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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
15/07/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	2025 On 04-August-22			Bond Future	161.98	162.4202	161.9799	162.4202	9,728.00
15/07/2022	2025 On 03-November-22			Bond Future	164.48	164.9246	164.4752	164.9246	1,199.00
15/07/2022	2025 On 02-February-23			Bond Future	165.64	166.0946	165.6353	166.0946	1,773.00
15/07/2022	2025 On 04-May-23			Bond Future	168.73	169.1959	168.7269	169.1959	0.00
15/07/2022	2025 On 03-August-23			Bond Future	170.40	170.8771	170.3957	170.8771	0.00
15/07/2022	2029 On 04-August-22			Bond Future	118.75	119.7998	118.7512	119.7998	1,879.00
15/07/2022	2029 On 03-November-22			Bond Future	119.33	120.3981	119.3317	120.3981	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
15/07/2022	2029 On 02-February-23			Bond Future	121.40	122.4842	121.3981	122.4842	728.00
15/07/2022	2029 On 04-May-23			Bond Future	122.38	123.4832	122.3756	123.4832	0.00
15/07/2022	2029 On 03-August-23			Bond Future	124.85	125.9845	124.8537	125.9845	0.00
15/07/2022	2030 On 04-August-22			Bond Future	11.04	84.6846	11.0440	84.6846	69,023.00
15/07/2022	2030 On 04-August-22	8.30	Call	Bond Future	0	0	0	0	800.00
15/07/2022	2030 On 04-August-22	9.05	Call	Bond Future	0	0	0	0	800.00
15/07/2022	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
15/07/2022	2030 On 04-August-22	9.55	Call	Bond Future	0	0	0	0	0.00
15/07/2022	2030 On 04-August-22	9.56	Call	Bond Future	0	0	0	0	0.00
15/07/2022	2030 On 04-August-22	10.95	Call	Bond Future	485	0	485	0	0.00
15/07/2022	2030 On 04-August-22	10.95	Put	Bond Future	909	1	909	1	800.00
15/07/2022	2030 On 04-August-22	9.56	Put	Bond Future	7023	7	7023	7	0.00
15/07/2022	2030 On 04-August-22	9.55	Put	Bond Future	7072	7	7072	7	0.00
15/07/2022	2030 On 04-August-22	9.54	Put	Bond Future	7122	7	7122	7	0.00
15/07/2022	2030 On 04-August-22	9.05	Put	Bond Future	9606	10	9606	10	0.00
15/07/2022	2030 On 04-August-22	8.30	Put	Bond Future	13574	14	13574	14	0.00
15/07/2022	2030 On 03-November-22			Bond Future	11.27	85.9702	11.2666	85.9702	29,304.00
15/07/2022	2030 On 03-November-22	10.20	Call	Bond Future	277	0	277	0	500.00
15/07/2022	2030 On 03-November-22	11.57	Call	Bond Future	2513	2	2513	2	0.00
15/07/2022	2030 On 03-November-22	10.09	Call	Bond Future	226	0	226	0	0.00
15/07/2022	2030 On 03-November-22	10.08	Call	Bond Future	221	0	221	0	0.00
15/07/2022	2030 On 03-November-22	9.70	Call	Bond Future	104	0	104	0	500.00
15/07/2022	2030 On 03-November-22	10.10	Call	Bond Future	230	0	230	0	0.00
15/07/2022	2030 On 03-November-22	10.10	Put	Bond Future	5505	6	5505	6	0.00
15/07/2022	2030 On 03-November-22	10.20	Put	Bond Future	5084	5	5084	5	0.00
15/07/2022	2030 On 03-November-22	9.70	Put	Bond Future	7284	8	7284	8	0.00
15/07/2022	2030 On 03-November-22	10.08	Put	Bond Future	5590	6	5590	6	0.00
15/07/2022	2030 On 03-November-22	10.09	Put	Bond Future	5548	6	5548	6	0.00
15/07/2022	2030 On 03-November-22	11.57	Put	Bond Future	1207	1	1207	1	500.00
15/07/2022	2030 On 02-February-23			Bond Future	11.48	83.4340	11.4785	83.4340	5,200.00
15/07/2022	2030 On 02-February-23	11.55	Call	Bond Future	2512	0	2512	0	5,000.00
15/07/2022	2030 On 02-February-23	11.12	Call	Bond Future	1604	1	1604	1	0.00
15/07/2022	2030 On 02-February-23	11.16	Call	Bond Future	1679	2	1679	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
15/07/2022	2030 On 02-February-23	10.01	Call	Bond Future	366	0	366	0	0.00
15/07/2022	2030 On 02-February-23	9.83	Call	Bond Future	286	0	286	0	388.00
15/07/2022	2030 On 02-February-23	8.81	Call	Bond Future	53	0	53	0	102.00
15/07/2022	2030 On 02-February-23	9.08	Call	Bond Future	89	0	89	0	388.00
15/07/2022	2030 On 02-February-23	9.94	Call	Bond Future	333	0	333	0	0.00
15/07/2022	2030 On 02-February-23	9.79	Call	Bond Future	270	0	270	0	0.00
15/07/2022	2030 On 02-February-23	11.35	Call	Bond Future	2061	2	2061	2	5,000.00
15/07/2022	2030 On 02-February-23	9.99	Call	Bond Future	356	0	356	0	0.00
15/07/2022	2030 On 02-February-23	10.00	Call	Bond Future	361	0	361	0	0.00
15/07/2022	2030 On 02-February-23	9.80	Call	Bond Future	274	0	274	0	0.00
15/07/2022	2030 On 02-February-23	9.20	Call	Bond Future	112	0	112	0	0.00
15/07/2022	2030 On 02-February-23	9.04	Call	Bond Future	83	0	83	0	0.00
15/07/2022	2030 On 02-February-23	9.66	Call	Bond Future	224	0	224	0	0.00
15/07/2022	2030 On 02-February-23	9.66	Put	Bond Future	8336	9	8336	9	102.00
15/07/2022	2030 On 02-February-23	8.81	Put	Bond Future	12297	13	12297	13	0.00
15/07/2022	2030 On 02-February-23	9.04	Put	Bond Future	11186	11	11186	11	0.00
15/07/2022	2030 On 02-February-23	9.08	Put	Bond Future	10996	11	10996	11	0.00
15/07/2022	2030 On 02-February-23	9.20	Put	Bond Future	10431	11	10431	11	0.00
15/07/2022	2030 On 02-February-23	9.94	Put	Bond Future	7132	7	7132	7	102.00
15/07/2022	2030 On 02-February-23	10.01	Put	Bond Future	6841	7	6841	7	0.00
15/07/2022	2030 On 02-February-23	11.35	Put	Bond Future	2604	3	2604	3	0.00
15/07/2022	2030 On 02-February-23	11.16	Put	Bond Future	3031	3	3031	3	388.00
15/07/2022	2030 On 02-February-23	9.79	Put	Bond Future	7769	8	7769	8	0.00
15/07/2022	2030 On 02-February-23	9.83	Put	Bond Future	7598	8	7598	8	0.00
15/07/2022	2030 On 02-February-23	9.80	Put	Bond Future	7726	8	7726	8	0.00
15/07/2022	2030 On 02-February-23	9.99	Put	Bond Future	6924	7	6924	7	0.00
15/07/2022	2030 On 02-February-23	10.00	Put	Bond Future	6882	7	6882	7	0.00
15/07/2022	2030 On 02-February-23	11.12	Put	Bond Future	3129	3	3129	3	0.00
15/07/2022	2030 On 02-February-23	11.55	Put	Bond Future	2212	0	2212	0	0.00
15/07/2022	2030 On 04-May-23			Bond Future	11.68	84.9772	11.6824	84.9772	0.00
15/07/2022	2030 On 04-May-23	12.57	Call	Bond Future	5029	5	5029	5	0.00
15/07/2022	2030 On 04-May-23	11.62	Call	Bond Future	2613	2	2613	2	0.00
15/07/2022	2030 On 04-May-23	12.04	Call	Bond Future	3603	3	3603	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
15/07/2022	2030 On 04-May-23	12.50	Call	Bond Future	4832	5	4832	5	0.00
15/07/2022	2030 On 04-May-23	10.54	Call	Bond Future	880	1	880	1	0.00
15/07/2022	2030 On 04-May-23	10.65	Call	Bond Future	1001	1	1001	1	350.00
15/07/2022	2030 On 04-May-23	9.58	Call	Bond Future	298	0	298	0	150.00
15/07/2022	2030 On 04-May-23	11.34	Call	Bond Future	2041	2	2041	2	0.00
15/07/2022	2030 On 04-May-23	10.42	Call	Bond Future	772	1	772	1	479.00
15/07/2022	2030 On 04-May-23	10.52	Call	Bond Future	860	1	860	1	0.00
15/07/2022	2030 On 04-May-23	10.53	Call	Bond Future	870	1	870	1	0.00
15/07/2022	2030 On 04-May-23	9.67	Call	Bond Future	332	0	332	0	479.00
15/07/2022	2030 On 04-May-23	9.78	Call	Bond Future	379	0	379	0	388.00
15/07/2022	2030 On 04-May-23	9.03	Call	Bond Future	137	0	137	0	388.00
15/07/2022	2030 On 04-May-23	10.00	Call	Bond Future	489	0	489	0	1,080.00
15/07/2022	2030 On 04-May-23	10.00	Put	Bond Future	7703	8	7703	8	0.00
15/07/2022	2030 On 04-May-23	9.03	Put	Bond Future	11871	12	11871	12	0.00
15/07/2022	2030 On 04-May-23	9.58	Put	Bond Future	9436	10	9436	10	0.00
15/07/2022	2030 On 04-May-23	9.78	Put	Bond Future	8595	9	8595	9	0.00
15/07/2022	2030 On 04-May-23	9.67	Put	Bond Future	9054	9	9054	9	0.00
15/07/2022	2030 On 04-May-23	10.53	Put	Bond Future	5729	6	5729	6	0.00
15/07/2022	2030 On 04-May-23	10.52	Put	Bond Future	5763	6	5763	6	0.00
15/07/2022	2030 On 04-May-23	10.42	Put	Bond Future	6114	6	6114	6	0.00
15/07/2022	2030 On 04-May-23	11.34	Put	Bond Future	3449	4	3449	4	150.00
15/07/2022	2030 On 04-May-23	10.65	Put	Bond Future	5338	6	5338	6	0.00
15/07/2022	2030 On 04-May-23	10.54	Put	Bond Future	5696	6	5696	6	0.00
15/07/2022	2030 On 04-May-23	12.50	Put	Bond Future	1590	2	1590	2	479.00
15/07/2022	2030 On 04-May-23	12.04	Put	Bond Future	2164	2	2164	2	1,080.00
15/07/2022	2030 On 04-May-23	11.62	Put	Bond Future	2867	3	2867	3	388.00
15/07/2022	2030 On 04-May-23	12.57	Put	Bond Future	1516	2	1516	2	350.00
15/07/2022	2030 On 03-August-23			Bond Future	11.87	82.6772	11.8721	82.6772	0.00
15/07/2022	2030 On 03-August-23	12.59	Call	Bond Future	4733	5	4733	5	0.00
15/07/2022	2030 On 03-August-23	11.36	Call	Bond Future	1991	2	1991	2	0.00
15/07/2022	2030 On 03-August-23	12.89	Call	Bond Future	5538	5	5538	5	0.00
15/07/2022	2030 On 03-August-23	11.34	Call	Bond Future	1956	2	1956	2	0.00
15/07/2022	2030 On 03-August-23	10.40	Call	Bond Future	807	1	807	1	1,012.00

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15/07/2022	2030 On 03-August-23	10.65	Call	Bond Future	1021	1	1021	1	350.00
15/07/2022	2030 On 03-August-23	11.35	Call	Bond Future	1973	2	1973	2	0.00
15/07/2022	2030 On 03-August-23	11.36	Put	Bond Future	4036	4	4036	4	0.00
15/07/2022	2030 On 03-August-23	10.65	Put	Bond Future	6009	6	6009	6	0.00
15/07/2022	2030 On 03-August-23	11.34	Put	Bond Future	4083	4	4083	4	0.00
15/07/2022	2030 On 03-August-23	12.89	Put	Bond Future	1655	2	1655	2	350.00
15/07/2022	2030 On 03-August-23	10.40	Put	Bond Future	6861	7	6861	7	0.00
15/07/2022	2030 On 03-August-23	12.59	Put	Bond Future	1970	2	1970	2	1,012.00
15/07/2022	2030 On 03-August-23	11.35	Put	Bond Future	4059	4	4059	4	0.00
15/07/2022	2032 On 04-August-22			Bond Future	11.49	83.9423	11.4852	83.9423	90,116.00
15/07/2022	2032 On 04-August-22	11.89	Call	Bond Future	2185	2	2185	2	0.00
15/07/2022	2032 On 04-August-22	10.70	Call	Bond Future	3	0	3	0	0.00
15/07/2022	2032 On 04-August-22	11.00	Call	Bond Future	63	0	63	0	0.00
15/07/2022	2032 On 04-August-22	11.60	Call	Bond Future	1115	1	1115	1	0.00
15/07/2022	2032 On 04-August-22	10.21	Call	Bond Future	0	0	0	0	0.00
15/07/2022	2032 On 04-August-22	10.50	Call	Bond Future	0	0	0	0	900.00
15/07/2022	2032 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	0.00
15/07/2022	2032 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	0.00
15/07/2022	2032 On 04-August-22	9.40	Call	Bond Future	0	0	0	0	0.00
15/07/2022	2032 On 04-August-22	10.22	Call	Bond Future	0	0	0	0	0.00
15/07/2022	2032 On 04-August-22	9.80	Call	Bond Future	0	0	0	0	900.00
15/07/2022	2032 On 04-August-22	9.72	Call	Bond Future	0	0	0	0	800.00
15/07/2022	2032 On 04-August-22	8.97	Call	Bond Future	0	0	0	0	800.00
15/07/2022	2032 On 04-August-22	8.97	Put	Bond Future	13992	14	13992	14	0.00
15/07/2022	2032 On 04-August-22	9.72	Put	Bond Future	9507	10	9507	10	0.00
15/07/2022	2032 On 04-August-22	10.21	Put	Bond Future	6726	7	6726	7	0.00
15/07/2022	2032 On 04-August-22	10.20	Put	Bond Future	6781	7	6781	7	0.00
15/07/2022	2032 On 04-August-22	9.40	Put	Bond Future	11386	12	11386	12	0.00
15/07/2022	2032 On 04-August-22	10.10	Put	Bond Future	7340	8	7340	8	0.00
15/07/2022	2032 On 04-August-22	10.50	Put	Bond Future	5133	6	5133	6	0.00
15/07/2022	2032 On 04-August-22	9.80	Put	Bond Future	9045	9	9045	9	0.00
15/07/2022	2032 On 04-August-22	10.22	Put	Bond Future	6670	7	6670	7	0.00
15/07/2022	2032 On 04-August-22	11.60	Put	Bond Future	544	1	544	1	800.00

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15/07/2022	2032 On 04-August-22	11.00	Put	Bond Future	2539	3	2539	3	7,500.00
15/07/2022	2032 On 04-August-22	10.70	Put	Bond Future	4060	4	4060	4	7,500.00
15/07/2022	2032 On 04-August-22	11.89	Put	Bond Future	194	0	194	0	0.00
15/07/2022	2032 On 03-November-22			Bond Future	11.70	81.0644	11.7001	81.0644	85,445.00
15/07/2022	2032 On 03-November-22	11.55	Call	Bond Future	1653	1	1653	1	0.00
15/07/2022	2032 On 03-November-22	12.30	Call	Bond Future	3855	4	3855	4	0.00
15/07/2022	2032 On 03-November-22	10.56	Call	Bond Future	243	0	243	0	0.00
15/07/2022	2032 On 03-November-22	10.66	Call	Bond Future	311	0	311	0	0.00
15/07/2022	2032 On 03-November-22	10.67	Call	Bond Future	319	0	319	0	750.00
15/07/2022	2032 On 03-November-22	10.21	Call	Bond Future	104	0	104	0	500.00
15/07/2022	2032 On 03-November-22	10.49	Call	Bond Future	203	0	203	0	0.00
15/07/2022	2032 On 03-November-22	9.46	Call	Bond Future	12	0	12	0	500.00
15/07/2022	2032 On 03-November-22	10.11	Call	Bond Future	80	0	80	0	0.00
15/07/2022	2032 On 03-November-22	9.31	Call	Bond Future	7	0	7	0	180.00
15/07/2022	2032 On 03-November-22	10.16	Call	Bond Future	91	0	91	0	0.00
15/07/2022	2032 On 03-November-22	9.92	Call	Bond Future	48	0	48	0	750.00
15/07/2022	2032 On 03-November-22	9.36	Call	Bond Future	9	0	9	0	454.00
15/07/2022	2032 On 03-November-22	9.36	Put	Bond Future	12529	13	12529	13	0.00
15/07/2022	2032 On 03-November-22	9.92	Put	Bond Future	9350	10	9350	10	0.00
15/07/2022	2032 On 03-November-22	10.11	Put	Bond Future	8323	9	8323	9	454.00
15/07/2022	2032 On 03-November-22	9.31	Put	Bond Future	12822	13	12822	13	0.00
15/07/2022	2032 On 03-November-22	10.16	Put	Bond Future	8059	8	8059	8	180.00
15/07/2022	2032 On 03-November-22	9.46	Put	Bond Future	11947	12	11947	12	0.00
15/07/2022	2032 On 03-November-22	10.56	Put	Bond Future	6044	6	6044	6	180.00
15/07/2022	2032 On 03-November-22	10.49	Put	Bond Future	6378	7	6378	7	454.00
15/07/2022	2032 On 03-November-22	10.21	Put	Bond Future	7796	8	7796	8	0.00
15/07/2022	2032 On 03-November-22	10.67	Put	Bond Future	5536	6	5536	6	0.00
15/07/2022	2032 On 03-November-22	10.66	Put	Bond Future	5581	6	5581	6	0.00
15/07/2022	2032 On 03-November-22	12.30	Put	Bond Future	1011	1	1011	1	750.00
15/07/2022	2032 On 03-November-22	11.55	Put	Bond Future	2387	3	2387	3	500.00
15/07/2022	2032 On 02-February-23			Bond Future	11.90	82.4517	11.9010	82.4517	0.00
15/07/2022	2032 On 02-February-23	11.84	Call	Bond Future	2540	2	2540	2	0.00
15/07/2022	2032 On 02-February-23	12.75	Call	Bond Future	5225	5	5225	5	0.00

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15/07/2022	2032 On 02-February-23	10.38	Call	Bond Future	376	0	376	0	0.00
15/07/2022	2032 On 02-February-23	10.39	Call	Bond Future	382	0	382	0	0.00
15/07/2022	2032 On 02-February-23	10.16	Call	Bond Future	266	0	266	0	0.00
15/07/2022	2032 On 02-February-23	9.31	Call	Bond Future	55	0	55	0	454.00
15/07/2022	2032 On 02-February-23	10.22	Call	Bond Future	293	0	293	0	500.00
15/07/2022	2032 On 02-February-23	9.47	Call	Bond Future	76	0	76	0	500.00
15/07/2022	2032 On 02-February-23	11.69	Call	Bond Future	2180	2	2180	2	0.00
15/07/2022	2032 On 02-February-23	10.40	Call	Bond Future	387	0	387	0	0.00
15/07/2022	2032 On 02-February-23	10.50	Call	Bond Future	450	0	450	0	0.00
15/07/2022	2032 On 02-February-23	10.67	Call	Bond Future	575	1	575	1	750.00
15/07/2022	2032 On 02-February-23	9.92	Call	Bond Future	178	0	178	0	750.00
15/07/2022	2032 On 02-February-23	10.67	Put	Bond Future	6681	7	6681	7	0.00
15/07/2022	2032 On 02-February-23	10.50	Put	Bond Future	7448	8	7448	8	454.00
15/07/2022	2032 On 02-February-23	10.40	Put	Bond Future	7916	8	7916	8	0.00
15/07/2022	2032 On 02-February-23	11.69	Put	Bond Future	3185	3	3185	3	0.00
15/07/2022	2032 On 02-February-23	9.47	Put	Bond Future	12744	13	12744	13	0.00
15/07/2022	2032 On 02-February-23	10.22	Put	Bond Future	8786	9	8786	9	0.00
15/07/2022	2032 On 02-February-23	9.92	Put	Bond Future	10311	11	10311	11	0.00
15/07/2022	2032 On 02-February-23	9.31	Put	Bond Future	13646	14	13646	14	0.00
15/07/2022	2032 On 02-February-23	10.16	Put	Bond Future	9084	9	9084	9	454.00
15/07/2022	2032 On 02-February-23	10.39	Put	Bond Future	7963	8	7963	8	0.00
15/07/2022	2032 On 02-February-23	10.38	Put	Bond Future	8010	8	8010	8	0.00
15/07/2022	2032 On 02-February-23	12.75	Put	Bond Future	1346	1	1346	1	750.00
15/07/2022	2032 On 02-February-23	11.84	Put	Bond Future	2829	3	2829	3	500.00
15/07/2022	2032 On 04-May-23			Bond Future	12.09	79.8172	12.0901	79.8172	0.00
15/07/2022	2032 On 04-May-23	10.87	Call	Bond Future	962	1	962	1	0.00
15/07/2022	2032 On 04-May-23	10.88	Call	Bond Future	973	1	973	1	0.00
15/07/2022	2032 On 04-May-23	10.89	Call	Bond Future	983	1	983	1	0.00
15/07/2022	2032 On 04-May-23	10.89	Put	Bond Future	6764	7	6764	7	0.00
15/07/2022	2032 On 04-May-23	10.88	Put	Bond Future	6804	7	6804	7	0.00
15/07/2022	2032 On 04-May-23	10.87	Put	Bond Future	6844	7	6844	7	0.00
15/07/2022	2032 On 03-August-23			Bond Future	12.26	81.4239	12.2591	81.4239	2,600.00
15/07/2022	2032 On 03-August-23	11.75	Call	Bond Future	2327	2	2327	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
15/07/2022	2032 On 03-August-23	11.76	Call	Bond Future	2347	2	2347	2	0.00
15/07/2022	2032 On 03-August-23	11.90	Call	Bond Future	2632	2	2632	2	5,000.00
15/07/2022	2032 On 03-August-23	11.77	Call	Bond Future	2367	2	2367	2	0.00
15/07/2022	2032 On 03-August-23	11.77	Put	Bond Future	4599	5	4599	5	0.00
15/07/2022	2032 On 03-August-23	11.90	Put	Bond Future	4264	5	4264	5	0.00
15/07/2022	2032 On 03-August-23	11.76	Put	Bond Future	4626	5	4626	5	0.00
15/07/2022	2032 On 03-August-23	11.75	Put	Bond Future	4653	5	4653	5	0.00
15/07/2022	2033 On 04-August-22			Bond Future	113.09	113.3889	113.0916	113.3889	5,786.00
15/07/2022	2033 On 03-November-22			Bond Future	113.50	113.8037	113.5002	113.8037	4.00
15/07/2022	2033 On 02-February-23			Bond Future	115.47	115.7752	115.4654	115.7752	5,737.00
15/07/2022	2033 On 04-May-23			Bond Future	116.25	116.5639	116.2470	116.5639	0.00
15/07/2022	2033 On 03-August-23			Bond Future	118.60	118.9247	118.6007	118.9247	0.00
15/07/2022	2037 On 04-August-22			Bond Future	11.91	76.2167	11.9098	76.2167	143,137.00
15/07/2022	2037 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	50.00
15/07/2022	2037 On 04-August-22	10.91	Call	Bond Future	1	0	1	0	0.00
15/07/2022	2037 On 04-August-22	11.21	Call	Bond Future	22	0	22	0	1,050.00
15/07/2022	2037 On 04-August-22	11.42	Call	Bond Future	98	0	98	0	0.00
15/07/2022	2037 On 04-August-22	10.89	Call	Bond Future	1	0	1	0	0.00
15/07/2022	2037 On 04-August-22	10.90	Call	Bond Future	1	0	1	0	0.00
15/07/2022	2037 On 04-August-22	11.95	Call	Bond Future	1032	1	1032	1	0.00
15/07/2022	2037 On 04-August-22	11.95	Put	Bond Future	808	1	808	1	1,050.00
15/07/2022	2037 On 04-August-22	10.91	Put	Bond Future	5924	7	5924	7	0.00
15/07/2022	2037 On 04-August-22	10.89	Put	Bond Future	6049	7	6049	7	0.00
15/07/2022	2037 On 04-August-22	11.42	Put	Bond Future	2918	4	2918	4	50.00
15/07/2022	2037 On 04-August-22	11.21	Put	Bond Future	4098	5	4098	5	0.00
15/07/2022	2037 On 04-August-22	10.10	Put	Bond Future	11229	12	11229	12	0.00
15/07/2022	2037 On 04-August-22	10.90	Put	Bond Future	5986	7	5986	7	50.00
15/07/2022	2037 On 03-November-22			Bond Future	12.10	77.3739	12.0983	77.3739	8,922.00
15/07/2022	2037 On 03-November-22	11.30	Call	Bond Future	598	0	598	0	0.00
15/07/2022	2037 On 03-November-22	11.32	Call	Bond Future	624	0	624	0	0.00
15/07/2022	2037 On 03-November-22	11.31	Call	Bond Future	611	0	611	0	0.00
15/07/2022	2037 On 03-November-22	11.31	Put	Bond Future	5112	6	5112	6	0.00
15/07/2022	2037 On 03-November-22	11.30	Put	Bond Future	5158	6	5158	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2022	2037 On 03-November-22	11.32	Put	Bond Future	5065	6	5065	6	0.00
15/07/2022	2037 On 02-February-23			Bond Future	12.28	74.4406	12.2777	74.4406	1,086.00
15/07/2022	2037 On 02-February-23	11.05	Call	Bond Future	665	1	665	1	0.00
15/07/2022	2037 On 02-February-23	11.03	Call	Bond Future	646	1	646	1	0.00
15/07/2022	2037 On 02-February-23	11.04	Call	Bond Future	656	1	656	1	0.00
15/07/2022	2037 On 02-February-23	11.04	Put	Bond Future	7723	8	7723	8	0.00
15/07/2022	2037 On 02-February-23	11.03	Put	Bond Future	7775	8	7775	8	0.00
15/07/2022	2037 On 02-February-23	11.05	Put	Bond Future	7672	8	7672	8	0.00
15/07/2022	2037 On 04-May-23			Bond Future	12.45	75.8185	12.4476	75.8185	0.00
15/07/2022	2037 On 04-May-23	11.32	Call	Bond Future	1256	1	1256	1	0.00
15/07/2022	2037 On 04-May-23	11.30	Call	Bond Future	1230	1	1230	1	0.00
15/07/2022	2037 On 04-May-23	11.31	Call	Bond Future	1243	1	1243	1	0.00
15/07/2022	2037 On 04-May-23	11.31	Put	Bond Future	7558	8	7558	8	0.00
15/07/2022	2037 On 04-May-23	11.30	Put	Bond Future	7604	8	7604	8	0.00
15/07/2022	2037 On 04-May-23	11.32	Put	Bond Future	7512	8	7512	8	0.00
15/07/2022	2037 On 03-August-23			Bond Future	12.61	73.0851	12.6055	73.0851	0.00
15/07/2022	2037 On 03-August-23	12.14	Call	Bond Future	2890	3	2890	3	0.00
15/07/2022	2037 On 03-August-23	12.12	Call	Bond Future	2844	3	2844	3	0.00
15/07/2022	2037 On 03-August-23	12.13	Call	Bond Future	2867	3	2867	3	0.00
15/07/2022	2037 On 03-August-23	12.13	Put	Bond Future	5360	6	5360	6	0.00
15/07/2022	2037 On 03-August-23	12.12	Put	Bond Future	5391	6	5391	6	0.00
15/07/2022	2037 On 03-August-23	12.14	Put	Bond Future	5329	6	5329	6	0.00
15/07/2022	2038 On 04-August-22			Bond Future	127.18	127.4759	127.1764	127.4759	4,615.00
15/07/2022	2038 On 03-November-22			Bond Future	129.14	129.4417	129.1357	129.4417	777.00
15/07/2022	2038 On 02-February-23			Bond Future	129.47	129.7863	129.4732	129.7863	0.00
15/07/2022	2038 On 04-May-23			Bond Future	131.89	132.2106	131.8907	132.2106	0.00
15/07/2022	2038 On 03-August-23			Bond Future	132.60	132.9255	132.5964	132.9255	0.00
15/07/2022	2040 On 04-August-22			Bond Future	11.94	77.8968	11.9428	77.8968	96,392.00
15/07/2022	2040 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	460.00
15/07/2022	2040 On 04-August-22	10.70	Call	Bond Future	0	0	0	0	460.00
15/07/2022	2040 On 04-August-22	11.03	Call	Bond Future	3	0	3	0	0.00
15/07/2022	2040 On 04-August-22	12.24	Call	Bond Future	2101	1	2101	1	0.00
15/07/2022	2040 On 04-August-22	11.04	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
15/07/2022	2040 On 04-August-22	11.05	Call	Bond Future	4	0	4	0	0.00
15/07/2022	2040 On 04-August-22	11.05	Put	Bond Future	5679	7	5679	7	0.00
15/07/2022	2040 On 04-August-22	12.24	Put	Bond Future	345	1	345	1	460.00
15/07/2022	2040 On 04-August-22	9.70	Put	Bond Future	15558	17	15558	17	0.00
15/07/2022	2040 On 04-August-22	11.04	Put	Bond Future	5746	7	5746	7	0.00
15/07/2022	2040 On 04-August-22	11.03	Put	Bond Future	5813	7	5813	7	0.00
15/07/2022	2040 On 04-August-22	10.70	Put	Bond Future	8078	9	8078	9	0.00
15/07/2022	2040 On 03-November-22			Bond Future	12.12	79.0794	12.1236	79.0794	21,737.00
15/07/2022	2040 On 03-November-22	11.41	Call	Bond Future	734	1	734	1	0.00
15/07/2022	2040 On 03-November-22	11.50	Call	Bond Future	880	1	880	1	1,500.00
15/07/2022	2040 On 03-November-22	11.30	Call	Bond Future	579	0	579	0	1,160.00
15/07/2022	2040 On 03-November-22	10.80	Call	Bond Future	185	0	185	0	1,500.00
15/07/2022	2040 On 03-November-22	12.52	Call	Bond Future	3789	3	3789	3	0.00
15/07/2022	2040 On 03-November-22	11.39	Call	Bond Future	704	1	704	1	0.00
15/07/2022	2040 On 03-November-22	11.40	Call	Bond Future	719	1	719	1	0.00
15/07/2022	2040 On 03-November-22	10.70	Call	Bond Future	142	0	142	0	1,078.00
15/07/2022	2040 On 03-November-22	11.20	Call	Bond Future	466	0	466	0	1,078.00
15/07/2022	2040 On 03-November-22	12.00	Call	Bond Future	2029	0	2029	0	1,160.00
15/07/2022	2040 On 03-November-22	12.00	Put	Bond Future	2760	0	2760	0	0.00
15/07/2022	2040 On 03-November-22	11.20	Put	Bond Future	6204	7	6204	7	0.00
15/07/2022	2040 On 03-November-22	11.41	Put	Bond Future	5110	6	5110	6	0.00
15/07/2022	2040 On 03-November-22	10.80	Put	Bond Future	8617	10	8617	10	0.00
15/07/2022	2040 On 03-November-22	11.30	Put	Bond Future	5664	0	5664	0	0.00
15/07/2022	2040 On 03-November-22	11.39	Put	Bond Future	5208	6	5208	6	0.00
15/07/2022	2040 On 03-November-22	11.40	Put	Bond Future	5159	6	5159	6	0.00
15/07/2022	2040 On 03-November-22	10.70	Put	Bond Future	9269	10	9269	10	0.00
15/07/2022	2040 On 03-November-22	11.50	Put	Bond Future	4682	5	4682	5	0.00
15/07/2022	2040 On 03-November-22	12.52	Put	Bond Future	1516	2	1516	2	1,078.00
15/07/2022	2040 On 02-February-23			Bond Future	12.30	75.9250	12.2954	75.9250	61,858.00
15/07/2022	2040 On 02-February-23	11.11	Call	Bond Future	763	1	763	1	0.00
15/07/2022	2040 On 02-February-23	11.10	Call	Bond Future	753	1	753	1	0.00
15/07/2022	2040 On 02-February-23	10.21	Call	Bond Future	168	0	168	0	388.00
15/07/2022	2040 On 02-February-23	10.18	Call	Bond Future	158	0	158	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
15/07/2022	2040 On 02-February-23	12.24	Call	Bond Future	3143	3	3143	3	0.00
15/07/2022	2040 On 02-February-23	11.12	Call	Bond Future	774	1	774	1	0.00
15/07/2022	2040 On 02-February-23	10.93	Call	Bond Future	585	0	585	0	0.00
15/07/2022	2040 On 02-February-23	10.96	Call	Bond Future	612	0	612	0	388.00
15/07/2022	2040 On 02-February-23	12.27	Call	Bond Future	3234	3	3234	3	0.00
15/07/2022	2040 On 02-February-23	12.27	Put	Bond Future	3380	4	3380	4	388.00
15/07/2022	2040 On 02-February-23	10.96	Put	Bond Future	8919	10	8919	10	0.00
15/07/2022	2040 On 02-February-23	11.12	Put	Bond Future	8014	9	8014	9	0.00
15/07/2022	2040 On 02-February-23	12.24	Put	Bond Future	3462	4	3462	4	0.00
15/07/2022	2040 On 02-February-23	10.18	Put	Bond Future	13984	15	13984	15	0.00
15/07/2022	2040 On 02-February-23	10.21	Put	Bond Future	13771	15	13771	15	0.00
15/07/2022	2040 On 02-February-23	11.10	Put	Bond Future	8124	9	8124	9	0.00
15/07/2022	2040 On 02-February-23	11.11	Put	Bond Future	8069	9	8069	9	0.00
15/07/2022	2040 On 02-February-23	10.93	Put	Bond Future	9094	10	9094	10	0.00
15/07/2022	2040 On 04-May-23			Bond Future	12.46	77.3305	12.4575	77.3305	0.00
15/07/2022	2040 On 04-May-23	13.45	Call	Bond Future	7310	7	7310	7	0.00
15/07/2022	2040 On 04-May-23	11.48	Call	Bond Future	1581	1	1581	1	486.00
15/07/2022	2040 On 04-May-23	10.92	Call	Bond Future	862	1	862	1	388.00
15/07/2022	2040 On 04-May-23	11.41	Call	Bond Future	1474	1	1474	1	0.00
15/07/2022	2040 On 04-May-23	11.42	Call	Bond Future	1489	1	1489	1	0.00
15/07/2022	2040 On 04-May-23	10.17	Call	Bond Future	320	0	320	0	388.00
15/07/2022	2040 On 04-May-23	10.73	Call	Bond Future	685	1	685	1	486.00
15/07/2022	2040 On 04-May-23	11.43	Call	Bond Future	1504	1	1504	1	0.00
15/07/2022	2040 On 04-May-23	12.78	Call	Bond Future	4950	4	4950	4	0.00
15/07/2022	2040 On 04-May-23	12.78	Put	Bond Future	3174	4	3174	4	388.00
15/07/2022	2040 On 04-May-23	10.73	Put	Bond Future	11451	12	11451	12	0.00
15/07/2022	2040 On 04-May-23	11.43	Put	Bond Future	7637	8	7637	8	0.00
15/07/2022	2040 On 04-May-23	13.45	Put	Bond Future	2049	2	2049	2	486.00
15/07/2022	2040 On 04-May-23	10.17	Put	Bond Future	15089	16	15089	16	0.00
15/07/2022	2040 On 04-May-23	11.42	Put	Bond Future	7686	8	7686	8	0.00
15/07/2022	2040 On 04-May-23	11.41	Put	Bond Future	7734	8	7734	8	0.00
15/07/2022	2040 On 04-May-23	10.92	Put	Bond Future	10331	11	10331	11	0.00
15/07/2022	2040 On 04-May-23	11.48	Put	Bond Future	7398	8	7398	8	0.00

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15/07/2022	2040 On 03-August-23			Bond Future	12.61	74.3774	12.6080	74.3774	0.00
15/07/2022	2040 On 03-August-23	12.21	Call	Bond Future	3295	3	3295	3	0.00
15/07/2022	2040 On 03-August-23	12.22	Call	Bond Future	3321	3	3321	3	0.00
15/07/2022	2040 On 03-August-23	12.23	Call	Bond Future	3347	3	3347	3	0.00
15/07/2022	2040 On 03-August-23	12.23	Put	Bond Future	5471	6	5471	6	0.00
15/07/2022	2040 On 03-August-23	12.22	Put	Bond Future	5503	6	5503	6	0.00
15/07/2022	2040 On 03-August-23	12.21	Put	Bond Future	5535	6	5535	6	0.00
15/07/2022	2044 On 04-August-22			Bond Future	11.95	74.6511	11.9506	74.6511	90,156.00
15/07/2022	2044 On 04-August-22	11.10	Call	Bond Future	5	0	5	0	0.00
15/07/2022	2044 On 04-August-22	11.08	Call	Bond Future	4	0	4	0	0.00
15/07/2022	2044 On 04-August-22	11.09	Call	Bond Future	5	0	5	0	0.00
15/07/2022	2044 On 04-August-22	11.09	Put	Bond Future	5550	7	5550	7	0.00
15/07/2022	2044 On 04-August-22	11.08	Put	Bond Future	5618	7	5618	7	0.00
15/07/2022	2044 On 04-August-22	11.10	Put	Bond Future	5482	6	5482	6	0.00
15/07/2022	2044 On 03-November-22			Bond Future	12.12	75.7845	12.1226	75.7845	4,635.00
15/07/2022	2044 On 03-November-22	11.40	Call	Bond Future	765	1	765	1	0.00
15/07/2022	2044 On 03-November-22	11.39	Call	Bond Future	749	1	749	1	0.00
15/07/2022	2044 On 03-November-22	11.41	Call	Bond Future	780	1	780	1	0.00
15/07/2022	2044 On 03-November-22	11.30	Call	Bond Future	619	0	619	0	1,600.00
15/07/2022	2044 On 03-November-22	10.60	Call	Bond Future	107	0	107	0	1,600.00
15/07/2022	2044 On 03-November-22	10.60	Put	Bond Future	10140	11	10140	11	0.00
15/07/2022	2044 On 03-November-22	11.30	Put	Bond Future	5776	7	5776	7	0.00
15/07/2022	2044 On 03-November-22	11.41	Put	Bond Future	5213	6	5213	6	0.00
15/07/2022	2044 On 03-November-22	11.40	Put	Bond Future	5263	6	5263	6	0.00
15/07/2022	2044 On 03-November-22	11.39	Put	Bond Future	5313	6	5313	6	0.00
15/07/2022	2044 On 02-February-23			Bond Future	12.29	72.6990	12.2858	72.6990	309.00
15/07/2022	2044 On 02-February-23	11.16	Call	Bond Future	833	1	833	1	0.00
15/07/2022	2044 On 02-February-23	11.15	Call	Bond Future	821	1	821	1	0.00
15/07/2022	2044 On 02-February-23	11.14	Call	Bond Future	810	1	810	1	0.00
15/07/2022	2044 On 02-February-23	11.14	Put	Bond Future	7983	9	7983	9	0.00
15/07/2022	2044 On 02-February-23	11.15	Put	Bond Future	7927	9	7927	9	0.00
15/07/2022	2044 On 02-February-23	11.16	Put	Bond Future	7871	9	7871	9	0.00
15/07/2022	2044 On 04-May-23			Bond Future	12.44	74.0449	12.4393	74.0449	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
15/07/2022	2044 On 04-May-23	11.43	Call	Bond Future	1542	1	1542	1	0.00
15/07/2022	2044 On 04-May-23	11.41	Call	Bond Future	1511	1	1511	1	0.00
15/07/2022	2044 On 04-May-23	11.42	Call	Bond Future	1527	1	1527	1	0.00
15/07/2022	2044 On 04-May-23	11.42	Put	Bond Future	7716	9	7716	9	0.00
15/07/2022	2044 On 04-May-23	11.41	Put	Bond Future	7766	9	7766	9	0.00
15/07/2022	2044 On 04-May-23	11.43	Put	Bond Future	7667	8	7667	8	0.00
15/07/2022	2044 On 03-August-23			Bond Future	12.58	71.1511	12.5813	71.1511	0.00
15/07/2022	2044 On 03-August-23	12.17	Call	Bond Future	3286	3	3286	3	0.00
15/07/2022	2044 On 03-August-23	12.16	Call	Bond Future	3261	3	3261	3	0.00
15/07/2022	2044 On 03-August-23	12.15	Call	Bond Future	3235	3	3235	3	0.00
15/07/2022	2044 On 03-August-23	12.15	Put	Bond Future	5701	6	5701	6	0.00
15/07/2022	2044 On 03-August-23	12.16	Put	Bond Future	5668	6	5668	6	0.00
15/07/2022	2044 On 03-August-23	12.17	Put	Bond Future	5635	6	5635	6	0.00
15/07/2022	2046 On 04-August-22			Bond Future	114.44	115.7450	114.4434	115.7450	15,992.00
15/07/2022	2046 On 03-November-22			Bond Future	114.24	115.5675	114.2441	115.5675	4,062.00
15/07/2022	2046 On 02-February-23			Bond Future	116.22	117.5703	116.2229	117.5703	0.00
15/07/2022	2046 On 04-May-23			Bond Future	116.37	117.7427	116.3688	117.7427	0.00
15/07/2022	2046 On 03-August-23			Bond Future	118.73	120.1296	118.7271	120.1296	0.00
15/07/2022	2050 On 04-August-22			Bond Future	115.92	117.8311	115.9163	117.8311	10,704.00
15/07/2022	2050 On 03-November-22			Bond Future	117.70	119.6476	117.7017	119.6476	2,640.00
15/07/2022	2050 On 02-February-23			Bond Future	117.63	119.6135	117.6320	119.6135	0.00
15/07/2022	2050 On 04-May-23			Bond Future	119.83	121.8476	119.8283	121.8476	0.00
15/07/2022	2050 On 03-August-23			Bond Future	120.07	122.1349	120.0725	122.1349	0.00
15/07/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	AL37 On 04-August-22			Index Future	799.79	798.8720	799.7860	798.8720	0.00
15/07/2022	AL37 On 03-November-22			Index Future	812.03	811.1130	812.0290	811.1130	0.00
15/07/2022	AL37 On 02-February-23			Index Future	825.89	824.9660	825.8910	824.9660	0.00
15/07/2022	AL37 On 04-May-23			Index Future	841.10	840.1680	841.1040	840.1680	0.00
15/07/2022	AL37 On 03-August-23			Index Future	857.93	856.9810	857.9310	856.9810	0.00
15/07/2022	AL7T On 04-August-22			Index Future	891.65	887.6670	891.6450	887.6670	0.00
15/07/2022	AL7T On 03-November-22			Index Future	905.29	901.2680	905.2940	901.2680	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
15/07/2022	AL7T On 02-February-23			Index Future	920.75	916.6610	920.7480	916.6610	0.00
15/07/2022	AL7T On 04-May-23			Index Future	937.71	933.5520	937.7080	933.5520	0.00
15/07/2022	AL7T On 03-August-23			Index Future	956.47	952.2350	956.4680	952.2350	0.00
15/07/2022	ALBI On 04-August-22			Index Future	794.12	788.5650	794.1170	788.5650	138.00
15/07/2022	ALBI On 03-November-22			Index Future	806.27	800.6480	806.2740	800.6480	0.00
15/07/2022	ALBI On 02-February-23			Index Future	820.04	814.3230	820.0370	814.3230	0.00
15/07/2022	ALBI On 04-May-23			Index Future	835.14	829.3280	835.1430	829.3280	0.00
15/07/2022	ALBI On 03-August-23			Index Future	851.85	845.9250	851.8500	845.9250	0.00
15/07/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/07/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	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
15/07/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	ES33 On 04-August-22			Bond Future	12.71	71.8593	12.7110	71.8593	350.00
15/07/2022	ES33 On 03-November-22			Bond Future	12.95	69.1832	12.9541	69.1832	0.00
15/07/2022	ES33 On 02-February-23			Bond Future	13.19	70.3833	13.1901	70.3833	0.00
15/07/2022	ES33 On 04-May-23			Bond Future	13.41	67.9089	13.4105	67.9089	0.00
15/07/2022	ES33 On 03-August-23			Bond Future	13.61	69.2904	13.6139	69.2904	0.00
15/07/2022	ES42 On 04-August-22			Bond Future	13.03	69.8395	13.0256	69.8395	4,769.00
15/07/2022	ES42 On 03-November-22			Bond Future	13.25	66.6563	13.2490	66.6563	0.00
15/07/2022	ES42 On 02-February-23			Bond Future	13.46	67.8144	13.4577	67.8144	0.00
15/07/2022	ES42 On 04-May-23			Bond Future	13.66	64.8212	13.6615	64.8212	0.00
15/07/2022	ES42 On 03-August-23			Bond Future	13.84	66.1437	13.8440	66.1437	0.00
15/07/2022	GOVI On 04-August-22			GOVI	782.79	777.3070	782.7910	777.3070	909.00
15/07/2022	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
15/07/2022	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
15/07/2022	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
15/07/2022	GOVI On 04-August-22	819.28	Put	GOVI	364890	42	364890	42	0.00
15/07/2022	GOVI On 04-August-22	819.27	Put	GOVI	364790	42	364790	42	0.00
15/07/2022	GOVI On 04-August-22	819.26	Put	GOVI	364690	42	364690	42	0.00
15/07/2022	GOVI On 03-November-22			GOVI	794.77	789.2180	794.7740	789.2180	0.00
15/07/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
15/07/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
15/07/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
15/07/2022	GOVI On 03-November-22	820.42	Put	GOVI	256460	31	256460	31	0.00
15/07/2022	GOVI On 03-November-22	820.41	Put	GOVI	256360	31	256360	31	0.00
15/07/2022	GOVI On 03-November-22	820.43	Put	GOVI	256560	31	256560	31	0.00
15/07/2022	GOVI On 02-February-23			GOVI	808.34	802.6970	808.3410	802.6970	0.00
15/07/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
15/07/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
15/07/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
15/07/2022	GOVI On 02-February-23	850.83	Put	GOVI	424890	48	424890	48	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
15/07/2022	GOVI On 02-February-23	850.82	Put	GOVI	424790	48	424790	48	0.00
15/07/2022	GOVI On 02-February-23	850.84	Put	GOVI	424990	48	424990	48	0.00
15/07/2022	GOVI On 04-May-23			GOVI	823.23	817.4880	823.2310	817.4880	0.00
15/07/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
15/07/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
15/07/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
15/07/2022	GOVI On 04-May-23	852.87	Put	GOVI	296390	35	296390	35	0.00
15/07/2022	GOVI On 04-May-23	852.86	Put	GOVI	296290	35	296290	35	0.00
15/07/2022	GOVI On 04-May-23	852.88	Put	GOVI	296490	35	296490	35	0.00
15/07/2022	GOVI On 03-August-23			GOVI	839.70	833.8480	839.7000	833.8480	0.00
15/07/2022	GOVI On 03-August-23	837.23	Call	GOVI	24700	0	24700	0	0.00
15/07/2022	GOVI On 03-August-23	837.21	Call	GOVI	24900	0	24900	0	0.00
15/07/2022	GOVI On 03-August-23	837.22	Call	GOVI	24800	0	24800	0	0.00
15/07/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	3	0	3	0.00
15/07/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	3	0	3	0.00
15/07/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	3	0	3	0.00
15/07/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/07/2022	IGOV On 04-August-22			Index Future	315.99	317.7290	315.9850	317.7290	707.00
15/07/2022	IGOV On 03-November-22			Index Future	320.90	322.6760	320.9010	322.6760	16.00
15/07/2022	IGOV On 02-February-23			Index Future	326.46	328.2640	326.4560	328.2640	0.00
15/07/2022	IGOV On 04-May-23			Index Future	332.54	334.3890	332.5440	334.3890	0.00
15/07/2022	IGOV On 03-August-23			Index Future	339.27	341.1550	339.2710	341.1550	0.00
15/07/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
15/07/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
15/07/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
15/07/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
15/07/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
15/07/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
15/07/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
15/07/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
15/07/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
15/07/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
15/07/2022	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
15/07/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
15/07/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
15/07/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
15/07/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
15/07/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
15/07/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/07/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/07/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.08	94.9150	5.0750	94.9150	0.00
15/07/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.67	94.2800	5.6700	94.2800	0.00
15/07/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.93	94.0250	5.9250	94.0250	0.00
15/07/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.44	93.4800	6.4400	93.4800	0.00
15/07/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.64	93.3100	6.6400	93.3100	0.00
15/07/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.18	92.7650	7.1750	92.7650	68.00
15/07/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.77	92.1700	7.7700	92.1700	0.00
15/07/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.25	91.6450	8.2450	91.6450	0.00
15/07/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.50	91.4200	8.4950	91.4200	75.00
15/07/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.48	91.4400	8.4800	91.4400	172.00
15/07/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.73	91.2050	8.7250	91.2050	0.00
15/07/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.70	91.2050	8.6950	91.2050	0.00
15/07/2022	R023 On 04-August-22			Bond Future	6.88	103.8899	6.8809	103.8899	26,768.00
15/07/2022	R023 On 04-August-22	6.03	Call	Bond Future	0	0	0	0	0.00
15/07/2022	R023 On 04-August-22	6.04	Call	Bond Future	0	0	0	0	0.00
15/07/2022	R023 On 04-August-22	6.05	Call	Bond Future	0	0	0	0	0.00
15/07/2022	R023 On 04-August-22	6.05	Put	Bond Future	451	0	451	0	0.00
15/07/2022	R023 On 04-August-22	6.04	Put	Bond Future	457	0	457	0	0.00
15/07/2022	R023 On 04-August-22	6.03	Put	Bond Future	462	0	462	0	0.00
15/07/2022	R023 On 03-November-22			Bond Future	7.46	101.5470	7.4648	101.5470	161.00
15/07/2022	R023 On 03-November-22	6.27	Call	Bond Future	1	0	1	0	0.00
15/07/2022	R023 On 03-November-22	6.25	Call	Bond Future	1	0	1	0	0.00
15/07/2022	R023 On 03-November-22	6.26	Call	Bond Future	1	0	1	0	0.00
15/07/2022	R023 On 03-November-22	6.26	Put	Bond Future	369	0	369	0	0.00
15/07/2022	R023 On 03-November-22	6.25	Put	Bond Future	372	0	372	0	0.00
15/07/2022	R023 On 03-November-22	6.27	Put	Bond Future	366	0	366	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
15/07/2022	R035 On 04-August-22			Bond Future	11.76	84.5599	11.7617	84.5599	126,012.00
15/07/2022	R035 On 04-August-22	10.53	Call	Bond Future	0	0	0	0	394.00
15/07/2022	R035 On 04-August-22	10.74	Call	Bond Future	1	0	1	0	0.00
15/07/2022	R035 On 04-August-22	11.13	Call	Bond Future	32	0	32	0	0.00
15/07/2022	R035 On 04-August-22	12.18	Call	Bond Future	2484	2	2484	2	0.00
15/07/2022	R035 On 04-August-22	9.53	Call	Bond Future	0	0	0	0	394.00
15/07/2022	R035 On 04-August-22	9.84	Call	Bond Future	0	0	0	0	100.00
15/07/2022	R035 On 04-August-22	10.64	Call	Bond Future	0	0	0	0	0.00
15/07/2022	R035 On 04-August-22	10.72	Call	Bond Future	1	0	1	0	0.00
15/07/2022	R035 On 04-August-22	10.73	Call	Bond Future	1	0	1	0	0.00
15/07/2022	R035 On 04-August-22	10.73	Put	Bond Future	6067	7	6067	7	0.00
15/07/2022	R035 On 04-August-22	10.72	Put	Bond Future	6129	7	6129	7	0.00
15/07/2022	R035 On 04-August-22	10.64	Put	Bond Future	6626	7	6626	7	100.00
15/07/2022	R035 On 04-August-22	9.84	Put	Bond Future	11830	12	11830	12	0.00
15/07/2022	R035 On 04-August-22	10.53	Put	Bond Future	7316	8	7316	8	0.00
15/07/2022	R035 On 04-August-22	11.13	Put	Bond Future	3672	4	3672	4	100.00
15/07/2022	R035 On 04-August-22	9.53	Put	Bond Future	13964	15	13964	15	0.00
15/07/2022	R035 On 04-August-22	12.18	Put	Bond Future	197	0	197	0	394.00
15/07/2022	R035 On 04-August-22	10.74	Put	Bond Future	6005	7	6005	7	0.00
15/07/2022	R035 On 03-November-22			Bond Future	11.96	81.3549	11.9634	81.3549	8,075.00
15/07/2022	R035 On 03-November-22	11.14	Call	Bond Future	568	0	568	0	0.00
15/07/2022	R035 On 03-November-22	11.13	Call	Bond Future	556	0	556	0	0.00
15/07/2022	R035 On 03-November-22	9.82	Call	Bond Future	14	0	14	0	582.00
15/07/2022	R035 On 03-November-22	10.30	Call	Bond Future	67	0	67	0	976.00
15/07/2022	R035 On 03-November-22	11.15	Call	Bond Future	580	0	580	0	0.00
15/07/2022	R035 On 03-November-22	12.68	Call	Bond Future	4770	4	4770	4	0.00
15/07/2022	R035 On 03-November-22	10.99	Call	Bond Future	405	0	405	0	0.00
15/07/2022	R035 On 03-November-22	11.05	Call	Bond Future	465	0	465	0	976.00
15/07/2022	R035 On 03-November-22	10.57	Call	Bond Future	140	0	140	0	0.00
15/07/2022	R035 On 03-November-22	10.57	Put	Bond Future	8259	9	8259	9	582.00
15/07/2022	R035 On 03-November-22	10.99	Put	Bond Future	5958	7	5958	7	582.00
15/07/2022	R035 On 03-November-22	12.68	Put	Bond Future	1007	1	1007	1	976.00
15/07/2022	R035 On 03-November-22	11.15	Put	Bond Future	5184	6	5184	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2022	R035 On 03-November-22	10.30	Put	Bond Future	9893	11	9893	11	0.00
15/07/2022	R035 On 03-November-22	9.82	Put	Bond Future	12992	14	12992	14	0.00
15/07/2022	R035 On 03-November-22	11.13	Put	Bond Future	5277	6	5277	6	0.00
15/07/2022	R035 On 03-November-22	11.14	Put	Bond Future	5231	6	5231	6	0.00
15/07/2022	R035 On 03-November-22	11.05	Put	Bond Future	5661	6	5661	6	0.00
15/07/2022	R035 On 02-February-23			Bond Future	12.16	82.7461	12.1558	82.7461	1,605.00
15/07/2022	R035 On 02-February-23	11.98	Call	Bond Future	2571	2	2571	2	0.00
15/07/2022	R035 On 02-February-23	13.22	Call	Bond Future	6656	6	6656	6	0.00
15/07/2022	R035 On 02-February-23	11.05	Call	Bond Future	774	1	774	1	976.00
15/07/2022	R035 On 02-February-23	10.87	Call	Bond Future	590	0	590	0	0.00
15/07/2022	R035 On 02-February-23	11.06	Call	Bond Future	786	1	786	1	0.00
15/07/2022	R035 On 02-February-23	10.86	Call	Bond Future	581	0	581	0	0.00
15/07/2022	R035 On 02-February-23	10.30	Call	Bond Future	231	0	231	0	976.00
15/07/2022	R035 On 02-February-23	10.64	Call	Bond Future	413	0	413	0	388.00
15/07/2022	R035 On 02-February-23	11.94	Call	Bond Future	2467	2	2467	2	0.00
15/07/2022	R035 On 02-February-23	10.88	Call	Bond Future	599	0	599	0	0.00
15/07/2022	R035 On 02-February-23	10.66	Call	Bond Future	427	0	427	0	0.00
15/07/2022	R035 On 02-February-23	10.60	Call	Bond Future	387	0	387	0	0.00
15/07/2022	R035 On 02-February-23	9.81	Call	Bond Future	89	0	89	0	582.00
15/07/2022	R035 On 02-February-23	9.85	Call	Bond Future	97	0	97	0	0.00
15/07/2022	R035 On 02-February-23	9.89	Call	Bond Future	105	0	105	0	388.00
15/07/2022	R035 On 02-February-23	9.89	Put	Bond Future	13535	14	13535	14	0.00
15/07/2022	R035 On 02-February-23	9.81	Put	Bond Future	14049	15	14049	15	0.00
15/07/2022	R035 On 02-February-23	10.60	Put	Bond Future	9284	10	9284	10	0.00
15/07/2022	R035 On 02-February-23	10.64	Put	Bond Future	9064	10	9064	10	0.00
15/07/2022	R035 On 02-February-23	10.66	Put	Bond Future	8955	10	8955	10	582.00
15/07/2022	R035 On 02-February-23	10.30	Put	Bond Future	11005	12	11005	12	0.00
15/07/2022	R035 On 02-February-23	10.88	Put	Bond Future	7794	8	7794	8	0.00
15/07/2022	R035 On 02-February-23	13.22	Put	Bond Future	1294	1	1294	1	976.00
15/07/2022	R035 On 02-February-23	9.85	Put	Bond Future	13791	14	13791	14	0.00
15/07/2022	R035 On 02-February-23	10.86	Put	Bond Future	7896	8	7896	8	0.00
15/07/2022	R035 On 02-February-23	11.06	Put	Bond Future	6911	7	6911	7	582.00
15/07/2022	R035 On 02-February-23	10.87	Put	Bond Future	7845	8	7845	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
15/07/2022	R035 On 02-February-23	11.05	Put	Bond Future	6958	8	6958	8	0.00
15/07/2022	R035 On 02-February-23	11.98	Put	Bond Future	3511	4	3511	4	388.00
15/07/2022	R035 On 02-February-23	11.94	Put	Bond Future	3622	4	3622	4	0.00
15/07/2022	R035 On 04-May-23			Bond Future	12.33	79.7766	12.3281	79.7766	0.00
15/07/2022	R035 On 04-May-23	11.22	Call	Bond Future	1246	1	1246	1	0.00
15/07/2022	R035 On 04-May-23	10.42	Call	Bond Future	491	0	491	0	491.00
15/07/2022	R035 On 04-May-23	9.85	Call	Bond Future	220	0	220	0	388.00
15/07/2022	R035 On 04-May-23	11.17	Call	Bond Future	1182	1	1182	1	491.00
15/07/2022	R035 On 04-May-23	11.20	Call	Bond Future	1220	1	1220	1	0.00
15/07/2022	R035 On 04-May-23	11.21	Call	Bond Future	1233	1	1233	1	0.00
15/07/2022	R035 On 04-May-23	10.60	Call	Bond Future	616	1	616	1	388.00
15/07/2022	R035 On 04-May-23	12.46	Call	Bond Future	3989	4	3989	4	0.00
15/07/2022	R035 On 04-May-23	13.18	Call	Bond Future	6296	6	6296	6	0.00
15/07/2022	R035 On 04-May-23	13.18	Put	Bond Future	2056	2	2056	2	491.00
15/07/2022	R035 On 04-May-23	12.46	Put	Bond Future	3310	4	3310	4	388.00
15/07/2022	R035 On 04-May-23	10.60	Put	Bond Future	10343	11	10343	11	0.00
15/07/2022	R035 On 04-May-23	11.22	Put	Bond Future	7297	8	7297	8	0.00
15/07/2022	R035 On 04-May-23	9.85	Put	Bond Future	14698	15	14698	15	0.00
15/07/2022	R035 On 04-May-23	10.42	Put	Bond Future	11327	12	11327	12	0.00
15/07/2022	R035 On 04-May-23	11.17	Put	Bond Future	7521	8	7521	8	0.00
15/07/2022	R035 On 04-May-23	11.20	Put	Bond Future	7386	8	7386	8	0.00
15/07/2022	R035 On 04-May-23	11.21	Put	Bond Future	7341	8	7341	8	0.00
15/07/2022	R035 On 03-August-23			Bond Future	12.48	81.3813	12.4844	81.3813	0.00
15/07/2022	R035 On 03-August-23	11.98	Call	Bond Future	2702	2	2702	2	0.00
15/07/2022	R035 On 03-August-23	11.99	Call	Bond Future	2723	2	2723	2	0.00
15/07/2022	R035 On 03-August-23	12.00	Call	Bond Future	2745	2	2745	2	0.00
15/07/2022	R035 On 03-August-23	12.00	Put	Bond Future	5256	6	5256	6	0.00
15/07/2022	R035 On 03-August-23	11.99	Put	Bond Future	5287	6	5287	6	0.00
15/07/2022	R035 On 03-August-23	11.98	Put	Bond Future	5319	6	5319	6	0.00
15/07/2022	R186 On 04-August-22			Bond Future	9.49	104.8177	9.4938	104.8177	89,086.00
15/07/2022	R186 On 04-August-22	6.96	Call	Bond Future	0	0	0	0	3,541.00
15/07/2022	R186 On 04-August-22	8.13	Call	Bond Future	0	0	0	0	0.00
15/07/2022	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
15/07/2022	R186 On 04-August-22	7.96	Call	Bond Future	0	0	0	0	3,541.00
15/07/2022	R186 On 04-August-22	8.15	Call	Bond Future	0	0	0	0	0.00
15/07/2022	R186 On 04-August-22	9.78	Call	Bond Future	1237	1	1237	1	0.00
15/07/2022	R186 On 04-August-22	9.78	Put	Bond Future	217	0	217	0	3,541.00
15/07/2022	R186 On 04-August-22	8.15	Put	Bond Future	4962	5	4962	5	0.00
15/07/2022	R186 On 04-August-22	8.14	Put	Bond Future	5000	5	5000	5	0.00
15/07/2022	R186 On 04-August-22	8.13	Put	Bond Future	5038	5	5038	5	0.00
15/07/2022	R186 On 04-August-22	6.96	Put	Bond Future	9606	10	9606	10	0.00
15/07/2022	R186 On 04-August-22	7.96	Put	Bond Future	5687	6	5687	6	0.00
15/07/2022	R186 On 03-November-22			Bond Future	9.74	106.4080	9.7381	106.4080	26,244.00
15/07/2022	R186 On 03-November-22	8.55	Call	Bond Future	160	0	160	0	0.00
15/07/2022	R186 On 03-November-22	8.91	Call	Bond Future	330	0	330	0	0.00
15/07/2022	R186 On 03-November-22	8.23	Call	Bond Future	88	0	88	0	4,310.00
15/07/2022	R186 On 03-November-22	8.54	Call	Bond Future	157	0	157	0	0.00
15/07/2022	R186 On 03-November-22	8.53	Call	Bond Future	154	0	154	0	0.00
15/07/2022	R186 On 03-November-22	8.53	Put	Bond Future	4343	4	4343	4	0.00
15/07/2022	R186 On 03-November-22	8.54	Put	Bond Future	4310	4	4310	4	0.00
15/07/2022	R186 On 03-November-22	8.91	Put	Bond Future	3179	3	3179	3	4,310.00
15/07/2022	R186 On 03-November-22	8.23	Put	Bond Future	5350	5	5350	5	0.00
15/07/2022	R186 On 03-November-22	8.55	Put	Bond Future	4278	4	4278	4	0.00
15/07/2022	R186 On 02-February-23			Bond Future	9.96	102.9309	9.9620	102.9309	0.00
15/07/2022	R186 On 02-February-23	8.34	Call	Bond Future	212	0	212	0	0.00
15/07/2022	R186 On 02-February-23	8.33	Call	Bond Future	210	0	210	0	0.00
15/07/2022	R186 On 02-February-23	8.32	Call	Bond Future	207	0	207	0	0.00
15/07/2022	R186 On 02-February-23	8.32	Put	Bond Future	5604	6	5604	6	0.00
15/07/2022	R186 On 02-February-23	8.33	Put	Bond Future	5573	6	5573	6	0.00
15/07/2022	R186 On 02-February-23	8.34	Put	Bond Future	5542	6	5542	6	0.00
15/07/2022	R186 On 04-May-23			Bond Future	10.17	104.8333	10.1727	104.8333	0.00
15/07/2022	R186 On 04-May-23	8.83	Call	Bond Future	488	0	488	0	0.00
15/07/2022	R186 On 04-May-23	8.82	Call	Bond Future	483	0	483	0	0.00
15/07/2022	R186 On 04-May-23	8.84	Call	Bond Future	493	0	493	0	0.00
15/07/2022	R186 On 04-May-23	8.83	Put	Bond Future	4598	5	4598	5	0.00
15/07/2022	R186 On 04-May-23	8.82	Put	Bond Future	4624	5	4624	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
15/07/2022	R186 On 04-May-23	8.84	Put	Bond Future	4572	5	4572	5	0.00
15/07/2022	R186 On 03-August-23			Bond Future	10.35	101.6370	10.3526	101.6370	0.00
15/07/2022	R186 On 03-August-23	9.75	Call	Bond Future	1385	1	1385	1	0.00
15/07/2022	R186 On 03-August-23	9.73	Call	Bond Future	1360	1	1360	1	0.00
15/07/2022	R186 On 03-August-23	9.74	Call	Bond Future	1373	1	1373	1	0.00
15/07/2022	R186 On 03-August-23	9.74	Put	Bond Future	3103	3	3103	3	0.00
15/07/2022	R186 On 03-August-23	9.73	Put	Bond Future	3119	3	3119	3	0.00
15/07/2022	R186 On 03-August-23	9.75	Put	Bond Future	3087	3	3087	3	0.00
15/07/2022	R197 On 04-August-22			Bond Future	330.00	330.2806	330.0021	330.2806	809.00
15/07/2022	R197 On 03-November-22			Bond Future	335.09	335.3727	335.0851	335.3727	21.00
15/07/2022	R197 On 02-February-23			Bond Future	332.13	332.4327	332.1343	332.4327	0.00
15/07/2022	R197 On 04-May-23			Bond Future	338.34	338.6435	338.3373	338.6435	0.00
15/07/2022	R197 On 03-August-23			Bond Future	336.13	336.4473	336.1280	336.4473	0.00
15/07/2022	R202 On 04-August-22			Bond Future	245.90	245.8677	245.9050	245.8677	6,933.00
15/07/2022	R202 On 03-November-22			Bond Future	249.69	249.6583	249.6926	249.6583	0.00
15/07/2022	R202 On 02-February-23			Bond Future	249.37	249.3354	249.3666	249.3354	269.00
15/07/2022	R202 On 04-May-23			Bond Future	254.02	253.9919	254.0220	253.9919	0.00
15/07/2022	R202 On 03-August-23			Bond Future	254.35	254.3252	254.3517	254.3252	0.00
15/07/2022	R209 On 04-August-22			Bond Future	11.75	64.6917	11.7460	64.6917	23,295.00
15/07/2022	R209 On 04-August-22	10.57	Call	Bond Future	0	0	0	0	0.00
15/07/2022	R209 On 04-August-22	10.59	Call	Bond Future	0	0	0	0	0.00
15/07/2022	R209 On 04-August-22	10.58	Call	Bond Future	0	0	0	0	0.00
15/07/2022	R209 On 04-August-22	10.58	Put	Bond Future	6032	7	6032	7	0.00
15/07/2022	R209 On 04-August-22	10.57	Put	Bond Future	6088	7	6088	7	0.00
15/07/2022	R209 On 04-August-22	10.59	Put	Bond Future	5977	7	5977	7	0.00
15/07/2022	R209 On 03-November-22			Bond Future	11.92	62.5281	11.9247	62.5281	6,739.00
15/07/2022	R209 On 03-November-22	11.02	Call	Bond Future	380	0	380	0	0.00
15/07/2022	R209 On 03-November-22	10.00	Call	Bond Future	25	0	25	0	3,500.00
15/07/2022	R209 On 03-November-22	11.50	Call	Bond Future	1004	1	1004	1	0.00
15/07/2022	R209 On 03-November-22	10.50	Call	Bond Future	110	0	110	0	0.00
15/07/2022	R209 On 03-November-22	11.00	Call	Bond Future	363	0	363	0	0.00
15/07/2022	R209 On 03-November-22	11.01	Call	Bond Future	371	0	371	0	0.00
15/07/2022	R209 On 03-November-22	12.00	Call	Bond Future	2115	2	2115	2	0.00

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15/07/2022	R209 On 03-November-22	11.03	Call	Bond Future	389	0	389	0	0.00
15/07/2022	R209 On 03-November-22	9.25	Call	Bond Future	2	0	2	0	6,000.00
15/07/2022	R209 On 03-November-22	9.50	Call	Bond Future	4	0	4	0	0.00
15/07/2022	R209 On 03-November-22	9.50	Put	Bond Future	13167	14	13167	14	0.00
15/07/2022	R209 On 03-November-22	9.25	Put	Bond Future	14734	15	14734	15	0.00
15/07/2022	R209 On 03-November-22	11.03	Put	Bond Future	4843	5	4843	5	0.00
15/07/2022	R209 On 03-November-22	10.50	Put	Bond Future	7415	8	7415	8	0.00
15/07/2022	R209 On 03-November-22	12.00	Put	Bond Future	1760	2	1760	2	3,500.00
15/07/2022	R209 On 03-November-22	11.01	Put	Bond Future	4929	5	4929	5	0.00
15/07/2022	R209 On 03-November-22	11.00	Put	Bond Future	4973	6	4973	6	7,000.00
15/07/2022	R209 On 03-November-22	11.50	Put	Bond Future	3064	3	3064	3	0.00
15/07/2022	R209 On 03-November-22	10.00	Put	Bond Future	10178	11	10178	11	6,000.00
15/07/2022	R209 On 03-November-22	11.02	Put	Bond Future	4886	5	4886	5	0.00
15/07/2022	R209 On 02-February-23			Bond Future	12.09	63.5981	12.0902	63.5981	0.00
15/07/2022	R209 On 02-February-23	10.80	Call	Bond Future	509	0	509	0	0.00
15/07/2022	R209 On 02-February-23	10.78	Call	Bond Future	494	0	494	0	0.00
15/07/2022	R209 On 02-February-23	10.79	Call	Bond Future	502	0	502	0	0.00
15/07/2022	R209 On 02-February-23	10.80	Put	Bond Future	6934	7	6934	7	0.00
15/07/2022	R209 On 02-February-23	10.78	Put	Bond Future	7025	8	7025	8	0.00
15/07/2022	R209 On 02-February-23	10.79	Put	Bond Future	6979	8	6979	8	0.00
15/07/2022	R209 On 04-May-23			Bond Future	12.24	61.6232	12.2444	61.6232	0.00
15/07/2022	R209 On 04-May-23	11.11	Call	Bond Future	1056	1	1056	1	0.00
15/07/2022	R209 On 04-May-23	11.09	Call	Bond Future	1034	1	1034	1	0.00
15/07/2022	R209 On 04-May-23	11.10	Call	Bond Future	1045	1	1045	1	0.00
15/07/2022	R209 On 04-May-23	11.10	Put	Bond Future	6584	7	6584	7	0.00
15/07/2022	R209 On 04-May-23	11.09	Put	Bond Future	6625	7	6625	7	0.00
15/07/2022	R209 On 04-May-23	11.11	Put	Bond Future	6544	7	6544	7	0.00
15/07/2022	R209 On 03-August-23			Bond Future	12.38	62.8635	12.3807	62.8635	0.00
15/07/2022	R209 On 03-August-23	11.95	Call	Bond Future	2547	2	2547	2	0.00
15/07/2022	R209 On 03-August-23	11.93	Call	Bond Future	2507	2	2507	2	0.00
15/07/2022	R209 On 03-August-23	11.94	Call	Bond Future	2527	2	2527	2	0.00
15/07/2022	R209 On 03-August-23	11.95	Put	Bond Future	4519	5	4519	5	0.00
15/07/2022	R209 On 03-August-23	11.93	Put	Bond Future	4572	5	4572	5	0.00

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15/07/2022	R209 On 03-August-23	11.94	Put	Bond Future	4546	5	4546	5	0.00
15/07/2022	R210 On 04-August-22			Bond Future	222.71	223.9663	222.7123	223.9663	1,068.00
15/07/2022	R210 On 03-November-22			Bond Future	223.17	224.4452	223.1684	224.4452	0.00
15/07/2022	R210 On 02-February-23			Bond Future	227.03	228.3342	227.0335	228.3342	300.00
15/07/2022	R210 On 04-May-23			Bond Future	228.20	229.5308	228.2031	229.5308	0.00
15/07/2022	R210 On 03-August-23			Bond Future	232.83	234.1816	232.8255	234.1816	0.00
15/07/2022	R213 On 04-August-22			Bond Future	11.36	79.2408	11.3607	79.2408	33,034.00
15/07/2022	R213 On 04-August-22	9.90	Call	Bond Future	0	0	0	0	0.00
15/07/2022	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
15/07/2022	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
15/07/2022	R213 On 04-August-22	9.90	Put	Bond Future	6995	7	6995	7	0.00
15/07/2022	R213 On 04-August-22	9.88	Put	Bond Future	7096	7	7096	7	0.00
15/07/2022	R213 On 04-August-22	9.89	Put	Bond Future	7045	7	7045	7	0.00
15/07/2022	R213 On 03-November-22			Bond Future	11.58	76.9032	11.5792	76.9032	98.00
15/07/2022	R213 On 03-November-22	10.40	Call	Bond Future	216	0	216	0	0.00
15/07/2022	R213 On 03-November-22	9.98	Call	Bond Future	86	0	86	0	0.00
15/07/2022	R213 On 03-November-22	10.19	Call	Bond Future	138	0	138	0	0.00
15/07/2022	R213 On 03-November-22	9.13	Call	Bond Future	9	0	9	0	200.00
15/07/2022	R213 On 03-November-22	9.84	Call	Bond Future	62	0	62	0	0.00
15/07/2022	R213 On 03-November-22	10.38	Call	Bond Future	207	0	207	0	0.00
15/07/2022	R213 On 03-November-22	10.39	Call	Bond Future	212	0	212	0	0.00
15/07/2022	R213 On 03-November-22	10.37	Call	Bond Future	203	0	203	0	0.00
15/07/2022	R213 On 03-November-22	9.19	Call	Bond Future	10	0	10	0	476.00
15/07/2022	R213 On 03-November-22	9.19	Put	Bond Future	11506	12	11506	12	0.00
15/07/2022	R213 On 03-November-22	10.37	Put	Bond Future	5763	6	5763	6	200.00
15/07/2022	R213 On 03-November-22	10.39	Put	Bond Future	5675	6	5675	6	0.00
15/07/2022	R213 On 03-November-22	10.38	Put	Bond Future	5719	6	5719	6	0.00
15/07/2022	R213 On 03-November-22	9.84	Put	Bond Future	8223	9	8223	9	476.00
15/07/2022	R213 On 03-November-22	9.13	Put	Bond Future	11821	12	11821	12	0.00
15/07/2022	R213 On 03-November-22	10.19	Put	Bond Future	6570	7	6570	7	476.00
15/07/2022	R213 On 03-November-22	9.98	Put	Bond Future	7550	8	7550	8	200.00
15/07/2022	R213 On 03-November-22	10.40	Put	Bond Future	5631	6	5631	6	0.00
15/07/2022	R213 On 02-February-23			Bond Future	11.79	78.2180	11.7880	78.2180	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
15/07/2022	R213 On 02-February-23	10.43	Call	Bond Future	447	0	447	0	912.00
15/07/2022	R213 On 02-February-23	10.22	Call	Bond Future	333	0	333	0	0.00
15/07/2022	R213 On 02-February-23	9.16	Call	Bond Future	54	0	54	0	476.00
15/07/2022	R213 On 02-February-23	10.21	Call	Bond Future	328	0	328	0	0.00
15/07/2022	R213 On 02-February-23	12.20	Call	Bond Future	3421	3	3421	3	0.00
15/07/2022	R213 On 02-February-23	10.23	Call	Bond Future	338	0	338	0	0.00
15/07/2022	R213 On 02-February-23	10.35	Call	Bond Future	400	0	400	0	0.00
15/07/2022	R213 On 02-February-23	10.01	Call	Bond Future	245	0	245	0	0.00
15/07/2022	R213 On 02-February-23	10.35	Put	Bond Future	6866	7	6866	7	476.00
15/07/2022	R213 On 02-February-23	12.20	Put	Bond Future	1690	2	1690	2	912.00
15/07/2022	R213 On 02-February-23	10.22	Put	Bond Future	7418	8	7418	8	0.00
15/07/2022	R213 On 02-February-23	10.43	Put	Bond Future	6535	7	6535	7	0.00
15/07/2022	R213 On 02-February-23	10.21	Put	Bond Future	7461	8	7461	8	0.00
15/07/2022	R213 On 02-February-23	9.16	Put	Bond Future	12412	13	12412	13	0.00
15/07/2022	R213 On 02-February-23	10.01	Put	Bond Future	8342	9	8342	9	476.00
15/07/2022	R213 On 02-February-23	10.23	Put	Bond Future	7375	8	7375	8	0.00
15/07/2022	R213 On 04-May-23			Bond Future	11.98	76.1146	11.9764	76.1146	0.00
15/07/2022	R213 On 04-May-23	10.74	Call	Bond Future	841	1	841	1	0.00
15/07/2022	R213 On 04-May-23	10.73	Call	Bond Future	832	1	832	1	0.00
15/07/2022	R213 On 04-May-23	10.75	Call	Bond Future	850	1	850	1	0.00
15/07/2022	R213 On 04-May-23	10.75	Put	Bond Future	6166	6	6166	6	0.00
15/07/2022	R213 On 04-May-23	10.73	Put	Bond Future	6239	7	6239	7	0.00
15/07/2022	R213 On 04-May-23	10.74	Put	Bond Future	6202	7	6202	7	0.00
15/07/2022	R213 On 03-August-23			Bond Future	12.15	77.6443	12.1476	77.6443	0.00
15/07/2022	R213 On 03-August-23	11.62	Call	Bond Future	2063	2	2063	2	0.00
15/07/2022	R213 On 03-August-23	11.61	Call	Bond Future	2045	2	2045	2	0.00
15/07/2022	R213 On 03-August-23	11.63	Call	Bond Future	2081	2	2081	2	0.00
15/07/2022	R213 On 03-August-23	11.62	Put	Bond Future	4233	4	4233	4	0.00
15/07/2022	R213 On 03-August-23	11.61	Put	Bond Future	4257	5	4257	5	0.00
15/07/2022	R213 On 03-August-23	11.63	Put	Bond Future	4209	4	4209	4	0.00
15/07/2022	R214 On 04-August-22			Bond Future	11.86	62.2504	11.8633	62.2504	84,036.00
15/07/2022	R214 On 04-August-22	10.97	Call	Bond Future	3	0	3	0	0.00
15/07/2022	R214 On 04-August-22	10.98	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
15/07/2022	R214 On 04-August-22	10.99	Call	Bond Future	3	0	3	0	0.00
15/07/2022	R214 On 04-August-22	10.98	Put	Bond Future	4698	5	4698	5	0.00
15/07/2022	R214 On 04-August-22	10.99	Put	Bond Future	4642	5	4642	5	0.00
15/07/2022	R214 On 04-August-22	10.97	Put	Bond Future	4754	5	4754	5	0.00
15/07/2022	R214 On 03-November-22			Bond Future	12.03	59.9078	12.0317	59.9078	2,381.00
15/07/2022	R214 On 03-November-22	11.35	Call	Bond Future	667	1	667	1	0.00
15/07/2022	R214 On 03-November-22	11.36	Call	Bond Future	681	1	681	1	0.00
15/07/2022	R214 On 03-November-22	11.34	Call	Bond Future	654	0	654	0	0.00
15/07/2022	R214 On 03-November-22	11.36	Put	Bond Future	4121	5	4121	5	0.00
15/07/2022	R214 On 03-November-22	11.35	Put	Bond Future	4161	5	4161	5	0.00
15/07/2022	R214 On 03-November-22	11.34	Put	Bond Future	4201	5	4201	5	0.00
15/07/2022	R214 On 02-February-23			Bond Future	12.19	60.9323	12.1908	60.9323	2,808.00
15/07/2022	R214 On 02-February-23	11.09	Call	Bond Future	704	1	704	1	0.00
15/07/2022	R214 On 02-February-23	11.07	Call	Bond Future	684	1	684	1	0.00
15/07/2022	R214 On 02-February-23	11.08	Call	Bond Future	694	1	694	1	0.00
15/07/2022	R214 On 02-February-23	11.08	Put	Bond Future	6428	7	6428	7	0.00
15/07/2022	R214 On 02-February-23	11.07	Put	Bond Future	6474	7	6474	7	0.00
15/07/2022	R214 On 02-February-23	11.09	Put	Bond Future	6382	7	6382	7	0.00
15/07/2022	R214 On 04-May-23			Bond Future	12.33	58.7635	12.3318	58.7635	0.00
15/07/2022	R214 On 04-May-23	11.38	Call	Bond Future	1360	1	1360	1	0.00
15/07/2022	R214 On 04-May-23	11.36	Call	Bond Future	1330	1	1330	1	0.00
15/07/2022	R214 On 04-May-23	11.37	Call	Bond Future	1345	1	1345	1	0.00
15/07/2022	R214 On 04-May-23	11.37	Put	Bond Future	6169	7	6169	7	0.00
15/07/2022	R214 On 04-May-23	11.36	Put	Bond Future	6207	7	6207	7	0.00
15/07/2022	R214 On 04-May-23	11.38	Put	Bond Future	6131	7	6131	7	0.00
15/07/2022	R214 On 03-August-23			Bond Future	12.46	59.9455	12.4584	59.9455	0.00
15/07/2022	R214 On 03-August-23	12.16	Call	Bond Future	2917	3	2917	3	0.00
15/07/2022	R214 On 03-August-23	12.14	Call	Bond Future	2873	3	2873	3	0.00
15/07/2022	R214 On 03-August-23	12.15	Call	Bond Future	2895	3	2895	3	0.00
15/07/2022	R214 On 03-August-23	12.15	Put	Bond Future	4352	5	4352	5	0.00
15/07/2022	R214 On 03-August-23	12.14	Put	Bond Future	4378	5	4378	5	0.00
15/07/2022	R214 On 03-August-23	12.16	Put	Bond Future	4326	5	4326	5	0.00
15/07/2022	R248 On 04-August-22			Bond Future	11.91	77.6844	11.9091	77.6844	171,772.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2022	R248 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	0.00
15/07/2022	R248 On 04-August-22	10.30	Call	Bond Future	0	0	0	0	1,200.00
15/07/2022	R248 On 04-August-22	11.00	Call	Bond Future	3	0	3	0	1,200.00
15/07/2022	R248 On 04-August-22	10.40	Call	Bond Future	0	0	0	0	0.00
15/07/2022	R248 On 04-August-22	10.90	Call	Bond Future	1	0	1	0	1,700.00
15/07/2022	R248 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	1,700.00
15/07/2022	R248 On 04-August-22	10.99	Call	Bond Future	2	0	2	0	0.00
15/07/2022	R248 On 04-August-22	10.98	Call	Bond Future	2	0	2	0	0.00
15/07/2022	R248 On 04-August-22	10.98	Put	Bond Future	6163	7	6163	7	0.00
15/07/2022	R248 On 04-August-22	10.99	Put	Bond Future	6092	7	6092	7	0.00
15/07/2022	R248 On 04-August-22	10.40	Put	Bond Future	10473	12	10473	12	0.00
15/07/2022	R248 On 04-August-22	10.90	Put	Bond Future	6734	8	6734	8	0.00
15/07/2022	R248 On 04-August-22	11.00	Put	Bond Future	6022	7	6022	7	50.00
15/07/2022	R248 On 04-August-22	10.30	Put	Bond Future	11256	12	11256	12	0.00
15/07/2022	R248 On 04-August-22	9.70	Put	Bond Future	16226	17	16226	17	0.00
15/07/2022	R248 On 04-August-22	10.20	Put	Bond Future	12052	13	12052	13	0.00
15/07/2022	R248 On 03-November-22			Bond Future	12.08	74.4383	12.0807	74.4383	131,310.00
15/07/2022	R248 On 03-November-22	11.90	Call	Bond Future	1970	0	1970	0	1,650.00
15/07/2022	R248 On 03-November-22	11.30	Call	Bond Future	673	0	673	0	0.00
15/07/2022	R248 On 03-November-22	11.31	Call	Bond Future	687	0	687	0	0.00
15/07/2022	R248 On 03-November-22	11.32	Call	Bond Future	702	1	702	1	0.00
15/07/2022	R248 On 03-November-22	11.20	Call	Bond Future	538	0	538	0	1,650.00
15/07/2022	R248 On 03-November-22	11.20	Put	Bond Future	6206	0	6206	0	0.00
15/07/2022	R248 On 03-November-22	11.30	Put	Bond Future	5659	7	5659	7	0.00
15/07/2022	R248 On 03-November-22	11.31	Put	Bond Future	5606	6	5606	6	0.00
15/07/2022	R248 On 03-November-22	11.32	Put	Bond Future	5554	6	5554	6	0.00
15/07/2022	R248 On 03-November-22	11.90	Put	Bond Future	3073	0	3073	0	0.00
15/07/2022	R248 On 02-February-23			Bond Future	12.24	75.7113	12.2434	75.7113	0.00
15/07/2022	R248 On 02-February-23	11.06	Call	Bond Future	761	1	761	1	0.00
15/07/2022	R248 On 02-February-23	11.07	Call	Bond Future	772	1	772	1	0.00
15/07/2022	R248 On 02-February-23	11.08	Call	Bond Future	784	1	784	1	0.00
15/07/2022	R248 On 02-February-23	11.08	Put	Bond Future	8246	9	8246	9	0.00
15/07/2022	R248 On 02-February-23	11.07	Put	Bond Future	8305	9	8305	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2022	R248 On 02-February-23	11.06	Put	Bond Future	8363	9	8363	9	0.00
15/07/2022	R248 On 04-May-23			Bond Future	12.39	72.6755	12.3876	72.6755	0.00
15/07/2022	R248 On 04-May-23	11.33	Call	Bond Future	1488	1	1488	1	0.00
15/07/2022	R248 On 04-May-23	11.34	Call	Bond Future	1506	1	1506	1	0.00
15/07/2022	R248 On 04-May-23	11.35	Call	Bond Future	1524	1	1524	1	0.00
15/07/2022	R248 On 04-May-23	11.35	Put	Bond Future	7976	9	7976	9	0.00
15/07/2022	R248 On 04-May-23	11.34	Put	Bond Future	8025	9	8025	9	0.00
15/07/2022	R248 On 04-May-23	11.33	Put	Bond Future	8075	9	8075	9	0.00
15/07/2022	R248 On 03-August-23			Bond Future	12.52	74.1379	12.5176	74.1379	0.00
15/07/2022	R248 On 03-August-23	12.09	Call	Bond Future	3261	3	3261	3	0.00
15/07/2022	R248 On 03-August-23	12.10	Call	Bond Future	3287	3	3287	3	0.00
15/07/2022	R248 On 03-August-23	12.11	Call	Bond Future	3313	3	3313	3	0.00
15/07/2022	R248 On 03-August-23	12.11	Put	Bond Future	5686	6	5686	6	0.00
15/07/2022	R248 On 03-August-23	12.10	Put	Bond Future	5720	6	5720	6	0.00
15/07/2022	R248 On 03-August-23	12.09	Put	Bond Future	5753	6	5753	6	0.00