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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
20/07/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2022	2025 On 04-August-22			Bond Future	162.60	162.1179	162.6046	162.1179	9,289.00
20/07/2022	2025 On 03-November-22			Bond Future	165.10	164.6097	165.0972	164.6097	1,199.00
20/07/2022	2025 On 02-February-23			Bond Future	166.39	165.9065	166.3870	165.9065	1,773.00
20/07/2022	2025 On 04-May-23			Bond Future	169.55	169.0680	169.5543	169.0680	0.00
20/07/2022	2025 On 03-August-23			Bond Future	171.16	170.6742	171.1570	170.6742	0.00
20/07/2022	2029 On 04-August-22			Bond Future	119.34	119.0775	119.3449	119.0775	1,629.00
20/07/2022	2029 On 03-November-22			Bond Future	119.92	119.6591	119.9166	119.6591	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
20/07/2022	2029 On 02-February-23			Bond Future	122.09	121.8295	122.0871	121.8295	728.00
20/07/2022	2029 On 04-May-23			Bond Future	123.11	122.8622	123.1148	122.8622	0.00
20/07/2022	2029 On 03-August-23			Bond Future	125.56	125.3000	125.5559	125.3000	0.00
20/07/2022	2030 On 04-August-22			Bond Future	10.96	84.5502	10.9629	84.5502	71,351.00
20/07/2022	2030 On 04-August-22	8.30	Call	Bond Future	0	0	0	0	800.00
20/07/2022	2030 On 04-August-22	9.05	Call	Bond Future	0	0	0	0	800.00
20/07/2022	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
20/07/2022	2030 On 04-August-22	9.55	Call	Bond Future	0	0	0	0	0.00
20/07/2022	2030 On 04-August-22	9.56	Call	Bond Future	0	0	0	0	0.00
20/07/2022	2030 On 04-August-22	10.95	Call	Bond Future	501	0	501	0	0.00
20/07/2022	2030 On 04-August-22	10.95	Put	Bond Future	559	1	559	1	800.00
20/07/2022	2030 On 04-August-22	9.56	Put	Bond Future	6657	7	6657	7	0.00
20/07/2022	2030 On 04-August-22	9.55	Put	Bond Future	6706	8	6706	8	0.00
20/07/2022	2030 On 04-August-22	9.54	Put	Bond Future	6756	8	6756	8	0.00
20/07/2022	2030 On 04-August-22	9.05	Put	Bond Future	9240	10	9240	10	0.00
20/07/2022	2030 On 04-August-22	8.30	Put	Bond Future	13208	14	13208	14	0.00
20/07/2022	2030 On 03-November-22			Bond Future	11.18	85.8291	11.1830	85.8291	34,764.00
20/07/2022	2030 On 03-November-22	10.20	Call	Bond Future	320	0	320	0	500.00
20/07/2022	2030 On 03-November-22	11.57	Call	Bond Future	2728	2	2728	2	0.00
20/07/2022	2030 On 03-November-22	10.08	Call	Bond Future	256	0	256	0	0.00
20/07/2022	2030 On 03-November-22	10.09	Call	Bond Future	261	0	261	0	0.00
20/07/2022	2030 On 03-November-22	9.70	Call	Bond Future	122	0	122	0	500.00
20/07/2022	2030 On 03-November-22	10.10	Call	Bond Future	266	0	266	0	0.00
20/07/2022	2030 On 03-November-22	10.10	Put	Bond Future	5177	6	5177	6	0.00
20/07/2022	2030 On 03-November-22	10.20	Put	Bond Future	4762	5	4762	5	0.00
20/07/2022	2030 On 03-November-22	9.70	Put	Bond Future	6937	8	6937	8	0.00
20/07/2022	2030 On 03-November-22	10.09	Put	Bond Future	5219	6	5219	6	0.00
20/07/2022	2030 On 03-November-22	10.08	Put	Bond Future	5261	6	5261	6	0.00
20/07/2022	2030 On 03-November-22	11.57	Put	Bond Future	1057	1	1057	1	500.00
20/07/2022	2030 On 02-February-23			Bond Future	11.37	83.3595	11.3747	83.3595	5,200.00
20/07/2022	2030 On 02-February-23	11.55	Call	Bond Future	2686	2	2686	2	5,000.00
20/07/2022	2030 On 02-February-23	11.12	Call	Bond Future	1737	1	1737	1	0.00
20/07/2022	2030 On 02-February-23	11.16	Call	Bond Future	1815	1	1815	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
20/07/2022	2030 On 02-February-23	10.01	Call	Bond Future	408	0	408	0	0.00
20/07/2022	2030 On 02-February-23	9.83	Call	Bond Future	307	0	307	0	388.00
20/07/2022	2030 On 02-February-23	8.81	Call	Bond Future	45	0	45	0	102.00
20/07/2022	2030 On 02-February-23	9.08	Call	Bond Future	79	0	79	0	388.00
20/07/2022	2030 On 02-February-23	9.94	Call	Bond Future	366	0	366	0	0.00
20/07/2022	2030 On 02-February-23	9.79	Call	Bond Future	288	0	288	0	0.00
20/07/2022	2030 On 02-February-23	11.35	Call	Bond Future	2215	2	2215	2	5,000.00
20/07/2022	2030 On 02-February-23	9.99	Call	Bond Future	395	0	395	0	0.00
20/07/2022	2030 On 02-February-23	10.00	Call	Bond Future	401	0	401	0	0.00
20/07/2022	2030 On 02-February-23	9.80	Call	Bond Future	293	0	293	0	0.00
20/07/2022	2030 On 02-February-23	9.20	Call	Bond Future	100	0	100	0	0.00
20/07/2022	2030 On 02-February-23	9.04	Call	Bond Future	73	0	73	0	0.00
20/07/2022	2030 On 02-February-23	9.66	Call	Bond Future	232	0	232	0	0.00
20/07/2022	2030 On 02-February-23	9.66	Put	Bond Future	7905	9	7905	9	102.00
20/07/2022	2030 On 02-February-23	8.81	Put	Bond Future	11851	13	11851	13	0.00
20/07/2022	2030 On 02-February-23	9.04	Put	Bond Future	10738	12	10738	12	0.00
20/07/2022	2030 On 02-February-23	9.08	Put	Bond Future	10548	11	10548	11	0.00
20/07/2022	2030 On 02-February-23	9.20	Put	Bond Future	9982	11	9982	11	0.00
20/07/2022	2030 On 02-February-23	9.94	Put	Bond Future	6727	7	6727	7	102.00
20/07/2022	2030 On 02-February-23	10.01	Put	Bond Future	6445	7	6445	7	0.00
20/07/2022	2030 On 02-February-23	11.35	Put	Bond Future	2320	3	2320	3	0.00
20/07/2022	2030 On 02-February-23	11.16	Put	Bond Future	2730	3	2730	3	388.00
20/07/2022	2030 On 02-February-23	9.79	Put	Bond Future	7349	8	7349	8	0.00
20/07/2022	2030 On 02-February-23	9.83	Put	Bond Future	7181	8	7181	8	0.00
20/07/2022	2030 On 02-February-23	9.80	Put	Bond Future	7307	8	7307	8	0.00
20/07/2022	2030 On 02-February-23	9.99	Put	Bond Future	6525	7	6525	7	0.00
20/07/2022	2030 On 02-February-23	10.00	Put	Bond Future	6485	7	6485	7	0.00
20/07/2022	2030 On 02-February-23	11.12	Put	Bond Future	2824	3	2824	3	0.00
20/07/2022	2030 On 02-February-23	11.55	Put	Bond Future	1948	2	1948	2	0.00
20/07/2022	2030 On 04-May-23			Bond Future	11.57	84.9331	11.5656	84.9331	0.00
20/07/2022	2030 On 04-May-23	12.57	Call	Bond Future	5305	5	5305	5	0.00
20/07/2022	2030 On 04-May-23	11.62	Call	Bond Future	2794	2	2794	2	0.00
20/07/2022	2030 On 04-May-23	12.04	Call	Bond Future	3826	3	3826	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
20/07/2022	2030 On 04-May-23	12.50	Call	Bond Future	5101	5	5101	5	0.00
20/07/2022	2030 On 04-May-23	10.54	Call	Bond Future	1011	1	1011	1	0.00
20/07/2022	2030 On 04-May-23	10.65	Call	Bond Future	1124	1	1124	1	350.00
20/07/2022	2030 On 04-May-23	9.58	Call	Bond Future	354	0	354	0	150.00
20/07/2022	2030 On 04-May-23	11.34	Call	Bond Future	2200	2	2200	2	0.00
20/07/2022	2030 On 04-May-23	10.42	Call	Bond Future	898	1	898	1	479.00
20/07/2022	2030 On 04-May-23	10.52	Call	Bond Future	991	1	991	1	0.00
20/07/2022	2030 On 04-May-23	10.53	Call	Bond Future	1001	1	1001	1	0.00
20/07/2022	2030 On 04-May-23	9.67	Call	Bond Future	398	0	398	0	479.00
20/07/2022	2030 On 04-May-23	9.78	Call	Bond Future	455	0	455	0	388.00
20/07/2022	2030 On 04-May-23	9.03	Call	Bond Future	165	0	165	0	388.00
20/07/2022	2030 On 04-May-23	10.00	Call	Bond Future	580	0	580	0	1,080.00
20/07/2022	2030 On 04-May-23	10.00	Put	Bond Future	7318	8	7318	8	0.00
20/07/2022	2030 On 04-May-23	9.03	Put	Bond Future	11422	12	11422	12	0.00
20/07/2022	2030 On 04-May-23	9.58	Put	Bond Future	9015	10	9015	10	0.00
20/07/2022	2030 On 04-May-23	9.78	Put	Bond Future	8194	9	8194	9	0.00
20/07/2022	2030 On 04-May-23	9.67	Put	Bond Future	8642	9	8642	9	0.00
20/07/2022	2030 On 04-May-23	10.53	Put	Bond Future	5384	6	5384	6	0.00
20/07/2022	2030 On 04-May-23	10.52	Put	Bond Future	5418	6	5418	6	0.00
20/07/2022	2030 On 04-May-23	10.42	Put	Bond Future	5763	6	5763	6	0.00
20/07/2022	2030 On 04-May-23	11.34	Put	Bond Future	3131	4	3131	4	150.00
20/07/2022	2030 On 04-May-23	10.65	Put	Bond Future	4984	6	4984	6	0.00
20/07/2022	2030 On 04-May-23	10.54	Put	Bond Future	5350	6	5350	6	0.00
20/07/2022	2030 On 04-May-23	12.50	Put	Bond Future	1381	2	1381	2	479.00
20/07/2022	2030 On 04-May-23	12.04	Put	Bond Future	1911	2	1911	2	1,080.00
20/07/2022	2030 On 04-May-23	11.62	Put	Bond Future	2572	3	2572	3	388.00
20/07/2022	2030 On 04-May-23	12.57	Put	Bond Future	1315	2	1315	2	350.00
20/07/2022	2030 On 03-August-23			Bond Future	11.76	82.5955	11.7584	82.5955	0.00
20/07/2022	2030 On 03-August-23	12.59	Call	Bond Future	4974	4	4974	4	0.00
20/07/2022	2030 On 03-August-23	11.36	Call	Bond Future	2140	2	2140	2	0.00
20/07/2022	2030 On 03-August-23	12.89	Call	Bond Future	5803	5	5803	5	0.00
20/07/2022	2030 On 03-August-23	11.34	Call	Bond Future	2105	2	2105	2	0.00
20/07/2022	2030 On 03-August-23	10.40	Call	Bond Future	922	1	922	1	1,012.00

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20/07/2022	2030 On 03-August-23	10.65	Call	Bond Future	1158	1	1158	1	350.00
20/07/2022	2030 On 03-August-23	11.35	Call	Bond Future	2122	2	2122	2	0.00
20/07/2022	2030 On 03-August-23	11.36	Put	Bond Future	3736	4	3736	4	0.00
20/07/2022	2030 On 03-August-23	10.65	Put	Bond Future	5697	6	5697	6	0.00
20/07/2022	2030 On 03-August-23	11.34	Put	Bond Future	3782	4	3782	4	0.00
20/07/2022	2030 On 03-August-23	12.89	Put	Bond Future	1472	2	1472	2	350.00
20/07/2022	2030 On 03-August-23	10.40	Put	Bond Future	6528	7	6528	7	0.00
20/07/2022	2030 On 03-August-23	12.59	Put	Bond Future	1762	2	1762	2	1,012.00
20/07/2022	2030 On 03-August-23	11.35	Put	Bond Future	3759	4	3759	4	0.00
20/07/2022	2032 On 04-August-22			Bond Future	11.40	83.9583	11.4013	83.9583	83,517.00
20/07/2022	2032 On 04-August-22	11.89	Call	Bond Future	2495	2	2495	2	0.00
20/07/2022	2032 On 04-August-22	10.70	Call	Bond Future	2	0	2	0	0.00
20/07/2022	2032 On 04-August-22	11.00	Call	Bond Future	65	0	65	0	0.00
20/07/2022	2032 On 04-August-22	11.60	Call	Bond Future	1305	1	1305	1	0.00
20/07/2022	2032 On 04-August-22	10.21	Call	Bond Future	0	0	0	0	0.00
20/07/2022	2032 On 04-August-22	10.50	Call	Bond Future	0	0	0	0	900.00
20/07/2022	2032 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	0.00
20/07/2022	2032 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	0.00
20/07/2022	2032 On 04-August-22	9.40	Call	Bond Future	0	0	0	0	0.00
20/07/2022	2032 On 04-August-22	10.22	Call	Bond Future	0	0	0	0	0.00
20/07/2022	2032 On 04-August-22	9.80	Call	Bond Future	0	0	0	0	900.00
20/07/2022	2032 On 04-August-22	9.72	Call	Bond Future	0	0	0	0	800.00
20/07/2022	2032 On 04-August-22	8.97	Call	Bond Future	0	0	0	0	800.00
20/07/2022	2032 On 04-August-22	8.97	Put	Bond Future	13571	14	13571	14	0.00
20/07/2022	2032 On 04-August-22	9.72	Put	Bond Future	9086	10	9086	10	0.00
20/07/2022	2032 On 04-August-22	10.21	Put	Bond Future	6304	7	6304	7	0.00
20/07/2022	2032 On 04-August-22	10.20	Put	Bond Future	6360	7	6360	7	0.00
20/07/2022	2032 On 04-August-22	9.40	Put	Bond Future	10965	12	10965	12	0.00
20/07/2022	2032 On 04-August-22	10.10	Put	Bond Future	6919	8	6919	8	0.00
20/07/2022	2032 On 04-August-22	10.50	Put	Bond Future	4712	6	4712	6	0.00
20/07/2022	2032 On 04-August-22	9.80	Put	Bond Future	8624	9	8624	9	0.00
20/07/2022	2032 On 04-August-22	10.22	Put	Bond Future	6249	7	6249	7	0.00
20/07/2022	2032 On 04-August-22	11.60	Put	Bond Future	313	1	313	1	800.00

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20/07/2022	2032 On 04-August-22	11.00	Put	Bond Future	2119	3	2119	3	7,500.00
20/07/2022	2032 On 04-August-22	10.70	Put	Bond Future	3638	4	3638	4	7,500.00
20/07/2022	2032 On 04-August-22	11.89	Put	Bond Future	83	0	83	0	0.00
20/07/2022	2032 On 03-November-22			Bond Future	11.61	81.0767	11.6137	81.0767	93,718.00
20/07/2022	2032 On 03-November-22	11.55	Call	Bond Future	1761	1	1761	1	0.00
20/07/2022	2032 On 03-November-22	12.30	Call	Bond Future	4083	4	4083	4	0.00
20/07/2022	2032 On 03-November-22	10.56	Call	Bond Future	276	0	276	0	0.00
20/07/2022	2032 On 03-November-22	10.66	Call	Bond Future	341	0	341	0	0.00
20/07/2022	2032 On 03-November-22	10.67	Call	Bond Future	349	0	349	0	750.00
20/07/2022	2032 On 03-November-22	10.21	Call	Bond Future	122	0	122	0	500.00
20/07/2022	2032 On 03-November-22	9.46	Call	Bond Future	14	0	14	0	500.00
20/07/2022	2032 On 03-November-22	10.11	Call	Bond Future	94	0	94	0	0.00
20/07/2022	2032 On 03-November-22	9.31	Call	Bond Future	8	0	8	0	180.00
20/07/2022	2032 On 03-November-22	10.49	Call	Bond Future	236	0	236	0	0.00
20/07/2022	2032 On 03-November-22	10.16	Call	Bond Future	107	0	107	0	0.00
20/07/2022	2032 On 03-November-22	9.92	Call	Bond Future	57	0	57	0	750.00
20/07/2022	2032 On 03-November-22	9.36	Call	Bond Future	10	0	10	0	454.00
20/07/2022	2032 On 03-November-22	9.36	Put	Bond Future	12109	13	12109	13	0.00
20/07/2022	2032 On 03-November-22	9.92	Put	Bond Future	8937	10	8937	10	0.00
20/07/2022	2032 On 03-November-22	10.11	Put	Bond Future	7916	9	7916	9	454.00
20/07/2022	2032 On 03-November-22	9.31	Put	Bond Future	12402	13	12402	13	0.00
20/07/2022	2032 On 03-November-22	10.16	Put	Bond Future	7653	8	7653	8	180.00
20/07/2022	2032 On 03-November-22	9.46	Put	Bond Future	11527	12	11527	12	0.00
20/07/2022	2032 On 03-November-22	10.56	Put	Bond Future	5655	6	5655	6	180.00
20/07/2022	2032 On 03-November-22	10.49	Put	Bond Future	5990	7	5990	7	454.00
20/07/2022	2032 On 03-November-22	10.21	Put	Bond Future	7393	8	7393	8	0.00
20/07/2022	2032 On 03-November-22	10.67	Put	Bond Future	5145	6	5145	6	0.00
20/07/2022	2032 On 03-November-22	10.66	Put	Bond Future	5190	6	5190	6	0.00
20/07/2022	2032 On 03-November-22	12.30	Put	Bond Future	818	1	818	1	750.00
20/07/2022	2032 On 03-November-22	11.55	Put	Bond Future	2074	3	2074	3	500.00
20/07/2022	2032 On 02-February-23			Bond Future	11.80	82.5309	11.7969	82.5309	18.00
20/07/2022	2032 On 02-February-23	11.84	Call	Bond Future	2714	2	2714	2	0.00
20/07/2022	2032 On 02-February-23	12.75	Call	Bond Future	5515	5	5515	5	0.00

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20/07/2022	2032 On 02-February-23	10.38	Call	Bond Future	441	0	441	0	0.00
20/07/2022	2032 On 02-February-23	10.39	Call	Bond Future	447	0	447	0	0.00
20/07/2022	2032 On 02-February-23	10.16	Call	Bond Future	315	0	315	0	0.00
20/07/2022	2032 On 02-February-23	9.31	Call	Bond Future	66	0	66	0	454.00
20/07/2022	2032 On 02-February-23	10.22	Call	Bond Future	346	0	346	0	500.00
20/07/2022	2032 On 02-February-23	9.47	Call	Bond Future	91	0	91	0	500.00
20/07/2022	2032 On 02-February-23	11.69	Call	Bond Future	2336	2	2336	2	0.00
20/07/2022	2032 On 02-February-23	10.40	Call	Bond Future	454	0	454	0	0.00
20/07/2022	2032 On 02-February-23	10.50	Call	Bond Future	525	0	525	0	0.00
20/07/2022	2032 On 02-February-23	10.67	Call	Bond Future	666	0	666	0	750.00
20/07/2022	2032 On 02-February-23	9.92	Call	Bond Future	212	0	212	0	750.00
20/07/2022	2032 On 02-February-23	10.67	Put	Bond Future	6279	7	6279	7	0.00
20/07/2022	2032 On 02-February-23	10.50	Put	Bond Future	7030	8	7030	8	454.00
20/07/2022	2032 On 02-February-23	10.40	Put	Bond Future	7489	8	7489	8	0.00
20/07/2022	2032 On 02-February-23	11.69	Put	Bond Future	2848	3	2848	3	0.00
20/07/2022	2032 On 02-February-23	9.47	Put	Bond Future	12265	13	12265	13	0.00
20/07/2022	2032 On 02-February-23	10.22	Put	Bond Future	8346	9	8346	9	0.00
20/07/2022	2032 On 02-February-23	9.92	Put	Bond Future	9851	11	9851	11	0.00
20/07/2022	2032 On 02-February-23	9.31	Put	Bond Future	13164	14	13164	14	0.00
20/07/2022	2032 On 02-February-23	10.16	Put	Bond Future	8640	9	8640	9	454.00
20/07/2022	2032 On 02-February-23	10.39	Put	Bond Future	7536	8	7536	8	0.00
20/07/2022	2032 On 02-February-23	10.38	Put	Bond Future	7582	8	7582	8	0.00
20/07/2022	2032 On 02-February-23	12.75	Put	Bond Future	1143	1	1143	1	750.00
20/07/2022	2032 On 02-February-23	11.84	Put	Bond Future	2510	3	2510	3	500.00
20/07/2022	2032 On 04-May-23			Bond Future	11.97	79.9289	11.9748	79.9289	0.00
20/07/2022	2032 On 04-May-23	10.62	Call	Bond Future	853	0	853	0	400.00
20/07/2022	2032 On 04-May-23	10.87	Call	Bond Future	1108	1	1108	1	0.00
20/07/2022	2032 On 04-May-23	10.88	Call	Bond Future	1120	1	1120	1	0.00
20/07/2022	2032 On 04-May-23	10.89	Call	Bond Future	1131	1	1131	1	0.00
20/07/2022	2032 On 04-May-23	11.37	Call	Bond Future	1808	0	1808	0	400.00
20/07/2022	2032 On 04-May-23	13.43	Call	Bond Future	7509	0	7509	0	0.00
20/07/2022	2032 On 04-May-23	13.43	Put	Bond Future	1124	0	1124	0	400.00
20/07/2022	2032 On 04-May-23	10.89	Put	Bond Future	6379	7	6379	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
20/07/2022	2032 On 04-May-23	10.88	Put	Bond Future	6419	7	6419	7	0.00
20/07/2022	2032 On 04-May-23	10.87	Put	Bond Future	6458	7	6458	7	0.00
20/07/2022	2032 On 04-May-23	10.62	Put	Bond Future	7478	0	7478	0	0.00
20/07/2022	2032 On 04-May-23	11.37	Put	Bond Future	4679	0	4679	0	0.00
20/07/2022	2032 On 03-August-23			Bond Future	12.15	81.5023	12.1465	81.5023	2,600.00
20/07/2022	2032 On 03-August-23	11.75	Call	Bond Future	2550	2	2550	2	0.00
20/07/2022	2032 On 03-August-23	11.76	Call	Bond Future	2570	2	2570	2	0.00
20/07/2022	2032 On 03-August-23	11.90	Call	Bond Future	2871	2	2871	2	5,000.00
20/07/2022	2032 On 03-August-23	11.77	Call	Bond Future	2591	2	2591	2	0.00
20/07/2022	2032 On 03-August-23	11.77	Put	Bond Future	4318	5	4318	5	0.00
20/07/2022	2032 On 03-August-23	11.90	Put	Bond Future	3996	4	3996	4	0.00
20/07/2022	2032 On 03-August-23	11.76	Put	Bond Future	4343	5	4343	5	0.00
20/07/2022	2032 On 03-August-23	11.75	Put	Bond Future	4369	5	4369	5	0.00
20/07/2022	2033 On 04-August-22			Bond Future	113.28	112.7621	113.2836	112.7621	5,366.00
20/07/2022	2033 On 03-November-22			Bond Future	113.69	113.1621	113.6868	113.1621	420.00
20/07/2022	2033 On 02-February-23			Bond Future	115.74	115.2143	115.7442	115.2143	5,737.00
20/07/2022	2033 On 04-May-23			Bond Future	116.57	116.0355	116.5655	116.0355	0.00
20/07/2022	2033 On 03-August-23			Bond Future	118.88	118.3377	118.8766	118.3377	0.00
20/07/2022	2037 On 04-August-22			Bond Future	11.83	76.6581	11.8260	76.6581	125,834.00
20/07/2022	2037 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	50.00
20/07/2022	2037 On 04-August-22	10.91	Call	Bond Future	1	0	1	0	0.00
20/07/2022	2037 On 04-August-22	11.21	Call	Bond Future	15	0	15	0	1,050.00
20/07/2022	2037 On 04-August-22	11.42	Call	Bond Future	86	0	86	0	0.00
20/07/2022	2037 On 04-August-22	10.89	Call	Bond Future	1	0	1	0	0.00
20/07/2022	2037 On 04-August-22	10.90	Call	Bond Future	1	0	1	0	0.00
20/07/2022	2037 On 04-August-22	11.95	Call	Bond Future	1168	1	1168	1	0.00
20/07/2022	2037 On 04-August-22	11.95	Put	Bond Future	471	1	471	1	1,050.00
20/07/2022	2037 On 04-August-22	10.91	Put	Bond Future	5451	6	5451	6	0.00
20/07/2022	2037 On 04-August-22	10.89	Put	Bond Future	5577	6	5577	6	0.00
20/07/2022	2037 On 04-August-22	11.42	Put	Bond Future	2434	3	2434	3	50.00
20/07/2022	2037 On 04-August-22	11.21	Put	Bond Future	3620	4	3620	4	0.00
20/07/2022	2037 On 04-August-22	10.10	Put	Bond Future	10758	12	10758	12	0.00
20/07/2022	2037 On 04-August-22	10.90	Put	Bond Future	5514	6	5514	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
20/07/2022	2037 On 03-November-22			Bond Future	12.01	77.8176	12.0123	77.8176	11,076.00
20/07/2022	2037 On 03-November-22	11.30	Call	Bond Future	628	1	628	1	0.00
20/07/2022	2037 On 03-November-22	11.32	Call	Bond Future	655	1	655	1	0.00
20/07/2022	2037 On 03-November-22	11.31	Call	Bond Future	641	1	641	1	0.00
20/07/2022	2037 On 03-November-22	11.31	Put	Bond Future	4669	5	4669	5	0.00
20/07/2022	2037 On 03-November-22	11.30	Put	Bond Future	4715	5	4715	5	0.00
20/07/2022	2037 On 03-November-22	11.32	Put	Bond Future	4624	5	4624	5	0.00
20/07/2022	2037 On 02-February-23			Bond Future	12.18	74.9544	12.1769	74.9544	62,107.00
20/07/2022	2037 On 02-February-23	11.05	Call	Bond Future	743	1	743	1	0.00
20/07/2022	2037 On 02-February-23	11.03	Call	Bond Future	722	1	722	1	0.00
20/07/2022	2037 On 02-February-23	11.04	Call	Bond Future	732	1	732	1	0.00
20/07/2022	2037 On 02-February-23	11.04	Put	Bond Future	7258	8	7258	8	0.00
20/07/2022	2037 On 02-February-23	11.03	Put	Bond Future	7309	8	7309	8	0.00
20/07/2022	2037 On 02-February-23	11.05	Put	Bond Future	7208	8	7208	8	0.00
20/07/2022	2037 On 04-May-23			Bond Future	12.34	76.3701	12.3374	76.3701	0.00
20/07/2022	2037 On 04-May-23	13.73	Call	Bond Future	8267	0	8267	0	0.00
20/07/2022	2037 On 04-May-23	11.32	Call	Bond Future	1400	1	1400	1	0.00
20/07/2022	2037 On 04-May-23	11.78	Call	Bond Future	2225	0	2225	0	400.00
20/07/2022	2037 On 04-May-23	11.03	Call	Bond Future	1029	0	1029	0	400.00
20/07/2022	2037 On 04-May-23	11.31	Call	Bond Future	1386	1	1386	1	0.00
20/07/2022	2037 On 04-May-23	11.30	Call	Bond Future	1372	1	1372	1	0.00
20/07/2022	2037 On 04-May-23	11.30	Put	Bond Future	7167	8	7167	8	0.00
20/07/2022	2037 On 04-May-23	11.31	Put	Bond Future	7122	8	7122	8	0.00
20/07/2022	2037 On 04-May-23	11.03	Put	Bond Future	8440	0	8440	0	0.00
20/07/2022	2037 On 04-May-23	13.73	Put	Bond Future	1417	0	1417	0	400.00
20/07/2022	2037 On 04-May-23	11.78	Put	Bond Future	5260	0	5260	0	0.00
20/07/2022	2037 On 04-May-23	11.32	Put	Bond Future	7077	8	7077	8	0.00
20/07/2022	2037 On 03-August-23			Bond Future	12.50	73.6145	12.4974	73.6145	0.00
20/07/2022	2037 On 03-August-23	12.14	Call	Bond Future	3049	3	3049	3	0.00
20/07/2022	2037 On 03-August-23	12.12	Call	Bond Future	3003	3	3003	3	0.00
20/07/2022	2037 On 03-August-23	12.13	Call	Bond Future	3026	3	3026	3	0.00
20/07/2022	2037 On 03-August-23	12.13	Put	Bond Future	4963	5	4963	5	0.00
20/07/2022	2037 On 03-August-23	12.12	Put	Bond Future	4994	6	4994	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
20/07/2022	2037 On 03-August-23	12.14	Put	Bond Future	4932	5	4932	5	0.00
20/07/2022	2038 On 04-August-22			Bond Future	127.36	126.2680	127.3590	126.2680	3,984.00
20/07/2022	2038 On 03-November-22			Bond Future	129.31	128.2088	129.3115	128.2088	1,408.00
20/07/2022	2038 On 02-February-23			Bond Future	129.74	128.6347	129.7417	128.6347	0.00
20/07/2022	2038 On 04-May-23			Bond Future	132.21	131.0867	132.2122	131.0867	0.00
20/07/2022	2038 On 03-August-23			Bond Future	132.86	131.7219	132.8555	131.7219	0.00
20/07/2022	2040 On 04-August-22			Bond Future	11.88	78.4572	11.8847	78.4572	95,672.00
20/07/2022	2040 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	460.00
20/07/2022	2040 On 04-August-22	10.70	Call	Bond Future	0	0	0	0	460.00
20/07/2022	2040 On 04-August-22	11.03	Call	Bond Future	1	0	1	0	0.00
20/07/2022	2040 On 04-August-22	12.24	Call	Bond Future	2290	2	2290	2	0.00
20/07/2022	2040 On 04-August-22	11.04	Call	Bond Future	1	0	1	0	0.00
20/07/2022	2040 On 04-August-22	11.05	Call	Bond Future	2	0	2	0	0.00
20/07/2022	2040 On 04-August-22	11.05	Put	Bond Future	5326	6	5326	6	0.00
20/07/2022	2040 On 04-August-22	12.24	Put	Bond Future	184	0	184	0	460.00
20/07/2022	2040 On 04-August-22	9.70	Put	Bond Future	15207	16	15207	16	0.00
20/07/2022	2040 On 04-August-22	11.04	Put	Bond Future	5393	6	5393	6	0.00
20/07/2022	2040 On 04-August-22	11.03	Put	Bond Future	5461	6	5461	6	0.00
20/07/2022	2040 On 04-August-22	10.70	Put	Bond Future	7727	8	7727	8	0.00
20/07/2022	2040 On 03-November-22			Bond Future	12.06	79.6439	12.0643	79.6439	19,693.00
20/07/2022	2040 On 03-November-22	11.41	Call	Bond Future	770	1	770	1	0.00
20/07/2022	2040 On 03-November-22	11.50	Call	Bond Future	924	1	924	1	1,500.00
20/07/2022	2040 On 03-November-22	11.30	Call	Bond Future	606	0	606	0	1,160.00
20/07/2022	2040 On 03-November-22	10.80	Call	Bond Future	189	0	189	0	1,500.00
20/07/2022	2040 On 03-November-22	11.39	Call	Bond Future	738	1	738	1	0.00
20/07/2022	2040 On 03-November-22	11.40	Call	Bond Future	754	1	754	1	0.00
20/07/2022	2040 On 03-November-22	10.70	Call	Bond Future	145	0	145	0	1,078.00
20/07/2022	2040 On 03-November-22	11.20	Call	Bond Future	486	0	486	0	1,078.00
20/07/2022	2040 On 03-November-22	12.52	Call	Bond Future	3964	3	3964	3	0.00
20/07/2022	2040 On 03-November-22	12.00	Call	Bond Future	2133	2	2133	2	1,160.00
20/07/2022	2040 On 03-November-22	12.00	Put	Bond Future	2515	3	2515	3	0.00
20/07/2022	2040 On 03-November-22	11.41	Put	Bond Future	4796	5	4796	5	0.00
20/07/2022	2040 On 03-November-22	11.20	Put	Bond Future	5874	7	5874	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
20/07/2022	2040 On 03-November-22	10.80	Put	Bond Future	8272	9	8272	9	0.00
20/07/2022	2040 On 03-November-22	11.30	Put	Bond Future	5341	6	5341	6	0.00
20/07/2022	2040 On 03-November-22	11.39	Put	Bond Future	4892	5	4892	5	0.00
20/07/2022	2040 On 03-November-22	11.40	Put	Bond Future	4844	5	4844	5	0.00
20/07/2022	2040 On 03-November-22	10.70	Put	Bond Future	8922	10	8922	10	0.00
20/07/2022	2040 On 03-November-22	11.50	Put	Bond Future	4377	5	4377	5	0.00
20/07/2022	2040 On 03-November-22	12.52	Put	Bond Future	1342	2	1342	2	1,078.00
20/07/2022	2040 On 02-February-23			Bond Future	12.22	76.5630	12.2229	76.5630	61,574.00
20/07/2022	2040 On 02-February-23	11.11	Call	Bond Future	810	1	810	1	0.00
20/07/2022	2040 On 02-February-23	11.10	Call	Bond Future	798	1	798	1	0.00
20/07/2022	2040 On 02-February-23	10.21	Call	Bond Future	176	0	176	0	388.00
20/07/2022	2040 On 02-February-23	10.18	Call	Bond Future	166	0	166	0	0.00
20/07/2022	2040 On 02-February-23	10.93	Call	Bond Future	620	1	620	1	0.00
20/07/2022	2040 On 02-February-23	10.96	Call	Bond Future	649	1	649	1	388.00
20/07/2022	2040 On 02-February-23	12.27	Call	Bond Future	3403	3	3403	3	0.00
20/07/2022	2040 On 02-February-23	11.12	Call	Bond Future	821	1	821	1	0.00
20/07/2022	2040 On 02-February-23	12.24	Call	Bond Future	3308	3	3308	3	0.00
20/07/2022	2040 On 02-February-23	12.24	Put	Bond Future	3209	4	3209	4	0.00
20/07/2022	2040 On 02-February-23	11.12	Put	Bond Future	7643	8	7643	8	0.00
20/07/2022	2040 On 02-February-23	12.27	Put	Bond Future	3131	4	3131	4	388.00
20/07/2022	2040 On 02-February-23	10.96	Put	Bond Future	8538	9	8538	9	0.00
20/07/2022	2040 On 02-February-23	10.18	Put	Bond Future	13574	14	13574	14	0.00
20/07/2022	2040 On 02-February-23	10.21	Put	Bond Future	13361	14	13361	14	0.00
20/07/2022	2040 On 02-February-23	11.10	Put	Bond Future	7752	8	7752	8	0.00
20/07/2022	2040 On 02-February-23	11.11	Put	Bond Future	7697	8	7697	8	0.00
20/07/2022	2040 On 02-February-23	10.93	Put	Bond Future	8711	9	8711	9	0.00
20/07/2022	2040 On 04-May-23			Bond Future	12.38	78.0094	12.3771	78.0094	0.00
20/07/2022	2040 On 04-May-23	13.45	Call	Bond Future	7614	7	7614	7	0.00
20/07/2022	2040 On 04-May-23	11.48	Call	Bond Future	1692	1	1692	1	486.00
20/07/2022	2040 On 04-May-23	10.92	Call	Bond Future	926	1	926	1	388.00
20/07/2022	2040 On 04-May-23	11.41	Call	Bond Future	1578	1	1578	1	0.00
20/07/2022	2040 On 04-May-23	11.42	Call	Bond Future	1594	1	1594	1	0.00
20/07/2022	2040 On 04-May-23	10.73	Call	Bond Future	737	1	737	1	486.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2022	2040 On 04-May-23	10.17	Call	Bond Future	345	0	345	0	388.00
20/07/2022	2040 On 04-May-23	12.78	Call	Bond Future	5196	5	5196	5	0.00
20/07/2022	2040 On 04-May-23	11.43	Call	Bond Future	1610	1	1610	1	0.00
20/07/2022	2040 On 04-May-23	11.43	Put	Bond Future	7289	8	7289	8	0.00
20/07/2022	2040 On 04-May-23	12.78	Put	Bond Future	2967	3	2967	3	388.00
20/07/2022	2040 On 04-May-23	10.73	Put	Bond Future	11050	12	11050	12	0.00
20/07/2022	2040 On 04-May-23	13.45	Put	Bond Future	1900	2	1900	2	486.00
20/07/2022	2040 On 04-May-23	10.17	Put	Bond Future	14661	15	14661	15	0.00
20/07/2022	2040 On 04-May-23	11.42	Put	Bond Future	7337	8	7337	8	0.00
20/07/2022	2040 On 04-May-23	11.41	Put	Bond Future	7384	8	7384	8	0.00
20/07/2022	2040 On 04-May-23	10.92	Put	Bond Future	9942	11	9942	11	0.00
20/07/2022	2040 On 04-May-23	11.48	Put	Bond Future	7055	8	7055	8	0.00
20/07/2022	2040 On 03-August-23			Bond Future	12.53	75.0357	12.5305	75.0357	0.00
20/07/2022	2040 On 03-August-23	12.21	Call	Bond Future	3373	3	3373	3	0.00
20/07/2022	2040 On 03-August-23	12.22	Call	Bond Future	3399	3	3399	3	0.00
20/07/2022	2040 On 03-August-23	12.23	Call	Bond Future	3424	3	3424	3	0.00
20/07/2022	2040 On 03-August-23	12.23	Put	Bond Future	5121	6	5121	6	0.00
20/07/2022	2040 On 03-August-23	12.22	Put	Bond Future	5153	6	5153	6	0.00
20/07/2022	2040 On 03-August-23	12.21	Put	Bond Future	5185	6	5185	6	0.00
20/07/2022	2044 On 04-August-22			Bond Future	11.87	75.5169	11.8679	75.5169	35,882.00
20/07/2022	2044 On 04-August-22	11.10	Call	Bond Future	3	0	3	0	0.00
20/07/2022	2044 On 04-August-22	11.08	Call	Bond Future	3	0	3	0	0.00
20/07/2022	2044 On 04-August-22	11.09	Call	Bond Future	3	0	3	0	0.00
20/07/2022	2044 On 04-August-22	11.09	Put	Bond Future	5043	6	5043	6	0.00
20/07/2022	2044 On 04-August-22	11.08	Put	Bond Future	5112	6	5112	6	0.00
20/07/2022	2044 On 04-August-22	11.10	Put	Bond Future	4975	6	4975	6	0.00
20/07/2022	2044 On 03-November-22			Bond Future	12.04	76.6591	12.0376	76.6591	30,867.00
20/07/2022	2044 On 03-November-22	11.40	Call	Bond Future	794	1	794	1	0.00
20/07/2022	2044 On 03-November-22	11.39	Call	Bond Future	778	1	778	1	0.00
20/07/2022	2044 On 03-November-22	11.41	Call	Bond Future	811	1	811	1	0.00
20/07/2022	2044 On 03-November-22	10.60	Call	Bond Future	115	0	115	0	1,600.00
20/07/2022	2044 On 03-November-22	11.30	Call	Bond Future	639	1	639	1	1,600.00
20/07/2022	2044 On 03-November-22	11.30	Put	Bond Future	5290	6	5290	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
20/07/2022	2044 On 03-November-22	10.60	Put	Bond Future	9641	10	9641	10	0.00
20/07/2022	2044 On 03-November-22	11.41	Put	Bond Future	4738	5	4738	5	0.00
20/07/2022	2044 On 03-November-22	11.40	Put	Bond Future	4787	5	4787	5	0.00
20/07/2022	2044 On 03-November-22	11.39	Put	Bond Future	4836	5	4836	5	0.00
20/07/2022	2044 On 02-February-23			Bond Future	12.19	73.6499	12.1871	73.6499	28,793.00
20/07/2022	2044 On 02-February-23	11.16	Call	Bond Future	915	1	915	1	0.00
20/07/2022	2044 On 02-February-23	11.15	Call	Bond Future	902	1	902	1	0.00
20/07/2022	2044 On 02-February-23	11.14	Call	Bond Future	889	1	889	1	0.00
20/07/2022	2044 On 02-February-23	11.14	Put	Bond Future	7488	8	7488	8	0.00
20/07/2022	2044 On 02-February-23	11.15	Put	Bond Future	7433	8	7433	8	0.00
20/07/2022	2044 On 02-February-23	11.16	Put	Bond Future	7378	8	7378	8	0.00
20/07/2022	2044 On 04-May-23			Bond Future	12.33	75.0413	12.3320	75.0413	0.00
20/07/2022	2044 On 04-May-23	11.43	Call	Bond Future	1693	2	1693	2	0.00
20/07/2022	2044 On 04-May-23	11.41	Call	Bond Future	1659	1	1659	1	0.00
20/07/2022	2044 On 04-May-23	11.42	Call	Bond Future	1676	1	1676	1	0.00
20/07/2022	2044 On 04-May-23	11.42	Put	Bond Future	7253	8	7253	8	0.00
20/07/2022	2044 On 04-May-23	11.41	Put	Bond Future	7301	8	7301	8	0.00
20/07/2022	2044 On 04-May-23	11.43	Put	Bond Future	7205	8	7205	8	0.00
20/07/2022	2044 On 03-August-23			Bond Future	12.48	72.1346	12.4757	72.1346	0.00
20/07/2022	2044 On 03-August-23	12.17	Call	Bond Future	3503	3	3503	3	0.00
20/07/2022	2044 On 03-August-23	12.16	Call	Bond Future	3477	3	3477	3	0.00
20/07/2022	2044 On 03-August-23	12.15	Call	Bond Future	3450	3	3450	3	0.00
20/07/2022	2044 On 03-August-23	12.15	Put	Bond Future	5325	6	5325	6	0.00
20/07/2022	2044 On 03-August-23	12.16	Put	Bond Future	5293	6	5293	6	0.00
20/07/2022	2044 On 03-August-23	12.17	Put	Bond Future	5261	6	5261	6	0.00
20/07/2022	2046 On 04-August-22			Bond Future	114.91	114.8557	114.9086	114.8557	13,131.00
20/07/2022	2046 On 03-November-22			Bond Future	114.69	114.6589	114.6938	114.6589	8,579.00
20/07/2022	2046 On 02-February-23			Bond Future	116.77	116.7392	116.7705	116.7392	0.00
20/07/2022	2046 On 04-May-23			Bond Future	116.96	116.9396	116.9573	116.9396	0.00
20/07/2022	2046 On 03-August-23			Bond Future	119.28	119.2612	119.2775	119.2612	0.00
20/07/2022	2050 On 04-August-22			Bond Future	116.97	115.9537	116.9683	115.9537	10,704.00
20/07/2022	2050 On 03-November-22			Bond Future	118.76	117.7359	118.7613	117.7359	3,002.00
20/07/2022	2050 On 02-February-23			Bond Future	118.79	117.7626	118.7894	117.7626	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
20/07/2022	2050 On 04-May-23			Bond Future	121.05	120.0075	121.0513	120.0075	0.00
20/07/2022	2050 On 03-August-23			Bond Future	121.25	120.2053	121.2546	120.2053	0.00
20/07/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2022	AL37 On 04-August-22			Index Future	801.74	798.2190	801.7410	798.2190	0.00
20/07/2022	AL37 On 03-November-22			Index Future	813.96	810.3900	813.9550	810.3900	0.00
20/07/2022	AL37 On 02-February-23			Index Future	828.49	824.8670	828.4860	824.8670	0.00
20/07/2022	AL37 On 04-May-23			Index Future	844.05	840.3740	844.0540	840.3740	0.00
20/07/2022	AL37 On 03-August-23			Index Future	860.59	856.8410	860.5910	856.8410	0.00
20/07/2022	AL7T On 04-August-22			Index Future	895.72	887.3670	895.7150	887.3670	0.00
20/07/2022	AL7T On 03-November-22			Index Future	909.36	900.8990	909.3610	900.8990	0.00
20/07/2022	AL7T On 02-February-23			Index Future	925.59	916.9930	925.5940	916.9930	0.00
20/07/2022	AL7T On 04-May-23			Index Future	942.99	934.2310	942.9880	934.2310	0.00
20/07/2022	AL7T On 03-August-23			Index Future	961.46	952.5380	961.4620	952.5380	0.00
20/07/2022	ALBI On 04-August-22			Index Future	797.82	791.4860	797.8170	791.4860	112.00
20/07/2022	ALBI On 03-November-22			Index Future	809.97	803.5550	809.9720	803.5550	121.00
20/07/2022	ALBI On 02-February-23			Index Future	824.43	817.9100	824.4310	817.9100	0.00
20/07/2022	ALBI On 04-May-23			Index Future	839.92	833.2850	839.9240	833.2850	0.00
20/07/2022	ALBI On 03-August-23			Index Future	856.38	849.6140	856.3790	849.6140	0.00
20/07/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2022	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
20/07/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/07/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2022	ES33 On 04-August-22			Bond Future	12.63	72.1966	12.6257	72.1966	0.00
20/07/2022	ES33 On 03-November-22			Bond Future	12.87	69.5224	12.8662	69.5224	0.00
20/07/2022	ES33 On 02-February-23			Bond Future	13.09	70.7854	13.0855	70.7854	350.00
20/07/2022	ES33 On 04-May-23			Bond Future	13.30	68.3447	13.2953	68.3447	0.00
20/07/2022	ES33 On 03-August-23			Bond Future	13.50	69.7049	13.5011	69.7049	0.00
20/07/2022	ES42 On 04-August-22			Bond Future	12.95	70.3680	12.9517	70.3680	0.00
20/07/2022	ES42 On 03-November-22			Bond Future	13.17	67.1896	13.1728	67.1896	0.00
20/07/2022	ES42 On 02-February-23			Bond Future	13.37	68.4129	13.3671	68.4129	4,769.00
20/07/2022	ES42 On 04-May-23			Bond Future	13.56	65.4569	13.5615	65.4569	0.00
20/07/2022	ES42 On 03-August-23			Bond Future	13.75	66.7622	13.7463	66.7622	0.00
20/07/2022	GOVI On 04-August-22			GOVI	786.46	780.1470	786.4640	780.1470	909.00
20/07/2022	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
20/07/2022	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
20/07/2022	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
20/07/2022	GOVI On 04-August-22	819.28	Put	GOVI	328160	39	328160	39	0.00
20/07/2022	GOVI On 04-August-22	819.27	Put	GOVI	328060	39	328060	39	0.00
20/07/2022	GOVI On 04-August-22	819.26	Put	GOVI	327960	39	327960	39	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
20/07/2022	GOVI On 03-November-22			GOVI	798.45	792.0430	798.4460	792.0430	0.00
20/07/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
20/07/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
20/07/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
20/07/2022	GOVI On 03-November-22	820.42	Put	GOVI	219740	28	219740	28	0.00
20/07/2022	GOVI On 03-November-22	820.41	Put	GOVI	219640	28	219640	28	0.00
20/07/2022	GOVI On 03-November-22	820.43	Put	GOVI	219840	28	219840	28	0.00
20/07/2022	GOVI On 02-February-23			GOVI	812.70	806.1920	812.6990	806.1920	0.00
20/07/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
20/07/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
20/07/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
20/07/2022	GOVI On 02-February-23	850.82	Put	GOVI	381210	45	381210	45	0.00
20/07/2022	GOVI On 02-February-23	850.83	Put	GOVI	381310	45	381310	45	0.00
20/07/2022	GOVI On 02-February-23	850.84	Put	GOVI	381410	45	381410	45	0.00
20/07/2022	GOVI On 04-May-23			GOVI	827.97	821.3470	827.9710	821.3470	0.00
20/07/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
20/07/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
20/07/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
20/07/2022	GOVI On 04-May-23	852.87	Put	GOVI	248990	32	248990	32	0.00
20/07/2022	GOVI On 04-May-23	852.86	Put	GOVI	248890	32	248890	32	0.00
20/07/2022	GOVI On 04-May-23	852.88	Put	GOVI	249090	32	249090	32	0.00
20/07/2022	GOVI On 03-August-23			GOVI	844.19	837.4420	844.1920	837.4420	0.00
20/07/2022	GOVI On 03-August-23	837.23	Call	GOVI	69620	0	69620	0	0.00
20/07/2022	GOVI On 03-August-23	837.21	Call	GOVI	69820	0	69820	0	0.00
20/07/2022	GOVI On 03-August-23	837.22	Call	GOVI	69720	0	69720	0	0.00
20/07/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
20/07/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
20/07/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
20/07/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/07/2022	IGOV On 04-August-22			Index Future	317.05	315.6960	317.0540	315.6960	430.00
20/07/2022	IGOV On 03-November-22			Index Future	321.96	320.5880	321.9630	320.5880	293.00
20/07/2022	IGOV On 02-February-23			Index Future	327.79	326.3920	327.7880	326.3920	0.00
20/07/2022	IGOV On 04-May-23			Index Future	334.02	332.6030	334.0230	332.6030	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
20/07/2022	IGOV On 03-August-23			Index Future	340.64	339.1950	340.6410	339.1950	0.00
20/07/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
20/07/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
20/07/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
20/07/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
20/07/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
20/07/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
20/07/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/07/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
20/07/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/07/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/07/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/07/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
20/07/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/07/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/07/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/07/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/07/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/07/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/07/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.08	94.9350	5.0830	94.9350	0.00
20/07/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.61	94.3400	5.6100	94.3400	0.00
20/07/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.88	94.0850	5.8750	94.0850	0.00
20/07/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.38	93.5700	6.3800	93.5700	0.00
20/07/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.55	93.4000	6.5500	93.4000	0.00
20/07/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.09	92.8450	7.0850	92.8450	68.00
20/07/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
20/07/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.70	92.2500	7.7000	92.2500	0.00
20/07/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.15	91.7350	8.1450	91.7350	0.00
20/07/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.39	91.4800	8.3850	91.4800	75.00
20/07/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.48	91.3650	8.4750	91.3650	172.00
20/07/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.75	91.0950	8.7450	91.0950	0.00
20/07/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.64	91.1800	8.6400	91.1800	0.00
20/07/2022	R023 On 04-August-22			Bond Future	6.85	103.8719	6.8472	103.8719	24,611.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2022	R023 On 04-August-22	6.03	Call	Bond Future	0	0	0	0	0.00
20/07/2022	R023 On 04-August-22	6.04	Call	Bond Future	0	0	0	0	0.00
20/07/2022	R023 On 04-August-22	6.05	Call	Bond Future	0	0	0	0	0.00
20/07/2022	R023 On 04-August-22	6.05	Put	Bond Future	433	0	433	0	0.00
20/07/2022	R023 On 04-August-22	6.04	Put	Bond Future	439	0	439	0	0.00
20/07/2022	R023 On 04-August-22	6.03	Put	Bond Future	444	0	444	0	0.00
20/07/2022	R023 On 03-November-22			Bond Future	7.43	101.5239	7.4295	101.5239	3,370.00
20/07/2022	R023 On 03-November-22	6.27	Call	Bond Future	1	0	1	0	0.00
20/07/2022	R023 On 03-November-22	6.25	Call	Bond Future	1	0	1	0	0.00
20/07/2022	R023 On 03-November-22	6.26	Call	Bond Future	1	0	1	0	0.00
20/07/2022	R023 On 03-November-22	6.26	Put	Bond Future	358	0	358	0	0.00
20/07/2022	R023 On 03-November-22	6.25	Put	Bond Future	361	0	361	0	0.00
20/07/2022	R023 On 03-November-22	6.27	Put	Bond Future	355	0	355	0	0.00
20/07/2022	R035 On 04-August-22			Bond Future	11.69	84.8262	11.6887	84.8262	122,632.00
20/07/2022	R035 On 04-August-22	10.53	Call	Bond Future	0	0	0	0	394.00
20/07/2022	R035 On 04-August-22	10.74	Call	Bond Future	0	0	0	0	0.00
20/07/2022	R035 On 04-August-22	11.13	Call	Bond Future	26	0	26	0	0.00
20/07/2022	R035 On 04-August-22	12.18	Call	Bond Future	2782	2	2782	2	0.00
20/07/2022	R035 On 04-August-22	9.53	Call	Bond Future	0	0	0	0	394.00
20/07/2022	R035 On 04-August-22	9.84	Call	Bond Future	0	0	0	0	100.00
20/07/2022	R035 On 04-August-22	10.64	Call	Bond Future	0	0	0	0	0.00
20/07/2022	R035 On 04-August-22	10.72	Call	Bond Future	0	0	0	0	0.00
20/07/2022	R035 On 04-August-22	10.73	Call	Bond Future	0	0	0	0	0.00
20/07/2022	R035 On 04-August-22	10.73	Put	Bond Future	5657	6	5657	6	0.00
20/07/2022	R035 On 04-August-22	10.72	Put	Bond Future	5719	7	5719	7	0.00
20/07/2022	R035 On 04-August-22	10.64	Put	Bond Future	6217	7	6217	7	100.00
20/07/2022	R035 On 04-August-22	9.84	Put	Bond Future	11422	12	11422	12	0.00
20/07/2022	R035 On 04-August-22	10.53	Put	Bond Future	6908	8	6908	8	0.00
20/07/2022	R035 On 04-August-22	11.13	Put	Bond Future	3257	4	3257	4	100.00
20/07/2022	R035 On 04-August-22	9.53	Put	Bond Future	13555	14	13555	14	0.00
20/07/2022	R035 On 04-August-22	12.18	Put	Bond Future	86	0	86	0	394.00
20/07/2022	R035 On 04-August-22	10.74	Put	Bond Future	5596	6	5596	6	0.00
20/07/2022	R035 On 03-November-22			Bond Future	11.89	81.6211	11.8885	81.6211	8,092.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2022	R035 On 03-November-22	11.14	Call	Bond Future	587	0	587	0	0.00
20/07/2022	R035 On 03-November-22	11.13	Call	Bond Future	574	0	574	0	0.00
20/07/2022	R035 On 03-November-22	9.82	Call	Bond Future	15	0	15	0	582.00
20/07/2022	R035 On 03-November-22	10.30	Call	Bond Future	72	0	72	0	976.00
20/07/2022	R035 On 03-November-22	11.15	Call	Bond Future	600	0	600	0	0.00
20/07/2022	R035 On 03-November-22	12.68	Call	Bond Future	4989	4	4989	4	0.00
20/07/2022	R035 On 03-November-22	11.05	Call	Bond Future	479	0	479	0	976.00
20/07/2022	R035 On 03-November-22	10.57	Call	Bond Future	153	0	153	0	0.00
20/07/2022	R035 On 03-November-22	10.99	Call	Bond Future	416	0	416	0	0.00
20/07/2022	R035 On 03-November-22	10.99	Put	Bond Future	5561	6	5561	6	582.00
20/07/2022	R035 On 03-November-22	10.57	Put	Bond Future	7864	9	7864	9	582.00
20/07/2022	R035 On 03-November-22	12.68	Put	Bond Future	817	1	817	1	976.00
20/07/2022	R035 On 03-November-22	11.15	Put	Bond Future	4795	5	4795	5	0.00
20/07/2022	R035 On 03-November-22	10.30	Put	Bond Future	9491	10	9491	10	0.00
20/07/2022	R035 On 03-November-22	9.82	Put	Bond Future	12585	13	12585	13	0.00
20/07/2022	R035 On 03-November-22	11.13	Put	Bond Future	4887	6	4887	6	0.00
20/07/2022	R035 On 03-November-22	11.14	Put	Bond Future	4841	6	4841	6	0.00
20/07/2022	R035 On 03-November-22	11.05	Put	Bond Future	5265	6	5265	6	0.00
20/07/2022	R035 On 02-February-23			Bond Future	12.07	83.0836	12.0656	83.0836	69,076.00
20/07/2022	R035 On 02-February-23	11.98	Call	Bond Future	2696	2	2696	2	0.00
20/07/2022	R035 On 02-February-23	13.22	Call	Bond Future	6943	6	6943	6	0.00
20/07/2022	R035 On 02-February-23	11.05	Call	Bond Future	848	1	848	1	976.00
20/07/2022	R035 On 02-February-23	11.06	Call	Bond Future	859	1	859	1	0.00
20/07/2022	R035 On 02-February-23	10.86	Call	Bond Future	646	1	646	1	0.00
20/07/2022	R035 On 02-February-23	10.30	Call	Bond Future	259	0	259	0	976.00
20/07/2022	R035 On 02-February-23	10.64	Call	Bond Future	461	0	461	0	388.00
20/07/2022	R035 On 02-February-23	10.87	Call	Bond Future	655	1	655	1	0.00
20/07/2022	R035 On 02-February-23	11.94	Call	Bond Future	2587	2	2587	2	0.00
20/07/2022	R035 On 02-February-23	10.88	Call	Bond Future	665	1	665	1	0.00
20/07/2022	R035 On 02-February-23	10.66	Call	Bond Future	475	0	475	0	0.00
20/07/2022	R035 On 02-February-23	10.60	Call	Bond Future	432	0	432	0	0.00
20/07/2022	R035 On 02-February-23	9.85	Call	Bond Future	109	0	109	0	0.00
20/07/2022	R035 On 02-February-23	9.89	Call	Bond Future	119	0	119	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
20/07/2022	R035 On 02-February-23	9.81	Call	Bond Future	101	0	101	0	582.00
20/07/2022	R035 On 02-February-23	9.81	Put	Bond Future	13580	14	13580	14	0.00
20/07/2022	R035 On 02-February-23	9.89	Put	Bond Future	13068	14	13068	14	0.00
20/07/2022	R035 On 02-February-23	10.60	Put	Bond Future	8848	10	8848	10	0.00
20/07/2022	R035 On 02-February-23	10.64	Put	Bond Future	8631	9	8631	9	0.00
20/07/2022	R035 On 02-February-23	10.66	Put	Bond Future	8523	9	8523	9	582.00
20/07/2022	R035 On 02-February-23	10.30	Put	Bond Future	10552	11	10552	11	0.00
20/07/2022	R035 On 02-February-23	10.88	Put	Bond Future	7380	8	7380	8	0.00
20/07/2022	R035 On 02-February-23	13.22	Put	Bond Future	1100	1	1100	1	976.00
20/07/2022	R035 On 02-February-23	10.87	Put	Bond Future	7430	8	7430	8	0.00
20/07/2022	R035 On 02-February-23	9.85	Put	Bond Future	13323	14	13323	14	0.00
20/07/2022	R035 On 02-February-23	10.86	Put	Bond Future	7480	8	7480	8	0.00
20/07/2022	R035 On 02-February-23	11.06	Put	Bond Future	6504	7	6504	7	582.00
20/07/2022	R035 On 02-February-23	11.05	Put	Bond Future	6551	7	6551	7	0.00
20/07/2022	R035 On 02-February-23	11.98	Put	Bond Future	3156	4	3156	4	388.00
20/07/2022	R035 On 02-February-23	11.94	Put	Bond Future	3263	4	3263	4	0.00
20/07/2022	R035 On 04-May-23			Bond Future	12.23	80.1509	12.2283	80.1509	0.00
20/07/2022	R035 On 04-May-23	11.22	Call	Bond Future	1385	1	1385	1	0.00
20/07/2022	R035 On 04-May-23	9.85	Call	Bond Future	253	0	253	0	388.00
20/07/2022	R035 On 04-May-23	10.42	Call	Bond Future	557	0	557	0	491.00
20/07/2022	R035 On 04-May-23	12.46	Call	Bond Future	4200	4	4200	4	0.00
20/07/2022	R035 On 04-May-23	11.17	Call	Bond Future	1316	1	1316	1	491.00
20/07/2022	R035 On 04-May-23	11.20	Call	Bond Future	1358	1	1358	1	0.00
20/07/2022	R035 On 04-May-23	11.21	Call	Bond Future	1372	1	1372	1	0.00
20/07/2022	R035 On 04-May-23	10.60	Call	Bond Future	696	1	696	1	388.00
20/07/2022	R035 On 04-May-23	13.18	Call	Bond Future	6584	6	6584	6	0.00
20/07/2022	R035 On 04-May-23	13.18	Put	Bond Future	1825	2	1825	2	491.00
20/07/2022	R035 On 04-May-23	10.60	Put	Bond Future	9904	11	9904	11	0.00
20/07/2022	R035 On 04-May-23	12.46	Put	Bond Future	3002	3	3002	3	388.00
20/07/2022	R035 On 04-May-23	11.22	Put	Bond Future	6917	8	6917	8	0.00
20/07/2022	R035 On 04-May-23	10.42	Put	Bond Future	10873	12	10873	12	0.00
20/07/2022	R035 On 04-May-23	9.85	Put	Bond Future	14212	15	14212	15	0.00
20/07/2022	R035 On 04-May-23	11.17	Put	Bond Future	7137	8	7137	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
20/07/2022	R035 On 04-May-23	11.20	Put	Bond Future	7005	8	7005	8	0.00
20/07/2022	R035 On 04-May-23	11.21	Put	Bond Future	6961	8	6961	8	0.00
20/07/2022	R035 On 03-August-23			Bond Future	12.39	81.7278	12.3876	81.7278	0.00
20/07/2022	R035 On 03-August-23	11.98	Call	Bond Future	2897	3	2897	3	0.00
20/07/2022	R035 On 03-August-23	11.99	Call	Bond Future	2920	3	2920	3	0.00
20/07/2022	R035 On 03-August-23	12.00	Call	Bond Future	2943	3	2943	3	0.00
20/07/2022	R035 On 03-August-23	12.00	Put	Bond Future	4960	5	4960	5	0.00
20/07/2022	R035 On 03-August-23	11.99	Put	Bond Future	4990	5	4990	5	0.00
20/07/2022	R035 On 03-August-23	11.98	Put	Bond Future	5021	6	5021	6	0.00
20/07/2022	R186 On 04-August-22			Bond Future	9.42	104.7068	9.4225	104.7068	87,971.00
20/07/2022	R186 On 04-August-22	6.96	Call	Bond Future	0	0	0	0	3,541.00
20/07/2022	R186 On 04-August-22	8.13	Call	Bond Future	0	0	0	0	0.00
20/07/2022	R186 On 04-August-22	8.14	Call	Bond Future	0	0	0	0	0.00
20/07/2022	R186 On 04-August-22	9.78	Call	Bond Future	1372	1	1372	1	0.00
20/07/2022	R186 On 04-August-22	7.96	Call	Bond Future	0	0	0	0	3,541.00
20/07/2022	R186 On 04-August-22	8.15	Call	Bond Future	0	0	0	0	0.00
20/07/2022	R186 On 04-August-22	8.15	Put	Bond Future	4706	5	4706	5	0.00
20/07/2022	R186 On 04-August-22	9.78	Put	Bond Future	97	0	97	0	3,541.00
20/07/2022	R186 On 04-August-22	8.14	Put	Bond Future	4744	5	4744	5	0.00
20/07/2022	R186 On 04-August-22	8.13	Put	Bond Future	4782	5	4782	5	0.00
20/07/2022	R186 On 04-August-22	6.96	Put	Bond Future	9350	10	9350	10	0.00
20/07/2022	R186 On 04-August-22	7.96	Put	Bond Future	5431	6	5431	6	0.00
20/07/2022	R186 On 03-November-22			Bond Future	9.66	106.2906	9.6637	106.2906	30,594.00
20/07/2022	R186 On 03-November-22	8.55	Call	Bond Future	200	0	200	0	0.00
20/07/2022	R186 On 03-November-22	8.91	Call	Bond Future	378	0	378	0	0.00
20/07/2022	R186 On 03-November-22	8.23	Call	Bond Future	115	0	115	0	4,310.00
20/07/2022	R186 On 03-November-22	8.53	Call	Bond Future	194	0	194	0	0.00
20/07/2022	R186 On 03-November-22	8.54	Call	Bond Future	197	0	197	0	0.00
20/07/2022	R186 On 03-November-22	8.54	Put	Bond Future	4099	5	4099	5	0.00
20/07/2022	R186 On 03-November-22	8.53	Put	Bond Future	4131	5	4131	5	0.00
20/07/2022	R186 On 03-November-22	8.91	Put	Bond Future	2975	3	2975	3	4,310.00
20/07/2022	R186 On 03-November-22	8.23	Put	Bond Future	5126	6	5126	6	0.00
20/07/2022	R186 On 03-November-22	8.55	Put	Bond Future	4066	4	4066	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
20/07/2022	R186 On 02-February-23			Bond Future	9.86	102.8965	9.8558	102.8965	0.00
20/07/2022	R186 On 02-February-23	8.34	Call	Bond Future	268	0	268	0	0.00
20/07/2022	R186 On 02-February-23	8.33	Call	Bond Future	265	0	265	0	0.00
20/07/2022	R186 On 02-February-23	8.32	Call	Bond Future	261	0	261	0	0.00
20/07/2022	R186 On 02-February-23	8.32	Put	Bond Future	5320	6	5320	6	0.00
20/07/2022	R186 On 02-February-23	8.33	Put	Bond Future	5289	6	5289	6	0.00
20/07/2022	R186 On 02-February-23	8.34	Put	Bond Future	5259	6	5259	6	0.00
20/07/2022	R186 On 04-May-23			Bond Future	10.04	104.8377	10.0447	104.8377	0.00
20/07/2022	R186 On 04-May-23	8.83	Call	Bond Future	582	0	582	0	0.00
20/07/2022	R186 On 04-May-23	8.82	Call	Bond Future	576	0	576	0	0.00
20/07/2022	R186 On 04-May-23	8.84	Call	Bond Future	587	0	587	0	0.00
20/07/2022	R186 On 04-May-23	8.83	Put	Bond Future	4309	5	4309	5	0.00
20/07/2022	R186 On 04-May-23	8.82	Put	Bond Future	4334	5	4334	5	0.00
20/07/2022	R186 On 04-May-23	8.84	Put	Bond Future	4283	5	4283	5	0.00
20/07/2022	R186 On 03-August-23			Bond Future	10.23	101.5965	10.2295	101.5965	0.00
20/07/2022	R186 On 03-August-23	9.75	Call	Bond Future	1432	1	1432	1	0.00
20/07/2022	R186 On 03-August-23	9.73	Call	Bond Future	1407	1	1407	1	0.00
20/07/2022	R186 On 03-August-23	9.74	Call	Bond Future	1419	1	1419	1	0.00
20/07/2022	R186 On 03-August-23	9.74	Put	Bond Future	2805	3	2805	3	0.00
20/07/2022	R186 On 03-August-23	9.73	Put	Bond Future	2821	3	2821	3	0.00
20/07/2022	R186 On 03-August-23	9.75	Put	Bond Future	2789	3	2789	3	0.00
20/07/2022	R197 On 04-August-22			Bond Future	331.15	330.2932	331.1464	330.2932	594.00
20/07/2022	R197 On 03-November-22			Bond Future	336.22	335.3701	336.2226	335.3701	221.00
20/07/2022	R197 On 02-February-23			Bond Future	333.49	332.6953	333.4930	332.6953	0.00
20/07/2022	R197 On 04-May-23			Bond Future	339.84	339.0389	339.8450	339.0389	0.00
20/07/2022	R197 On 03-August-23			Bond Future	337.46	336.7006	337.4636	336.7006	0.00
20/07/2022	R202 On 04-August-22			Bond Future	244.97	243.5101	244.9672	243.5101	6,474.00
20/07/2022	R202 On 03-November-22			Bond Future	248.72	247.2529	248.7224	247.2529	459.00
20/07/2022	R202 On 02-February-23			Bond Future	248.54	247.0853	248.5413	247.0853	269.00
20/07/2022	R202 On 04-May-23			Bond Future	253.27	251.7949	253.2734	251.7949	0.00
20/07/2022	R202 On 03-August-23			Bond Future	253.45	251.9747	253.4504	251.9747	0.00
20/07/2022	R209 On 04-August-22			Bond Future	11.66	65.0394	11.6644	65.0394	21,569.00
20/07/2022	R209 On 04-August-22	10.57	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
20/07/2022	R209 On 04-August-22	10.59	Call	Bond Future	0	0	0	0	0.00
20/07/2022	R209 On 04-August-22	10.58	Call	Bond Future	0	0	0	0	0.00
20/07/2022	R209 On 04-August-22	10.58	Put	Bond Future	5635	6	5635	6	0.00
20/07/2022	R209 On 04-August-22	10.57	Put	Bond Future	5690	6	5690	6	0.00
20/07/2022	R209 On 04-August-22	10.59	Put	Bond Future	5580	6	5580	6	0.00
20/07/2022	R209 On 03-November-22			Bond Future	11.84	62.8781	11.8410	62.8781	6,739.00
20/07/2022	R209 On 03-November-22	11.02	Call	Bond Future	423	0	423	0	0.00
20/07/2022	R209 On 03-November-22	11.50	Call	Bond Future	1106	1	1106	1	0.00
20/07/2022	R209 On 03-November-22	10.00	Call	Bond Future	28	0	28	0	3,500.00
20/07/2022	R209 On 03-November-22	10.50	Call	Bond Future	122	0	122	0	0.00
20/07/2022	R209 On 03-November-22	11.00	Call	Bond Future	403	0	403	0	0.00
20/07/2022	R209 On 03-November-22	11.01	Call	Bond Future	413	0	413	0	0.00
20/07/2022	R209 On 03-November-22	12.00	Call	Bond Future	2296	2	2296	2	0.00
20/07/2022	R209 On 03-November-22	11.03	Call	Bond Future	433	0	433	0	0.00
20/07/2022	R209 On 03-November-22	9.25	Call	Bond Future	2	0	2	0	6,000.00
20/07/2022	R209 On 03-November-22	9.50	Call	Bond Future	5	0	5	0	0.00
20/07/2022	R209 On 03-November-22	9.50	Put	Bond Future	12769	13	12769	13	0.00
20/07/2022	R209 On 03-November-22	9.25	Put	Bond Future	14335	15	14335	15	0.00
20/07/2022	R209 On 03-November-22	11.03	Put	Bond Future	4488	5	4488	5	0.00
20/07/2022	R209 On 03-November-22	10.50	Put	Bond Future	7029	8	7029	8	0.00
20/07/2022	R209 On 03-November-22	12.00	Put	Bond Future	1542	2	1542	2	3,500.00
20/07/2022	R209 On 03-November-22	11.01	Put	Bond Future	4573	5	4573	5	0.00
20/07/2022	R209 On 03-November-22	11.00	Put	Bond Future	4616	5	4616	5	7,000.00
20/07/2022	R209 On 03-November-22	10.00	Put	Bond Future	9782	10	9782	10	6,000.00
20/07/2022	R209 On 03-November-22	11.50	Put	Bond Future	2767	3	2767	3	0.00
20/07/2022	R209 On 03-November-22	11.02	Put	Bond Future	4530	5	4530	5	0.00
20/07/2022	R209 On 02-February-23			Bond Future	11.99	64.0058	11.9926	64.0058	2,066.00
20/07/2022	R209 On 02-February-23	10.80	Call	Bond Future	566	0	566	0	0.00
20/07/2022	R209 On 02-February-23	10.78	Call	Bond Future	550	0	550	0	0.00
20/07/2022	R209 On 02-February-23	10.79	Call	Bond Future	558	0	558	0	0.00
20/07/2022	R209 On 02-February-23	10.80	Put	Bond Future	6535	7	6535	7	0.00
20/07/2022	R209 On 02-February-23	10.78	Put	Bond Future	6625	7	6625	7	0.00
20/07/2022	R209 On 02-February-23	10.79	Put	Bond Future	6580	7	6580	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
20/07/2022	R209 On 04-May-23			Bond Future	12.14	62.0625	12.1380	62.0625	0.00
20/07/2022	R209 On 04-May-23	11.11	Call	Bond Future	1175	1	1175	1	0.00
20/07/2022	R209 On 04-May-23	11.09	Call	Bond Future	1151	1	1151	1	0.00
20/07/2022	R209 On 04-May-23	11.10	Call	Bond Future	1163	1	1163	1	0.00
20/07/2022	R209 On 04-May-23	11.10	Put	Bond Future	6215	7	6215	7	0.00
20/07/2022	R209 On 04-May-23	11.09	Put	Bond Future	6254	7	6254	7	0.00
20/07/2022	R209 On 04-May-23	11.11	Put	Bond Future	6175	7	6175	7	0.00
20/07/2022	R209 On 03-August-23			Bond Future	12.28	63.2840	12.2765	63.2840	0.00
20/07/2022	R209 On 03-August-23	11.95	Call	Bond Future	2678	2	2678	2	0.00
20/07/2022	R209 On 03-August-23	11.93	Call	Bond Future	2637	2	2637	2	0.00
20/07/2022	R209 On 03-August-23	11.94	Call	Bond Future	2658	2	2658	2	0.00
20/07/2022	R209 On 03-August-23	11.95	Put	Bond Future	4181	5	4181	5	0.00
20/07/2022	R209 On 03-August-23	11.93	Put	Bond Future	4234	5	4234	5	0.00
20/07/2022	R209 On 03-August-23	11.94	Put	Bond Future	4207	5	4207	5	0.00
20/07/2022	R210 On 04-August-22			Bond Future	224.01	223.2329	224.0092	223.2329	512.00
20/07/2022	R210 On 03-November-22			Bond Future	224.45	223.6898	224.4472	223.6898	556.00
20/07/2022	R210 On 02-February-23			Bond Future	228.51	227.7477	228.5103	227.7477	300.00
20/07/2022	R210 On 04-May-23			Bond Future	229.77	229.0184	229.7731	229.0184	0.00
20/07/2022	R210 On 03-August-23			Bond Future	234.33	233.5635	234.3301	233.5635	0.00
20/07/2022	R213 On 04-August-22			Bond Future	11.28	79.1649	11.2767	79.1649	33,034.00
20/07/2022	R213 On 04-August-22	9.90	Call	Bond Future	0	0	0	0	0.00
20/07/2022	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
20/07/2022	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
20/07/2022	R213 On 04-August-22	9.90	Put	Bond Future	6613	7	6613	7	0.00
20/07/2022	R213 On 04-August-22	9.88	Put	Bond Future	6715	8	6715	8	0.00
20/07/2022	R213 On 04-August-22	9.89	Put	Bond Future	6664	7	6664	7	0.00
20/07/2022	R213 On 03-November-22			Bond Future	11.49	76.8224	11.4926	76.8224	98.00
20/07/2022	R213 On 03-November-22	10.40	Call	Bond Future	261	0	261	0	0.00
20/07/2022	R213 On 03-November-22	9.98	Call	Bond Future	108	0	108	0	0.00
20/07/2022	R213 On 03-November-22	10.19	Call	Bond Future	170	0	170	0	0.00
20/07/2022	R213 On 03-November-22	9.84	Call	Bond Future	78	0	78	0	0.00
20/07/2022	R213 On 03-November-22	9.13	Call	Bond Future	10	0	10	0	200.00
20/07/2022	R213 On 03-November-22	10.39	Call	Bond Future	256	0	256	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
20/07/2022	R213 On 03-November-22	10.37	Call	Bond Future	246	0	246	0	0.00
20/07/2022	R213 On 03-November-22	9.19	Call	Bond Future	12	0	12	0	476.00
20/07/2022	R213 On 03-November-22	10.38	Call	Bond Future	251	0	251	0	0.00
20/07/2022	R213 On 03-November-22	10.38	Put	Bond Future	5381	6	5381	6	0.00
20/07/2022	R213 On 03-November-22	9.19	Put	Bond Future	11127	12	11127	12	0.00
20/07/2022	R213 On 03-November-22	10.37	Put	Bond Future	5424	6	5424	6	200.00
20/07/2022	R213 On 03-November-22	10.39	Put	Bond Future	5338	6	5338	6	0.00
20/07/2022	R213 On 03-November-22	9.13	Put	Bond Future	11441	12	11441	12	0.00
20/07/2022	R213 On 03-November-22	9.84	Put	Bond Future	7857	9	7857	9	476.00
20/07/2022	R213 On 03-November-22	10.19	Put	Bond Future	6219	7	6219	7	476.00
20/07/2022	R213 On 03-November-22	9.98	Put	Bond Future	7189	8	7189	8	200.00
20/07/2022	R213 On 03-November-22	10.40	Put	Bond Future	5295	6	5295	6	0.00
20/07/2022	R213 On 02-February-23			Bond Future	11.68	78.1986	11.6832	78.1986	0.00
20/07/2022	R213 On 02-February-23	10.43	Call	Bond Future	532	0	532	0	912.00
20/07/2022	R213 On 02-February-23	10.22	Call	Bond Future	401	0	401	0	0.00
20/07/2022	R213 On 02-February-23	9.16	Call	Bond Future	65	0	65	0	476.00
20/07/2022	R213 On 02-February-23	10.21	Call	Bond Future	396	0	396	0	0.00
20/07/2022	R213 On 02-February-23	12.20	Call	Bond Future	3644	3	3644	3	0.00
20/07/2022	R213 On 02-February-23	10.23	Call	Bond Future	407	0	407	0	0.00
20/07/2022	R213 On 02-February-23	10.35	Call	Bond Future	479	0	479	0	0.00
20/07/2022	R213 On 02-February-23	10.01	Call	Bond Future	298	0	298	0	0.00
20/07/2022	R213 On 02-February-23	10.35	Put	Bond Future	6496	7	6496	7	476.00
20/07/2022	R213 On 02-February-23	12.20	Put	Bond Future	1464	2	1464	2	912.00
20/07/2022	R213 On 02-February-23	10.22	Put	Bond Future	7037	8	7037	8	0.00
20/07/2022	R213 On 02-February-23	10.43	Put	Bond Future	6171	7	6171	7	0.00
20/07/2022	R213 On 02-February-23	10.21	Put	Bond Future	7079	8	7079	8	0.00
20/07/2022	R213 On 02-February-23	9.16	Put	Bond Future	11975	13	11975	13	0.00
20/07/2022	R213 On 02-February-23	10.01	Put	Bond Future	7946	9	7946	9	476.00
20/07/2022	R213 On 02-February-23	10.23	Put	Bond Future	6995	8	6995	8	0.00
20/07/2022	R213 On 04-May-23			Bond Future	11.86	76.1237	11.8599	76.1237	0.00
20/07/2022	R213 On 04-May-23	10.74	Call	Bond Future	972	1	972	1	0.00
20/07/2022	R213 On 04-May-23	10.73	Call	Bond Future	962	1	962	1	0.00
20/07/2022	R213 On 04-May-23	10.75	Call	Bond Future	982	1	982	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
20/07/2022	R213 On 04-May-23	10.75	Put	Bond Future	5812	6	5812	6	0.00
20/07/2022	R213 On 04-May-23	10.73	Put	Bond Future	5884	7	5884	7	0.00
20/07/2022	R213 On 04-May-23	10.74	Put	Bond Future	5848	6	5848	6	0.00
20/07/2022	R213 On 03-August-23			Bond Future	12.03	77.6205	12.0339	77.6205	0.00
20/07/2022	R213 On 03-August-23	11.62	Call	Bond Future	2227	2	2227	2	0.00
20/07/2022	R213 On 03-August-23	11.61	Call	Bond Future	2209	2	2209	2	0.00
20/07/2022	R213 On 03-August-23	11.63	Call	Bond Future	2245	2	2245	2	0.00
20/07/2022	R213 On 03-August-23	11.62	Put	Bond Future	3935	4	3935	4	0.00
20/07/2022	R213 On 03-August-23	11.61	Put	Bond Future	3959	5	3959	5	0.00
20/07/2022	R213 On 03-August-23	11.63	Put	Bond Future	3912	4	3912	4	0.00
20/07/2022	R214 On 04-August-22			Bond Future	11.79	62.7565	11.7924	62.7565	76,360.00
20/07/2022	R214 On 04-August-22	10.97	Call	Bond Future	1	0	1	0	0.00
20/07/2022	R214 On 04-August-22	10.98	Call	Bond Future	2	0	2	0	0.00
20/07/2022	R214 On 04-August-22	10.99	Call	Bond Future	2	0	2	0	0.00
20/07/2022	R214 On 04-August-22	10.98	Put	Bond Future	4340	5	4340	5	0.00
20/07/2022	R214 On 04-August-22	10.99	Put	Bond Future	4284	5	4284	5	0.00
20/07/2022	R214 On 04-August-22	10.97	Put	Bond Future	4396	5	4396	5	0.00
20/07/2022	R214 On 03-November-22			Bond Future	11.96	60.4186	11.9590	60.4186	2,381.00
20/07/2022	R214 On 03-November-22	11.35	Call	Bond Future	716	1	716	1	0.00
20/07/2022	R214 On 03-November-22	11.36	Call	Bond Future	730	1	730	1	0.00
20/07/2022	R214 On 03-November-22	11.34	Call	Bond Future	701	1	701	1	0.00
20/07/2022	R214 On 03-November-22	11.36	Put	Bond Future	3813	4	3813	4	0.00
20/07/2022	R214 On 03-November-22	11.35	Put	Bond Future	3852	4	3852	4	0.00
20/07/2022	R214 On 03-November-22	11.34	Put	Bond Future	3891	4	3891	4	0.00
20/07/2022	R214 On 02-February-23			Bond Future	12.11	61.5012	12.1055	61.5012	64,419.00
20/07/2022	R214 On 02-February-23	11.09	Call	Bond Future	759	1	759	1	0.00
20/07/2022	R214 On 02-February-23	11.07	Call	Bond Future	738	1	738	1	0.00
20/07/2022	R214 On 02-February-23	11.08	Call	Bond Future	748	1	748	1	0.00
20/07/2022	R214 On 02-February-23	11.08	Put	Bond Future	6071	7	6071	7	0.00
20/07/2022	R214 On 02-February-23	11.07	Put	Bond Future	6115	7	6115	7	0.00
20/07/2022	R214 On 02-February-23	11.09	Put	Bond Future	6026	7	6026	7	0.00
20/07/2022	R214 On 04-May-23			Bond Future	12.24	59.3655	12.2388	59.3655	0.00
20/07/2022	R214 On 04-May-23	11.38	Call	Bond Future	1471	1	1471	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
20/07/2022	R214 On 04-May-23	11.36	Call	Bond Future	1439	1	1439	1	0.00
20/07/2022	R214 On 04-May-23	11.37	Call	Bond Future	1455	1	1455	1	0.00
20/07/2022	R214 On 04-May-23	11.37	Put	Bond Future	5837	6	5837	6	0.00
20/07/2022	R214 On 04-May-23	11.36	Put	Bond Future	5875	6	5875	6	0.00
20/07/2022	R214 On 04-May-23	11.38	Put	Bond Future	5800	6	5800	6	0.00
20/07/2022	R214 On 03-August-23			Bond Future	12.37	60.5335	12.3676	60.5335	0.00
20/07/2022	R214 On 03-August-23	12.16	Call	Bond Future	3077	3	3077	3	0.00
20/07/2022	R214 On 03-August-23	12.14	Call	Bond Future	3031	3	3031	3	0.00
20/07/2022	R214 On 03-August-23	12.15	Call	Bond Future	3054	3	3054	3	0.00
20/07/2022	R214 On 03-August-23	12.15	Put	Bond Future	4088	4	4088	4	0.00
20/07/2022	R214 On 03-August-23	12.14	Put	Bond Future	4113	4	4113	4	0.00
20/07/2022	R214 On 03-August-23	12.16	Put	Bond Future	4063	4	4063	4	0.00
20/07/2022	R248 On 04-August-22			Bond Future	11.83	78.5557	11.8279	78.5557	113,866.00
20/07/2022	R248 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	0.00
20/07/2022	R248 On 04-August-22	10.30	Call	Bond Future	0	0	0	0	1,200.00
20/07/2022	R248 On 04-August-22	10.40	Call	Bond Future	0	0	0	0	0.00
20/07/2022	R248 On 04-August-22	10.90	Call	Bond Future	1	0	1	0	1,700.00
20/07/2022	R248 On 04-August-22	11.00	Call	Bond Future	1	0	1	0	1,200.00
20/07/2022	R248 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	1,700.00
20/07/2022	R248 On 04-August-22	10.99	Call	Bond Future	1	0	1	0	0.00
20/07/2022	R248 On 04-August-22	10.98	Call	Bond Future	1	0	1	0	0.00
20/07/2022	R248 On 04-August-22	10.98	Put	Bond Future	5657	6	5657	6	0.00
20/07/2022	R248 On 04-August-22	10.99	Put	Bond Future	5586	6	5586	6	0.00
20/07/2022	R248 On 04-August-22	10.40	Put	Bond Future	9967	11	9967	11	0.00
20/07/2022	R248 On 04-August-22	11.00	Put	Bond Future	5515	6	5515	6	50.00
20/07/2022	R248 On 04-August-22	10.90	Put	Bond Future	6228	7	6228	7	0.00
20/07/2022	R248 On 04-August-22	10.30	Put	Bond Future	10751	11	10751	11	0.00
20/07/2022	R248 On 04-August-22	9.70	Put	Bond Future	15721	16	15721	16	0.00
20/07/2022	R248 On 04-August-22	10.20	Put	Bond Future	11547	12	11547	12	0.00
20/07/2022	R248 On 03-November-22			Bond Future	12.00	75.3190	11.9971	75.3190	217,371.00
20/07/2022	R248 On 03-November-22	11.90	Call	Bond Future	2136	2	2136	2	1,650.00
20/07/2022	R248 On 03-November-22	11.30	Call	Bond Future	736	1	736	1	0.00
20/07/2022	R248 On 03-November-22	11.31	Call	Bond Future	753	1	753	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
20/07/2022	R248 On 03-November-22	11.32	Call	Bond Future	769	1	769	1	0.00
20/07/2022	R248 On 03-November-22	11.20	Call	Bond Future	589	0	589	0	1,650.00
20/07/2022	R248 On 03-November-22	11.20	Put	Bond Future	5750	6	5750	6	0.00
20/07/2022	R248 On 03-November-22	11.30	Put	Bond Future	5216	6	5216	6	0.00
20/07/2022	R248 On 03-November-22	11.31	Put	Bond Future	5165	6	5165	6	0.00
20/07/2022	R248 On 03-November-22	11.32	Put	Bond Future	5113	6	5113	6	0.00
20/07/2022	R248 On 03-November-22	11.90	Put	Bond Future	2732	3	2732	3	0.00
20/07/2022	R248 On 02-February-23			Bond Future	12.15	76.6688	12.1463	76.6688	0.00
20/07/2022	R248 On 02-February-23	11.06	Call	Bond Future	834	1	834	1	0.00
20/07/2022	R248 On 02-February-23	11.07	Call	Bond Future	847	1	847	1	0.00
20/07/2022	R248 On 02-February-23	11.08	Call	Bond Future	859	1	859	1	0.00
20/07/2022	R248 On 02-February-23	11.08	Put	Bond Future	7746	8	7746	8	0.00
20/07/2022	R248 On 02-February-23	11.07	Put	Bond Future	7804	8	7804	8	0.00
20/07/2022	R248 On 02-February-23	11.06	Put	Bond Future	7861	8	7861	8	0.00
20/07/2022	R248 On 04-May-23			Bond Future	12.28	73.6787	12.2820	73.6787	0.00
20/07/2022	R248 On 04-May-23	11.33	Call	Bond Future	1619	1	1619	1	0.00
20/07/2022	R248 On 04-May-23	11.34	Call	Bond Future	1635	1	1635	1	0.00
20/07/2022	R248 On 04-May-23	11.35	Call	Bond Future	1652	1	1652	1	0.00
20/07/2022	R248 On 04-May-23	11.35	Put	Bond Future	7491	8	7491	8	0.00
20/07/2022	R248 On 04-May-23	11.34	Put	Bond Future	7541	8	7541	8	0.00
20/07/2022	R248 On 04-May-23	11.33	Put	Bond Future	7592	8	7592	8	0.00
20/07/2022	R248 On 03-August-23			Bond Future	12.41	75.1287	12.4137	75.1287	0.00
20/07/2022	R248 On 03-August-23	12.09	Call	Bond Future	3475	3	3475	3	0.00
20/07/2022	R248 On 03-August-23	12.10	Call	Bond Future	3502	3	3502	3	0.00
20/07/2022	R248 On 03-August-23	12.11	Call	Bond Future	3530	3	3530	3	0.00
20/07/2022	R248 On 03-August-23	12.11	Put	Bond Future	5311	6	5311	6	0.00
20/07/2022	R248 On 03-August-23	12.10	Put	Bond Future	5343	6	5343	6	0.00
20/07/2022	R248 On 03-August-23	12.09	Put	Bond Future	5376	6	5376	6	0.00