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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For July 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2022	2025 On 04-August-22			Bond Future	162.54	162.5182	162.5384	162.5182	4,055.00
29/07/2022	2025 On 03-November-22			Bond Future	165.12	165.0999	165.1185	165.0999	8,184.00
29/07/2022	2025 On 02-February-23			Bond Future	166.50	166.4809	166.4979	166.4809	1,918.00
29/07/2022	2025 On 04-May-23			Bond Future	169.67	169.6542	169.6708	169.6542	0.00
29/07/2022	2025 On 03-August-23			Bond Future	171.28	171.2597	171.2761	171.2597	0.00
29/07/2022	2029 On 04-August-22			Bond Future	119.14	119.1555	119.1376	119.1555	1,629.00
29/07/2022	2029 On 03-November-22			Bond Future	119.77	119.7902	119.7706	119.7902	1,589.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2022	2029 On 02-February-23			Bond Future	122.00	122.0264	122.0049	122.0264	728.00
29/07/2022	2029 On 04-May-23			Bond Future	123.03	123.0540	123.0314	123.0540	0.00
29/07/2022	2029 On 03-August-23			Bond Future	125.47	125.4972	125.4738	125.4972	0.00
29/07/2022	2030 On 04-August-22			Bond Future	10.35	87.8704	10.3502	87.8704	40,265.00
29/07/2022	2030 On 04-August-22	8.30	Call	Bond Future	0	0	0	0	800.00
29/07/2022	2030 On 04-August-22	9.05	Call	Bond Future	0	0	0	0	800.00
29/07/2022	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
29/07/2022	2030 On 04-August-22	9.55	Call	Bond Future	0	0	0	0	0.00
29/07/2022	2030 On 04-August-22	9.56	Call	Bond Future	0	0	0	0	0.00
29/07/2022	2030 On 04-August-22	10.95	Call	Bond Future	2774	2	2774	2	0.00
29/07/2022	2030 On 04-August-22	10.95	Put	Bond Future	3	0	3	0	800.00
29/07/2022	2030 On 04-August-22	9.56	Put	Bond Future	3828	4	3828	4	0.00
29/07/2022	2030 On 04-August-22	9.55	Put	Bond Future	3878	4	3878	4	0.00
29/07/2022	2030 On 04-August-22	9.54	Put	Bond Future	3927	4	3927	4	0.00
29/07/2022	2030 On 04-August-22	9.05	Put	Bond Future	6411	7	6411	7	0.00
29/07/2022	2030 On 04-August-22	8.30	Put	Bond Future	10380	11	10380	11	0.00
29/07/2022	2030 On 03-November-22			Bond Future	10.53	89.2447	10.5298	89.2447	41,970.00
29/07/2022	2030 On 03-November-22	10.20	Call	Bond Future	1068	1	1068	1	500.00
29/07/2022	2030 On 03-November-22	11.57	Call	Bond Future	5019	5	5019	5	0.00
29/07/2022	2030 On 03-November-22	10.08	Call	Bond Future	871	1	871	1	0.00
29/07/2022	2030 On 03-November-22	10.09	Call	Bond Future	886	1	886	1	0.00
29/07/2022	2030 On 03-November-22	9.70	Call	Bond Future	425	0	425	0	500.00
29/07/2022	2030 On 03-November-22	10.10	Call	Bond Future	902	1	902	1	0.00
29/07/2022	2030 On 03-November-22	10.10	Put	Bond Future	2893	3	2893	3	0.00
29/07/2022	2030 On 03-November-22	10.20	Put	Bond Future	2591	3	2591	3	0.00
29/07/2022	2030 On 03-November-22	9.70	Put	Bond Future	4321	5	4321	5	0.00
29/07/2022	2030 On 03-November-22	10.09	Put	Bond Future	2925	3	2925	3	0.00
29/07/2022	2030 On 03-November-22	10.08	Put	Bond Future	2956	3	2956	3	0.00
29/07/2022	2030 On 03-November-22	11.57	Put	Bond Future	428	0	428	0	500.00
29/07/2022	2030 On 02-February-23			Bond Future	10.68	86.8832	10.6768	86.8832	5,200.00
29/07/2022	2030 On 02-February-23	11.55	Call	Bond Future	4842	4	4842	4	5,000.00
29/07/2022	2030 On 02-February-23	11.12	Call	Bond Future	3538	3	3538	3	0.00
29/07/2022	2030 On 02-February-23	11.16	Call	Bond Future	3653	3	3653	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
29/07/2022	2030 On 02-February-23	10.01	Call	Bond Future	1125	1	1125	1	0.00
29/07/2022	2030 On 02-February-23	9.83	Call	Bond Future	891	1	891	1	388.00
29/07/2022	2030 On 02-February-23	8.81	Call	Bond Future	232	0	232	0	102.00
29/07/2022	2030 On 02-February-23	9.08	Call	Bond Future	338	0	338	0	388.00
29/07/2022	2030 On 02-February-23	9.94	Call	Bond Future	1030	1	1030	1	0.00
29/07/2022	2030 On 02-February-23	9.79	Call	Bond Future	844	1	844	1	0.00
29/07/2022	2030 On 02-February-23	11.35	Call	Bond Future	4217	4	4217	4	5,000.00
29/07/2022	2030 On 02-February-23	9.99	Call	Bond Future	1097	1	1097	1	0.00
29/07/2022	2030 On 02-February-23	10.00	Call	Bond Future	1111	1	1111	1	0.00
29/07/2022	2030 On 02-February-23	9.80	Call	Bond Future	855	1	855	1	0.00
29/07/2022	2030 On 02-February-23	9.20	Call	Bond Future	397	0	397	0	0.00
29/07/2022	2030 On 02-February-23	9.04	Call	Bond Future	320	0	320	0	0.00
29/07/2022	2030 On 02-February-23	9.66	Call	Bond Future	716	1	716	1	0.00
29/07/2022	2030 On 02-February-23	9.66	Put	Bond Future	5368	6	5368	6	102.00
29/07/2022	2030 On 02-February-23	8.81	Put	Bond Future	9017	9	9017	9	0.00
29/07/2022	2030 On 02-February-23	9.04	Put	Bond Future	7964	8	7964	8	0.00
29/07/2022	2030 On 02-February-23	9.08	Put	Bond Future	7785	8	7785	8	0.00
29/07/2022	2030 On 02-February-23	9.20	Put	Bond Future	7258	7	7258	7	0.00
29/07/2022	2030 On 02-February-23	9.94	Put	Bond Future	4370	5	4370	5	102.00
29/07/2022	2030 On 02-February-23	10.01	Put	Bond Future	4142	4	4142	4	0.00
29/07/2022	2030 On 02-February-23	11.35	Put	Bond Future	1301	1	1301	1	0.00
29/07/2022	2030 On 02-February-23	11.16	Put	Bond Future	1546	1	1546	1	388.00
29/07/2022	2030 On 02-February-23	9.79	Put	Bond Future	4884	5	4884	5	0.00
29/07/2022	2030 On 02-February-23	9.83	Put	Bond Future	4744	5	4744	5	0.00
29/07/2022	2030 On 02-February-23	9.80	Put	Bond Future	4849	5	4849	5	0.00
29/07/2022	2030 On 02-February-23	9.99	Put	Bond Future	4206	4	4206	4	0.00
29/07/2022	2030 On 02-February-23	10.00	Put	Bond Future	4174	4	4174	4	0.00
29/07/2022	2030 On 02-February-23	11.12	Put	Bond Future	1603	2	1603	2	0.00
29/07/2022	2030 On 02-February-23	11.55	Put	Bond Future	1083	1	1083	1	0.00
29/07/2022	2030 On 04-May-23			Bond Future	10.83	88.5220	10.8313	88.5220	0.00
29/07/2022	2030 On 04-May-23	12.57	Call	Bond Future	7883	7	7883	7	0.00
29/07/2022	2030 On 04-May-23	11.62	Call	Bond Future	4908	4	4908	4	0.00
29/07/2022	2030 On 04-May-23	12.04	Call	Bond Future	6184	6	6184	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
29/07/2022	2030 On 04-May-23	12.50	Call	Bond Future	7655	7	7655	7	0.00
29/07/2022	2030 On 04-May-23	10.54	Call	Bond Future	2199	2	2199	2	0.00
29/07/2022	2030 On 04-May-23	10.65	Call	Bond Future	2424	2	2424	2	350.00
29/07/2022	2030 On 04-May-23	9.58	Call	Bond Future	870	1	870	1	150.00
29/07/2022	2030 On 04-May-23	11.34	Call	Bond Future	4112	4	4112	4	0.00
29/07/2022	2030 On 04-May-23	10.42	Call	Bond Future	1974	2	1974	2	479.00
29/07/2022	2030 On 04-May-23	10.52	Call	Bond Future	2160	2	2160	2	0.00
29/07/2022	2030 On 04-May-23	10.53	Call	Bond Future	2180	2	2180	2	0.00
29/07/2022	2030 On 04-May-23	9.67	Call	Bond Future	951	1	951	1	479.00
29/07/2022	2030 On 04-May-23	9.78	Call	Bond Future	1060	1	1060	1	388.00
29/07/2022	2030 On 04-May-23	9.03	Call	Bond Future	484	0	484	0	388.00
29/07/2022	2030 On 04-May-23	10.00	Call	Bond Future	1305	1	1305	1	1,080.00
29/07/2022	2030 On 04-May-23	10.00	Put	Bond Future	4965	5	4965	5	0.00
29/07/2022	2030 On 04-May-23	9.03	Put	Bond Future	8664	9	8664	9	0.00
29/07/2022	2030 On 04-May-23	9.58	Put	Bond Future	6452	7	6452	7	0.00
29/07/2022	2030 On 04-May-23	9.78	Put	Bond Future	5720	6	5720	6	0.00
29/07/2022	2030 On 04-May-23	9.67	Put	Bond Future	6118	6	6118	6	0.00
29/07/2022	2030 On 04-May-23	10.53	Put	Bond Future	3484	4	3484	4	0.00
29/07/2022	2030 On 04-May-23	10.52	Put	Bond Future	3508	4	3508	4	0.00
29/07/2022	2030 On 04-May-23	10.42	Put	Bond Future	3761	4	3761	4	0.00
29/07/2022	2030 On 04-May-23	11.34	Put	Bond Future	1965	2	1965	2	150.00
29/07/2022	2030 On 04-May-23	10.65	Put	Bond Future	3206	3	3206	3	0.00
29/07/2022	2030 On 04-May-23	10.54	Put	Bond Future	3460	4	3460	4	0.00
29/07/2022	2030 On 04-May-23	12.50	Put	Bond Future	857	1	857	1	479.00
29/07/2022	2030 On 04-May-23	12.04	Put	Bond Future	1190	1	1190	1	1,080.00
29/07/2022	2030 On 04-May-23	11.62	Put	Bond Future	1608	1	1608	1	388.00
29/07/2022	2030 On 04-May-23	12.57	Put	Bond Future	816	1	816	1	350.00
29/07/2022	2030 On 03-August-23			Bond Future	10.98	86.2550	10.9838	86.2550	0.00
29/07/2022	2030 On 03-August-23	12.59	Call	Bond Future	7599	7	7599	7	0.00
29/07/2022	2030 On 03-August-23	11.36	Call	Bond Future	4117	4	4117	4	0.00
29/07/2022	2030 On 03-August-23	12.89	Call	Bond Future	8518	8	8518	8	0.00
29/07/2022	2030 On 03-August-23	11.34	Call	Bond Future	4067	3	4067	3	0.00
29/07/2022	2030 On 03-August-23	10.40	Call	Bond Future	2044	2	2044	2	1,012.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2022	2030 On 03-August-23	10.65	Call	Bond Future	2503	2	2503	2	350.00
29/07/2022	2030 On 03-August-23	11.35	Call	Bond Future	4092	4	4092	4	0.00
29/07/2022	2030 On 03-August-23	11.36	Put	Bond Future	2574	2	2574	2	0.00
29/07/2022	2030 On 03-August-23	10.65	Put	Bond Future	3902	4	3902	4	0.00
29/07/2022	2030 On 03-August-23	11.34	Put	Bond Future	2605	2	2605	2	0.00
29/07/2022	2030 On 03-August-23	12.89	Put	Bond Future	1047	1	1047	1	350.00
29/07/2022	2030 On 03-August-23	10.40	Put	Bond Future	4509	5	4509	5	0.00
29/07/2022	2030 On 03-August-23	12.59	Put	Bond Future	1247	1	1247	1	1,012.00
29/07/2022	2030 On 03-August-23	11.35	Put	Bond Future	2589	2	2589	2	0.00
29/07/2022	2032 On 04-August-22			Bond Future	10.78	87.6320	10.7849	87.6320	55,128.00
29/07/2022	2032 On 04-August-22	11.89	Call	Bond Future	5595	5	5595	5	0.00
29/07/2022	2032 On 04-August-22	10.70	Call	Bond Future	312	0	312	0	0.00
29/07/2022	2032 On 04-August-22	11.00	Call	Bond Future	1256	1	1256	1	0.00
29/07/2022	2032 On 04-August-22	11.60	Call	Bond Future	4176	4	4176	4	0.00
29/07/2022	2032 On 04-August-22	10.21	Call	Bond Future	3	0	3	0	0.00
29/07/2022	2032 On 04-August-22	10.50	Call	Bond Future	72	0	72	0	900.00
29/07/2022	2032 On 04-August-22	10.10	Call	Bond Future	1	0	1	0	0.00
29/07/2022	2032 On 04-August-22	10.20	Call	Bond Future	3	0	3	0	0.00
29/07/2022	2032 On 04-August-22	9.40	Call	Bond Future	0	0	0	0	0.00
29/07/2022	2032 On 04-August-22	10.22	Call	Bond Future	4	0	4	0	0.00
29/07/2022	2032 On 04-August-22	9.80	Call	Bond Future	0	0	0	0	900.00
29/07/2022	2032 On 04-August-22	9.72	Call	Bond Future	0	0	0	0	800.00
29/07/2022	2032 On 04-August-22	8.97	Call	Bond Future	0	0	0	0	800.00
29/07/2022	2032 On 04-August-22	8.97	Put	Bond Future	10387	11	10387	11	0.00
29/07/2022	2032 On 04-August-22	9.72	Put	Bond Future	5902	6	5902	6	0.00
29/07/2022	2032 On 04-August-22	10.21	Put	Bond Future	3124	3	3124	3	0.00
29/07/2022	2032 On 04-August-22	10.20	Put	Bond Future	3179	4	3179	4	0.00
29/07/2022	2032 On 04-August-22	9.40	Put	Bond Future	7781	8	7781	8	0.00
29/07/2022	2032 On 04-August-22	10.10	Put	Bond Future	3736	4	3736	4	0.00
29/07/2022	2032 On 04-August-22	10.50	Put	Bond Future	1600	2	1600	2	0.00
29/07/2022	2032 On 04-August-22	9.80	Put	Bond Future	5440	6	5440	6	0.00
29/07/2022	2032 On 04-August-22	10.22	Put	Bond Future	3069	3	3069	3	0.00
29/07/2022	2032 On 04-August-22	11.60	Put	Bond Future	0	0	0	0	800.00

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29/07/2022	2032 On 04-August-22	11.00	Put	Bond Future	127	0	127	0	7,500.00
29/07/2022	2032 On 04-August-22	10.70	Put	Bond Future	764	1	764	1	7,500.00
29/07/2022	2032 On 04-August-22	11.89	Put	Bond Future	0	0	0	0	0.00
29/07/2022	2032 On 03-November-22			Bond Future	10.96	84.8498	10.9609	84.8498	128,487.00
29/07/2022	2032 On 03-November-22	11.55	Call	Bond Future	3903	3	3903	3	0.00
29/07/2022	2032 On 03-November-22	12.30	Call	Bond Future	6872	6	6872	6	0.00
29/07/2022	2032 On 03-November-22	10.56	Call	Bond Future	1061	1	1061	1	0.00
29/07/2022	2032 On 03-November-22	10.66	Call	Bond Future	1261	1	1261	1	0.00
29/07/2022	2032 On 03-November-22	10.67	Call	Bond Future	1282	1	1282	1	750.00
29/07/2022	2032 On 03-November-22	10.21	Call	Bond Future	535	0	535	0	500.00
29/07/2022	2032 On 03-November-22	9.46	Call	Bond Future	88	0	88	0	500.00
29/07/2022	2032 On 03-November-22	10.11	Call	Bond Future	427	0	427	0	0.00
29/07/2022	2032 On 03-November-22	9.31	Call	Bond Future	58	0	58	0	180.00
29/07/2022	2032 On 03-November-22	10.49	Call	Bond Future	934	1	934	1	0.00
29/07/2022	2032 On 03-November-22	10.16	Call	Bond Future	479	0	479	0	0.00
29/07/2022	2032 On 03-November-22	9.92	Call	Bond Future	275	0	275	0	750.00
29/07/2022	2032 On 03-November-22	9.36	Call	Bond Future	67	0	67	0	454.00
29/07/2022	2032 On 03-November-22	9.36	Put	Bond Future	8888	9	8888	9	0.00
29/07/2022	2032 On 03-November-22	9.92	Put	Bond Future	5878	6	5878	6	0.00
29/07/2022	2032 On 03-November-22	10.11	Put	Bond Future	4971	5	4971	5	454.00
29/07/2022	2032 On 03-November-22	9.31	Put	Bond Future	9174	10	9174	10	0.00
29/07/2022	2032 On 03-November-22	10.16	Put	Bond Future	4747	5	4747	5	180.00
29/07/2022	2032 On 03-November-22	9.46	Put	Bond Future	8323	9	8323	9	0.00
29/07/2022	2032 On 03-November-22	10.56	Put	Bond Future	3163	3	3163	3	180.00
29/07/2022	2032 On 03-November-22	10.49	Put	Bond Future	3410	4	3410	4	454.00
29/07/2022	2032 On 03-November-22	10.21	Put	Bond Future	4528	5	4528	5	0.00
29/07/2022	2032 On 03-November-22	10.67	Put	Bond Future	2801	3	2801	3	0.00
29/07/2022	2032 On 03-November-22	10.66	Put	Bond Future	2832	3	2832	3	0.00
29/07/2022	2032 On 03-November-22	12.30	Put	Bond Future	329	0	329	0	750.00
29/07/2022	2032 On 03-November-22	11.55	Put	Bond Future	937	1	937	1	500.00
29/07/2022	2032 On 02-February-23			Bond Future	11.11	86.4158	11.1057	86.4158	18.00
29/07/2022	2032 On 02-February-23	11.84	Call	Bond Future	5033	5	5033	5	0.00
29/07/2022	2032 On 02-February-23	12.75	Call	Bond Future	8392	8	8392	8	0.00

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29/07/2022	2032 On 02-February-23	10.38	Call	Bond Future	1191	1	1191	1	0.00
29/07/2022	2032 On 02-February-23	10.39	Call	Bond Future	1207	1	1207	1	0.00
29/07/2022	2032 On 02-February-23	10.16	Call	Bond Future	886	1	886	1	0.00
29/07/2022	2032 On 02-February-23	9.31	Call	Bond Future	253	0	253	0	454.00
29/07/2022	2032 On 02-February-23	10.22	Call	Bond Future	957	1	957	1	500.00
29/07/2022	2032 On 02-February-23	9.47	Call	Bond Future	328	0	328	0	500.00
29/07/2022	2032 On 02-February-23	11.69	Call	Bond Future	4523	4	4523	4	0.00
29/07/2022	2032 On 02-February-23	10.40	Call	Bond Future	1223	1	1223	1	0.00
29/07/2022	2032 On 02-February-23	10.50	Call	Bond Future	1392	1	1392	1	0.00
29/07/2022	2032 On 02-February-23	10.67	Call	Bond Future	1713	1	1713	1	750.00
29/07/2022	2032 On 02-February-23	9.92	Call	Bond Future	642	1	642	1	750.00
29/07/2022	2032 On 02-February-23	10.67	Put	Bond Future	3943	4	3943	4	0.00
29/07/2022	2032 On 02-February-23	10.50	Put	Bond Future	4514	5	4514	5	454.00
29/07/2022	2032 On 02-February-23	10.40	Put	Bond Future	4874	5	4874	5	0.00
29/07/2022	2032 On 02-February-23	11.69	Put	Bond Future	1651	2	1651	2	0.00
29/07/2022	2032 On 02-February-23	9.47	Put	Bond Future	9119	9	9119	9	0.00
29/07/2022	2032 On 02-February-23	10.22	Put	Bond Future	5574	6	5574	6	0.00
29/07/2022	2032 On 02-February-23	9.92	Put	Bond Future	6898	7	6898	7	0.00
29/07/2022	2032 On 02-February-23	9.31	Put	Bond Future	9968	10	9968	10	0.00
29/07/2022	2032 On 02-February-23	10.16	Put	Bond Future	5828	6	5828	6	454.00
29/07/2022	2032 On 02-February-23	10.39	Put	Bond Future	4911	5	4911	5	0.00
29/07/2022	2032 On 02-February-23	10.38	Put	Bond Future	4949	5	4949	5	0.00
29/07/2022	2032 On 02-February-23	12.75	Put	Bond Future	637	1	637	1	750.00
29/07/2022	2032 On 02-February-23	11.84	Put	Bond Future	1445	1	1445	1	500.00
29/07/2022	2032 On 04-May-23			Bond Future	11.25	83.8860	11.2520	83.8860	0.00
29/07/2022	2032 On 04-May-23	10.62	Call	Bond Future	1952	2	1952	2	400.00
29/07/2022	2032 On 04-May-23	10.87	Call	Bond Future	2461	2	2461	2	0.00
29/07/2022	2032 On 04-May-23	10.88	Call	Bond Future	2483	2	2483	2	0.00
29/07/2022	2032 On 04-May-23	10.89	Call	Bond Future	2506	2	2506	2	0.00
29/07/2022	2032 On 04-May-23	11.37	Call	Bond Future	3709	3	3709	3	400.00
29/07/2022	2032 On 04-May-23	13.43	Call	Bond Future	10569	10	10569	10	0.00
29/07/2022	2032 On 04-May-23	13.43	Put	Bond Future	737	1	737	1	400.00
29/07/2022	2032 On 04-May-23	10.89	Put	Bond Future	4306	4	4306	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
29/07/2022	2032 On 04-May-23	10.88	Put	Bond Future	4335	4	4335	4	0.00
29/07/2022	2032 On 04-May-23	10.87	Put	Bond Future	4363	4	4363	4	0.00
29/07/2022	2032 On 04-May-23	10.62	Put	Bond Future	5129	5	5129	5	0.00
29/07/2022	2032 On 04-May-23	11.37	Put	Bond Future	3133	3	3133	3	0.00
29/07/2022	2032 On 03-August-23			Bond Future	11.39	85.5364	11.3907	85.5364	2,600.00
29/07/2022	2032 On 03-August-23	11.75	Call	Bond Future	4736	4	4736	4	0.00
29/07/2022	2032 On 03-August-23	11.76	Call	Bond Future	4765	4	4765	4	0.00
29/07/2022	2032 On 03-August-23	11.90	Call	Bond Future	5172	5	5172	5	5,000.00
29/07/2022	2032 On 03-August-23	11.77	Call	Bond Future	4793	4	4793	4	0.00
29/07/2022	2032 On 03-August-23	11.77	Put	Bond Future	3004	3	3004	3	0.00
29/07/2022	2032 On 03-August-23	11.90	Put	Bond Future	2781	3	2781	3	0.00
29/07/2022	2032 On 03-August-23	11.76	Put	Bond Future	3022	3	3022	3	0.00
29/07/2022	2032 On 03-August-23	11.75	Put	Bond Future	3040	3	3040	3	0.00
29/07/2022	2033 On 04-August-22			Bond Future	112.83	112.3916	112.8262	112.3916	3,796.00
29/07/2022	2033 On 03-November-22			Bond Future	113.28	112.8430	113.2831	112.8430	1,047.00
29/07/2022	2033 On 02-February-23			Bond Future	115.40	114.9492	115.3960	114.9492	5,967.00
29/07/2022	2033 On 04-May-23			Bond Future	116.21	115.7559	116.2108	115.7559	0.00
29/07/2022	2033 On 03-August-23			Bond Future	118.52	118.0542	118.5176	118.0542	0.00
29/07/2022	2037 On 04-August-22			Bond Future	11.24	80.4642	11.2380	80.4642	120,034.00
29/07/2022	2037 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	50.00
29/07/2022	2037 On 04-August-22	10.91	Call	Bond Future	141	0	141	0	0.00
29/07/2022	2037 On 04-August-22	11.21	Call	Bond Future	668	0	668	0	1,050.00
29/07/2022	2037 On 04-August-22	11.42	Call	Bond Future	1410	1	1410	1	0.00
29/07/2022	2037 On 04-August-22	10.89	Call	Bond Future	124	0	124	0	0.00
29/07/2022	2037 On 04-August-22	10.90	Call	Bond Future	132	0	132	0	0.00
29/07/2022	2037 On 04-August-22	11.95	Call	Bond Future	4139	4	4139	4	0.00
29/07/2022	2037 On 04-August-22	11.95	Put	Bond Future	8	0	8	0	1,050.00
29/07/2022	2037 On 04-August-22	10.91	Put	Bond Future	2157	2	2157	2	0.00
29/07/2022	2037 On 04-August-22	10.89	Put	Bond Future	2265	3	2265	3	0.00
29/07/2022	2037 On 04-August-22	11.42	Put	Bond Future	323	0	323	0	50.00
29/07/2022	2037 On 04-August-22	11.21	Put	Bond Future	837	1	837	1	0.00
29/07/2022	2037 On 04-August-22	10.10	Put	Bond Future	7323	8	7323	8	0.00
29/07/2022	2037 On 04-August-22	10.90	Put	Bond Future	2211	2	2211	2	50.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2022	2037 On 03-November-22			Bond Future	11.39	81.7227	11.3938	81.7227	27,815.00
29/07/2022	2037 On 03-November-22	11.30	Call	Bond Future	2006	2	2006	2	0.00
29/07/2022	2037 On 03-November-22	11.32	Call	Bond Future	2065	2	2065	2	0.00
29/07/2022	2037 On 03-November-22	11.31	Call	Bond Future	2036	2	2036	2	0.00
29/07/2022	2037 On 03-November-22	11.31	Put	Bond Future	2533	3	2533	3	0.00
29/07/2022	2037 On 03-November-22	11.30	Put	Bond Future	2563	3	2563	3	0.00
29/07/2022	2037 On 03-November-22	11.32	Put	Bond Future	2503	2	2503	2	0.00
29/07/2022	2037 On 02-February-23			Bond Future	11.53	78.9724	11.5258	78.9724	63,547.00
29/07/2022	2037 On 02-February-23	11.05	Call	Bond Future	1972	2	1972	2	0.00
29/07/2022	2037 On 02-February-23	11.03	Call	Bond Future	1925	2	1925	2	0.00
29/07/2022	2037 On 02-February-23	11.04	Call	Bond Future	1948	2	1948	2	0.00
29/07/2022	2037 On 02-February-23	11.04	Put	Bond Future	4835	5	4835	5	0.00
29/07/2022	2037 On 02-February-23	11.03	Put	Bond Future	4873	5	4873	5	0.00
29/07/2022	2037 On 02-February-23	11.05	Put	Bond Future	4798	5	4798	5	0.00
29/07/2022	2037 On 04-May-23			Bond Future	11.66	80.4624	11.6606	80.4624	0.00
29/07/2022	2037 On 04-May-23	13.73	Call	Bond Future	11539	11	11539	11	0.00
29/07/2022	2037 On 04-May-23	11.32	Call	Bond Future	2965	2	2965	2	0.00
29/07/2022	2037 On 04-May-23	11.78	Call	Bond Future	4298	4	4298	4	400.00
29/07/2022	2037 On 04-May-23	11.03	Call	Bond Future	2271	2	2271	2	400.00
29/07/2022	2037 On 04-May-23	11.31	Call	Bond Future	2939	2	2939	2	0.00
29/07/2022	2037 On 04-May-23	11.30	Call	Bond Future	2913	2	2913	2	0.00
29/07/2022	2037 On 04-May-23	11.30	Put	Bond Future	5000	5	5000	5	0.00
29/07/2022	2037 On 04-May-23	11.31	Put	Bond Future	4967	5	4967	5	0.00
29/07/2022	2037 On 04-May-23	11.03	Put	Bond Future	5974	6	5974	6	0.00
29/07/2022	2037 On 04-May-23	13.73	Put	Bond Future	981	1	981	1	400.00
29/07/2022	2037 On 04-May-23	11.78	Put	Bond Future	3625	3	3625	3	0.00
29/07/2022	2037 On 04-May-23	11.32	Put	Bond Future	4934	5	4934	5	0.00
29/07/2022	2037 On 03-August-23			Bond Future	11.79	77.7870	11.7928	77.7870	0.00
29/07/2022	2037 On 03-August-23	12.14	Call	Bond Future	5611	5	5611	5	0.00
29/07/2022	2037 On 03-August-23	12.12	Call	Bond Future	5547	5	5547	5	0.00
29/07/2022	2037 On 03-August-23	12.13	Call	Bond Future	5579	5	5579	5	0.00
29/07/2022	2037 On 03-August-23	12.13	Put	Bond Future	3735	3	3735	3	0.00
29/07/2022	2037 On 03-August-23	12.12	Put	Bond Future	3757	3	3757	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
29/07/2022	2037 On 03-August-23	12.14	Put	Bond Future	3713	3	3713	3	0.00
29/07/2022	2038 On 04-August-22			Bond Future	126.83	126.0234	126.8348	126.0234	3,429.00
29/07/2022	2038 On 03-November-22			Bond Future	128.85	128.0253	128.8483	128.0253	5,116.00
29/07/2022	2038 On 02-February-23			Bond Future	129.34	128.5020	129.3388	128.5020	0.00
29/07/2022	2038 On 04-May-23			Bond Future	131.80	130.9519	131.8042	130.9519	0.00
29/07/2022	2038 On 03-August-23			Bond Future	132.44	131.5694	132.4381	131.5694	0.00
29/07/2022	2040 On 04-August-22			Bond Future	11.31	82.2541	11.3126	82.2541	83,183.00
29/07/2022	2040 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	460.00
29/07/2022	2040 On 04-August-22	10.70	Call	Bond Future	19	0	19	0	460.00
29/07/2022	2040 On 04-August-22	11.03	Call	Bond Future	204	0	204	0	0.00
29/07/2022	2040 On 04-August-22	12.24	Call	Bond Future	5698	5	5698	5	0.00
29/07/2022	2040 On 04-August-22	11.04	Call	Bond Future	216	0	216	0	0.00
29/07/2022	2040 On 04-August-22	11.05	Call	Bond Future	229	0	229	0	0.00
29/07/2022	2040 On 04-August-22	11.05	Put	Bond Future	1964	2	1964	2	0.00
29/07/2022	2040 On 04-August-22	12.24	Put	Bond Future	1	0	1	0	460.00
29/07/2022	2040 On 04-August-22	9.70	Put	Bond Future	11617	12	11617	12	0.00
29/07/2022	2040 On 04-August-22	11.04	Put	Bond Future	2018	2	2018	2	0.00
29/07/2022	2040 On 04-August-22	11.03	Put	Bond Future	2073	2	2073	2	0.00
29/07/2022	2040 On 04-August-22	10.70	Put	Bond Future	4156	5	4156	5	0.00
29/07/2022	2040 On 03-November-22			Bond Future	11.46	83.5406	11.4628	83.5406	39,984.00
29/07/2022	2040 On 03-November-22	11.41	Call	Bond Future	2325	2	2325	2	0.00
29/07/2022	2040 On 03-November-22	11.50	Call	Bond Future	2628	2	2628	2	1,500.00
29/07/2022	2040 On 03-November-22	11.30	Call	Bond Future	1980	1	1980	1	1,160.00
29/07/2022	2040 On 03-November-22	10.80	Call	Bond Future	807	1	807	1	1,500.00
29/07/2022	2040 On 03-November-22	11.39	Call	Bond Future	2260	2	2260	2	0.00
29/07/2022	2040 On 03-November-22	11.40	Call	Bond Future	2293	2	2293	2	0.00
29/07/2022	2040 On 03-November-22	10.70	Call	Bond Future	650	0	650	0	1,078.00
29/07/2022	2040 On 03-November-22	11.20	Call	Bond Future	1692	1	1692	1	1,078.00
29/07/2022	2040 On 03-November-22	12.52	Call	Bond Future	6964	6	6964	6	0.00
29/07/2022	2040 On 03-November-22	12.00	Call	Bond Future	4593	4	4593	4	1,160.00
29/07/2022	2040 On 03-November-22	12.00	Put	Bond Future	1285	1	1285	1	0.00
29/07/2022	2040 On 03-November-22	11.41	Put	Bond Future	2662	3	2662	3	0.00
29/07/2022	2040 On 03-November-22	11.20	Put	Bond Future	3391	3	3391	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
29/07/2022	2040 On 03-November-22	10.80	Put	Bond Future	5200	5	5200	5	0.00
29/07/2022	2040 On 03-November-22	11.30	Put	Bond Future	3026	3	3026	3	0.00
29/07/2022	2040 On 03-November-22	11.39	Put	Bond Future	2725	3	2725	3	0.00
29/07/2022	2040 On 03-November-22	11.40	Put	Bond Future	2694	3	2694	3	0.00
29/07/2022	2040 On 03-November-22	10.70	Put	Bond Future	5738	6	5738	6	0.00
29/07/2022	2040 On 03-November-22	11.50	Put	Bond Future	2392	2	2392	2	0.00
29/07/2022	2040 On 03-November-22	12.52	Put	Bond Future	653	1	653	1	1,078.00
29/07/2022	2040 On 02-February-23			Bond Future	11.59	80.5734	11.5902	80.5734	62,354.00
29/07/2022	2040 On 02-February-23	11.11	Call	Bond Future	2082	2	2082	2	0.00
29/07/2022	2040 On 02-February-23	11.10	Call	Bond Future	2057	2	2057	2	0.00
29/07/2022	2040 On 02-February-23	10.21	Call	Bond Future	605	0	605	0	388.00
29/07/2022	2040 On 02-February-23	10.18	Call	Bond Future	578	0	578	0	0.00
29/07/2022	2040 On 02-February-23	10.93	Call	Bond Future	1663	1	1663	1	0.00
29/07/2022	2040 On 02-February-23	10.96	Call	Bond Future	1730	1	1730	1	388.00
29/07/2022	2040 On 02-February-23	12.27	Call	Bond Future	6032	5	6032	5	0.00
29/07/2022	2040 On 02-February-23	11.12	Call	Bond Future	2107	2	2107	2	0.00
29/07/2022	2040 On 02-February-23	12.24	Call	Bond Future	5910	5	5910	5	0.00
29/07/2022	2040 On 02-February-23	12.24	Put	Bond Future	2010	2	2010	2	0.00
29/07/2022	2040 On 02-February-23	11.12	Put	Bond Future	5127	5	5127	5	0.00
29/07/2022	2040 On 02-February-23	12.27	Put	Bond Future	1959	2	1959	2	388.00
29/07/2022	2040 On 02-February-23	10.96	Put	Bond Future	5817	6	5817	6	0.00
29/07/2022	2040 On 02-February-23	10.18	Put	Bond Future	10183	11	10183	11	0.00
29/07/2022	2040 On 02-February-23	10.21	Put	Bond Future	9989	10	9989	10	0.00
29/07/2022	2040 On 02-February-23	11.10	Put	Bond Future	5209	5	5209	5	0.00
29/07/2022	2040 On 02-February-23	11.11	Put	Bond Future	5168	5	5168	5	0.00
29/07/2022	2040 On 02-February-23	10.93	Put	Bond Future	5953	6	5953	6	0.00
29/07/2022	2040 On 04-May-23			Bond Future	11.72	82.0938	11.7198	82.0938	0.00
29/07/2022	2040 On 04-May-23	13.45	Call	Bond Future	10949	10	10949	10	0.00
29/07/2022	2040 On 04-May-23	11.48	Call	Bond Future	3528	3	3528	3	486.00
29/07/2022	2040 On 04-May-23	10.92	Call	Bond Future	2092	2	2092	2	388.00
29/07/2022	2040 On 04-May-23	11.41	Call	Bond Future	3324	3	3324	3	0.00
29/07/2022	2040 On 04-May-23	11.42	Call	Bond Future	3353	3	3353	3	0.00
29/07/2022	2040 On 04-May-23	10.73	Call	Bond Future	1708	1	1708	1	486.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2022	2040 On 04-May-23	10.17	Call	Bond Future	930	1	930	1	388.00
29/07/2022	2040 On 04-May-23	12.78	Call	Bond Future	8212	7	8212	7	0.00
29/07/2022	2040 On 04-May-23	11.43	Call	Bond Future	3381	3	3381	3	0.00
29/07/2022	2040 On 04-May-23	11.43	Put	Bond Future	5188	5	5188	5	0.00
29/07/2022	2040 On 04-May-23	12.78	Put	Bond Future	2109	2	2109	2	388.00
29/07/2022	2040 On 04-May-23	10.73	Put	Bond Future	8148	8	8148	8	0.00
29/07/2022	2040 On 04-May-23	13.45	Put	Bond Future	1362	1	1362	1	486.00
29/07/2022	2040 On 04-May-23	10.17	Put	Bond Future	11372	12	11372	12	0.00
29/07/2022	2040 On 04-May-23	11.42	Put	Bond Future	5222	5	5222	5	0.00
29/07/2022	2040 On 04-May-23	11.41	Put	Bond Future	5257	5	5257	5	0.00
29/07/2022	2040 On 04-May-23	10.92	Put	Bond Future	7235	7	7235	7	0.00
29/07/2022	2040 On 04-May-23	11.48	Put	Bond Future	5018	5	5018	5	0.00
29/07/2022	2040 On 03-August-23			Bond Future	11.85	79.2002	11.8467	79.2002	0.00
29/07/2022	2040 On 03-August-23	12.21	Call	Bond Future	6054	5	6054	5	0.00
29/07/2022	2040 On 03-August-23	12.22	Call	Bond Future	6089	5	6089	5	0.00
29/07/2022	2040 On 03-August-23	12.23	Call	Bond Future	6123	5	6123	5	0.00
29/07/2022	2040 On 03-August-23	12.23	Put	Bond Future	3870	3	3870	3	0.00
29/07/2022	2040 On 03-August-23	12.22	Put	Bond Future	3893	4	3893	4	0.00
29/07/2022	2040 On 03-August-23	12.21	Put	Bond Future	3916	4	3916	4	0.00
29/07/2022	2044 On 04-August-22			Bond Future	11.30	79.3082	11.3018	79.3082	28,283.00
29/07/2022	2044 On 04-August-22	11.10	Call	Bond Future	322	0	322	0	0.00
29/07/2022	2044 On 04-August-22	11.08	Call	Bond Future	289	0	289	0	0.00
29/07/2022	2044 On 04-August-22	11.09	Call	Bond Future	305	0	305	0	0.00
29/07/2022	2044 On 04-August-22	11.09	Put	Bond Future	1732	2	1732	2	0.00
29/07/2022	2044 On 04-August-22	11.08	Put	Bond Future	1784	2	1784	2	0.00
29/07/2022	2044 On 04-August-22	11.10	Put	Bond Future	1681	2	1681	2	0.00
29/07/2022	2044 On 03-November-22			Bond Future	11.44	80.5486	11.4431	80.5486	44,052.00
29/07/2022	2044 On 03-November-22	11.40	Call	Bond Future	2395	2	2395	2	0.00
29/07/2022	2044 On 03-November-22	11.39	Call	Bond Future	2362	2	2362	2	0.00
29/07/2022	2044 On 03-November-22	11.41	Call	Bond Future	2429	2	2429	2	0.00
29/07/2022	2044 On 03-November-22	10.60	Call	Bond Future	541	0	541	0	1,600.00
29/07/2022	2044 On 03-November-22	11.30	Call	Bond Future	2072	2	2072	2	1,600.00
29/07/2022	2044 On 03-November-22	11.30	Put	Bond Future	3011	3	3011	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
29/07/2022	2044 On 03-November-22	10.60	Put	Bond Future	6356	7	6356	7	0.00
29/07/2022	2044 On 03-November-22	11.41	Put	Bond Future	2645	3	2645	3	0.00
29/07/2022	2044 On 03-November-22	11.40	Put	Bond Future	2676	3	2676	3	0.00
29/07/2022	2044 On 03-November-22	11.39	Put	Bond Future	2708	3	2708	3	0.00
29/07/2022	2044 On 02-February-23			Bond Future	11.56	77.6514	11.5625	77.6514	29,403.00
29/07/2022	2044 On 02-February-23	11.16	Call	Bond Future	2317	2	2317	2	0.00
29/07/2022	2044 On 02-February-23	11.15	Call	Bond Future	2290	2	2290	2	0.00
29/07/2022	2044 On 02-February-23	11.14	Call	Bond Future	2264	2	2264	2	0.00
29/07/2022	2044 On 02-February-23	11.14	Put	Bond Future	5040	5	5040	5	0.00
29/07/2022	2044 On 02-February-23	11.15	Put	Bond Future	4999	5	4999	5	0.00
29/07/2022	2044 On 02-February-23	11.16	Put	Bond Future	4958	5	4958	5	0.00
29/07/2022	2044 On 04-May-23			Bond Future	11.68	79.1168	11.6836	79.1168	0.00
29/07/2022	2044 On 04-May-23	11.43	Call	Bond Future	3547	3	3547	3	0.00
29/07/2022	2044 On 04-May-23	11.41	Call	Bond Future	3487	3	3487	3	0.00
29/07/2022	2044 On 04-May-23	11.42	Call	Bond Future	3517	3	3517	3	0.00
29/07/2022	2044 On 04-May-23	11.42	Put	Bond Future	5200	5	5200	5	0.00
29/07/2022	2044 On 04-May-23	11.41	Put	Bond Future	5235	5	5235	5	0.00
29/07/2022	2044 On 04-May-23	11.43	Put	Bond Future	5165	5	5165	5	0.00
29/07/2022	2044 On 03-August-23			Bond Future	11.80	76.2899	11.8017	76.2899	0.00
29/07/2022	2044 On 03-August-23	12.17	Call	Bond Future	6183	5	6183	5	0.00
29/07/2022	2044 On 03-August-23	12.16	Call	Bond Future	6148	5	6148	5	0.00
29/07/2022	2044 On 03-August-23	12.15	Call	Bond Future	6113	5	6113	5	0.00
29/07/2022	2044 On 03-August-23	12.15	Put	Bond Future	4016	4	4016	4	0.00
29/07/2022	2044 On 03-August-23	12.16	Put	Bond Future	3993	4	3993	4	0.00
29/07/2022	2044 On 03-August-23	12.17	Put	Bond Future	3969	4	3969	4	0.00
29/07/2022	2046 On 04-August-22			Bond Future	114.71	114.5003	114.7072	114.5003	4,858.00
29/07/2022	2046 On 03-November-22			Bond Future	114.55	114.3423	114.5512	114.3423	13,473.00
29/07/2022	2046 On 02-February-23			Bond Future	116.69	116.4774	116.6888	116.4774	0.00
29/07/2022	2046 On 04-May-23			Bond Future	116.87	116.6581	116.8726	116.6581	0.00
29/07/2022	2046 On 03-August-23			Bond Future	119.19	118.9751	119.1936	118.9751	0.00
29/07/2022	2050 On 04-August-22			Bond Future	115.13	115.1057	115.1262	115.1057	1,973.00
29/07/2022	2050 On 03-November-22			Bond Future	116.95	116.9344	116.9535	116.9344	9,512.00
29/07/2022	2050 On 02-February-23			Bond Future	117.01	116.9923	117.0107	116.9923	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
29/07/2022	2050 On 04-May-23			Bond Future	119.24	119.2226	119.2411	119.2226	0.00
29/07/2022	2050 On 03-August-23			Bond Future	119.41	119.3881	119.4064	119.3881	0.00
29/07/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2022	AL37 On 04-August-22			Index Future	815.50	815.2120	815.4970	815.2120	0.00
29/07/2022	AL37 On 03-November-22			Index Future	828.37	828.0920	828.3720	828.0920	0.00
29/07/2022	AL37 On 02-February-23			Index Future	843.62	843.3450	843.6190	843.3450	0.00
29/07/2022	AL37 On 04-May-23			Index Future	859.49	859.2180	859.4940	859.2180	0.00
29/07/2022	AL37 On 03-August-23			Index Future	876.36	876.0780	876.3560	876.0780	0.00
29/07/2022	AL7T On 04-August-22			Index Future	927.16	923.5290	927.1600	923.5290	0.00
29/07/2022	AL7T On 03-November-22			Index Future	941.80	938.1200	941.7980	938.1200	0.00
29/07/2022	AL7T On 02-February-23			Index Future	959.13	955.4000	959.1340	955.4000	0.00
29/07/2022	AL7T On 04-May-23			Index Future	977.18	973.3820	977.1820	973.3820	0.00
29/07/2022	AL7T On 03-August-23			Index Future	996.35	992.4820	996.3530	992.4820	0.00
29/07/2022	ALBI On 04-August-22			Index Future	826.89	823.2980	826.8940	823.2980	1.00
29/07/2022	ALBI On 03-November-22			Index Future	839.95	836.3060	839.9490	836.3060	138.00
29/07/2022	ALBI On 02-February-23			Index Future	855.41	851.7100	855.4100	851.7100	0.00
29/07/2022	ALBI On 04-May-23			Index Future	871.51	867.7410	871.5060	867.7410	0.00
29/07/2022	ALBI On 03-August-23			Index Future	888.60	884.7680	888.6040	884.7680	0.00
29/07/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/07/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2022	ES33 On 04-August-22			Bond Future	12.03	75.2808	12.0271	75.2808	0.00
29/07/2022	ES33 On 03-November-22			Bond Future	12.23	72.6912	12.2333	72.6912	0.00
29/07/2022	ES33 On 02-February-23			Bond Future	12.42	74.0497	12.4160	74.0497	350.00
29/07/2022	ES33 On 04-May-23			Bond Future	12.60	71.6701	12.5965	71.6701	0.00
29/07/2022	ES33 On 03-August-23			Bond Future	12.77	73.0959	12.7715	73.0959	0.00
29/07/2022	ES42 On 04-August-22			Bond Future	12.37	73.6735	12.3705	73.6735	0.00
29/07/2022	ES42 On 03-November-22			Bond Future	12.56	70.5834	12.5587	70.5834	0.00
29/07/2022	ES42 On 02-February-23			Bond Future	12.72	71.9050	12.7199	71.9050	4,769.00
29/07/2022	ES42 On 04-May-23			Bond Future	12.89	69.0148	12.8862	69.0148	0.00
29/07/2022	ES42 On 03-August-23			Bond Future	13.04	70.3895	13.0428	70.3895	0.00
29/07/2022	GOVI On 04-August-22			GOVI	815.34	811.7400	815.3410	811.7400	7.00
29/07/2022	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
29/07/2022	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
29/07/2022	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
29/07/2022	GOVI On 04-August-22	819.28	Put	GOVI	39390	8	39390	8	0.00
29/07/2022	GOVI On 04-August-22	819.27	Put	GOVI	39290	8	39290	8	0.00
29/07/2022	GOVI On 04-August-22	819.26	Put	GOVI	39190	8	39190	8	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2022	GOVI On 03-November-22			GOVI	828.21	824.5660	828.2140	824.5660	868.00
29/07/2022	GOVI On 03-November-22	820.43	Call	GOVI	77840	4	77840	4	0.00
29/07/2022	GOVI On 03-November-22	820.41	Call	GOVI	78040	4	78040	4	0.00
29/07/2022	GOVI On 03-November-22	820.42	Call	GOVI	77940	4	77940	4	0.00
29/07/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
29/07/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
29/07/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
29/07/2022	GOVI On 02-February-23			GOVI	843.46	839.7540	843.4590	839.7540	0.00
29/07/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
29/07/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
29/07/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
29/07/2022	GOVI On 02-February-23	850.83	Put	GOVI	73710	11	73710	11	0.00
29/07/2022	GOVI On 02-February-23	850.82	Put	GOVI	73610	11	73610	11	0.00
29/07/2022	GOVI On 02-February-23	850.84	Put	GOVI	73810	11	73810	11	0.00
29/07/2022	GOVI On 04-May-23			GOVI	859.33	855.5590	859.3300	855.5590	0.00
29/07/2022	GOVI On 04-May-23	852.88	Call	GOVI	64500	3	64500	3	0.00
29/07/2022	GOVI On 04-May-23	852.86	Call	GOVI	64700	3	64700	3	0.00
29/07/2022	GOVI On 04-May-23	852.87	Call	GOVI	64600	3	64600	3	0.00
29/07/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
29/07/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
29/07/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
29/07/2022	GOVI On 03-August-23			GOVI	876.19	872.3470	876.1890	872.3470	0.00
29/07/2022	GOVI On 03-August-23	837.23	Call	GOVI	389590	35	389590	35	0.00
29/07/2022	GOVI On 03-August-23	837.21	Call	GOVI	389790	35	389790	35	0.00
29/07/2022	GOVI On 03-August-23	837.22	Call	GOVI	389690	35	389690	35	0.00
29/07/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
29/07/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
29/07/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
29/07/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/07/2022	IGOV On 04-August-22			Index Future	315.84	315.3240	315.8380	315.3240	14.00
29/07/2022	IGOV On 03-November-22			Index Future	320.90	320.3850	320.9030	320.3850	703.00
29/07/2022	IGOV On 02-February-23			Index Future	326.89	326.3630	326.8870	326.3630	0.00
29/07/2022	IGOV On 04-May-23			Index Future	333.11	332.5810	333.1130	332.5810	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
29/07/2022	IGOV On 03-August-23			Index Future	339.72	339.1810	339.7220	339.1810	0.00
29/07/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
29/07/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
29/07/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
29/07/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
29/07/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
29/07/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
29/07/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
29/07/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
29/07/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
29/07/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
29/07/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
29/07/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
29/07/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
29/07/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
29/07/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
29/07/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
29/07/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/07/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/07/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.77	94.2350	5.7650	94.2350	0.00
29/07/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.87	94.1150	5.8650	94.1150	0.00
29/07/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.45	93.5300	6.4500	93.5300	0.00
29/07/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.55	93.4200	6.5500	93.4200	0.00
29/07/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.06	92.9350	7.0550	92.9350	68.00
29/07/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.14	92.8300	7.1400	92.8300	0.00
29/07/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.47	92.5200	7.4700	92.5200	0.00
29/07/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.73	92.2350	7.7250	92.2350	0.00
29/07/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.96	91.9750	7.9550	91.9750	75.00
29/07/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.86	92.1000	7.8600	92.1000	272.00
29/07/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.01	91.9200	8.0100	91.9200	0.00
29/07/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.94	92.0250	7.9400	92.0250	0.00
29/07/2022	R023 On 04-August-22			Bond Future	6.88	103.9313	6.8837	103.9313	24,601.00
29/07/2022	R023 On 04-August-22	6.03	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2022	R023 On 04-August-22	6.04	Call	Bond Future	0	0	0	0	0.00
29/07/2022	R023 On 04-August-22	6.05	Call	Bond Future	0	0	0	0	0.00
29/07/2022	R023 On 04-August-22	6.05	Put	Bond Future	453	0	453	0	0.00
29/07/2022	R023 On 04-August-22	6.04	Put	Bond Future	458	0	458	0	0.00
29/07/2022	R023 On 04-August-22	6.03	Put	Bond Future	464	0	464	0	0.00
29/07/2022	R023 On 03-November-22			Bond Future	7.32	101.6356	7.3166	101.6356	3,810.00
29/07/2022	R023 On 03-November-22	6.27	Call	Bond Future	2	0	2	0	0.00
29/07/2022	R023 On 03-November-22	6.25	Call	Bond Future	2	0	2	0	0.00
29/07/2022	R023 On 03-November-22	6.26	Call	Bond Future	2	0	2	0	0.00
29/07/2022	R023 On 03-November-22	6.26	Put	Bond Future	325	0	325	0	0.00
29/07/2022	R023 On 03-November-22	6.25	Put	Bond Future	328	0	328	0	0.00
29/07/2022	R023 On 03-November-22	6.27	Put	Bond Future	322	0	322	0	0.00
29/07/2022	R035 On 04-August-22			Bond Future	11.06	88.7312	11.0640	88.7312	113,339.00
29/07/2022	R035 On 04-August-22	10.53	Call	Bond Future	31	0	31	0	394.00
29/07/2022	R035 On 04-August-22	10.74	Call	Bond Future	141	0	141	0	0.00
29/07/2022	R035 On 04-August-22	11.13	Call	Bond Future	950	0	950	0	0.00
29/07/2022	R035 On 04-August-22	12.18	Call	Bond Future	6320	6	6320	6	0.00
29/07/2022	R035 On 04-August-22	9.53	Call	Bond Future	0	0	0	0	394.00
29/07/2022	R035 On 04-August-22	9.84	Call	Bond Future	0	0	0	0	100.00
29/07/2022	R035 On 04-August-22	10.64	Call	Bond Future	72	0	72	0	0.00
29/07/2022	R035 On 04-August-22	10.72	Call	Bond Future	124	0	124	0	0.00
29/07/2022	R035 On 04-August-22	10.73	Call	Bond Future	132	0	132	0	0.00
29/07/2022	R035 On 04-August-22	10.73	Put	Bond Future	2165	3	2165	3	0.00
29/07/2022	R035 On 04-August-22	10.72	Put	Bond Future	2219	3	2219	3	0.00
29/07/2022	R035 On 04-August-22	10.64	Put	Bond Future	2664	3	2664	3	100.00
29/07/2022	R035 On 04-August-22	9.84	Put	Bond Future	7797	8	7797	8	0.00
29/07/2022	R035 On 04-August-22	10.53	Put	Bond Future	3314	4	3314	4	0.00
29/07/2022	R035 On 04-August-22	11.13	Put	Bond Future	556	1	556	1	100.00
29/07/2022	R035 On 04-August-22	9.53	Put	Bond Future	9931	10	9931	10	0.00
29/07/2022	R035 On 04-August-22	12.18	Put	Bond Future	0	0	0	0	394.00
29/07/2022	R035 On 04-August-22	10.74	Put	Bond Future	2112	3	2112	3	0.00
29/07/2022	R035 On 03-November-22			Bond Future	11.23	85.6285	11.2301	85.6285	28,960.00
29/07/2022	R035 On 03-November-22	11.14	Call	Bond Future	2003	2	2003	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
29/07/2022	R035 On 03-November-22	11.13	Call	Bond Future	1973	1	1973	1	0.00
29/07/2022	R035 On 03-November-22	9.82	Call	Bond Future	115	0	115	0	582.00
29/07/2022	R035 On 03-November-22	10.30	Call	Bond Future	393	0	393	0	976.00
29/07/2022	R035 On 03-November-22	11.15	Call	Bond Future	2032	2	2032	2	0.00
29/07/2022	R035 On 03-November-22	12.68	Call	Bond Future	8231	8	8231	8	0.00
29/07/2022	R035 On 03-November-22	11.05	Call	Bond Future	1749	1	1749	1	976.00
29/07/2022	R035 On 03-November-22	10.57	Call	Bond Future	731	1	731	1	0.00
29/07/2022	R035 On 03-November-22	10.99	Call	Bond Future	1590	1	1590	1	0.00
29/07/2022	R035 On 03-November-22	10.99	Put	Bond Future	3010	3	3010	3	582.00
29/07/2022	R035 On 03-November-22	10.57	Put	Bond Future	4717	5	4717	5	582.00
29/07/2022	R035 On 03-November-22	12.68	Put	Bond Future	333	0	333	0	976.00
29/07/2022	R035 On 03-November-22	11.15	Put	Bond Future	2502	3	2502	3	0.00
29/07/2022	R035 On 03-November-22	10.30	Put	Bond Future	6086	6	6086	6	0.00
29/07/2022	R035 On 03-November-22	9.82	Put	Bond Future	8960	9	8960	9	0.00
29/07/2022	R035 On 03-November-22	11.13	Put	Bond Future	2561	3	2561	3	0.00
29/07/2022	R035 On 03-November-22	11.14	Put	Bond Future	2532	3	2532	3	0.00
29/07/2022	R035 On 03-November-22	11.05	Put	Bond Future	2811	3	2811	3	0.00
29/07/2022	R035 On 02-February-23			Bond Future	11.37	87.2074	11.3712	87.2074	72,176.00
29/07/2022	R035 On 02-February-23	11.98	Call	Bond Future	5260	5	5260	5	0.00
29/07/2022	R035 On 02-February-23	13.22	Call	Bond Future	10318	10	10318	10	0.00
29/07/2022	R035 On 02-February-23	11.05	Call	Bond Future	2257	2	2257	2	976.00
29/07/2022	R035 On 02-February-23	11.06	Call	Bond Future	2283	2	2283	2	0.00
29/07/2022	R035 On 02-February-23	10.86	Call	Bond Future	1807	1	1807	1	0.00
29/07/2022	R035 On 02-February-23	10.30	Call	Bond Future	852	1	852	1	976.00
29/07/2022	R035 On 02-February-23	10.64	Call	Bond Future	1360	1	1360	1	388.00
29/07/2022	R035 On 02-February-23	10.87	Call	Bond Future	1829	1	1829	1	0.00
29/07/2022	R035 On 02-February-23	11.94	Call	Bond Future	5110	4	5110	4	0.00
29/07/2022	R035 On 02-February-23	10.88	Call	Bond Future	1851	1	1851	1	0.00
29/07/2022	R035 On 02-February-23	10.66	Call	Bond Future	1398	1	1398	1	0.00
29/07/2022	R035 On 02-February-23	10.60	Call	Bond Future	1287	1	1287	1	0.00
29/07/2022	R035 On 02-February-23	9.85	Call	Bond Future	431	0	431	0	0.00
29/07/2022	R035 On 02-February-23	9.89	Call	Bond Future	459	0	459	0	388.00
29/07/2022	R035 On 02-February-23	9.81	Call	Bond Future	403	0	403	0	582.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2022	R035 On 02-February-23	9.81	Put	Bond Future	10044	10	10044	10	0.00
29/07/2022	R035 On 02-February-23	9.89	Put	Bond Future	9569	10	9569	10	0.00
29/07/2022	R035 On 02-February-23	10.60	Put	Bond Future	5865	6	5865	6	0.00
29/07/2022	R035 On 02-February-23	10.64	Put	Bond Future	5692	6	5692	6	0.00
29/07/2022	R035 On 02-February-23	10.66	Put	Bond Future	5607	6	5607	6	582.00
29/07/2022	R035 On 02-February-23	10.30	Put	Bond Future	7306	8	7306	8	0.00
29/07/2022	R035 On 02-February-23	10.88	Put	Bond Future	4727	5	4727	5	0.00
29/07/2022	R035 On 02-February-23	13.22	Put	Bond Future	637	1	637	1	976.00
29/07/2022	R035 On 02-February-23	10.87	Put	Bond Future	4764	5	4764	5	0.00
29/07/2022	R035 On 02-February-23	9.85	Put	Bond Future	9805	10	9805	10	0.00
29/07/2022	R035 On 02-February-23	10.86	Put	Bond Future	4802	5	4802	5	0.00
29/07/2022	R035 On 02-February-23	11.06	Put	Bond Future	4088	4	4088	4	582.00
29/07/2022	R035 On 02-February-23	11.05	Put	Bond Future	4122	4	4122	4	0.00
29/07/2022	R035 On 02-February-23	11.98	Put	Bond Future	1880	2	1880	2	388.00
29/07/2022	R035 On 02-February-23	11.94	Put	Bond Future	1946	2	1946	2	0.00
29/07/2022	R035 On 04-May-23			Bond Future	11.51	84.3507	11.5056	84.3507	0.00
29/07/2022	R035 On 04-May-23	11.22	Call	Bond Future	3063	3	3063	3	0.00
29/07/2022	R035 On 04-May-23	10.42	Call	Bond Future	1386	1	1386	1	491.00
29/07/2022	R035 On 04-May-23	9.85	Call	Bond Future	735	1	735	1	388.00
29/07/2022	R035 On 04-May-23	12.46	Call	Bond Future	7138	6	7138	6	0.00
29/07/2022	R035 On 04-May-23	11.17	Call	Bond Future	2932	2	2932	2	491.00
29/07/2022	R035 On 04-May-23	11.20	Call	Bond Future	3010	2	3010	2	0.00
29/07/2022	R035 On 04-May-23	11.21	Call	Bond Future	3036	2	3036	2	0.00
29/07/2022	R035 On 04-May-23	10.60	Call	Bond Future	1679	1	1679	1	388.00
29/07/2022	R035 On 04-May-23	13.18	Call	Bond Future	9915	9	9915	9	0.00
29/07/2022	R035 On 04-May-23	13.18	Put	Bond Future	1245	1	1245	1	491.00
29/07/2022	R035 On 04-May-23	10.60	Put	Bond Future	6976	7	6976	7	0.00
29/07/2022	R035 On 04-May-23	12.46	Put	Bond Future	2029	2	2029	2	388.00
29/07/2022	R035 On 04-May-23	11.22	Put	Bond Future	4684	5	4684	5	0.00
29/07/2022	R035 On 04-May-23	9.85	Put	Bond Future	10783	11	10783	11	0.00
29/07/2022	R035 On 04-May-23	10.42	Put	Bond Future	7792	8	7792	8	0.00
29/07/2022	R035 On 04-May-23	11.17	Put	Bond Future	4841	5	4841	5	0.00
29/07/2022	R035 On 04-May-23	11.20	Put	Bond Future	4746	5	4746	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
29/07/2022	R035 On 04-May-23	11.21	Put	Bond Future	4715	5	4715	5	0.00
29/07/2022	R035 On 03-August-23			Bond Future	11.63	86.0097	11.6346	86.0097	0.00
29/07/2022	R035 On 03-August-23	11.98	Call	Bond Future	5439	5	5439	5	0.00
29/07/2022	R035 On 03-August-23	11.99	Call	Bond Future	5471	5	5471	5	0.00
29/07/2022	R035 On 03-August-23	12.00	Call	Bond Future	5503	5	5503	5	0.00
29/07/2022	R035 On 03-August-23	12.00	Put	Bond Future	3532	3	3532	3	0.00
29/07/2022	R035 On 03-August-23	11.99	Put	Bond Future	3553	3	3553	3	0.00
29/07/2022	R035 On 03-August-23	11.98	Put	Bond Future	3574	3	3574	3	0.00
29/07/2022	R186 On 04-August-22			Bond Future	8.93	106.9521	8.9263	106.9521	56,525.00
29/07/2022	R186 On 04-August-22	6.96	Call	Bond Future	0	0	0	0	3,541.00
29/07/2022	R186 On 04-August-22	8.13	Call	Bond Future	0	0	0	0	0.00
29/07/2022	R186 On 04-August-22	8.14	Call	Bond Future	0	0	0	0	0.00
29/07/2022	R186 On 04-August-22	9.78	Call	Bond Future	3080	3	3080	3	0.00
29/07/2022	R186 On 04-August-22	7.96	Call	Bond Future	0	0	0	0	3,541.00
29/07/2022	R186 On 04-August-22	8.15	Call	Bond Future	0	0	0	0	0.00
29/07/2022	R186 On 04-August-22	8.15	Put	Bond Future	2902	3	2902	3	0.00
29/07/2022	R186 On 04-August-22	9.78	Put	Bond Future	0	0	0	0	3,541.00
29/07/2022	R186 On 04-August-22	8.14	Put	Bond Future	2940	3	2940	3	0.00
29/07/2022	R186 On 04-August-22	8.13	Put	Bond Future	2978	3	2978	3	0.00
29/07/2022	R186 On 04-August-22	6.96	Put	Bond Future	7546	8	7546	8	0.00
29/07/2022	R186 On 04-August-22	7.96	Put	Bond Future	3627	4	3627	4	0.00
29/07/2022	R186 On 03-November-22			Bond Future	9.11	108.6249	9.1130	108.6249	63,167.00
29/07/2022	R186 On 03-November-22	8.55	Call	Bond Future	501	1	501	1	0.00
29/07/2022	R186 On 03-November-22	8.91	Call	Bond Future	934	1	934	1	0.00
29/07/2022	R186 On 03-November-22	8.23	Call	Bond Future	271	0	271	0	4,310.00
29/07/2022	R186 On 03-November-22	8.53	Call	Bond Future	483	1	483	1	0.00
29/07/2022	R186 On 03-November-22	8.54	Call	Bond Future	492	1	492	1	0.00
29/07/2022	R186 On 03-November-22	8.54	Put	Bond Future	2504	3	2504	3	0.00
29/07/2022	R186 On 03-November-22	8.53	Put	Bond Future	2531	3	2531	3	0.00
29/07/2022	R186 On 03-November-22	8.91	Put	Bond Future	1642	2	1642	2	4,310.00
29/07/2022	R186 On 03-November-22	8.23	Put	Bond Future	3392	3	3392	3	0.00
29/07/2022	R186 On 03-November-22	8.55	Put	Bond Future	2478	3	2478	3	0.00
29/07/2022	R186 On 02-February-23			Bond Future	9.24	105.3281	9.2432	105.3281	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
29/07/2022	R186 On 02-February-23	8.34	Call	Bond Future	560	1	560	1	0.00
29/07/2022	R186 On 02-February-23	8.33	Call	Bond Future	552	1	552	1	0.00
29/07/2022	R186 On 02-February-23	8.32	Call	Bond Future	545	1	545	1	0.00
29/07/2022	R186 On 02-February-23	8.32	Put	Bond Future	3622	4	3622	4	0.00
29/07/2022	R186 On 02-February-23	8.33	Put	Bond Future	3596	4	3596	4	0.00
29/07/2022	R186 On 02-February-23	8.34	Put	Bond Future	3570	4	3570	4	0.00
29/07/2022	R186 On 04-May-23			Bond Future	9.38	107.3141	9.3798	107.3141	0.00
29/07/2022	R186 On 04-May-23	8.83	Call	Bond Future	1169	1	1169	1	0.00
29/07/2022	R186 On 04-May-23	8.82	Call	Bond Future	1157	1	1157	1	0.00
29/07/2022	R186 On 04-May-23	8.84	Call	Bond Future	1181	1	1181	1	0.00
29/07/2022	R186 On 04-May-23	8.83	Put	Bond Future	2876	3	2876	3	0.00
29/07/2022	R186 On 04-May-23	8.82	Put	Bond Future	2896	3	2896	3	0.00
29/07/2022	R186 On 04-May-23	8.84	Put	Bond Future	2857	3	2857	3	0.00
29/07/2022	R186 On 03-August-23			Bond Future	9.50	104.1209	9.5048	104.1209	0.00
29/07/2022	R186 On 03-August-23	9.75	Call	Bond Future	2587	2	2587	2	0.00
29/07/2022	R186 On 03-August-23	9.73	Call	Bond Future	2551	2	2551	2	0.00
29/07/2022	R186 On 03-August-23	9.74	Call	Bond Future	2569	2	2569	2	0.00
29/07/2022	R186 On 03-August-23	9.74	Put	Bond Future	1895	2	1895	2	0.00
29/07/2022	R186 On 03-August-23	9.73	Put	Bond Future	1906	2	1906	2	0.00
29/07/2022	R186 On 03-August-23	9.75	Put	Bond Future	1884	2	1884	2	0.00
29/07/2022	R197 On 04-August-22			Bond Future	331.26	331.2319	331.2593	331.2319	110.00
29/07/2022	R197 On 03-November-22			Bond Future	336.52	336.4937	336.5175	336.4937	831.00
29/07/2022	R197 On 02-February-23			Bond Future	333.97	333.9463	333.9678	333.9463	0.00
29/07/2022	R197 On 04-May-23			Bond Future	340.33	340.3140	340.3343	340.3140	0.00
29/07/2022	R197 On 03-August-23			Bond Future	337.95	337.9305	337.9497	337.9305	0.00
29/07/2022	R202 On 04-August-22			Bond Future	243.66	243.5012	243.6554	243.5012	5,614.00
29/07/2022	R202 On 03-November-22			Bond Future	247.52	247.3694	247.5233	247.3694	6,140.00
29/07/2022	R202 On 02-February-23			Bond Future	247.45	247.2971	247.4516	247.2971	460.00
29/07/2022	R202 On 04-May-23			Bond Future	252.17	252.0116	252.1677	252.0116	0.00
29/07/2022	R202 On 03-August-23			Bond Future	252.32	252.1595	252.3177	252.1595	0.00
29/07/2022	R209 On 04-August-22			Bond Future	11.07	68.2978	11.0725	68.2978	19,422.00
29/07/2022	R209 On 04-August-22	10.57	Call	Bond Future	34	0	34	0	0.00
29/07/2022	R209 On 04-August-22	10.59	Call	Bond Future	40	0	40	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
29/07/2022	R209 On 04-August-22	10.58	Call	Bond Future	37	0	37	0	0.00
29/07/2022	R209 On 04-August-22	10.58	Put	Bond Future	2680	3	2680	3	0.00
29/07/2022	R209 On 04-August-22	10.57	Put	Bond Future	2733	3	2733	3	0.00
29/07/2022	R209 On 04-August-22	10.59	Put	Bond Future	2628	3	2628	3	0.00
29/07/2022	R209 On 03-November-22			Bond Future	11.22	66.2199	11.2200	66.2199	9,816.00
29/07/2022	R209 On 03-November-22	11.02	Call	Bond Future	1475	1	1475	1	0.00
29/07/2022	R209 On 03-November-22	10.00	Call	Bond Future	166	0	166	0	8,000.00
29/07/2022	R209 On 03-November-22	11.50	Call	Bond Future	2810	2	2810	2	0.00
29/07/2022	R209 On 03-November-22	10.50	Call	Bond Future	557	0	557	0	0.00
29/07/2022	R209 On 03-November-22	11.00	Call	Bond Future	1429	1	1429	1	0.00
29/07/2022	R209 On 03-November-22	11.01	Call	Bond Future	1452	1	1452	1	0.00
29/07/2022	R209 On 03-November-22	12.00	Call	Bond Future	4551	4	4551	4	0.00
29/07/2022	R209 On 03-November-22	11.03	Call	Bond Future	1498	1	1498	1	0.00
29/07/2022	R209 On 03-November-22	9.25	Call	Bond Future	17	0	17	0	6,000.00
29/07/2022	R209 On 03-November-22	9.50	Call	Bond Future	39	0	39	0	0.00
29/07/2022	R209 On 03-November-22	9.50	Put	Bond Future	9730	10	9730	10	0.00
29/07/2022	R209 On 03-November-22	9.25	Put	Bond Future	11277	12	11277	12	0.00
29/07/2022	R209 On 03-November-22	11.03	Put	Bond Future	2480	3	2480	3	0.00
29/07/2022	R209 On 03-November-22	10.50	Put	Bond Future	4391	5	4391	5	0.00
29/07/2022	R209 On 03-November-22	12.00	Put	Bond Future	724	1	724	1	8,000.00
29/07/2022	R209 On 03-November-22	11.01	Put	Bond Future	2538	3	2538	3	0.00
29/07/2022	R209 On 03-November-22	11.00	Put	Bond Future	2568	3	2568	3	10,000.00
29/07/2022	R209 On 03-November-22	11.50	Put	Bond Future	1398	1	1398	1	0.00
29/07/2022	R209 On 03-November-22	10.00	Put	Bond Future	6847	7	6847	7	6,000.00
29/07/2022	R209 On 03-November-22	11.02	Put	Bond Future	2509	3	2509	3	0.00
29/07/2022	R209 On 02-February-23			Bond Future	11.34	67.4419	11.3413	67.4419	2,066.00
29/07/2022	R209 On 02-February-23	10.80	Call	Bond Future	1516	1	1516	1	0.00
29/07/2022	R209 On 02-February-23	10.78	Call	Bond Future	1478	1	1478	1	0.00
29/07/2022	R209 On 02-February-23	10.79	Call	Bond Future	1497	1	1497	1	0.00
29/07/2022	R209 On 02-February-23	10.80	Put	Bond Future	4320	4	4320	4	0.00
29/07/2022	R209 On 02-February-23	10.78	Put	Bond Future	4389	5	4389	5	0.00
29/07/2022	R209 On 02-February-23	10.79	Put	Bond Future	4355	4	4355	4	0.00
29/07/2022	R209 On 04-May-23			Bond Future	11.46	65.5626	11.4625	65.5626	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
29/07/2022	R209 On 04-May-23	11.11	Call	Bond Future	2522	2	2522	2	0.00
29/07/2022	R209 On 04-May-23	11.09	Call	Bond Future	2477	2	2477	2	0.00
29/07/2022	R209 On 04-May-23	11.10	Call	Bond Future	2499	2	2499	2	0.00
29/07/2022	R209 On 04-May-23	11.10	Put	Bond Future	4327	4	4327	4	0.00
29/07/2022	R209 On 04-May-23	11.09	Put	Bond Future	4356	4	4356	4	0.00
29/07/2022	R209 On 04-May-23	11.11	Put	Bond Future	4298	4	4298	4	0.00
29/07/2022	R209 On 03-August-23			Bond Future	11.58	66.8524	11.5761	66.8524	0.00
29/07/2022	R209 On 03-August-23	11.95	Call	Bond Future	4851	4	4851	4	0.00
29/07/2022	R209 On 03-August-23	11.93	Call	Bond Future	4794	4	4794	4	0.00
29/07/2022	R209 On 03-August-23	11.94	Call	Bond Future	4822	4	4822	4	0.00
29/07/2022	R209 On 03-August-23	11.95	Put	Bond Future	3066	3	3066	3	0.00
29/07/2022	R209 On 03-August-23	11.93	Put	Bond Future	3103	3	3103	3	0.00
29/07/2022	R209 On 03-August-23	11.94	Put	Bond Future	3084	3	3084	3	0.00
29/07/2022	R210 On 04-August-22			Bond Future	224.27	223.5445	224.2706	223.5445	439.00
29/07/2022	R210 On 03-November-22			Bond Future	224.83	224.0989	224.8339	224.0989	732.00
29/07/2022	R210 On 02-February-23			Bond Future	229.03	228.2828	229.0286	228.2828	300.00
29/07/2022	R210 On 04-May-23			Bond Future	230.30	229.5419	230.3006	229.5419	0.00
29/07/2022	R210 On 03-August-23			Bond Future	234.87	234.1001	234.8731	234.1001	0.00
29/07/2022	R213 On 04-August-22			Bond Future	10.66	82.5300	10.6601	82.5300	27,866.00
29/07/2022	R213 On 04-August-22	9.90	Call	Bond Future	0	0	0	0	0.00
29/07/2022	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
29/07/2022	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
29/07/2022	R213 On 04-August-22	9.90	Put	Bond Future	3738	4	3738	4	0.00
29/07/2022	R213 On 04-August-22	9.88	Put	Bond Future	3839	4	3839	4	0.00
29/07/2022	R213 On 04-August-22	9.89	Put	Bond Future	3788	4	3788	4	0.00
29/07/2022	R213 On 03-November-22			Bond Future	10.84	80.2790	10.8389	80.2790	31,658.00
29/07/2022	R213 On 03-November-22	10.40	Call	Bond Future	895	1	895	1	0.00
29/07/2022	R213 On 03-November-22	9.98	Call	Bond Future	395	0	395	0	0.00
29/07/2022	R213 On 03-November-22	10.19	Call	Bond Future	608	1	608	1	0.00
29/07/2022	R213 On 03-November-22	9.13	Call	Bond Future	60	0	60	0	200.00
29/07/2022	R213 On 03-November-22	9.84	Call	Bond Future	300	0	300	0	0.00
29/07/2022	R213 On 03-November-22	10.39	Call	Bond Future	880	1	880	1	0.00
29/07/2022	R213 On 03-November-22	10.37	Call	Bond Future	849	1	849	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
29/07/2022	R213 On 03-November-22	9.19	Call	Bond Future	70	0	70	0	476.00
29/07/2022	R213 On 03-November-22	10.38	Call	Bond Future	864	1	864	1	0.00
29/07/2022	R213 On 03-November-22	10.38	Put	Bond Future	3032	3	3032	3	0.00
29/07/2022	R213 On 03-November-22	9.19	Put	Bond Future	8222	9	8222	9	0.00
29/07/2022	R213 On 03-November-22	10.37	Put	Bond Future	3065	3	3065	3	200.00
29/07/2022	R213 On 03-November-22	10.39	Put	Bond Future	2999	3	2999	3	0.00
29/07/2022	R213 On 03-November-22	9.84	Put	Bond Future	5116	5	5116	5	476.00
29/07/2022	R213 On 03-November-22	9.13	Put	Bond Future	8529	9	8529	9	0.00
29/07/2022	R213 On 03-November-22	10.19	Put	Bond Future	3695	4	3695	4	476.00
29/07/2022	R213 On 03-November-22	9.98	Put	Bond Future	4515	5	4515	5	200.00
29/07/2022	R213 On 03-November-22	10.40	Put	Bond Future	2967	3	2967	3	0.00
29/07/2022	R213 On 02-February-23			Bond Future	10.99	81.7590	10.9891	81.7590	0.00
29/07/2022	R213 On 02-February-23	10.43	Call	Bond Future	1333	1	1333	1	912.00
29/07/2022	R213 On 02-February-23	10.22	Call	Bond Future	1021	1	1021	1	0.00
29/07/2022	R213 On 02-February-23	9.16	Call	Bond Future	231	0	231	0	476.00
29/07/2022	R213 On 02-February-23	10.21	Call	Bond Future	1008	1	1008	1	0.00
29/07/2022	R213 On 02-February-23	12.20	Call	Bond Future	6091	6	6091	6	0.00
29/07/2022	R213 On 02-February-23	10.23	Call	Bond Future	1035	1	1035	1	0.00
29/07/2022	R213 On 02-February-23	10.35	Call	Bond Future	1208	1	1208	1	0.00
29/07/2022	R213 On 02-February-23	10.01	Call	Bond Future	763	1	763	1	0.00
29/07/2022	R213 On 02-February-23	10.35	Put	Bond Future	4165	4	4165	4	476.00
29/07/2022	R213 On 02-February-23	12.20	Put	Bond Future	851	1	851	1	912.00
29/07/2022	R213 On 02-February-23	10.22	Put	Bond Future	4598	5	4598	5	0.00
29/07/2022	R213 On 02-February-23	10.43	Put	Bond Future	3913	4	3913	4	0.00
29/07/2022	R213 On 02-February-23	10.21	Put	Bond Future	4632	5	4632	5	0.00
29/07/2022	R213 On 02-February-23	9.16	Put	Bond Future	9081	9	9081	9	0.00
29/07/2022	R213 On 02-February-23	10.01	Put	Bond Future	5351	6	5351	6	476.00
29/07/2022	R213 On 02-February-23	10.23	Put	Bond Future	4563	5	4563	5	0.00
29/07/2022	R213 On 04-May-23			Bond Future	11.13	79.7501	11.1338	79.7501	0.00
29/07/2022	R213 On 04-May-23	10.74	Call	Bond Future	2131	2	2131	2	0.00
29/07/2022	R213 On 04-May-23	10.73	Call	Bond Future	2112	2	2112	2	0.00
29/07/2022	R213 On 04-May-23	10.75	Call	Bond Future	2150	2	2150	2	0.00
29/07/2022	R213 On 04-May-23	10.75	Put	Bond Future	3864	4	3864	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
29/07/2022	R213 On 04-May-23	10.73	Put	Bond Future	3916	4	3916	4	0.00
29/07/2022	R213 On 04-May-23	10.74	Put	Bond Future	3890	4	3890	4	0.00
29/07/2022	R213 On 03-August-23			Bond Future	11.27	81.3179	11.2731	81.3179	0.00
29/07/2022	R213 On 03-August-23	11.62	Call	Bond Future	4224	4	4224	4	0.00
29/07/2022	R213 On 03-August-23	11.61	Call	Bond Future	4198	4	4198	4	0.00
29/07/2022	R213 On 03-August-23	11.63	Call	Bond Future	4250	4	4250	4	0.00
29/07/2022	R213 On 03-August-23	11.62	Put	Bond Future	2753	3	2753	3	0.00
29/07/2022	R213 On 03-August-23	11.61	Put	Bond Future	2770	3	2770	3	0.00
29/07/2022	R213 On 03-August-23	11.63	Put	Bond Future	2737	2	2737	2	0.00
29/07/2022	R214 On 04-August-22			Bond Future	11.22	65.9504	11.2168	65.9504	74,916.00
29/07/2022	R214 On 04-August-22	10.97	Call	Bond Future	203	0	203	0	0.00
29/07/2022	R214 On 04-August-22	10.98	Call	Bond Future	215	0	215	0	0.00
29/07/2022	R214 On 04-August-22	10.99	Call	Bond Future	227	0	227	0	0.00
29/07/2022	R214 On 04-August-22	10.98	Put	Bond Future	1529	2	1529	2	0.00
29/07/2022	R214 On 04-August-22	10.99	Put	Bond Future	1485	2	1485	2	0.00
29/07/2022	R214 On 04-August-22	10.97	Put	Bond Future	1573	2	1573	2	0.00
29/07/2022	R214 On 03-November-22			Bond Future	11.36	63.6931	11.3558	63.6931	3,675.00
29/07/2022	R214 On 03-November-22	11.35	Call	Bond Future	2043	2	2043	2	0.00
29/07/2022	R214 On 03-November-22	11.36	Call	Bond Future	2072	2	2072	2	0.00
29/07/2022	R214 On 03-November-22	11.34	Call	Bond Future	2015	2	2015	2	0.00
29/07/2022	R214 On 03-November-22	11.36	Put	Bond Future	2049	2	2049	2	0.00
29/07/2022	R214 On 03-November-22	11.35	Put	Bond Future	2074	2	2074	2	0.00
29/07/2022	R214 On 03-November-22	11.34	Put	Bond Future	2100	2	2100	2	0.00
29/07/2022	R214 On 02-February-23			Bond Future	11.47	64.8675	11.4733	64.8675	65,489.00
29/07/2022	R214 On 02-February-23	11.09	Call	Bond Future	1970	2	1970	2	0.00
29/07/2022	R214 On 02-February-23	11.07	Call	Bond Future	1925	1	1925	1	0.00
29/07/2022	R214 On 02-February-23	11.08	Call	Bond Future	1947	2	1947	2	0.00
29/07/2022	R214 On 02-February-23	11.08	Put	Bond Future	4074	4	4074	4	0.00
29/07/2022	R214 On 02-February-23	11.07	Put	Bond Future	4107	4	4107	4	0.00
29/07/2022	R214 On 02-February-23	11.09	Put	Bond Future	4041	4	4041	4	0.00
29/07/2022	R214 On 04-May-23			Bond Future	11.58	62.7940	11.5842	62.7940	0.00
29/07/2022	R214 On 04-May-23	11.38	Call	Bond Future	3000	3	3000	3	0.00
29/07/2022	R214 On 04-May-23	11.36	Call	Bond Future	2950	2	2950	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
29/07/2022	R214 On 04-May-23	11.37	Call	Bond Future	2975	2	2975	2	0.00
29/07/2022	R214 On 04-May-23	11.37	Put	Bond Future	4102	4	4102	4	0.00
29/07/2022	R214 On 04-May-23	11.36	Put	Bond Future	4130	4	4130	4	0.00
29/07/2022	R214 On 04-May-23	11.38	Put	Bond Future	4073	4	4073	4	0.00
29/07/2022	R214 On 03-August-23			Bond Future	11.69	64.0290	11.6896	64.0290	0.00
29/07/2022	R214 On 03-August-23	12.16	Call	Bond Future	5434	5	5434	5	0.00
29/07/2022	R214 On 03-August-23	12.14	Call	Bond Future	5375	5	5375	5	0.00
29/07/2022	R214 On 03-August-23	12.15	Call	Bond Future	5404	5	5404	5	0.00
29/07/2022	R214 On 03-August-23	12.15	Put	Bond Future	3119	3	3119	3	0.00
29/07/2022	R214 On 03-August-23	12.14	Put	Bond Future	3137	3	3137	3	0.00
29/07/2022	R214 On 03-August-23	12.16	Put	Bond Future	3100	3	3100	3	0.00
29/07/2022	R248 On 04-August-22			Bond Future	11.24	82.4282	11.2418	82.4282	95,465.00
29/07/2022	R248 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	0.00
29/07/2022	R248 On 04-August-22	10.30	Call	Bond Future	1	0	1	0	1,200.00
29/07/2022	R248 On 04-August-22	11.00	Call	Bond Future	262	0	262	0	1,200.00
29/07/2022	R248 On 04-August-22	10.40	Call	Bond Future	2	0	2	0	0.00
29/07/2022	R248 On 04-August-22	10.90	Call	Bond Future	142	0	142	0	100.00
29/07/2022	R248 On 04-August-22	11.30	Call	Bond Future	1054	0	1054	0	1,600.00
29/07/2022	R248 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	1,700.00
29/07/2022	R248 On 04-August-22	10.99	Call	Bond Future	247	0	247	0	0.00
29/07/2022	R248 On 04-August-22	10.98	Call	Bond Future	233	0	233	0	0.00
29/07/2022	R248 On 04-August-22	10.98	Put	Bond Future	2058	2	2058	2	0.00
29/07/2022	R248 On 04-August-22	10.99	Put	Bond Future	2001	2	2001	2	0.00
29/07/2022	R248 On 04-August-22	11.30	Put	Bond Future	658	1	658	1	0.00
29/07/2022	R248 On 04-August-22	10.40	Put	Bond Future	6137	7	6137	7	0.00
29/07/2022	R248 On 04-August-22	10.90	Put	Bond Future	2538	3	2538	3	0.00
29/07/2022	R248 On 04-August-22	11.00	Put	Bond Future	1944	2	1944	2	50.00
29/07/2022	R248 On 04-August-22	10.30	Put	Bond Future	6920	8	6920	8	0.00
29/07/2022	R248 On 04-August-22	9.70	Put	Bond Future	11889	13	11889	13	0.00
29/07/2022	R248 On 04-August-22	10.20	Put	Bond Future	7715	8	7715	8	0.00
29/07/2022	R248 On 03-November-22			Bond Future	11.38	79.2903	11.3814	79.2903	248,128.00
29/07/2022	R248 On 03-November-22	11.90	Call	Bond Future	4680	4	4680	4	1,650.00
29/07/2022	R248 On 03-November-22	11.30	Call	Bond Future	2302	2	2302	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
29/07/2022	R248 On 03-November-22	11.31	Call	Bond Future	2335	2	2335	2	0.00
29/07/2022	R248 On 03-November-22	11.32	Call	Bond Future	2369	2	2369	2	0.00
29/07/2022	R248 On 03-November-22	11.20	Call	Bond Future	1980	1	1980	1	1,650.00
29/07/2022	R248 On 03-November-22	11.20	Put	Bond Future	3209	3	3209	3	0.00
29/07/2022	R248 On 03-November-22	11.30	Put	Bond Future	2849	3	2849	3	0.00
29/07/2022	R248 On 03-November-22	11.31	Put	Bond Future	2815	3	2815	3	0.00
29/07/2022	R248 On 03-November-22	11.90	Put	Bond Future	1344	1	1344	1	0.00
29/07/2022	R248 On 03-November-22	11.32	Put	Bond Future	2782	3	2782	3	0.00
29/07/2022	R248 On 02-February-23			Bond Future	11.50	80.7524	11.4996	80.7524	0.00
29/07/2022	R248 On 02-February-23	11.07	Call	Bond Future	2338	2	2338	2	0.00
29/07/2022	R248 On 02-February-23	11.06	Call	Bond Future	2310	2	2310	2	0.00
29/07/2022	R248 On 02-February-23	11.08	Call	Bond Future	2366	2	2366	2	0.00
29/07/2022	R248 On 02-February-23	11.08	Put	Bond Future	5206	5	5206	5	0.00
29/07/2022	R248 On 02-February-23	11.06	Put	Bond Future	5291	5	5291	5	0.00
29/07/2022	R248 On 02-February-23	11.07	Put	Bond Future	5248	5	5248	5	0.00
29/07/2022	R248 On 04-May-23			Bond Future	11.61	77.8375	11.6111	77.8375	0.00
29/07/2022	R248 On 04-May-23	11.34	Call	Bond Future	3550	3	3550	3	0.00
29/07/2022	R248 On 04-May-23	11.33	Call	Bond Future	3520	3	3520	3	0.00
29/07/2022	R248 On 04-May-23	11.35	Call	Bond Future	3581	3	3581	3	0.00
29/07/2022	R248 On 04-May-23	11.35	Put	Bond Future	5298	5	5298	5	0.00
29/07/2022	R248 On 04-May-23	11.33	Put	Bond Future	5371	5	5371	5	0.00
29/07/2022	R248 On 04-May-23	11.34	Put	Bond Future	5334	5	5334	5	0.00
29/07/2022	R248 On 03-August-23			Bond Future	11.72	79.3686	11.7171	79.3686	0.00
29/07/2022	R248 On 03-August-23	12.10	Call	Bond Future	6453	5	6453	5	0.00
29/07/2022	R248 On 03-August-23	12.09	Call	Bond Future	6417	5	6417	5	0.00
29/07/2022	R248 On 03-August-23	12.11	Call	Bond Future	6489	5	6489	5	0.00
29/07/2022	R248 On 03-August-23	12.11	Put	Bond Future	4066	4	4066	4	0.00
29/07/2022	R248 On 03-August-23	12.09	Put	Bond Future	4114	4	4114	4	0.00
29/07/2022	R248 On 03-August-23	12.10	Put	Bond Future	4090	4	4090	4	0.00