.5054	66.7882	2,066.00
25/07/2022	R209 On 02-February-23	10.80	Call	Bond Future	1099	1	1099	1	0.00
25/07/2022	R209 On 02-February-23	10.78	Call	Bond Future	1071	1	1071	1	0.00
25/07/2022	R209 On 02-February-23	10.79	Call	Bond Future	1085	1	1085	1	0.00
25/07/2022	R209 On 02-February-23	10.80	Put	Bond Future	4721	5	4721	5	0.00
25/07/2022	R209 On 02-February-23	10.78	Put	Bond Future	4800	5	4800	5	0.00
25/07/2022	R209 On 02-February-23	10.79	Put	Bond Future	4761	5	4761	5	0.00
25/07/2022	R209 On 04-May-23			Bond Future	11.63	64.8948	11.6329	64.8948	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
25/07/2022	R209 On 04-May-23	11.11	Call	Bond Future	1943	2	1943	2	0.00
25/07/2022	R209 On 04-May-23	11.09	Call	Bond Future	1908	2	1908	2	0.00
25/07/2022	R209 On 04-May-23	11.10	Call	Bond Future	1926	2	1926	2	0.00
25/07/2022	R209 On 04-May-23	11.10	Put	Bond Future	4588	5	4588	5	0.00
25/07/2022	R209 On 04-May-23	11.09	Put	Bond Future	4622	5	4622	5	0.00
25/07/2022	R209 On 04-May-23	11.11	Put	Bond Future	4554	5	4554	5	0.00
25/07/2022	R209 On 03-August-23			Bond Future	11.75	66.1703	11.7530	66.1703	0.00
25/07/2022	R209 On 03-August-23	11.95	Call	Bond Future	3903	4	3903	4	0.00
25/07/2022	R209 On 03-August-23	11.93	Call	Bond Future	3852	4	3852	4	0.00
25/07/2022	R209 On 03-August-23	11.94	Call	Bond Future	3878	4	3878	4	0.00
25/07/2022	R209 On 03-August-23	11.95	Put	Bond Future	2971	3	2971	3	0.00
25/07/2022	R209 On 03-August-23	11.93	Put	Bond Future	3013	3	3013	3	0.00
25/07/2022	R209 On 03-August-23	11.94	Put	Bond Future	2993	3	2993	3	0.00
25/07/2022	R210 On 04-August-22			Bond Future	223.27	223.1323	223.2744	223.1323	512.00
25/07/2022	R210 On 03-November-22			Bond Future	223.69	223.5508	223.6919	223.5508	556.00
25/07/2022	R210 On 02-February-23			Bond Future	227.73	227.5919	227.7327	227.5919	300.00
25/07/2022	R210 On 04-May-23			Bond Future	228.97	228.8295	228.9715	228.8295	0.00
25/07/2022	R210 On 03-August-23			Bond Future	233.51	233.3657	233.5094	233.3657	0.00
25/07/2022	R213 On 04-August-22			Bond Future	10.84	81.7449	10.8411	81.7449	29,245.00
25/07/2022	R213 On 04-August-22	9.90	Call	Bond Future	0	0	0	0	0.00
25/07/2022	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
25/07/2022	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
25/07/2022	R213 On 04-August-22	9.90	Put	Bond Future	4596	5	4596	5	0.00
25/07/2022	R213 On 04-August-22	9.88	Put	Bond Future	4697	5	4697	5	0.00
25/07/2022	R213 On 04-August-22	9.89	Put	Bond Future	4647	5	4647	5	0.00
25/07/2022	R213 On 03-November-22			Bond Future	11.04	79.4358	11.0381	79.4358	13,599.00
25/07/2022	R213 On 03-November-22	10.40	Call	Bond Future	612	1	612	1	0.00
25/07/2022	R213 On 03-November-22	9.98	Call	Bond Future	280	0	280	0	0.00
25/07/2022	R213 On 03-November-22	10.19	Call	Bond Future	419	0	419	0	0.00
25/07/2022	R213 On 03-November-22	9.13	Call	Bond Future	34	0	34	0	200.00
25/07/2022	R213 On 03-November-22	9.84	Call	Bond Future	210	0	210	0	0.00
25/07/2022	R213 On 03-November-22	10.39	Call	Bond Future	601	1	601	1	0.00
25/07/2022	R213 On 03-November-22	10.37	Call	Bond Future	581	1	581	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
25/07/2022	R213 On 03-November-22	9.19	Call	Bond Future	41	0	41	0	476.00
25/07/2022	R213 On 03-November-22	10.38	Call	Bond Future	591	1	591	1	0.00
25/07/2022	R213 On 03-November-22	10.38	Put	Bond Future	3677	4	3677	4	0.00
25/07/2022	R213 On 03-November-22	9.19	Put	Bond Future	9111	9	9111	9	0.00
25/07/2022	R213 On 03-November-22	10.37	Put	Bond Future	3714	4	3714	4	200.00
25/07/2022	R213 On 03-November-22	10.39	Put	Bond Future	3639	4	3639	4	0.00
25/07/2022	R213 On 03-November-22	9.84	Put	Bond Future	5945	6	5945	6	476.00
25/07/2022	R213 On 03-November-22	9.13	Put	Bond Future	9420	10	9420	10	0.00
25/07/2022	R213 On 03-November-22	10.19	Put	Bond Future	4425	5	4425	5	476.00
25/07/2022	R213 On 03-November-22	9.98	Put	Bond Future	5317	6	5317	6	200.00
25/07/2022	R213 On 03-November-22	10.40	Put	Bond Future	3602	4	3602	4	0.00
25/07/2022	R213 On 02-February-23			Bond Future	11.21	80.8535	11.2081	80.8535	0.00
25/07/2022	R213 On 02-February-23	10.43	Call	Bond Future	986	1	986	1	912.00
25/07/2022	R213 On 02-February-23	10.22	Call	Bond Future	766	1	766	1	0.00
25/07/2022	R213 On 02-February-23	9.16	Call	Bond Future	150	0	150	0	476.00
25/07/2022	R213 On 02-February-23	10.21	Call	Bond Future	756	1	756	1	0.00
25/07/2022	R213 On 02-February-23	12.20	Call	Bond Future	5104	5	5104	5	0.00
25/07/2022	R213 On 02-February-23	10.23	Call	Bond Future	775	1	775	1	0.00
25/07/2022	R213 On 02-February-23	10.35	Call	Bond Future	897	1	897	1	0.00
25/07/2022	R213 On 02-February-23	10.01	Call	Bond Future	586	1	586	1	0.00
25/07/2022	R213 On 02-February-23	10.35	Put	Bond Future	4837	5	4837	5	476.00
25/07/2022	R213 On 02-February-23	12.20	Put	Bond Future	847	1	847	1	912.00
25/07/2022	R213 On 02-February-23	10.22	Put	Bond Future	5324	6	5324	6	0.00
25/07/2022	R213 On 02-February-23	10.43	Put	Bond Future	4548	5	4548	5	0.00
25/07/2022	R213 On 02-February-23	10.21	Put	Bond Future	5363	6	5363	6	0.00
25/07/2022	R213 On 02-February-23	9.16	Put	Bond Future	9982	10	9982	10	0.00
25/07/2022	R213 On 02-February-23	10.01	Put	Bond Future	6157	6	6157	6	476.00
25/07/2022	R213 On 02-February-23	10.23	Put	Bond Future	5286	6	5286	6	0.00
25/07/2022	R213 On 04-May-23			Bond Future	11.36	78.8257	11.3632	78.8257	0.00
25/07/2022	R213 On 04-May-23	10.74	Call	Bond Future	1598	2	1598	2	0.00
25/07/2022	R213 On 04-May-23	10.73	Call	Bond Future	1584	1	1584	1	0.00
25/07/2022	R213 On 04-May-23	10.75	Call	Bond Future	1613	2	1613	2	0.00
25/07/2022	R213 On 04-May-23	10.75	Put	Bond Future	4328	5	4328	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
25/07/2022	R213 On 04-May-23	10.73	Put	Bond Future	4390	5	4390	5	0.00
25/07/2022	R213 On 04-May-23	10.74	Put	Bond Future	4359	5	4359	5	0.00
25/07/2022	R213 On 03-August-23			Bond Future	11.51	80.3735	11.5138	80.3735	0.00
25/07/2022	R213 On 03-August-23	11.62	Call	Bond Future	3253	3	3253	3	0.00
25/07/2022	R213 On 03-August-23	11.61	Call	Bond Future	3230	3	3230	3	0.00
25/07/2022	R213 On 03-August-23	11.63	Call	Bond Future	3276	3	3276	3	0.00
25/07/2022	R213 On 03-August-23	11.62	Put	Bond Future	2807	3	2807	3	0.00
25/07/2022	R213 On 03-August-23	11.61	Put	Bond Future	2826	3	2826	3	0.00
25/07/2022	R213 On 03-August-23	11.63	Put	Bond Future	2788	3	2788	3	0.00
25/07/2022	R214 On 04-August-22			Bond Future	11.32	65.5353	11.3188	65.5353	75,290.00
25/07/2022	R214 On 04-August-22	10.97	Call	Bond Future	43	0	43	0	0.00
25/07/2022	R214 On 04-August-22	10.98	Call	Bond Future	47	0	47	0	0.00
25/07/2022	R214 On 04-August-22	10.99	Call	Bond Future	51	0	51	0	0.00
25/07/2022	R214 On 04-August-22	10.98	Put	Bond Future	1914	2	1914	2	0.00
25/07/2022	R214 On 04-August-22	10.99	Put	Bond Future	1862	2	1862	2	0.00
25/07/2022	R214 On 04-August-22	10.97	Put	Bond Future	1966	2	1966	2	0.00
25/07/2022	R214 On 03-November-22			Bond Future	11.47	63.2349	11.4684	63.2349	2,416.00
25/07/2022	R214 On 03-November-22	11.35	Call	Bond Future	1577	1	1577	1	0.00
25/07/2022	R214 On 03-November-22	11.36	Call	Bond Future	1602	2	1602	2	0.00
25/07/2022	R214 On 03-November-22	11.34	Call	Bond Future	1552	1	1552	1	0.00
25/07/2022	R214 On 03-November-22	11.36	Put	Bond Future	2178	2	2178	2	0.00
25/07/2022	R214 On 03-November-22	11.35	Put	Bond Future	2207	2	2207	2	0.00
25/07/2022	R214 On 03-November-22	11.34	Put	Bond Future	2235	2	2235	2	0.00
25/07/2022	R214 On 02-February-23			Bond Future	11.60	64.3636	11.5972	64.3636	65,489.00
25/07/2022	R214 On 02-February-23	11.09	Call	Bond Future	1464	1	1464	1	0.00
25/07/2022	R214 On 02-February-23	11.07	Call	Bond Future	1428	1	1428	1	0.00
25/07/2022	R214 On 02-February-23	11.08	Call	Bond Future	1446	1	1446	1	0.00
25/07/2022	R214 On 02-February-23	11.08	Put	Bond Future	4220	4	4220	4	0.00
25/07/2022	R214 On 02-February-23	11.07	Put	Bond Future	4258	4	4258	4	0.00
25/07/2022	R214 On 02-February-23	11.09	Put	Bond Future	4182	4	4182	4	0.00
25/07/2022	R214 On 04-May-23			Bond Future	11.71	62.2795	11.7126	62.2795	0.00
25/07/2022	R214 On 04-May-23	11.38	Call	Bond Future	2423	2	2423	2	0.00
25/07/2022	R214 On 04-May-23	11.36	Call	Bond Future	2378	2	2378	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
25/07/2022	R214 On 04-May-23	11.37	Call	Bond Future	2401	2	2401	2	0.00
25/07/2022	R214 On 04-May-23	11.37	Put	Bond Future	4188	4	4188	4	0.00
25/07/2022	R214 On 04-May-23	11.36	Put	Bond Future	4219	4	4219	4	0.00
25/07/2022	R214 On 04-May-23	11.38	Put	Bond Future	4158	4	4158	4	0.00
25/07/2022	R214 On 03-August-23			Bond Future	11.82	63.5030	11.8228	63.5030	0.00
25/07/2022	R214 On 03-August-23	12.16	Call	Bond Future	4490	4	4490	4	0.00
25/07/2022	R214 On 03-August-23	12.14	Call	Bond Future	4433	4	4433	4	0.00
25/07/2022	R214 On 03-August-23	12.15	Call	Bond Future	4461	4	4461	4	0.00
25/07/2022	R214 On 03-August-23	12.15	Put	Bond Future	2851	3	2851	3	0.00
25/07/2022	R214 On 03-August-23	12.14	Put	Bond Future	2870	3	2870	3	0.00
25/07/2022	R214 On 03-August-23	12.16	Put	Bond Future	2831	3	2831	3	0.00
25/07/2022	R248 On 04-August-22			Bond Future	11.35	81.9773	11.3490	81.9773	112,196.00
25/07/2022	R248 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	0.00
25/07/2022	R248 On 04-August-22	10.30	Call	Bond Future	0	0	0	0	1,200.00
25/07/2022	R248 On 04-August-22	11.00	Call	Bond Future	50	0	50	0	1,200.00
25/07/2022	R248 On 04-August-22	10.40	Call	Bond Future	0	0	0	0	0.00
25/07/2022	R248 On 04-August-22	10.90	Call	Bond Future	20	0	20	0	1,700.00
25/07/2022	R248 On 04-August-22	11.30	Call	Bond Future	510	0	510	0	0.00
25/07/2022	R248 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	1,700.00
25/07/2022	R248 On 04-August-22	10.99	Call	Bond Future	46	0	46	0	0.00
25/07/2022	R248 On 04-August-22	10.98	Call	Bond Future	42	0	42	0	0.00
25/07/2022	R248 On 04-August-22	10.98	Put	Bond Future	2592	3	2592	3	0.00
25/07/2022	R248 On 04-August-22	10.99	Put	Bond Future	2524	3	2524	3	0.00
25/07/2022	R248 On 04-August-22	11.30	Put	Bond Future	840	1	840	1	0.00
25/07/2022	R248 On 04-August-22	10.40	Put	Bond Future	6862	7	6862	7	0.00
25/07/2022	R248 On 04-August-22	10.90	Put	Bond Future	3142	3	3142	3	0.00
25/07/2022	R248 On 04-August-22	11.00	Put	Bond Future	2458	3	2458	3	50.00
25/07/2022	R248 On 04-August-22	10.30	Put	Bond Future	7645	8	7645	8	0.00
25/07/2022	R248 On 04-August-22	9.70	Put	Bond Future	12615	13	12615	13	0.00
25/07/2022	R248 On 04-August-22	10.20	Put	Bond Future	8441	9	8441	9	0.00
25/07/2022	R248 On 03-November-22			Bond Future	11.50	78.7867	11.4996	78.7867	231,657.00
25/07/2022	R248 On 03-November-22	11.90	Call	Bond Future	3901	4	3901	4	1,650.00
25/07/2022	R248 On 03-November-22	11.30	Call	Bond Future	1706	2	1706	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
25/07/2022	R248 On 03-November-22	11.31	Call	Bond Future	1736	2	1736	2	0.00
25/07/2022	R248 On 03-November-22	11.32	Call	Bond Future	1765	2	1765	2	0.00
25/07/2022	R248 On 03-November-22	11.20	Call	Bond Future	1431	1	1431	1	1,650.00
25/07/2022	R248 On 03-November-22	11.20	Put	Bond Future	3443	4	3443	4	0.00
25/07/2022	R248 On 03-November-22	11.30	Put	Bond Future	3037	3	3037	3	0.00
25/07/2022	R248 On 03-November-22	11.31	Put	Bond Future	2998	3	2998	3	0.00
25/07/2022	R248 On 03-November-22	11.90	Put	Bond Future	1348	1	1348	1	0.00
25/07/2022	R248 On 03-November-22	11.32	Put	Bond Future	2960	3	2960	3	0.00
25/07/2022	R248 On 02-February-23			Bond Future	11.63	80.1932	11.6295	80.1932	0.00
25/07/2022	R248 On 02-February-23	11.07	Call	Bond Future	1677	2	1677	2	0.00
25/07/2022	R248 On 02-February-23	11.06	Call	Bond Future	1656	2	1656	2	0.00
25/07/2022	R248 On 02-February-23	11.08	Call	Bond Future	1698	2	1698	2	0.00
25/07/2022	R248 On 02-February-23	11.08	Put	Bond Future	5383	6	5383	6	0.00
25/07/2022	R248 On 02-February-23	11.06	Put	Bond Future	5480	6	5480	6	0.00
25/07/2022	R248 On 02-February-23	11.07	Put	Bond Future	5431	6	5431	6	0.00
25/07/2022	R248 On 04-May-23			Bond Future	11.75	77.2665	11.7460	77.2665	0.00
25/07/2022	R248 On 04-May-23	11.34	Call	Bond Future	2764	3	2764	3	0.00
25/07/2022	R248 On 04-May-23	11.33	Call	Bond Future	2739	3	2739	3	0.00
25/07/2022	R248 On 04-May-23	11.35	Call	Bond Future	2789	3	2789	3	0.00
25/07/2022	R248 On 04-May-23	11.35	Put	Bond Future	5367	6	5367	6	0.00
25/07/2022	R248 On 04-May-23	11.33	Put	Bond Future	5452	6	5452	6	0.00
25/07/2022	R248 On 04-May-23	11.34	Put	Bond Future	5409	6	5409	6	0.00
25/07/2022	R248 On 03-August-23			Bond Future	11.86	78.7848	11.8572	78.7848	0.00
25/07/2022	R248 On 03-August-23	12.10	Call	Bond Future	5207	5	5207	5	0.00
25/07/2022	R248 On 03-August-23	12.09	Call	Bond Future	5173	5	5173	5	0.00
25/07/2022	R248 On 03-August-23	12.11	Call	Bond Future	5242	5	5242	5	0.00
25/07/2022	R248 On 03-August-23	12.11	Put	Bond Future	3699	4	3699	4	0.00
25/07/2022	R248 On 03-August-23	12.09	Put	Bond Future	3750	4	3750	4	0.00
25/07/2022	R248 On 03-August-23	12.10	Put	Bond Future	3724	4	3724	4	0.00