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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/07/2022 TO: 19/07/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2022	2025 On 04-August-22			Bond Future	162.12	161.9793	162.1179	161.9793	9,747.00
19/07/2022	2025 On 03-November-22			Bond Future	164.61	164.4719	164.6097	164.4719	1,199.00
19/07/2022	2025 On 02-February-23			Bond Future	165.91	165.6303	165.9065	165.6303	1,773.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2022	2025 On 04-May-23			Bond Future	169.07	168.7207	169.0680	168.7207	0.00
19/07/2022	2025 On 03-August-23			Bond Future	170.67	170.3878	170.6742	170.3878	0.00
19/07/2022	2029 On 04-August-22			Bond Future	119.08	119.4264	119.0775	119.4264	1,879.00
19/07/2022	2029 On 03-November-22			Bond Future	119.66	120.0156	119.6591	120.0156	385.00
19/07/2022	2029 On 02-February-23			Bond Future	121.83	122.0929	121.8295	122.0929	728.00
19/07/2022	2029 On 04-May-23			Bond Future	122.86	123.0824	122.8622	123.0824	0.00
19/07/2022	2029 On 03-August-23			Bond Future	125.30	125.5739	125.3000	125.5739	0.00
19/07/2022	2030 On 04-August-22			Bond Future	11.14	84.6718	84.5502	84.6718	71,351.00
19/07/2022	2030 On 04-August-22	8.30	Call	Bond Future	0	0	0	0	800.00
19/07/2022	2030 On 04-August-22	9.05	Call	Bond Future	0	0	0	0	800.00
19/07/2022	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
19/07/2022	2030 On 04-August-22	9.55	Call	Bond Future	0	0	0	0	0.00
19/07/2022	2030 On 04-August-22	9.56	Call	Bond Future	0	0	0	0	0.00
19/07/2022	2030 On 04-August-22	10.95	Call	Bond Future	266	0	0	0	0.00
19/07/2022	2030 On 04-August-22	10.95	Put	Bond Future	1133	1	1	1	800.00
19/07/2022	2030 On 04-August-22	9.56	Put	Bond Future	7465	7	7	7	0.00
19/07/2022	2030 On 04-August-22	9.55	Put	Bond Future	7515	7	8	7	0.00
19/07/2022	2030 On 04-August-22	9.54	Put	Bond Future	7565	7	8	7	0.00
19/07/2022	2030 On 04-August-22	9.05	Put	Bond Future	10048	10	10	10	0.00
19/07/2022	2030 On 04-August-22	8.30	Put	Bond Future	14017	14	14	14	0.00
19/07/2022	2030 On 03-November-22			Bond Future	11.37	85.9540	85.8291	85.9540	34,764.00
19/07/2022	2030 On 03-November-22	10.20	Call	Bond Future	207	0	0	0	500.00
19/07/2022	2030 On 03-November-22	11.57	Call	Bond Future	2207	2	2	2	0.00
19/07/2022	2030 On 03-November-22	10.09	Call	Bond Future	166	0	0	0	0.00
19/07/2022	2030 On 03-November-22	10.08	Call	Bond Future	163	0	0	0	0.00
19/07/2022	2030 On 03-November-22	9.70	Call	Bond Future	73	0	0	0	500.00
19/07/2022	2030 On 03-November-22	10.10	Call	Bond Future	170	0	0	0	0.00
19/07/2022	2030 On 03-November-22	10.10	Put	Bond Future	5898	6	6	6	0.00
19/07/2022	2030 On 03-November-22	10.20	Put	Bond Future	5467	5	5	5	0.00
19/07/2022	2030 On 03-November-22	9.70	Put	Bond Future	7706	8	8	8	0.00
19/07/2022	2030 On 03-November-22	10.08	Put	Bond Future	5985	6	6	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
19/07/2022	2030 On 03-November-22	10.09	Put	Bond Future	5941	6	6	6	0.00
19/07/2022	2030 On 03-November-22	11.57	Put	Bond Future	1354	1	1	1	500.00
19/07/2022	2030 On 02-February-23			Bond Future	11.57	83.4157	83.3595	83.4157	5,200.00
19/07/2022	2030 On 02-February-23	11.55	Call	Bond Future	2285	2	2	2	5,000.00
19/07/2022	2030 On 02-February-23	11.12	Call	Bond Future	1428	1	1	1	0.00
19/07/2022	2030 On 02-February-23	11.16	Call	Bond Future	1498	2	1	2	0.00
19/07/2022	2030 On 02-February-23	10.01	Call	Bond Future	305	0	0	0	0.00
19/07/2022	2030 On 02-February-23	9.83	Call	Bond Future	236	0	0	0	388.00
19/07/2022	2030 On 02-February-23	8.81	Call	Bond Future	41	0	0	0	102.00
19/07/2022	2030 On 02-February-23	9.08	Call	Bond Future	71	0	0	0	388.00
19/07/2022	2030 On 02-February-23	9.94	Call	Bond Future	276	0	0	0	0.00
19/07/2022	2030 On 02-February-23	9.79	Call	Bond Future	223	0	0	0	0.00
19/07/2022	2030 On 02-February-23	11.35	Call	Bond Future	1858	2	2	2	5,000.00
19/07/2022	2030 On 02-February-23	9.99	Call	Bond Future	297	0	0	0	0.00
19/07/2022	2030 On 02-February-23	10.00	Call	Bond Future	301	0	0	0	0.00
19/07/2022	2030 On 02-February-23	9.80	Call	Bond Future	226	0	0	0	0.00
19/07/2022	2030 On 02-February-23	9.20	Call	Bond Future	89	0	0	0	0.00
19/07/2022	2030 On 02-February-23	9.04	Call	Bond Future	66	0	0	0	0.00
19/07/2022	2030 On 02-February-23	9.66	Call	Bond Future	184	0	0	0	0.00
19/07/2022	2030 On 02-February-23	9.66	Put	Bond Future	8686	9	9	9	102.00
19/07/2022	2030 On 02-February-23	8.81	Put	Bond Future	12676	13	13	13	0.00
19/07/2022	2030 On 02-February-23	9.04	Put	Bond Future	11559	12	12	12	0.00
19/07/2022	2030 On 02-February-23	9.08	Put	Bond Future	11368	11	11	11	0.00
19/07/2022	2030 On 02-February-23	9.20	Put	Bond Future	10799	11	11	11	0.00
19/07/2022	2030 On 02-February-23	9.94	Put	Bond Future	7466	7	7	7	102.00
19/07/2022	2030 On 02-February-23	10.01	Put	Bond Future	7171	7	7	7	0.00
19/07/2022	2030 On 02-February-23	11.35	Put	Bond Future	2791	3	3	3	0.00
19/07/2022	2030 On 02-February-23	11.16	Put	Bond Future	3241	3	3	3	388.00
19/07/2022	2030 On 02-February-23	9.79	Put	Bond Future	8113	8	8	8	0.00
19/07/2022	2030 On 02-February-23	9.83	Put	Bond Future	7939	8	8	8	0.00
19/07/2022	2030 On 02-February-23	9.80	Put	Bond Future	8069	8	8	8	0.00
19/07/2022	2030 On 02-February-23	9.99	Put	Bond Future	7255	7	7	7	0.00
19/07/2022	2030 On 02-February-23	10.00	Put	Bond Future	7213	7	7	7	0.00

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19/07/2022	2030 On 02-February-23	11.12	Put	Bond Future	3344	3	3	3	0.00
19/07/2022	2030 On 02-February-23	11.55	Put	Bond Future	2376	2	2	2	0.00
19/07/2022	2030 On 04-May-23			Bond Future	11.77	84.9570	84.9331	84.9570	0.00
19/07/2022	2030 On 04-May-23	12.57	Call	Bond Future	4758	5	5	5	0.00
19/07/2022	2030 On 04-May-23	11.62	Call	Bond Future	2415	2	2	2	0.00
19/07/2022	2030 On 04-May-23	12.04	Call	Bond Future	3369	3	3	3	0.00
19/07/2022	2030 On 04-May-23	12.50	Call	Bond Future	4566	5	5	5	0.00
19/07/2022	2030 On 04-May-23	10.54	Call	Bond Future	782	1	1	1	0.00
19/07/2022	2030 On 04-May-23	10.65	Call	Bond Future	893	1	1	1	350.00
19/07/2022	2030 On 04-May-23	9.58	Call	Bond Future	256	0	0	0	150.00
19/07/2022	2030 On 04-May-23	11.34	Call	Bond Future	1869	2	2	2	0.00
19/07/2022	2030 On 04-May-23	10.42	Call	Bond Future	683	1	1	1	479.00
19/07/2022	2030 On 04-May-23	10.52	Call	Bond Future	763	1	1	1	0.00
19/07/2022	2030 On 04-May-23	10.53	Call	Bond Future	772	1	1	1	0.00
19/07/2022	2030 On 04-May-23	9.67	Call	Bond Future	287	0	0	0	479.00
19/07/2022	2030 On 04-May-23	9.78	Call	Bond Future	328	0	0	0	388.00
19/07/2022	2030 On 04-May-23	9.03	Call	Bond Future	115	0	0	0	388.00
19/07/2022	2030 On 04-May-23	10.00	Call	Bond Future	426	0	0	0	1,080.00
19/07/2022	2030 On 04-May-23	10.00	Put	Bond Future	8007	8	8	8	0.00
19/07/2022	2030 On 04-May-23	9.03	Put	Bond Future	12215	12	12	12	0.00
19/07/2022	2030 On 04-May-23	9.58	Put	Bond Future	9760	10	10	10	0.00
19/07/2022	2030 On 04-May-23	9.78	Put	Bond Future	8909	9	9	9	0.00
19/07/2022	2030 On 04-May-23	9.67	Put	Bond Future	9374	9	9	9	0.00
19/07/2022	2030 On 04-May-23	10.53	Put	Bond Future	5997	6	6	6	0.00
19/07/2022	2030 On 04-May-23	10.52	Put	Bond Future	6031	6	6	6	0.00
19/07/2022	2030 On 04-May-23	10.42	Put	Bond Future	6390	6	6	6	0.00
19/07/2022	2030 On 04-May-23	11.34	Put	Bond Future	3642	4	4	4	150.00
19/07/2022	2030 On 04-May-23	10.65	Put	Bond Future	5596	6	6	6	0.00
19/07/2022	2030 On 04-May-23	10.54	Put	Bond Future	5963	6	6	6	0.00
19/07/2022	2030 On 04-May-23	12.50	Put	Bond Future	1689	2	2	2	479.00
19/07/2022	2030 On 04-May-23	12.04	Put	Bond Future	2296	2	2	2	1,080.00
19/07/2022	2030 On 04-May-23	11.62	Put	Bond Future	3035	3	3	3	388.00
19/07/2022	2030 On 04-May-23	12.57	Put	Bond Future	1611	2	2	2	350.00

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19/07/2022	2030 On 03-August-23			Bond Future	11.98	82.6551	82.5955	82.6551	0.00
19/07/2022	2030 On 03-August-23	12.59	Call	Bond Future	4453	4	4	4	0.00
19/07/2022	2030 On 03-August-23	11.36	Call	Bond Future	1815	2	2	2	0.00
19/07/2022	2030 On 03-August-23	12.89	Call	Bond Future	5239	5	5	5	0.00
19/07/2022	2030 On 03-August-23	11.34	Call	Bond Future	1782	2	2	2	0.00
19/07/2022	2030 On 03-August-23	10.40	Call	Bond Future	713	1	1	1	1,012.00
19/07/2022	2030 On 03-August-23	10.65	Call	Bond Future	910	1	1	1	350.00
19/07/2022	2030 On 03-August-23	11.35	Call	Bond Future	1798	2	2	2	0.00
19/07/2022	2030 On 03-August-23	11.36	Put	Bond Future	4269	4	4	4	0.00
19/07/2022	2030 On 03-August-23	10.65	Put	Bond Future	6306	6	6	6	0.00
19/07/2022	2030 On 03-August-23	11.34	Put	Bond Future	4318	4	4	4	0.00
19/07/2022	2030 On 03-August-23	12.89	Put	Bond Future	1765	2	2	2	350.00
19/07/2022	2030 On 03-August-23	10.40	Put	Bond Future	7176	7	7	7	0.00
19/07/2022	2030 On 03-August-23	12.59	Put	Bond Future	2099	2	2	2	1,012.00
19/07/2022	2030 On 03-August-23	11.35	Put	Bond Future	4293	4	4	4	0.00
19/07/2022	2032 On 04-August-22			Bond Future	11.57	84.0442	83.9583	84.0442	88,276.00
19/07/2022	2032 On 04-August-22	11.89	Call	Bond Future	1778	2	2	2	0.00
19/07/2022	2032 On 04-August-22	10.70	Call	Bond Future	0	0	0	0	0.00
19/07/2022	2032 On 04-August-22	11.00	Call	Bond Future	20	0	0	0	0.00
19/07/2022	2032 On 04-August-22	11.60	Call	Bond Future	787	1	1	1	0.00
19/07/2022	2032 On 04-August-22	10.21	Call	Bond Future	0	0	0	0	0.00
19/07/2022	2032 On 04-August-22	10.50	Call	Bond Future	0	0	0	0	900.00
19/07/2022	2032 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	0.00
19/07/2022	2032 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	0.00
19/07/2022	2032 On 04-August-22	9.40	Call	Bond Future	0	0	0	0	0.00
19/07/2022	2032 On 04-August-22	10.22	Call	Bond Future	0	0	0	0	0.00
19/07/2022	2032 On 04-August-22	9.80	Call	Bond Future	0	0	0	0	900.00
19/07/2022	2032 On 04-August-22	9.72	Call	Bond Future	0	0	0	0	800.00
19/07/2022	2032 On 04-August-22	8.97	Call	Bond Future	0	0	0	0	800.00
19/07/2022	2032 On 04-August-22	8.97	Put	Bond Future	14417	14	14	14	0.00
19/07/2022	2032 On 04-August-22	9.72	Put	Bond Future	9932	10	10	10	0.00
19/07/2022	2032 On 04-August-22	10.21	Put	Bond Future	7151	7	7	7	0.00

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19/07/2022	2032 On 04-August-22	10.20	Put	Bond Future	7206	7	7	7	0.00
19/07/2022	2032 On 04-August-22	9.40	Put	Bond Future	11811	12	12	12	0.00
19/07/2022	2032 On 04-August-22	10.10	Put	Bond Future	7765	8	8	8	0.00
19/07/2022	2032 On 04-August-22	10.50	Put	Bond Future	5558	5	6	5	0.00
19/07/2022	2032 On 04-August-22	9.80	Put	Bond Future	9470	9	9	9	0.00
19/07/2022	2032 On 04-August-22	10.22	Put	Bond Future	7095	7	7	7	0.00
19/07/2022	2032 On 04-August-22	11.60	Put	Bond Future	640	1	1	1	800.00
19/07/2022	2032 On 04-August-22	11.00	Put	Bond Future	2920	3	3	3	7,500.00
19/07/2022	2032 On 04-August-22	10.70	Put	Bond Future	4482	4	4	4	7,500.00
19/07/2022	2032 On 04-August-22	11.89	Put	Bond Future	212	0	0	0	0.00
19/07/2022	2032 On 03-November-22			Bond Future	11.79	81.1653	81.0767	81.1653	86,395.00
19/07/2022	2032 On 03-November-22	11.55	Call	Bond Future	1429	1	1	1	0.00
19/07/2022	2032 On 03-November-22	12.30	Call	Bond Future	3516	4	4	4	0.00
19/07/2022	2032 On 03-November-22	10.56	Call	Bond Future	184	0	0	0	0.00
19/07/2022	2032 On 03-November-22	10.66	Call	Bond Future	240	0	0	0	0.00
19/07/2022	2032 On 03-November-22	10.67	Call	Bond Future	246	0	0	0	750.00
19/07/2022	2032 On 03-November-22	10.21	Call	Bond Future	74	0	0	0	500.00
19/07/2022	2032 On 03-November-22	10.49	Call	Bond Future	152	0	0	0	0.00
19/07/2022	2032 On 03-November-22	9.46	Call	Bond Future	8	0	0	0	500.00
19/07/2022	2032 On 03-November-22	10.11	Call	Bond Future	57	0	0	0	0.00
19/07/2022	2032 On 03-November-22	9.31	Call	Bond Future	4	0	0	0	180.00
19/07/2022	2032 On 03-November-22	10.16	Call	Bond Future	65	0	0	0	0.00
19/07/2022	2032 On 03-November-22	9.92	Call	Bond Future	33	0	0	0	750.00
19/07/2022	2032 On 03-November-22	9.36	Call	Bond Future	5	0	0	0	454.00
19/07/2022	2032 On 03-November-22	9.36	Put	Bond Future	12960	13	13	13	0.00
19/07/2022	2032 On 03-November-22	9.92	Put	Bond Future	9769	10	10	10	0.00
19/07/2022	2032 On 03-November-22	10.11	Put	Bond Future	8734	9	9	9	454.00
19/07/2022	2032 On 03-November-22	9.31	Put	Bond Future	13254	13	13	13	0.00
19/07/2022	2032 On 03-November-22	10.16	Put	Bond Future	8467	8	8	8	180.00
19/07/2022	2032 On 03-November-22	9.46	Put	Bond Future	12377	12	12	12	0.00
19/07/2022	2032 On 03-November-22	10.56	Put	Bond Future	6419	6	6	6	180.00
19/07/2022	2032 On 03-November-22	10.49	Put	Bond Future	6761	7	7	7	454.00
19/07/2022	2032 On 03-November-22	10.21	Put	Bond Future	8201	8	8	8	0.00

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19/07/2022	2032 On 03-November-22	10.67	Put	Bond Future	5898	6	6	6	0.00
19/07/2022	2032 On 03-November-22	10.66	Put	Bond Future	5944	6	6	6	0.00
19/07/2022	2032 On 03-November-22	12.30	Put	Bond Future	1107	1	1	1	750.00
19/07/2022	2032 On 03-November-22	11.55	Put	Bond Future	2596	3	3	3	500.00
19/07/2022	2032 On 02-February-23			Bond Future	11.98	82.5528	82.5309	82.5528	18.00
19/07/2022	2032 On 02-February-23	11.84	Call	Bond Future	2331	2	2	2	0.00
19/07/2022	2032 On 02-February-23	12.75	Call	Bond Future	4933	5	5	5	0.00
19/07/2022	2032 On 02-February-23	10.38	Call	Bond Future	319	0	0	0	0.00
19/07/2022	2032 On 02-February-23	10.39	Call	Bond Future	324	0	0	0	0.00
19/07/2022	2032 On 02-February-23	10.16	Call	Bond Future	223	0	0	0	0.00
19/07/2022	2032 On 02-February-23	9.31	Call	Bond Future	43	0	0	0	454.00
19/07/2022	2032 On 02-February-23	10.22	Call	Bond Future	246	0	0	0	500.00
19/07/2022	2032 On 02-February-23	9.47	Call	Bond Future	61	0	0	0	500.00
19/07/2022	2032 On 02-February-23	11.69	Call	Bond Future	1988	2	2	2	0.00
19/07/2022	2032 On 02-February-23	10.40	Call	Bond Future	329	0	0	0	0.00
19/07/2022	2032 On 02-February-23	10.50	Call	Bond Future	385	0	0	0	0.00
19/07/2022	2032 On 02-February-23	10.67	Call	Bond Future	496	1	0	1	750.00
19/07/2022	2032 On 02-February-23	9.92	Call	Bond Future	147	0	0	0	750.00
19/07/2022	2032 On 02-February-23	10.67	Put	Bond Future	6977	7	7	7	0.00
19/07/2022	2032 On 02-February-23	10.50	Put	Bond Future	7757	8	8	8	454.00
19/07/2022	2032 On 02-February-23	10.40	Put	Bond Future	8232	8	8	8	0.00
19/07/2022	2032 On 02-February-23	11.69	Put	Bond Future	3367	3	3	3	0.00
19/07/2022	2032 On 02-February-23	9.47	Put	Bond Future	13103	13	13	13	0.00
19/07/2022	2032 On 02-February-23	10.22	Put	Bond Future	9114	9	9	9	0.00
19/07/2022	2032 On 02-February-23	9.92	Put	Bond Future	10654	11	11	11	0.00
19/07/2022	2032 On 02-February-23	9.31	Put	Bond Future	14009	14	14	14	0.00
19/07/2022	2032 On 02-February-23	10.16	Put	Bond Future	9415	9	9	9	454.00
19/07/2022	2032 On 02-February-23	10.39	Put	Bond Future	8280	8	8	8	0.00
19/07/2022	2032 On 02-February-23	10.38	Put	Bond Future	8328	8	8	8	0.00
19/07/2022	2032 On 02-February-23	12.75	Put	Bond Future	1429	1	1	1	750.00
19/07/2022	2032 On 02-February-23	11.84	Put	Bond Future	2994	3	3	3	500.00
19/07/2022	2032 On 04-May-23			Bond Future	12.17	79.9191	79.9289	79.9191	0.00
19/07/2022	2032 On 04-May-23	10.87	Call	Bond Future	868	1	1	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
19/07/2022	2032 On 04-May-23	10.88	Call	Bond Future	878	1	1	1	0.00
19/07/2022	2032 On 04-May-23	10.89	Call	Bond Future	887	1	1	1	0.00
19/07/2022	2032 On 04-May-23	10.89	Put	Bond Future	7018	7	7	7	0.00
19/07/2022	2032 On 04-May-23	10.88	Put	Bond Future	7059	7	7	7	0.00
19/07/2022	2032 On 04-May-23	10.87	Put	Bond Future	7100	7	7	7	0.00
19/07/2022	2032 On 03-August-23			Bond Future	12.35	81.5266	81.5023	81.5266	2,600.00
19/07/2022	2032 On 03-August-23	11.75	Call	Bond Future	2153	2	2	2	0.00
19/07/2022	2032 On 03-August-23	11.76	Call	Bond Future	2172	2	2	2	0.00
19/07/2022	2032 On 03-August-23	11.90	Call	Bond Future	2445	2	2	2	5,000.00
19/07/2022	2032 On 03-August-23	11.77	Call	Bond Future	2191	2	2	2	0.00
19/07/2022	2032 On 03-August-23	11.77	Put	Bond Future	4815	5	5	5	0.00
19/07/2022	2032 On 03-August-23	11.90	Put	Bond Future	4468	4	4	4	0.00
19/07/2022	2032 On 03-August-23	11.76	Put	Bond Future	4843	5	5	5	0.00
19/07/2022	2032 On 03-August-23	11.75	Put	Bond Future	4871	5	5	5	0.00
19/07/2022	2033 On 04-August-22			Bond Future	112.76	112.8997	112.7621	112.8997	5,786.00
19/07/2022	2033 On 03-November-22			Bond Future	113.16	113.3038	113.1621	113.3038	4.00
19/07/2022	2033 On 02-February-23			Bond Future	115.21	115.2647	115.2143	115.2647	5,737.00
19/07/2022	2033 On 04-May-23			Bond Future	116.04	116.0416	116.0355	116.0416	0.00
19/07/2022	2033 On 03-August-23			Bond Future	118.34	118.3903	118.3377	118.3903	0.00
19/07/2022	2037 On 04-August-22			Bond Future	11.96	76.7563	76.6581	76.7563	128,539.00
19/07/2022	2037 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	50.00
19/07/2022	2037 On 04-August-22	11.42	Call	Bond Future	43	0	0	0	0.00
19/07/2022	2037 On 04-August-22	10.91	Call	Bond Future	0	0	0	0	0.00
19/07/2022	2037 On 04-August-22	11.21	Call	Bond Future	7	0	0	0	1,050.00
19/07/2022	2037 On 04-August-22	10.89	Call	Bond Future	0	0	0	0	0.00
19/07/2022	2037 On 04-August-22	10.90	Call	Bond Future	0	0	0	0	0.00
19/07/2022	2037 On 04-August-22	11.95	Call	Bond Future	779	1	1	1	0.00
19/07/2022	2037 On 04-August-22	11.95	Put	Bond Future	857	1	1	1	1,050.00
19/07/2022	2037 On 04-August-22	10.91	Put	Bond Future	6225	6	6	6	0.00
19/07/2022	2037 On 04-August-22	10.89	Put	Bond Future	6351	6	6	6	0.00
19/07/2022	2037 On 04-August-22	11.21	Put	Bond Future	4385	4	4	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
19/07/2022	2037 On 04-August-22	11.42	Put	Bond Future	3166	3	3	3	50.00
19/07/2022	2037 On 04-August-22	10.10	Put	Bond Future	11532	11	12	11	0.00
19/07/2022	2037 On 04-August-22	10.90	Put	Bond Future	6288	6	6	6	50.00
19/07/2022	2037 On 03-November-22			Bond Future	12.16	77.9186	77.8176	77.9186	11,076.00
19/07/2022	2037 On 03-November-22	11.30	Call	Bond Future	510	1	1	1	0.00
19/07/2022	2037 On 03-November-22	11.32	Call	Bond Future	534	1	1	1	0.00
19/07/2022	2037 On 03-November-22	11.31	Call	Bond Future	522	1	1	1	0.00
19/07/2022	2037 On 03-November-22	11.31	Put	Bond Future	5333	5	5	5	0.00
19/07/2022	2037 On 03-November-22	11.30	Put	Bond Future	5381	5	5	5	0.00
19/07/2022	2037 On 03-November-22	11.32	Put	Bond Future	5285	5	5	5	0.00
19/07/2022	2037 On 02-February-23			Bond Future	12.33	74.9928	74.9544	74.9928	62,107.00
19/07/2022	2037 On 02-February-23	11.05	Call	Bond Future	603	1	1	1	0.00
19/07/2022	2037 On 02-February-23	11.03	Call	Bond Future	585	1	1	1	0.00
19/07/2022	2037 On 02-February-23	11.04	Call	Bond Future	594	1	1	1	0.00
19/07/2022	2037 On 02-February-23	11.04	Put	Bond Future	7914	8	8	8	0.00
19/07/2022	2037 On 02-February-23	11.03	Put	Bond Future	7966	8	8	8	0.00
19/07/2022	2037 On 02-February-23	11.05	Put	Bond Future	7862	8	8	8	0.00
19/07/2022	2037 On 04-May-23			Bond Future	12.49	76.3795	76.3701	76.3795	0.00
19/07/2022	2037 On 04-May-23	11.32	Call	Bond Future	1180	1	1	1	0.00
19/07/2022	2037 On 04-May-23	11.30	Call	Bond Future	1155	1	1	1	0.00
19/07/2022	2037 On 04-May-23	11.31	Call	Bond Future	1167	1	1	1	0.00
19/07/2022	2037 On 04-May-23	11.31	Put	Bond Future	7710	8	8	8	0.00
19/07/2022	2037 On 04-May-23	11.30	Put	Bond Future	7757	8	8	8	0.00
19/07/2022	2037 On 04-May-23	11.32	Put	Bond Future	7664	8	8	8	0.00
19/07/2022	2037 On 03-August-23			Bond Future	12.66	73.6560	73.6145	73.6560	0.00
19/07/2022	2037 On 03-August-23	12.14	Call	Bond Future	2757	3	3	3	0.00
19/07/2022	2037 On 03-August-23	12.12	Call	Bond Future	2712	3	3	3	0.00
19/07/2022	2037 On 03-August-23	12.13	Call	Bond Future	2735	3	3	3	0.00
19/07/2022	2037 On 03-August-23	12.13	Put	Bond Future	5493	5	5	5	0.00
19/07/2022	2037 On 03-August-23	12.12	Put	Bond Future	5525	6	6	6	0.00
19/07/2022	2037 On 03-August-23	12.14	Put	Bond Future	5462	5	5	5	0.00
19/07/2022	2038 On 04-August-22			Bond Future	126.27	126.3256	126.2680	126.3256	4,615.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2022	2038 On 03-November-22			Bond Future	128.21	128.2695	128.2088	128.2695	777.00
19/07/2022	2038 On 02-February-23			Bond Future	128.63	128.5906	128.6347	128.5906	0.00
19/07/2022	2038 On 04-May-23			Bond Future	131.09	130.9906	131.0867	130.9906	0.00
19/07/2022	2038 On 03-August-23			Bond Future	131.72	131.6769	131.7219	131.6769	0.00
19/07/2022	2040 On 04-August-22			Bond Future	12.01	78.6234	78.4572	78.6234	95,672.00
19/07/2022	2040 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	460.00
19/07/2022	2040 On 04-August-22	10.70	Call	Bond Future	0	0	0	0	460.00
19/07/2022	2040 On 04-August-22	11.03	Call	Bond Future	0	0	0	0	0.00
19/07/2022	2040 On 04-August-22	12.24	Call	Bond Future	1727	2	2	2	0.00
19/07/2022	2040 On 04-August-22	11.04	Call	Bond Future	1	0	0	0	0.00
19/07/2022	2040 On 04-August-22	11.05	Call	Bond Future	1	0	0	0	0.00
19/07/2022	2040 On 04-August-22	11.05	Put	Bond Future	6063	6	6	6	0.00
19/07/2022	2040 On 04-August-22	12.24	Put	Bond Future	358	0	0	0	460.00
19/07/2022	2040 On 04-August-22	9.70	Put	Bond Future	15944	16	16	16	0.00
19/07/2022	2040 On 04-August-22	11.04	Put	Bond Future	6130	6	6	6	0.00
19/07/2022	2040 On 04-August-22	11.03	Put	Bond Future	6197	6	6	6	0.00
19/07/2022	2040 On 04-August-22	10.70	Put	Bond Future	8464	8	8	8	0.00
19/07/2022	2040 On 03-November-22			Bond Future	12.19	79.8140	79.6439	79.8140	19,693.00
19/07/2022	2040 On 03-November-22	11.41	Call	Bond Future	617	1	1	1	0.00
19/07/2022	2040 On 03-November-22	11.50	Call	Bond Future	747	1	1	1	1,500.00
19/07/2022	2040 On 03-November-22	11.30	Call	Bond Future	480	1	0	1	1,160.00
19/07/2022	2040 On 03-November-22	10.80	Call	Bond Future	144	0	0	0	1,500.00
19/07/2022	2040 On 03-November-22	12.52	Call	Bond Future	3491	4	3	4	0.00
19/07/2022	2040 On 03-November-22	11.39	Call	Bond Future	590	1	1	1	0.00
19/07/2022	2040 On 03-November-22	11.40	Call	Bond Future	604	1	1	1	0.00
19/07/2022	2040 On 03-November-22	10.70	Call	Bond Future	109	0	0	0	1,078.00
19/07/2022	2040 On 03-November-22	11.20	Call	Bond Future	382	0	0	0	1,078.00
19/07/2022	2040 On 03-November-22	12.00	Call	Bond Future	1808	2	2	2	1,160.00
19/07/2022	2040 On 03-November-22	12.00	Put	Bond Future	2934	3	3	3	0.00
19/07/2022	2040 On 03-November-22	11.20	Put	Bond Future	6515	6	7	6	0.00
19/07/2022	2040 On 03-November-22	11.41	Put	Bond Future	5388	5	5	5	0.00
19/07/2022	2040 On 03-November-22	10.80	Put	Bond Future	8971	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2022	2040 On 03-November-22	11.30	Put	Bond Future	5961	6	6	6	0.00
19/07/2022	2040 On 03-November-22	11.39	Put	Bond Future	5490	5	5	5	0.00
19/07/2022	2040 On 03-November-22	11.40	Put	Bond Future	5439	5	5	5	0.00
19/07/2022	2040 On 03-November-22	10.70	Put	Bond Future	9631	9	10	9	0.00
19/07/2022	2040 On 03-November-22	11.50	Put	Bond Future	4945	5	5	5	0.00
19/07/2022	2040 On 03-November-22	12.52	Put	Bond Future	1614	2	2	2	1,078.00
19/07/2022	2040 On 02-February-23			Bond Future	12.35	76.6702	76.5630	76.6702	61,574.00
19/07/2022	2040 On 02-February-23	11.11	Call	Bond Future	681	1	1	1	0.00
19/07/2022	2040 On 02-February-23	11.10	Call	Bond Future	671	1	1	1	0.00
19/07/2022	2040 On 02-February-23	10.21	Call	Bond Future	143	0	0	0	388.00
19/07/2022	2040 On 02-February-23	10.18	Call	Bond Future	134	0	0	0	0.00
19/07/2022	2040 On 02-February-23	12.27	Call	Bond Future	3031	3	3	3	0.00
19/07/2022	2040 On 02-February-23	11.12	Call	Bond Future	691	1	1	1	0.00
19/07/2022	2040 On 02-February-23	12.24	Call	Bond Future	2942	3	3	3	0.00
19/07/2022	2040 On 02-February-23	10.93	Call	Bond Future	517	1	1	1	0.00
19/07/2022	2040 On 02-February-23	10.96	Call	Bond Future	542	1	1	1	388.00
19/07/2022	2040 On 02-February-23	10.96	Put	Bond Future	9187	9	9	9	0.00
19/07/2022	2040 On 02-February-23	12.24	Put	Bond Future	3598	4	4	4	0.00
19/07/2022	2040 On 02-February-23	11.12	Put	Bond Future	8268	8	8	8	0.00
19/07/2022	2040 On 02-February-23	12.27	Put	Bond Future	3514	3	4	3	388.00
19/07/2022	2040 On 02-February-23	10.18	Put	Bond Future	14297	14	14	14	0.00
19/07/2022	2040 On 02-February-23	10.21	Put	Bond Future	14083	14	14	14	0.00
19/07/2022	2040 On 02-February-23	11.10	Put	Bond Future	8380	8	8	8	0.00
19/07/2022	2040 On 02-February-23	11.11	Put	Bond Future	8324	8	8	8	0.00
19/07/2022	2040 On 02-February-23	10.93	Put	Bond Future	9364	9	9	9	0.00
19/07/2022	2040 On 04-May-23			Bond Future	12.51	78.0880	78.0094	78.0880	0.00
19/07/2022	2040 On 04-May-23	13.45	Call	Bond Future	7061	7	7	7	0.00
19/07/2022	2040 On 04-May-23	11.48	Call	Bond Future	1471	1	1	1	486.00
19/07/2022	2040 On 04-May-23	10.73	Call	Bond Future	624	1	1	1	486.00
19/07/2022	2040 On 04-May-23	10.92	Call	Bond Future	790	1	1	1	388.00
19/07/2022	2040 On 04-May-23	11.41	Call	Bond Future	1368	1	1	1	0.00
19/07/2022	2040 On 04-May-23	11.42	Call	Bond Future	1383	1	1	1	0.00
19/07/2022	2040 On 04-May-23	10.17	Call	Bond Future	287	0	0	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
19/07/2022	2040 On 04-May-23	12.78	Call	Bond Future	4738	5	5	5	0.00
19/07/2022	2040 On 04-May-23	11.43	Call	Bond Future	1397	1	1	1	0.00
19/07/2022	2040 On 04-May-23	11.43	Put	Bond Future	7845	8	8	8	0.00
19/07/2022	2040 On 04-May-23	12.78	Put	Bond Future	3276	3	3	3	388.00
19/07/2022	2040 On 04-May-23	10.73	Put	Bond Future	11705	12	12	12	0.00
19/07/2022	2040 On 04-May-23	13.45	Put	Bond Future	2115	2	2	2	486.00
19/07/2022	2040 On 04-May-23	10.17	Put	Bond Future	15370	15	15	15	0.00
19/07/2022	2040 On 04-May-23	11.42	Put	Bond Future	7894	8	8	8	0.00
19/07/2022	2040 On 04-May-23	11.41	Put	Bond Future	7943	8	8	8	0.00
19/07/2022	2040 On 04-May-23	10.92	Put	Bond Future	10574	11	11	11	0.00
19/07/2022	2040 On 04-May-23	11.48	Put	Bond Future	7602	8	8	8	0.00
19/07/2022	2040 On 03-August-23			Bond Future	12.67	75.1487	75.0357	75.1487	0.00
19/07/2022	2040 On 03-August-23	12.21	Call	Bond Future	3118	3	3	3	0.00
19/07/2022	2040 On 03-August-23	12.22	Call	Bond Future	3143	3	3	3	0.00
19/07/2022	2040 On 03-August-23	12.23	Call	Bond Future	3167	3	3	3	0.00
19/07/2022	2040 On 03-August-23	12.23	Put	Bond Future	5646	6	6	6	0.00
19/07/2022	2040 On 03-August-23	12.22	Put	Bond Future	5679	6	6	6	0.00
19/07/2022	2040 On 03-August-23	12.21	Put	Bond Future	5712	6	6	6	0.00
19/07/2022	2044 On 04-August-22			Bond Future	11.97	75.5943	75.5169	75.5943	60,882.00
19/07/2022	2044 On 04-August-22	11.10	Call	Bond Future	1	0	0	0	0.00
19/07/2022	2044 On 04-August-22	11.08	Call	Bond Future	1	0	0	0	0.00
19/07/2022	2044 On 04-August-22	11.09	Call	Bond Future	1	0	0	0	0.00
19/07/2022	2044 On 04-August-22	11.09	Put	Bond Future	5695	6	6	6	0.00
19/07/2022	2044 On 04-August-22	11.08	Put	Bond Future	5763	6	6	6	0.00
19/07/2022	2044 On 04-August-22	11.10	Put	Bond Future	5626	6	6	6	0.00
19/07/2022	2044 On 03-November-22			Bond Future	12.15	76.7391	76.6591	76.7391	5,867.00
19/07/2022	2044 On 03-November-22	11.40	Call	Bond Future	698	1	1	1	0.00
19/07/2022	2044 On 03-November-22	11.39	Call	Bond Future	683	1	1	1	0.00
19/07/2022	2044 On 03-November-22	11.41	Call	Bond Future	713	1	1	1	0.00
19/07/2022	2044 On 03-November-22	10.60	Call	Bond Future	91	0	0	0	1,600.00
19/07/2022	2044 On 03-November-22	11.30	Call	Bond Future	561	1	1	1	1,600.00
19/07/2022	2044 On 03-November-22	11.30	Put	Bond Future	5871	6	6	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
19/07/2022	2044 On 03-November-22	10.60	Put	Bond Future	10277	10	10	10	0.00
19/07/2022	2044 On 03-November-22	11.41	Put	Bond Future	5299	5	5	5	0.00
19/07/2022	2044 On 03-November-22	11.40	Put	Bond Future	5350	5	5	5	0.00
19/07/2022	2044 On 03-November-22	11.39	Put	Bond Future	5401	5	5	5	0.00
19/07/2022	2044 On 02-February-23			Bond Future	12.30	73.6680	73.6499	73.6680	28,793.00
19/07/2022	2044 On 02-February-23	11.16	Call	Bond Future	793	1	1	1	0.00
19/07/2022	2044 On 02-February-23	11.15	Call	Bond Future	782	1	1	1	0.00
19/07/2022	2044 On 02-February-23	11.14	Call	Bond Future	770	1	1	1	0.00
19/07/2022	2044 On 02-February-23	11.14	Put	Bond Future	8037	8	8	8	0.00
19/07/2022	2044 On 02-February-23	11.15	Put	Bond Future	7981	8	8	8	0.00
19/07/2022	2044 On 02-February-23	11.16	Put	Bond Future	7925	8	8	8	0.00
19/07/2022	2044 On 04-May-23			Bond Future	12.45	75.0304	75.0413	75.0304	0.00
19/07/2022	2044 On 04-May-23	11.43	Call	Bond Future	1502	2	2	2	0.00
19/07/2022	2044 On 04-May-23	11.42	Call	Bond Future	1487	1	1	1	0.00
19/07/2022	2044 On 04-May-23	11.41	Call	Bond Future	1471	1	1	1	0.00
19/07/2022	2044 On 04-May-23	11.41	Put	Bond Future	7793	8	8	8	0.00
19/07/2022	2044 On 04-May-23	11.42	Put	Bond Future	7743	8	8	8	0.00
19/07/2022	2044 On 04-May-23	11.43	Put	Bond Future	7693	8	8	8	0.00
19/07/2022	2044 On 03-August-23			Bond Future	12.60	72.1549	72.1346	72.1549	0.00
19/07/2022	2044 On 03-August-23	12.17	Call	Bond Future	3220	3	3	3	0.00
19/07/2022	2044 On 03-August-23	12.16	Call	Bond Future	3194	3	3	3	0.00
19/07/2022	2044 On 03-August-23	12.15	Call	Bond Future	3169	3	3	3	0.00
19/07/2022	2044 On 03-August-23	12.15	Put	Bond Future	5736	6	6	6	0.00
19/07/2022	2044 On 03-August-23	12.16	Put	Bond Future	5702	6	6	6	0.00
19/07/2022	2044 On 03-August-23	12.17	Put	Bond Future	5669	6	6	6	0.00
19/07/2022	2046 On 04-August-22			Bond Future	114.86	114.4611	114.8557	114.4611	15,992.00
19/07/2022	2046 On 03-November-22			Bond Future	114.66	114.2605	114.6589	114.2605	4,062.00
19/07/2022	2046 On 02-February-23			Bond Future	116.74	116.2386	116.7392	116.2386	0.00
19/07/2022	2046 On 04-May-23			Bond Future	116.94	116.3838	116.9396	116.3838	0.00
19/07/2022	2046 On 03-August-23			Bond Future	119.26	118.7416	119.2612	118.7416	0.00
19/07/2022	2050 On 04-August-22			Bond Future	115.95	116.3599	115.9537	116.3599	10,704.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2022	2050 On 03-November-22			Bond Future	117.74	118.1506	117.7359	118.1506	2,640.00
19/07/2022	2050 On 02-February-23			Bond Future	117.76	118.0876	117.7626	118.0876	0.00
19/07/2022	2050 On 04-May-23			Bond Future	120.01	120.2915	120.0075	120.2915	0.00
19/07/2022	2050 On 03-August-23			Bond Future	120.21	120.5439	120.2053	120.5439	0.00
19/07/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2022	AL37 On 04-August-22			Index Future	798.22	797.5720	798.2190	797.5720	0.00
19/07/2022	AL37 On 03-November-22			Index Future	810.39	809.7460	810.3900	809.7460	0.00
19/07/2022	AL37 On 02-February-23			Index Future	824.87	823.5480	824.8670	823.5480	0.00
19/07/2022	AL37 On 04-May-23			Index Future	840.37	838.7020	840.3740	838.7020	0.00
19/07/2022	AL37 On 03-August-23			Index Future	856.84	855.4640	856.8410	855.4640	0.00
19/07/2022	AL7T On 04-August-22			Index Future	887.37	888.4560	887.3670	888.4560	0.00
19/07/2022	AL7T On 03-November-22			Index Future	900.90	902.0180	900.8990	902.0180	0.00
19/07/2022	AL7T On 02-February-23			Index Future	916.99	917.3930	916.9930	917.3930	0.00
19/07/2022	AL7T On 04-May-23			Index Future	934.23	934.2730	934.2310	934.2730	0.00
19/07/2022	AL7T On 03-August-23			Index Future	952.54	952.9450	952.5380	952.9450	0.00
19/07/2022	ALBI On 04-August-22			Index Future	791.49	792.1160	791.4860	792.1160	138.00
19/07/2022	ALBI On 03-November-22			Index Future	803.56	804.2070	803.5550	804.2070	0.00
19/07/2022	ALBI On 02-February-23			Index Future	817.91	817.9150	817.9100	817.9150	0.00
19/07/2022	ALBI On 04-May-23			Index Future	833.29	832.9640	833.2850	832.9640	0.00
19/07/2022	ALBI On 03-August-23			Index Future	849.61	849.6120	849.6140	849.6120	0.00
19/07/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2022	C023 On 28-February-23			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
19/07/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/07/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2022	C303 On 28-February-33			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
19/07/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2022	ES33 On 04-August-22			Bond Future	12.77	72.2738	72.1966	72.2738	0.00
19/07/2022	ES33 On 03-November-22			Bond Future	13.01	69.6020	69.5224	69.6020	0.00
19/07/2022	ES33 On 02-February-23			Bond Future	13.24	70.8081	70.7854	70.8081	350.00
19/07/2022	ES33 On 04-May-23			Bond Future	13.45	68.3406	68.3447	68.3406	0.00
19/07/2022	ES33 On 03-August-23			Bond Future	13.67	69.7299	69.7049	69.7299	0.00
19/07/2022	ES42 On 04-August-22			Bond Future	13.07	70.4823	70.3680	70.4823	0.00
19/07/2022	ES42 On 03-November-22			Bond Future	13.30	67.3069	67.1896	67.3069	0.00
19/07/2022	ES42 On 02-February-23			Bond Future	13.50	68.4751	68.4129	68.4751	4,769.00
19/07/2022	ES42 On 04-May-23			Bond Future	13.70	65.4932	65.4569	65.4932	0.00
19/07/2022	ES42 On 03-August-23			Bond Future	13.89	66.8283	66.7622	66.8283	0.00
19/07/2022	GOVI On 04-August-22			GOVI	780.15	780.7740	780.1470	780.7740	909.00
19/07/2022	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
19/07/2022	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
19/07/2022	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
19/07/2022	GOVI On 04-August-22	819.28	Put	GOVI	391330	39	39	39	0.00
19/07/2022	GOVI On 04-August-22	819.27	Put	GOVI	391230	38	39	38	0.00
19/07/2022	GOVI On 04-August-22	819.26	Put	GOVI	391130	38	39	38	0.00
19/07/2022	GOVI On 03-November-22			GOVI	792.04	792.6920	792.0430	792.6920	0.00
19/07/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
19/07/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
19/07/2022	GOVI On 03-November-22	820.42	Call	GOVI	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
19/07/2022	GOVI On 03-November-22	820.42	Put	GOVI	283770	28	28	28	0.00
19/07/2022	GOVI On 03-November-22	820.41	Put	GOVI	283670	28	28	28	0.00
19/07/2022	GOVI On 03-November-22	820.43	Put	GOVI	283870	28	28	28	0.00
19/07/2022	GOVI On 02-February-23			GOVI	806.19	806.2030	806.1920	806.2030	0.00
19/07/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
19/07/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
19/07/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
19/07/2022	GOVI On 02-February-23	850.83	Put	GOVI	446380	45	45	45	0.00
19/07/2022	GOVI On 02-February-23	850.82	Put	GOVI	446280	45	45	45	0.00
19/07/2022	GOVI On 02-February-23	850.84	Put	GOVI	446480	45	45	45	0.00
19/07/2022	GOVI On 04-May-23			GOVI	821.35	821.0370	821.3470	821.0370	0.00
19/07/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
19/07/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
19/07/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
19/07/2022	GOVI On 04-May-23	852.86	Put	GOVI	315130	32	32	32	0.00
19/07/2022	GOVI On 04-May-23	852.87	Put	GOVI	315230	32	32	32	0.00
19/07/2022	GOVI On 04-May-23	852.88	Put	GOVI	315330	32	32	32	0.00
19/07/2022	GOVI On 03-August-23			GOVI	837.44	837.4460	837.4420	837.4460	0.00
19/07/2022	GOVI On 03-August-23	837.23	Call	GOVI	2120	0	0	0	0.00
19/07/2022	GOVI On 03-August-23	837.22	Call	GOVI	2220	0	0	0	0.00
19/07/2022	GOVI On 03-August-23	837.21	Call	GOVI	2320	0	0	0	0.00
19/07/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
19/07/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
19/07/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
19/07/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/07/2022	IGOV On 04-August-22			Index Future	315.70	315.6430	315.6960	315.6430	430.00
19/07/2022	IGOV On 03-November-22			Index Future	320.59	320.5400	320.5880	320.5400	293.00
19/07/2022	IGOV On 02-February-23			Index Future	326.39	326.0800	326.3920	326.0800	0.00
19/07/2022	IGOV On 04-May-23			Index Future	332.60	332.1550	332.6030	332.1550	0.00
19/07/2022	IGOV On 03-August-23			Index Future	339.20	338.8670	339.1950	338.8670	0.00
19/07/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	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
19/07/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
19/07/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
19/07/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
19/07/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
19/07/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
19/07/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/07/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/07/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
19/07/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/07/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/07/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
19/07/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/07/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/07/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/07/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/07/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/07/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
19/07/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.07	94.9350	94.9350	94.9350	0.00
19/07/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.66	94.3400	94.3400	94.3400	0.00
19/07/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.92	94.0750	94.0850	94.0750	0.00
19/07/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.43	93.5600	93.5700	93.5600	0.00
19/07/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.60	93.3700	93.4000	93.3700	0.00
19/07/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.16	92.8350	92.8450	92.8350	68.00
19/07/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.34	7.3400	92.6600	7.3400	0.00
19/07/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.75	92.2400	92.2500	92.2400	0.00
19/07/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.27	91.7450	91.7350	91.7450	0.00
19/07/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.52	91.4800	91.4800	91.4800	75.00
19/07/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.64	91.5600	91.3650	91.5600	172.00
19/07/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.91	91.2850	91.0950	91.2850	0.00
19/07/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.82	91.3350	91.1800	91.3350	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
19/07/2022	R023 On 04-August-22			Bond Future	6.92	103.8788	103.8719	103.8788	26,768.00
19/07/2022	R023 On 04-August-22	6.03	Call	Bond Future	0	0	0	0	0.00
19/07/2022	R023 On 04-August-22	6.04	Call	Bond Future	0	0	0	0	0.00
19/07/2022	R023 On 04-August-22	6.05	Call	Bond Future	0	0	0	0	0.00
19/07/2022	R023 On 04-August-22	6.05	Put	Bond Future	473	0	0	0	0.00
19/07/2022	R023 On 04-August-22	6.04	Put	Bond Future	478	0	0	0	0.00
19/07/2022	R023 On 04-August-22	6.03	Put	Bond Future	484	0	0	0	0.00
19/07/2022	R023 On 03-November-22			Bond Future	7.55	101.5327	101.5239	101.5327	161.00
19/07/2022	R023 On 03-November-22	6.27	Call	Bond Future	1	0	0	0	0.00
19/07/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
19/07/2022	R023 On 03-November-22	6.26	Call	Bond Future	1	0	0	0	0.00
19/07/2022	R023 On 03-November-22	6.26	Put	Bond Future	394	0	0	0	0.00
19/07/2022	R023 On 03-November-22	6.25	Put	Bond Future	397	0	0	0	0.00
19/07/2022	R023 On 03-November-22	6.27	Put	Bond Future	391	0	0	0	0.00
19/07/2022	R035 On 04-August-22			Bond Future	11.83	84.8951	84.8262	84.8951	122,632.00
19/07/2022	R035 On 04-August-22	10.53	Call	Bond Future	0	0	0	0	394.00
19/07/2022	R035 On 04-August-22	10.74	Call	Bond Future	0	0	0	0	0.00
19/07/2022	R035 On 04-August-22	11.13	Call	Bond Future	9	0	0	0	0.00
19/07/2022	R035 On 04-August-22	12.18	Call	Bond Future	2096	2	2	2	0.00
19/07/2022	R035 On 04-August-22	9.53	Call	Bond Future	0	0	0	0	394.00
19/07/2022	R035 On 04-August-22	9.84	Call	Bond Future	0	0	0	0	100.00
19/07/2022	R035 On 04-August-22	10.64	Call	Bond Future	0	0	0	0	0.00
19/07/2022	R035 On 04-August-22	10.72	Call	Bond Future	0	0	0	0	0.00
19/07/2022	R035 On 04-August-22	10.73	Call	Bond Future	0	0	0	0	0.00
19/07/2022	R035 On 04-August-22	10.73	Put	Bond Future	6458	6	6	6	0.00
19/07/2022	R035 On 04-August-22	10.72	Put	Bond Future	6520	6	7	6	0.00
19/07/2022	R035 On 04-August-22	10.64	Put	Bond Future	7018	7	7	7	100.00
19/07/2022	R035 On 04-August-22	9.84	Put	Bond Future	12223	12	12	12	0.00
19/07/2022	R035 On 04-August-22	10.53	Put	Bond Future	7709	8	8	8	0.00
19/07/2022	R035 On 04-August-22	11.13	Put	Bond Future	4041	4	4	4	100.00
19/07/2022	R035 On 04-August-22	9.53	Put	Bond Future	14357	14	14	14	0.00
19/07/2022	R035 On 04-August-22	12.18	Put	Bond Future	201	0	0	0	394.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2022	R035 On 04-August-22	10.74	Put	Bond Future	6396	6	6	6	0.00
19/07/2022	R035 On 03-November-22			Bond Future	12.04	81.6927	81.6211	81.6927	8,092.00
19/07/2022	R035 On 03-November-22	11.14	Call	Bond Future	467	0	0	0	0.00
19/07/2022	R035 On 03-November-22	11.13	Call	Bond Future	457	0	0	0	0.00
19/07/2022	R035 On 03-November-22	9.82	Call	Bond Future	10	0	0	0	582.00
19/07/2022	R035 On 03-November-22	10.30	Call	Bond Future	48	0	0	0	976.00
19/07/2022	R035 On 03-November-22	11.15	Call	Bond Future	478	0	0	0	0.00
19/07/2022	R035 On 03-November-22	12.68	Call	Bond Future	4438	4	4	4	0.00
19/07/2022	R035 On 03-November-22	11.05	Call	Bond Future	378	0	0	0	976.00
19/07/2022	R035 On 03-November-22	10.57	Call	Bond Future	106	0	0	0	0.00
19/07/2022	R035 On 03-November-22	10.99	Call	Bond Future	326	0	0	0	0.00
19/07/2022	R035 On 03-November-22	10.99	Put	Bond Future	6281	6	6	6	582.00
19/07/2022	R035 On 03-November-22	10.57	Put	Bond Future	8626	9	9	9	582.00
19/07/2022	R035 On 03-November-22	12.68	Put	Bond Future	1076	1	1	1	976.00
19/07/2022	R035 On 03-November-22	11.15	Put	Bond Future	5482	5	5	5	0.00
19/07/2022	R035 On 03-November-22	10.30	Put	Bond Future	10276	10	10	10	0.00
19/07/2022	R035 On 03-November-22	9.82	Put	Bond Future	13389	13	13	13	0.00
19/07/2022	R035 On 03-November-22	11.13	Put	Bond Future	5579	6	6	6	0.00
19/07/2022	R035 On 03-November-22	11.14	Put	Bond Future	5531	5	6	5	0.00
19/07/2022	R035 On 03-November-22	11.05	Put	Bond Future	5975	6	6	6	0.00
19/07/2022	R035 On 02-February-23			Bond Future	12.22	83.0881	83.0836	83.0881	69,076.00
19/07/2022	R035 On 02-February-23	11.98	Call	Bond Future	2385	2	2	2	0.00
19/07/2022	R035 On 02-February-23	13.22	Call	Bond Future	6373	6	6	6	0.00
19/07/2022	R035 On 02-February-23	11.05	Call	Bond Future	687	1	1	1	976.00
19/07/2022	R035 On 02-February-23	11.06	Call	Bond Future	698	1	1	1	0.00
19/07/2022	R035 On 02-February-23	10.86	Call	Bond Future	511	1	1	1	0.00
19/07/2022	R035 On 02-February-23	10.30	Call	Bond Future	197	0	0	0	976.00
19/07/2022	R035 On 02-February-23	10.64	Call	Bond Future	359	0	0	0	388.00
19/07/2022	R035 On 02-February-23	10.87	Call	Bond Future	519	1	1	1	0.00
19/07/2022	R035 On 02-February-23	11.94	Call	Bond Future	2285	2	2	2	0.00
19/07/2022	R035 On 02-February-23	10.88	Call	Bond Future	527	1	1	1	0.00
19/07/2022	R035 On 02-February-23	10.66	Call	Bond Future	371	0	0	0	0.00
19/07/2022	R035 On 02-February-23	10.60	Call	Bond Future	336	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
19/07/2022	R035 On 02-February-23	9.85	Call	Bond Future	81	0	0	0	0.00
19/07/2022	R035 On 02-February-23	9.89	Call	Bond Future	88	0	0	0	388.00
19/07/2022	R035 On 02-February-23	9.81	Call	Bond Future	74	0	0	0	582.00
19/07/2022	R035 On 02-February-23	9.81	Put	Bond Future	14374	14	14	14	0.00
19/07/2022	R035 On 02-February-23	9.89	Put	Bond Future	13857	14	14	14	0.00
19/07/2022	R035 On 02-February-23	10.60	Put	Bond Future	9573	10	10	10	0.00
19/07/2022	R035 On 02-February-23	10.64	Put	Bond Future	9351	9	9	9	0.00
19/07/2022	R035 On 02-February-23	10.66	Put	Bond Future	9240	9	9	9	582.00
19/07/2022	R035 On 02-February-23	10.30	Put	Bond Future	11311	11	11	11	0.00
19/07/2022	R035 On 02-February-23	10.88	Put	Bond Future	8063	8	8	8	0.00
19/07/2022	R035 On 02-February-23	13.22	Put	Bond Future	1351	1	1	1	976.00
19/07/2022	R035 On 02-February-23	10.87	Put	Bond Future	8115	8	8	8	0.00
19/07/2022	R035 On 02-February-23	9.85	Put	Bond Future	14115	14	14	14	0.00
19/07/2022	R035 On 02-February-23	10.86	Put	Bond Future	8167	8	8	8	0.00
19/07/2022	R035 On 02-February-23	11.06	Put	Bond Future	7164	7	7	7	582.00
19/07/2022	R035 On 02-February-23	11.05	Put	Bond Future	7211	7	7	7	0.00
19/07/2022	R035 On 02-February-23	11.98	Put	Bond Future	3665	4	4	4	388.00
19/07/2022	R035 On 02-February-23	11.94	Put	Bond Future	3781	4	4	4	0.00
19/07/2022	R035 On 04-May-23			Bond Future	12.39	80.1237	80.1509	80.1237	0.00
19/07/2022	R035 On 04-May-23	11.22	Call	Bond Future	1148	1	1	1	0.00
19/07/2022	R035 On 04-May-23	9.85	Call	Bond Future	195	0	0	0	388.00
19/07/2022	R035 On 04-May-23	10.42	Call	Bond Future	442	0	0	0	491.00
19/07/2022	R035 On 04-May-23	12.46	Call	Bond Future	3792	4	4	4	0.00
19/07/2022	R035 On 04-May-23	11.17	Call	Bond Future	1088	1	1	1	491.00
19/07/2022	R035 On 04-May-23	11.20	Call	Bond Future	1124	1	1	1	0.00
19/07/2022	R035 On 04-May-23	11.21	Call	Bond Future	1136	1	1	1	0.00
19/07/2022	R035 On 04-May-23	10.60	Call	Bond Future	558	1	1	1	388.00
19/07/2022	R035 On 04-May-23	13.18	Call	Bond Future	6055	6	6	6	0.00
19/07/2022	R035 On 04-May-23	13.18	Put	Bond Future	2130	2	2	2	491.00
19/07/2022	R035 On 04-May-23	10.60	Put	Bond Future	10600	11	11	11	0.00
19/07/2022	R035 On 04-May-23	12.46	Put	Bond Future	3428	3	3	3	388.00
19/07/2022	R035 On 04-May-23	11.22	Put	Bond Future	7514	8	8	8	0.00
19/07/2022	R035 On 04-May-23	10.42	Put	Bond Future	11593	12	12	12	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
19/07/2022	R035 On 04-May-23	9.85	Put	Bond Future	14988	15	15	15	0.00
19/07/2022	R035 On 04-May-23	11.17	Put	Bond Future	7743	8	8	8	0.00
19/07/2022	R035 On 04-May-23	11.20	Put	Bond Future	7605	8	8	8	0.00
19/07/2022	R035 On 04-May-23	11.21	Put	Bond Future	7560	8	8	8	0.00
19/07/2022	R035 On 03-August-23			Bond Future	12.56	81.7342	81.7278	81.7342	0.00
19/07/2022	R035 On 03-August-23	11.98	Call	Bond Future	2537	3	3	3	0.00
19/07/2022	R035 On 03-August-23	11.99	Call	Bond Future	2557	3	3	3	0.00
19/07/2022	R035 On 03-August-23	12.00	Call	Bond Future	2578	3	3	3	0.00
19/07/2022	R035 On 03-August-23	12.00	Put	Bond Future	5446	5	5	5	0.00
19/07/2022	R035 On 03-August-23	11.99	Put	Bond Future	5478	5	5	5	0.00
19/07/2022	R035 On 03-August-23	11.98	Put	Bond Future	5510	6	6	6	0.00
19/07/2022	R186 On 04-August-22			Bond Future	9.56	104.6216	104.7068	104.6216	87,985.00
19/07/2022	R186 On 04-August-22	6.96	Call	Bond Future	0	0	0	0	3,541.00
19/07/2022	R186 On 04-August-22	8.13	Call	Bond Future	0	0	0	0	0.00
19/07/2022	R186 On 04-August-22	8.14	Call	Bond Future	0	0	0	0	0.00
19/07/2022	R186 On 04-August-22	7.96	Call	Bond Future	0	0	0	0	3,541.00
19/07/2022	R186 On 04-August-22	8.15	Call	Bond Future	0	0	0	0	0.00
19/07/2022	R186 On 04-August-22	9.78	Call	Bond Future	1015	1	1	1	0.00
19/07/2022	R186 On 04-August-22	9.78	Put	Bond Future	226	0	0	0	3,541.00
19/07/2022	R186 On 04-August-22	8.15	Put	Bond Future	5193	5	5	5	0.00
19/07/2022	R186 On 04-August-22	8.14	Put	Bond Future	5231	5	5	5	0.00
19/07/2022	R186 On 04-August-22	8.13	Put	Bond Future	5269	5	5	5	0.00
19/07/2022	R186 On 04-August-22	6.96	Put	Bond Future	9837	10	10	10	0.00
19/07/2022	R186 On 04-August-22	7.96	Put	Bond Future	5918	6	6	6	0.00
19/07/2022	R186 On 03-November-22			Bond Future	9.81	106.2060	106.2906	106.2060	30,594.00
19/07/2022	R186 On 03-November-22	8.55	Call	Bond Future	127	0	0	0	0.00
19/07/2022	R186 On 03-November-22	8.91	Call	Bond Future	272	0	0	0	0.00
19/07/2022	R186 On 03-November-22	8.23	Call	Bond Future	68	0	0	0	4,310.00
19/07/2022	R186 On 03-November-22	8.53	Call	Bond Future	121	0	0	0	0.00
19/07/2022	R186 On 03-November-22	8.54	Call	Bond Future	124	0	0	0	0.00
19/07/2022	R186 On 03-November-22	8.54	Put	Bond Future	4516	5	5	5	0.00
19/07/2022	R186 On 03-November-22	8.53	Put	Bond Future	4549	5	5	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
19/07/2022	R186 On 03-November-22	8.91	Put	Bond Future	3359	3	3	3	4,310.00
19/07/2022	R186 On 03-November-22	8.23	Put	Bond Future	5568	6	6	6	0.00
19/07/2022	R186 On 03-November-22	8.55	Put	Bond Future	4483	5	4	5	0.00
19/07/2022	R186 On 02-February-23			Bond Future	10.01	102.7236	102.8965	102.7236	0.00
19/07/2022	R186 On 02-February-23	8.34	Call	Bond Future	189	0	0	0	0.00
19/07/2022	R186 On 02-February-23	8.33	Call	Bond Future	186	0	0	0	0.00
19/07/2022	R186 On 02-February-23	8.32	Call	Bond Future	184	0	0	0	0.00
19/07/2022	R186 On 02-February-23	8.32	Put	Bond Future	5737	6	6	6	0.00
19/07/2022	R186 On 02-February-23	8.33	Put	Bond Future	5706	6	6	6	0.00
19/07/2022	R186 On 02-February-23	8.34	Put	Bond Future	5674	6	6	6	0.00
19/07/2022	R186 On 04-May-23			Bond Future	10.21	104.6207	104.8377	104.6207	0.00
19/07/2022	R186 On 04-May-23	8.83	Call	Bond Future	456	0	0	0	0.00
19/07/2022	R186 On 04-May-23	8.82	Call	Bond Future	452	0	0	0	0.00
19/07/2022	R186 On 04-May-23	8.84	Call	Bond Future	461	0	0	0	0.00
19/07/2022	R186 On 04-May-23	8.83	Put	Bond Future	4685	5	5	5	0.00
19/07/2022	R186 On 04-May-23	8.82	Put	Bond Future	4712	5	5	5	0.00
19/07/2022	R186 On 04-May-23	8.84	Put	Bond Future	4659	5	5	5	0.00
19/07/2022	R186 On 03-August-23			Bond Future	10.41	101.4187	101.5965	101.4187	0.00
19/07/2022	R186 On 03-August-23	9.75	Call	Bond Future	1312	1	1	1	0.00
19/07/2022	R186 On 03-August-23	9.73	Call	Bond Future	1288	1	1	1	0.00
19/07/2022	R186 On 03-August-23	9.74	Call	Bond Future	1300	1	1	1	0.00
19/07/2022	R186 On 03-August-23	9.74	Put	Bond Future	3195	3	3	3	0.00
19/07/2022	R186 On 03-August-23	9.73	Put	Bond Future	3212	3	3	3	0.00
19/07/2022	R186 On 03-August-23	9.75	Put	Bond Future	3179	3	3	3	0.00
19/07/2022	R197 On 04-August-22			Bond Future	330.29	330.1125	330.2932	330.1125	809.00
19/07/2022	R197 On 03-November-22			Bond Future	335.37	335.1924	335.3701	335.1924	21.00
19/07/2022	R197 On 02-February-23			Bond Future	332.70	332.2401	332.6953	332.2401	0.00
19/07/2022	R197 On 04-May-23			Bond Future	339.04	338.4428	339.0389	338.4428	0.00
19/07/2022	R197 On 03-August-23			Bond Future	336.70	336.2321	336.7006	336.2321	0.00
19/07/2022	R202 On 04-August-22			Bond Future	243.51	242.7995	243.5101	242.7995	6,933.00
19/07/2022	R202 On 03-November-22			Bond Future	247.25	246.5358	247.2529	246.5358	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
19/07/2022	R202 On 02-February-23			Bond Future	247.09	246.1529	247.0853	246.1529	269.00
19/07/2022	R202 On 04-May-23			Bond Future	251.79	250.7466	251.7949	250.7466	0.00
19/07/2022	R202 On 03-August-23			Bond Future	251.97	251.0077	251.9747	251.0077	0.00
19/07/2022	R209 On 04-August-22			Bond Future	11.80	65.1251	65.0394	65.1251	21,569.00
19/07/2022	R209 On 04-August-22	10.57	Call	Bond Future	0	0	0	0	0.00
19/07/2022	R209 On 04-August-22	10.59	Call	Bond Future	0	0	0	0	0.00
19/07/2022	R209 On 04-August-22	10.58	Call	Bond Future	0	0	0	0	0.00
19/07/2022	R209 On 04-August-22	10.58	Put	Bond Future	6302	6	6	6	0.00
19/07/2022	R209 On 04-August-22	10.57	Put	Bond Future	6358	6	6	6	0.00
19/07/2022	R209 On 04-August-22	10.59	Put	Bond Future	6247	6	6	6	0.00
19/07/2022	R209 On 03-November-22			Bond Future	11.98	62.9662	62.8781	62.9662	6,739.00
19/07/2022	R209 On 03-November-22	11.02	Call	Bond Future	317	0	0	0	0.00
19/07/2022	R209 On 03-November-22	11.50	Call	Bond Future	883	1	1	1	0.00
19/07/2022	R209 On 03-November-22	10.00	Call	Bond Future	18	0	0	0	3,500.00
19/07/2022	R209 On 03-November-22	10.50	Call	Bond Future	86	0	0	0	0.00
19/07/2022	R209 On 03-November-22	11.00	Call	Bond Future	302	0	0	0	0.00
19/07/2022	R209 On 03-November-22	11.01	Call	Bond Future	309	0	0	0	0.00
19/07/2022	R209 On 03-November-22	12.00	Call	Bond Future	1933	2	2	2	0.00
19/07/2022	R209 On 03-November-22	11.03	Call	Bond Future	325	0	0	0	0.00
19/07/2022	R209 On 03-November-22	9.25	Call	Bond Future	1	0	0	0	6,000.00
19/07/2022	R209 On 03-November-22	9.50	Call	Bond Future	3	0	0	0	0.00
19/07/2022	R209 On 03-November-22	9.50	Put	Bond Future	13442	13	13	13	0.00
19/07/2022	R209 On 03-November-22	9.25	Put	Bond Future	15009	15	15	15	0.00
19/07/2022	R209 On 03-November-22	11.03	Put	Bond Future	5055	5	5	5	0.00
19/07/2022	R209 On 03-November-22	10.50	Put	Bond Future	7668	8	8	8	0.00
19/07/2022	R209 On 03-November-22	12.00	Put	Bond Future	1854	2	2	2	3,500.00
19/07/2022	R209 On 03-November-22	11.01	Put	Bond Future	5144	5	5	5	0.00
19/07/2022	R209 On 03-November-22	11.00	Put	Bond Future	5189	5	5	5	7,000.00
19/07/2022	R209 On 03-November-22	10.00	Put	Bond Future	10447	10	10	10	6,000.00
19/07/2022	R209 On 03-November-22	11.50	Put	Bond Future	3219	3	3	3	0.00
19/07/2022	R209 On 03-November-22	11.02	Put	Bond Future	5100	5	5	5	0.00
19/07/2022	R209 On 02-February-23			Bond Future	12.14	64.0424	64.0058	64.0424	2,066.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2022	R209 On 02-February-23	10.80	Call	Bond Future	458	0	0	0	0.00
19/07/2022	R209 On 02-February-23	10.78	Call	Bond Future	444	0	0	0	0.00
19/07/2022	R209 On 02-February-23	10.79	Call	Bond Future	451	0	0	0	0.00
19/07/2022	R209 On 02-February-23	10.80	Put	Bond Future	7111	7	7	7	0.00
19/07/2022	R209 On 02-February-23	10.78	Put	Bond Future	7204	7	7	7	0.00
19/07/2022	R209 On 02-February-23	10.79	Put	Bond Future	7158	7	7	7	0.00
19/07/2022	R209 On 04-May-23			Bond Future	12.29	62.0749	62.0625	62.0749	0.00
19/07/2022	R209 On 04-May-23	11.11	Call	Bond Future	988	1	1	1	0.00
19/07/2022	R209 On 04-May-23	11.09	Call	Bond Future	967	1	1	1	0.00
19/07/2022	R209 On 04-May-23	11.10	Call	Bond Future	978	1	1	1	0.00
19/07/2022	R209 On 04-May-23	11.10	Put	Bond Future	6725	7	7	7	0.00
19/07/2022	R209 On 04-May-23	11.09	Put	Bond Future	6766	7	7	7	0.00
19/07/2022	R209 On 04-May-23	11.11	Put	Bond Future	6685	7	7	7	0.00
19/07/2022	R209 On 03-August-23			Bond Future	12.43	63.3233	63.2840	63.3233	0.00
19/07/2022	R209 On 03-August-23	11.95	Call	Bond Future	2427	2	2	2	0.00
19/07/2022	R209 On 03-August-23	11.93	Call	Bond Future	2387	2	2	2	0.00
19/07/2022	R209 On 03-August-23	11.94	Call	Bond Future	2407	2	2	2	0.00
19/07/2022	R209 On 03-August-23	11.95	Put	Bond Future	4638	5	5	5	0.00
19/07/2022	R209 On 03-August-23	11.93	Put	Bond Future	4693	5	5	5	0.00
19/07/2022	R209 On 03-August-23	11.94	Put	Bond Future	4665	5	5	5	0.00
19/07/2022	R210 On 04-August-22			Bond Future	223.23	223.2033	223.2329	223.2033	1,068.00
19/07/2022	R210 On 03-November-22			Bond Future	223.69	223.6638	223.6898	223.6638	0.00
19/07/2022	R210 On 02-February-23			Bond Future	227.75	227.5354	227.7477	227.5354	300.00
19/07/2022	R210 On 04-May-23			Bond Future	229.02	228.7125	229.0184	228.7125	0.00
19/07/2022	R210 On 03-August-23			Bond Future	233.56	233.3437	233.5635	233.3437	0.00
19/07/2022	R213 On 04-August-22			Bond Future	11.46	79.2651	79.1649	79.2651	33,034.00
19/07/2022	R213 On 04-August-22	9.90	Call	Bond Future	0	0	0	0	0.00
19/07/2022	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
19/07/2022	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
19/07/2022	R213 On 04-August-22	9.90	Put	Bond Future	7448	7	7	7	0.00
19/07/2022	R213 On 04-August-22	9.88	Put	Bond Future	7549	7	8	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
19/07/2022	R213 On 04-August-22	9.89	Put	Bond Future	7498	7	7	7	0.00
19/07/2022	R213 On 03-November-22			Bond Future	11.68	76.9256	76.8224	76.9256	98.00
19/07/2022	R213 On 03-November-22	10.40	Call	Bond Future	158	0	0	0	0.00
19/07/2022	R213 On 03-November-22	9.98	Call	Bond Future	60	0	0	0	0.00
19/07/2022	R213 On 03-November-22	10.19	Call	Bond Future	98	0	0	0	0.00
19/07/2022	R213 On 03-November-22	9.84	Call	Bond Future	42	0	0	0	0.00
19/07/2022	R213 On 03-November-22	9.13	Call	Bond Future	5	0	0	0	200.00
19/07/2022	R213 On 03-November-22	10.39	Call	Bond Future	154	0	0	0	0.00
19/07/2022	R213 On 03-November-22	10.38	Call	Bond Future	151	0	0	0	0.00
19/07/2022	R213 On 03-November-22	10.37	Call	Bond Future	148	0	0	0	0.00
19/07/2022	R213 On 03-November-22	9.19	Call	Bond Future	6	0	0	0	476.00
19/07/2022	R213 On 03-November-22	9.19	Put	Bond Future	11964	12	12	12	0.00
19/07/2022	R213 On 03-November-22	10.37	Put	Bond Future	6169	6	6	6	200.00
19/07/2022	R213 On 03-November-22	10.38	Put	Bond Future	6125	6	6	6	0.00
19/07/2022	R213 On 03-November-22	10.39	Put	Bond Future	6080	6	6	6	0.00
19/07/2022	R213 On 03-November-22	9.13	Put	Bond Future	12279	12	12	12	0.00
19/07/2022	R213 On 03-November-22	9.84	Put	Bond Future	8665	9	9	9	476.00
19/07/2022	R213 On 03-November-22	10.19	Put	Bond Future	6992	7	7	7	476.00
19/07/2022	R213 On 03-November-22	9.98	Put	Bond Future	7985	8	8	8	200.00
19/07/2022	R213 On 03-November-22	10.40	Put	Bond Future	6035	6	6	6	0.00
19/07/2022	R213 On 02-February-23			Bond Future	11.88	78.2394	78.1986	78.2394	0.00
19/07/2022	R213 On 02-February-23	10.43	Call	Bond Future	375	0	0	0	912.00
19/07/2022	R213 On 02-February-23	10.22	Call	Bond Future	276	0	0	0	0.00
19/07/2022	R213 On 02-February-23	9.16	Call	Bond Future	41	0	0	0	476.00
19/07/2022	R213 On 02-February-23	10.21	Call	Bond Future	272	0	0	0	0.00
19/07/2022	R213 On 02-February-23	12.20	Call	Bond Future	3148	3	3	3	0.00
19/07/2022	R213 On 02-February-23	10.23	Call	Bond Future	280	0	0	0	0.00
19/07/2022	R213 On 02-February-23	10.35	Call	Bond Future	334	0	0	0	0.00
19/07/2022	R213 On 02-February-23	10.01	Call	Bond Future	200	0	0	0	0.00
19/07/2022	R213 On 02-February-23	10.35	Put	Bond Future	7207	7	7	7	476.00
19/07/2022	R213 On 02-February-23	12.20	Put	Bond Future	1824	2	2	2	912.00
19/07/2022	R213 On 02-February-23	10.22	Put	Bond Future	7767	8	8	8	0.00
19/07/2022	R213 On 02-February-23	10.43	Put	Bond Future	6869	7	7	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
19/07/2022	R213 On 02-February-23	10.21	Put	Bond Future	7811	8	8	8	0.00
19/07/2022	R213 On 02-February-23	9.16	Put	Bond Future	12806	13	13	13	0.00
19/07/2022	R213 On 02-February-23	10.01	Put	Bond Future	8704	9	9	9	476.00
19/07/2022	R213 On 02-February-23	10.23	Put	Bond Future	7724	8	8	8	0.00
19/07/2022	R213 On 04-May-23			Bond Future	12.07	76.1352	76.1237	76.1352	0.00
19/07/2022	R213 On 04-May-23	10.74	Call	Bond Future	743	1	1	1	0.00
19/07/2022	R213 On 04-May-23	10.73	Call	Bond Future	735	1	1	1	0.00
19/07/2022	R213 On 04-May-23	10.75	Call	Bond Future	751	1	1	1	0.00
19/07/2022	R213 On 04-May-23	10.75	Put	Bond Future	6452	6	6	6	0.00
19/07/2022	R213 On 04-May-23	10.73	Put	Bond Future	6526	7	7	7	0.00
19/07/2022	R213 On 04-May-23	10.74	Put	Bond Future	6489	6	6	6	0.00
19/07/2022	R213 On 03-August-23			Bond Future	12.25	77.6642	77.6205	77.6642	0.00
19/07/2022	R213 On 03-August-23	11.62	Call	Bond Future	1880	2	2	2	0.00
19/07/2022	R213 On 03-August-23	11.61	Call	Bond Future	1864	2	2	2	0.00
19/07/2022	R213 On 03-August-23	11.63	Call	Bond Future	1897	2	2	2	0.00
19/07/2022	R213 On 03-August-23	11.62	Put	Bond Future	4475	4	4	4	0.00
19/07/2022	R213 On 03-August-23	11.61	Put	Bond Future	4500	4	5	4	0.00
19/07/2022	R213 On 03-August-23	11.63	Put	Bond Future	4450	4	4	4	0.00
19/07/2022	R214 On 04-August-22			Bond Future	11.91	62.8708	62.7565	62.8708	76,360.00
19/07/2022	R214 On 04-August-22	10.97	Call	Bond Future	1	0	0	0	0.00
19/07/2022	R214 On 04-August-22	10.98	Call	Bond Future	1	0	0	0	0.00
19/07/2022	R214 On 04-August-22	10.99	Call	Bond Future	1	0	0	0	0.00
19/07/2022	R214 On 04-August-22	10.98	Put	Bond Future	4926	5	5	5	0.00
19/07/2022	R214 On 04-August-22	10.99	Put	Bond Future	4870	5	5	5	0.00
19/07/2022	R214 On 04-August-22	10.97	Put	Bond Future	4982	5	5	5	0.00
19/07/2022	R214 On 03-November-22			Bond Future	12.08	60.5359	60.4186	60.5359	2,381.00
19/07/2022	R214 On 03-November-22	11.35	Call	Bond Future	585	1	1	1	0.00
19/07/2022	R214 On 03-November-22	11.36	Call	Bond Future	597	1	1	1	0.00
19/07/2022	R214 On 03-November-22	11.34	Call	Bond Future	573	1	1	1	0.00
19/07/2022	R214 On 03-November-22	11.36	Put	Bond Future	4273	4	4	4	0.00
19/07/2022	R214 On 03-November-22	11.35	Put	Bond Future	4314	4	4	4	0.00
19/07/2022	R214 On 03-November-22	11.34	Put	Bond Future	4356	4	4	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
19/07/2022	R214 On 02-February-23			Bond Future	12.23	61.5700	61.5012	61.5700	64,419.00
19/07/2022	R214 On 02-February-23	11.09	Call	Bond Future	648	1	1	1	0.00
19/07/2022	R214 On 02-February-23	11.07	Call	Bond Future	629	1	1	1	0.00
19/07/2022	R214 On 02-February-23	11.08	Call	Bond Future	639	1	1	1	0.00
19/07/2022	R214 On 02-February-23	11.08	Put	Bond Future	6562	7	7	7	0.00
19/07/2022	R214 On 02-February-23	11.07	Put	Bond Future	6608	7	7	7	0.00
19/07/2022	R214 On 02-February-23	11.09	Put	Bond Future	6516	6	7	6	0.00
19/07/2022	R214 On 04-May-23			Bond Future	12.37	59.4121	59.3655	59.4121	0.00
19/07/2022	R214 On 04-May-23	11.38	Call	Bond Future	1292	1	1	1	0.00
19/07/2022	R214 On 04-May-23	11.36	Call	Bond Future	1263	1	1	1	0.00
19/07/2022	R214 On 04-May-23	11.37	Call	Bond Future	1278	1	1	1	0.00
19/07/2022	R214 On 04-May-23	11.37	Put	Bond Future	6271	6	6	6	0.00
19/07/2022	R214 On 04-May-23	11.36	Put	Bond Future	6310	6	6	6	0.00
19/07/2022	R214 On 04-May-23	11.38	Put	Bond Future	6233	6	6	6	0.00
19/07/2022	R214 On 03-August-23			Bond Future	12.50	60.6062	60.5335	60.6062	0.00
19/07/2022	R214 On 03-August-23	12.16	Call	Bond Future	2807	3	3	3	0.00
19/07/2022	R214 On 03-August-23	12.14	Call	Bond Future	2763	3	3	3	0.00
19/07/2022	R214 On 03-August-23	12.15	Call	Bond Future	2785	3	3	3	0.00
19/07/2022	R214 On 03-August-23	12.15	Put	Bond Future	4442	4	4	4	0.00
19/07/2022	R214 On 03-August-23	12.14	Put	Bond Future	4468	4	4	4	0.00
19/07/2022	R214 On 03-August-23	12.16	Put	Bond Future	4415	4	4	4	0.00
19/07/2022	R248 On 04-August-22			Bond Future	11.94	78.6348	78.5557	78.6348	133,956.00
19/07/2022	R248 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	0.00
19/07/2022	R248 On 04-August-22	10.30	Call	Bond Future	0	0	0	0	1,200.00
19/07/2022	R248 On 04-August-22	10.40	Call	Bond Future	0	0	0	0	0.00
19/07/2022	R248 On 04-August-22	10.90	Call	Bond Future	0	0	0	0	1,700.00
19/07/2022	R248 On 04-August-22	11.00	Call	Bond Future	1	0	0	0	1,200.00
19/07/2022	R248 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	1,700.00
19/07/2022	R248 On 04-August-22	10.99	Call	Bond Future	1	0	0	0	0.00
19/07/2022	R248 On 04-August-22	10.98	Call	Bond Future	0	0	0	0	0.00
19/07/2022	R248 On 04-August-22	10.98	Put	Bond Future	6321	6	6	6	0.00
19/07/2022	R248 On 04-August-22	10.99	Put	Bond Future	6250	6	6	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
19/07/2022	R248 On 04-August-22	10.40	Put	Bond Future	10632	11	11	11	0.00
19/07/2022	R248 On 04-August-22	11.00	Put	Bond Future	6179	6	6	6	50.00
19/07/2022	R248 On 04-August-22	10.90	Put	Bond Future	6893	7	7	7	0.00
19/07/2022	R248 On 04-August-22	10.30	Put	Bond Future	11416	11	11	11	0.00
19/07/2022	R248 On 04-August-22	9.70	Put	Bond Future	16386	16	16	16	0.00
19/07/2022	R248 On 04-August-22	10.20	Put	Bond Future	12212	12	12	12	0.00
19/07/2022	R248 On 03-November-22			Bond Future	12.11	75.4008	75.3190	75.4008	174,281.00
19/07/2022	R248 On 03-November-22	11.90	Call	Bond Future	1853	2	2	2	1,650.00
19/07/2022	R248 On 03-November-22	11.30	Call	Bond Future	609	1	1	1	0.00
19/07/2022	R248 On 03-November-22	11.31	Call	Bond Future	623	1	1	1	0.00
19/07/2022	R248 On 03-November-22	11.32	Call	Bond Future	637	1	1	1	0.00
19/07/2022	R248 On 03-November-22	11.20	Call	Bond Future	483	1	0	1	1,650.00
19/07/2022	R248 On 03-November-22	11.20	Put	Bond Future	6316	6	6	6	0.00
19/07/2022	R248 On 03-November-22	11.30	Put	Bond Future	5760	6	6	6	0.00
19/07/2022	R248 On 03-November-22	11.31	Put	Bond Future	5706	6	6	6	0.00
19/07/2022	R248 On 03-November-22	11.32	Put	Bond Future	5653	6	6	6	0.00
19/07/2022	R248 On 03-November-22	11.90	Put	Bond Future	3121	3	3	3	0.00
19/07/2022	R248 On 02-February-23			Bond Future	12.26	76.6889	76.6688	76.6889	0.00
19/07/2022	R248 On 02-February-23	11.06	Call	Bond Future	721	1	1	1	0.00
19/07/2022	R248 On 02-February-23	11.07	Call	Bond Future	732	1	1	1	0.00
19/07/2022	R248 On 02-February-23	11.08	Call	Bond Future	743	1	1	1	0.00
19/07/2022	R248 On 02-February-23	11.08	Put	Bond Future	8311	8	8	8	0.00
19/07/2022	R248 On 02-February-23	11.07	Put	Bond Future	8369	8	8	8	0.00
19/07/2022	R248 On 02-February-23	11.06	Put	Bond Future	8428	8	8	8	0.00
19/07/2022	R248 On 04-May-23			Bond Future	12.40	73.6700	73.6787	73.6700	0.00
19/07/2022	R248 On 04-May-23	11.33	Call	Bond Future	1446	1	1	1	0.00
19/07/2022	R248 On 04-May-23	11.34	Call	Bond Future	1463	1	1	1	0.00
19/07/2022	R248 On 04-May-23	11.35	Call	Bond Future	1480	1	1	1	0.00
19/07/2022	R248 On 04-May-23	11.35	Put	Bond Future	8011	8	8	8	0.00
19/07/2022	R248 On 04-May-23	11.34	Put	Bond Future	8061	8	8	8	0.00
19/07/2022	R248 On 04-May-23	11.33	Put	Bond Future	8110	8	8	8	0.00
19/07/2022	R248 On 03-August-23			Bond Future	12.54	75.1513	75.1287	75.1513	0.00
19/07/2022	R248 On 03-August-23	12.09	Call	Bond Future	3189	3	3	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
19/07/2022	R248 On 03-August-23	12.10	Call	Bond Future	3215	3	3	3	0.00
19/07/2022	R248 On 03-August-23	12.11	Call	Bond Future	3241	3	3	3	0.00
19/07/2022	R248 On 03-August-23	12.11	Put	Bond Future	5726	6	6	6	0.00
19/07/2022	R248 On 03-August-23	12.10	Put	Bond Future	5760	6	6	6	0.00
19/07/2022	R248 On 03-August-23	12.09	Put	Bond Future	5794	6	6	6	0.00