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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/07/2022 TO: 15/07/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	2025 On 04-August-22			Bond Future	161.98	162.4202	161.9799	162.4202	9,728.00
15/07/2022	2025 On 03-November-22			Bond Future	164.48	164.9246	164.4752	164.9246	1,199.00
15/07/2022	2025 On 02-February-23			Bond Future	165.64	166.0946	165.6353	166.0946	1,773.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2022	2025 On 04-May-23			Bond Future	168.73	169.1959	168.7269	169.1959	0.00
15/07/2022	2025 On 03-August-23			Bond Future	170.40	170.8771	170.3957	170.8771	0.00
15/07/2022	2029 On 04-August-22			Bond Future	118.75	119.7998	118.7512	119.7998	1,879.00
15/07/2022	2029 On 03-November-22			Bond Future	119.33	120.3981	119.3317	120.3981	385.00
15/07/2022	2029 On 02-February-23			Bond Future	121.40	122.4842	121.3981	122.4842	728.00
15/07/2022	2029 On 04-May-23			Bond Future	122.38	123.4832	122.3756	123.4832	0.00
15/07/2022	2029 On 03-August-23			Bond Future	124.85	125.9845	124.8537	125.9845	0.00
15/07/2022	2030 On 04-August-22			Bond Future	11.04	84.6846	84.9928	84.6846	69,023.00
15/07/2022	2030 On 04-August-22	8.30	Call	Bond Future	0	0	0	0	800.00
15/07/2022	2030 On 04-August-22	9.05	Call	Bond Future	0	0	0	0	800.00
15/07/2022	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
15/07/2022	2030 On 04-August-22	9.55	Call	Bond Future	0	0	0	0	0.00
15/07/2022	2030 On 04-August-22	9.56	Call	Bond Future	0	0	0	0	0.00
15/07/2022	2030 On 04-August-22	10.95	Call	Bond Future	485	0	0	0	0.00
15/07/2022	2030 On 04-August-22	10.95	Put	Bond Future	909	1	1	1	800.00
15/07/2022	2030 On 04-August-22	9.56	Put	Bond Future	7023	7	7	7	0.00
15/07/2022	2030 On 04-August-22	9.55	Put	Bond Future	7072	7	7	7	0.00
15/07/2022	2030 On 04-August-22	9.54	Put	Bond Future	7122	7	7	7	0.00
15/07/2022	2030 On 04-August-22	9.05	Put	Bond Future	9606	10	10	10	0.00
15/07/2022	2030 On 04-August-22	8.30	Put	Bond Future	13574	14	14	14	0.00
15/07/2022	2030 On 03-November-22			Bond Future	11.27	85.9702	86.2818	85.9702	29,304.00
15/07/2022	2030 On 03-November-22	10.20	Call	Bond Future	277	0	0	0	500.00
15/07/2022	2030 On 03-November-22	11.57	Call	Bond Future	2513	2	3	2	0.00
15/07/2022	2030 On 03-November-22	10.09	Call	Bond Future	226	0	0	0	0.00
15/07/2022	2030 On 03-November-22	10.08	Call	Bond Future	221	0	0	0	0.00
15/07/2022	2030 On 03-November-22	9.70	Call	Bond Future	104	0	0	0	500.00
15/07/2022	2030 On 03-November-22	10.10	Call	Bond Future	230	0	0	0	0.00
15/07/2022	2030 On 03-November-22	10.10	Put	Bond Future	5505	6	6	6	0.00
15/07/2022	2030 On 03-November-22	10.20	Put	Bond Future	5084	5	5	5	0.00
15/07/2022	2030 On 03-November-22	9.70	Put	Bond Future	7284	8	7	8	0.00
15/07/2022	2030 On 03-November-22	10.08	Put	Bond Future	5590	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2022	2030 On 03-November-22	10.09	Put	Bond Future	5548	6	6	6	0.00
15/07/2022	2030 On 03-November-22	11.57	Put	Bond Future	1207	1	1	1	500.00
15/07/2022	2030 On 02-February-23			Bond Future	11.48	83.4340	83.7501	83.4340	5,200.00
15/07/2022	2030 On 02-February-23	11.55	Call	Bond Future	2512	0	3	0	5,000.00
15/07/2022	2030 On 02-February-23	11.12	Call	Bond Future	1604	1	2	1	0.00
15/07/2022	2030 On 02-February-23	11.16	Call	Bond Future	1679	2	2	2	0.00
15/07/2022	2030 On 02-February-23	10.01	Call	Bond Future	366	0	0	0	0.00
15/07/2022	2030 On 02-February-23	9.83	Call	Bond Future	286	0	0	0	388.00
15/07/2022	2030 On 02-February-23	8.81	Call	Bond Future	53	0	0	0	102.00
15/07/2022	2030 On 02-February-23	9.08	Call	Bond Future	89	0	0	0	388.00
15/07/2022	2030 On 02-February-23	9.94	Call	Bond Future	333	0	0	0	0.00
15/07/2022	2030 On 02-February-23	9.79	Call	Bond Future	270	0	0	0	0.00
15/07/2022	2030 On 02-February-23	11.35	Call	Bond Future	2061	2	2	2	5,000.00
15/07/2022	2030 On 02-February-23	9.99	Call	Bond Future	356	0	0	0	0.00
15/07/2022	2030 On 02-February-23	10.00	Call	Bond Future	361	0	0	0	0.00
15/07/2022	2030 On 02-February-23	9.80	Call	Bond Future	274	0	0	0	0.00
15/07/2022	2030 On 02-February-23	9.20	Call	Bond Future	112	0	0	0	0.00
15/07/2022	2030 On 02-February-23	9.04	Call	Bond Future	83	0	0	0	0.00
15/07/2022	2030 On 02-February-23	9.66	Call	Bond Future	224	0	0	0	0.00
15/07/2022	2030 On 02-February-23	9.66	Put	Bond Future	8336	9	8	9	102.00
15/07/2022	2030 On 02-February-23	8.81	Put	Bond Future	12297	13	12	13	0.00
15/07/2022	2030 On 02-February-23	9.04	Put	Bond Future	11186	11	11	11	0.00
15/07/2022	2030 On 02-February-23	9.08	Put	Bond Future	10996	11	11	11	0.00
15/07/2022	2030 On 02-February-23	9.20	Put	Bond Future	10431	11	10	11	0.00
15/07/2022	2030 On 02-February-23	9.94	Put	Bond Future	7132	7	7	7	102.00
15/07/2022	2030 On 02-February-23	10.01	Put	Bond Future	6841	7	7	7	0.00
15/07/2022	2030 On 02-February-23	11.35	Put	Bond Future	2604	3	3	3	0.00
15/07/2022	2030 On 02-February-23	11.16	Put	Bond Future	3031	3	3	3	388.00
15/07/2022	2030 On 02-February-23	9.79	Put	Bond Future	7769	8	8	8	0.00
15/07/2022	2030 On 02-February-23	9.83	Put	Bond Future	7598	8	8	8	0.00
15/07/2022	2030 On 02-February-23	9.80	Put	Bond Future	7726	8	8	8	0.00
15/07/2022	2030 On 02-February-23	9.99	Put	Bond Future	6924	7	7	7	0.00
15/07/2022	2030 On 02-February-23	10.00	Put	Bond Future	6882	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2022	2030 On 02-February-23	11.12	Put	Bond Future	3129	3	3	3	0.00
15/07/2022	2030 On 02-February-23	11.55	Put	Bond Future	2212	0	2	0	0.00
15/07/2022	2030 On 04-May-23			Bond Future	11.68	84.9772	85.2986	84.9772	0.00
15/07/2022	2030 On 04-May-23	12.57	Call	Bond Future	5029	5	5	5	0.00
15/07/2022	2030 On 04-May-23	11.62	Call	Bond Future	2613	2	3	2	0.00
15/07/2022	2030 On 04-May-23	12.04	Call	Bond Future	3603	3	4	3	0.00
15/07/2022	2030 On 04-May-23	12.50	Call	Bond Future	4832	5	5	5	0.00
15/07/2022	2030 On 04-May-23	10.54	Call	Bond Future	880	1	1	1	0.00
15/07/2022	2030 On 04-May-23	10.65	Call	Bond Future	1001	1	1	1	350.00
15/07/2022	2030 On 04-May-23	9.58	Call	Bond Future	298	0	0	0	150.00
15/07/2022	2030 On 04-May-23	11.34	Call	Bond Future	2041	2	2	2	0.00
15/07/2022	2030 On 04-May-23	10.42	Call	Bond Future	772	1	1	1	479.00
15/07/2022	2030 On 04-May-23	10.52	Call	Bond Future	860	1	1	1	0.00
15/07/2022	2030 On 04-May-23	10.53	Call	Bond Future	870	1	1	1	0.00
15/07/2022	2030 On 04-May-23	9.67	Call	Bond Future	332	0	0	0	479.00
15/07/2022	2030 On 04-May-23	9.78	Call	Bond Future	379	0	0	0	388.00
15/07/2022	2030 On 04-May-23	9.03	Call	Bond Future	137	0	0	0	388.00
15/07/2022	2030 On 04-May-23	10.00	Call	Bond Future	489	0	0	0	1,080.00
15/07/2022	2030 On 04-May-23	10.00	Put	Bond Future	7703	8	8	8	0.00
15/07/2022	2030 On 04-May-23	9.03	Put	Bond Future	11871	12	12	12	0.00
15/07/2022	2030 On 04-May-23	9.58	Put	Bond Future	9436	10	9	10	0.00
15/07/2022	2030 On 04-May-23	9.78	Put	Bond Future	8595	9	9	9	0.00
15/07/2022	2030 On 04-May-23	9.67	Put	Bond Future	9054	9	9	9	0.00
15/07/2022	2030 On 04-May-23	10.53	Put	Bond Future	5729	6	6	6	0.00
15/07/2022	2030 On 04-May-23	10.52	Put	Bond Future	5763	6	6	6	0.00
15/07/2022	2030 On 04-May-23	10.42	Put	Bond Future	6114	6	6	6	0.00
15/07/2022	2030 On 04-May-23	11.34	Put	Bond Future	3449	4	3	4	150.00
15/07/2022	2030 On 04-May-23	10.65	Put	Bond Future	5338	6	5	6	0.00
15/07/2022	2030 On 04-May-23	10.54	Put	Bond Future	5696	6	6	6	0.00
15/07/2022	2030 On 04-May-23	12.50	Put	Bond Future	1590	2	2	2	479.00
15/07/2022	2030 On 04-May-23	12.04	Put	Bond Future	2164	2	2	2	1,080.00
15/07/2022	2030 On 04-May-23	11.62	Put	Bond Future	2867	3	3	3	388.00
15/07/2022	2030 On 04-May-23	12.57	Put	Bond Future	1516	2	2	2	350.00

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15/07/2022	2030 On 03-August-23			Bond Future	11.87	82.6772	83.0044	82.6772	0.00
15/07/2022	2030 On 03-August-23	12.59	Call	Bond Future	4733	5	5	5	0.00
15/07/2022	2030 On 03-August-23	11.36	Call	Bond Future	1991	2	2	2	0.00
15/07/2022	2030 On 03-August-23	12.89	Call	Bond Future	5538	5	6	5	0.00
15/07/2022	2030 On 03-August-23	11.34	Call	Bond Future	1956	2	2	2	0.00
15/07/2022	2030 On 03-August-23	10.40	Call	Bond Future	807	1	1	1	1,012.00
15/07/2022	2030 On 03-August-23	10.65	Call	Bond Future	1021	1	1	1	350.00
15/07/2022	2030 On 03-August-23	11.35	Call	Bond Future	1973	2	2	2	0.00
15/07/2022	2030 On 03-August-23	11.36	Put	Bond Future	4036	4	4	4	0.00
15/07/2022	2030 On 03-August-23	10.65	Put	Bond Future	6009	6	6	6	0.00
15/07/2022	2030 On 03-August-23	11.34	Put	Bond Future	4083	4	4	4	0.00
15/07/2022	2030 On 03-August-23	12.89	Put	Bond Future	1655	2	2	2	350.00
15/07/2022	2030 On 03-August-23	10.40	Put	Bond Future	6861	7	7	7	0.00
15/07/2022	2030 On 03-August-23	12.59	Put	Bond Future	1970	2	2	2	1,012.00
15/07/2022	2030 On 03-August-23	11.35	Put	Bond Future	4059	4	4	4	0.00
15/07/2022	2032 On 04-August-22			Bond Future	11.49	83.9423	84.3835	83.9423	90,116.00
15/07/2022	2032 On 04-August-22	11.89	Call	Bond Future	2185	2	2	2	0.00
15/07/2022	2032 On 04-August-22	10.70	Call	Bond Future	3	0	0	0	0.00
15/07/2022	2032 On 04-August-22	11.00	Call	Bond Future	63	0	0	0	0.00
15/07/2022	2032 On 04-August-22	11.60	Call	Bond Future	1115	1	1	1	0.00
15/07/2022	2032 On 04-August-22	10.21	Call	Bond Future	0	0	0	0	0.00
15/07/2022	2032 On 04-August-22	10.50	Call	Bond Future	0	0	0	0	900.00
15/07/2022	2032 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	0.00
15/07/2022	2032 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	0.00
15/07/2022	2032 On 04-August-22	9.40	Call	Bond Future	0	0	0	0	0.00
15/07/2022	2032 On 04-August-22	10.22	Call	Bond Future	0	0	0	0	0.00
15/07/2022	2032 On 04-August-22	9.80	Call	Bond Future	0	0	0	0	900.00
15/07/2022	2032 On 04-August-22	9.72	Call	Bond Future	0	0	0	0	800.00
15/07/2022	2032 On 04-August-22	8.97	Call	Bond Future	0	0	0	0	800.00
15/07/2022	2032 On 04-August-22	8.97	Put	Bond Future	13992	14	14	14	0.00
15/07/2022	2032 On 04-August-22	9.72	Put	Bond Future	9507	10	10	10	0.00
15/07/2022	2032 On 04-August-22	10.21	Put	Bond Future	6726	7	7	7	0.00

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15/07/2022	2032 On 04-August-22	10.20	Put	Bond Future	6781	7	7	7	0.00
15/07/2022	2032 On 04-August-22	9.40	Put	Bond Future	11386	12	11	12	0.00
15/07/2022	2032 On 04-August-22	10.10	Put	Bond Future	7340	8	7	8	0.00
15/07/2022	2032 On 04-August-22	10.50	Put	Bond Future	5133	6	5	6	0.00
15/07/2022	2032 On 04-August-22	9.80	Put	Bond Future	9045	9	9	9	0.00
15/07/2022	2032 On 04-August-22	10.22	Put	Bond Future	6670	7	7	7	0.00
15/07/2022	2032 On 04-August-22	11.60	Put	Bond Future	544	1	1	1	800.00
15/07/2022	2032 On 04-August-22	11.00	Put	Bond Future	2539	3	3	3	7,500.00
15/07/2022	2032 On 04-August-22	10.70	Put	Bond Future	4060	4	4	4	7,500.00
15/07/2022	2032 On 04-August-22	11.89	Put	Bond Future	194	0	0	0	0.00
15/07/2022	2032 On 03-November-22			Bond Future	11.70	81.0644	81.5111	81.0644	85,445.00
15/07/2022	2032 On 03-November-22	11.55	Call	Bond Future	1653	1	2	1	0.00
15/07/2022	2032 On 03-November-22	12.30	Call	Bond Future	3855	4	4	4	0.00
15/07/2022	2032 On 03-November-22	10.56	Call	Bond Future	243	0	0	0	0.00
15/07/2022	2032 On 03-November-22	10.66	Call	Bond Future	311	0	0	0	0.00
15/07/2022	2032 On 03-November-22	10.67	Call	Bond Future	319	0	0	0	750.00
15/07/2022	2032 On 03-November-22	10.21	Call	Bond Future	104	0	0	0	500.00
15/07/2022	2032 On 03-November-22	10.49	Call	Bond Future	203	0	0	0	0.00
15/07/2022	2032 On 03-November-22	9.46	Call	Bond Future	12	0	0	0	500.00
15/07/2022	2032 On 03-November-22	10.11	Call	Bond Future	80	0	0	0	0.00
15/07/2022	2032 On 03-November-22	9.31	Call	Bond Future	7	0	0	0	180.00
15/07/2022	2032 On 03-November-22	10.16	Call	Bond Future	91	0	0	0	0.00
15/07/2022	2032 On 03-November-22	9.92	Call	Bond Future	48	0	0	0	750.00
15/07/2022	2032 On 03-November-22	9.36	Call	Bond Future	9	0	0	0	454.00
15/07/2022	2032 On 03-November-22	9.36	Put	Bond Future	12529	13	13	13	0.00
15/07/2022	2032 On 03-November-22	9.92	Put	Bond Future	9350	10	9	10	0.00
15/07/2022	2032 On 03-November-22	10.11	Put	Bond Future	8323	9	8	9	454.00
15/07/2022	2032 On 03-November-22	9.31	Put	Bond Future	12822	13	13	13	0.00
15/07/2022	2032 On 03-November-22	10.16	Put	Bond Future	8059	8	8	8	180.00
15/07/2022	2032 On 03-November-22	9.46	Put	Bond Future	11947	12	12	12	0.00
15/07/2022	2032 On 03-November-22	10.56	Put	Bond Future	6044	6	6	6	180.00
15/07/2022	2032 On 03-November-22	10.49	Put	Bond Future	6378	7	6	7	454.00
15/07/2022	2032 On 03-November-22	10.21	Put	Bond Future	7796	8	8	8	0.00

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15/07/2022	2032 On 03-November-22	10.67	Put	Bond Future	5536	6	6	6	0.00
15/07/2022	2032 On 03-November-22	10.66	Put	Bond Future	5581	6	6	6	0.00
15/07/2022	2032 On 03-November-22	12.30	Put	Bond Future	1011	1	1	1	750.00
15/07/2022	2032 On 03-November-22	11.55	Put	Bond Future	2387	3	2	3	500.00
15/07/2022	2032 On 02-February-23			Bond Future	11.90	82.4517	82.9052	82.4517	0.00
15/07/2022	2032 On 02-February-23	11.84	Call	Bond Future	2540	2	3	2	0.00
15/07/2022	2032 On 02-February-23	12.75	Call	Bond Future	5225	5	5	5	0.00
15/07/2022	2032 On 02-February-23	10.38	Call	Bond Future	376	0	0	0	0.00
15/07/2022	2032 On 02-February-23	10.39	Call	Bond Future	382	0	0	0	0.00
15/07/2022	2032 On 02-February-23	10.16	Call	Bond Future	266	0	0	0	0.00
15/07/2022	2032 On 02-February-23	9.31	Call	Bond Future	55	0	0	0	454.00
15/07/2022	2032 On 02-February-23	10.22	Call	Bond Future	293	0	0	0	500.00
15/07/2022	2032 On 02-February-23	9.47	Call	Bond Future	76	0	0	0	500.00
15/07/2022	2032 On 02-February-23	11.69	Call	Bond Future	2180	2	2	2	0.00
15/07/2022	2032 On 02-February-23	10.40	Call	Bond Future	387	0	0	0	0.00
15/07/2022	2032 On 02-February-23	10.50	Call	Bond Future	450	0	0	0	0.00
15/07/2022	2032 On 02-February-23	10.67	Call	Bond Future	575	1	1	1	750.00
15/07/2022	2032 On 02-February-23	9.92	Call	Bond Future	178	0	0	0	750.00
15/07/2022	2032 On 02-February-23	10.67	Put	Bond Future	6681	7	7	7	0.00
15/07/2022	2032 On 02-February-23	10.50	Put	Bond Future	7448	8	7	8	454.00
15/07/2022	2032 On 02-February-23	10.40	Put	Bond Future	7916	8	8	8	0.00
15/07/2022	2032 On 02-February-23	11.69	Put	Bond Future	3185	3	3	3	0.00
15/07/2022	2032 On 02-February-23	9.47	Put	Bond Future	12744	13	13	13	0.00
15/07/2022	2032 On 02-February-23	10.22	Put	Bond Future	8786	9	9	9	0.00
15/07/2022	2032 On 02-February-23	9.92	Put	Bond Future	10311	11	10	11	0.00
15/07/2022	2032 On 02-February-23	9.31	Put	Bond Future	13646	14	14	14	0.00
15/07/2022	2032 On 02-February-23	10.16	Put	Bond Future	9084	9	9	9	454.00
15/07/2022	2032 On 02-February-23	10.39	Put	Bond Future	7963	8	8	8	0.00
15/07/2022	2032 On 02-February-23	10.38	Put	Bond Future	8010	8	8	8	0.00
15/07/2022	2032 On 02-February-23	12.75	Put	Bond Future	1346	1	1	1	750.00
15/07/2022	2032 On 02-February-23	11.84	Put	Bond Future	2829	3	3	3	500.00
15/07/2022	2032 On 04-May-23			Bond Future	12.09	79.8172	80.2785	79.8172	0.00
15/07/2022	2032 On 04-May-23	10.87	Call	Bond Future	962	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2022	2032 On 04-May-23	10.88	Call	Bond Future	973	1	1	1	0.00
15/07/2022	2032 On 04-May-23	10.89	Call	Bond Future	983	1	1	1	0.00
15/07/2022	2032 On 04-May-23	10.89	Put	Bond Future	6764	7	7	7	0.00
15/07/2022	2032 On 04-May-23	10.88	Put	Bond Future	6804	7	7	7	0.00
15/07/2022	2032 On 04-May-23	10.87	Put	Bond Future	6844	7	7	7	0.00
15/07/2022	2032 On 03-August-23			Bond Future	12.26	81.4239	81.8938	81.4239	2,600.00
15/07/2022	2032 On 03-August-23	11.75	Call	Bond Future	2327	2	2	2	0.00
15/07/2022	2032 On 03-August-23	11.76	Call	Bond Future	2347	2	2	2	0.00
15/07/2022	2032 On 03-August-23	11.90	Call	Bond Future	2632	2	3	2	5,000.00
15/07/2022	2032 On 03-August-23	11.77	Call	Bond Future	2367	2	2	2	0.00
15/07/2022	2032 On 03-August-23	11.77	Put	Bond Future	4599	5	5	5	0.00
15/07/2022	2032 On 03-August-23	11.90	Put	Bond Future	4264	5	4	5	0.00
15/07/2022	2032 On 03-August-23	11.76	Put	Bond Future	4626	5	5	5	0.00
15/07/2022	2032 On 03-August-23	11.75	Put	Bond Future	4653	5	5	5	0.00
15/07/2022	2033 On 04-August-22			Bond Future	113.09	113.3889	113.0916	113.3889	5,786.00
15/07/2022	2033 On 03-November-22			Bond Future	113.50	113.8037	113.5002	113.8037	4.00
15/07/2022	2033 On 02-February-23			Bond Future	115.47	115.7752	115.4654	115.7752	5,737.00
15/07/2022	2033 On 04-May-23			Bond Future	116.25	116.5639	116.2470	116.5639	0.00
15/07/2022	2033 On 03-August-23			Bond Future	118.60	118.9247	118.6007	118.9247	0.00
15/07/2022	2037 On 04-August-22			Bond Future	11.91	76.2167	76.9609	76.2167	143,137.00
15/07/2022	2037 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	50.00
15/07/2022	2037 On 04-August-22	10.91	Call	Bond Future	1	0	0	0	0.00
15/07/2022	2037 On 04-August-22	11.21	Call	Bond Future	22	0	0	0	1,050.00
15/07/2022	2037 On 04-August-22	11.42	Call	Bond Future	98	0	0	0	0.00
15/07/2022	2037 On 04-August-22	10.89	Call	Bond Future	1	0	0	0	0.00
15/07/2022	2037 On 04-August-22	10.90	Call	Bond Future	1	0	0	0	0.00
15/07/2022	2037 On 04-August-22	11.95	Call	Bond Future	1032	1	1	1	0.00
15/07/2022	2037 On 04-August-22	11.95	Put	Bond Future	808	1	1	1	1,050.00
15/07/2022	2037 On 04-August-22	10.91	Put	Bond Future	5924	7	6	7	0.00
15/07/2022	2037 On 04-August-22	10.89	Put	Bond Future	6049	7	6	7	0.00
15/07/2022	2037 On 04-August-22	11.42	Put	Bond Future	2918	4	3	4	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
15/07/2022	2037 On 04-August-22	11.21	Put	Bond Future	4098	5	4	5	0.00
15/07/2022	2037 On 04-August-22	10.10	Put	Bond Future	11229	12	11	12	0.00
15/07/2022	2037 On 04-August-22	10.90	Put	Bond Future	5986	7	6	7	50.00
15/07/2022	2037 On 03-November-22			Bond Future	12.10	77.3739	78.1281	77.3739	8,922.00
15/07/2022	2037 On 03-November-22	11.30	Call	Bond Future	598	0	1	0	0.00
15/07/2022	2037 On 03-November-22	11.32	Call	Bond Future	624	0	1	0	0.00
15/07/2022	2037 On 03-November-22	11.31	Call	Bond Future	611	0	1	0	0.00
15/07/2022	2037 On 03-November-22	11.31	Put	Bond Future	5112	6	5	6	0.00
15/07/2022	2037 On 03-November-22	11.30	Put	Bond Future	5158	6	5	6	0.00
15/07/2022	2037 On 03-November-22	11.32	Put	Bond Future	5065	6	5	6	0.00
15/07/2022	2037 On 02-February-23			Bond Future	12.28	74.4406	75.2070	74.4406	1,086.00
15/07/2022	2037 On 02-February-23	11.05	Call	Bond Future	665	1	1	1	0.00
15/07/2022	2037 On 02-February-23	11.03	Call	Bond Future	646	1	1	1	0.00
15/07/2022	2037 On 02-February-23	11.04	Call	Bond Future	656	1	1	1	0.00
15/07/2022	2037 On 02-February-23	11.04	Put	Bond Future	7723	8	8	8	0.00
15/07/2022	2037 On 02-February-23	11.03	Put	Bond Future	7775	8	8	8	0.00
15/07/2022	2037 On 02-February-23	11.05	Put	Bond Future	7672	8	8	8	0.00
15/07/2022	2037 On 04-May-23			Bond Future	12.45	75.8185	76.5984	75.8185	0.00
15/07/2022	2037 On 04-May-23	11.32	Call	Bond Future	1256	1	1	1	0.00
15/07/2022	2037 On 04-May-23	11.30	Call	Bond Future	1230	1	1	1	0.00
15/07/2022	2037 On 04-May-23	11.31	Call	Bond Future	1243	1	1	1	0.00
15/07/2022	2037 On 04-May-23	11.31	Put	Bond Future	7558	8	8	8	0.00
15/07/2022	2037 On 04-May-23	11.30	Put	Bond Future	7604	8	8	8	0.00
15/07/2022	2037 On 04-May-23	11.32	Put	Bond Future	7512	8	8	8	0.00
15/07/2022	2037 On 03-August-23			Bond Future	12.61	73.0851	73.8801	73.0851	0.00
15/07/2022	2037 On 03-August-23	12.14	Call	Bond Future	2890	3	3	3	0.00
15/07/2022	2037 On 03-August-23	12.12	Call	Bond Future	2844	3	3	3	0.00
15/07/2022	2037 On 03-August-23	12.13	Call	Bond Future	2867	3	3	3	0.00
15/07/2022	2037 On 03-August-23	12.13	Put	Bond Future	5360	6	5	6	0.00
15/07/2022	2037 On 03-August-23	12.12	Put	Bond Future	5391	6	5	6	0.00
15/07/2022	2037 On 03-August-23	12.14	Put	Bond Future	5329	6	5	6	0.00
15/07/2022	2038 On 04-August-22			Bond Future	127.18	127.4759	127.1764	127.4759	4,615.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2022	2038 On 03-November-22			Bond Future	129.14	129.4417	129.1357	129.4417	777.00
15/07/2022	2038 On 02-February-23			Bond Future	129.47	129.7863	129.4732	129.7863	0.00
15/07/2022	2038 On 04-May-23			Bond Future	131.89	132.2106	131.8907	132.2106	0.00
15/07/2022	2038 On 03-August-23			Bond Future	132.60	132.9255	132.5964	132.9255	0.00
15/07/2022	2040 On 04-August-22			Bond Future	11.94	77.8968	78.8435	77.8968	96,392.00
15/07/2022	2040 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	460.00
15/07/2022	2040 On 04-August-22	10.70	Call	Bond Future	0	0	0	0	460.00
15/07/2022	2040 On 04-August-22	11.03	Call	Bond Future	3	0	0	0	0.00
15/07/2022	2040 On 04-August-22	12.24	Call	Bond Future	2101	1	2	1	0.00
15/07/2022	2040 On 04-August-22	11.04	Call	Bond Future	3	0	0	0	0.00
15/07/2022	2040 On 04-August-22	11.05	Call	Bond Future	4	0	0	0	0.00
15/07/2022	2040 On 04-August-22	11.05	Put	Bond Future	5679	7	6	7	0.00
15/07/2022	2040 On 04-August-22	12.24	Put	Bond Future	345	1	0	1	460.00
15/07/2022	2040 On 04-August-22	9.70	Put	Bond Future	15558	17	16	17	0.00
15/07/2022	2040 On 04-August-22	11.04	Put	Bond Future	5746	7	6	7	0.00
15/07/2022	2040 On 04-August-22	11.03	Put	Bond Future	5813	7	6	7	0.00
15/07/2022	2040 On 04-August-22	10.70	Put	Bond Future	8078	9	8	9	0.00
15/07/2022	2040 On 03-November-22			Bond Future	12.12	79.0794	80.0394	79.0794	21,737.00
15/07/2022	2040 On 03-November-22	11.41	Call	Bond Future	734	1	1	1	0.00
15/07/2022	2040 On 03-November-22	11.50	Call	Bond Future	880	1	1	1	1,500.00
15/07/2022	2040 On 03-November-22	11.30	Call	Bond Future	579	0	1	0	1,160.00
15/07/2022	2040 On 03-November-22	10.80	Call	Bond Future	185	0	0	0	1,500.00
15/07/2022	2040 On 03-November-22	12.52	Call	Bond Future	3789	3	4	3	0.00
15/07/2022	2040 On 03-November-22	11.39	Call	Bond Future	704	1	1	1	0.00
15/07/2022	2040 On 03-November-22	11.40	Call	Bond Future	719	1	1	1	0.00
15/07/2022	2040 On 03-November-22	10.70	Call	Bond Future	142	0	0	0	1,078.00
15/07/2022	2040 On 03-November-22	11.20	Call	Bond Future	466	0	0	0	1,078.00
15/07/2022	2040 On 03-November-22	12.00	Call	Bond Future	2029	0	2	0	1,160.00
15/07/2022	2040 On 03-November-22	12.00	Put	Bond Future	2760	0	3	0	0.00
15/07/2022	2040 On 03-November-22	11.20	Put	Bond Future	6204	7	6	7	0.00
15/07/2022	2040 On 03-November-22	11.41	Put	Bond Future	5110	6	5	6	0.00
15/07/2022	2040 On 03-November-22	10.80	Put	Bond Future	8617	10	9	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2022	2040 On 03-November-22	11.30	Put	Bond Future	5664	0	6	0	0.00
15/07/2022	2040 On 03-November-22	11.39	Put	Bond Future	5208	6	5	6	0.00
15/07/2022	2040 On 03-November-22	11.40	Put	Bond Future	5159	6	5	6	0.00
15/07/2022	2040 On 03-November-22	10.70	Put	Bond Future	9269	10	9	10	0.00
15/07/2022	2040 On 03-November-22	11.50	Put	Bond Future	4682	5	5	5	0.00
15/07/2022	2040 On 03-November-22	12.52	Put	Bond Future	1516	2	2	2	1,078.00
15/07/2022	2040 On 02-February-23			Bond Future	12.30	75.9250	76.9006	75.9250	61,858.00
15/07/2022	2040 On 02-February-23	11.11	Call	Bond Future	763	1	1	1	0.00
15/07/2022	2040 On 02-February-23	11.10	Call	Bond Future	753	1	1	1	0.00
15/07/2022	2040 On 02-February-23	10.21	Call	Bond Future	168	0	0	0	388.00
15/07/2022	2040 On 02-February-23	10.18	Call	Bond Future	158	0	0	0	0.00
15/07/2022	2040 On 02-February-23	12.24	Call	Bond Future	3143	3	3	3	0.00
15/07/2022	2040 On 02-February-23	11.12	Call	Bond Future	774	1	1	1	0.00
15/07/2022	2040 On 02-February-23	10.93	Call	Bond Future	585	0	1	0	0.00
15/07/2022	2040 On 02-February-23	10.96	Call	Bond Future	612	0	1	0	388.00
15/07/2022	2040 On 02-February-23	12.27	Call	Bond Future	3234	3	3	3	0.00
15/07/2022	2040 On 02-February-23	12.27	Put	Bond Future	3380	4	3	4	388.00
15/07/2022	2040 On 02-February-23	10.96	Put	Bond Future	8919	10	9	10	0.00
15/07/2022	2040 On 02-February-23	11.12	Put	Bond Future	8014	9	8	9	0.00
15/07/2022	2040 On 02-February-23	12.24	Put	Bond Future	3462	4	3	4	0.00
15/07/2022	2040 On 02-February-23	10.18	Put	Bond Future	13984	15	14	15	0.00
15/07/2022	2040 On 02-February-23	10.21	Put	Bond Future	13771	15	14	15	0.00
15/07/2022	2040 On 02-February-23	11.10	Put	Bond Future	8124	9	8	9	0.00
15/07/2022	2040 On 02-February-23	11.11	Put	Bond Future	8069	9	8	9	0.00
15/07/2022	2040 On 02-February-23	10.93	Put	Bond Future	9094	10	9	10	0.00
15/07/2022	2040 On 04-May-23			Bond Future	12.46	77.3305	78.3236	77.3305	0.00
15/07/2022	2040 On 04-May-23	13.45	Call	Bond Future	7310	7	7	7	0.00
15/07/2022	2040 On 04-May-23	11.48	Call	Bond Future	1581	1	2	1	486.00
15/07/2022	2040 On 04-May-23	10.92	Call	Bond Future	862	1	1	1	388.00
15/07/2022	2040 On 04-May-23	11.41	Call	Bond Future	1474	1	1	1	0.00
15/07/2022	2040 On 04-May-23	11.42	Call	Bond Future	1489	1	1	1	0.00
15/07/2022	2040 On 04-May-23	10.17	Call	Bond Future	320	0	0	0	388.00
15/07/2022	2040 On 04-May-23	10.73	Call	Bond Future	685	1	1	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
15/07/2022	2040 On 04-May-23	11.43	Call	Bond Future	1504	1	2	1	0.00
15/07/2022	2040 On 04-May-23	12.78	Call	Bond Future	4950	4	5	4	0.00
15/07/2022	2040 On 04-May-23	12.78	Put	Bond Future	3174	4	3	4	388.00
15/07/2022	2040 On 04-May-23	10.73	Put	Bond Future	11451	12	11	12	0.00
15/07/2022	2040 On 04-May-23	11.43	Put	Bond Future	7637	8	8	8	0.00
15/07/2022	2040 On 04-May-23	13.45	Put	Bond Future	2049	2	2	2	486.00
15/07/2022	2040 On 04-May-23	10.17	Put	Bond Future	15089	16	15	16	0.00
15/07/2022	2040 On 04-May-23	11.42	Put	Bond Future	7686	8	8	8	0.00
15/07/2022	2040 On 04-May-23	11.41	Put	Bond Future	7734	8	8	8	0.00
15/07/2022	2040 On 04-May-23	10.92	Put	Bond Future	10331	11	10	11	0.00
15/07/2022	2040 On 04-May-23	11.48	Put	Bond Future	7398	8	7	8	0.00
15/07/2022	2040 On 03-August-23			Bond Future	12.61	74.3774	75.3898	74.3774	0.00
15/07/2022	2040 On 03-August-23	12.21	Call	Bond Future	3295	3	3	3	0.00
15/07/2022	2040 On 03-August-23	12.22	Call	Bond Future	3321	3	3	3	0.00
15/07/2022	2040 On 03-August-23	12.23	Call	Bond Future	3347	3	3	3	0.00
15/07/2022	2040 On 03-August-23	12.23	Put	Bond Future	5471	6	5	6	0.00
15/07/2022	2040 On 03-August-23	12.22	Put	Bond Future	5503	6	6	6	0.00
15/07/2022	2040 On 03-August-23	12.21	Put	Bond Future	5535	6	6	6	0.00
15/07/2022	2044 On 04-August-22			Bond Future	11.95	74.6511	75.6648	74.6511	90,156.00
15/07/2022	2044 On 04-August-22	11.10	Call	Bond Future	5	0	0	0	0.00
15/07/2022	2044 On 04-August-22	11.08	Call	Bond Future	4	0	0	0	0.00
15/07/2022	2044 On 04-August-22	11.09	Call	Bond Future	5	0	0	0	0.00
15/07/2022	2044 On 04-August-22	11.09	Put	Bond Future	5550	7	6	7	0.00
15/07/2022	2044 On 04-August-22	11.08	Put	Bond Future	5618	7	6	7	0.00
15/07/2022	2044 On 04-August-22	11.10	Put	Bond Future	5482	6	5	6	0.00
15/07/2022	2044 On 03-November-22			Bond Future	12.12	75.7845	76.8125	75.7845	4,635.00
15/07/2022	2044 On 03-November-22	11.40	Call	Bond Future	765	1	1	1	0.00
15/07/2022	2044 On 03-November-22	11.39	Call	Bond Future	749	1	1	1	0.00
15/07/2022	2044 On 03-November-22	11.41	Call	Bond Future	780	1	1	1	0.00
15/07/2022	2044 On 03-November-22	11.30	Call	Bond Future	619	0	1	0	1,600.00
15/07/2022	2044 On 03-November-22	10.60	Call	Bond Future	107	0	0	0	1,600.00
15/07/2022	2044 On 03-November-22	10.60	Put	Bond Future	10140	11	10	11	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
15/07/2022	2044 On 03-November-22	11.30	Put	Bond Future	5776	7	6	7	0.00
15/07/2022	2044 On 03-November-22	11.41	Put	Bond Future	5213	6	5	6	0.00
15/07/2022	2044 On 03-November-22	11.40	Put	Bond Future	5263	6	5	6	0.00
15/07/2022	2044 On 03-November-22	11.39	Put	Bond Future	5313	6	5	6	0.00
15/07/2022	2044 On 02-February-23			Bond Future	12.29	72.6990	73.7437	72.6990	309.00
15/07/2022	2044 On 02-February-23	11.16	Call	Bond Future	833	1	1	1	0.00
15/07/2022	2044 On 02-February-23	11.15	Call	Bond Future	821	1	1	1	0.00
15/07/2022	2044 On 02-February-23	11.14	Call	Bond Future	810	1	1	1	0.00
15/07/2022	2044 On 02-February-23	11.14	Put	Bond Future	7983	9	8	9	0.00
15/07/2022	2044 On 02-February-23	11.15	Put	Bond Future	7927	9	8	9	0.00
15/07/2022	2044 On 02-February-23	11.16	Put	Bond Future	7871	9	8	9	0.00
15/07/2022	2044 On 04-May-23			Bond Future	12.44	74.0449	75.1084	74.0449	0.00
15/07/2022	2044 On 04-May-23	11.43	Call	Bond Future	1542	1	2	1	0.00
15/07/2022	2044 On 04-May-23	11.41	Call	Bond Future	1511	1	2	1	0.00
15/07/2022	2044 On 04-May-23	11.42	Call	Bond Future	1527	1	2	1	0.00
15/07/2022	2044 On 04-May-23	11.42	Put	Bond Future	7716	9	8	9	0.00
15/07/2022	2044 On 04-May-23	11.41	Put	Bond Future	7766	9	8	9	0.00
15/07/2022	2044 On 04-May-23	11.43	Put	Bond Future	7667	8	8	8	0.00
15/07/2022	2044 On 03-August-23			Bond Future	12.58	71.1511	72.2353	71.1511	0.00
15/07/2022	2044 On 03-August-23	12.17	Call	Bond Future	3286	3	3	3	0.00
15/07/2022	2044 On 03-August-23	12.16	Call	Bond Future	3261	3	3	3	0.00
15/07/2022	2044 On 03-August-23	12.15	Call	Bond Future	3235	3	3	3	0.00
15/07/2022	2044 On 03-August-23	12.15	Put	Bond Future	5701	6	6	6	0.00
15/07/2022	2044 On 03-August-23	12.16	Put	Bond Future	5668	6	6	6	0.00
15/07/2022	2044 On 03-August-23	12.17	Put	Bond Future	5635	6	6	6	0.00
15/07/2022	2046 On 04-August-22			Bond Future	114.44	115.7450	114.4434	115.7450	15,992.00
15/07/2022	2046 On 03-November-22			Bond Future	114.24	115.5675	114.2441	115.5675	4,062.00
15/07/2022	2046 On 02-February-23			Bond Future	116.22	117.5703	116.2229	117.5703	0.00
15/07/2022	2046 On 04-May-23			Bond Future	116.37	117.7427	116.3688	117.7427	0.00
15/07/2022	2046 On 03-August-23			Bond Future	118.73	120.1296	118.7271	120.1296	0.00
15/07/2022	2050 On 04-August-22			Bond Future	115.92	117.8311	115.9163	117.8311	10,704.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2022	2050 On 03-November-22			Bond Future	117.70	119.6476	117.7017	119.6476	2,640.00
15/07/2022	2050 On 02-February-23			Bond Future	117.63	119.6135	117.6320	119.6135	0.00
15/07/2022	2050 On 04-May-23			Bond Future	119.83	121.8476	119.8283	121.8476	0.00
15/07/2022	2050 On 03-August-23			Bond Future	120.07	122.1349	120.0725	122.1349	0.00
15/07/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	AL37 On 04-August-22			Index Future	799.79	798.8720	799.7860	798.8720	0.00
15/07/2022	AL37 On 03-November-22			Index Future	812.03	811.1130	812.0290	811.1130	0.00
15/07/2022	AL37 On 02-February-23			Index Future	825.89	824.9660	825.8910	824.9660	0.00
15/07/2022	AL37 On 04-May-23			Index Future	841.10	840.1680	841.1040	840.1680	0.00
15/07/2022	AL37 On 03-August-23			Index Future	857.93	856.9810	857.9310	856.9810	0.00
15/07/2022	AL7T On 04-August-22			Index Future	891.65	887.6670	891.6450	887.6670	0.00
15/07/2022	AL7T On 03-November-22			Index Future	905.29	901.2680	905.2940	901.2680	0.00
15/07/2022	AL7T On 02-February-23			Index Future	920.75	916.6610	920.7480	916.6610	0.00
15/07/2022	AL7T On 04-May-23			Index Future	937.71	933.5520	937.7080	933.5520	0.00
15/07/2022	AL7T On 03-August-23			Index Future	956.47	952.2350	956.4680	952.2350	0.00
15/07/2022	ALBI On 04-August-22			Index Future	794.12	788.5650	794.1170	788.5650	138.00
15/07/2022	ALBI On 03-November-22			Index Future	806.27	800.6480	806.2740	800.6480	0.00
15/07/2022	ALBI On 02-February-23			Index Future	820.04	814.3230	820.0370	814.3230	0.00
15/07/2022	ALBI On 04-May-23			Index Future	835.14	829.3280	835.1430	829.3280	0.00
15/07/2022	ALBI On 03-August-23			Index Future	851.85	845.9250	851.8500	845.9250	0.00
15/07/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/07/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2022	ES33 On 04-August-22			Bond Future	12.71	71.8593	72.4440	71.8593	350.00
15/07/2022	ES33 On 03-November-22			Bond Future	12.95	69.1832	69.7760	69.1832	0.00
15/07/2022	ES33 On 02-February-23			Bond Future	13.19	70.3833	70.9857	70.3833	0.00
15/07/2022	ES33 On 04-May-23			Bond Future	13.41	67.9089	68.5220	67.9089	0.00
15/07/2022	ES33 On 03-August-23			Bond Future	13.61	69.2904	69.9155	69.2904	0.00
15/07/2022	ES42 On 04-August-22			Bond Future	13.03	69.8395	70.5980	69.8395	4,769.00
15/07/2022	ES42 On 03-November-22			Bond Future	13.25	66.6563	67.4255	66.6563	0.00
15/07/2022	ES42 On 02-February-23			Bond Future	13.46	67.8144	68.5963	67.8144	0.00
15/07/2022	ES42 On 04-May-23			Bond Future	13.66	64.8212	65.6172	64.8212	0.00
15/07/2022	ES42 On 03-August-23			Bond Future	13.84	66.1437	66.9553	66.1437	0.00
15/07/2022	GOVI On 04-August-22			GOVI	782.79	777.3070	782.7910	777.3070	909.00
15/07/2022	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
15/07/2022	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
15/07/2022	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
15/07/2022	GOVI On 04-August-22	819.28	Put	GOVI	364890	42	36	42	0.00
15/07/2022	GOVI On 04-August-22	819.27	Put	GOVI	364790	42	36	42	0.00
15/07/2022	GOVI On 04-August-22	819.26	Put	GOVI	364690	42	36	42	0.00
15/07/2022	GOVI On 03-November-22			GOVI	794.77	789.2180	794.7740	789.2180	0.00
15/07/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
15/07/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
15/07/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2022	GOVI On 03-November-22	820.42	Put	GOVI	256460	31	26	31	0.00
15/07/2022	GOVI On 03-November-22	820.41	Put	GOVI	256360	31	26	31	0.00
15/07/2022	GOVI On 03-November-22	820.43	Put	GOVI	256560	31	26	31	0.00
15/07/2022	GOVI On 02-February-23			GOVI	808.34	802.6970	808.3410	802.6970	0.00
15/07/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
15/07/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
15/07/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
15/07/2022	GOVI On 02-February-23	850.83	Put	GOVI	424890	48	42	48	0.00
15/07/2022	GOVI On 02-February-23	850.82	Put	GOVI	424790	48	42	48	0.00
15/07/2022	GOVI On 02-February-23	850.84	Put	GOVI	424990	48	42	48	0.00
15/07/2022	GOVI On 04-May-23			GOVI	823.23	817.4880	823.2310	817.4880	0.00
15/07/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
15/07/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
15/07/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
15/07/2022	GOVI On 04-May-23	852.87	Put	GOVI	296390	35	30	35	0.00
15/07/2022	GOVI On 04-May-23	852.86	Put	GOVI	296290	35	30	35	0.00
15/07/2022	GOVI On 04-May-23	852.88	Put	GOVI	296490	35	30	35	0.00
15/07/2022	GOVI On 03-August-23			GOVI	839.70	833.8480	839.7000	833.8480	0.00
15/07/2022	GOVI On 03-August-23	837.23	Call	GOVI	24700	0	2	0	0.00
15/07/2022	GOVI On 03-August-23	837.21	Call	GOVI	24900	0	2	0	0.00
15/07/2022	GOVI On 03-August-23	837.22	Call	GOVI	24800	0	2	0	0.00
15/07/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	3	0	3	0.00
15/07/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	3	0	3	0.00
15/07/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	3	0	3	0.00
15/07/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/07/2022	IGOV On 04-August-22			Index Future	315.99	317.7290	315.9850	317.7290	707.00
15/07/2022	IGOV On 03-November-22			Index Future	320.90	322.6760	320.9010	322.6760	16.00
15/07/2022	IGOV On 02-February-23			Index Future	326.46	328.2640	326.4560	328.2640	0.00
15/07/2022	IGOV On 04-May-23			Index Future	332.54	334.3890	332.5440	334.3890	0.00
15/07/2022	IGOV On 03-August-23			Index Future	339.27	341.1550	339.2710	341.1550	0.00
15/07/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
15/07/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
15/07/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
15/07/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
15/07/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
15/07/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
15/07/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
15/07/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
15/07/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
15/07/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
15/07/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
15/07/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
15/07/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
15/07/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
15/07/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
15/07/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/07/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/07/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.08	94.9150	94.9250	94.9150	0.00
15/07/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.67	94.2800	94.3300	94.2800	0.00
15/07/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.93	94.0250	94.0750	94.0250	0.00
15/07/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.44	93.4800	93.5600	93.4800	0.00
15/07/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.64	93.3100	93.3600	93.3100	0.00
15/07/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.18	92.7650	92.8250	92.7650	68.00
15/07/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.77	92.1700	92.2300	92.1700	0.00
15/07/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.25	91.6450	91.7550	91.6450	0.00
15/07/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.50	91.4200	91.5050	91.4200	75.00
15/07/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.48	91.4400	91.5200	91.4400	172.00
15/07/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.73	91.2050	91.2750	91.2050	0.00
15/07/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.70	91.2050	91.3050	91.2050	0.00
15/07/2022	R023 On 04-August-22			Bond Future	6.88	103.8899	103.8933	103.8899	26,768.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2022	R023 On 04-August-22	6.03	Call	Bond Future	0	0	0	0	0.00
15/07/2022	R023 On 04-August-22	6.04	Call	Bond Future	0	0	0	0	0.00
15/07/2022	R023 On 04-August-22	6.05	Call	Bond Future	0	0	0	0	0.00
15/07/2022	R023 On 04-August-22	6.05	Put	Bond Future	451	0	0	0	0.00
15/07/2022	R023 On 04-August-22	6.04	Put	Bond Future	457	0	0	0	0.00
15/07/2022	R023 On 04-August-22	6.03	Put	Bond Future	462	0	0	0	0.00
15/07/2022	R023 On 03-November-22			Bond Future	7.46	101.5470	101.5490	101.5470	161.00
15/07/2022	R023 On 03-November-22	6.27	Call	Bond Future	1	0	0	0	0.00
15/07/2022	R023 On 03-November-22	6.25	Call	Bond Future	1	0	0	0	0.00
15/07/2022	R023 On 03-November-22	6.26	Call	Bond Future	1	0	0	0	0.00
15/07/2022	R023 On 03-November-22	6.26	Put	Bond Future	369	0	0	0	0.00
15/07/2022	R023 On 03-November-22	6.25	Put	Bond Future	372	0	0	0	0.00
15/07/2022	R023 On 03-November-22	6.27	Put	Bond Future	366	0	0	0	0.00
15/07/2022	R035 On 04-August-22			Bond Future	11.76	84.5599	85.2185	84.5599	126,012.00
15/07/2022	R035 On 04-August-22	10.53	Call	Bond Future	0	0	0	0	394.00
15/07/2022	R035 On 04-August-22	10.74	Call	Bond Future	1	0	0	0	0.00
15/07/2022	R035 On 04-August-22	11.13	Call	Bond Future	32	0	0	0	0.00
15/07/2022	R035 On 04-August-22	12.18	Call	Bond Future	2484	2	2	2	0.00
15/07/2022	R035 On 04-August-22	9.53	Call	Bond Future	0	0	0	0	394.00
15/07/2022	R035 On 04-August-22	9.84	Call	Bond Future	0	0	0	0	100.00
15/07/2022	R035 On 04-August-22	10.64	Call	Bond Future	0	0	0	0	0.00
15/07/2022	R035 On 04-August-22	10.72	Call	Bond Future	1	0	0	0	0.00
15/07/2022	R035 On 04-August-22	10.73	Call	Bond Future	1	0	0	0	0.00
15/07/2022	R035 On 04-August-22	10.73	Put	Bond Future	6067	7	6	7	0.00
15/07/2022	R035 On 04-August-22	10.72	Put	Bond Future	6129	7	6	7	0.00
15/07/2022	R035 On 04-August-22	10.64	Put	Bond Future	6626	7	7	7	100.00
15/07/2022	R035 On 04-August-22	9.84	Put	Bond Future	11830	12	12	12	0.00
15/07/2022	R035 On 04-August-22	10.53	Put	Bond Future	7316	8	7	8	0.00
15/07/2022	R035 On 04-August-22	11.13	Put	Bond Future	3672	4	4	4	100.00
15/07/2022	R035 On 04-August-22	9.53	Put	Bond Future	13964	15	14	15	0.00
15/07/2022	R035 On 04-August-22	12.18	Put	Bond Future	197	0	0	0	394.00
15/07/2022	R035 On 04-August-22	10.74	Put	Bond Future	6005	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
15/07/2022	R035 On 03-November-22			Bond Future	11.96	81.3549	82.0222	81.3549	8,075.00
15/07/2022	R035 On 03-November-22	11.14	Call	Bond Future	568	0	1	0	0.00
15/07/2022	R035 On 03-November-22	11.13	Call	Bond Future	556	0	1	0	0.00
15/07/2022	R035 On 03-November-22	9.82	Call	Bond Future	14	0	0	0	582.00
15/07/2022	R035 On 03-November-22	10.30	Call	Bond Future	67	0	0	0	976.00
15/07/2022	R035 On 03-November-22	11.15	Call	Bond Future	580	0	1	0	0.00
15/07/2022	R035 On 03-November-22	12.68	Call	Bond Future	4770	4	5	4	0.00
15/07/2022	R035 On 03-November-22	10.99	Call	Bond Future	405	0	0	0	0.00
15/07/2022	R035 On 03-November-22	11.05	Call	Bond Future	465	0	0	0	976.00
15/07/2022	R035 On 03-November-22	10.57	Call	Bond Future	140	0	0	0	0.00
15/07/2022	R035 On 03-November-22	10.57	Put	Bond Future	8259	9	8	9	582.00
15/07/2022	R035 On 03-November-22	10.99	Put	Bond Future	5958	7	6	7	582.00
15/07/2022	R035 On 03-November-22	12.68	Put	Bond Future	1007	1	1	1	976.00
15/07/2022	R035 On 03-November-22	11.15	Put	Bond Future	5184	6	5	6	0.00
15/07/2022	R035 On 03-November-22	10.30	Put	Bond Future	9893	11	10	11	0.00
15/07/2022	R035 On 03-November-22	9.82	Put	Bond Future	12992	14	13	14	0.00
15/07/2022	R035 On 03-November-22	11.13	Put	Bond Future	5277	6	5	6	0.00
15/07/2022	R035 On 03-November-22	11.14	Put	Bond Future	5231	6	5	6	0.00
15/07/2022	R035 On 03-November-22	11.05	Put	Bond Future	5661	6	6	6	0.00
15/07/2022	R035 On 02-February-23			Bond Future	12.16	82.7461	83.4241	82.7461	1,605.00
15/07/2022	R035 On 02-February-23	11.98	Call	Bond Future	2571	2	3	2	0.00
15/07/2022	R035 On 02-February-23	13.22	Call	Bond Future	6656	6	7	6	0.00
15/07/2022	R035 On 02-February-23	11.05	Call	Bond Future	774	1	1	1	976.00
15/07/2022	R035 On 02-February-23	10.87	Call	Bond Future	590	0	1	0	0.00
15/07/2022	R035 On 02-February-23	11.06	Call	Bond Future	786	1	1	1	0.00
15/07/2022	R035 On 02-February-23	10.86	Call	Bond Future	581	0	1	0	0.00
15/07/2022	R035 On 02-February-23	10.30	Call	Bond Future	231	0	0	0	976.00
15/07/2022	R035 On 02-February-23	10.64	Call	Bond Future	413	0	0	0	388.00
15/07/2022	R035 On 02-February-23	11.94	Call	Bond Future	2467	2	2	2	0.00
15/07/2022	R035 On 02-February-23	10.88	Call	Bond Future	599	0	1	0	0.00
15/07/2022	R035 On 02-February-23	10.66	Call	Bond Future	427	0	0	0	0.00
15/07/2022	R035 On 02-February-23	10.60	Call	Bond Future	387	0	0	0	0.00
15/07/2022	R035 On 02-February-23	9.81	Call	Bond Future	89	0	0	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
15/07/2022	R035 On 02-February-23	9.85	Call	Bond Future	97	0	0	0	0.00
15/07/2022	R035 On 02-February-23	9.89	Call	Bond Future	105	0	0	0	388.00
15/07/2022	R035 On 02-February-23	9.89	Put	Bond Future	13535	14	14	14	0.00
15/07/2022	R035 On 02-February-23	9.81	Put	Bond Future	14049	15	14	15	0.00
15/07/2022	R035 On 02-February-23	10.60	Put	Bond Future	9284	10	9	10	0.00
15/07/2022	R035 On 02-February-23	10.64	Put	Bond Future	9064	10	9	10	0.00
15/07/2022	R035 On 02-February-23	10.66	Put	Bond Future	8955	10	9	10	582.00
15/07/2022	R035 On 02-February-23	10.30	Put	Bond Future	11005	12	11	12	0.00
15/07/2022	R035 On 02-February-23	10.88	Put	Bond Future	7794	8	8	8	0.00
15/07/2022	R035 On 02-February-23	13.22	Put	Bond Future	1294	1	1	1	976.00
15/07/2022	R035 On 02-February-23	9.85	Put	Bond Future	13791	14	14	14	0.00
15/07/2022	R035 On 02-February-23	10.86	Put	Bond Future	7896	8	8	8	0.00
15/07/2022	R035 On 02-February-23	11.06	Put	Bond Future	6911	7	7	7	582.00
15/07/2022	R035 On 02-February-23	10.87	Put	Bond Future	7845	8	8	8	0.00
15/07/2022	R035 On 02-February-23	11.05	Put	Bond Future	6958	8	7	8	0.00
15/07/2022	R035 On 02-February-23	11.98	Put	Bond Future	3511	4	4	4	388.00
15/07/2022	R035 On 02-February-23	11.94	Put	Bond Future	3622	4	4	4	0.00
15/07/2022	R035 On 04-May-23			Bond Future	12.33	79.7766	80.4664	79.7766	0.00
15/07/2022	R035 On 04-May-23	11.22	Call	Bond Future	1246	1	1	1	0.00
15/07/2022	R035 On 04-May-23	10.42	Call	Bond Future	491	0	0	0	491.00
15/07/2022	R035 On 04-May-23	9.85	Call	Bond Future	220	0	0	0	388.00
15/07/2022	R035 On 04-May-23	11.17	Call	Bond Future	1182	1	1	1	491.00
15/07/2022	R035 On 04-May-23	11.20	Call	Bond Future	1220	1	1	1	0.00
15/07/2022	R035 On 04-May-23	11.21	Call	Bond Future	1233	1	1	1	0.00
15/07/2022	R035 On 04-May-23	10.60	Call	Bond Future	616	1	1	1	388.00
15/07/2022	R035 On 04-May-23	12.46	Call	Bond Future	3989	4	4	4	0.00
15/07/2022	R035 On 04-May-23	13.18	Call	Bond Future	6296	6	6	6	0.00
15/07/2022	R035 On 04-May-23	13.18	Put	Bond Future	2056	2	2	2	491.00
15/07/2022	R035 On 04-May-23	12.46	Put	Bond Future	3310	4	3	4	388.00
15/07/2022	R035 On 04-May-23	10.60	Put	Bond Future	10343	11	10	11	0.00
15/07/2022	R035 On 04-May-23	11.22	Put	Bond Future	7297	8	7	8	0.00
15/07/2022	R035 On 04-May-23	9.85	Put	Bond Future	14698	15	15	15	0.00
15/07/2022	R035 On 04-May-23	10.42	Put	Bond Future	11327	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
15/07/2022	R035 On 04-May-23	11.17	Put	Bond Future	7521	8	8	8	0.00
15/07/2022	R035 On 04-May-23	11.20	Put	Bond Future	7386	8	7	8	0.00
15/07/2022	R035 On 04-May-23	11.21	Put	Bond Future	7341	8	7	8	0.00
15/07/2022	R035 On 03-August-23			Bond Future	12.48	81.3813	82.0844	81.3813	0.00
15/07/2022	R035 On 03-August-23	11.98	Call	Bond Future	2702	2	3	2	0.00
15/07/2022	R035 On 03-August-23	11.99	Call	Bond Future	2723	2	3	2	0.00
15/07/2022	R035 On 03-August-23	12.00	Call	Bond Future	2745	2	3	2	0.00
15/07/2022	R035 On 03-August-23	12.00	Put	Bond Future	5256	6	5	6	0.00
15/07/2022	R035 On 03-August-23	11.99	Put	Bond Future	5287	6	5	6	0.00
15/07/2022	R035 On 03-August-23	11.98	Put	Bond Future	5319	6	5	6	0.00
15/07/2022	R186 On 04-August-22			Bond Future	9.49	104.8177	104.9379	104.8177	89,086.00
15/07/2022	R186 On 04-August-22	6.96	Call	Bond Future	0	0	0	0	3,541.00
15/07/2022	R186 On 04-August-22	8.13	Call	Bond Future	0	0	0	0	0.00
15/07/2022	R186 On 04-August-22	8.14	Call	Bond Future	0	0	0	0	0.00
15/07/2022	R186 On 04-August-22	7.96	Call	Bond Future	0	0	0	0	3,541.00
15/07/2022	R186 On 04-August-22	8.15	Call	Bond Future	0	0	0	0	0.00
15/07/2022	R186 On 04-August-22	9.78	Call	Bond Future	1237	1	1	1	0.00
15/07/2022	R186 On 04-August-22	9.78	Put	Bond Future	217	0	0	0	3,541.00
15/07/2022	R186 On 04-August-22	8.15	Put	Bond Future	4962	5	5	5	0.00
15/07/2022	R186 On 04-August-22	8.14	Put	Bond Future	5000	5	5	5	0.00
15/07/2022	R186 On 04-August-22	8.13	Put	Bond Future	5038	5	5	5	0.00
15/07/2022	R186 On 04-August-22	6.96	Put	Bond Future	9606	10	10	10	0.00
15/07/2022	R186 On 04-August-22	7.96	Put	Bond Future	5687	6	6	6	0.00
15/07/2022	R186 On 03-November-22			Bond Future	9.74	106.4080	106.5286	106.4080	26,244.00
15/07/2022	R186 On 03-November-22	8.55	Call	Bond Future	160	0	0	0	0.00
15/07/2022	R186 On 03-November-22	8.91	Call	Bond Future	330	0	0	0	0.00
15/07/2022	R186 On 03-November-22	8.23	Call	Bond Future	88	0	0	0	4,310.00
15/07/2022	R186 On 03-November-22	8.54	Call	Bond Future	157	0	0	0	0.00
15/07/2022	R186 On 03-November-22	8.53	Call	Bond Future	154	0	0	0	0.00
15/07/2022	R186 On 03-November-22	8.53	Put	Bond Future	4343	4	4	4	0.00
15/07/2022	R186 On 03-November-22	8.54	Put	Bond Future	4310	4	4	4	0.00
15/07/2022	R186 On 03-November-22	8.91	Put	Bond Future	3179	3	3	3	4,310.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2022	R186 On 03-November-22	8.23	Put	Bond Future	5350	5	5	5	0.00
15/07/2022	R186 On 03-November-22	8.55	Put	Bond Future	4278	4	4	4	0.00
15/07/2022	R186 On 02-February-23			Bond Future	9.96	102.9309	103.0526	102.9309	0.00
15/07/2022	R186 On 02-February-23	8.34	Call	Bond Future	212	0	0	0	0.00
15/07/2022	R186 On 02-February-23	8.33	Call	Bond Future	210	0	0	0	0.00
15/07/2022	R186 On 02-February-23	8.32	Call	Bond Future	207	0	0	0	0.00
15/07/2022	R186 On 02-February-23	8.32	Put	Bond Future	5604	6	6	6	0.00
15/07/2022	R186 On 02-February-23	8.33	Put	Bond Future	5573	6	6	6	0.00
15/07/2022	R186 On 02-February-23	8.34	Put	Bond Future	5542	6	6	6	0.00
15/07/2022	R186 On 04-May-23			Bond Future	10.17	104.8333	104.9565	104.8333	0.00
15/07/2022	R186 On 04-May-23	8.83	Call	Bond Future	488	0	0	0	0.00
15/07/2022	R186 On 04-May-23	8.82	Call	Bond Future	483	0	0	0	0.00
15/07/2022	R186 On 04-May-23	8.84	Call	Bond Future	493	0	0	0	0.00
15/07/2022	R186 On 04-May-23	8.83	Put	Bond Future	4598	5	5	5	0.00
15/07/2022	R186 On 04-May-23	8.82	Put	Bond Future	4624	5	5	5	0.00
15/07/2022	R186 On 04-May-23	8.84	Put	Bond Future	4572	5	5	5	0.00
15/07/2022	R186 On 03-August-23			Bond Future	10.35	101.6370	101.7620	101.6370	0.00
15/07/2022	R186 On 03-August-23	9.75	Call	Bond Future	1385	1	1	1	0.00
15/07/2022	R186 On 03-August-23	9.73	Call	Bond Future	1360	1	1	1	0.00
15/07/2022	R186 On 03-August-23	9.74	Call	Bond Future	1373	1	1	1	0.00
15/07/2022	R186 On 03-August-23	9.74	Put	Bond Future	3103	3	3	3	0.00
15/07/2022	R186 On 03-August-23	9.73	Put	Bond Future	3119	3	3	3	0.00
15/07/2022	R186 On 03-August-23	9.75	Put	Bond Future	3087	3	3	3	0.00
15/07/2022	R197 On 04-August-22			Bond Future	330.00	330.2806	330.0021	330.2806	809.00
15/07/2022	R197 On 03-November-22			Bond Future	335.09	335.3727	335.0851	335.3727	21.00
15/07/2022	R197 On 02-February-23			Bond Future	332.13	332.4327	332.1343	332.4327	0.00
15/07/2022	R197 On 04-May-23			Bond Future	338.34	338.6435	338.3373	338.6435	0.00
15/07/2022	R197 On 03-August-23			Bond Future	336.13	336.4473	336.1280	336.4473	0.00
15/07/2022	R202 On 04-August-22			Bond Future	245.90	245.8677	245.9050	245.8677	6,933.00
15/07/2022	R202 On 03-November-22			Bond Future	249.69	249.6583	249.6926	249.6583	0.00
15/07/2022	R202 On 02-February-23			Bond Future	249.37	249.3354	249.3666	249.3354	269.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2022	R202 On 04-May-23			Bond Future	254.02	253.9919	254.0220	253.9919	0.00
15/07/2022	R202 On 03-August-23			Bond Future	254.35	254.3252	254.3517	254.3252	0.00
15/07/2022	R209 On 04-August-22			Bond Future	11.75	64.6917	65.3095	64.6917	23,295.00
15/07/2022	R209 On 04-August-22	10.57	Call	Bond Future	0	0	0	0	0.00
15/07/2022	R209 On 04-August-22	10.59	Call	Bond Future	0	0	0	0	0.00
15/07/2022	R209 On 04-August-22	10.58	Call	Bond Future	0	0	0	0	0.00
15/07/2022	R209 On 04-August-22	10.58	Put	Bond Future	6032	7	6	7	0.00
15/07/2022	R209 On 04-August-22	10.57	Put	Bond Future	6088	7	6	7	0.00
15/07/2022	R209 On 04-August-22	10.59	Put	Bond Future	5977	7	6	7	0.00
15/07/2022	R209 On 03-November-22			Bond Future	11.92	62.5281	63.1544	62.5281	6,739.00
15/07/2022	R209 On 03-November-22	11.02	Call	Bond Future	380	0	0	0	0.00
15/07/2022	R209 On 03-November-22	10.00	Call	Bond Future	25	0	0	0	3,500.00
15/07/2022	R209 On 03-November-22	11.50	Call	Bond Future	1004	1	1	1	0.00
15/07/2022	R209 On 03-November-22	10.50	Call	Bond Future	110	0	0	0	0.00
15/07/2022	R209 On 03-November-22	11.00	Call	Bond Future	363	0	0	0	0.00
15/07/2022	R209 On 03-November-22	11.01	Call	Bond Future	371	0	0	0	0.00
15/07/2022	R209 On 03-November-22	12.00	Call	Bond Future	2115	2	2	2	0.00
15/07/2022	R209 On 03-November-22	11.03	Call	Bond Future	389	0	0	0	0.00
15/07/2022	R209 On 03-November-22	9.25	Call	Bond Future	2	0	0	0	6,000.00
15/07/2022	R209 On 03-November-22	9.50	Call	Bond Future	4	0	0	0	0.00
15/07/2022	R209 On 03-November-22	9.50	Put	Bond Future	13167	14	13	14	0.00
15/07/2022	R209 On 03-November-22	9.25	Put	Bond Future	14734	15	15	15	0.00
15/07/2022	R209 On 03-November-22	11.03	Put	Bond Future	4843	5	5	5	0.00
15/07/2022	R209 On 03-November-22	10.50	Put	Bond Future	7415	8	7	8	0.00
15/07/2022	R209 On 03-November-22	12.00	Put	Bond Future	1760	2	2	2	3,500.00
15/07/2022	R209 On 03-November-22	11.01	Put	Bond Future	4929	5	5	5	0.00
15/07/2022	R209 On 03-November-22	11.00	Put	Bond Future	4973	6	5	6	7,000.00
15/07/2022	R209 On 03-November-22	11.50	Put	Bond Future	3064	3	3	3	0.00
15/07/2022	R209 On 03-November-22	10.00	Put	Bond Future	10178	11	10	11	6,000.00
15/07/2022	R209 On 03-November-22	11.02	Put	Bond Future	4886	5	5	5	0.00
15/07/2022	R209 On 02-February-23			Bond Future	12.09	63.5981	64.2345	63.5981	0.00
15/07/2022	R209 On 02-February-23	10.80	Call	Bond Future	509	0	1	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
15/07/2022	R209 On 02-February-23	10.78	Call	Bond Future	494	0	0	0	0.00
15/07/2022	R209 On 02-February-23	10.79	Call	Bond Future	502	0	1	0	0.00
15/07/2022	R209 On 02-February-23	10.80	Put	Bond Future	6934	7	7	7	0.00
15/07/2022	R209 On 02-February-23	10.78	Put	Bond Future	7025	8	7	8	0.00
15/07/2022	R209 On 02-February-23	10.79	Put	Bond Future	6979	8	7	8	0.00
15/07/2022	R209 On 04-May-23			Bond Future	12.24	61.6232	62.2709	61.6232	0.00
15/07/2022	R209 On 04-May-23	11.11	Call	Bond Future	1056	1	1	1	0.00
15/07/2022	R209 On 04-May-23	11.09	Call	Bond Future	1034	1	1	1	0.00
15/07/2022	R209 On 04-May-23	11.10	Call	Bond Future	1045	1	1	1	0.00
15/07/2022	R209 On 04-May-23	11.10	Put	Bond Future	6584	7	7	7	0.00
15/07/2022	R209 On 04-May-23	11.09	Put	Bond Future	6625	7	7	7	0.00
15/07/2022	R209 On 04-May-23	11.11	Put	Bond Future	6544	7	7	7	0.00
15/07/2022	R209 On 03-August-23			Bond Future	12.38	62.8635	63.5237	62.8635	0.00
15/07/2022	R209 On 03-August-23	11.95	Call	Bond Future	2547	2	3	2	0.00
15/07/2022	R209 On 03-August-23	11.93	Call	Bond Future	2507	2	3	2	0.00
15/07/2022	R209 On 03-August-23	11.94	Call	Bond Future	2527	2	3	2	0.00
15/07/2022	R209 On 03-August-23	11.95	Put	Bond Future	4519	5	5	5	0.00
15/07/2022	R209 On 03-August-23	11.93	Put	Bond Future	4572	5	5	5	0.00
15/07/2022	R209 On 03-August-23	11.94	Put	Bond Future	4546	5	5	5	0.00
15/07/2022	R210 On 04-August-22			Bond Future	222.71	223.9663	222.7123	223.9663	1,068.00
15/07/2022	R210 On 03-November-22			Bond Future	223.17	224.4452	223.1684	224.4452	0.00
15/07/2022	R210 On 02-February-23			Bond Future	227.03	228.3342	227.0335	228.3342	300.00
15/07/2022	R210 On 04-May-23			Bond Future	228.20	229.5308	228.2031	229.5308	0.00
15/07/2022	R210 On 03-August-23			Bond Future	232.83	234.1816	232.8255	234.1816	0.00
15/07/2022	R213 On 04-August-22			Bond Future	11.36	79.2408	79.6177	79.2408	33,034.00
15/07/2022	R213 On 04-August-22	9.90	Call	Bond Future	0	0	0	0	0.00
15/07/2022	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
15/07/2022	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
15/07/2022	R213 On 04-August-22	9.90	Put	Bond Future	6995	7	7	7	0.00
15/07/2022	R213 On 04-August-22	9.88	Put	Bond Future	7096	7	7	7	0.00
15/07/2022	R213 On 04-August-22	9.89	Put	Bond Future	7045	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2022	R213 On 03-November-22			Bond Future	11.58	76.9032	77.2846	76.9032	98.00
15/07/2022	R213 On 03-November-22	10.40	Call	Bond Future	216	0	0	0	0.00
15/07/2022	R213 On 03-November-22	9.98	Call	Bond Future	86	0	0	0	0.00
15/07/2022	R213 On 03-November-22	10.19	Call	Bond Future	138	0	0	0	0.00
15/07/2022	R213 On 03-November-22	9.13	Call	Bond Future	9	0	0	0	200.00
15/07/2022	R213 On 03-November-22	9.84	Call	Bond Future	62	0	0	0	0.00
15/07/2022	R213 On 03-November-22	10.38	Call	Bond Future	207	0	0	0	0.00
15/07/2022	R213 On 03-November-22	10.39	Call	Bond Future	212	0	0	0	0.00
15/07/2022	R213 On 03-November-22	10.37	Call	Bond Future	203	0	0	0	0.00
15/07/2022	R213 On 03-November-22	9.19	Call	Bond Future	10	0	0	0	476.00
15/07/2022	R213 On 03-November-22	9.19	Put	Bond Future	11506	12	12	12	0.00
15/07/2022	R213 On 03-November-22	10.37	Put	Bond Future	5763	6	6	6	200.00
15/07/2022	R213 On 03-November-22	10.39	Put	Bond Future	5675	6	6	6	0.00
15/07/2022	R213 On 03-November-22	10.38	Put	Bond Future	5719	6	6	6	0.00
15/07/2022	R213 On 03-November-22	9.84	Put	Bond Future	8223	9	8	9	476.00
15/07/2022	R213 On 03-November-22	9.13	Put	Bond Future	11821	12	12	12	0.00
15/07/2022	R213 On 03-November-22	10.19	Put	Bond Future	6570	7	7	7	476.00
15/07/2022	R213 On 03-November-22	9.98	Put	Bond Future	7550	8	8	8	200.00
15/07/2022	R213 On 03-November-22	10.40	Put	Bond Future	5631	6	6	6	0.00
15/07/2022	R213 On 02-February-23			Bond Future	11.79	78.2180	78.6052	78.2180	0.00
15/07/2022	R213 On 02-February-23	10.43	Call	Bond Future	447	0	0	0	912.00
15/07/2022	R213 On 02-February-23	10.22	Call	Bond Future	333	0	0	0	0.00
15/07/2022	R213 On 02-February-23	9.16	Call	Bond Future	54	0	0	0	476.00
15/07/2022	R213 On 02-February-23	10.21	Call	Bond Future	328	0	0	0	0.00
15/07/2022	R213 On 02-February-23	12.20	Call	Bond Future	3421	3	3	3	0.00
15/07/2022	R213 On 02-February-23	10.23	Call	Bond Future	338	0	0	0	0.00
15/07/2022	R213 On 02-February-23	10.35	Call	Bond Future	400	0	0	0	0.00
15/07/2022	R213 On 02-February-23	10.01	Call	Bond Future	245	0	0	0	0.00
15/07/2022	R213 On 02-February-23	10.35	Put	Bond Future	6866	7	7	7	476.00
15/07/2022	R213 On 02-February-23	12.20	Put	Bond Future	1690	2	2	2	912.00
15/07/2022	R213 On 02-February-23	10.22	Put	Bond Future	7418	8	7	8	0.00
15/07/2022	R213 On 02-February-23	10.43	Put	Bond Future	6535	7	7	7	0.00
15/07/2022	R213 On 02-February-23	10.21	Put	Bond Future	7461	8	7	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
15/07/2022	R213 On 02-February-23	9.16	Put	Bond Future	12412	13	12	13	0.00
15/07/2022	R213 On 02-February-23	10.01	Put	Bond Future	8342	9	8	9	476.00
15/07/2022	R213 On 02-February-23	10.23	Put	Bond Future	7375	8	7	8	0.00
15/07/2022	R213 On 04-May-23			Bond Future	11.98	76.1146	76.5084	76.1146	0.00
15/07/2022	R213 On 04-May-23	10.74	Call	Bond Future	841	1	1	1	0.00
15/07/2022	R213 On 04-May-23	10.73	Call	Bond Future	832	1	1	1	0.00
15/07/2022	R213 On 04-May-23	10.75	Call	Bond Future	850	1	1	1	0.00
15/07/2022	R213 On 04-May-23	10.75	Put	Bond Future	6166	6	6	6	0.00
15/07/2022	R213 On 04-May-23	10.73	Put	Bond Future	6239	7	6	7	0.00
15/07/2022	R213 On 04-May-23	10.74	Put	Bond Future	6202	7	6	7	0.00
15/07/2022	R213 On 03-August-23			Bond Future	12.15	77.6443	78.0454	77.6443	0.00
15/07/2022	R213 On 03-August-23	11.62	Call	Bond Future	2063	2	2	2	0.00
15/07/2022	R213 On 03-August-23	11.61	Call	Bond Future	2045	2	2	2	0.00
15/07/2022	R213 On 03-August-23	11.63	Call	Bond Future	2081	2	2	2	0.00
15/07/2022	R213 On 03-August-23	11.62	Put	Bond Future	4233	4	4	4	0.00
15/07/2022	R213 On 03-August-23	11.61	Put	Bond Future	4257	5	4	5	0.00
15/07/2022	R213 On 03-August-23	11.63	Put	Bond Future	4209	4	4	4	0.00
15/07/2022	R214 On 04-August-22			Bond Future	11.86	62.2504	62.9866	62.2504	84,036.00
15/07/2022	R214 On 04-August-22	10.97	Call	Bond Future	3	0	0	0	0.00
15/07/2022	R214 On 04-August-22	10.98	Call	Bond Future	3	0	0	0	0.00
15/07/2022	R214 On 04-August-22	10.99	Call	Bond Future	3	0	0	0	0.00
15/07/2022	R214 On 04-August-22	10.98	Put	Bond Future	4698	5	5	5	0.00
15/07/2022	R214 On 04-August-22	10.99	Put	Bond Future	4642	5	5	5	0.00
15/07/2022	R214 On 04-August-22	10.97	Put	Bond Future	4754	5	5	5	0.00
15/07/2022	R214 On 03-November-22			Bond Future	12.03	59.9078	60.6543	59.9078	2,381.00
15/07/2022	R214 On 03-November-22	11.35	Call	Bond Future	667	1	1	1	0.00
15/07/2022	R214 On 03-November-22	11.36	Call	Bond Future	681	1	1	1	0.00
15/07/2022	R214 On 03-November-22	11.34	Call	Bond Future	654	0	1	0	0.00
15/07/2022	R214 On 03-November-22	11.36	Put	Bond Future	4121	5	4	5	0.00
15/07/2022	R214 On 03-November-22	11.35	Put	Bond Future	4161	5	4	5	0.00
15/07/2022	R214 On 03-November-22	11.34	Put	Bond Future	4201	5	4	5	0.00
15/07/2022	R214 On 02-February-23			Bond Future	12.19	60.9323	61.6910	60.9323	2,808.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2022	R214 On 02-February-23	11.09	Call	Bond Future	704	1	1	1	0.00
15/07/2022	R214 On 02-February-23	11.07	Call	Bond Future	684	1	1	1	0.00
15/07/2022	R214 On 02-February-23	11.08	Call	Bond Future	694	1	1	1	0.00
15/07/2022	R214 On 02-February-23	11.08	Put	Bond Future	6428	7	6	7	0.00
15/07/2022	R214 On 02-February-23	11.07	Put	Bond Future	6474	7	6	7	0.00
15/07/2022	R214 On 02-February-23	11.09	Put	Bond Future	6382	7	6	7	0.00
15/07/2022	R214 On 04-May-23			Bond Future	12.33	58.7635	59.5357	58.7635	0.00
15/07/2022	R214 On 04-May-23	11.38	Call	Bond Future	1360	1	1	1	0.00
15/07/2022	R214 On 04-May-23	11.36	Call	Bond Future	1330	1	1	1	0.00
15/07/2022	R214 On 04-May-23	11.37	Call	Bond Future	1345	1	1	1	0.00
15/07/2022	R214 On 04-May-23	11.37	Put	Bond Future	6169	7	6	7	0.00
15/07/2022	R214 On 04-May-23	11.36	Put	Bond Future	6207	7	6	7	0.00
15/07/2022	R214 On 04-May-23	11.38	Put	Bond Future	6131	7	6	7	0.00
15/07/2022	R214 On 03-August-23			Bond Future	12.46	59.9455	60.7327	59.9455	0.00
15/07/2022	R214 On 03-August-23	12.16	Call	Bond Future	2917	3	3	3	0.00
15/07/2022	R214 On 03-August-23	12.14	Call	Bond Future	2873	3	3	3	0.00
15/07/2022	R214 On 03-August-23	12.15	Call	Bond Future	2895	3	3	3	0.00
15/07/2022	R214 On 03-August-23	12.15	Put	Bond Future	4352	5	4	5	0.00
15/07/2022	R214 On 03-August-23	12.14	Put	Bond Future	4378	5	4	5	0.00
15/07/2022	R214 On 03-August-23	12.16	Put	Bond Future	4326	5	4	5	0.00
15/07/2022	R248 On 04-August-22			Bond Future	11.91	77.6844	78.7154	77.6844	171,772.00
15/07/2022	R248 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	0.00
15/07/2022	R248 On 04-August-22	10.30	Call	Bond Future	0	0	0	0	1,200.00
15/07/2022	R248 On 04-August-22	11.00	Call	Bond Future	3	0	0	0	1,200.00
15/07/2022	R248 On 04-August-22	10.40	Call	Bond Future	0	0	0	0	0.00
15/07/2022	R248 On 04-August-22	10.90	Call	Bond Future	1	0	0	0	1,700.00
15/07/2022	R248 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	1,700.00
15/07/2022	R248 On 04-August-22	10.99	Call	Bond Future	2	0	0	0	0.00
15/07/2022	R248 On 04-August-22	10.98	Call	Bond Future	2	0	0	0	0.00
15/07/2022	R248 On 04-August-22	10.98	Put	Bond Future	6163	7	6	7	0.00
15/07/2022	R248 On 04-August-22	10.99	Put	Bond Future	6092	7	6	7	0.00
15/07/2022	R248 On 04-August-22	10.40	Put	Bond Future	10473	12	10	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
15/07/2022	R248 On 04-August-22	10.90	Put	Bond Future	6734	8	7	8	0.00
15/07/2022	R248 On 04-August-22	11.00	Put	Bond Future	6022	7	6	7	50.00
15/07/2022	R248 On 04-August-22	10.30	Put	Bond Future	11256	12	11	12	0.00
15/07/2022	R248 On 04-August-22	9.70	Put	Bond Future	16226	17	16	17	0.00
15/07/2022	R248 On 04-August-22	10.20	Put	Bond Future	12052	13	12	13	0.00
15/07/2022	R248 On 03-November-22			Bond Future	12.08	74.4383	75.4837	74.4383	131,310.00
15/07/2022	R248 On 03-November-22	11.90	Call	Bond Future	1970	0	2	0	1,650.00
15/07/2022	R248 On 03-November-22	11.30	Call	Bond Future	673	0	1	0	0.00
15/07/2022	R248 On 03-November-22	11.31	Call	Bond Future	687	0	1	0	0.00
15/07/2022	R248 On 03-November-22	11.32	Call	Bond Future	702	1	1	1	0.00
15/07/2022	R248 On 03-November-22	11.20	Call	Bond Future	538	0	1	0	1,650.00
15/07/2022	R248 On 03-November-22	11.20	Put	Bond Future	6206	0	6	0	0.00
15/07/2022	R248 On 03-November-22	11.30	Put	Bond Future	5659	7	6	7	0.00
15/07/2022	R248 On 03-November-22	11.31	Put	Bond Future	5606	6	6	6	0.00
15/07/2022	R248 On 03-November-22	11.32	Put	Bond Future	5554	6	6	6	0.00
15/07/2022	R248 On 03-November-22	11.90	Put	Bond Future	3073	0	3	0	0.00
15/07/2022	R248 On 02-February-23			Bond Future	12.24	75.7113	76.7739	75.7113	0.00
15/07/2022	R248 On 02-February-23	11.06	Call	Bond Future	761	1	1	1	0.00
15/07/2022	R248 On 02-February-23	11.07	Call	Bond Future	772	1	1	1	0.00
15/07/2022	R248 On 02-February-23	11.08	Call	Bond Future	784	1	1	1	0.00
15/07/2022	R248 On 02-February-23	11.08	Put	Bond Future	8246	9	8	9	0.00
15/07/2022	R248 On 02-February-23	11.07	Put	Bond Future	8305	9	8	9	0.00
15/07/2022	R248 On 02-February-23	11.06	Put	Bond Future	8363	9	8	9	0.00
15/07/2022	R248 On 04-May-23			Bond Future	12.39	72.6755	73.7571	72.6755	0.00
15/07/2022	R248 On 04-May-23	11.33	Call	Bond Future	1488	1	1	1	0.00
15/07/2022	R248 On 04-May-23	11.34	Call	Bond Future	1506	1	2	1	0.00
15/07/2022	R248 On 04-May-23	11.35	Call	Bond Future	1524	1	2	1	0.00
15/07/2022	R248 On 04-May-23	11.35	Put	Bond Future	7976	9	8	9	0.00
15/07/2022	R248 On 04-May-23	11.34	Put	Bond Future	8025	9	8	9	0.00
15/07/2022	R248 On 04-May-23	11.33	Put	Bond Future	8075	9	8	9	0.00
15/07/2022	R248 On 03-August-23			Bond Future	12.52	74.1379	75.2407	74.1379	0.00
15/07/2022	R248 On 03-August-23	12.09	Call	Bond Future	3261	3	3	3	0.00
15/07/2022	R248 On 03-August-23	12.10	Call	Bond Future	3287	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
15/07/2022	R248 On 03-August-23	12.11	Call	Bond Future	3313	3	3	3	0.00
15/07/2022	R248 On 03-August-23	12.11	Put	Bond Future	5686	6	6	6	0.00
15/07/2022	R248 On 03-August-23	12.10	Put	Bond Future	5720	6	6	6	0.00
15/07/2022	R248 On 03-August-23	12.09	Put	Bond Future	5753	6	6	6	0.00