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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
21/07/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	2025 On 04-August-22			Bond Future	162.76	162.6046	162.7599	162.6046	9,167.00
21/07/2022	2025 On 03-November-22			Bond Future	165.25	165.0972	165.2527	165.0972	1,199.00
21/07/2022	2025 On 02-February-23			Bond Future	166.54	166.3870	166.5430	166.3870	1,918.00
21/07/2022	2025 On 04-May-23			Bond Future	169.71	169.5543	169.7122	169.5543	0.00
21/07/2022	2025 On 03-August-23			Bond Future	171.32	171.1570	171.3167	171.1570	0.00
21/07/2022	2029 On 04-August-22			Bond Future	119.73	119.3449	119.7276	119.3449	1,629.00
21/07/2022	2029 On 03-November-22			Bond Future	120.30	119.9166	120.3036	119.9166	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
21/07/2022	2029 On 02-February-23			Bond Future	122.48	122.0871	122.4796	122.0871	728.00
21/07/2022	2029 On 04-May-23			Bond Future	123.51	123.1148	123.5137	123.1148	0.00
21/07/2022	2029 On 03-August-23			Bond Future	125.96	125.5559	125.9622	125.5559	0.00
21/07/2022	2030 On 04-August-22			Bond Future	10.77	85.3588	10.7737	85.3588	71,351.00
21/07/2022	2030 On 04-August-22	8.30	Call	Bond Future	0	0	0	0	800.00
21/07/2022	2030 On 04-August-22	9.05	Call	Bond Future	0	0	0	0	800.00
21/07/2022	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
21/07/2022	2030 On 04-August-22	9.55	Call	Bond Future	0	0	0	0	0.00
21/07/2022	2030 On 04-August-22	9.56	Call	Bond Future	0	0	0	0	0.00
21/07/2022	2030 On 04-August-22	10.95	Call	Bond Future	1012	1	1012	1	0.00
21/07/2022	2030 On 04-August-22	10.95	Put	Bond Future	209	1	209	1	800.00
21/07/2022	2030 On 04-August-22	9.56	Put	Bond Future	5796	7	5796	7	0.00
21/07/2022	2030 On 04-August-22	9.55	Put	Bond Future	5845	7	5845	7	0.00
21/07/2022	2030 On 04-August-22	9.54	Put	Bond Future	5895	7	5895	7	0.00
21/07/2022	2030 On 04-August-22	9.05	Put	Bond Future	8379	9	8379	9	0.00
21/07/2022	2030 On 04-August-22	8.30	Put	Bond Future	12347	13	12347	13	0.00
21/07/2022	2030 On 03-November-22			Bond Future	10.98	86.6464	10.9848	86.6464	34,764.00
21/07/2022	2030 On 03-November-22	10.20	Call	Bond Future	470	0	470	0	500.00
21/07/2022	2030 On 03-November-22	11.57	Call	Bond Future	3324	3	3324	3	0.00
21/07/2022	2030 On 03-November-22	10.08	Call	Bond Future	382	0	382	0	0.00
21/07/2022	2030 On 03-November-22	10.09	Call	Bond Future	388	0	388	0	0.00
21/07/2022	2030 On 03-November-22	9.70	Call	Bond Future	188	0	188	0	500.00
21/07/2022	2030 On 03-November-22	10.10	Call	Bond Future	395	0	395	0	0.00
21/07/2022	2030 On 03-November-22	10.10	Put	Bond Future	4433	5	4433	5	0.00
21/07/2022	2030 On 03-November-22	10.20	Put	Bond Future	4040	5	4040	5	0.00
21/07/2022	2030 On 03-November-22	9.70	Put	Bond Future	6131	7	6131	7	0.00
21/07/2022	2030 On 03-November-22	10.09	Put	Bond Future	4473	5	4473	5	0.00
21/07/2022	2030 On 03-November-22	10.08	Put	Bond Future	4514	5	4514	5	0.00
21/07/2022	2030 On 03-November-22	11.57	Put	Bond Future	780	1	780	1	500.00
21/07/2022	2030 On 02-February-23			Bond Future	11.17	84.1880	11.1664	84.1880	5,200.00
21/07/2022	2030 On 02-February-23	11.55	Call	Bond Future	3208	3	3208	3	5,000.00
21/07/2022	2030 On 02-February-23	11.12	Call	Bond Future	2147	2	2147	2	0.00
21/07/2022	2030 On 02-February-23	11.16	Call	Bond Future	2235	2	2235	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
21/07/2022	2030 On 02-February-23	10.01	Call	Bond Future	554	0	554	0	0.00
21/07/2022	2030 On 02-February-23	9.83	Call	Bond Future	424	0	424	0	388.00
21/07/2022	2030 On 02-February-23	8.81	Call	Bond Future	69	0	69	0	102.00
21/07/2022	2030 On 02-February-23	9.08	Call	Bond Future	117	0	117	0	388.00
21/07/2022	2030 On 02-February-23	9.94	Call	Bond Future	500	0	500	0	0.00
21/07/2022	2030 On 02-February-23	9.79	Call	Bond Future	399	0	399	0	0.00
21/07/2022	2030 On 02-February-23	11.35	Call	Bond Future	2686	2	2686	2	5,000.00
21/07/2022	2030 On 02-February-23	9.99	Call	Bond Future	538	0	538	0	0.00
21/07/2022	2030 On 02-February-23	10.00	Call	Bond Future	546	0	546	0	0.00
21/07/2022	2030 On 02-February-23	9.80	Call	Bond Future	405	0	405	0	0.00
21/07/2022	2030 On 02-February-23	9.20	Call	Bond Future	147	0	147	0	0.00
21/07/2022	2030 On 02-February-23	9.04	Call	Bond Future	109	0	109	0	0.00
21/07/2022	2030 On 02-February-23	9.66	Call	Bond Future	325	0	325	0	0.00
21/07/2022	2030 On 02-February-23	9.66	Put	Bond Future	7111	8	7111	8	102.00
21/07/2022	2030 On 02-February-23	8.81	Put	Bond Future	10987	12	10987	12	0.00
21/07/2022	2030 On 02-February-23	9.04	Put	Bond Future	9886	11	9886	11	0.00
21/07/2022	2030 On 02-February-23	9.08	Put	Bond Future	9698	11	9698	11	0.00
21/07/2022	2030 On 02-February-23	9.20	Put	Bond Future	9141	10	9141	10	0.00
21/07/2022	2030 On 02-February-23	9.94	Put	Bond Future	5974	7	5974	7	102.00
21/07/2022	2030 On 02-February-23	10.01	Put	Bond Future	5704	6	5704	6	0.00
21/07/2022	2030 On 02-February-23	11.35	Put	Bond Future	1903	2	1903	2	0.00
21/07/2022	2030 On 02-February-23	11.16	Put	Bond Future	2263	3	2263	3	388.00
21/07/2022	2030 On 02-February-23	9.79	Put	Bond Future	6573	7	6573	7	0.00
21/07/2022	2030 On 02-February-23	9.83	Put	Bond Future	6411	7	6411	7	0.00
21/07/2022	2030 On 02-February-23	9.80	Put	Bond Future	6532	7	6532	7	0.00
21/07/2022	2030 On 02-February-23	9.99	Put	Bond Future	5781	7	5781	7	0.00
21/07/2022	2030 On 02-February-23	10.00	Put	Bond Future	5742	6	5742	6	0.00
21/07/2022	2030 On 02-February-23	11.12	Put	Bond Future	2346	3	2346	3	0.00
21/07/2022	2030 On 02-February-23	11.55	Put	Bond Future	1583	2	1583	2	0.00
21/07/2022	2030 On 04-May-23			Bond Future	11.35	85.7754	11.3466	85.7754	0.00
21/07/2022	2030 On 04-May-23	12.57	Call	Bond Future	5973	5	5973	5	0.00
21/07/2022	2030 On 04-May-23	11.62	Call	Bond Future	3291	3	3291	3	0.00
21/07/2022	2030 On 04-May-23	12.04	Call	Bond Future	4407	4	4407	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
21/07/2022	2030 On 04-May-23	12.50	Call	Bond Future	5759	5	5759	5	0.00
21/07/2022	2030 On 04-May-23	10.54	Call	Bond Future	1270	1	1270	1	0.00
21/07/2022	2030 On 04-May-23	10.65	Call	Bond Future	1405	1	1405	1	350.00
21/07/2022	2030 On 04-May-23	9.58	Call	Bond Future	467	0	467	0	150.00
21/07/2022	2030 On 04-May-23	11.34	Call	Bond Future	2635	2	2635	2	0.00
21/07/2022	2030 On 04-May-23	10.42	Call	Bond Future	1135	1	1135	1	479.00
21/07/2022	2030 On 04-May-23	10.52	Call	Bond Future	1247	1	1247	1	0.00
21/07/2022	2030 On 04-May-23	10.53	Call	Bond Future	1258	1	1258	1	0.00
21/07/2022	2030 On 04-May-23	9.67	Call	Bond Future	521	0	521	0	479.00
21/07/2022	2030 On 04-May-23	9.78	Call	Bond Future	593	0	593	0	388.00
21/07/2022	2030 On 04-May-23	9.03	Call	Bond Future	224	0	224	0	388.00
21/07/2022	2030 On 04-May-23	10.00	Call	Bond Future	748	1	748	1	1,080.00
21/07/2022	2030 On 04-May-23	10.00	Put	Bond Future	6582	7	6582	7	0.00
21/07/2022	2030 On 04-May-23	9.03	Put	Bond Future	10579	11	10579	11	0.00
21/07/2022	2030 On 04-May-23	9.58	Put	Bond Future	8224	9	8224	9	0.00
21/07/2022	2030 On 04-May-23	9.78	Put	Bond Future	7428	8	7428	8	0.00
21/07/2022	2030 On 04-May-23	9.67	Put	Bond Future	7862	9	7862	9	0.00
21/07/2022	2030 On 04-May-23	10.53	Put	Bond Future	4738	5	4738	5	0.00
21/07/2022	2030 On 04-May-23	10.52	Put	Bond Future	4770	5	4770	5	0.00
21/07/2022	2030 On 04-May-23	10.42	Put	Bond Future	5096	6	5096	6	0.00
21/07/2022	2030 On 04-May-23	11.34	Put	Bond Future	2662	3	2662	3	150.00
21/07/2022	2030 On 04-May-23	10.65	Put	Bond Future	4362	5	4362	5	0.00
21/07/2022	2030 On 04-May-23	10.54	Put	Bond Future	4706	5	4706	5	0.00
21/07/2022	2030 On 04-May-23	12.50	Put	Bond Future	1136	1	1136	1	479.00
21/07/2022	2030 On 04-May-23	12.04	Put	Bond Future	1589	2	1589	2	1,080.00
21/07/2022	2030 On 04-May-23	11.62	Put	Bond Future	2166	3	2166	3	388.00
21/07/2022	2030 On 04-May-23	12.57	Put	Bond Future	1080	1	1080	1	350.00
21/07/2022	2030 On 03-August-23			Bond Future	11.53	83.4531	11.5275	83.4531	0.00
21/07/2022	2030 On 03-August-23	12.59	Call	Bond Future	5612	5	5612	5	0.00
21/07/2022	2030 On 03-August-23	11.36	Call	Bond Future	2554	2	2554	2	0.00
21/07/2022	2030 On 03-August-23	12.89	Call	Bond Future	6483	6	6483	6	0.00
21/07/2022	2030 On 03-August-23	11.34	Call	Bond Future	2515	2	2515	2	0.00
21/07/2022	2030 On 03-August-23	10.40	Call	Bond Future	1153	1	1153	1	1,012.00

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21/07/2022	2030 On 03-August-23	10.65	Call	Bond Future	1432	1	1432	1	350.00
21/07/2022	2030 On 03-August-23	11.35	Call	Bond Future	2535	2	2535	2	0.00
21/07/2022	2030 On 03-August-23	11.36	Put	Bond Future	3230	4	3230	4	0.00
21/07/2022	2030 On 03-August-23	10.65	Put	Bond Future	5050	6	5050	6	0.00
21/07/2022	2030 On 03-August-23	11.34	Put	Bond Future	3272	4	3272	4	0.00
21/07/2022	2030 On 03-August-23	12.89	Put	Bond Future	1230	1	1230	1	350.00
21/07/2022	2030 On 03-August-23	10.40	Put	Bond Future	5838	7	5838	7	0.00
21/07/2022	2030 On 03-August-23	12.59	Put	Bond Future	1480	2	1480	2	1,012.00
21/07/2022	2030 On 03-August-23	11.35	Put	Bond Future	3251	4	3251	4	0.00
21/07/2022	2032 On 04-August-22			Bond Future	11.21	84.8046	11.2073	84.8046	83,517.00
21/07/2022	2032 On 04-August-22	11.89	Call	Bond Future	3417	2	3417	2	0.00
21/07/2022	2032 On 04-August-22	10.70	Call	Bond Future	15	0	15	0	0.00
21/07/2022	2032 On 04-August-22	11.00	Call	Bond Future	208	0	208	0	0.00
21/07/2022	2032 On 04-August-22	11.60	Call	Bond Future	2081	1	2081	1	0.00
21/07/2022	2032 On 04-August-22	10.21	Call	Bond Future	0	0	0	0	0.00
21/07/2022	2032 On 04-August-22	10.50	Call	Bond Future	1	0	1	0	900.00
21/07/2022	2032 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	0.00
21/07/2022	2032 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	0.00
21/07/2022	2032 On 04-August-22	9.40	Call	Bond Future	0	0	0	0	0.00
21/07/2022	2032 On 04-August-22	10.22	Call	Bond Future	0	0	0	0	0.00
21/07/2022	2032 On 04-August-22	9.80	Call	Bond Future	0	0	0	0	900.00
21/07/2022	2032 On 04-August-22	9.72	Call	Bond Future	0	0	0	0	800.00
21/07/2022	2032 On 04-August-22	8.97	Call	Bond Future	0	0	0	0	800.00
21/07/2022	2032 On 04-August-22	8.97	Put	Bond Future	12586	14	12586	14	0.00
21/07/2022	2032 On 04-August-22	9.72	Put	Bond Future	8101	9	8101	9	0.00
21/07/2022	2032 On 04-August-22	10.21	Put	Bond Future	5320	6	5320	6	0.00
21/07/2022	2032 On 04-August-22	10.20	Put	Bond Future	5376	6	5376	6	0.00
21/07/2022	2032 On 04-August-22	9.40	Put	Bond Future	9980	11	9980	11	0.00
21/07/2022	2032 On 04-August-22	10.10	Put	Bond Future	5934	7	5934	7	0.00
21/07/2022	2032 On 04-August-22	10.50	Put	Bond Future	3728	5	3728	5	0.00
21/07/2022	2032 On 04-August-22	9.80	Put	Bond Future	7639	9	7639	9	0.00
21/07/2022	2032 On 04-August-22	10.22	Put	Bond Future	5264	6	5264	6	0.00
21/07/2022	2032 On 04-August-22	11.60	Put	Bond Future	104	0	104	0	800.00

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21/07/2022	2032 On 04-August-22	11.00	Put	Bond Future	1278	2	1278	2	7,500.00
21/07/2022	2032 On 04-August-22	10.70	Put	Bond Future	2665	4	2665	4	7,500.00
21/07/2022	2032 On 04-August-22	11.89	Put	Bond Future	20	0	20	0	0.00
21/07/2022	2032 On 03-November-22			Bond Future	11.41	81.9322	11.4112	81.9322	93,709.00
21/07/2022	2032 On 03-November-22	11.55	Call	Bond Future	2279	2	2279	2	0.00
21/07/2022	2032 On 03-November-22	10.67	Call	Bond Future	525	0	525	0	750.00
21/07/2022	2032 On 03-November-22	12.30	Call	Bond Future	4852	4	4852	4	0.00
21/07/2022	2032 On 03-November-22	10.56	Call	Bond Future	422	0	422	0	0.00
21/07/2022	2032 On 03-November-22	10.66	Call	Bond Future	514	0	514	0	0.00
21/07/2022	2032 On 03-November-22	10.21	Call	Bond Future	197	0	197	0	500.00
21/07/2022	2032 On 03-November-22	10.49	Call	Bond Future	365	0	365	0	0.00
21/07/2022	2032 On 03-November-22	9.46	Call	Bond Future	25	0	25	0	500.00
21/07/2022	2032 On 03-November-22	10.11	Call	Bond Future	155	0	155	0	0.00
21/07/2022	2032 On 03-November-22	9.31	Call	Bond Future	16	0	16	0	180.00
21/07/2022	2032 On 03-November-22	10.16	Call	Bond Future	175	0	175	0	0.00
21/07/2022	2032 On 03-November-22	9.92	Call	Bond Future	96	0	96	0	750.00
21/07/2022	2032 On 03-November-22	9.36	Call	Bond Future	18	0	18	0	454.00
21/07/2022	2032 On 03-November-22	9.36	Put	Bond Future	11119	12	11119	12	0.00
21/07/2022	2032 On 03-November-22	9.92	Put	Bond Future	7979	9	7979	9	0.00
21/07/2022	2032 On 03-November-22	10.11	Put	Bond Future	6979	8	6979	8	454.00
21/07/2022	2032 On 03-November-22	9.31	Put	Bond Future	11411	12	11411	12	0.00
21/07/2022	2032 On 03-November-22	10.16	Put	Bond Future	6723	8	6723	8	180.00
21/07/2022	2032 On 03-November-22	9.46	Put	Bond Future	10541	12	10541	12	0.00
21/07/2022	2032 On 03-November-22	10.56	Put	Bond Future	4803	6	4803	6	180.00
21/07/2022	2032 On 03-November-22	10.49	Put	Bond Future	5121	6	5121	6	454.00
21/07/2022	2032 On 03-November-22	10.21	Put	Bond Future	6470	7	6470	7	0.00
21/07/2022	2032 On 03-November-22	10.66	Put	Bond Future	4365	5	4365	5	0.00
21/07/2022	2032 On 03-November-22	12.30	Put	Bond Future	588	1	588	1	750.00
21/07/2022	2032 On 03-November-22	10.67	Put	Bond Future	4323	5	4323	5	0.00
21/07/2022	2032 On 03-November-22	11.55	Put	Bond Future	1593	2	1593	2	500.00
21/07/2022	2032 On 02-February-23			Bond Future	11.59	83.3984	11.5856	83.3984	18.00
21/07/2022	2032 On 02-February-23	11.84	Call	Bond Future	3275	3	3275	3	0.00
21/07/2022	2032 On 02-February-23	12.75	Call	Bond Future	6290	6	6290	6	0.00

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21/07/2022	2032 On 02-February-23	10.38	Call	Bond Future	602	0	602	0	0.00
21/07/2022	2032 On 02-February-23	10.39	Call	Bond Future	610	0	610	0	0.00
21/07/2022	2032 On 02-February-23	10.16	Call	Bond Future	438	0	438	0	0.00
21/07/2022	2032 On 02-February-23	9.31	Call	Bond Future	99	0	99	0	454.00
21/07/2022	2032 On 02-February-23	10.22	Call	Bond Future	478	0	478	0	500.00
21/07/2022	2032 On 02-February-23	9.47	Call	Bond Future	135	0	135	0	500.00
21/07/2022	2032 On 02-February-23	11.69	Call	Bond Future	2853	2	2853	2	0.00
21/07/2022	2032 On 02-February-23	10.40	Call	Bond Future	619	0	619	0	0.00
21/07/2022	2032 On 02-February-23	10.50	Call	Bond Future	710	1	710	1	0.00
21/07/2022	2032 On 02-February-23	10.67	Call	Bond Future	888	1	888	1	750.00
21/07/2022	2032 On 02-February-23	9.92	Call	Bond Future	300	0	300	0	750.00
21/07/2022	2032 On 02-February-23	10.67	Put	Bond Future	5486	6	5486	6	0.00
21/07/2022	2032 On 02-February-23	10.50	Put	Bond Future	6200	7	6200	7	454.00
21/07/2022	2032 On 02-February-23	10.40	Put	Bond Future	6639	7	6639	7	0.00
21/07/2022	2032 On 02-February-23	11.69	Put	Bond Future	2349	3	2349	3	0.00
21/07/2022	2032 On 02-February-23	9.47	Put	Bond Future	11294	12	11294	12	0.00
21/07/2022	2032 On 02-February-23	10.22	Put	Bond Future	7463	8	7463	8	0.00
21/07/2022	2032 On 02-February-23	9.92	Put	Bond Future	8925	10	8925	10	0.00
21/07/2022	2032 On 02-February-23	9.31	Put	Bond Future	12182	13	12182	13	0.00
21/07/2022	2032 On 02-February-23	10.16	Put	Bond Future	7747	9	7747	9	454.00
21/07/2022	2032 On 02-February-23	10.39	Put	Bond Future	6683	8	6683	8	0.00
21/07/2022	2032 On 02-February-23	10.38	Put	Bond Future	6728	8	6728	8	0.00
21/07/2022	2032 On 02-February-23	12.75	Put	Bond Future	903	1	903	1	750.00
21/07/2022	2032 On 02-February-23	11.84	Put	Bond Future	2055	3	2055	3	500.00
21/07/2022	2032 On 04-May-23			Bond Future	11.75	80.8110	11.7538	80.8110	0.00
21/07/2022	2032 On 04-May-23	10.62	Call	Bond Future	1087	1	1087	1	400.00
21/07/2022	2032 On 04-May-23	10.87	Call	Bond Future	1394	1	1394	1	0.00
21/07/2022	2032 On 04-May-23	10.88	Call	Bond Future	1408	1	1408	1	0.00
21/07/2022	2032 On 04-May-23	10.89	Call	Bond Future	1421	1	1421	1	0.00
21/07/2022	2032 On 04-May-23	11.37	Call	Bond Future	2212	2	2212	2	400.00
21/07/2022	2032 On 04-May-23	13.43	Call	Bond Future	8337	8	8337	8	0.00
21/07/2022	2032 On 04-May-23	13.43	Put	Bond Future	919	1	919	1	400.00
21/07/2022	2032 On 04-May-23	10.89	Put	Bond Future	5636	6	5636	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
21/07/2022	2032 On 04-May-23	10.88	Put	Bond Future	5673	6	5673	6	0.00
21/07/2022	2032 On 04-May-23	10.87	Put	Bond Future	5710	6	5710	6	0.00
21/07/2022	2032 On 04-May-23	10.62	Put	Bond Future	6679	7	6679	7	0.00
21/07/2022	2032 On 04-May-23	11.37	Put	Bond Future	4050	5	4050	5	0.00
21/07/2022	2032 On 03-August-23			Bond Future	11.92	82.4004	11.9155	82.4004	2,600.00
21/07/2022	2032 On 03-August-23	11.75	Call	Bond Future	3029	3	3029	3	0.00
21/07/2022	2032 On 03-August-23	11.76	Call	Bond Future	3053	3	3053	3	0.00
21/07/2022	2032 On 03-August-23	11.90	Call	Bond Future	3386	3	3386	3	5,000.00
21/07/2022	2032 On 03-August-23	11.77	Call	Bond Future	3076	3	3076	3	0.00
21/07/2022	2032 On 03-August-23	11.77	Put	Bond Future	3749	4	3749	4	0.00
21/07/2022	2032 On 03-August-23	11.90	Put	Bond Future	3457	4	3457	4	0.00
21/07/2022	2032 On 03-August-23	11.76	Put	Bond Future	3772	4	3772	4	0.00
21/07/2022	2032 On 03-August-23	11.75	Put	Bond Future	3796	4	3796	4	0.00
21/07/2022	2033 On 04-August-22			Bond Future	114.04	113.2836	114.0361	113.2836	3,796.00
21/07/2022	2033 On 03-November-22			Bond Future	114.45	113.6868	114.4493	113.6868	420.00
21/07/2022	2033 On 02-February-23			Bond Future	116.52	115.7442	116.5191	115.7442	5,877.00
21/07/2022	2033 On 04-May-23			Bond Future	117.35	116.5655	117.3540	116.5655	0.00
21/07/2022	2033 On 03-August-23			Bond Future	119.68	118.8766	119.6802	118.8766	0.00
21/07/2022	2037 On 04-August-22			Bond Future	11.56	77.4325	11.5620	77.4325	124,394.00
21/07/2022	2037 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	50.00
21/07/2022	2037 On 04-August-22	11.42	Call	Bond Future	371	0	371	0	0.00
21/07/2022	2037 On 04-August-22	10.91	Call	Bond Future	8	0	8	0	0.00
21/07/2022	2037 On 04-August-22	11.21	Call	Bond Future	101	0	101	0	1,050.00
21/07/2022	2037 On 04-August-22	10.89	Call	Bond Future	7	0	7	0	0.00
21/07/2022	2037 On 04-August-22	10.90	Call	Bond Future	8	0	8	0	0.00
21/07/2022	2037 On 04-August-22	11.95	Call	Bond Future	2322	1	2322	1	0.00
21/07/2022	2037 On 04-August-22	11.95	Put	Bond Future	111	0	111	0	1,050.00
21/07/2022	2037 On 04-August-22	10.91	Put	Bond Future	3944	5	3944	5	0.00
21/07/2022	2037 On 04-August-22	10.89	Put	Bond Future	4068	6	4068	6	0.00
21/07/2022	2037 On 04-August-22	11.21	Put	Bond Future	2190	4	2190	4	0.00
21/07/2022	2037 On 04-August-22	11.42	Put	Bond Future	1204	2	1204	2	50.00
21/07/2022	2037 On 04-August-22	10.10	Put	Bond Future	9243	11	9243	11	0.00
21/07/2022	2037 On 04-August-22	10.90	Put	Bond Future	4006	6	4006	6	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
21/07/2022	2037 On 03-November-22			Bond Future	11.74	78.6005	11.7381	78.6005	11,076.00
21/07/2022	2037 On 03-November-22	11.30	Call	Bond Future	1037	1	1037	1	0.00
21/07/2022	2037 On 03-November-22	11.32	Call	Bond Future	1077	1	1077	1	0.00
21/07/2022	2037 On 03-November-22	11.31	Call	Bond Future	1057	1	1057	1	0.00
21/07/2022	2037 On 03-November-22	11.31	Put	Bond Future	3548	5	3548	5	0.00
21/07/2022	2037 On 03-November-22	11.30	Put	Bond Future	3588	5	3588	5	0.00
21/07/2022	2037 On 03-November-22	11.32	Put	Bond Future	3509	5	3509	5	0.00
21/07/2022	2037 On 02-February-23			Bond Future	11.89	75.7482	11.8917	75.7482	63,547.00
21/07/2022	2037 On 02-February-23	11.05	Call	Bond Future	1100	1	1100	1	0.00
21/07/2022	2037 On 02-February-23	11.03	Call	Bond Future	1072	1	1072	1	0.00
21/07/2022	2037 On 02-February-23	11.04	Call	Bond Future	1086	1	1086	1	0.00
21/07/2022	2037 On 02-February-23	11.04	Put	Bond Future	6049	7	6049	7	0.00
21/07/2022	2037 On 02-February-23	11.03	Put	Bond Future	6096	7	6096	7	0.00
21/07/2022	2037 On 02-February-23	11.05	Put	Bond Future	6003	7	6003	7	0.00
21/07/2022	2037 On 04-May-23			Bond Future	12.04	77.1773	12.0409	77.1773	0.00
21/07/2022	2037 On 04-May-23	13.73	Call	Bond Future	9534	8	9534	8	0.00
21/07/2022	2037 On 04-May-23	11.32	Call	Bond Future	1891	1	1891	1	0.00
21/07/2022	2037 On 04-May-23	11.03	Call	Bond Future	1421	1	1421	1	400.00
21/07/2022	2037 On 04-May-23	11.78	Call	Bond Future	2892	2	2892	2	400.00
21/07/2022	2037 On 04-May-23	11.31	Call	Bond Future	1873	1	1873	1	0.00
21/07/2022	2037 On 04-May-23	11.30	Call	Bond Future	1855	1	1855	1	0.00
21/07/2022	2037 On 04-May-23	11.30	Put	Bond Future	6058	7	6058	7	0.00
21/07/2022	2037 On 04-May-23	11.31	Put	Bond Future	6017	7	6017	7	0.00
21/07/2022	2037 On 04-May-23	11.03	Put	Bond Future	7240	8	7240	8	0.00
21/07/2022	2037 On 04-May-23	13.73	Put	Bond Future	1092	1	1092	1	400.00
21/07/2022	2037 On 04-May-23	11.78	Put	Bond Future	4335	5	4335	5	0.00
21/07/2022	2037 On 04-May-23	11.32	Put	Bond Future	5976	7	5976	7	0.00
21/07/2022	2037 On 03-August-23			Bond Future	12.19	74.4364	12.1887	74.4364	0.00
21/07/2022	2037 On 03-August-23	12.14	Call	Bond Future	3827	3	3827	3	0.00
21/07/2022	2037 On 03-August-23	12.12	Call	Bond Future	3774	3	3774	3	0.00
21/07/2022	2037 On 03-August-23	12.13	Call	Bond Future	3800	3	3800	3	0.00
21/07/2022	2037 On 03-August-23	12.13	Put	Bond Future	4115	5	4115	5	0.00
21/07/2022	2037 On 03-August-23	12.12	Put	Bond Future	4142	5	4142	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
21/07/2022	2037 On 03-August-23	12.14	Put	Bond Future	4088	5	4088	5	0.00
21/07/2022	2038 On 04-August-22			Bond Future	128.26	127.3590	128.2599	127.3590	3,429.00
21/07/2022	2038 On 03-November-22			Bond Future	130.22	129.3115	130.2242	129.3115	2,268.00
21/07/2022	2038 On 02-February-23			Bond Future	130.67	129.7417	130.6690	129.7417	0.00
21/07/2022	2038 On 04-May-23			Bond Future	133.16	132.2122	133.1564	132.2122	0.00
21/07/2022	2038 On 03-August-23			Bond Future	133.82	132.8555	133.8171	132.8555	0.00
21/07/2022	2040 On 04-August-22			Bond Future	11.60	79.1944	11.5956	79.1944	95,672.00
21/07/2022	2040 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	460.00
21/07/2022	2040 On 04-August-22	10.70	Call	Bond Future	1	0	1	0	460.00
21/07/2022	2040 On 04-August-22	11.03	Call	Bond Future	17	0	17	0	0.00
21/07/2022	2040 On 04-August-22	11.04	Call	Bond Future	19	0	19	0	0.00
21/07/2022	2040 On 04-August-22	12.24	Call	Bond Future	3914	2	3914	2	0.00
21/07/2022	2040 On 04-August-22	11.05	Call	Bond Future	21	0	21	0	0.00
21/07/2022	2040 On 04-August-22	11.05	Put	Bond Future	3564	5	3564	5	0.00
21/07/2022	2040 On 04-August-22	12.24	Put	Bond Future	26	0	26	0	460.00
21/07/2022	2040 On 04-August-22	9.70	Put	Bond Future	13425	15	13425	15	0.00
21/07/2022	2040 On 04-August-22	11.04	Put	Bond Future	3629	5	3629	5	0.00
21/07/2022	2040 On 04-August-22	11.03	Put	Bond Future	3694	5	3694	5	0.00
21/07/2022	2040 On 04-August-22	10.70	Put	Bond Future	5946	8	5946	8	0.00
21/07/2022	2040 On 03-November-22			Bond Future	11.76	80.3889	11.7640	80.3889	19,693.00
21/07/2022	2040 On 03-November-22	11.30	Call	Bond Future	1062	1	1062	1	1,160.00
21/07/2022	2040 On 03-November-22	10.80	Call	Bond Future	381	0	381	0	1,500.00
21/07/2022	2040 On 03-November-22	11.41	Call	Bond Future	1305	1	1305	1	0.00
21/07/2022	2040 On 03-November-22	11.50	Call	Bond Future	1526	1	1526	1	1,500.00
21/07/2022	2040 On 03-November-22	12.52	Call	Bond Future	5274	4	5274	4	0.00
21/07/2022	2040 On 03-November-22	12.00	Call	Bond Future	3116	2	3116	2	1,160.00
21/07/2022	2040 On 03-November-22	11.39	Call	Bond Future	1258	1	1258	1	0.00
21/07/2022	2040 On 03-November-22	11.40	Call	Bond Future	1282	1	1282	1	0.00
21/07/2022	2040 On 03-November-22	10.70	Call	Bond Future	301	0	301	0	1,078.00
21/07/2022	2040 On 03-November-22	11.20	Call	Bond Future	877	0	877	0	1,078.00
21/07/2022	2040 On 03-November-22	11.20	Put	Bond Future	4457	6	4457	6	0.00
21/07/2022	2040 On 03-November-22	12.00	Put	Bond Future	1690	3	1690	3	0.00
21/07/2022	2040 On 03-November-22	11.41	Put	Bond Future	3523	5	3523	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
21/07/2022	2040 On 03-November-22	11.50	Put	Bond Future	3171	4	3171	4	0.00
21/07/2022	2040 On 03-November-22	10.80	Put	Bond Future	6655	8	6655	8	0.00
21/07/2022	2040 On 03-November-22	11.30	Put	Bond Future	3990	5	3990	5	0.00
21/07/2022	2040 On 03-November-22	11.39	Put	Bond Future	3605	5	3605	5	0.00
21/07/2022	2040 On 03-November-22	11.40	Put	Bond Future	3564	5	3564	5	0.00
21/07/2022	2040 On 03-November-22	10.70	Put	Bond Future	7270	9	7270	9	0.00
21/07/2022	2040 On 03-November-22	12.52	Put	Bond Future	844	1	844	1	1,078.00
21/07/2022	2040 On 02-February-23			Bond Future	11.91	77.3182	11.9108	77.3182	62,354.00
21/07/2022	2040 On 02-February-23	11.11	Call	Bond Future	1243	1	1243	1	0.00
21/07/2022	2040 On 02-February-23	11.10	Call	Bond Future	1226	1	1226	1	0.00
21/07/2022	2040 On 02-February-23	10.18	Call	Bond Future	291	0	291	0	0.00
21/07/2022	2040 On 02-February-23	10.21	Call	Bond Future	307	0	307	0	388.00
21/07/2022	2040 On 02-February-23	11.12	Call	Bond Future	1259	1	1259	1	0.00
21/07/2022	2040 On 02-February-23	10.93	Call	Bond Future	974	1	974	1	0.00
21/07/2022	2040 On 02-February-23	10.96	Call	Bond Future	1016	1	1016	1	388.00
21/07/2022	2040 On 02-February-23	12.24	Call	Bond Future	4348	3	4348	3	0.00
21/07/2022	2040 On 02-February-23	12.27	Call	Bond Future	4458	3	4458	3	0.00
21/07/2022	2040 On 02-February-23	12.27	Put	Bond Future	2347	3	2347	3	388.00
21/07/2022	2040 On 02-February-23	12.24	Put	Bond Future	2410	3	2410	3	0.00
21/07/2022	2040 On 02-February-23	10.96	Put	Bond Future	7066	9	7066	9	0.00
21/07/2022	2040 On 02-February-23	11.12	Put	Bond Future	6241	8	6241	8	0.00
21/07/2022	2040 On 02-February-23	10.21	Put	Bond Future	11653	13	11653	13	0.00
21/07/2022	2040 On 02-February-23	10.18	Put	Bond Future	11859	14	11859	14	0.00
21/07/2022	2040 On 02-February-23	11.10	Put	Bond Future	6341	8	6341	8	0.00
21/07/2022	2040 On 02-February-23	11.11	Put	Bond Future	6291	8	6291	8	0.00
21/07/2022	2040 On 02-February-23	10.93	Put	Bond Future	7227	9	7227	9	0.00
21/07/2022	2040 On 04-May-23			Bond Future	12.05	78.7772	12.0528	78.7772	0.00
21/07/2022	2040 On 04-May-23	13.45	Call	Bond Future	9030	8	9030	8	0.00
21/07/2022	2040 On 04-May-23	11.48	Call	Bond Future	2328	2	2328	2	486.00
21/07/2022	2040 On 04-May-23	10.92	Call	Bond Future	1336	1	1336	1	388.00
21/07/2022	2040 On 04-May-23	11.41	Call	Bond Future	2183	2	2183	2	0.00
21/07/2022	2040 On 04-May-23	11.42	Call	Bond Future	2203	2	2203	2	0.00
21/07/2022	2040 On 04-May-23	10.17	Call	Bond Future	535	0	535	0	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2022	2040 On 04-May-23	10.73	Call	Bond Future	1081	1	1081	1	486.00
21/07/2022	2040 On 04-May-23	11.43	Call	Bond Future	2224	2	2224	2	0.00
21/07/2022	2040 On 04-May-23	12.78	Call	Bond Future	6403	5	6403	5	0.00
21/07/2022	2040 On 04-May-23	12.78	Put	Bond Future	2300	3	2300	3	388.00
21/07/2022	2040 On 04-May-23	10.73	Put	Bond Future	9521	11	9521	11	0.00
21/07/2022	2040 On 04-May-23	11.43	Put	Bond Future	6030	7	6030	7	0.00
21/07/2022	2040 On 04-May-23	13.45	Put	Bond Future	1443	2	1443	2	486.00
21/07/2022	2040 On 04-May-23	10.17	Put	Bond Future	12977	15	12977	15	0.00
21/07/2022	2040 On 04-May-23	11.42	Put	Bond Future	6073	7	6073	7	0.00
21/07/2022	2040 On 04-May-23	11.41	Put	Bond Future	6116	7	6116	7	0.00
21/07/2022	2040 On 04-May-23	10.92	Put	Bond Future	8478	10	8478	10	0.00
21/07/2022	2040 On 04-May-23	11.48	Put	Bond Future	5818	7	5818	7	0.00
21/07/2022	2040 On 03-August-23			Bond Future	12.19	75.8174	12.1931	75.8174	0.00
21/07/2022	2040 On 03-August-23	12.21	Call	Bond Future	4313	3	4313	3	0.00
21/07/2022	2040 On 03-August-23	12.22	Call	Bond Future	4343	3	4343	3	0.00
21/07/2022	2040 On 03-August-23	12.23	Call	Bond Future	4373	3	4373	3	0.00
21/07/2022	2040 On 03-August-23	12.23	Put	Bond Future	4160	5	4160	5	0.00
21/07/2022	2040 On 03-August-23	12.22	Put	Bond Future	4188	5	4188	5	0.00
21/07/2022	2040 On 03-August-23	12.21	Put	Bond Future	4216	5	4216	5	0.00
21/07/2022	2044 On 04-August-22			Bond Future	11.57	76.1696	11.5739	76.1696	35,272.00
21/07/2022	2044 On 04-August-22	11.10	Call	Bond Future	40	0	40	0	0.00
21/07/2022	2044 On 04-August-22	11.08	Call	Bond Future	33	0	33	0	0.00
21/07/2022	2044 On 04-August-22	11.09	Call	Bond Future	36	0	36	0	0.00
21/07/2022	2044 On 04-August-22	11.09	Put	Bond Future	3235	5	3235	5	0.00
21/07/2022	2044 On 04-August-22	11.08	Put	Bond Future	3301	5	3301	5	0.00
21/07/2022	2044 On 04-August-22	11.10	Put	Bond Future	3170	5	3170	5	0.00
21/07/2022	2044 On 03-November-22			Bond Future	11.73	77.3186	11.7323	77.3186	30,867.00
21/07/2022	2044 On 03-November-22	11.40	Call	Bond Future	1360	1	1360	1	0.00
21/07/2022	2044 On 03-November-22	11.39	Call	Bond Future	1335	1	1335	1	0.00
21/07/2022	2044 On 03-November-22	11.41	Call	Bond Future	1384	1	1384	1	0.00
21/07/2022	2044 On 03-November-22	11.30	Call	Bond Future	1129	1	1129	1	1,600.00
21/07/2022	2044 On 03-November-22	10.60	Call	Bond Future	248	0	248	0	1,600.00
21/07/2022	2044 On 03-November-22	10.60	Put	Bond Future	7906	10	7906	10	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
21/07/2022	2044 On 03-November-22	11.30	Put	Bond Future	3912	5	3912	5	0.00
21/07/2022	2044 On 03-November-22	11.41	Put	Bond Future	3443	5	3443	5	0.00
21/07/2022	2044 On 03-November-22	11.40	Put	Bond Future	3484	5	3484	5	0.00
21/07/2022	2044 On 03-November-22	11.39	Put	Bond Future	3525	5	3525	5	0.00
21/07/2022	2044 On 02-February-23			Bond Future	11.87	74.3183	11.8700	74.3183	29,403.00
21/07/2022	2044 On 02-February-23	11.16	Call	Bond Future	1402	1	1402	1	0.00
21/07/2022	2044 On 02-February-23	11.15	Call	Bond Future	1385	1	1385	1	0.00
21/07/2022	2044 On 02-February-23	11.14	Call	Bond Future	1367	1	1367	1	0.00
21/07/2022	2044 On 02-February-23	11.14	Put	Bond Future	6065	7	6065	7	0.00
21/07/2022	2044 On 02-February-23	11.15	Put	Bond Future	6015	7	6015	7	0.00
21/07/2022	2044 On 02-February-23	11.16	Put	Bond Future	5966	7	5966	7	0.00
21/07/2022	2044 On 04-May-23			Bond Future	12.00	75.7206	12.0027	75.7206	0.00
21/07/2022	2044 On 04-May-23	11.43	Call	Bond Future	2348	2	2348	2	0.00
21/07/2022	2044 On 04-May-23	11.42	Call	Bond Future	2326	2	2326	2	0.00
21/07/2022	2044 On 04-May-23	11.41	Call	Bond Future	2305	2	2305	2	0.00
21/07/2022	2044 On 04-May-23	11.41	Put	Bond Future	6011	7	6011	7	0.00
21/07/2022	2044 On 04-May-23	11.42	Put	Bond Future	5968	7	5968	7	0.00
21/07/2022	2044 On 04-May-23	11.43	Put	Bond Future	5924	7	5924	7	0.00
21/07/2022	2044 On 03-August-23			Bond Future	12.13	72.8261	12.1333	72.8261	0.00
21/07/2022	2044 On 03-August-23	12.17	Call	Bond Future	4486	4	4486	4	0.00
21/07/2022	2044 On 03-August-23	12.16	Call	Bond Future	4455	3	4455	3	0.00
21/07/2022	2044 On 03-August-23	12.15	Call	Bond Future	4424	3	4424	3	0.00
21/07/2022	2044 On 03-August-23	12.15	Put	Bond Future	4326	5	4326	5	0.00
21/07/2022	2044 On 03-August-23	12.16	Put	Bond Future	4298	5	4298	5	0.00
21/07/2022	2044 On 03-August-23	12.17	Put	Bond Future	4271	5	4271	5	0.00
21/07/2022	2046 On 04-August-22			Bond Future	115.78	114.9086	115.7758	114.9086	13,131.00
21/07/2022	2046 On 03-November-22			Bond Future	115.57	114.6938	115.5726	114.6938	9,421.00
21/07/2022	2046 On 02-February-23			Bond Future	117.66	116.7705	117.6638	116.7705	0.00
21/07/2022	2046 On 04-May-23			Bond Future	117.87	116.9573	117.8664	116.9573	0.00
21/07/2022	2046 On 03-August-23			Bond Future	120.20	119.2775	120.2041	119.2775	0.00
21/07/2022	2050 On 04-August-22			Bond Future	116.99	116.9683	116.9860	116.9683	10,704.00
21/07/2022	2050 On 03-November-22			Bond Future	118.78	118.7613	118.7778	118.7613	3,844.00
21/07/2022	2050 On 02-February-23			Bond Future	118.80	118.7894	118.8044	118.7894	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
21/07/2022	2050 On 04-May-23			Bond Future	121.07	121.0513	121.0659	121.0513	0.00
21/07/2022	2050 On 03-August-23			Bond Future	121.27	121.2546	121.2685	121.2546	0.00
21/07/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	AL37 On 04-August-22			Index Future	804.17	801.7410	804.1720	801.7410	0.00
21/07/2022	AL37 On 03-November-22			Index Future	816.41	813.9550	816.4120	813.9550	0.00
21/07/2022	AL37 On 02-February-23			Index Future	830.98	828.4860	830.9760	828.4860	0.00
21/07/2022	AL37 On 04-May-23			Index Future	846.59	844.0540	846.5860	844.0540	0.00
21/07/2022	AL37 On 03-August-23			Index Future	863.17	860.5910	863.1680	860.5910	0.00
21/07/2022	AL7T On 04-August-22			Index Future	905.70	895.7150	905.7020	895.7150	0.00
21/07/2022	AL7T On 03-November-22			Index Future	919.49	909.3610	919.4880	909.3610	0.00
21/07/2022	AL7T On 02-February-23			Index Future	935.89	925.5940	935.8910	925.5940	0.00
21/07/2022	AL7T On 04-May-23			Index Future	953.47	942.9880	953.4710	942.9880	0.00
21/07/2022	AL7T On 03-August-23			Index Future	972.15	961.4620	972.1470	961.4620	0.00
21/07/2022	ALBI On 04-August-22			Index Future	809.53	797.8170	809.5250	797.8170	112.00
21/07/2022	ALBI On 03-November-22			Index Future	821.85	809.9720	821.8470	809.9720	121.00
21/07/2022	ALBI On 02-February-23			Index Future	836.51	824.4310	836.5080	824.4310	0.00
21/07/2022	ALBI On 04-May-23			Index Future	852.22	839.9240	852.2220	839.9240	0.00
21/07/2022	ALBI On 03-August-23			Index Future	868.91	856.3790	868.9140	856.3790	0.00
21/07/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	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
21/07/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/07/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2022	ES33 On 04-August-22			Bond Future	12.35	72.8337	12.3509	72.8337	0.00
21/07/2022	ES33 On 03-November-22			Bond Future	12.58	70.1662	12.5796	70.1662	0.00
21/07/2022	ES33 On 02-February-23			Bond Future	12.79	71.4381	12.7864	71.4381	350.00
21/07/2022	ES33 On 04-May-23			Bond Future	12.98	69.0084	12.9831	69.0084	0.00
21/07/2022	ES33 On 03-August-23			Bond Future	13.18	70.3807	13.1752	70.3807	0.00
21/07/2022	ES42 On 04-August-22			Bond Future	12.66	70.9790	12.6620	70.9790	0.00
21/07/2022	ES42 On 03-November-22			Bond Future	12.87	67.8070	12.8704	67.8070	0.00
21/07/2022	ES42 On 02-February-23			Bond Future	13.05	69.0388	13.0519	69.0388	4,769.00
21/07/2022	ES42 On 04-May-23			Bond Future	13.23	66.0933	13.2326	66.0933	0.00
21/07/2022	ES42 On 03-August-23			Bond Future	13.40	67.4101	13.4035	67.4101	0.00
21/07/2022	GOVI On 04-August-22			GOVI	798.04	786.4640	798.0410	786.4640	909.00
21/07/2022	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
21/07/2022	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
21/07/2022	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
21/07/2022	GOVI On 04-August-22	819.28	Put	GOVI	212390	33	212390	33	0.00
21/07/2022	GOVI On 04-August-22	819.27	Put	GOVI	212290	33	212290	33	0.00
21/07/2022	GOVI On 04-August-22	819.26	Put	GOVI	212190	33	212190	33	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
21/07/2022	GOVI On 03-November-22			GOVI	810.19	798.4460	810.1880	798.4460	0.00
21/07/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
21/07/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
21/07/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
21/07/2022	GOVI On 03-November-22	820.42	Put	GOVI	102320	22	102320	22	0.00
21/07/2022	GOVI On 03-November-22	820.41	Put	GOVI	102220	22	102220	22	0.00
21/07/2022	GOVI On 03-November-22	820.43	Put	GOVI	102420	22	102420	22	0.00
21/07/2022	GOVI On 02-February-23			GOVI	824.64	812.6990	824.6410	812.6990	0.00
21/07/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
21/07/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
21/07/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
21/07/2022	GOVI On 02-February-23	850.83	Put	GOVI	261890	38	261890	38	0.00
21/07/2022	GOVI On 02-February-23	850.82	Put	GOVI	261790	38	261790	38	0.00
21/07/2022	GOVI On 02-February-23	850.84	Put	GOVI	261990	38	261990	38	0.00
21/07/2022	GOVI On 04-May-23			GOVI	840.13	827.9710	840.1320	827.9710	0.00
21/07/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
21/07/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
21/07/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
21/07/2022	GOVI On 04-May-23	852.87	Put	GOVI	127380	25	127380	25	0.00
21/07/2022	GOVI On 04-May-23	852.86	Put	GOVI	127280	25	127280	25	0.00
21/07/2022	GOVI On 04-May-23	852.88	Put	GOVI	127480	25	127480	25	0.00
21/07/2022	GOVI On 03-August-23			GOVI	856.59	844.1920	856.5870	844.1920	0.00
21/07/2022	GOVI On 03-August-23	837.23	Call	GOVI	193570	7	193570	7	0.00
21/07/2022	GOVI On 03-August-23	837.22	Call	GOVI	193670	7	193670	7	0.00
21/07/2022	GOVI On 03-August-23	837.21	Call	GOVI	193770	7	193770	7	0.00
21/07/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
21/07/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
21/07/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
21/07/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/07/2022	IGOV On 04-August-22			Index Future	317.98	317.0540	317.9810	317.0540	341.00
21/07/2022	IGOV On 03-November-22			Index Future	322.90	321.9630	322.9000	321.9630	375.00
21/07/2022	IGOV On 02-February-23			Index Future	328.74	327.7880	328.7370	327.7880	0.00
21/07/2022	IGOV On 04-May-23			Index Future	334.99	334.0230	334.9890	334.0230	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
21/07/2022	IGOV On 03-August-23			Index Future	341.62	340.6410	341.6240	340.6410	0.00
21/07/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
21/07/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
21/07/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
21/07/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
21/07/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
21/07/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
21/07/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
21/07/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
21/07/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
21/07/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
21/07/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
21/07/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
21/07/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
21/07/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
21/07/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
21/07/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
21/07/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/07/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/07/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.74	94.3900	5.7350	94.3900	0.00
21/07/2022	JBAF On 21-September-22			Jibar Tradeable Future	6.00	94.1250	5.9950	94.1250	0.00
21/07/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.56	93.6200	6.5600	93.6200	0.00
21/07/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.75	93.4500	6.7500	93.4500	0.00
21/07/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.26	92.9150	7.2550	92.9150	68.00
21/07/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.45	92.6600	7.4500	92.6600	0.00
21/07/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.87	92.3000	7.8700	92.3000	0.00
21/07/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.31	91.8550	8.3100	91.8550	0.00
21/07/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.78	91.6150	8.7800	91.6150	75.00
21/07/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.56	91.5250	8.5550	91.5250	172.00
21/07/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.91	91.2550	8.9050	91.2550	0.00
21/07/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.70	91.3600	8.6950	91.3600	0.00
21/07/2022	R023 On 04-August-22			Bond Future	6.95	103.9115	6.9541	103.9115	24,611.00
21/07/2022	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
21/07/2022	R023 On 04-August-22	6.04	Call	Bond Future	0	0	0	0	0.00
21/07/2022	R023 On 04-August-22	6.05	Call	Bond Future	0	0	0	0	0.00
21/07/2022	R023 On 04-August-22	6.05	Put	Bond Future	491	0	491	0	0.00
21/07/2022	R023 On 04-August-22	6.04	Put	Bond Future	496	0	496	0	0.00
21/07/2022	R023 On 04-August-22	6.03	Put	Bond Future	502	0	502	0	0.00
21/07/2022	R023 On 03-November-22			Bond Future	7.63	101.5597	7.6269	101.5597	3,370.00
21/07/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
21/07/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
21/07/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
21/07/2022	R023 On 03-November-22	6.26	Put	Bond Future	418	0	418	0	0.00
21/07/2022	R023 On 03-November-22	6.25	Put	Bond Future	421	0	421	0	0.00
21/07/2022	R023 On 03-November-22	6.27	Put	Bond Future	415	0	415	0	0.00
21/07/2022	R035 On 04-August-22			Bond Future	11.40	85.6273	11.3993	85.6273	119,532.00
21/07/2022	R035 On 04-August-22	10.53	Call	Bond Future	1	0	1	0	394.00
21/07/2022	R035 On 04-August-22	10.74	Call	Bond Future	6	0	6	0	0.00
21/07/2022	R035 On 04-August-22	11.13	Call	Bond Future	178	0	178	0	0.00
21/07/2022	R035 On 04-August-22	12.18	Call	Bond Future	4357	3	4357	3	0.00
21/07/2022	R035 On 04-August-22	9.53	Call	Bond Future	0	0	0	0	394.00
21/07/2022	R035 On 04-August-22	9.84	Call	Bond Future	0	0	0	0	100.00
21/07/2022	R035 On 04-August-22	10.64	Call	Bond Future	3	0	3	0	0.00
21/07/2022	R035 On 04-August-22	10.72	Call	Bond Future	5	0	5	0	0.00
21/07/2022	R035 On 04-August-22	10.73	Call	Bond Future	6	0	6	0	0.00
21/07/2022	R035 On 04-August-22	10.73	Put	Bond Future	4012	6	4012	6	0.00
21/07/2022	R035 On 04-August-22	10.72	Put	Bond Future	4073	6	4073	6	0.00
21/07/2022	R035 On 04-August-22	10.64	Put	Bond Future	4568	6	4568	6	100.00
21/07/2022	R035 On 04-August-22	9.84	Put	Bond Future	9771	11	9771	11	0.00
21/07/2022	R035 On 04-August-22	10.53	Put	Bond Future	5258	7	5258	7	0.00
21/07/2022	R035 On 04-August-22	11.13	Put	Bond Future	1757	3	1757	3	100.00
21/07/2022	R035 On 04-August-22	9.53	Put	Bond Future	11904	14	11904	14	0.00
21/07/2022	R035 On 04-August-22	12.18	Put	Bond Future	10	0	10	0	394.00
21/07/2022	R035 On 04-August-22	10.74	Put	Bond Future	3951	6	3951	6	0.00
21/07/2022	R035 On 03-November-22			Bond Future	11.59	82.4308	11.5872	82.4308	8,092.00
21/07/2022	R035 On 03-November-22	11.14	Call	Bond Future	1022	1	1022	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
21/07/2022	R035 On 03-November-22	11.13	Call	Bond Future	1003	1	1003	1	0.00
21/07/2022	R035 On 03-November-22	10.30	Call	Bond Future	160	0	160	0	976.00
21/07/2022	R035 On 03-November-22	9.82	Call	Bond Future	39	0	39	0	582.00
21/07/2022	R035 On 03-November-22	11.15	Call	Bond Future	1041	1	1041	1	0.00
21/07/2022	R035 On 03-November-22	12.68	Call	Bond Future	6342	5	6342	5	0.00
21/07/2022	R035 On 03-November-22	10.99	Call	Bond Future	759	0	759	0	0.00
21/07/2022	R035 On 03-November-22	11.05	Call	Bond Future	857	0	857	0	976.00
21/07/2022	R035 On 03-November-22	10.57	Call	Bond Future	313	0	313	0	0.00
21/07/2022	R035 On 03-November-22	10.57	Put	Bond Future	6349	8	6349	8	582.00
21/07/2022	R035 On 03-November-22	10.99	Put	Bond Future	4229	6	4229	6	582.00
21/07/2022	R035 On 03-November-22	12.68	Put	Bond Future	495	1	495	1	976.00
21/07/2022	R035 On 03-November-22	11.15	Put	Bond Future	3562	5	3562	5	0.00
21/07/2022	R035 On 03-November-22	9.82	Put	Bond Future	10934	13	10934	13	0.00
21/07/2022	R035 On 03-November-22	10.30	Put	Bond Future	7904	9	7904	9	0.00
21/07/2022	R035 On 03-November-22	11.13	Put	Bond Future	3641	5	3641	5	0.00
21/07/2022	R035 On 03-November-22	11.14	Put	Bond Future	3601	5	3601	5	0.00
21/07/2022	R035 On 03-November-22	11.05	Put	Bond Future	3969	5	3969	5	0.00
21/07/2022	R035 On 02-February-23			Bond Future	11.75	83.9044	11.7517	83.9044	72,176.00
21/07/2022	R035 On 02-February-23	11.98	Call	Bond Future	3606	3	3606	3	0.00
21/07/2022	R035 On 02-February-23	13.22	Call	Bond Future	8316	7	8316	7	0.00
21/07/2022	R035 On 02-February-23	11.05	Call	Bond Future	1287	1	1287	1	976.00
21/07/2022	R035 On 02-February-23	11.06	Call	Bond Future	1304	1	1304	1	0.00
21/07/2022	R035 On 02-February-23	10.86	Call	Bond Future	1006	1	1006	1	0.00
21/07/2022	R035 On 02-February-23	10.30	Call	Bond Future	437	0	437	0	976.00
21/07/2022	R035 On 02-February-23	10.64	Call	Bond Future	739	0	739	0	388.00
21/07/2022	R035 On 02-February-23	10.87	Call	Bond Future	1019	1	1019	1	0.00
21/07/2022	R035 On 02-February-23	11.94	Call	Bond Future	3477	3	3477	3	0.00
21/07/2022	R035 On 02-February-23	9.81	Call	Bond Future	183	0	183	0	582.00
21/07/2022	R035 On 02-February-23	9.85	Call	Bond Future	197	0	197	0	0.00
21/07/2022	R035 On 02-February-23	9.89	Call	Bond Future	213	0	213	0	388.00
21/07/2022	R035 On 02-February-23	10.60	Call	Bond Future	697	0	697	0	0.00
21/07/2022	R035 On 02-February-23	10.88	Call	Bond Future	1033	1	1033	1	0.00
21/07/2022	R035 On 02-February-23	10.66	Call	Bond Future	761	0	761	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
21/07/2022	R035 On 02-February-23	10.66	Put	Bond Future	7105	9	7105	9	582.00
21/07/2022	R035 On 02-February-23	10.30	Put	Bond Future	9027	11	9027	11	0.00
21/07/2022	R035 On 02-February-23	10.88	Put	Bond Future	6044	7	6044	7	0.00
21/07/2022	R035 On 02-February-23	10.60	Put	Bond Future	7410	9	7410	9	0.00
21/07/2022	R035 On 02-February-23	10.64	Put	Bond Future	7206	9	7206	9	0.00
21/07/2022	R035 On 02-February-23	9.89	Put	Bond Future	11458	13	11458	13	0.00
21/07/2022	R035 On 02-February-23	9.81	Put	Bond Future	11959	14	11959	14	0.00
21/07/2022	R035 On 02-February-23	13.22	Put	Bond Future	770	1	770	1	976.00
21/07/2022	R035 On 02-February-23	10.87	Put	Bond Future	6090	7	6090	7	0.00
21/07/2022	R035 On 02-February-23	9.85	Put	Bond Future	11707	13	11707	13	0.00
21/07/2022	R035 On 02-February-23	10.86	Put	Bond Future	6137	7	6137	7	0.00
21/07/2022	R035 On 02-February-23	11.06	Put	Bond Future	5245	7	5245	7	582.00
21/07/2022	R035 On 02-February-23	11.05	Put	Bond Future	5288	7	5288	7	0.00
21/07/2022	R035 On 02-February-23	11.98	Put	Bond Future	2362	3	2362	3	388.00
21/07/2022	R035 On 02-February-23	11.94	Put	Bond Future	2449	3	2449	3	0.00
21/07/2022	R035 On 04-May-23			Bond Future	11.90	80.9853	11.9016	80.9853	0.00
21/07/2022	R035 On 04-May-23	11.22	Call	Bond Future	1927	1	1927	1	0.00
21/07/2022	R035 On 04-May-23	10.42	Call	Bond Future	830	1	830	1	491.00
21/07/2022	R035 On 04-May-23	9.85	Call	Bond Future	399	0	399	0	388.00
21/07/2022	R035 On 04-May-23	12.46	Call	Bond Future	5256	4	5256	4	0.00
21/07/2022	R035 On 04-May-23	11.17	Call	Bond Future	1839	1	1839	1	491.00
21/07/2022	R035 On 04-May-23	11.20	Call	Bond Future	1892	1	1892	1	0.00
21/07/2022	R035 On 04-May-23	11.21	Call	Bond Future	1910	1	1910	1	0.00
21/07/2022	R035 On 04-May-23	10.60	Call	Bond Future	1022	1	1022	1	388.00
21/07/2022	R035 On 04-May-23	13.18	Call	Bond Future	7870	7	7870	7	0.00
21/07/2022	R035 On 04-May-23	13.18	Put	Bond Future	1376	2	1376	2	491.00
21/07/2022	R035 On 04-May-23	10.60	Put	Bond Future	8495	10	8495	10	0.00
21/07/2022	R035 On 04-May-23	11.22	Put	Bond Future	5724	7	5724	7	0.00
21/07/2022	R035 On 04-May-23	12.46	Put	Bond Future	2323	3	2323	3	388.00
21/07/2022	R035 On 04-May-23	9.85	Put	Bond Future	12623	14	12623	14	0.00
21/07/2022	R035 On 04-May-23	10.42	Put	Bond Future	9412	11	9412	11	0.00
21/07/2022	R035 On 04-May-23	11.17	Put	Bond Future	5924	7	5924	7	0.00
21/07/2022	R035 On 04-May-23	11.20	Put	Bond Future	5804	7	5804	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2022	R035 On 04-May-23	11.21	Put	Bond Future	5764	7	5764	7	0.00
21/07/2022	R035 On 03-August-23			Bond Future	12.05	82.5774	12.0471	82.5774	0.00
21/07/2022	R035 On 03-August-23	11.98	Call	Bond Future	3727	3	3727	3	0.00
21/07/2022	R035 On 03-August-23	11.99	Call	Bond Future	3754	3	3754	3	0.00
21/07/2022	R035 On 03-August-23	12.00	Call	Bond Future	3781	3	3781	3	0.00
21/07/2022	R035 On 03-August-23	12.00	Put	Bond Future	4030	5	4030	5	0.00
21/07/2022	R035 On 03-August-23	11.99	Put	Bond Future	4056	5	4056	5	0.00
21/07/2022	R035 On 03-August-23	11.98	Put	Bond Future	4083	5	4083	5	0.00
21/07/2022	R186 On 04-August-22			Bond Future	9.33	105.1938	9.3335	105.1938	88,221.00
21/07/2022	R186 On 04-August-22	6.96	Call	Bond Future	0	0	0	0	3,541.00
21/07/2022	R186 On 04-August-22	8.13	Call	Bond Future	0	0	0	0	0.00
21/07/2022	R186 On 04-August-22	8.14	Call	Bond Future	0	0	0	0	0.00
21/07/2022	R186 On 04-August-22	7.96	Call	Bond Future	0	0	0	0	3,541.00
21/07/2022	R186 On 04-August-22	8.15	Call	Bond Future	0	0	0	0	0.00
21/07/2022	R186 On 04-August-22	9.78	Call	Bond Future	1647	1	1647	1	0.00
21/07/2022	R186 On 04-August-22	9.78	Put	Bond Future	50	0	50	0	3,541.00
21/07/2022	R186 On 04-August-22	8.15	Put	Bond Future	4385	5	4385	5	0.00
21/07/2022	R186 On 04-August-22	8.14	Put	Bond Future	4423	5	4423	5	0.00
21/07/2022	R186 On 04-August-22	8.13	Put	Bond Future	4461	5	4461	5	0.00
21/07/2022	R186 On 04-August-22	6.96	Put	Bond Future	9029	9	9029	9	0.00
21/07/2022	R186 On 04-August-22	7.96	Put	Bond Future	5110	5	5110	5	0.00
21/07/2022	R186 On 03-November-22			Bond Future	9.57	106.7806	9.5684	106.7806	30,594.00
21/07/2022	R186 On 03-November-22	8.55	Call	Bond Future	241	0	241	0	0.00
21/07/2022	R186 On 03-November-22	8.91	Call	Bond Future	447	0	447	0	0.00
21/07/2022	R186 On 03-November-22	8.23	Call	Bond Future	140	0	140	0	4,310.00
21/07/2022	R186 On 03-November-22	8.54	Call	Bond Future	237	0	237	0	0.00
21/07/2022	R186 On 03-November-22	8.53	Call	Bond Future	233	0	233	0	0.00
21/07/2022	R186 On 03-November-22	8.53	Put	Bond Future	3846	4	3846	4	0.00
21/07/2022	R186 On 03-November-22	8.54	Put	Bond Future	3814	4	3814	4	0.00
21/07/2022	R186 On 03-November-22	8.91	Put	Bond Future	2720	3	2720	3	4,310.00
21/07/2022	R186 On 03-November-22	8.23	Put	Bond Future	4826	5	4826	5	0.00
21/07/2022	R186 On 03-November-22	8.55	Put	Bond Future	3783	4	3783	4	0.00
21/07/2022	R186 On 02-February-23			Bond Future	9.75	103.3911	9.7533	103.3911	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
21/07/2022	R186 On 02-February-23	8.34	Call	Bond Future	310	0	310	0	0.00
21/07/2022	R186 On 02-February-23	8.33	Call	Bond Future	307	0	307	0	0.00
21/07/2022	R186 On 02-February-23	8.32	Call	Bond Future	303	0	303	0	0.00
21/07/2022	R186 On 02-February-23	8.32	Put	Bond Future	5033	5	5033	5	0.00
21/07/2022	R186 On 02-February-23	8.33	Put	Bond Future	5003	5	5003	5	0.00
21/07/2022	R186 On 02-February-23	8.34	Put	Bond Future	4973	5	4973	5	0.00
21/07/2022	R186 On 04-May-23			Bond Future	9.93	105.3395	9.9336	105.3395	0.00
21/07/2022	R186 On 04-May-23	8.83	Call	Bond Future	657	1	657	1	0.00
21/07/2022	R186 On 04-May-23	8.82	Call	Bond Future	650	1	650	1	0.00
21/07/2022	R186 On 04-May-23	8.84	Call	Bond Future	663	1	663	1	0.00
21/07/2022	R186 On 04-May-23	8.83	Put	Bond Future	4050	4	4050	4	0.00
21/07/2022	R186 On 04-May-23	8.82	Put	Bond Future	4075	4	4075	4	0.00
21/07/2022	R186 On 04-May-23	8.84	Put	Bond Future	4025	4	4025	4	0.00
21/07/2022	R186 On 03-August-23			Bond Future	10.11	102.1066	10.1086	102.1066	0.00
21/07/2022	R186 On 03-August-23	9.75	Call	Bond Future	1571	1	1571	1	0.00
21/07/2022	R186 On 03-August-23	9.73	Call	Bond Future	1545	1	1545	1	0.00
21/07/2022	R186 On 03-August-23	9.74	Call	Bond Future	1558	1	1558	1	0.00
21/07/2022	R186 On 03-August-23	9.74	Put	Bond Future	2603	3	2603	3	0.00
21/07/2022	R186 On 03-August-23	9.73	Put	Bond Future	2619	3	2619	3	0.00
21/07/2022	R186 On 03-August-23	9.75	Put	Bond Future	2588	3	2588	3	0.00
21/07/2022	R197 On 04-August-22			Bond Future	331.32	331.1464	331.3196	331.1464	594.00
21/07/2022	R197 On 03-November-22			Bond Future	336.39	336.2226	336.3939	336.2226	221.00
21/07/2022	R197 On 02-February-23			Bond Future	333.66	333.4930	333.6626	333.4930	0.00
21/07/2022	R197 On 04-May-23			Bond Future	340.02	339.8450	340.0156	339.8450	0.00
21/07/2022	R197 On 03-August-23			Bond Future	337.63	337.4636	337.6339	337.4636	0.00
21/07/2022	R202 On 04-August-22			Bond Future	245.00	244.9672	245.0043	244.9672	6,134.00
21/07/2022	R202 On 03-November-22			Bond Future	248.76	248.7224	248.7568	248.7224	459.00
21/07/2022	R202 On 02-February-23			Bond Future	248.57	248.5413	248.5730	248.5413	440.00
21/07/2022	R202 On 04-May-23			Bond Future	253.30	253.2734	253.3041	253.2734	0.00
21/07/2022	R202 On 03-August-23			Bond Future	253.48	253.4504	253.4792	253.4504	0.00
21/07/2022	R209 On 04-August-22			Bond Future	11.39	65.7070	11.3905	65.7070	21,569.00
21/07/2022	R209 On 04-August-22	10.57	Call	Bond Future	1	0	1	0	0.00
21/07/2022	R209 On 04-August-22	10.59	Call	Bond Future	2	0	2	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
21/07/2022	R209 On 04-August-22	10.58	Call	Bond Future	1	0	1	0	0.00
21/07/2022	R209 On 04-August-22	10.58	Put	Bond Future	4276	6	4276	6	0.00
21/07/2022	R209 On 04-August-22	10.57	Put	Bond Future	4332	6	4332	6	0.00
21/07/2022	R209 On 04-August-22	10.59	Put	Bond Future	4221	6	4221	6	0.00
21/07/2022	R209 On 03-November-22			Bond Future	11.56	63.5529	11.5570	63.5529	6,739.00
21/07/2022	R209 On 03-November-22	11.02	Call	Bond Future	737	0	737	0	0.00
21/07/2022	R209 On 03-November-22	11.50	Call	Bond Future	1690	1	1690	1	0.00
21/07/2022	R209 On 03-November-22	10.50	Call	Bond Future	244	0	244	0	0.00
21/07/2022	R209 On 03-November-22	11.00	Call	Bond Future	707	0	707	0	0.00
21/07/2022	R209 On 03-November-22	11.01	Call	Bond Future	722	0	722	0	0.00
21/07/2022	R209 On 03-November-22	10.00	Call	Bond Future	64	0	64	0	3,500.00
21/07/2022	R209 On 03-November-22	12.00	Call	Bond Future	3161	2	3161	2	0.00
21/07/2022	R209 On 03-November-22	11.03	Call	Bond Future	752	0	752	0	0.00
21/07/2022	R209 On 03-November-22	9.25	Call	Bond Future	5	0	5	0	6,000.00
21/07/2022	R209 On 03-November-22	9.50	Call	Bond Future	12	0	12	0	0.00
21/07/2022	R209 On 03-November-22	9.50	Put	Bond Future	11397	13	11397	13	0.00
21/07/2022	R209 On 03-November-22	9.25	Put	Bond Future	12959	14	12959	14	0.00
21/07/2022	R209 On 03-November-22	11.03	Put	Bond Future	3428	4	3428	4	0.00
21/07/2022	R209 On 03-November-22	10.50	Put	Bond Future	5771	7	5771	7	0.00
21/07/2022	R209 On 03-November-22	12.00	Put	Bond Future	1027	2	1027	2	3,500.00
21/07/2022	R209 On 03-November-22	10.00	Put	Bond Future	8438	10	8438	10	6,000.00
21/07/2022	R209 On 03-November-22	11.01	Put	Bond Future	3502	5	3502	5	0.00
21/07/2022	R209 On 03-November-22	11.00	Put	Bond Future	3540	5	3540	5	7,000.00
21/07/2022	R209 On 03-November-22	11.50	Put	Bond Future	1973	3	1973	3	0.00
21/07/2022	R209 On 03-November-22	11.02	Put	Bond Future	3465	5	3465	5	0.00
21/07/2022	R209 On 02-February-23			Bond Future	11.70	64.6902	11.6982	64.6902	2,066.00
21/07/2022	R209 On 02-February-23	10.80	Call	Bond Future	863	1	863	1	0.00
21/07/2022	R209 On 02-February-23	10.78	Call	Bond Future	839	1	839	1	0.00
21/07/2022	R209 On 02-February-23	10.79	Call	Bond Future	851	1	851	1	0.00
21/07/2022	R209 On 02-February-23	10.80	Put	Bond Future	5428	7	5428	7	0.00
21/07/2022	R209 On 02-February-23	10.78	Put	Bond Future	5512	7	5512	7	0.00
21/07/2022	R209 On 02-February-23	10.79	Put	Bond Future	5470	7	5470	7	0.00
21/07/2022	R209 On 04-May-23			Bond Future	11.83	62.7584	11.8326	62.7584	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
21/07/2022	R209 On 04-May-23	11.11	Call	Bond Future	1612	1	1612	1	0.00
21/07/2022	R209 On 04-May-23	11.09	Call	Bond Future	1581	1	1581	1	0.00
21/07/2022	R209 On 04-May-23	11.10	Call	Bond Future	1596	1	1596	1	0.00
21/07/2022	R209 On 04-May-23	11.10	Put	Bond Future	5219	6	5219	6	0.00
21/07/2022	R209 On 04-May-23	11.09	Put	Bond Future	5255	6	5255	6	0.00
21/07/2022	R209 On 04-May-23	11.11	Put	Bond Future	5183	6	5183	6	0.00
21/07/2022	R209 On 03-August-23			Bond Future	11.96	63.9926	11.9599	63.9926	0.00
21/07/2022	R209 On 03-August-23	11.95	Call	Bond Future	3387	3	3387	3	0.00
21/07/2022	R209 On 03-August-23	11.93	Call	Bond Future	3339	3	3339	3	0.00
21/07/2022	R209 On 03-August-23	11.94	Call	Bond Future	3363	3	3363	3	0.00
21/07/2022	R209 On 03-August-23	11.95	Put	Bond Future	3433	4	3433	4	0.00
21/07/2022	R209 On 03-August-23	11.93	Put	Bond Future	3479	4	3479	4	0.00
21/07/2022	R209 On 03-August-23	11.94	Put	Bond Future	3456	4	3456	4	0.00
21/07/2022	R210 On 04-August-22			Bond Future	224.73	224.0092	224.7348	224.0092	512.00
21/07/2022	R210 On 03-November-22			Bond Future	225.18	224.4472	225.1809	224.4472	556.00
21/07/2022	R210 On 02-February-23			Bond Future	229.25	228.5103	229.2544	228.5103	300.00
21/07/2022	R210 On 04-May-23			Bond Future	230.53	229.7731	230.5293	229.7731	0.00
21/07/2022	R210 On 03-August-23			Bond Future	235.10	234.3301	235.1001	234.3301	0.00
21/07/2022	R213 On 04-August-22			Bond Future	11.06	79.9993	11.0574	79.9993	33,034.00
21/07/2022	R213 On 04-August-22	9.90	Call	Bond Future	0	0	0	0	0.00
21/07/2022	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
21/07/2022	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
21/07/2022	R213 On 04-August-22	9.90	Put	Bond Future	5606	7	5606	7	0.00
21/07/2022	R213 On 04-August-22	9.88	Put	Bond Future	5708	7	5708	7	0.00
21/07/2022	R213 On 04-August-22	9.89	Put	Bond Future	5657	7	5657	7	0.00
21/07/2022	R213 On 03-November-22			Bond Future	11.26	77.6661	11.2637	77.6661	98.00
21/07/2022	R213 On 03-November-22	10.40	Call	Bond Future	414	0	414	0	0.00
21/07/2022	R213 On 03-November-22	9.98	Call	Bond Future	181	0	181	0	0.00
21/07/2022	R213 On 03-November-22	10.19	Call	Bond Future	278	0	278	0	0.00
21/07/2022	R213 On 03-November-22	9.84	Call	Bond Future	135	0	135	0	0.00
21/07/2022	R213 On 03-November-22	9.13	Call	Bond Future	20	0	20	0	200.00
21/07/2022	R213 On 03-November-22	10.38	Call	Bond Future	399	0	399	0	0.00
21/07/2022	R213 On 03-November-22	10.39	Call	Bond Future	407	0	407	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
21/07/2022	R213 On 03-November-22	10.37	Call	Bond Future	392	0	392	0	0.00
21/07/2022	R213 On 03-November-22	9.19	Call	Bond Future	24	0	24	0	476.00
21/07/2022	R213 On 03-November-22	9.19	Put	Bond Future	10117	11	10117	11	0.00
21/07/2022	R213 On 03-November-22	10.37	Put	Bond Future	4549	5	4549	5	200.00
21/07/2022	R213 On 03-November-22	10.39	Put	Bond Future	4468	5	4468	5	0.00
21/07/2022	R213 On 03-November-22	10.38	Put	Bond Future	4508	5	4508	5	0.00
21/07/2022	R213 On 03-November-22	9.13	Put	Bond Future	10430	11	10430	11	0.00
21/07/2022	R213 On 03-November-22	9.84	Put	Bond Future	6892	8	6892	8	476.00
21/07/2022	R213 On 03-November-22	10.19	Put	Bond Future	5307	6	5307	6	476.00
21/07/2022	R213 On 03-November-22	9.98	Put	Bond Future	6242	7	6242	7	200.00
21/07/2022	R213 On 03-November-22	10.40	Put	Bond Future	4427	5	4427	5	0.00
21/07/2022	R213 On 02-February-23			Bond Future	11.44	79.0542	11.4437	79.0542	0.00
21/07/2022	R213 On 02-February-23	10.43	Call	Bond Future	739	1	739	1	912.00
21/07/2022	R213 On 02-February-23	10.22	Call	Bond Future	566	0	566	0	0.00
21/07/2022	R213 On 02-February-23	9.16	Call	Bond Future	102	0	102	0	476.00
21/07/2022	R213 On 02-February-23	10.21	Call	Bond Future	559	0	559	0	0.00
21/07/2022	R213 On 02-February-23	12.20	Call	Bond Future	4351	4	4351	4	0.00
21/07/2022	R213 On 02-February-23	10.23	Call	Bond Future	574	0	574	0	0.00
21/07/2022	R213 On 02-February-23	10.35	Call	Bond Future	669	0	669	0	0.00
21/07/2022	R213 On 02-February-23	10.01	Call	Bond Future	428	0	428	0	0.00
21/07/2022	R213 On 02-February-23	10.35	Put	Bond Future	5648	6	5648	6	476.00
21/07/2022	R213 On 02-February-23	12.20	Put	Bond Future	1133	1	1133	1	912.00
21/07/2022	R213 On 02-February-23	10.22	Put	Bond Future	6164	7	6164	7	0.00
21/07/2022	R213 On 02-February-23	10.43	Put	Bond Future	5340	6	5340	6	0.00
21/07/2022	R213 On 02-February-23	10.21	Put	Bond Future	6205	7	6205	7	0.00
21/07/2022	R213 On 02-February-23	9.16	Put	Bond Future	10973	12	10973	12	0.00
21/07/2022	R213 On 02-February-23	10.01	Put	Bond Future	7038	8	7038	8	476.00
21/07/2022	R213 On 02-February-23	10.23	Put	Bond Future	6124	7	6124	7	0.00
21/07/2022	R213 On 04-May-23			Bond Future	11.61	76.9938	11.6094	76.9938	0.00
21/07/2022	R213 On 04-May-23	10.74	Call	Bond Future	1263	1	1263	1	0.00
21/07/2022	R213 On 04-May-23	10.73	Call	Bond Future	1251	1	1251	1	0.00
21/07/2022	R213 On 04-May-23	10.75	Call	Bond Future	1275	1	1275	1	0.00
21/07/2022	R213 On 04-May-23	10.75	Put	Bond Future	5049	6	5049	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
21/07/2022	R213 On 04-May-23	10.73	Put	Bond Future	5116	6	5116	6	0.00
21/07/2022	R213 On 04-May-23	10.74	Put	Bond Future	5082	6	5082	6	0.00
21/07/2022	R213 On 03-August-23			Bond Future	11.77	78.5065	11.7716	78.5065	0.00
21/07/2022	R213 On 03-August-23	11.62	Call	Bond Future	2715	2	2715	2	0.00
21/07/2022	R213 On 03-August-23	11.61	Call	Bond Future	2695	2	2695	2	0.00
21/07/2022	R213 On 03-August-23	11.63	Call	Bond Future	2736	2	2736	2	0.00
21/07/2022	R213 On 03-August-23	11.62	Put	Bond Future	3347	4	3347	4	0.00
21/07/2022	R213 On 03-August-23	11.61	Put	Bond Future	3368	4	3368	4	0.00
21/07/2022	R213 On 03-August-23	11.63	Put	Bond Future	3325	4	3325	4	0.00
21/07/2022	R214 On 04-August-22			Bond Future	11.50	63.3433	11.5036	63.3433	75,290.00
21/07/2022	R214 On 04-August-22	10.97	Call	Bond Future	19	0	19	0	0.00
21/07/2022	R214 On 04-August-22	10.98	Call	Bond Future	20	0	20	0	0.00
21/07/2022	R214 On 04-August-22	10.99	Call	Bond Future	22	0	22	0	0.00
21/07/2022	R214 On 04-August-22	10.98	Put	Bond Future	2870	4	2870	4	0.00
21/07/2022	R214 On 04-August-22	10.99	Put	Bond Future	2815	4	2815	4	0.00
21/07/2022	R214 On 04-August-22	10.97	Put	Bond Future	2925	4	2925	4	0.00
21/07/2022	R214 On 03-November-22			Bond Future	11.66	61.0117	11.6596	61.0117	2,416.00
21/07/2022	R214 On 03-November-22	11.35	Call	Bond Future	1194	1	1194	1	0.00
21/07/2022	R214 On 03-November-22	11.36	Call	Bond Future	1214	1	1214	1	0.00
21/07/2022	R214 On 03-November-22	11.34	Call	Bond Future	1173	1	1173	1	0.00
21/07/2022	R214 On 03-November-22	11.36	Put	Bond Future	2787	4	2787	4	0.00
21/07/2022	R214 On 03-November-22	11.35	Put	Bond Future	2819	4	2819	4	0.00
21/07/2022	R214 On 03-November-22	11.34	Put	Bond Future	2853	4	2853	4	0.00
21/07/2022	R214 On 02-February-23			Bond Future	11.80	62.1025	11.7950	62.1025	65,489.00
21/07/2022	R214 On 02-February-23	11.09	Call	Bond Future	1155	1	1155	1	0.00
21/07/2022	R214 On 02-February-23	11.07	Call	Bond Future	1126	1	1126	1	0.00
21/07/2022	R214 On 02-February-23	11.08	Call	Bond Future	1140	1	1140	1	0.00
21/07/2022	R214 On 02-February-23	11.08	Put	Bond Future	4926	6	4926	6	0.00
21/07/2022	R214 On 02-February-23	11.07	Put	Bond Future	4967	6	4967	6	0.00
21/07/2022	R214 On 02-February-23	11.09	Put	Bond Future	4885	6	4885	6	0.00
21/07/2022	R214 On 04-May-23			Bond Future	11.92	59.9768	11.9172	59.9768	0.00
21/07/2022	R214 On 04-May-23	11.38	Call	Bond Future	2018	1	2018	1	0.00
21/07/2022	R214 On 04-May-23	11.36	Call	Bond Future	1978	1	1978	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
21/07/2022	R214 On 04-May-23	11.37	Call	Bond Future	1998	1	1998	1	0.00
21/07/2022	R214 On 04-May-23	11.37	Put	Bond Future	4816	6	4816	6	0.00
21/07/2022	R214 On 04-May-23	11.36	Put	Bond Future	4849	6	4849	6	0.00
21/07/2022	R214 On 04-May-23	11.38	Put	Bond Future	4782	6	4782	6	0.00
21/07/2022	R214 On 03-August-23			Bond Future	12.03	61.1558	12.0345	61.1558	0.00
21/07/2022	R214 On 03-August-23	12.16	Call	Bond Future	3902	3	3902	3	0.00
21/07/2022	R214 On 03-August-23	12.14	Call	Bond Future	3849	3	3849	3	0.00
21/07/2022	R214 On 03-August-23	12.15	Call	Bond Future	3876	3	3876	3	0.00
21/07/2022	R214 On 03-August-23	12.15	Put	Bond Future	3315	4	3315	4	0.00
21/07/2022	R214 On 03-August-23	12.14	Put	Bond Future	3336	4	3336	4	0.00
21/07/2022	R214 On 03-August-23	12.16	Put	Bond Future	3293	4	3293	4	0.00
21/07/2022	R248 On 04-August-22			Bond Future	11.53	79.2204	11.5288	79.2204	113,866.00
21/07/2022	R248 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	0.00
21/07/2022	R248 On 04-August-22	10.30	Call	Bond Future	0	0	0	0	1,200.00
21/07/2022	R248 On 04-August-22	10.40	Call	Bond Future	0	0	0	0	0.00
21/07/2022	R248 On 04-August-22	10.90	Call	Bond Future	10	0	10	0	1,700.00
21/07/2022	R248 On 04-August-22	11.00	Call	Bond Future	22	0	22	0	1,200.00
21/07/2022	R248 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	1,700.00
21/07/2022	R248 On 04-August-22	10.99	Call	Bond Future	20	0	20	0	0.00
21/07/2022	R248 On 04-August-22	10.98	Call	Bond Future	19	0	19	0	0.00
21/07/2022	R248 On 04-August-22	10.98	Put	Bond Future	3761	6	3761	6	0.00
21/07/2022	R248 On 04-August-22	10.99	Put	Bond Future	3692	6	3692	6	0.00
21/07/2022	R248 On 04-August-22	10.40	Put	Bond Future	8054	10	8054	10	0.00
21/07/2022	R248 On 04-August-22	11.00	Put	Bond Future	3622	6	3622	6	50.00
21/07/2022	R248 On 04-August-22	10.90	Put	Bond Future	4324	6	4324	6	0.00
21/07/2022	R248 On 04-August-22	10.30	Put	Bond Future	8838	11	8838	11	0.00
21/07/2022	R248 On 04-August-22	9.70	Put	Bond Future	13808	16	13808	16	0.00
21/07/2022	R248 On 04-August-22	10.20	Put	Bond Future	9633	12	9633	12	0.00
21/07/2022	R248 On 03-November-22			Bond Future	11.69	75.9905	11.6861	75.9905	227,371.00
21/07/2022	R248 On 03-November-22	11.90	Call	Bond Future	3172	2	3172	2	1,650.00
21/07/2022	R248 On 03-November-22	11.30	Call	Bond Future	1285	1	1285	1	0.00
21/07/2022	R248 On 03-November-22	11.31	Call	Bond Future	1309	1	1309	1	0.00
21/07/2022	R248 On 03-November-22	11.32	Call	Bond Future	1333	1	1333	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
21/07/2022	R248 On 03-November-22	11.20	Call	Bond Future	1061	1	1061	1	1,650.00
21/07/2022	R248 On 03-November-22	11.20	Put	Bond Future	4282	6	4282	6	0.00
21/07/2022	R248 On 03-November-22	11.30	Put	Bond Future	3823	5	3823	5	0.00
21/07/2022	R248 On 03-November-22	11.31	Put	Bond Future	3780	5	3780	5	0.00
21/07/2022	R248 On 03-November-22	11.32	Put	Bond Future	3736	5	3736	5	0.00
21/07/2022	R248 On 03-November-22	11.90	Put	Bond Future	1828	3	1828	3	0.00
21/07/2022	R248 On 02-February-23			Bond Future	11.82	77.3492	11.8230	77.3492	0.00
21/07/2022	R248 On 02-February-23	11.06	Call	Bond Future	1306	1	1306	1	0.00
21/07/2022	R248 On 02-February-23	11.07	Call	Bond Future	1323	1	1323	1	0.00
21/07/2022	R248 On 02-February-23	11.08	Call	Bond Future	1341	1	1341	1	0.00
21/07/2022	R248 On 02-February-23	11.08	Put	Bond Future	6253	8	6253	8	0.00
21/07/2022	R248 On 02-February-23	11.07	Put	Bond Future	6305	8	6305	8	0.00
21/07/2022	R248 On 02-February-23	11.06	Put	Bond Future	6358	8	6358	8	0.00
21/07/2022	R248 On 04-May-23			Bond Future	11.95	74.3702	11.9465	74.3702	0.00
21/07/2022	R248 On 04-May-23	11.33	Call	Bond Future	2275	2	2275	2	0.00
21/07/2022	R248 On 04-May-23	11.34	Call	Bond Future	2297	2	2297	2	0.00
21/07/2022	R248 On 04-May-23	11.35	Call	Bond Future	2319	2	2319	2	0.00
21/07/2022	R248 On 04-May-23	11.35	Put	Bond Future	6146	7	6146	7	0.00
21/07/2022	R248 On 04-May-23	11.34	Put	Bond Future	6192	8	6192	8	0.00
21/07/2022	R248 On 04-May-23	11.33	Put	Bond Future	6237	8	6237	8	0.00
21/07/2022	R248 On 03-August-23			Bond Future	12.07	75.8326	12.0652	75.8326	0.00
21/07/2022	R248 On 03-August-23	12.09	Call	Bond Future	4488	3	4488	3	0.00
21/07/2022	R248 On 03-August-23	12.10	Call	Bond Future	4519	4	4519	4	0.00
21/07/2022	R248 On 03-August-23	12.11	Call	Bond Future	4551	4	4551	4	0.00
21/07/2022	R248 On 03-August-23	12.11	Put	Bond Future	4282	5	4282	5	0.00
21/07/2022	R248 On 03-August-23	12.10	Put	Bond Future	4310	5	4310	5	0.00
21/07/2022	R248 On 03-August-23	12.09	Put	Bond Future	4338	5	4338	5	0.00