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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 28/07/2022 TO: 28/07/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2022	2025 On 04-August-22			Bond Future	162.52	162.4586	162.5182	162.4586	4,055.00
28/07/2022	2025 On 03-November-22			Bond Future	165.10	165.0413	165.0999	165.0413	8,184.00
28/07/2022	2025 On 02-February-23			Bond Future	166.48	166.4233	166.4809	166.4233	1,918.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2022	2025 On 04-May-23			Bond Future	169.65	169.5963	169.6542	169.5963	0.00
28/07/2022	2025 On 03-August-23			Bond Future	171.26	171.2012	171.2597	171.2012	0.00
28/07/2022	2029 On 04-August-22			Bond Future	119.16	118.8820	119.1555	118.8820	1,629.00
28/07/2022	2029 On 03-November-22			Bond Future	119.79	119.5138	119.7902	119.5138	1,589.00
28/07/2022	2029 On 02-February-23			Bond Future	122.03	121.7464	122.0264	121.7464	728.00
28/07/2022	2029 On 04-May-23			Bond Future	123.05	122.7692	123.0540	122.7692	0.00
28/07/2022	2029 On 03-August-23			Bond Future	125.50	125.2072	125.4972	125.2072	0.00
28/07/2022	2030 On 04-August-22			Bond Future	10.42	86.6917	87.8704	86.6917	43,183.00
28/07/2022	2030 On 04-August-22	8.30	Call	Bond Future	0	0	0	0	800.00
28/07/2022	2030 On 04-August-22	9.05	Call	Bond Future	0	0	0	0	800.00
28/07/2022	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
28/07/2022	2030 On 04-August-22	9.55	Call	Bond Future	0	0	0	0	0.00
28/07/2022	2030 On 04-August-22	9.56	Call	Bond Future	0	0	0	0	0.00
28/07/2022	2030 On 04-August-22	10.95	Call	Bond Future	2454	1	2	1	0.00
28/07/2022	2030 On 04-August-22	10.95	Put	Bond Future	1	0	0	0	800.00
28/07/2022	2030 On 04-August-22	9.56	Put	Bond Future	4145	5	4	5	0.00
28/07/2022	2030 On 04-August-22	9.55	Put	Bond Future	4195	5	4	5	0.00
28/07/2022	2030 On 04-August-22	9.54	Put	Bond Future	4245	5	4	5	0.00
28/07/2022	2030 On 04-August-22	9.05	Put	Bond Future	6728	8	7	8	0.00
28/07/2022	2030 On 04-August-22	8.30	Put	Bond Future	10697	12	11	12	0.00
28/07/2022	2030 On 03-November-22			Bond Future	10.60	88.0486	89.2447	88.0486	42,008.00
28/07/2022	2030 On 03-November-22	10.20	Call	Bond Future	886	1	1	1	500.00
28/07/2022	2030 On 03-November-22	11.57	Call	Bond Future	4639	4	5	4	0.00
28/07/2022	2030 On 03-November-22	10.08	Call	Bond Future	733	0	1	0	0.00
28/07/2022	2030 On 03-November-22	10.09	Call	Bond Future	745	0	1	0	0.00
28/07/2022	2030 On 03-November-22	9.70	Call	Bond Future	382	0	0	0	500.00
28/07/2022	2030 On 03-November-22	10.10	Call	Bond Future	757	0	1	0	0.00
28/07/2022	2030 On 03-November-22	10.10	Put	Bond Future	3069	4	3	4	0.00
28/07/2022	2030 On 03-November-22	10.20	Put	Bond Future	2730	4	3	4	0.00
28/07/2022	2030 On 03-November-22	9.70	Put	Bond Future	4600	6	5	6	0.00
28/07/2022	2030 On 03-November-22	10.09	Put	Bond Future	3104	4	3	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
28/07/2022	2030 On 03-November-22	10.08	Put	Bond Future	3139	4	3	4	0.00
28/07/2022	2030 On 03-November-22	11.57	Put	Bond Future	369	1	0	1	500.00
28/07/2022	2030 On 02-February-23			Bond Future	10.75	85.6663	86.8832	85.6663	5,200.00
28/07/2022	2030 On 02-February-23	11.55	Call	Bond Future	4402	4	4	4	5,000.00
28/07/2022	2030 On 02-February-23	11.12	Call	Bond Future	3124	2	3	2	0.00
28/07/2022	2030 On 02-February-23	11.16	Call	Bond Future	3234	3	3	3	0.00
28/07/2022	2030 On 02-February-23	10.01	Call	Bond Future	949	1	1	1	0.00
28/07/2022	2030 On 02-February-23	9.83	Call	Bond Future	747	1	1	1	388.00
28/07/2022	2030 On 02-February-23	8.81	Call	Bond Future	142	0	0	0	102.00
28/07/2022	2030 On 02-February-23	9.08	Call	Bond Future	232	0	0	0	388.00
28/07/2022	2030 On 02-February-23	9.94	Call	Bond Future	866	1	1	1	0.00
28/07/2022	2030 On 02-February-23	9.79	Call	Bond Future	707	0	1	0	0.00
28/07/2022	2030 On 02-February-23	11.35	Call	Bond Future	3784	3	4	3	5,000.00
28/07/2022	2030 On 02-February-23	9.99	Call	Bond Future	925	1	1	1	0.00
28/07/2022	2030 On 02-February-23	10.00	Call	Bond Future	937	1	1	1	0.00
28/07/2022	2030 On 02-February-23	9.80	Call	Bond Future	717	0	1	0	0.00
28/07/2022	2030 On 02-February-23	9.20	Call	Bond Future	285	0	0	0	0.00
28/07/2022	2030 On 02-February-23	9.04	Call	Bond Future	216	0	0	0	0.00
28/07/2022	2030 On 02-February-23	9.66	Call	Bond Future	588	0	1	0	0.00
28/07/2022	2030 On 02-February-23	9.66	Put	Bond Future	5566	7	6	7	102.00
28/07/2022	2030 On 02-February-23	8.81	Put	Bond Future	9253	10	9	10	0.00
28/07/2022	2030 On 02-February-23	9.04	Put	Bond Future	8186	9	8	9	0.00
28/07/2022	2030 On 02-February-23	9.08	Put	Bond Future	8005	9	8	9	0.00
28/07/2022	2030 On 02-February-23	9.20	Put	Bond Future	7472	9	7	9	0.00
28/07/2022	2030 On 02-February-23	9.94	Put	Bond Future	4533	5	5	5	102.00
28/07/2022	2030 On 02-February-23	10.01	Put	Bond Future	4291	5	4	5	0.00
28/07/2022	2030 On 02-February-23	11.35	Put	Bond Future	1193	2	1	2	0.00
28/07/2022	2030 On 02-February-23	11.16	Put	Bond Future	1454	2	1	2	388.00
28/07/2022	2030 On 02-February-23	9.79	Put	Bond Future	5073	6	5	6	0.00
28/07/2022	2030 On 02-February-23	9.83	Put	Bond Future	4926	6	5	6	0.00
28/07/2022	2030 On 02-February-23	9.80	Put	Bond Future	5036	6	5	6	0.00
28/07/2022	2030 On 02-February-23	9.99	Put	Bond Future	4360	5	4	5	0.00
28/07/2022	2030 On 02-February-23	10.00	Put	Bond Future	4325	5	4	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
28/07/2022	2030 On 02-February-23	11.12	Put	Bond Future	1515	2	2	2	0.00
28/07/2022	2030 On 02-February-23	11.55	Put	Bond Future	969	1	1	1	0.00
28/07/2022	2030 On 04-May-23			Bond Future	10.91	87.2825	88.5220	87.2825	0.00
28/07/2022	2030 On 04-May-23	12.57	Call	Bond Future	7423	6	7	6	0.00
28/07/2022	2030 On 04-May-23	11.62	Call	Bond Future	4428	4	4	4	0.00
28/07/2022	2030 On 04-May-23	12.04	Call	Bond Future	5702	5	6	5	0.00
28/07/2022	2030 On 04-May-23	12.50	Call	Bond Future	7191	6	7	6	0.00
28/07/2022	2030 On 04-May-23	10.54	Call	Bond Future	1915	1	2	1	0.00
28/07/2022	2030 On 04-May-23	10.65	Call	Bond Future	2098	2	2	2	350.00
28/07/2022	2030 On 04-May-23	9.58	Call	Bond Future	765	1	1	1	150.00
28/07/2022	2030 On 04-May-23	11.34	Call	Bond Future	3650	3	4	3	0.00
28/07/2022	2030 On 04-May-23	10.42	Call	Bond Future	1728	1	2	1	479.00
28/07/2022	2030 On 04-May-23	10.52	Call	Bond Future	1883	1	2	1	0.00
28/07/2022	2030 On 04-May-23	10.53	Call	Bond Future	1899	1	2	1	0.00
28/07/2022	2030 On 04-May-23	9.67	Call	Bond Future	847	1	1	1	479.00
28/07/2022	2030 On 04-May-23	9.78	Call	Bond Future	952	1	1	1	388.00
28/07/2022	2030 On 04-May-23	9.03	Call	Bond Future	391	0	0	0	388.00
28/07/2022	2030 On 04-May-23	10.00	Call	Bond Future	1180	1	1	1	1,080.00
28/07/2022	2030 On 04-May-23	10.00	Put	Bond Future	5171	6	5	6	0.00
28/07/2022	2030 On 04-May-23	9.03	Put	Bond Future	8902	10	9	10	0.00
28/07/2022	2030 On 04-May-23	9.58	Put	Bond Future	6680	8	7	8	0.00
28/07/2022	2030 On 04-May-23	9.78	Put	Bond Future	5945	7	6	7	0.00
28/07/2022	2030 On 04-May-23	9.67	Put	Bond Future	6345	7	6	7	0.00
28/07/2022	2030 On 04-May-23	10.53	Put	Bond Future	3535	4	4	4	0.00
28/07/2022	2030 On 04-May-23	10.52	Put	Bond Future	3563	4	4	4	0.00
28/07/2022	2030 On 04-May-23	10.42	Put	Bond Future	3847	5	4	5	0.00
28/07/2022	2030 On 04-May-23	11.34	Put	Bond Future	1834	2	2	2	150.00
28/07/2022	2030 On 04-May-23	10.65	Put	Bond Future	3212	4	3	4	0.00
28/07/2022	2030 On 04-May-23	10.54	Put	Bond Future	3507	4	4	4	0.00
28/07/2022	2030 On 04-May-23	12.50	Put	Bond Future	725	1	1	1	479.00
28/07/2022	2030 On 04-May-23	12.04	Put	Bond Future	1040	1	1	1	1,080.00
28/07/2022	2030 On 04-May-23	11.62	Put	Bond Future	1459	2	1	2	388.00
28/07/2022	2030 On 04-May-23	12.57	Put	Bond Future	686	1	1	1	350.00

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28/07/2022	2030 On 03-August-23			Bond Future	11.07	84.9915	86.2550	84.9915	0.00
28/07/2022	2030 On 03-August-23	12.59	Call	Bond Future	7011	6	7	6	0.00
28/07/2022	2030 On 03-August-23	11.36	Call	Bond Future	3527	3	4	3	0.00
28/07/2022	2030 On 03-August-23	12.89	Call	Bond Future	7954	7	8	7	0.00
28/07/2022	2030 On 03-August-23	11.34	Call	Bond Future	3480	3	3	3	0.00
28/07/2022	2030 On 03-August-23	10.40	Call	Bond Future	1731	1	2	1	1,012.00
28/07/2022	2030 On 03-August-23	10.65	Call	Bond Future	2106	2	2	2	350.00
28/07/2022	2030 On 03-August-23	11.35	Call	Bond Future	3503	3	4	3	0.00
28/07/2022	2030 On 03-August-23	11.36	Put	Bond Future	2322	3	2	3	0.00
28/07/2022	2030 On 03-August-23	10.65	Put	Bond Future	3843	5	4	5	0.00
28/07/2022	2030 On 03-August-23	11.34	Put	Bond Future	2355	3	2	3	0.00
28/07/2022	2030 On 03-August-23	12.89	Put	Bond Future	820	1	1	1	350.00
28/07/2022	2030 On 03-August-23	10.40	Put	Bond Future	4534	5	5	5	0.00
28/07/2022	2030 On 03-August-23	12.59	Put	Bond Future	997	1	1	1	1,012.00
28/07/2022	2030 On 03-August-23	11.35	Put	Bond Future	2339	3	2	3	0.00
28/07/2022	2032 On 04-August-22			Bond Future	10.85	86.3115	87.6320	86.3115	55,128.00
28/07/2022	2032 On 04-August-22	11.89	Call	Bond Future	5239	4	5	4	0.00
28/07/2022	2032 On 04-August-22	10.70	Call	Bond Future	115	0	0	0	0.00
28/07/2022	2032 On 04-August-22	11.00	Call	Bond Future	920	0	1	0	0.00
28/07/2022	2032 On 04-August-22	11.60	Call	Bond Future	3820	3	4	3	0.00
28/07/2022	2032 On 04-August-22	10.21	Call	Bond Future	0	0	0	0	0.00
28/07/2022	2032 On 04-August-22	10.50	Call	Bond Future	8	0	0	0	900.00
28/07/2022	2032 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	0.00
28/07/2022	2032 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	0.00
28/07/2022	2032 On 04-August-22	9.40	Call	Bond Future	0	0	0	0	0.00
28/07/2022	2032 On 04-August-22	10.22	Call	Bond Future	0	0	0	0	0.00
28/07/2022	2032 On 04-August-22	9.80	Call	Bond Future	0	0	0	0	900.00
28/07/2022	2032 On 04-August-22	9.72	Call	Bond Future	0	0	0	0	800.00
28/07/2022	2032 On 04-August-22	8.97	Call	Bond Future	0	0	0	0	800.00
28/07/2022	2032 On 04-August-22	8.97	Put	Bond Future	10743	12	11	12	0.00
28/07/2022	2032 On 04-August-22	9.72	Put	Bond Future	6258	8	6	8	0.00
28/07/2022	2032 On 04-August-22	10.21	Put	Bond Future	3477	5	3	5	0.00

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28/07/2022	2032 On 04-August-22	10.20	Put	Bond Future	3533	5	4	5	0.00
28/07/2022	2032 On 04-August-22	9.40	Put	Bond Future	8137	9	8	9	0.00
28/07/2022	2032 On 04-August-22	10.10	Put	Bond Future	4091	5	4	5	0.00
28/07/2022	2032 On 04-August-22	10.50	Put	Bond Future	1892	3	2	3	0.00
28/07/2022	2032 On 04-August-22	9.80	Put	Bond Future	5796	7	6	7	0.00
28/07/2022	2032 On 04-August-22	10.22	Put	Bond Future	3422	5	3	5	0.00
28/07/2022	2032 On 04-August-22	11.60	Put	Bond Future	0	0	0	0	800.00
28/07/2022	2032 On 04-August-22	11.00	Put	Bond Future	147	1	0	1	7,500.00
28/07/2022	2032 On 04-August-22	10.70	Put	Bond Future	923	2	1	2	7,500.00
28/07/2022	2032 On 04-August-22	11.89	Put	Bond Future	0	0	0	0	0.00
28/07/2022	2032 On 03-November-22			Bond Future	11.03	83.5097	84.8498	83.5097	127,367.00
28/07/2022	2032 On 03-November-22	11.55	Call	Bond Future	3456	3	3	3	0.00
28/07/2022	2032 On 03-November-22	12.30	Call	Bond Future	6448	5	6	5	0.00
28/07/2022	2032 On 03-November-22	10.56	Call	Bond Future	828	0	1	0	0.00
28/07/2022	2032 On 03-November-22	10.66	Call	Bond Future	986	1	1	1	0.00
28/07/2022	2032 On 03-November-22	10.67	Call	Bond Future	1004	1	1	1	750.00
28/07/2022	2032 On 03-November-22	10.21	Call	Bond Future	419	0	0	0	500.00
28/07/2022	2032 On 03-November-22	9.46	Call	Bond Future	64	0	0	0	500.00
28/07/2022	2032 On 03-November-22	10.11	Call	Bond Future	338	0	0	0	0.00
28/07/2022	2032 On 03-November-22	9.31	Call	Bond Future	41	0	0	0	180.00
28/07/2022	2032 On 03-November-22	10.49	Call	Bond Future	729	0	1	0	0.00
28/07/2022	2032 On 03-November-22	10.16	Call	Bond Future	377	0	0	0	0.00
28/07/2022	2032 On 03-November-22	9.92	Call	Bond Future	219	0	0	0	750.00
28/07/2022	2032 On 03-November-22	9.36	Call	Bond Future	48	0	0	0	454.00
28/07/2022	2032 On 03-November-22	9.36	Put	Bond Future	9229	11	9	11	0.00
28/07/2022	2032 On 03-November-22	9.92	Put	Bond Future	6182	7	6	7	0.00
28/07/2022	2032 On 03-November-22	10.11	Put	Bond Future	5242	6	5	6	454.00
28/07/2022	2032 On 03-November-22	9.31	Put	Bond Future	9517	11	10	11	0.00
28/07/2022	2032 On 03-November-22	10.16	Put	Bond Future	5005	6	5	6	180.00
28/07/2022	2032 On 03-November-22	9.46	Put	Bond Future	8660	10	9	10	0.00
28/07/2022	2032 On 03-November-22	10.56	Put	Bond Future	3290	4	3	4	180.00
28/07/2022	2032 On 03-November-22	10.49	Put	Bond Future	3565	5	4	5	454.00
28/07/2022	2032 On 03-November-22	10.21	Put	Bond Future	4773	6	5	6	0.00

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28/07/2022	2032 On 03-November-22	10.67	Put	Bond Future	2882	4	3	4	0.00
28/07/2022	2032 On 03-November-22	10.66	Put	Bond Future	2918	4	3	4	0.00
28/07/2022	2032 On 03-November-22	12.30	Put	Bond Future	266	0	0	0	750.00
28/07/2022	2032 On 03-November-22	11.55	Put	Bond Future	851	1	1	1	500.00
28/07/2022	2032 On 02-February-23			Bond Future	11.18	85.0521	86.4158	85.0521	18.00
28/07/2022	2032 On 02-February-23	11.84	Call	Bond Future	4525	4	5	4	0.00
28/07/2022	2032 On 02-February-23	12.75	Call	Bond Future	7915	7	8	7	0.00
28/07/2022	2032 On 02-February-23	10.38	Call	Bond Future	1020	1	1	1	0.00
28/07/2022	2032 On 02-February-23	10.39	Call	Bond Future	1033	1	1	1	0.00
28/07/2022	2032 On 02-February-23	10.16	Call	Bond Future	764	1	1	1	0.00
28/07/2022	2032 On 02-February-23	9.31	Call	Bond Future	195	0	0	0	454.00
28/07/2022	2032 On 02-February-23	10.22	Call	Bond Future	828	1	1	1	500.00
28/07/2022	2032 On 02-February-23	9.47	Call	Bond Future	260	0	0	0	500.00
28/07/2022	2032 On 02-February-23	11.69	Call	Bond Future	4021	3	4	3	0.00
28/07/2022	2032 On 02-February-23	10.40	Call	Bond Future	1046	1	1	1	0.00
28/07/2022	2032 On 02-February-23	10.50	Call	Bond Future	1184	1	1	1	0.00
28/07/2022	2032 On 02-February-23	10.67	Call	Bond Future	1449	1	1	1	750.00
28/07/2022	2032 On 02-February-23	9.92	Call	Bond Future	542	0	1	0	750.00
28/07/2022	2032 On 02-February-23	10.67	Put	Bond Future	4045	5	4	5	0.00
28/07/2022	2032 On 02-February-23	10.50	Put	Bond Future	4672	6	5	6	454.00
28/07/2022	2032 On 02-February-23	10.40	Put	Bond Future	5064	6	5	6	0.00
28/07/2022	2032 On 02-February-23	11.69	Put	Bond Future	1515	2	2	2	0.00
28/07/2022	2032 On 02-February-23	9.47	Put	Bond Future	9417	11	9	11	0.00
28/07/2022	2032 On 02-February-23	10.22	Put	Bond Future	5811	7	6	7	0.00
28/07/2022	2032 On 02-February-23	9.92	Put	Bond Future	7164	8	7	8	0.00
28/07/2022	2032 On 02-February-23	9.31	Put	Bond Future	10276	12	10	12	0.00
28/07/2022	2032 On 02-February-23	10.16	Put	Bond Future	6071	7	6	7	454.00
28/07/2022	2032 On 02-February-23	10.39	Put	Bond Future	5104	6	5	6	0.00
28/07/2022	2032 On 02-February-23	10.38	Put	Bond Future	5144	6	5	6	0.00
28/07/2022	2032 On 02-February-23	12.75	Put	Bond Future	526	1	1	1	750.00
28/07/2022	2032 On 02-February-23	11.84	Put	Bond Future	1303	2	1	2	500.00
28/07/2022	2032 On 04-May-23			Bond Future	11.33	82.4969	83.8860	82.4969	0.00
28/07/2022	2032 On 04-May-23	10.62	Call	Bond Future	1658	1	2	1	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2022	2032 On 04-May-23	10.87	Call	Bond Future	2079	2	2	2	0.00
28/07/2022	2032 On 04-May-23	10.88	Call	Bond Future	2097	2	2	2	0.00
28/07/2022	2032 On 04-May-23	10.89	Call	Bond Future	2115	2	2	2	0.00
28/07/2022	2032 On 04-May-23	11.37	Call	Bond Future	3146	2	3	2	400.00
28/07/2022	2032 On 04-May-23	13.43	Call	Bond Future	10046	9	10	9	0.00
28/07/2022	2032 On 04-May-23	13.43	Put	Bond Future	586	1	1	1	400.00
28/07/2022	2032 On 04-May-23	10.89	Put	Bond Future	4289	5	4	5	0.00
28/07/2022	2032 On 04-May-23	10.88	Put	Bond Future	4321	5	4	5	0.00
28/07/2022	2032 On 04-May-23	10.87	Put	Bond Future	4353	5	4	5	0.00
28/07/2022	2032 On 04-May-23	10.62	Put	Bond Future	5208	6	5	6	0.00
28/07/2022	2032 On 04-May-23	11.37	Put	Bond Future	2943	4	3	4	0.00
28/07/2022	2032 On 03-August-23			Bond Future	11.47	84.1205	85.5364	84.1205	2,600.00
28/07/2022	2032 On 03-August-23	11.75	Call	Bond Future	4108	3	4	3	0.00
28/07/2022	2032 On 03-August-23	11.76	Call	Bond Future	4135	3	4	3	0.00
28/07/2022	2032 On 03-August-23	11.90	Call	Bond Future	4531	4	5	4	5,000.00
28/07/2022	2032 On 03-August-23	11.77	Call	Bond Future	4163	3	4	3	0.00
28/07/2022	2032 On 03-August-23	11.77	Put	Bond Future	2753	3	3	3	0.00
28/07/2022	2032 On 03-August-23	11.90	Put	Bond Future	2519	3	3	3	0.00
28/07/2022	2032 On 03-August-23	11.76	Put	Bond Future	2772	3	3	3	0.00
28/07/2022	2032 On 03-August-23	11.75	Put	Bond Future	2791	3	3	3	0.00
28/07/2022	2033 On 04-August-22			Bond Future	112.39	112.3719	112.3916	112.3719	3,796.00
28/07/2022	2033 On 03-November-22			Bond Future	112.84	112.8244	112.8430	112.8244	1,047.00
28/07/2022	2033 On 02-February-23			Bond Future	114.95	114.9316	114.9492	114.9316	5,967.00
28/07/2022	2033 On 04-May-23			Bond Future	115.76	115.7386	115.7559	115.7386	0.00
28/07/2022	2033 On 03-August-23			Bond Future	118.05	118.0368	118.0542	118.0368	0.00
28/07/2022	2037 On 04-August-22			Bond Future	11.31	79.1467	80.4642	79.1467	121,384.00
28/07/2022	2037 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	50.00
28/07/2022	2037 On 04-August-22	10.91	Call	Bond Future	14	0	0	0	0.00
28/07/2022	2037 On 04-August-22	11.21	Call	Bond Future	265	0	0	0	1,050.00
28/07/2022	2037 On 04-August-22	11.42	Call	Bond Future	921	0	1	0	0.00
28/07/2022	2037 On 04-August-22	10.89	Call	Bond Future	11	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
28/07/2022	2037 On 04-August-22	10.90	Call	Bond Future	12	0	0	0	0.00
28/07/2022	2037 On 04-August-22	11.95	Call	Bond Future	3729	2	4	2	0.00
28/07/2022	2037 On 04-August-22	11.95	Put	Bond Future	1	0	0	0	1,050.00
28/07/2022	2037 On 04-August-22	10.91	Put	Bond Future	2433	4	2	4	0.00
28/07/2022	2037 On 04-August-22	10.89	Put	Bond Future	2555	4	3	4	0.00
28/07/2022	2037 On 04-August-22	11.42	Put	Bond Future	238	1	0	1	50.00
28/07/2022	2037 On 04-August-22	11.21	Put	Bond Future	838	2	1	2	0.00
28/07/2022	2037 On 04-August-22	10.10	Put	Bond Future	7726	9	8	9	0.00
28/07/2022	2037 On 04-August-22	10.90	Put	Bond Future	2494	4	2	4	50.00
28/07/2022	2037 On 03-November-22			Bond Future	11.46	80.3855	81.7227	80.3855	27,815.00
28/07/2022	2037 On 03-November-22	11.30	Call	Bond Future	1570	1	2	1	0.00
28/07/2022	2037 On 03-November-22	11.32	Call	Bond Future	1624	1	2	1	0.00
28/07/2022	2037 On 03-November-22	11.31	Call	Bond Future	1597	1	2	1	0.00
28/07/2022	2037 On 03-November-22	11.31	Put	Bond Future	2503	3	3	3	0.00
28/07/2022	2037 On 03-November-22	11.30	Put	Bond Future	2536	3	3	3	0.00
28/07/2022	2037 On 03-November-22	11.32	Put	Bond Future	2470	3	2	3	0.00
28/07/2022	2037 On 02-February-23			Bond Future	11.60	77.6115	78.9724	77.6115	63,547.00
28/07/2022	2037 On 02-February-23	11.05	Call	Bond Future	1561	1	2	1	0.00
28/07/2022	2037 On 02-February-23	11.03	Call	Bond Future	1523	1	2	1	0.00
28/07/2022	2037 On 02-February-23	11.04	Call	Bond Future	1542	1	2	1	0.00
28/07/2022	2037 On 02-February-23	11.04	Put	Bond Future	4844	6	5	6	0.00
28/07/2022	2037 On 02-February-23	11.03	Put	Bond Future	4886	6	5	6	0.00
28/07/2022	2037 On 02-February-23	11.05	Put	Bond Future	4802	6	5	6	0.00
28/07/2022	2037 On 04-May-23			Bond Future	11.74	79.0763	80.4624	79.0763	0.00
28/07/2022	2037 On 04-May-23	13.73	Call	Bond Future	10928	10	11	10	0.00
28/07/2022	2037 On 04-May-23	11.32	Call	Bond Future	2492	2	2	2	0.00
28/07/2022	2037 On 04-May-23	11.78	Call	Bond Future	3688	3	4	3	400.00
28/07/2022	2037 On 04-May-23	11.03	Call	Bond Future	1909	1	2	1	400.00
28/07/2022	2037 On 04-May-23	11.31	Call	Bond Future	2470	2	2	2	0.00
28/07/2022	2037 On 04-May-23	11.30	Call	Bond Future	2449	2	2	2	0.00
28/07/2022	2037 On 04-May-23	11.30	Put	Bond Future	4958	6	5	6	0.00
28/07/2022	2037 On 04-May-23	11.31	Put	Bond Future	4921	6	5	6	0.00
28/07/2022	2037 On 04-May-23	11.03	Put	Bond Future	6034	7	6	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
28/07/2022	2037 On 04-May-23	13.73	Put	Bond Future	792	1	1	1	400.00
28/07/2022	2037 On 04-May-23	11.78	Put	Bond Future	3437	4	3	4	0.00
28/07/2022	2037 On 04-May-23	11.32	Put	Bond Future	4884	6	5	6	0.00
28/07/2022	2037 On 03-August-23			Bond Future	11.87	76.3741	77.7870	76.3741	0.00
28/07/2022	2037 On 03-August-23	12.14	Call	Bond Future	4741	4	5	4	0.00
28/07/2022	2037 On 03-August-23	12.12	Call	Bond Future	4680	4	5	4	0.00
28/07/2022	2037 On 03-August-23	12.13	Call	Bond Future	4710	4	5	4	0.00
28/07/2022	2037 On 03-August-23	12.13	Put	Bond Future	3296	4	3	4	0.00
28/07/2022	2037 On 03-August-23	12.12	Put	Bond Future	3320	4	3	4	0.00
28/07/2022	2037 On 03-August-23	12.14	Put	Bond Future	3273	4	3	4	0.00
28/07/2022	2038 On 04-August-22			Bond Future	126.02	125.8440	126.0234	125.8440	3,429.00
28/07/2022	2038 On 03-November-22			Bond Future	128.03	127.8446	128.0253	127.8446	5,116.00
28/07/2022	2038 On 02-February-23			Bond Future	128.50	128.3195	128.5020	128.3195	0.00
28/07/2022	2038 On 04-May-23			Bond Future	130.95	130.7665	130.9519	130.7665	0.00
28/07/2022	2038 On 03-August-23			Bond Future	131.57	131.3807	131.5694	131.3807	0.00
28/07/2022	2040 On 04-August-22			Bond Future	11.39	80.9985	82.2541	80.9985	83,183.00
28/07/2022	2040 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	460.00
28/07/2022	2040 On 04-August-22	10.70	Call	Bond Future	0	0	0	0	460.00
28/07/2022	2040 On 04-August-22	11.03	Call	Bond Future	19	0	0	0	0.00
28/07/2022	2040 On 04-August-22	12.24	Call	Bond Future	5166	4	5	4	0.00
28/07/2022	2040 On 04-August-22	11.04	Call	Bond Future	22	0	0	0	0.00
28/07/2022	2040 On 04-August-22	11.05	Call	Bond Future	25	0	0	0	0.00
28/07/2022	2040 On 04-August-22	11.05	Put	Bond Future	2290	4	2	4	0.00
28/07/2022	2040 On 04-August-22	12.24	Put	Bond Future	0	0	0	0	460.00
28/07/2022	2040 On 04-August-22	9.70	Put	Bond Future	12147	13	12	13	0.00
28/07/2022	2040 On 04-August-22	11.04	Put	Bond Future	2354	4	2	4	0.00
28/07/2022	2040 On 04-August-22	11.03	Put	Bond Future	2419	4	2	4	0.00
28/07/2022	2040 On 04-August-22	10.70	Put	Bond Future	4668	6	5	6	0.00
28/07/2022	2040 On 03-November-22			Bond Future	11.55	82.2663	83.5406	82.2663	39,389.00
28/07/2022	2040 On 03-November-22	11.41	Call	Bond Future	1774	1	2	1	0.00
28/07/2022	2040 On 03-November-22	11.50	Call	Bond Future	2048	1	2	1	1,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2022	2040 On 03-November-22	11.30	Call	Bond Future	1468	1	1	1	1,160.00
28/07/2022	2040 On 03-November-22	10.80	Call	Bond Future	558	0	1	0	1,500.00
28/07/2022	2040 On 03-November-22	11.39	Call	Bond Future	1716	1	2	1	0.00
28/07/2022	2040 On 03-November-22	11.40	Call	Bond Future	1745	1	2	1	0.00
28/07/2022	2040 On 03-November-22	10.70	Call	Bond Future	445	0	0	0	1,078.00
28/07/2022	2040 On 03-November-22	11.20	Call	Bond Future	1229	1	1	1	1,078.00
28/07/2022	2040 On 03-November-22	12.52	Call	Bond Future	6304	5	6	5	0.00
28/07/2022	2040 On 03-November-22	12.00	Call	Bond Future	3922	3	4	3	1,160.00
28/07/2022	2040 On 03-November-22	12.00	Put	Bond Future	1152	2	1	2	0.00
28/07/2022	2040 On 03-November-22	11.41	Put	Bond Future	2648	3	3	3	0.00
28/07/2022	2040 On 03-November-22	11.20	Put	Bond Future	3465	4	3	4	0.00
28/07/2022	2040 On 03-November-22	10.80	Put	Bond Future	5488	7	5	7	0.00
28/07/2022	2040 On 03-November-22	11.30	Put	Bond Future	3052	4	3	4	0.00
28/07/2022	2040 On 03-November-22	11.39	Put	Bond Future	2718	4	3	4	0.00
28/07/2022	2040 On 03-November-22	11.40	Put	Bond Future	2683	3	3	3	0.00
28/07/2022	2040 On 03-November-22	10.70	Put	Bond Future	6070	7	6	7	0.00
28/07/2022	2040 On 03-November-22	11.50	Put	Bond Future	2349	3	2	3	0.00
28/07/2022	2040 On 03-November-22	12.52	Put	Bond Future	531	1	1	1	1,078.00
28/07/2022	2040 On 02-February-23			Bond Future	11.68	79.2767	80.5734	79.2767	62,354.00
28/07/2022	2040 On 02-February-23	11.11	Call	Bond Future	1628	1	2	1	0.00
28/07/2022	2040 On 02-February-23	11.10	Call	Bond Future	1608	1	2	1	0.00
28/07/2022	2040 On 02-February-23	10.21	Call	Bond Future	430	0	0	0	388.00
28/07/2022	2040 On 02-February-23	10.18	Call	Bond Future	408	0	0	0	0.00
28/07/2022	2040 On 02-February-23	10.93	Call	Bond Future	1293	1	1	1	0.00
28/07/2022	2040 On 02-February-23	10.96	Call	Bond Future	1345	1	1	1	388.00
28/07/2022	2040 On 02-February-23	12.27	Call	Bond Future	5327	4	5	4	0.00
28/07/2022	2040 On 02-February-23	11.12	Call	Bond Future	1649	1	2	1	0.00
28/07/2022	2040 On 02-February-23	12.24	Call	Bond Future	5206	4	5	4	0.00
28/07/2022	2040 On 02-February-23	12.24	Put	Bond Future	1852	2	2	2	0.00
28/07/2022	2040 On 02-February-23	11.12	Put	Bond Future	5215	6	5	6	0.00
28/07/2022	2040 On 02-February-23	12.27	Put	Bond Future	1801	2	2	2	388.00
28/07/2022	2040 On 02-February-23	10.96	Put	Bond Future	5979	7	6	7	0.00
28/07/2022	2040 On 02-February-23	10.18	Put	Bond Future	10560	12	11	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
28/07/2022	2040 On 02-February-23	10.21	Put	Bond Future	10360	12	10	12	0.00
28/07/2022	2040 On 02-February-23	11.10	Put	Bond Future	5307	6	5	6	0.00
28/07/2022	2040 On 02-February-23	11.11	Put	Bond Future	5261	6	5	6	0.00
28/07/2022	2040 On 02-February-23	10.93	Put	Bond Future	6130	7	6	7	0.00
28/07/2022	2040 On 04-May-23			Bond Future	11.81	80.7731	82.0938	80.7731	0.00
28/07/2022	2040 On 04-May-23	13.45	Call	Bond Future	10154	9	10	9	0.00
28/07/2022	2040 On 04-May-23	11.48	Call	Bond Future	2872	2	3	2	486.00
28/07/2022	2040 On 04-May-23	10.92	Call	Bond Future	1694	1	2	1	388.00
28/07/2022	2040 On 04-May-23	11.41	Call	Bond Future	2703	2	3	2	0.00
28/07/2022	2040 On 04-May-23	11.42	Call	Bond Future	2727	2	3	2	0.00
28/07/2022	2040 On 04-May-23	10.73	Call	Bond Future	1384	1	1	1	486.00
28/07/2022	2040 On 04-May-23	10.17	Call	Bond Future	705	1	1	1	388.00
28/07/2022	2040 On 04-May-23	12.78	Call	Bond Future	7378	6	7	6	0.00
28/07/2022	2040 On 04-May-23	11.43	Call	Bond Future	2751	2	3	2	0.00
28/07/2022	2040 On 04-May-23	11.43	Put	Bond Future	5114	6	5	6	0.00
28/07/2022	2040 On 04-May-23	12.78	Put	Bond Future	1832	2	2	2	388.00
28/07/2022	2040 On 04-May-23	10.73	Put	Bond Future	8380	9	8	9	0.00
28/07/2022	2040 On 04-May-23	13.45	Put	Bond Future	1124	1	1	1	486.00
28/07/2022	2040 On 04-May-23	10.17	Put	Bond Future	11704	13	12	13	0.00
28/07/2022	2040 On 04-May-23	11.42	Put	Bond Future	5153	6	5	6	0.00
28/07/2022	2040 On 04-May-23	11.41	Put	Bond Future	5193	6	5	6	0.00
28/07/2022	2040 On 04-May-23	10.92	Put	Bond Future	7394	8	7	8	0.00
28/07/2022	2040 On 04-May-23	11.48	Put	Bond Future	4919	6	5	6	0.00
28/07/2022	2040 On 03-August-23			Bond Future	11.94	77.8539	79.2002	77.8539	0.00
28/07/2022	2040 On 03-August-23	12.21	Call	Bond Future	5096	4	5	4	0.00
28/07/2022	2040 On 03-August-23	12.22	Call	Bond Future	5129	4	5	4	0.00
28/07/2022	2040 On 03-August-23	12.23	Call	Bond Future	5162	4	5	4	0.00
28/07/2022	2040 On 03-August-23	12.23	Put	Bond Future	3476	4	3	4	0.00
28/07/2022	2040 On 03-August-23	12.22	Put	Bond Future	3501	4	4	4	0.00
28/07/2022	2040 On 03-August-23	12.21	Put	Bond Future	3525	4	4	4	0.00
28/07/2022	2044 On 04-August-22			Bond Future	11.37	77.9963	79.3082	77.9963	28,283.00
28/07/2022	2044 On 04-August-22	11.10	Call	Bond Future	55	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
28/07/2022	2044 On 04-August-22	11.08	Call	Bond Future	44	0	0	0	0.00
28/07/2022	2044 On 04-August-22	11.09	Call	Bond Future	49	0	0	0	0.00
28/07/2022	2044 On 04-August-22	11.09	Put	Bond Future	1951	3	2	3	0.00
28/07/2022	2044 On 04-August-22	11.08	Put	Bond Future	2014	3	2	3	0.00
28/07/2022	2044 On 04-August-22	11.10	Put	Bond Future	1889	3	2	3	0.00
28/07/2022	2044 On 03-November-22			Bond Future	11.52	79.2171	80.5486	79.2171	43,652.00
28/07/2022	2044 On 03-November-22	11.40	Call	Bond Future	1847	1	2	1	0.00
28/07/2022	2044 On 03-November-22	11.39	Call	Bond Future	1816	1	2	1	0.00
28/07/2022	2044 On 03-November-22	11.41	Call	Bond Future	1877	1	2	1	0.00
28/07/2022	2044 On 03-November-22	10.60	Call	Bond Future	371	0	0	0	1,600.00
28/07/2022	2044 On 03-November-22	11.30	Call	Bond Future	1557	1	2	1	1,600.00
28/07/2022	2044 On 03-November-22	11.30	Put	Bond Future	2977	4	3	4	0.00
28/07/2022	2044 On 03-November-22	10.60	Put	Bond Future	6667	8	7	8	0.00
28/07/2022	2044 On 03-November-22	11.41	Put	Bond Future	2574	3	3	3	0.00
28/07/2022	2044 On 03-November-22	11.40	Put	Bond Future	2609	3	3	3	0.00
28/07/2022	2044 On 03-November-22	11.39	Put	Bond Future	2644	3	3	3	0.00
28/07/2022	2044 On 02-February-23			Bond Future	11.64	76.2965	77.6514	76.2965	29,403.00
28/07/2022	2044 On 02-February-23	11.16	Call	Bond Future	1827	1	2	1	0.00
28/07/2022	2044 On 02-February-23	11.15	Call	Bond Future	1805	1	2	1	0.00
28/07/2022	2044 On 02-February-23	11.14	Call	Bond Future	1783	1	2	1	0.00
28/07/2022	2044 On 02-February-23	11.14	Put	Bond Future	5049	6	5	6	0.00
28/07/2022	2044 On 02-February-23	11.15	Put	Bond Future	5003	6	5	6	0.00
28/07/2022	2044 On 02-February-23	11.16	Put	Bond Future	4958	6	5	6	0.00
28/07/2022	2044 On 04-May-23			Bond Future	11.76	77.7366	79.1168	77.7366	0.00
28/07/2022	2044 On 04-May-23	11.43	Call	Bond Future	2898	2	3	2	0.00
28/07/2022	2044 On 04-May-23	11.41	Call	Bond Future	2848	2	3	2	0.00
28/07/2022	2044 On 04-May-23	11.42	Call	Bond Future	2873	2	3	2	0.00
28/07/2022	2044 On 04-May-23	11.42	Put	Bond Future	5054	6	5	6	0.00
28/07/2022	2044 On 04-May-23	11.41	Put	Bond Future	5094	6	5	6	0.00
28/07/2022	2044 On 04-May-23	11.43	Put	Bond Future	5014	6	5	6	0.00
28/07/2022	2044 On 03-August-23			Bond Future	11.88	74.8829	76.2899	74.8829	0.00
28/07/2022	2044 On 03-August-23	12.17	Call	Bond Future	5286	4	5	4	0.00
28/07/2022	2044 On 03-August-23	12.16	Call	Bond Future	5252	4	5	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
28/07/2022	2044 On 03-August-23	12.15	Call	Bond Future	5218	4	5	4	0.00
28/07/2022	2044 On 03-August-23	12.15	Put	Bond Future	3629	4	4	4	0.00
28/07/2022	2044 On 03-August-23	12.16	Put	Bond Future	3604	4	4	4	0.00
28/07/2022	2044 On 03-August-23	12.17	Put	Bond Future	3580	4	4	4	0.00
28/07/2022	2046 On 04-August-22			Bond Future	114.50	114.6669	114.5003	114.6669	4,858.00
28/07/2022	2046 On 03-November-22			Bond Future	114.34	114.5130	114.3423	114.5130	13,473.00
28/07/2022	2046 On 02-February-23			Bond Future	116.48	116.6525	116.4774	116.6525	0.00
28/07/2022	2046 On 04-May-23			Bond Future	116.66	116.8373	116.6581	116.8373	0.00
28/07/2022	2046 On 03-August-23			Bond Future	118.98	119.1582	118.9751	119.1582	0.00
28/07/2022	2050 On 04-August-22			Bond Future	115.11	115.9291	115.1057	115.9291	1,973.00
28/07/2022	2050 On 03-November-22			Bond Future	116.93	117.7721	116.9344	117.7721	9,512.00
28/07/2022	2050 On 02-February-23			Bond Future	116.99	117.8471	116.9923	117.8471	0.00
28/07/2022	2050 On 04-May-23			Bond Future	119.22	120.0944	119.2226	120.0944	0.00
28/07/2022	2050 On 03-August-23			Bond Future	119.39	120.2774	119.3881	120.2774	0.00
28/07/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2022	AL37 On 04-August-22			Index Future	815.21	808.7360	815.2120	808.7360	0.00
28/07/2022	AL37 On 03-November-22			Index Future	828.09	821.5240	828.0920	821.5240	0.00
28/07/2022	AL37 On 02-February-23			Index Future	843.35	836.6670	843.3450	836.6670	0.00
28/07/2022	AL37 On 04-May-23			Index Future	859.22	852.4180	859.2180	852.4180	0.00
28/07/2022	AL37 On 03-August-23			Index Future	876.08	869.1470	876.0780	869.1470	0.00
28/07/2022	AL7T On 04-August-22			Index Future	923.53	910.5360	923.5290	910.5360	0.00
28/07/2022	AL7T On 03-November-22			Index Future	938.12	924.9330	938.1200	924.9330	0.00
28/07/2022	AL7T On 02-February-23			Index Future	955.40	941.9820	955.4000	941.9820	0.00
28/07/2022	AL7T On 04-May-23			Index Future	973.38	959.7160	973.3820	959.7160	0.00
28/07/2022	AL7T On 03-August-23			Index Future	992.48	978.5500	992.4820	978.5500	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
28/07/2022	ALBI On 04-August-22			Index Future	823.30	812.1540	823.2980	812.1540	1.00
28/07/2022	ALBI On 03-November-22			Index Future	836.31	824.9960	836.3060	824.9960	138.00
28/07/2022	ALBI On 02-February-23			Index Future	851.71	840.2020	851.7100	840.2020	0.00
28/07/2022	ALBI On 04-May-23			Index Future	867.74	856.0200	867.7410	856.0200	0.00
28/07/2022	ALBI On 03-August-23			Index Future	884.77	872.8190	884.7680	872.8190	0.00
28/07/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	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
28/07/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2022	ES33 On 04-August-22			Bond Future	12.10	74.3117	75.2808	74.3117	0.00
28/07/2022	ES33 On 03-November-22			Bond Future	12.31	71.7075	72.6912	71.7075	0.00
28/07/2022	ES33 On 02-February-23			Bond Future	12.50	73.0486	74.0497	73.0486	350.00
28/07/2022	ES33 On 04-May-23			Bond Future	12.68	70.6503	71.6701	70.6503	0.00
28/07/2022	ES33 On 03-August-23			Bond Future	12.86	72.0562	73.0959	72.0562	0.00
28/07/2022	ES42 On 04-August-22			Bond Future	12.45	72.5390	73.6735	72.5390	0.00
28/07/2022	ES42 On 03-November-22			Bond Future	12.64	69.4318	70.5834	69.4318	0.00
28/07/2022	ES42 On 02-February-23			Bond Future	12.80	70.7328	71.9050	70.7328	4,769.00
28/07/2022	ES42 On 04-May-23			Bond Future	12.97	67.8205	69.0148	67.8205	0.00
28/07/2022	ES42 On 03-August-23			Bond Future	13.13	69.1719	70.3895	69.1719	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
28/07/2022	GOVI On 04-August-22			GOVI	811.74	800.6560	811.7400	800.6560	44.00
28/07/2022	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
28/07/2022	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
28/07/2022	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
28/07/2022	GOVI On 04-August-22	819.28	Put	GOVI	75400	19	8	19	0.00
28/07/2022	GOVI On 04-August-22	819.27	Put	GOVI	75300	19	8	19	0.00
28/07/2022	GOVI On 04-August-22	819.26	Put	GOVI	75200	19	8	19	0.00
28/07/2022	GOVI On 03-November-22			GOVI	824.57	813.3160	824.5660	813.3160	832.00
28/07/2022	GOVI On 03-November-22	820.43	Call	GOVI	41360	0	4	0	0.00
28/07/2022	GOVI On 03-November-22	820.41	Call	GOVI	41560	0	4	0	0.00
28/07/2022	GOVI On 03-November-22	820.42	Call	GOVI	41460	0	4	0	0.00
28/07/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	7	0	7	0.00
28/07/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	7	0	7	0.00
28/07/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	7	0	7	0.00
28/07/2022	GOVI On 02-February-23			GOVI	839.75	828.3070	839.7540	828.3070	0.00
28/07/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
28/07/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
28/07/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
28/07/2022	GOVI On 02-February-23	850.83	Put	GOVI	110760	23	11	23	0.00
28/07/2022	GOVI On 02-February-23	850.82	Put	GOVI	110660	23	11	23	0.00
28/07/2022	GOVI On 02-February-23	850.84	Put	GOVI	110860	23	11	23	0.00
28/07/2022	GOVI On 04-May-23			GOVI	855.56	843.9010	855.5590	843.9010	0.00
28/07/2022	GOVI On 04-May-23	852.88	Call	GOVI	26790	0	3	0	0.00
28/07/2022	GOVI On 04-May-23	852.86	Call	GOVI	26990	0	3	0	0.00
28/07/2022	GOVI On 04-May-23	852.87	Call	GOVI	26890	0	3	0	0.00
28/07/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	9	0	9	0.00
28/07/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	9	0	9	0.00
28/07/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	9	0	9	0.00
28/07/2022	GOVI On 03-August-23			GOVI	872.35	860.4630	872.3470	860.4630	0.00
28/07/2022	GOVI On 03-August-23	837.23	Call	GOVI	351170	23	35	23	0.00
28/07/2022	GOVI On 03-August-23	837.21	Call	GOVI	351370	23	35	23	0.00
28/07/2022	GOVI On 03-August-23	837.22	Call	GOVI	351270	23	35	23	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
28/07/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
28/07/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
28/07/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
28/07/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/07/2022	IGOV On 04-August-22			Index Future	315.32	315.5280	315.3240	315.5280	14.00
28/07/2022	IGOV On 03-November-22			Index Future	320.39	320.5950	320.3850	320.5950	702.00
28/07/2022	IGOV On 02-February-23			Index Future	326.36	326.5820	326.3630	326.5820	0.00
28/07/2022	IGOV On 04-May-23			Index Future	332.58	332.8050	332.5810	332.8050	0.00
28/07/2022	IGOV On 03-August-23			Index Future	339.18	339.4110	339.1810	339.4110	0.00
28/07/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
28/07/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
28/07/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
28/07/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
28/07/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
28/07/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
28/07/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
28/07/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
28/07/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
28/07/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/07/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/07/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
28/07/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/07/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/07/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/07/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
28/07/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/07/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
28/07/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.77	94.2250	94.2350	94.2250	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
28/07/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.89	94.1150	94.1150	94.1150	0.00
28/07/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.47	93.5000	93.5300	93.5000	0.00
28/07/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.58	93.4000	93.4200	93.4000	0.00
28/07/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.07	92.8750	92.9350	92.8750	68.00
28/07/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.17	92.7700	92.8300	92.7700	0.00
28/07/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.48	92.4200	92.5200	92.4200	0.00
28/07/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.77	92.0750	92.2350	92.0750	0.00
28/07/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.03	91.8050	91.9750	91.8050	75.00
28/07/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.90	91.9050	92.1000	91.9050	272.00
28/07/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.08	91.7400	91.9200	91.7400	0.00
28/07/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.98	91.8150	92.0250	91.8150	0.00
28/07/2022	R023 On 04-August-22			Bond Future	6.81	103.8921	103.9313	103.8921	24,601.00
28/07/2022	R023 On 04-August-22	6.03	Call	Bond Future	0	0	0	0	0.00
28/07/2022	R023 On 04-August-22	6.04	Call	Bond Future	0	0	0	0	0.00
28/07/2022	R023 On 04-August-22	6.05	Call	Bond Future	0	0	0	0	0.00
28/07/2022	R023 On 04-August-22	6.05	Put	Bond Future	413	0	0	0	0.00
28/07/2022	R023 On 04-August-22	6.04	Put	Bond Future	419	0	0	0	0.00
28/07/2022	R023 On 04-August-22	6.03	Put	Bond Future	424	0	0	0	0.00
28/07/2022	R023 On 03-November-22			Bond Future	7.18	101.5971	101.6356	101.5971	3,810.00
28/07/2022	R023 On 03-November-22	6.27	Call	Bond Future	2	0	0	0	0.00
28/07/2022	R023 On 03-November-22	6.25	Call	Bond Future	2	0	0	0	0.00
28/07/2022	R023 On 03-November-22	6.26	Call	Bond Future	2	0	0	0	0.00
28/07/2022	R023 On 03-November-22	6.26	Put	Bond Future	284	0	0	0	0.00
28/07/2022	R023 On 03-November-22	6.25	Put	Bond Future	287	0	0	0	0.00
28/07/2022	R023 On 03-November-22	6.27	Put	Bond Future	281	0	0	0	0.00
28/07/2022	R035 On 04-August-22			Bond Future	11.15	87.5398	88.7312	87.5398	113,339.00
28/07/2022	R035 On 04-August-22	10.53	Call	Bond Future	1	0	0	0	394.00
28/07/2022	R035 On 04-August-22	10.74	Call	Bond Future	9	0	0	0	0.00
28/07/2022	R035 On 04-August-22	11.13	Call	Bond Future	440	0	0	0	0.00
28/07/2022	R035 On 04-August-22	12.18	Call	Bond Future	5800	5	6	5	0.00
28/07/2022	R035 On 04-August-22	9.53	Call	Bond Future	0	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
28/07/2022	R035 On 04-August-22	9.84	Call	Bond Future	0	0	0	0	100.00
28/07/2022	R035 On 04-August-22	10.64	Call	Bond Future	3	0	0	0	0.00
28/07/2022	R035 On 04-August-22	10.72	Call	Bond Future	7	0	0	0	0.00
28/07/2022	R035 On 04-August-22	10.73	Call	Bond Future	8	0	0	0	0.00
28/07/2022	R035 On 04-August-22	10.73	Put	Bond Future	2562	4	3	4	0.00
28/07/2022	R035 On 04-August-22	10.72	Put	Bond Future	2623	4	3	4	0.00
28/07/2022	R035 On 04-August-22	10.64	Put	Bond Future	3116	4	3	4	100.00
28/07/2022	R035 On 04-August-22	9.84	Put	Bond Future	8318	10	8	10	0.00
28/07/2022	R035 On 04-August-22	10.53	Put	Bond Future	3804	5	4	5	0.00
28/07/2022	R035 On 04-August-22	11.13	Put	Bond Future	567	1	1	1	100.00
28/07/2022	R035 On 04-August-22	9.53	Put	Bond Future	10452	12	10	12	0.00
28/07/2022	R035 On 04-August-22	12.18	Put	Bond Future	0	0	0	0	394.00
28/07/2022	R035 On 04-August-22	10.74	Put	Bond Future	2501	4	3	4	0.00
28/07/2022	R035 On 03-November-22			Bond Future	11.32	84.4196	85.6285	84.4196	27,886.00
28/07/2022	R035 On 03-November-22	11.14	Call	Bond Future	1524	1	2	1	0.00
28/07/2022	R035 On 03-November-22	11.13	Call	Bond Future	1498	1	1	1	0.00
28/07/2022	R035 On 03-November-22	9.82	Call	Bond Future	72	0	0	0	582.00
28/07/2022	R035 On 03-November-22	10.30	Call	Bond Future	274	0	0	0	976.00
28/07/2022	R035 On 03-November-22	11.15	Call	Bond Future	1549	1	2	1	0.00
28/07/2022	R035 On 03-November-22	12.68	Call	Bond Future	7639	7	8	7	0.00
28/07/2022	R035 On 03-November-22	11.05	Call	Bond Future	1301	1	1	1	976.00
28/07/2022	R035 On 03-November-22	10.57	Call	Bond Future	514	0	1	0	0.00
28/07/2022	R035 On 03-November-22	10.99	Call	Bond Future	1166	1	1	1	0.00
28/07/2022	R035 On 03-November-22	10.99	Put	Bond Future	3114	4	3	4	582.00
28/07/2022	R035 On 03-November-22	10.57	Put	Bond Future	5027	6	5	6	582.00
28/07/2022	R035 On 03-November-22	12.68	Put	Bond Future	269	0	0	0	976.00
28/07/2022	R035 On 03-November-22	11.15	Put	Bond Future	2547	3	3	3	0.00
28/07/2022	R035 On 03-November-22	10.30	Put	Bond Future	6495	8	6	8	0.00
28/07/2022	R035 On 03-November-22	9.82	Put	Bond Future	9444	11	9	11	0.00
28/07/2022	R035 On 03-November-22	11.13	Put	Bond Future	2613	3	3	3	0.00
28/07/2022	R035 On 03-November-22	11.14	Put	Bond Future	2580	3	3	3	0.00
28/07/2022	R035 On 03-November-22	11.05	Put	Bond Future	2891	4	3	4	0.00
28/07/2022	R035 On 02-February-23			Bond Future	11.47	85.9773	87.2074	85.9773	72,176.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2022	R035 On 02-February-23	11.98	Call	Bond Future	4556	4	5	4	0.00
28/07/2022	R035 On 02-February-23	13.22	Call	Bond Future	9657	9	10	9	0.00
28/07/2022	R035 On 02-February-23	11.05	Call	Bond Future	1787	1	2	1	976.00
28/07/2022	R035 On 02-February-23	11.06	Call	Bond Future	1808	1	2	1	0.00
28/07/2022	R035 On 02-February-23	10.86	Call	Bond Future	1421	1	1	1	0.00
28/07/2022	R035 On 02-February-23	10.30	Call	Bond Future	652	0	1	0	976.00
28/07/2022	R035 On 02-February-23	10.64	Call	Bond Future	1067	1	1	1	388.00
28/07/2022	R035 On 02-February-23	10.87	Call	Bond Future	1439	1	1	1	0.00
28/07/2022	R035 On 02-February-23	11.94	Call	Bond Future	4409	4	4	4	0.00
28/07/2022	R035 On 02-February-23	10.88	Call	Bond Future	1457	1	1	1	0.00
28/07/2022	R035 On 02-February-23	10.66	Call	Bond Future	1096	1	1	1	0.00
28/07/2022	R035 On 02-February-23	10.60	Call	Bond Future	1010	1	1	1	0.00
28/07/2022	R035 On 02-February-23	9.85	Call	Bond Future	307	0	0	0	0.00
28/07/2022	R035 On 02-February-23	9.89	Call	Bond Future	330	0	0	0	388.00
28/07/2022	R035 On 02-February-23	9.81	Call	Bond Future	286	0	0	0	582.00
28/07/2022	R035 On 02-February-23	9.81	Put	Bond Future	10462	12	10	12	0.00
28/07/2022	R035 On 02-February-23	9.89	Put	Bond Future	9976	11	10	11	0.00
28/07/2022	R035 On 02-February-23	10.60	Put	Bond Future	6123	7	6	7	0.00
28/07/2022	R035 On 02-February-23	10.64	Put	Bond Future	5934	7	6	7	0.00
28/07/2022	R035 On 02-February-23	10.66	Put	Bond Future	5841	7	6	7	582.00
28/07/2022	R035 On 02-February-23	10.30	Put	Bond Future	7642	9	8	9	0.00
28/07/2022	R035 On 02-February-23	10.88	Put	Bond Future	4869	6	5	6	0.00
28/07/2022	R035 On 02-February-23	13.22	Put	Bond Future	512	1	1	1	976.00
28/07/2022	R035 On 02-February-23	10.87	Put	Bond Future	4911	6	5	6	0.00
28/07/2022	R035 On 02-February-23	9.85	Put	Bond Future	10218	11	10	11	0.00
28/07/2022	R035 On 02-February-23	10.86	Put	Bond Future	4953	6	5	6	0.00
28/07/2022	R035 On 02-February-23	11.06	Put	Bond Future	4150	5	4	5	582.00
28/07/2022	R035 On 02-February-23	11.05	Put	Bond Future	4188	5	4	5	0.00
28/07/2022	R035 On 02-February-23	11.98	Put	Bond Future	1712	2	2	2	388.00
28/07/2022	R035 On 02-February-23	11.94	Put	Bond Future	1782	2	2	2	0.00
28/07/2022	R035 On 04-May-23			Bond Future	11.60	83.0979	84.3507	83.0979	0.00
28/07/2022	R035 On 04-May-23	11.22	Call	Bond Future	2517	2	3	2	0.00
28/07/2022	R035 On 04-May-23	10.42	Call	Bond Future	1142	1	1	1	491.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2022	R035 On 04-May-23	9.85	Call	Bond Future	570	0	1	0	388.00
28/07/2022	R035 On 04-May-23	12.46	Call	Bond Future	6325	5	6	5	0.00
28/07/2022	R035 On 04-May-23	11.17	Call	Bond Future	2409	2	2	2	491.00
28/07/2022	R035 On 04-May-23	11.20	Call	Bond Future	2474	2	2	2	0.00
28/07/2022	R035 On 04-May-23	11.21	Call	Bond Future	2496	2	2	2	0.00
28/07/2022	R035 On 04-May-23	10.60	Call	Bond Future	1389	1	1	1	388.00
28/07/2022	R035 On 04-May-23	13.18	Call	Bond Future	9136	8	9	8	0.00
28/07/2022	R035 On 04-May-23	13.18	Put	Bond Future	1012	1	1	1	491.00
28/07/2022	R035 On 04-May-23	10.60	Put	Bond Future	7231	8	7	8	0.00
28/07/2022	R035 On 04-May-23	12.46	Put	Bond Future	1762	2	2	2	388.00
28/07/2022	R035 On 04-May-23	11.22	Put	Bond Future	4684	5	5	5	0.00
28/07/2022	R035 On 04-May-23	9.85	Put	Bond Future	11164	12	11	12	0.00
28/07/2022	R035 On 04-May-23	10.42	Put	Bond Future	8093	9	8	9	0.00
28/07/2022	R035 On 04-May-23	11.17	Put	Bond Future	4864	6	5	6	0.00
28/07/2022	R035 On 04-May-23	11.20	Put	Bond Future	4756	6	5	6	0.00
28/07/2022	R035 On 04-May-23	11.21	Put	Bond Future	4720	5	5	5	0.00
28/07/2022	R035 On 03-August-23			Bond Future	11.74	84.7326	86.0097	84.7326	0.00
28/07/2022	R035 On 03-August-23	11.98	Call	Bond Future	4593	4	5	4	0.00
28/07/2022	R035 On 03-August-23	11.99	Call	Bond Future	4623	4	5	4	0.00
28/07/2022	R035 On 03-August-23	12.00	Call	Bond Future	4654	4	5	4	0.00
28/07/2022	R035 On 03-August-23	12.00	Put	Bond Future	3239	4	3	4	0.00
28/07/2022	R035 On 03-August-23	11.99	Put	Bond Future	3262	4	3	4	0.00
28/07/2022	R035 On 03-August-23	11.98	Put	Bond Future	3285	4	3	4	0.00
28/07/2022	R186 On 04-August-22			Bond Future	8.94	106.0971	106.9521	106.0971	58,299.00
28/07/2022	R186 On 04-August-22	6.96	Call	Bond Future	0	0	0	0	3,541.00
28/07/2022	R186 On 04-August-22	8.13	Call	Bond Future	0	0	0	0	0.00
28/07/2022	R186 On 04-August-22	8.14	Call	Bond Future	0	0	0	0	0.00
28/07/2022	R186 On 04-August-22	9.78	Call	Bond Future	3034	2	3	2	0.00
28/07/2022	R186 On 04-August-22	7.96	Call	Bond Future	0	0	0	0	3,541.00
28/07/2022	R186 On 04-August-22	8.15	Call	Bond Future	0	0	0	0	0.00
28/07/2022	R186 On 04-August-22	8.15	Put	Bond Future	2947	4	3	4	0.00
28/07/2022	R186 On 04-August-22	9.78	Put	Bond Future	0	0	0	0	3,541.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2022	R186 On 04-August-22	8.14	Put	Bond Future	2985	4	3	4	0.00
28/07/2022	R186 On 04-August-22	8.13	Put	Bond Future	3023	4	3	4	0.00
28/07/2022	R186 On 04-August-22	6.96	Put	Bond Future	7592	8	8	8	0.00
28/07/2022	R186 On 04-August-22	7.96	Put	Bond Future	3673	5	4	5	0.00
28/07/2022	R186 On 03-November-22			Bond Future	9.13	107.7578	108.6249	107.7578	48,075.00
28/07/2022	R186 On 03-November-22	8.55	Call	Bond Future	519	0	1	0	0.00
28/07/2022	R186 On 03-November-22	8.91	Call	Bond Future	899	1	1	1	0.00
28/07/2022	R186 On 03-November-22	8.23	Call	Bond Future	313	0	0	0	4,310.00
28/07/2022	R186 On 03-November-22	8.53	Call	Bond Future	503	0	1	0	0.00
28/07/2022	R186 On 03-November-22	8.54	Call	Bond Future	511	0	1	0	0.00
28/07/2022	R186 On 03-November-22	8.54	Put	Bond Future	2568	3	3	3	0.00
28/07/2022	R186 On 03-November-22	8.53	Put	Bond Future	2596	3	3	3	0.00
28/07/2022	R186 On 03-November-22	8.91	Put	Bond Future	1652	2	2	2	4,310.00
28/07/2022	R186 On 03-November-22	8.23	Put	Bond Future	3479	4	3	4	0.00
28/07/2022	R186 On 03-November-22	8.55	Put	Bond Future	2541	3	3	3	0.00
28/07/2022	R186 On 02-February-23			Bond Future	9.26	104.4464	105.3281	104.4464	0.00
28/07/2022	R186 On 02-February-23	8.34	Call	Bond Future	598	0	1	0	0.00
28/07/2022	R186 On 02-February-23	8.33	Call	Bond Future	592	0	1	0	0.00
28/07/2022	R186 On 02-February-23	8.32	Call	Bond Future	585	0	1	0	0.00
28/07/2022	R186 On 02-February-23	8.32	Put	Bond Future	3707	4	4	4	0.00
28/07/2022	R186 On 02-February-23	8.33	Put	Bond Future	3680	4	4	4	0.00
28/07/2022	R186 On 02-February-23	8.34	Put	Bond Future	3652	4	4	4	0.00
28/07/2022	R186 On 04-May-23			Bond Future	9.39	106.4163	107.3141	106.4163	0.00
28/07/2022	R186 On 04-May-23	8.83	Call	Bond Future	1131	1	1	1	0.00
28/07/2022	R186 On 04-May-23	8.82	Call	Bond Future	1121	1	1	1	0.00
28/07/2022	R186 On 04-May-23	8.84	Call	Bond Future	1141	1	1	1	0.00
28/07/2022	R186 On 04-May-23	8.83	Put	Bond Future	2884	3	3	3	0.00
28/07/2022	R186 On 04-May-23	8.82	Put	Bond Future	2905	4	3	4	0.00
28/07/2022	R186 On 04-May-23	8.84	Put	Bond Future	2862	3	3	3	0.00
28/07/2022	R186 On 03-August-23			Bond Future	9.52	103.2059	104.1209	103.2059	0.00
28/07/2022	R186 On 03-August-23	9.75	Call	Bond Future	2383	2	2	2	0.00
28/07/2022	R186 On 03-August-23	9.73	Call	Bond Future	2348	2	2	2	0.00
28/07/2022	R186 On 03-August-23	9.74	Call	Bond Future	2366	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2022	R186 On 03-August-23	9.74	Put	Bond Future	1737	2	2	2	0.00
28/07/2022	R186 On 03-August-23	9.73	Put	Bond Future	1748	2	2	2	0.00
28/07/2022	R186 On 03-August-23	9.75	Put	Bond Future	1725	2	2	2	0.00
28/07/2022	R197 On 04-August-22			Bond Future	331.23	331.2044	331.2319	331.2044	117.00
28/07/2022	R197 On 03-November-22			Bond Future	336.49	336.4699	336.4937	336.4699	831.00
28/07/2022	R197 On 02-February-23			Bond Future	333.95	333.9262	333.9463	333.9262	0.00
28/07/2022	R197 On 04-May-23			Bond Future	340.31	340.2951	340.3140	340.2951	0.00
28/07/2022	R197 On 03-August-23			Bond Future	337.93	337.9121	337.9305	337.9121	0.00
28/07/2022	R202 On 04-August-22			Bond Future	243.50	243.4584	243.5012	243.4584	5,614.00
28/07/2022	R202 On 03-November-22			Bond Future	247.37	247.3289	247.3694	247.3289	6,140.00
28/07/2022	R202 On 02-February-23			Bond Future	247.30	247.2588	247.2971	247.2588	460.00
28/07/2022	R202 On 04-May-23			Bond Future	252.01	251.9737	252.0116	251.9737	0.00
28/07/2022	R202 On 03-August-23			Bond Future	252.16	252.1215	252.1595	252.1215	0.00
28/07/2022	R209 On 04-August-22			Bond Future	11.15	67.2608	68.2978	67.2608	19,842.00
28/07/2022	R209 On 04-August-22	10.57	Call	Bond Future	1	0	0	0	0.00
28/07/2022	R209 On 04-August-22	10.59	Call	Bond Future	1	0	0	0	0.00
28/07/2022	R209 On 04-August-22	10.58	Call	Bond Future	1	0	0	0	0.00
28/07/2022	R209 On 04-August-22	10.58	Put	Bond Future	3045	4	3	4	0.00
28/07/2022	R209 On 04-August-22	10.57	Put	Bond Future	3100	4	3	4	0.00
28/07/2022	R209 On 04-August-22	10.59	Put	Bond Future	2990	4	3	4	0.00
28/07/2022	R209 On 03-November-22			Bond Future	11.30	65.1675	66.2199	65.1675	10,156.00
28/07/2022	R209 On 03-November-22	11.02	Call	Bond Future	1108	1	1	1	0.00
28/07/2022	R209 On 03-November-22	10.00	Call	Bond Future	111	0	0	0	8,000.00
28/07/2022	R209 On 03-November-22	11.50	Call	Bond Future	2331	2	2	2	0.00
28/07/2022	R209 On 03-November-22	10.50	Call	Bond Future	398	0	0	0	0.00
28/07/2022	R209 On 03-November-22	11.00	Call	Bond Future	1068	1	1	1	0.00
28/07/2022	R209 On 03-November-22	11.01	Call	Bond Future	1088	1	1	1	0.00
28/07/2022	R209 On 03-November-22	12.00	Call	Bond Future	4050	3	4	3	0.00
28/07/2022	R209 On 03-November-22	11.03	Call	Bond Future	1129	1	1	1	0.00
28/07/2022	R209 On 03-November-22	9.25	Call	Bond Future	9	0	0	0	6,000.00
28/07/2022	R209 On 03-November-22	9.50	Call	Bond Future	23	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
28/07/2022	R209 On 03-November-22	9.50	Put	Bond Future	10120	11	10	11	0.00
28/07/2022	R209 On 03-November-22	9.25	Put	Bond Future	11676	13	12	13	0.00
28/07/2022	R209 On 03-November-22	11.03	Put	Bond Future	2517	3	3	3	0.00
28/07/2022	R209 On 03-November-22	10.50	Put	Bond Future	4637	6	5	6	0.00
28/07/2022	R209 On 03-November-22	12.00	Put	Bond Future	629	1	1	1	8,000.00
28/07/2022	R209 On 03-November-22	11.01	Put	Bond Future	2581	3	3	3	0.00
28/07/2022	R209 On 03-November-22	11.00	Put	Bond Future	2613	3	3	3	10,000.00
28/07/2022	R209 On 03-November-22	11.50	Put	Bond Future	1326	2	1	2	0.00
28/07/2022	R209 On 03-November-22	10.00	Put	Bond Future	7198	8	7	8	6,000.00
28/07/2022	R209 On 03-November-22	11.02	Put	Bond Future	2549	3	3	3	0.00
28/07/2022	R209 On 02-February-23			Bond Future	11.42	66.3711	67.4419	66.3711	2,066.00
28/07/2022	R209 On 02-February-23	10.80	Call	Bond Future	1207	1	1	1	0.00
28/07/2022	R209 On 02-February-23	10.78	Call	Bond Future	1177	1	1	1	0.00
28/07/2022	R209 On 02-February-23	10.79	Call	Bond Future	1192	1	1	1	0.00
28/07/2022	R209 On 02-February-23	10.80	Put	Bond Future	4424	5	4	5	0.00
28/07/2022	R209 On 02-February-23	10.78	Put	Bond Future	4501	5	5	5	0.00
28/07/2022	R209 On 02-February-23	10.79	Put	Bond Future	4462	5	4	5	0.00
28/07/2022	R209 On 04-May-23			Bond Future	11.55	64.4718	65.5626	64.4718	0.00
28/07/2022	R209 On 04-May-23	11.11	Call	Bond Future	2093	2	2	2	0.00
28/07/2022	R209 On 04-May-23	11.09	Call	Bond Future	2056	2	2	2	0.00
28/07/2022	R209 On 04-May-23	11.10	Call	Bond Future	2075	2	2	2	0.00
28/07/2022	R209 On 04-May-23	11.10	Put	Bond Future	4322	5	4	5	0.00
28/07/2022	R209 On 04-May-23	11.09	Put	Bond Future	4355	5	4	5	0.00
28/07/2022	R209 On 04-May-23	11.11	Put	Bond Future	4290	5	4	5	0.00
28/07/2022	R209 On 03-August-23			Bond Future	11.66	65.7406	66.8524	65.7406	0.00
28/07/2022	R209 On 03-August-23	11.95	Call	Bond Future	4136	4	4	4	0.00
28/07/2022	R209 On 03-August-23	11.93	Call	Bond Future	4082	3	4	3	0.00
28/07/2022	R209 On 03-August-23	11.94	Call	Bond Future	4109	3	4	3	0.00
28/07/2022	R209 On 03-August-23	11.95	Put	Bond Future	2779	3	3	3	0.00
28/07/2022	R209 On 03-August-23	11.93	Put	Bond Future	2819	3	3	3	0.00
28/07/2022	R209 On 03-August-23	11.94	Put	Bond Future	2799	3	3	3	0.00
28/07/2022	R210 On 04-August-22			Bond Future	223.54	223.2820	223.5445	223.2820	439.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2022	R210 On 03-November-22			Bond Future	224.10	223.8349	224.0989	223.8349	732.00
28/07/2022	R210 On 02-February-23			Bond Future	228.28	228.0167	228.2828	228.0167	300.00
28/07/2022	R210 On 04-May-23			Bond Future	229.54	229.2719	229.5419	229.2719	0.00
28/07/2022	R210 On 03-August-23			Bond Future	234.10	233.8255	234.1001	233.8255	0.00
28/07/2022	R213 On 04-August-22			Bond Future	10.73	81.3857	82.5300	81.3857	28,918.00
28/07/2022	R213 On 04-August-22	9.90	Call	Bond Future	0	0	0	0	0.00
28/07/2022	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
28/07/2022	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
28/07/2022	R213 On 04-August-22	9.90	Put	Bond Future	4082	5	4	5	0.00
28/07/2022	R213 On 04-August-22	9.88	Put	Bond Future	4184	5	4	5	0.00
28/07/2022	R213 On 04-August-22	9.89	Put	Bond Future	4133	5	4	5	0.00
28/07/2022	R213 On 03-November-22			Bond Future	10.91	79.1178	80.2790	79.1178	14,045.00
28/07/2022	R213 On 03-November-22	10.40	Call	Bond Future	745	0	1	0	0.00
28/07/2022	R213 On 03-November-22	9.98	Call	Bond Future	348	0	0	0	0.00
28/07/2022	R213 On 03-November-22	10.19	Call	Bond Future	516	0	1	0	0.00
28/07/2022	R213 On 03-November-22	9.13	Call	Bond Future	44	0	0	0	200.00
28/07/2022	R213 On 03-November-22	9.84	Call	Bond Future	263	0	0	0	0.00
28/07/2022	R213 On 03-November-22	10.39	Call	Bond Future	732	0	1	0	0.00
28/07/2022	R213 On 03-November-22	10.37	Call	Bond Future	708	0	1	0	0.00
28/07/2022	R213 On 03-November-22	9.19	Call	Bond Future	53	0	0	0	476.00
28/07/2022	R213 On 03-November-22	10.38	Call	Bond Future	720	0	1	0	0.00
28/07/2022	R213 On 03-November-22	10.38	Put	Bond Future	3237	4	3	4	0.00
28/07/2022	R213 On 03-November-22	9.19	Put	Bond Future	8554	10	9	10	0.00
28/07/2022	R213 On 03-November-22	10.37	Put	Bond Future	3273	4	3	4	200.00
28/07/2022	R213 On 03-November-22	10.39	Put	Bond Future	3202	4	3	4	0.00
28/07/2022	R213 On 03-November-22	9.84	Put	Bond Future	5429	6	5	6	476.00
28/07/2022	R213 On 03-November-22	9.13	Put	Bond Future	8862	10	9	10	0.00
28/07/2022	R213 On 03-November-22	10.19	Put	Bond Future	3953	5	4	5	476.00
28/07/2022	R213 On 03-November-22	9.98	Put	Bond Future	4817	6	5	6	200.00
28/07/2022	R213 On 03-November-22	10.40	Put	Bond Future	3166	4	3	4	0.00
28/07/2022	R213 On 02-February-23			Bond Future	11.07	80.5774	81.7590	80.5774	0.00
28/07/2022	R213 On 02-February-23	10.43	Call	Bond Future	1161	1	1	1	912.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2022	R213 On 02-February-23	10.22	Call	Bond Future	908	1	1	1	0.00
28/07/2022	R213 On 02-February-23	9.16	Call	Bond Future	186	0	0	0	476.00
28/07/2022	R213 On 02-February-23	10.21	Call	Bond Future	897	1	1	1	0.00
28/07/2022	R213 On 02-February-23	12.20	Call	Bond Future	5585	5	6	5	0.00
28/07/2022	R213 On 02-February-23	10.23	Call	Bond Future	919	1	1	1	0.00
28/07/2022	R213 On 02-February-23	10.35	Call	Bond Future	1059	1	1	1	0.00
28/07/2022	R213 On 02-February-23	10.01	Call	Bond Future	700	0	1	0	0.00
28/07/2022	R213 On 02-February-23	10.35	Put	Bond Future	4371	5	4	5	476.00
28/07/2022	R213 On 02-February-23	12.20	Put	Bond Future	700	1	1	1	912.00
28/07/2022	R213 On 02-February-23	10.22	Put	Bond Future	4839	6	5	6	0.00
28/07/2022	R213 On 02-February-23	10.43	Put	Bond Future	4095	5	4	5	0.00
28/07/2022	R213 On 02-February-23	10.21	Put	Bond Future	4876	6	5	6	0.00
28/07/2022	R213 On 02-February-23	9.16	Put	Bond Future	9390	11	9	11	0.00
28/07/2022	R213 On 02-February-23	10.01	Put	Bond Future	5644	7	6	7	476.00
28/07/2022	R213 On 02-February-23	10.23	Put	Bond Future	4802	6	5	6	0.00
28/07/2022	R213 On 04-May-23			Bond Future	11.22	78.5467	79.7501	78.5467	0.00
28/07/2022	R213 On 04-May-23	10.74	Call	Bond Future	1827	1	2	1	0.00
28/07/2022	R213 On 04-May-23	10.73	Call	Bond Future	1811	1	2	1	0.00
28/07/2022	R213 On 04-May-23	10.75	Call	Bond Future	1843	1	2	1	0.00
28/07/2022	R213 On 04-May-23	10.75	Put	Bond Future	3917	5	4	5	0.00
28/07/2022	R213 On 04-May-23	10.73	Put	Bond Future	3976	5	4	5	0.00
28/07/2022	R213 On 04-May-23	10.74	Put	Bond Future	3947	5	4	5	0.00
28/07/2022	R213 On 03-August-23			Bond Future	11.36	80.0912	81.3179	80.0912	0.00
28/07/2022	R213 On 03-August-23	11.62	Call	Bond Future	3608	3	4	3	0.00
28/07/2022	R213 On 03-August-23	11.61	Call	Bond Future	3584	3	4	3	0.00
28/07/2022	R213 On 03-August-23	11.63	Call	Bond Future	3632	3	4	3	0.00
28/07/2022	R213 On 03-August-23	11.62	Put	Bond Future	2505	3	3	3	0.00
28/07/2022	R213 On 03-August-23	11.61	Put	Bond Future	2523	3	3	3	0.00
28/07/2022	R213 On 03-August-23	11.63	Put	Bond Future	2488	3	2	3	0.00
28/07/2022	R214 On 04-August-22			Bond Future	11.29	64.8447	65.9504	64.8447	74,916.00
28/07/2022	R214 On 04-August-22	10.97	Call	Bond Future	25	0	0	0	0.00
28/07/2022	R214 On 04-August-22	10.98	Call	Bond Future	28	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
28/07/2022	R214 On 04-August-22	10.99	Call	Bond Future	31	0	0	0	0.00
28/07/2022	R214 On 04-August-22	10.98	Put	Bond Future	1759	3	2	3	0.00
28/07/2022	R214 On 04-August-22	10.99	Put	Bond Future	1706	3	2	3	0.00
28/07/2022	R214 On 04-August-22	10.97	Put	Bond Future	1813	3	2	3	0.00
28/07/2022	R214 On 03-November-22			Bond Future	11.44	62.5709	63.6931	62.5709	3,594.00
28/07/2022	R214 On 03-November-22	11.35	Call	Bond Future	1631	1	2	1	0.00
28/07/2022	R214 On 03-November-22	11.36	Call	Bond Future	1657	1	2	1	0.00
28/07/2022	R214 On 03-November-22	11.34	Call	Bond Future	1605	1	2	1	0.00
28/07/2022	R214 On 03-November-22	11.36	Put	Bond Future	2058	3	2	3	0.00
28/07/2022	R214 On 03-November-22	11.35	Put	Bond Future	2086	3	2	3	0.00
28/07/2022	R214 On 03-November-22	11.34	Put	Bond Future	2114	3	2	3	0.00
28/07/2022	R214 On 02-February-23			Bond Future	11.56	63.7255	64.8675	63.7255	65,489.00
28/07/2022	R214 On 02-February-23	11.09	Call	Bond Future	1523	1	2	1	0.00
28/07/2022	R214 On 02-February-23	11.07	Call	Bond Future	1487	1	1	1	0.00
28/07/2022	R214 On 02-February-23	11.08	Call	Bond Future	1505	1	2	1	0.00
28/07/2022	R214 On 02-February-23	11.08	Put	Bond Future	4062	5	4	5	0.00
28/07/2022	R214 On 02-February-23	11.07	Put	Bond Future	4100	5	4	5	0.00
28/07/2022	R214 On 02-February-23	11.09	Put	Bond Future	4025	5	4	5	0.00
28/07/2022	R214 On 04-May-23			Bond Future	11.67	61.6308	62.7940	61.6308	0.00
28/07/2022	R214 On 04-May-23	11.38	Call	Bond Future	2506	2	3	2	0.00
28/07/2022	R214 On 04-May-23	11.36	Call	Bond Future	2459	2	2	2	0.00
28/07/2022	R214 On 04-May-23	11.37	Call	Bond Future	2482	2	2	2	0.00
28/07/2022	R214 On 04-May-23	11.37	Put	Bond Future	4048	5	4	5	0.00
28/07/2022	R214 On 04-May-23	11.36	Put	Bond Future	4078	5	4	5	0.00
28/07/2022	R214 On 04-May-23	11.38	Put	Bond Future	4018	5	4	5	0.00
28/07/2022	R214 On 03-August-23			Bond Future	11.78	62.8432	64.0290	62.8432	0.00
28/07/2022	R214 On 03-August-23	12.16	Call	Bond Future	4614	4	5	4	0.00
28/07/2022	R214 On 03-August-23	12.14	Call	Bond Future	4556	4	5	4	0.00
28/07/2022	R214 On 03-August-23	12.15	Call	Bond Future	4585	4	5	4	0.00
28/07/2022	R214 On 03-August-23	12.15	Put	Bond Future	2746	3	3	3	0.00
28/07/2022	R214 On 03-August-23	12.14	Put	Bond Future	2765	3	3	3	0.00
28/07/2022	R214 On 03-August-23	12.16	Put	Bond Future	2727	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
28/07/2022	R248 On 04-August-22			Bond Future	11.33	81.1175	82.4282	81.1175	95,825.00
28/07/2022	R248 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	0.00
28/07/2022	R248 On 04-August-22	10.30	Call	Bond Future	0	0	0	0	1,200.00
28/07/2022	R248 On 04-August-22	11.00	Call	Bond Future	25	0	0	0	1,200.00
28/07/2022	R248 On 04-August-22	10.40	Call	Bond Future	0	0	0	0	0.00
28/07/2022	R248 On 04-August-22	10.90	Call	Bond Future	8	0	0	0	100.00
28/07/2022	R248 On 04-August-22	11.30	Call	Bond Future	447	0	0	0	1,600.00
28/07/2022	R248 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	1,700.00
28/07/2022	R248 On 04-August-22	10.99	Call	Bond Future	23	0	0	0	0.00
28/07/2022	R248 On 04-August-22	10.98	Call	Bond Future	20	0	0	0	0.00
28/07/2022	R248 On 04-August-22	10.98	Put	Bond Future	2468	4	2	4	0.00
28/07/2022	R248 On 04-August-22	10.99	Put	Bond Future	2400	4	2	4	0.00
28/07/2022	R248 On 04-August-22	11.30	Put	Bond Future	676	2	1	2	0.00
28/07/2022	R248 On 04-August-22	10.40	Put	Bond Future	6760	8	7	8	0.00
28/07/2022	R248 On 04-August-22	10.90	Put	Bond Future	3028	4	3	4	0.00
28/07/2022	R248 On 04-August-22	11.00	Put	Bond Future	2331	4	2	4	50.00
28/07/2022	R248 On 04-August-22	10.30	Put	Bond Future	7543	9	8	9	0.00
28/07/2022	R248 On 04-August-22	9.70	Put	Bond Future	12513	14	13	14	0.00
28/07/2022	R248 On 04-August-22	10.20	Put	Bond Future	8339	10	8	10	0.00
28/07/2022	R248 On 03-November-22			Bond Future	11.48	77.9601	79.2903	77.9601	248,028.00
28/07/2022	R248 On 03-November-22	11.90	Call	Bond Future	3971	3	4	3	1,650.00
28/07/2022	R248 On 03-November-22	11.30	Call	Bond Future	1737	1	2	1	0.00
28/07/2022	R248 On 03-November-22	11.31	Call	Bond Future	1767	1	2	1	0.00
28/07/2022	R248 On 03-November-22	11.32	Call	Bond Future	1797	1	2	1	0.00
28/07/2022	R248 On 03-November-22	11.20	Call	Bond Future	1456	1	1	1	1,650.00
28/07/2022	R248 On 03-November-22	11.20	Put	Bond Future	3317	4	3	4	0.00
28/07/2022	R248 On 03-November-22	11.30	Put	Bond Future	2917	4	3	4	0.00
28/07/2022	R248 On 03-November-22	11.31	Put	Bond Future	2879	4	3	4	0.00
28/07/2022	R248 On 03-November-22	11.90	Put	Bond Future	1268	2	1	2	0.00
28/07/2022	R248 On 03-November-22	11.32	Put	Bond Future	2841	4	3	4	0.00
28/07/2022	R248 On 02-February-23			Bond Future	11.60	79.3987	80.7524	79.3987	0.00
28/07/2022	R248 On 02-February-23	11.07	Call	Bond Future	1723	1	2	1	0.00
28/07/2022	R248 On 02-February-23	11.06	Call	Bond Future	1701	1	2	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
28/07/2022	R248 On 02-February-23	11.08	Call	Bond Future	1744	1	2	1	0.00
28/07/2022	R248 On 02-February-23	11.08	Put	Bond Future	5229	6	5	6	0.00
28/07/2022	R248 On 02-February-23	11.06	Put	Bond Future	5325	6	5	6	0.00
28/07/2022	R248 On 02-February-23	11.07	Put	Bond Future	5277	6	5	6	0.00
28/07/2022	R248 On 04-May-23			Bond Future	11.71	76.4588	77.8375	76.4588	0.00
28/07/2022	R248 On 04-May-23	11.34	Call	Bond Future	2831	2	3	2	0.00
28/07/2022	R248 On 04-May-23	11.33	Call	Bond Future	2806	2	3	2	0.00
28/07/2022	R248 On 04-May-23	11.35	Call	Bond Future	2856	2	3	2	0.00
28/07/2022	R248 On 04-May-23	11.35	Put	Bond Future	5228	6	5	6	0.00
28/07/2022	R248 On 04-May-23	11.33	Put	Bond Future	5312	6	5	6	0.00
28/07/2022	R248 On 04-May-23	11.34	Put	Bond Future	5269	6	5	6	0.00
28/07/2022	R248 On 03-August-23			Bond Future	11.82	77.9631	79.3686	77.9631	0.00
28/07/2022	R248 On 03-August-23	12.10	Call	Bond Future	5314	5	5	5	0.00
28/07/2022	R248 On 03-August-23	12.09	Call	Bond Future	5279	4	5	4	0.00
28/07/2022	R248 On 03-August-23	12.11	Call	Bond Future	5349	5	5	5	0.00
28/07/2022	R248 On 03-August-23	12.11	Put	Bond Future	3594	4	4	4	0.00
28/07/2022	R248 On 03-August-23	12.09	Put	Bond Future	3644	4	4	4	0.00
28/07/2022	R248 On 03-August-23	12.10	Put	Bond Future	3619	4	4	4	0.00