



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

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
22/07/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2022	2025 On 04-August-22			Bond Future	162.24	162.7599	162.2427	162.7599	9,167.00
22/07/2022	2025 On 03-November-22			Bond Future	164.73	165.2527	164.7252	165.2527	1,199.00
22/07/2022	2025 On 02-February-23			Bond Future	166.00	166.5430	166.0016	166.5430	1,918.00
22/07/2022	2025 On 04-May-23			Bond Future	169.16	169.7122	169.1594	169.7122	0.00
22/07/2022	2025 On 03-August-23			Bond Future	170.75	171.3167	170.7490	171.3167	0.00
22/07/2022	2029 On 04-August-22			Bond Future	119.01	119.7276	119.0110	119.7276	1,629.00
22/07/2022	2029 On 03-November-22			Bond Future	119.57	120.3036	119.5743	120.3036	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
22/07/2022	2029 On 02-February-23			Bond Future	121.74	122.4796	121.7356	122.4796	728.00
22/07/2022	2029 On 04-May-23			Bond Future	122.75	123.5137	122.7530	123.5137	0.00
22/07/2022	2029 On 03-August-23			Bond Future	125.19	125.9622	125.1859	125.9622	0.00
22/07/2022	2030 On 04-August-22			Bond Future	10.60	86.2198	10.5998	86.2198	69,351.00
22/07/2022	2030 On 04-August-22	8.30	Call	Bond Future	0	0	0	0	800.00
22/07/2022	2030 On 04-August-22	9.05	Call	Bond Future	0	0	0	0	800.00
22/07/2022	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
22/07/2022	2030 On 04-August-22	9.55	Call	Bond Future	0	0	0	0	0.00
22/07/2022	2030 On 04-August-22	9.56	Call	Bond Future	0	0	0	0	0.00
22/07/2022	2030 On 04-August-22	10.95	Call	Bond Future	1662	1	1662	1	0.00
22/07/2022	2030 On 04-August-22	10.95	Put	Bond Future	58	0	58	0	800.00
22/07/2022	2030 On 04-August-22	9.56	Put	Bond Future	4994	6	4994	6	0.00
22/07/2022	2030 On 04-August-22	9.55	Put	Bond Future	5044	6	5044	6	0.00
22/07/2022	2030 On 04-August-22	9.54	Put	Bond Future	5094	6	5094	6	0.00
22/07/2022	2030 On 04-August-22	9.05	Put	Bond Future	7578	8	7578	8	0.00
22/07/2022	2030 On 04-August-22	8.30	Put	Bond Future	11546	12	11546	12	0.00
22/07/2022	2030 On 03-November-22			Bond Future	10.80	87.5191	10.8026	87.5191	34,764.00
22/07/2022	2030 On 03-November-22	10.20	Call	Bond Future	655	0	655	0	500.00
22/07/2022	2030 On 03-November-22	11.57	Call	Bond Future	3930	3	3930	3	0.00
22/07/2022	2030 On 03-November-22	10.08	Call	Bond Future	538	0	538	0	0.00
22/07/2022	2030 On 03-November-22	10.09	Call	Bond Future	547	0	547	0	0.00
22/07/2022	2030 On 03-November-22	9.70	Call	Bond Future	275	0	275	0	500.00
22/07/2022	2030 On 03-November-22	10.10	Call	Bond Future	556	0	556	0	0.00
22/07/2022	2030 On 03-November-22	10.10	Put	Bond Future	3782	4	3782	4	0.00
22/07/2022	2030 On 03-November-22	10.20	Put	Bond Future	3413	4	3413	4	0.00
22/07/2022	2030 On 03-November-22	9.70	Put	Bond Future	5406	6	5406	6	0.00
22/07/2022	2030 On 03-November-22	10.09	Put	Bond Future	3820	4	3820	4	0.00
22/07/2022	2030 On 03-November-22	10.08	Put	Bond Future	3858	5	3858	5	0.00
22/07/2022	2030 On 03-November-22	11.57	Put	Bond Future	574	1	574	1	500.00
22/07/2022	2030 On 02-February-23			Bond Future	10.98	85.0753	10.9752	85.0753	5,200.00
22/07/2022	2030 On 02-February-23	11.55	Call	Bond Future	3739	3	3739	3	5,000.00
22/07/2022	2030 On 02-February-23	11.12	Call	Bond Future	2577	2	2577	2	0.00
22/07/2022	2030 On 02-February-23	11.16	Call	Bond Future	2675	2	2675	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
22/07/2022	2030 On 02-February-23	10.01	Call	Bond Future	723	1	723	1	0.00
22/07/2022	2030 On 02-February-23	9.83	Call	Bond Future	562	0	562	0	388.00
22/07/2022	2030 On 02-February-23	8.81	Call	Bond Future	99	0	99	0	102.00
22/07/2022	2030 On 02-February-23	9.08	Call	Bond Future	166	0	166	0	388.00
22/07/2022	2030 On 02-February-23	9.94	Call	Bond Future	657	1	657	1	0.00
22/07/2022	2030 On 02-February-23	9.79	Call	Bond Future	530	0	530	0	0.00
22/07/2022	2030 On 02-February-23	11.35	Call	Bond Future	3172	3	3172	3	5,000.00
22/07/2022	2030 On 02-February-23	9.99	Call	Bond Future	704	1	704	1	0.00
22/07/2022	2030 On 02-February-23	10.00	Call	Bond Future	713	1	713	1	0.00
22/07/2022	2030 On 02-February-23	9.80	Call	Bond Future	538	0	538	0	0.00
22/07/2022	2030 On 02-February-23	9.20	Call	Bond Future	205	0	205	0	0.00
22/07/2022	2030 On 02-February-23	9.04	Call	Bond Future	154	0	154	0	0.00
22/07/2022	2030 On 02-February-23	9.66	Call	Bond Future	437	0	437	0	0.00
22/07/2022	2030 On 02-February-23	9.66	Put	Bond Future	6398	7	6398	7	102.00
22/07/2022	2030 On 02-February-23	8.81	Put	Bond Future	10193	11	10193	11	0.00
22/07/2022	2030 On 02-February-23	9.04	Put	Bond Future	9106	10	9106	10	0.00
22/07/2022	2030 On 02-February-23	9.08	Put	Bond Future	8921	10	8921	10	0.00
22/07/2022	2030 On 02-February-23	9.20	Put	Bond Future	8374	9	8374	9	0.00
22/07/2022	2030 On 02-February-23	9.94	Put	Bond Future	5306	6	5306	6	102.00
22/07/2022	2030 On 02-February-23	10.01	Put	Bond Future	5048	6	5048	6	0.00
22/07/2022	2030 On 02-February-23	11.35	Put	Bond Future	1564	2	1564	2	0.00
22/07/2022	2030 On 02-February-23	11.16	Put	Bond Future	1877	2	1877	2	388.00
22/07/2022	2030 On 02-February-23	9.79	Put	Bond Future	5879	7	5879	7	0.00
22/07/2022	2030 On 02-February-23	9.83	Put	Bond Future	5724	6	5724	6	0.00
22/07/2022	2030 On 02-February-23	9.80	Put	Bond Future	5840	7	5840	7	0.00
22/07/2022	2030 On 02-February-23	9.99	Put	Bond Future	5121	6	5121	6	0.00
22/07/2022	2030 On 02-February-23	10.00	Put	Bond Future	5084	6	5084	6	0.00
22/07/2022	2030 On 02-February-23	11.12	Put	Bond Future	1951	2	1951	2	0.00
22/07/2022	2030 On 02-February-23	11.55	Put	Bond Future	1289	2	1289	2	0.00
22/07/2022	2030 On 04-May-23			Bond Future	11.15	86.6787	11.1455	86.6787	0.00
22/07/2022	2030 On 04-May-23	12.57	Call	Bond Future	6625	6	6625	6	0.00
22/07/2022	2030 On 04-May-23	11.62	Call	Bond Future	3796	3	3796	3	0.00
22/07/2022	2030 On 04-May-23	12.04	Call	Bond Future	4986	4	4986	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
22/07/2022	2030 On 04-May-23	12.50	Call	Bond Future	6402	6	6402	6	0.00
22/07/2022	2030 On 04-May-23	10.54	Call	Bond Future	1550	1	1550	1	0.00
22/07/2022	2030 On 04-May-23	10.65	Call	Bond Future	1706	1	1706	1	350.00
22/07/2022	2030 On 04-May-23	9.58	Call	Bond Future	595	0	595	0	150.00
22/07/2022	2030 On 04-May-23	11.34	Call	Bond Future	3083	3	3083	3	0.00
22/07/2022	2030 On 04-May-23	10.42	Call	Bond Future	1392	1	1392	1	479.00
22/07/2022	2030 On 04-May-23	10.52	Call	Bond Future	1523	1	1523	1	0.00
22/07/2022	2030 On 04-May-23	10.53	Call	Bond Future	1536	1	1536	1	0.00
22/07/2022	2030 On 04-May-23	9.67	Call	Bond Future	661	1	661	1	479.00
22/07/2022	2030 On 04-May-23	9.78	Call	Bond Future	747	1	747	1	388.00
22/07/2022	2030 On 04-May-23	9.03	Call	Bond Future	295	0	295	0	388.00
22/07/2022	2030 On 04-May-23	10.00	Call	Bond Future	934	1	934	1	1,080.00
22/07/2022	2030 On 04-May-23	10.00	Put	Bond Future	5929	7	5929	7	0.00
22/07/2022	2030 On 04-May-23	9.03	Put	Bond Future	9809	11	9809	11	0.00
22/07/2022	2030 On 04-May-23	9.58	Put	Bond Future	7512	8	7512	8	0.00
22/07/2022	2030 On 04-May-23	9.78	Put	Bond Future	6743	7	6743	7	0.00
22/07/2022	2030 On 04-May-23	9.67	Put	Bond Future	7162	8	7162	8	0.00
22/07/2022	2030 On 04-May-23	10.53	Put	Bond Future	4176	5	4176	5	0.00
22/07/2022	2030 On 04-May-23	10.52	Put	Bond Future	4206	5	4206	5	0.00
22/07/2022	2030 On 04-May-23	10.42	Put	Bond Future	4514	5	4514	5	0.00
22/07/2022	2030 On 04-May-23	11.34	Put	Bond Future	2270	3	2270	3	150.00
22/07/2022	2030 On 04-May-23	10.65	Put	Bond Future	3823	4	3823	4	0.00
22/07/2022	2030 On 04-May-23	10.54	Put	Bond Future	4146	5	4146	5	0.00
22/07/2022	2030 On 04-May-23	12.50	Put	Bond Future	939	1	939	1	479.00
22/07/2022	2030 On 04-May-23	12.04	Put	Bond Future	1327	2	1327	2	1,080.00
22/07/2022	2030 On 04-May-23	11.62	Put	Bond Future	1830	2	1830	2	388.00
22/07/2022	2030 On 04-May-23	12.57	Put	Bond Future	892	1	892	1	350.00
22/07/2022	2030 On 03-August-23			Bond Future	11.32	84.3737	11.3156	84.3737	0.00
22/07/2022	2030 On 03-August-23	12.59	Call	Bond Future	6238	6	6238	6	0.00
22/07/2022	2030 On 03-August-23	11.36	Call	Bond Future	2982	3	2982	3	0.00
22/07/2022	2030 On 03-August-23	12.89	Call	Bond Future	7143	6	7143	6	0.00
22/07/2022	2030 On 03-August-23	11.34	Call	Bond Future	2938	3	2938	3	0.00
22/07/2022	2030 On 03-August-23	10.40	Call	Bond Future	1403	1	1403	1	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
22/07/2022	2030 On 03-August-23	10.65	Call	Bond Future	1724	1	1724	1	350.00
22/07/2022	2030 On 03-August-23	11.35	Call	Bond Future	2960	3	2960	3	0.00
22/07/2022	2030 On 03-August-23	11.36	Put	Bond Future	2801	3	2801	3	0.00
22/07/2022	2030 On 03-August-23	10.65	Put	Bond Future	4486	5	4486	5	0.00
22/07/2022	2030 On 03-August-23	11.34	Put	Bond Future	2839	3	2839	3	0.00
22/07/2022	2030 On 03-August-23	12.89	Put	Bond Future	1035	1	1035	1	350.00
22/07/2022	2030 On 03-August-23	10.40	Put	Bond Future	5231	6	5231	6	0.00
22/07/2022	2030 On 03-August-23	12.59	Put	Bond Future	1250	1	1250	1	1,012.00
22/07/2022	2030 On 03-August-23	11.35	Put	Bond Future	2820	3	2820	3	0.00
22/07/2022	2032 On 04-August-22			Bond Future	11.02	85.7892	11.0235	85.7892	68,455.00
22/07/2022	2032 On 04-August-22	11.89	Call	Bond Future	4347	3	4347	3	0.00
22/07/2022	2032 On 04-August-22	10.70	Call	Bond Future	65	0	65	0	0.00
22/07/2022	2032 On 04-August-22	11.00	Call	Bond Future	519	0	519	0	0.00
22/07/2022	2032 On 04-August-22	11.60	Call	Bond Future	2950	2	2950	2	0.00
22/07/2022	2032 On 04-August-22	10.21	Call	Bond Future	0	0	0	0	0.00
22/07/2022	2032 On 04-August-22	10.50	Call	Bond Future	6	0	6	0	900.00
22/07/2022	2032 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	0.00
22/07/2022	2032 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	0.00
22/07/2022	2032 On 04-August-22	9.40	Call	Bond Future	0	0	0	0	0.00
22/07/2022	2032 On 04-August-22	10.22	Call	Bond Future	1	0	1	0	0.00
22/07/2022	2032 On 04-August-22	9.80	Call	Bond Future	0	0	0	0	900.00
22/07/2022	2032 On 04-August-22	9.72	Call	Bond Future	0	0	0	0	800.00
22/07/2022	2032 On 04-August-22	8.97	Call	Bond Future	0	0	0	0	800.00
22/07/2022	2032 On 04-August-22	8.97	Put	Bond Future	11639	13	11639	13	0.00
22/07/2022	2032 On 04-August-22	9.72	Put	Bond Future	7154	8	7154	8	0.00
22/07/2022	2032 On 04-August-22	10.21	Put	Bond Future	4373	5	4373	5	0.00
22/07/2022	2032 On 04-August-22	10.20	Put	Bond Future	4429	5	4429	5	0.00
22/07/2022	2032 On 04-August-22	9.40	Put	Bond Future	9033	10	9033	10	0.00
22/07/2022	2032 On 04-August-22	10.10	Put	Bond Future	4987	6	4987	6	0.00
22/07/2022	2032 On 04-August-22	10.50	Put	Bond Future	2786	4	2786	4	0.00
22/07/2022	2032 On 04-August-22	9.80	Put	Bond Future	6692	8	6692	8	0.00
22/07/2022	2032 On 04-August-22	10.22	Put	Bond Future	4318	5	4318	5	0.00
22/07/2022	2032 On 04-August-22	11.60	Put	Bond Future	25	0	25	0	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2022	2032 On 04-August-22	11.00	Put	Bond Future	642	1	642	1	7,500.00
22/07/2022	2032 On 04-August-22	10.70	Put	Bond Future	1769	3	1769	3	7,500.00
22/07/2022	2032 On 04-August-22	11.89	Put	Bond Future	4	0	4	0	0.00
22/07/2022	2032 On 03-November-22			Bond Future	11.22	82.9304	11.2196	82.9304	103,623.00
22/07/2022	2032 On 03-November-22	11.55	Call	Bond Future	2852	2	2852	2	0.00
22/07/2022	2032 On 03-November-22	12.30	Call	Bond Future	5642	5	5642	5	0.00
22/07/2022	2032 On 03-November-22	10.56	Call	Bond Future	614	0	614	0	0.00
22/07/2022	2032 On 03-November-22	10.66	Call	Bond Future	738	1	738	1	0.00
22/07/2022	2032 On 03-November-22	10.67	Call	Bond Future	752	1	752	1	750.00
22/07/2022	2032 On 03-November-22	10.21	Call	Bond Future	302	0	302	0	500.00
22/07/2022	2032 On 03-November-22	9.46	Call	Bond Future	44	0	44	0	500.00
22/07/2022	2032 On 03-November-22	10.11	Call	Bond Future	242	0	242	0	0.00
22/07/2022	2032 On 03-November-22	9.31	Call	Bond Future	28	0	28	0	180.00
22/07/2022	2032 On 03-November-22	10.49	Call	Bond Future	538	0	538	0	0.00
22/07/2022	2032 On 03-November-22	10.16	Call	Bond Future	270	0	270	0	0.00
22/07/2022	2032 On 03-November-22	9.92	Call	Bond Future	154	0	154	0	750.00
22/07/2022	2032 On 03-November-22	9.36	Call	Bond Future	32	0	32	0	454.00
22/07/2022	2032 On 03-November-22	9.36	Put	Bond Future	10173	11	10173	11	0.00
22/07/2022	2032 On 03-November-22	9.92	Put	Bond Future	7077	8	7077	8	0.00
22/07/2022	2032 On 03-November-22	10.11	Put	Bond Future	6105	7	6105	7	454.00
22/07/2022	2032 On 03-November-22	9.31	Put	Bond Future	10463	11	10463	11	0.00
22/07/2022	2032 On 03-November-22	10.16	Put	Bond Future	5858	7	5858	7	180.00
22/07/2022	2032 On 03-November-22	9.46	Put	Bond Future	9599	11	9599	11	0.00
22/07/2022	2032 On 03-November-22	10.56	Put	Bond Future	4036	5	4036	5	180.00
22/07/2022	2032 On 03-November-22	10.49	Put	Bond Future	4333	5	4333	5	454.00
22/07/2022	2032 On 03-November-22	10.21	Put	Bond Future	5615	6	5615	6	0.00
22/07/2022	2032 On 03-November-22	10.67	Put	Bond Future	3590	4	3590	4	0.00
22/07/2022	2032 On 03-November-22	10.66	Put	Bond Future	3629	4	3629	4	0.00
22/07/2022	2032 On 03-November-22	12.30	Put	Bond Future	418	1	418	1	750.00
22/07/2022	2032 On 03-November-22	11.55	Put	Bond Future	1206	2	1206	2	500.00
22/07/2022	2032 On 02-February-23			Bond Future	11.39	84.4133	11.3856	84.4133	18.00
22/07/2022	2032 On 02-February-23	11.84	Call	Bond Future	3871	3	3871	3	0.00
22/07/2022	2032 On 02-February-23	12.75	Call	Bond Future	7074	6	7074	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
22/07/2022	2032 On 02-February-23	10.38	Call	Bond Future	796	1	796	1	0.00
22/07/2022	2032 On 02-February-23	10.39	Call	Bond Future	806	1	806	1	0.00
22/07/2022	2032 On 02-February-23	10.16	Call	Bond Future	589	0	589	0	0.00
22/07/2022	2032 On 02-February-23	9.31	Call	Bond Future	143	0	143	0	454.00
22/07/2022	2032 On 02-February-23	10.22	Call	Bond Future	640	0	640	0	500.00
22/07/2022	2032 On 02-February-23	9.47	Call	Bond Future	192	0	192	0	500.00
22/07/2022	2032 On 02-February-23	11.69	Call	Bond Future	3408	3	3408	3	0.00
22/07/2022	2032 On 02-February-23	10.40	Call	Bond Future	817	1	817	1	0.00
22/07/2022	2032 On 02-February-23	10.50	Call	Bond Future	930	1	930	1	0.00
22/07/2022	2032 On 02-February-23	10.67	Call	Bond Future	1149	1	1149	1	750.00
22/07/2022	2032 On 02-February-23	9.92	Call	Bond Future	412	0	412	0	750.00
22/07/2022	2032 On 02-February-23	10.67	Put	Bond Future	4772	5	4772	5	0.00
22/07/2022	2032 On 02-February-23	10.50	Put	Bond Future	5444	6	5444	6	454.00
22/07/2022	2032 On 02-February-23	10.40	Put	Bond Future	5861	7	5861	7	0.00
22/07/2022	2032 On 02-February-23	11.69	Put	Bond Future	1928	2	1928	2	0.00
22/07/2022	2032 On 02-February-23	9.47	Put	Bond Future	10375	11	10375	11	0.00
22/07/2022	2032 On 02-February-23	10.22	Put	Bond Future	6649	7	6649	7	0.00
22/07/2022	2032 On 02-February-23	9.92	Put	Bond Future	8060	9	8060	9	0.00
22/07/2022	2032 On 02-February-23	9.31	Put	Bond Future	11250	12	11250	12	0.00
22/07/2022	2032 On 02-February-23	10.16	Put	Bond Future	6922	8	6922	8	454.00
22/07/2022	2032 On 02-February-23	10.39	Put	Bond Future	5904	7	5904	7	0.00
22/07/2022	2032 On 02-February-23	10.38	Put	Bond Future	5946	7	5946	7	0.00
22/07/2022	2032 On 02-February-23	12.75	Put	Bond Future	712	1	712	1	750.00
22/07/2022	2032 On 02-February-23	11.84	Put	Bond Future	1675	2	1675	2	500.00
22/07/2022	2032 On 04-May-23			Bond Future	11.54	81.8443	11.5448	81.8443	0.00
22/07/2022	2032 On 04-May-23	10.62	Call	Bond Future	1354	1	1354	1	400.00
22/07/2022	2032 On 04-May-23	10.87	Call	Bond Future	1715	1	1715	1	0.00
22/07/2022	2032 On 04-May-23	10.88	Call	Bond Future	1731	1	1731	1	0.00
22/07/2022	2032 On 04-May-23	10.89	Call	Bond Future	1747	1	1747	1	0.00
22/07/2022	2032 On 04-May-23	11.37	Call	Bond Future	2653	2	2653	2	400.00
22/07/2022	2032 On 04-May-23	13.43	Call	Bond Future	9163	8	9163	8	0.00
22/07/2022	2032 On 04-May-23	13.43	Put	Bond Future	751	1	751	1	400.00
22/07/2022	2032 On 04-May-23	10.89	Put	Bond Future	4968	6	4968	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
22/07/2022	2032 On 04-May-23	10.88	Put	Bond Future	5002	6	5002	6	0.00
22/07/2022	2032 On 04-May-23	10.87	Put	Bond Future	5037	6	5037	6	0.00
22/07/2022	2032 On 04-May-23	10.62	Put	Bond Future	5952	7	5952	7	0.00
22/07/2022	2032 On 04-May-23	11.37	Put	Bond Future	3497	4	3497	4	0.00
22/07/2022	2032 On 03-August-23			Bond Future	11.70	83.4536	11.6971	83.4536	2,600.00
22/07/2022	2032 On 03-August-23	11.75	Call	Bond Future	3540	3	3540	3	0.00
22/07/2022	2032 On 03-August-23	11.76	Call	Bond Future	3565	3	3565	3	0.00
22/07/2022	2032 On 03-August-23	11.90	Call	Bond Future	3929	3	3929	3	5,000.00
22/07/2022	2032 On 03-August-23	11.77	Call	Bond Future	3590	3	3590	3	0.00
22/07/2022	2032 On 03-August-23	11.77	Put	Bond Future	3250	4	3250	4	0.00
22/07/2022	2032 On 03-August-23	11.90	Put	Bond Future	2987	3	2987	3	0.00
22/07/2022	2032 On 03-August-23	11.76	Put	Bond Future	3272	4	3272	4	0.00
22/07/2022	2032 On 03-August-23	11.75	Put	Bond Future	3293	4	3293	4	0.00
22/07/2022	2033 On 04-August-22			Bond Future	112.38	114.0361	112.3803	114.0361	3,796.00
22/07/2022	2033 On 03-November-22			Bond Future	112.77	114.4493	112.7665	114.4493	420.00
22/07/2022	2033 On 02-February-23			Bond Future	114.80	116.5191	114.8044	116.5191	5,877.00
22/07/2022	2033 On 04-May-23			Bond Future	115.60	117.3540	115.6042	117.3540	0.00
22/07/2022	2033 On 03-August-23			Bond Future	117.90	119.6802	117.8952	119.6802	0.00
22/07/2022	2037 On 04-August-22			Bond Future	11.41	78.9471	11.4140	78.9471	124,394.00
22/07/2022	2037 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	50.00
22/07/2022	2037 On 04-August-22	10.91	Call	Bond Future	25	0	25	0	0.00
22/07/2022	2037 On 04-August-22	11.21	Call	Bond Future	236	0	236	0	1,050.00
22/07/2022	2037 On 04-August-22	11.42	Call	Bond Future	707	0	707	0	0.00
22/07/2022	2037 On 04-August-22	10.89	Call	Bond Future	22	0	22	0	0.00
22/07/2022	2037 On 04-August-22	10.90	Call	Bond Future	24	0	24	0	0.00
22/07/2022	2037 On 04-August-22	11.95	Call	Bond Future	3114	2	3114	2	0.00
22/07/2022	2037 On 04-August-22	11.95	Put	Bond Future	34	0	34	0	1,050.00
22/07/2022	2037 On 04-August-22	10.91	Put	Bond Future	3093	4	3093	4	0.00
22/07/2022	2037 On 04-August-22	10.89	Put	Bond Future	3214	4	3214	4	0.00
22/07/2022	2037 On 04-August-22	11.42	Put	Bond Future	672	1	672	1	50.00
22/07/2022	2037 On 04-August-22	11.21	Put	Bond Future	1457	2	1457	2	0.00
22/07/2022	2037 On 04-August-22	10.10	Put	Bond Future	8374	9	8374	9	0.00
22/07/2022	2037 On 04-August-22	10.90	Put	Bond Future	3153	4	3153	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
22/07/2022	2037 On 03-November-22			Bond Future	11.58	80.1368	11.5844	80.1368	20,963.00
22/07/2022	2037 On 03-November-22	11.30	Call	Bond Future	1340	1	1340	1	0.00
22/07/2022	2037 On 03-November-22	11.32	Call	Bond Future	1387	1	1387	1	0.00
22/07/2022	2037 On 03-November-22	11.31	Call	Bond Future	1363	1	1363	1	0.00
22/07/2022	2037 On 03-November-22	11.31	Put	Bond Future	2974	4	2974	4	0.00
22/07/2022	2037 On 03-November-22	11.30	Put	Bond Future	3010	4	3010	4	0.00
22/07/2022	2037 On 03-November-22	11.32	Put	Bond Future	2938	4	2938	4	0.00
22/07/2022	2037 On 02-February-23			Bond Future	11.73	77.3110	11.7321	77.3110	63,547.00
22/07/2022	2037 On 02-February-23	11.05	Call	Bond Future	1351	1	1351	1	0.00
22/07/2022	2037 On 02-February-23	11.03	Call	Bond Future	1318	1	1318	1	0.00
22/07/2022	2037 On 02-February-23	11.04	Call	Bond Future	1334	1	1334	1	0.00
22/07/2022	2037 On 02-February-23	11.04	Put	Bond Future	5402	6	5402	6	0.00
22/07/2022	2037 On 02-February-23	11.03	Put	Bond Future	5447	6	5447	6	0.00
22/07/2022	2037 On 02-February-23	11.05	Put	Bond Future	5358	6	5358	6	0.00
22/07/2022	2037 On 04-May-23			Bond Future	11.88	78.7689	11.8751	78.7689	0.00
22/07/2022	2037 On 04-May-23	13.73	Call	Bond Future	10288	10	10288	10	0.00
22/07/2022	2037 On 04-May-23	11.32	Call	Bond Future	2216	2	2216	2	0.00
22/07/2022	2037 On 04-May-23	11.78	Call	Bond Future	3323	3	3323	3	400.00
22/07/2022	2037 On 04-May-23	11.03	Call	Bond Future	1685	1	1685	1	400.00
22/07/2022	2037 On 04-May-23	11.31	Call	Bond Future	2196	2	2196	2	0.00
22/07/2022	2037 On 04-May-23	11.30	Call	Bond Future	2176	2	2176	2	0.00
22/07/2022	2037 On 04-May-23	11.30	Put	Bond Future	5468	6	5468	6	0.00
22/07/2022	2037 On 04-May-23	11.31	Put	Bond Future	5428	6	5428	6	0.00
22/07/2022	2037 On 04-May-23	11.03	Put	Bond Future	6592	7	6592	7	0.00
22/07/2022	2037 On 04-May-23	13.73	Put	Bond Future	934	1	934	1	400.00
22/07/2022	2037 On 04-May-23	11.78	Put	Bond Future	3853	4	3853	4	0.00
22/07/2022	2037 On 04-May-23	11.32	Put	Bond Future	5389	6	5389	6	0.00
22/07/2022	2037 On 03-August-23			Bond Future	12.02	76.0588	12.0163	76.0588	0.00
22/07/2022	2037 On 03-August-23	12.14	Call	Bond Future	4318	4	4318	4	0.00
22/07/2022	2037 On 03-August-23	12.12	Call	Bond Future	4261	4	4261	4	0.00
22/07/2022	2037 On 03-August-23	12.13	Call	Bond Future	4290	4	4290	4	0.00
22/07/2022	2037 On 03-August-23	12.13	Put	Bond Future	3675	4	3675	4	0.00
22/07/2022	2037 On 03-August-23	12.12	Put	Bond Future	3700	4	3700	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
22/07/2022	2037 On 03-August-23	12.14	Put	Bond Future	3650	4	3650	4	0.00
22/07/2022	2038 On 04-August-22			Bond Future	126.21	128.2599	126.2082	128.2599	3,429.00
22/07/2022	2038 On 03-November-22			Bond Future	128.14	130.2242	128.1393	130.2242	2,268.00
22/07/2022	2038 On 02-February-23			Bond Future	128.54	130.6690	128.5424	130.6690	0.00
22/07/2022	2038 On 04-May-23			Bond Future	130.99	133.1564	130.9883	133.1564	0.00
22/07/2022	2038 On 03-August-23			Bond Future	131.60	133.8171	131.6019	133.8171	0.00
22/07/2022	2040 On 04-August-22			Bond Future	11.46	80.9766	11.4628	80.9766	87,170.00
22/07/2022	2040 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	460.00
22/07/2022	2040 On 04-August-22	10.70	Call	Bond Future	3	0	3	0	460.00
22/07/2022	2040 On 04-August-22	11.03	Call	Bond Future	46	0	46	0	0.00
22/07/2022	2040 On 04-August-22	12.24	Call	Bond Future	4736	4	4736	4	0.00
22/07/2022	2040 On 04-August-22	11.04	Call	Bond Future	50	0	50	0	0.00
22/07/2022	2040 On 04-August-22	11.05	Call	Bond Future	55	0	55	0	0.00
22/07/2022	2040 On 04-August-22	11.05	Put	Bond Future	2756	4	2756	4	0.00
22/07/2022	2040 On 04-August-22	12.24	Put	Bond Future	7	0	7	0	460.00
22/07/2022	2040 On 04-August-22	9.70	Put	Bond Future	12584	13	12584	13	0.00
22/07/2022	2040 On 04-August-22	11.04	Put	Bond Future	2819	4	2819	4	0.00
22/07/2022	2040 On 04-August-22	11.03	Put	Bond Future	2882	4	2882	4	0.00
22/07/2022	2040 On 04-August-22	10.70	Put	Bond Future	5107	6	5107	6	0.00
22/07/2022	2040 On 03-November-22			Bond Future	11.63	82.1969	11.6262	82.1969	35,523.00
22/07/2022	2040 On 03-November-22	11.41	Call	Bond Future	1625	1	1625	1	0.00
22/07/2022	2040 On 03-November-22	11.50	Call	Bond Future	1880	2	1880	2	1,500.00
22/07/2022	2040 On 03-November-22	11.30	Call	Bond Future	1342	1	1342	1	1,160.00
22/07/2022	2040 On 03-November-22	10.80	Call	Bond Future	510	0	510	0	1,500.00
22/07/2022	2040 On 03-November-22	11.39	Call	Bond Future	1571	1	1571	1	0.00
22/07/2022	2040 On 03-November-22	11.40	Call	Bond Future	1598	1	1598	1	0.00
22/07/2022	2040 On 03-November-22	10.70	Call	Bond Future	407	0	407	0	1,078.00
22/07/2022	2040 On 03-November-22	11.20	Call	Bond Future	1121	1	1121	1	1,078.00
22/07/2022	2040 On 03-November-22	12.52	Call	Bond Future	5944	5	5944	5	0.00
22/07/2022	2040 On 03-November-22	12.00	Call	Bond Future	3649	3	3649	3	1,160.00
22/07/2022	2040 On 03-November-22	12.00	Put	Bond Future	1370	2	1370	2	0.00
22/07/2022	2040 On 03-November-22	11.41	Put	Bond Future	2991	4	2991	4	0.00
22/07/2022	2040 On 03-November-22	11.20	Put	Bond Future	3850	4	3850	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
22/07/2022	2040 On 03-November-22	10.80	Put	Bond Future	5932	7	5932	7	0.00
22/07/2022	2040 On 03-November-22	11.30	Put	Bond Future	3417	4	3417	4	0.00
22/07/2022	2040 On 03-November-22	11.39	Put	Bond Future	3066	4	3066	4	0.00
22/07/2022	2040 On 03-November-22	11.40	Put	Bond Future	3028	4	3028	4	0.00
22/07/2022	2040 On 03-November-22	10.70	Put	Bond Future	6524	7	6524	7	0.00
22/07/2022	2040 On 03-November-22	11.50	Put	Bond Future	2673	3	2673	3	0.00
22/07/2022	2040 On 03-November-22	12.52	Put	Bond Future	662	1	662	1	1,078.00
22/07/2022	2040 On 02-February-23			Bond Future	11.77	79.1575	11.7677	79.1575	62,354.00
22/07/2022	2040 On 02-February-23	11.11	Call	Bond Future	1492	1	1492	1	0.00
22/07/2022	2040 On 02-February-23	11.10	Call	Bond Future	1474	1	1474	1	0.00
22/07/2022	2040 On 02-February-23	10.21	Call	Bond Future	390	0	390	0	388.00
22/07/2022	2040 On 02-February-23	10.18	Call	Bond Future	370	0	370	0	0.00
22/07/2022	2040 On 02-February-23	10.93	Call	Bond Future	1182	1	1182	1	0.00
22/07/2022	2040 On 02-February-23	10.96	Call	Bond Future	1230	1	1230	1	388.00
22/07/2022	2040 On 02-February-23	12.27	Call	Bond Future	5005	4	5005	4	0.00
22/07/2022	2040 On 02-February-23	11.12	Call	Bond Future	1511	1	1511	1	0.00
22/07/2022	2040 On 02-February-23	12.24	Call	Bond Future	4888	4	4888	4	0.00
22/07/2022	2040 On 02-February-23	12.24	Put	Bond Future	2084	2	2084	2	0.00
22/07/2022	2040 On 02-February-23	11.12	Put	Bond Future	5627	6	5627	6	0.00
22/07/2022	2040 On 02-February-23	12.27	Put	Bond Future	2028	2	2028	2	388.00
22/07/2022	2040 On 02-February-23	10.96	Put	Bond Future	6414	7	6414	7	0.00
22/07/2022	2040 On 02-February-23	10.18	Put	Bond Future	11072	12	11072	12	0.00
22/07/2022	2040 On 02-February-23	10.21	Put	Bond Future	10870	12	10870	12	0.00
22/07/2022	2040 On 02-February-23	11.10	Put	Bond Future	5722	6	5722	6	0.00
22/07/2022	2040 On 02-February-23	11.11	Put	Bond Future	5674	6	5674	6	0.00
22/07/2022	2040 On 02-February-23	10.93	Put	Bond Future	6568	7	6568	7	0.00
22/07/2022	2040 On 04-May-23			Bond Future	11.90	80.6505	11.9043	80.6505	0.00
22/07/2022	2040 On 04-May-23	13.45	Call	Bond Future	9728	9	9728	9	0.00
22/07/2022	2040 On 04-May-23	11.48	Call	Bond Future	2672	2	2672	2	486.00
22/07/2022	2040 On 04-May-23	10.92	Call	Bond Future	1565	1	1565	1	388.00
22/07/2022	2040 On 04-May-23	11.41	Call	Bond Future	2512	2	2512	2	0.00
22/07/2022	2040 On 04-May-23	11.42	Call	Bond Future	2535	2	2535	2	0.00
22/07/2022	2040 On 04-May-23	10.73	Call	Bond Future	1276	1	1276	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
22/07/2022	2040 On 04-May-23	10.17	Call	Bond Future	646	1	646	1	388.00
22/07/2022	2040 On 04-May-23	12.78	Call	Bond Future	7011	6	7011	6	0.00
22/07/2022	2040 On 04-May-23	11.43	Call	Bond Future	2557	2	2557	2	0.00
22/07/2022	2040 On 04-May-23	11.43	Put	Bond Future	5482	6	5482	6	0.00
22/07/2022	2040 On 04-May-23	12.78	Put	Bond Future	2026	2	2026	2	388.00
22/07/2022	2040 On 04-May-23	10.73	Put	Bond Future	8834	10	8834	10	0.00
22/07/2022	2040 On 04-May-23	13.45	Put	Bond Future	1259	1	1259	1	486.00
22/07/2022	2040 On 04-May-23	10.17	Put	Bond Future	12207	13	12207	13	0.00
22/07/2022	2040 On 04-May-23	11.42	Put	Bond Future	5522	6	5522	6	0.00
22/07/2022	2040 On 04-May-23	11.41	Put	Bond Future	5564	6	5564	6	0.00
22/07/2022	2040 On 04-May-23	10.92	Put	Bond Future	7826	8	7826	8	0.00
22/07/2022	2040 On 04-May-23	11.48	Put	Bond Future	5280	6	5280	6	0.00
22/07/2022	2040 On 03-August-23			Bond Future	12.04	77.7270	12.0387	77.7270	0.00
22/07/2022	2040 On 03-August-23	12.21	Call	Bond Future	4800	4	4800	4	0.00
22/07/2022	2040 On 03-August-23	12.22	Call	Bond Future	4832	4	4832	4	0.00
22/07/2022	2040 On 03-August-23	12.23	Call	Bond Future	4863	4	4863	4	0.00
22/07/2022	2040 On 03-August-23	12.23	Put	Bond Future	3752	4	3752	4	0.00
22/07/2022	2040 On 03-August-23	12.22	Put	Bond Future	3778	4	3778	4	0.00
22/07/2022	2040 On 03-August-23	12.21	Put	Bond Future	3804	4	3804	4	0.00
22/07/2022	2044 On 04-August-22			Bond Future	11.44	78.0110	11.4361	78.0110	34,196.00
22/07/2022	2044 On 04-August-22	11.10	Call	Bond Future	100	0	100	0	0.00
22/07/2022	2044 On 04-August-22	11.08	Call	Bond Future	85	0	85	0	0.00
22/07/2022	2044 On 04-August-22	11.09	Call	Bond Future	92	0	92	0	0.00
22/07/2022	2044 On 04-August-22	11.09	Put	Bond Future	2402	3	2402	3	0.00
22/07/2022	2044 On 04-August-22	11.08	Put	Bond Future	2464	3	2464	3	0.00
22/07/2022	2044 On 04-August-22	11.10	Put	Bond Future	2342	3	2342	3	0.00
22/07/2022	2044 On 03-November-22			Bond Future	11.59	79.1867	11.5895	79.1867	31,943.00
22/07/2022	2044 On 03-November-22	11.40	Call	Bond Future	1708	1	1708	1	0.00
22/07/2022	2044 On 03-November-22	11.39	Call	Bond Future	1680	1	1680	1	0.00
22/07/2022	2044 On 03-November-22	11.41	Call	Bond Future	1736	1	1736	1	0.00
22/07/2022	2044 On 03-November-22	10.60	Call	Bond Future	345	0	345	0	1,600.00
22/07/2022	2044 On 03-November-22	11.30	Call	Bond Future	1437	1	1437	1	1,600.00
22/07/2022	2044 On 03-November-22	11.30	Put	Bond Future	3318	4	3318	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
22/07/2022	2044 On 03-November-22	10.60	Put	Bond Future	7102	8	7102	8	0.00
22/07/2022	2044 On 03-November-22	11.41	Put	Bond Future	2894	3	2894	3	0.00
22/07/2022	2044 On 03-November-22	11.40	Put	Bond Future	2931	3	2931	3	0.00
22/07/2022	2044 On 03-November-22	11.39	Put	Bond Future	2968	4	2968	4	0.00
22/07/2022	2044 On 02-February-23			Bond Future	11.72	76.2187	11.7218	76.2187	29,403.00
22/07/2022	2044 On 02-February-23	11.16	Call	Bond Future	1690	1	1690	1	0.00
22/07/2022	2044 On 02-February-23	11.15	Call	Bond Future	1669	1	1669	1	0.00
22/07/2022	2044 On 02-February-23	11.14	Call	Bond Future	1649	1	1649	1	0.00
22/07/2022	2044 On 02-February-23	11.14	Put	Bond Future	5431	6	5431	6	0.00
22/07/2022	2044 On 02-February-23	11.15	Put	Bond Future	5384	6	5384	6	0.00
22/07/2022	2044 On 02-February-23	11.16	Put	Bond Future	5337	6	5337	6	0.00
22/07/2022	2044 On 04-May-23			Bond Future	11.85	77.6562	11.8490	77.6562	0.00
22/07/2022	2044 On 04-May-23	11.43	Call	Bond Future	2713	2	2713	2	0.00
22/07/2022	2044 On 04-May-23	11.41	Call	Bond Future	2665	2	2665	2	0.00
22/07/2022	2044 On 04-May-23	11.42	Call	Bond Future	2689	2	2689	2	0.00
22/07/2022	2044 On 04-May-23	11.42	Put	Bond Future	5397	6	5397	6	0.00
22/07/2022	2044 On 04-May-23	11.41	Put	Bond Future	5439	6	5439	6	0.00
22/07/2022	2044 On 04-May-23	11.43	Put	Bond Future	5356	6	5356	6	0.00
22/07/2022	2044 On 03-August-23			Bond Future	11.97	74.7992	11.9737	74.7992	0.00
22/07/2022	2044 On 03-August-23	12.17	Call	Bond Future	5008	4	5008	4	0.00
22/07/2022	2044 On 03-August-23	12.16	Call	Bond Future	4975	4	4975	4	0.00
22/07/2022	2044 On 03-August-23	12.15	Call	Bond Future	4942	4	4942	4	0.00
22/07/2022	2044 On 03-August-23	12.15	Put	Bond Future	3893	4	3893	4	0.00
22/07/2022	2044 On 03-August-23	12.16	Put	Bond Future	3867	4	3867	4	0.00
22/07/2022	2044 On 03-August-23	12.17	Put	Bond Future	3841	4	3841	4	0.00
22/07/2022	2046 On 04-August-22			Bond Future	115.32	115.7758	115.3206	115.7758	13,131.00
22/07/2022	2046 On 03-November-22			Bond Future	115.11	115.5726	115.1090	115.5726	9,421.00
22/07/2022	2046 On 02-February-23			Bond Future	117.19	117.6638	117.1901	117.6638	0.00
22/07/2022	2046 On 04-May-23			Bond Future	117.38	117.8664	117.3802	117.8664	0.00
22/07/2022	2046 On 03-August-23			Bond Future	119.71	120.2041	119.7078	120.2041	0.00
22/07/2022	2050 On 04-August-22			Bond Future	116.90	116.9860	116.8966	116.9860	10,657.00
22/07/2022	2050 On 03-November-22			Bond Future	118.69	118.7778	118.6854	118.7778	3,844.00
22/07/2022	2050 On 02-February-23			Bond Future	118.71	118.8044	118.7062	118.8044	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
22/07/2022	2050 On 04-May-23			Bond Future	120.96	121.0659	120.9650	121.0659	0.00
22/07/2022	2050 On 03-August-23			Bond Future	121.16	121.2685	121.1610	121.2685	0.00
22/07/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2022	AL37 On 04-August-22			Index Future	807.57	804.1720	807.5700	804.1720	0.00
22/07/2022	AL37 On 03-November-22			Index Future	819.85	816.4120	819.8510	816.4120	0.00
22/07/2022	AL37 On 02-February-23			Index Future	834.47	830.9760	834.4660	830.9760	0.00
22/07/2022	AL37 On 04-May-23			Index Future	850.14	846.5860	850.1360	846.5860	0.00
22/07/2022	AL37 On 03-August-23			Index Future	866.78	863.1680	866.7830	863.1680	0.00
22/07/2022	AL7T On 04-August-22			Index Future	914.44	905.7020	914.4430	905.7020	0.00
22/07/2022	AL7T On 03-November-22			Index Future	928.35	919.4880	928.3490	919.4880	0.00
22/07/2022	AL7T On 02-February-23			Index Future	944.90	935.8910	944.8980	935.8910	0.00
22/07/2022	AL7T On 04-May-23			Index Future	962.64	953.4710	962.6410	953.4710	0.00
22/07/2022	AL7T On 03-August-23			Index Future	981.49	972.1470	981.4920	972.1470	0.00
22/07/2022	ALBI On 04-August-22			Index Future	816.66	809.5250	816.6570	809.5250	76.00
22/07/2022	ALBI On 03-November-22			Index Future	829.08	821.8470	829.0760	821.8470	121.00
22/07/2022	ALBI On 02-February-23			Index Future	843.86	836.5080	843.8550	836.5080	0.00
22/07/2022	ALBI On 04-May-23			Index Future	859.70	852.2220	859.7010	852.2220	0.00
22/07/2022	ALBI On 03-August-23			Index Future	876.54	868.9140	876.5360	868.9140	0.00
22/07/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2022	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
22/07/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/07/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2022	ES33 On 04-August-22			Bond Future	12.22	74.1102	12.2173	74.1102	0.00
22/07/2022	ES33 On 03-November-22			Bond Future	12.44	71.4612	12.4405	71.4612	0.00
22/07/2022	ES33 On 02-February-23			Bond Future	12.64	72.7556	12.6413	72.7556	350.00
22/07/2022	ES33 On 04-May-23			Bond Future	12.83	70.3504	12.8319	70.3504	0.00
22/07/2022	ES33 On 03-August-23			Bond Future	13.02	71.7489	13.0174	71.7489	0.00
22/07/2022	ES42 On 04-August-22			Bond Future	12.53	72.5073	12.5287	72.5073	0.00
22/07/2022	ES42 On 03-November-22			Bond Future	12.73	69.3579	12.7314	69.3579	0.00
22/07/2022	ES42 On 02-February-23			Bond Future	12.91	70.6168	12.9073	70.6168	4,769.00
22/07/2022	ES42 On 04-May-23			Bond Future	13.08	67.7007	13.0819	67.7007	0.00
22/07/2022	ES42 On 03-August-23			Bond Future	13.25	69.0490	13.2466	69.0490	0.00
22/07/2022	GOVI On 04-August-22			GOVI	805.13	798.0410	805.1310	798.0410	184.00
22/07/2022	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
22/07/2022	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
22/07/2022	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
22/07/2022	GOVI On 04-August-22	819.28	Put	GOVI	141490	21	141490	21	0.00
22/07/2022	GOVI On 04-August-22	819.27	Put	GOVI	141390	21	141390	21	0.00
22/07/2022	GOVI On 04-August-22	819.26	Put	GOVI	141290	21	141290	21	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
22/07/2022	GOVI On 03-November-22			GOVI	817.37	810.1880	817.3740	810.1880	695.00
22/07/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
22/07/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
22/07/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
22/07/2022	GOVI On 03-November-22	820.42	Put	GOVI	30460	10	30460	10	0.00
22/07/2022	GOVI On 03-November-22	820.41	Put	GOVI	30360	10	30360	10	0.00
22/07/2022	GOVI On 03-November-22	820.43	Put	GOVI	30560	10	30560	10	0.00
22/07/2022	GOVI On 02-February-23			GOVI	831.95	824.6410	831.9450	824.6410	0.00
22/07/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
22/07/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
22/07/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
22/07/2022	GOVI On 02-February-23	850.83	Put	GOVI	188850	26	188850	26	0.00
22/07/2022	GOVI On 02-February-23	850.82	Put	GOVI	188750	26	188750	26	0.00
22/07/2022	GOVI On 02-February-23	850.84	Put	GOVI	188950	26	188950	26	0.00
22/07/2022	GOVI On 04-May-23			GOVI	847.57	840.1320	847.5670	840.1320	0.00
22/07/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
22/07/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
22/07/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
22/07/2022	GOVI On 04-May-23	852.87	Put	GOVI	53030	13	53030	13	0.00
22/07/2022	GOVI On 04-May-23	852.86	Put	GOVI	52930	13	52930	13	0.00
22/07/2022	GOVI On 04-May-23	852.88	Put	GOVI	53130	13	53130	13	0.00
22/07/2022	GOVI On 03-August-23			GOVI	864.17	856.5870	864.1650	856.5870	0.00
22/07/2022	GOVI On 03-August-23	837.23	Call	GOVI	269350	19	269350	19	0.00
22/07/2022	GOVI On 03-August-23	837.21	Call	GOVI	269550	19	269550	19	0.00
22/07/2022	GOVI On 03-August-23	837.22	Call	GOVI	269450	19	269450	19	0.00
22/07/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
22/07/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
22/07/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
22/07/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/07/2022	IGOV On 04-August-22			Index Future	316.19	317.9810	316.1890	317.9810	18.00
22/07/2022	IGOV On 03-November-22			Index Future	321.08	322.9000	321.0760	322.9000	685.00
22/07/2022	IGOV On 02-February-23			Index Future	326.88	328.7370	326.8760	328.7370	0.00
22/07/2022	IGOV On 04-May-23			Index Future	333.09	334.9890	333.0900	334.9890	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
22/07/2022	IGOV On 03-August-23			Index Future	339.69	341.6240	339.6870	341.6240	0.00
22/07/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
22/07/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
22/07/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
22/07/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
22/07/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
22/07/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
22/07/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
22/07/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
22/07/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
22/07/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/07/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
22/07/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
22/07/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
22/07/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
22/07/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/07/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
22/07/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/07/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/07/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.79	94.2650	5.7850	94.2650	0.00
22/07/2022	JBAF On 21-September-22			Jibar Tradeable Future	6.00	94.0050	5.9950	94.0050	0.00
22/07/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.53	93.4400	6.5300	93.4400	0.00
22/07/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.70	93.2500	6.7000	93.2500	0.00
22/07/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.21	92.7450	7.2050	92.7450	68.00
22/07/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.33	92.5500	7.3300	92.5500	0.00
22/07/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.71	92.1300	7.7100	92.1300	0.00
22/07/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.04	91.6900	8.0400	91.6900	0.00
22/07/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.34	91.2200	8.3400	91.2200	75.00
22/07/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.20	91.4450	8.2000	91.4450	172.00
22/07/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.41	91.0950	8.4050	91.0950	0.00
22/07/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.30	91.3050	8.2950	91.3050	0.00
22/07/2022	R023 On 04-August-22			Bond Future	6.98	103.8537	6.9850	103.8537	24,611.00
22/07/2022	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
22/07/2022	R023 On 04-August-22	6.04	Call	Bond Future	0	0	0	0	0.00
22/07/2022	R023 On 04-August-22	6.05	Call	Bond Future	0	0	0	0	0.00
22/07/2022	R023 On 04-August-22	6.05	Put	Bond Future	508	0	508	0	0.00
22/07/2022	R023 On 04-August-22	6.04	Put	Bond Future	513	0	513	0	0.00
22/07/2022	R023 On 04-August-22	6.03	Put	Bond Future	518	1	518	1	0.00
22/07/2022	R023 On 03-November-22			Bond Future	7.69	101.4996	7.6873	101.4996	3,370.00
22/07/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
22/07/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
22/07/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
22/07/2022	R023 On 03-November-22	6.26	Put	Bond Future	436	0	436	0	0.00
22/07/2022	R023 On 03-November-22	6.25	Put	Bond Future	439	0	439	0	0.00
22/07/2022	R023 On 03-November-22	6.27	Put	Bond Future	433	0	433	0	0.00
22/07/2022	R035 On 04-August-22			Bond Future	11.26	87.2783	11.2611	87.2783	119,462.00
22/07/2022	R035 On 04-August-22	10.53	Call	Bond Future	3	0	3	0	394.00
22/07/2022	R035 On 04-August-22	10.74	Call	Bond Future	19	0	19	0	0.00
22/07/2022	R035 On 04-August-22	11.13	Call	Bond Future	362	0	362	0	0.00
22/07/2022	R035 On 04-August-22	12.18	Call	Bond Future	5154	4	5154	4	0.00
22/07/2022	R035 On 04-August-22	9.53	Call	Bond Future	0	0	0	0	394.00
22/07/2022	R035 On 04-August-22	9.84	Call	Bond Future	0	0	0	0	100.00
22/07/2022	R035 On 04-August-22	10.64	Call	Bond Future	8	0	8	0	0.00
22/07/2022	R035 On 04-August-22	10.72	Call	Bond Future	16	0	16	0	0.00
22/07/2022	R035 On 04-August-22	10.73	Call	Bond Future	17	0	17	0	0.00
22/07/2022	R035 On 04-August-22	10.73	Put	Bond Future	3218	4	3218	4	0.00
22/07/2022	R035 On 04-August-22	10.72	Put	Bond Future	3279	4	3279	4	0.00
22/07/2022	R035 On 04-August-22	10.64	Put	Bond Future	3769	5	3769	5	100.00
22/07/2022	R035 On 04-August-22	9.84	Put	Bond Future	8965	10	8965	10	0.00
22/07/2022	R035 On 04-August-22	10.53	Put	Bond Future	4455	5	4455	5	0.00
22/07/2022	R035 On 04-August-22	11.13	Put	Bond Future	1136	2	1136	2	100.00
22/07/2022	R035 On 04-August-22	9.53	Put	Bond Future	11099	12	11099	12	0.00
22/07/2022	R035 On 04-August-22	12.18	Put	Bond Future	2	0	2	0	394.00
22/07/2022	R035 On 04-August-22	10.74	Put	Bond Future	3158	4	3158	4	0.00
22/07/2022	R035 On 03-November-22			Bond Future	11.44	84.1055	11.4436	84.1055	8,092.00
22/07/2022	R035 On 03-November-22	11.14	Call	Bond Future	1297	1	1297	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
22/07/2022	R035 On 03-November-22	11.13	Call	Bond Future	1274	1	1274	1	0.00
22/07/2022	R035 On 03-November-22	9.82	Call	Bond Future	59	0	59	0	582.00
22/07/2022	R035 On 03-November-22	10.30	Call	Bond Future	226	0	226	0	976.00
22/07/2022	R035 On 03-November-22	11.15	Call	Bond Future	1320	1	1320	1	0.00
22/07/2022	R035 On 03-November-22	12.68	Call	Bond Future	7041	6	7041	6	0.00
22/07/2022	R035 On 03-November-22	11.05	Call	Bond Future	1101	1	1101	1	976.00
22/07/2022	R035 On 03-November-22	10.57	Call	Bond Future	427	0	427	0	0.00
22/07/2022	R035 On 03-November-22	10.99	Call	Bond Future	983	1	983	1	0.00
22/07/2022	R035 On 03-November-22	10.99	Put	Bond Future	3638	4	3638	4	582.00
22/07/2022	R035 On 03-November-22	10.57	Put	Bond Future	5647	6	5647	6	582.00
22/07/2022	R035 On 03-November-22	12.68	Put	Bond Future	378	0	378	0	976.00
22/07/2022	R035 On 03-November-22	11.15	Put	Bond Future	3024	4	3024	4	0.00
22/07/2022	R035 On 03-November-22	10.30	Put	Bond Future	7153	8	7153	8	0.00
22/07/2022	R035 On 03-November-22	9.82	Put	Bond Future	10138	11	10138	11	0.00
22/07/2022	R035 On 03-November-22	11.13	Put	Bond Future	3096	4	3096	4	0.00
22/07/2022	R035 On 03-November-22	11.14	Put	Bond Future	3060	4	3060	4	0.00
22/07/2022	R035 On 03-November-22	11.05	Put	Bond Future	3397	4	3397	4	0.00
22/07/2022	R035 On 02-February-23			Bond Future	11.60	85.6079	11.6022	85.6079	72,176.00
22/07/2022	R035 On 02-February-23	11.98	Call	Bond Future	4101	4	4101	4	0.00
22/07/2022	R035 On 02-February-23	13.22	Call	Bond Future	9015	8	9015	8	0.00
22/07/2022	R035 On 02-February-23	11.05	Call	Bond Future	1549	1	1549	1	976.00
22/07/2022	R035 On 02-February-23	11.06	Call	Bond Future	1567	1	1567	1	0.00
22/07/2022	R035 On 02-February-23	10.86	Call	Bond Future	1224	1	1224	1	0.00
22/07/2022	R035 On 02-February-23	10.30	Call	Bond Future	551	0	551	0	976.00
22/07/2022	R035 On 02-February-23	10.64	Call	Bond Future	911	1	911	1	388.00
22/07/2022	R035 On 02-February-23	10.87	Call	Bond Future	1239	1	1239	1	0.00
22/07/2022	R035 On 02-February-23	11.94	Call	Bond Future	3963	3	3963	3	0.00
22/07/2022	R035 On 02-February-23	10.88	Call	Bond Future	1255	1	1255	1	0.00
22/07/2022	R035 On 02-February-23	10.66	Call	Bond Future	937	1	937	1	0.00
22/07/2022	R035 On 02-February-23	10.60	Call	Bond Future	862	1	862	1	0.00
22/07/2022	R035 On 02-February-23	9.85	Call	Bond Future	256	0	256	0	0.00
22/07/2022	R035 On 02-February-23	9.89	Call	Bond Future	276	0	276	0	388.00
22/07/2022	R035 On 02-February-23	9.81	Call	Bond Future	238	0	238	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
22/07/2022	R035 On 02-February-23	9.81	Put	Bond Future	11185	12	11185	12	0.00
22/07/2022	R035 On 02-February-23	9.89	Put	Bond Future	10691	11	10691	11	0.00
22/07/2022	R035 On 02-February-23	10.60	Put	Bond Future	6745	7	6745	7	0.00
22/07/2022	R035 On 02-February-23	10.64	Put	Bond Future	6549	7	6549	7	0.00
22/07/2022	R035 On 02-February-23	10.66	Put	Bond Future	6452	7	6452	7	582.00
22/07/2022	R035 On 02-February-23	10.30	Put	Bond Future	8311	9	8311	9	0.00
22/07/2022	R035 On 02-February-23	10.88	Put	Bond Future	5437	6	5437	6	0.00
22/07/2022	R035 On 02-February-23	13.22	Put	Bond Future	639	1	639	1	976.00
22/07/2022	R035 On 02-February-23	10.87	Put	Bond Future	5481	6	5481	6	0.00
22/07/2022	R035 On 02-February-23	9.85	Put	Bond Future	10937	12	10937	12	0.00
22/07/2022	R035 On 02-February-23	10.86	Put	Bond Future	5525	6	5525	6	0.00
22/07/2022	R035 On 02-February-23	11.06	Put	Bond Future	4679	5	4679	5	582.00
22/07/2022	R035 On 02-February-23	11.05	Put	Bond Future	4719	5	4719	5	0.00
22/07/2022	R035 On 02-February-23	11.98	Put	Bond Future	2028	2	2028	2	388.00
22/07/2022	R035 On 02-February-23	11.94	Put	Bond Future	2105	2	2105	2	0.00
22/07/2022	R035 On 04-May-23			Bond Future	11.75	82.7202	11.7461	82.7202	0.00
22/07/2022	R035 On 04-May-23	11.22	Call	Bond Future	2234	2	2234	2	0.00
22/07/2022	R035 On 04-May-23	10.42	Call	Bond Future	994	1	994	1	491.00
22/07/2022	R035 On 04-May-23	9.85	Call	Bond Future	489	0	489	0	388.00
22/07/2022	R035 On 04-May-23	12.46	Call	Bond Future	5811	5	5811	5	0.00
22/07/2022	R035 On 04-May-23	11.17	Call	Bond Future	2136	2	2136	2	491.00
22/07/2022	R035 On 04-May-23	11.20	Call	Bond Future	2195	2	2195	2	0.00
22/07/2022	R035 On 04-May-23	11.21	Call	Bond Future	2215	2	2215	2	0.00
22/07/2022	R035 On 04-May-23	10.60	Call	Bond Future	1213	1	1213	1	388.00
22/07/2022	R035 On 04-May-23	13.18	Call	Bond Future	8528	8	8528	8	0.00
22/07/2022	R035 On 04-May-23	13.18	Put	Bond Future	1190	1	1190	1	491.00
22/07/2022	R035 On 04-May-23	10.60	Put	Bond Future	7842	8	7842	8	0.00
22/07/2022	R035 On 04-May-23	12.46	Put	Bond Future	2034	2	2034	2	388.00
22/07/2022	R035 On 04-May-23	11.22	Put	Bond Future	5187	6	5187	6	0.00
22/07/2022	R035 On 04-May-23	9.85	Put	Bond Future	11869	13	11869	13	0.00
22/07/2022	R035 On 04-May-23	10.42	Put	Bond Future	8731	9	8731	9	0.00
22/07/2022	R035 On 04-May-23	11.17	Put	Bond Future	5377	6	5377	6	0.00
22/07/2022	R035 On 04-May-23	11.20	Put	Bond Future	5262	6	5262	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
22/07/2022	R035 On 04-May-23	11.21	Put	Bond Future	5225	6	5225	6	0.00
22/07/2022	R035 On 03-August-23			Bond Future	11.89	84.3459	11.8853	84.3459	0.00
22/07/2022	R035 On 03-August-23	11.98	Call	Bond Future	4175	4	4175	4	0.00
22/07/2022	R035 On 03-August-23	11.99	Call	Bond Future	4203	4	4203	4	0.00
22/07/2022	R035 On 03-August-23	12.00	Call	Bond Future	4232	4	4232	4	0.00
22/07/2022	R035 On 03-August-23	12.00	Put	Bond Future	3620	4	3620	4	0.00
22/07/2022	R035 On 03-August-23	11.99	Put	Bond Future	3645	4	3645	4	0.00
22/07/2022	R035 On 03-August-23	11.98	Put	Bond Future	3670	4	3670	4	0.00
22/07/2022	R186 On 04-August-22			Bond Future	9.21	105.5145	9.2144	105.5145	88,221.00
22/07/2022	R186 On 04-August-22	6.96	Call	Bond Future	0	0	0	0	3,541.00
22/07/2022	R186 On 04-August-22	8.13	Call	Bond Future	0	0	0	0	0.00
22/07/2022	R186 On 04-August-22	8.14	Call	Bond Future	0	0	0	0	0.00
22/07/2022	R186 On 04-August-22	9.78	Call	Bond Future	2046	2	2046	2	0.00
22/07/2022	R186 On 04-August-22	7.96	Call	Bond Future	0	0	0	0	3,541.00
22/07/2022	R186 On 04-August-22	8.15	Call	Bond Future	0	0	0	0	0.00
22/07/2022	R186 On 04-August-22	8.15	Put	Bond Future	3954	4	3954	4	0.00
22/07/2022	R186 On 04-August-22	9.78	Put	Bond Future	18	0	18	0	3,541.00
22/07/2022	R186 On 04-August-22	8.14	Put	Bond Future	3992	4	3992	4	0.00
22/07/2022	R186 On 04-August-22	8.13	Put	Bond Future	4030	4	4030	4	0.00
22/07/2022	R186 On 04-August-22	6.96	Put	Bond Future	8598	9	8598	9	0.00
22/07/2022	R186 On 04-August-22	7.96	Put	Bond Future	4679	5	4679	5	0.00
22/07/2022	R186 On 03-November-22			Bond Future	9.44	107.1046	9.4405	107.1046	30,598.00
22/07/2022	R186 On 03-November-22	8.55	Call	Bond Future	307	0	307	0	0.00
22/07/2022	R186 On 03-November-22	8.91	Call	Bond Future	558	0	558	0	0.00
22/07/2022	R186 On 03-November-22	8.23	Call	Bond Future	181	0	181	0	4,310.00
22/07/2022	R186 On 03-November-22	8.53	Call	Bond Future	297	0	297	0	0.00
22/07/2022	R186 On 03-November-22	8.54	Call	Bond Future	302	0	302	0	0.00
22/07/2022	R186 On 03-November-22	8.54	Put	Bond Future	3444	4	3444	4	0.00
22/07/2022	R186 On 03-November-22	8.53	Put	Bond Future	3474	4	3474	4	0.00
22/07/2022	R186 On 03-November-22	8.91	Put	Bond Future	2394	3	2394	3	4,310.00
22/07/2022	R186 On 03-November-22	8.23	Put	Bond Future	4431	5	4431	5	0.00
22/07/2022	R186 On 03-November-22	8.55	Put	Bond Future	3413	4	3413	4	0.00
22/07/2022	R186 On 02-February-23			Bond Future	9.62	103.7196	9.6156	103.7196	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
22/07/2022	R186 On 02-February-23	8.34	Call	Bond Future	378	0	378	0	0.00
22/07/2022	R186 On 02-February-23	8.33	Call	Bond Future	373	0	373	0	0.00
22/07/2022	R186 On 02-February-23	8.32	Call	Bond Future	369	0	369	0	0.00
22/07/2022	R186 On 02-February-23	8.32	Put	Bond Future	4656	5	4656	5	0.00
22/07/2022	R186 On 02-February-23	8.33	Put	Bond Future	4627	5	4627	5	0.00
22/07/2022	R186 On 02-February-23	8.34	Put	Bond Future	4597	5	4597	5	0.00
22/07/2022	R186 On 04-May-23			Bond Future	9.78	105.6734	9.7845	105.6734	0.00
22/07/2022	R186 On 04-May-23	8.83	Call	Bond Future	771	1	771	1	0.00
22/07/2022	R186 On 04-May-23	8.82	Call	Bond Future	763	1	763	1	0.00
22/07/2022	R186 On 04-May-23	8.84	Call	Bond Future	778	1	778	1	0.00
22/07/2022	R186 On 04-May-23	8.83	Put	Bond Future	3714	4	3714	4	0.00
22/07/2022	R186 On 04-May-23	8.82	Put	Bond Future	3738	4	3738	4	0.00
22/07/2022	R186 On 04-May-23	8.84	Put	Bond Future	3690	4	3690	4	0.00
22/07/2022	R186 On 03-August-23			Bond Future	9.95	102.4465	9.9463	102.4465	0.00
22/07/2022	R186 On 03-August-23	9.75	Call	Bond Future	1774	2	1774	2	0.00
22/07/2022	R186 On 03-August-23	9.73	Call	Bond Future	1746	2	1746	2	0.00
22/07/2022	R186 On 03-August-23	9.74	Call	Bond Future	1760	2	1760	2	0.00
22/07/2022	R186 On 03-August-23	9.74	Put	Bond Future	2347	3	2347	3	0.00
22/07/2022	R186 On 03-August-23	9.73	Put	Bond Future	2361	3	2361	3	0.00
22/07/2022	R186 On 03-August-23	9.75	Put	Bond Future	2333	3	2333	3	0.00
22/07/2022	R197 On 04-August-22			Bond Future	331.01	331.3196	331.0114	331.3196	594.00
22/07/2022	R197 On 03-November-22			Bond Future	336.08	336.3939	336.0764	336.3939	221.00
22/07/2022	R197 On 02-February-23			Bond Future	333.33	333.6626	333.3260	333.6626	0.00
22/07/2022	R197 On 04-May-23			Bond Future	339.67	340.0156	339.6703	340.0156	0.00
22/07/2022	R197 On 03-August-23			Bond Future	337.27	337.6339	337.2651	337.6339	0.00
22/07/2022	R202 On 04-August-22			Bond Future	243.92	245.0043	243.9208	245.0043	6,134.00
22/07/2022	R202 On 03-November-22			Bond Future	247.65	248.7568	247.6531	248.7568	459.00
22/07/2022	R202 On 02-February-23			Bond Future	247.44	248.5730	247.4413	248.5730	440.00
22/07/2022	R202 On 04-May-23			Bond Future	252.15	253.3041	252.1494	253.3041	0.00
22/07/2022	R202 On 03-August-23			Bond Future	252.29	253.4792	252.2923	253.4792	0.00
22/07/2022	R209 On 04-August-22			Bond Future	11.26	67.0668	11.2578	67.0668	21,569.00
22/07/2022	R209 On 04-August-22	10.57	Call	Bond Future	4	0	4	0	0.00
22/07/2022	R209 On 04-August-22	10.59	Call	Bond Future	5	0	5	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
22/07/2022	R209 On 04-August-22	10.58	Call	Bond Future	4	0	4	0	0.00
22/07/2022	R209 On 04-August-22	10.58	Put	Bond Future	3605	4	3605	4	0.00
22/07/2022	R209 On 04-August-22	10.57	Put	Bond Future	3660	4	3660	4	0.00
22/07/2022	R209 On 04-August-22	10.59	Put	Bond Future	3550	4	3550	4	0.00
22/07/2022	R209 On 03-November-22			Bond Future	11.42	64.9323	11.4195	64.9323	6,739.00
22/07/2022	R209 On 03-November-22	11.02	Call	Bond Future	940	1	940	1	0.00
22/07/2022	R209 On 03-November-22	10.00	Call	Bond Future	92	0	92	0	5,000.00
22/07/2022	R209 On 03-November-22	11.50	Call	Bond Future	2037	2	2037	2	0.00
22/07/2022	R209 On 03-November-22	10.50	Call	Bond Future	331	0	331	0	0.00
22/07/2022	R209 On 03-November-22	11.00	Call	Bond Future	905	1	905	1	0.00
22/07/2022	R209 On 03-November-22	11.01	Call	Bond Future	922	1	922	1	0.00
22/07/2022	R209 On 03-November-22	12.00	Call	Bond Future	3638	3	3638	3	0.00
22/07/2022	R209 On 03-November-22	11.03	Call	Bond Future	958	1	958	1	0.00
22/07/2022	R209 On 03-November-22	9.25	Call	Bond Future	8	0	8	0	6,000.00
22/07/2022	R209 On 03-November-22	9.50	Call	Bond Future	19	0	19	0	0.00
22/07/2022	R209 On 03-November-22	9.50	Put	Bond Future	10720	11	10720	11	0.00
22/07/2022	R209 On 03-November-22	9.25	Put	Bond Future	12278	13	12278	13	0.00
22/07/2022	R209 On 03-November-22	11.03	Put	Bond Future	2950	3	2950	3	0.00
22/07/2022	R209 On 03-November-22	10.50	Put	Bond Future	5175	6	5175	6	0.00
22/07/2022	R209 On 03-November-22	12.00	Put	Bond Future	821	1	821	1	5,000.00
22/07/2022	R209 On 03-November-22	11.01	Put	Bond Future	3019	4	3019	4	0.00
22/07/2022	R209 On 03-November-22	11.00	Put	Bond Future	3054	4	3054	4	8,500.00
22/07/2022	R209 On 03-November-22	11.50	Put	Bond Future	1635	2	1635	2	0.00
22/07/2022	R209 On 03-November-22	10.00	Put	Bond Future	7783	8	7783	8	6,000.00
22/07/2022	R209 On 03-November-22	11.02	Put	Bond Future	2984	3	2984	3	0.00
22/07/2022	R209 On 02-February-23			Bond Future	11.56	66.0933	11.5558	66.0933	2,066.00
22/07/2022	R209 On 02-February-23	10.80	Call	Bond Future	1043	1	1043	1	0.00
22/07/2022	R209 On 02-February-23	10.78	Call	Bond Future	1016	1	1016	1	0.00
22/07/2022	R209 On 02-February-23	10.79	Call	Bond Future	1029	1	1029	1	0.00
22/07/2022	R209 On 02-February-23	10.80	Put	Bond Future	4914	5	4914	5	0.00
22/07/2022	R209 On 02-February-23	10.78	Put	Bond Future	4994	6	4994	6	0.00
22/07/2022	R209 On 02-February-23	10.79	Put	Bond Future	4954	5	4954	5	0.00
22/07/2022	R209 On 04-May-23			Bond Future	11.69	64.1873	11.6850	64.1873	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
22/07/2022	R209 On 04-May-23	11.11	Call	Bond Future	1861	2	1861	2	0.00
22/07/2022	R209 On 04-May-23	11.09	Call	Bond Future	1828	2	1828	2	0.00
22/07/2022	R209 On 04-May-23	11.10	Call	Bond Future	1845	2	1845	2	0.00
22/07/2022	R209 On 04-May-23	11.10	Put	Bond Future	4760	5	4760	5	0.00
22/07/2022	R209 On 04-May-23	11.09	Put	Bond Future	4794	5	4794	5	0.00
22/07/2022	R209 On 04-May-23	11.11	Put	Bond Future	4725	5	4725	5	0.00
22/07/2022	R209 On 03-August-23			Bond Future	11.81	65.4493	11.8069	65.4493	0.00
22/07/2022	R209 On 03-August-23	11.95	Call	Bond Future	3772	3	3772	3	0.00
22/07/2022	R209 On 03-August-23	11.93	Call	Bond Future	3722	3	3722	3	0.00
22/07/2022	R209 On 03-August-23	11.94	Call	Bond Future	3747	3	3747	3	0.00
22/07/2022	R209 On 03-August-23	11.95	Put	Bond Future	3097	3	3097	3	0.00
22/07/2022	R209 On 03-August-23	11.93	Put	Bond Future	3141	3	3141	3	0.00
22/07/2022	R209 On 03-August-23	11.94	Put	Bond Future	3119	3	3119	3	0.00
22/07/2022	R210 On 04-August-22			Bond Future	223.13	224.7348	223.1323	224.7348	512.00
22/07/2022	R210 On 03-November-22			Bond Future	223.55	225.1809	223.5508	225.1809	556.00
22/07/2022	R210 On 02-February-23			Bond Future	227.59	229.2544	227.5919	229.2544	300.00
22/07/2022	R210 On 04-May-23			Bond Future	228.83	230.5293	228.8295	230.5293	0.00
22/07/2022	R210 On 03-August-23			Bond Future	233.37	235.1001	233.3657	235.1001	0.00
22/07/2022	R213 On 04-August-22			Bond Future	10.90	81.0061	10.8989	81.0061	33,034.00
22/07/2022	R213 On 04-August-22	9.90	Call	Bond Future	0	0	0	0	0.00
22/07/2022	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
22/07/2022	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
22/07/2022	R213 On 04-August-22	9.90	Put	Bond Future	4868	6	4868	6	0.00
22/07/2022	R213 On 04-August-22	9.88	Put	Bond Future	4969	6	4969	6	0.00
22/07/2022	R213 On 04-August-22	9.89	Put	Bond Future	4918	6	4918	6	0.00
22/07/2022	R213 On 03-November-22			Bond Future	11.10	78.6869	11.0982	78.6869	98.00
22/07/2022	R213 On 03-November-22	10.40	Call	Bond Future	565	0	565	0	0.00
22/07/2022	R213 On 03-November-22	9.98	Call	Bond Future	258	0	258	0	0.00
22/07/2022	R213 On 03-November-22	10.19	Call	Bond Future	387	0	387	0	0.00
22/07/2022	R213 On 03-November-22	9.13	Call	Bond Future	32	0	32	0	200.00
22/07/2022	R213 On 03-November-22	9.84	Call	Bond Future	194	0	194	0	0.00
22/07/2022	R213 On 03-November-22	10.39	Call	Bond Future	555	0	555	0	0.00
22/07/2022	R213 On 03-November-22	10.37	Call	Bond Future	536	0	536	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
22/07/2022	R213 On 03-November-22	9.19	Call	Bond Future	38	0	38	0	476.00
22/07/2022	R213 On 03-November-22	10.38	Call	Bond Future	545	0	545	0	0.00
22/07/2022	R213 On 03-November-22	10.38	Put	Bond Future	3905	5	3905	5	0.00
22/07/2022	R213 On 03-November-22	9.19	Put	Bond Future	9382	10	9382	10	0.00
22/07/2022	R213 On 03-November-22	10.37	Put	Bond Future	3944	5	3944	5	200.00
22/07/2022	R213 On 03-November-22	10.39	Put	Bond Future	3867	4	3867	4	0.00
22/07/2022	R213 On 03-November-22	9.84	Put	Bond Future	6203	7	6203	7	476.00
22/07/2022	R213 On 03-November-22	9.13	Put	Bond Future	9692	10	9692	10	0.00
22/07/2022	R213 On 03-November-22	10.19	Put	Bond Future	4667	5	4667	5	476.00
22/07/2022	R213 On 03-November-22	9.98	Put	Bond Future	5570	6	5570	6	200.00
22/07/2022	R213 On 03-November-22	10.40	Put	Bond Future	3829	4	3829	4	0.00
22/07/2022	R213 On 02-February-23			Bond Future	11.27	80.0922	11.2707	80.0922	0.00
22/07/2022	R213 On 02-February-23	10.43	Call	Bond Future	924	1	924	1	912.00
22/07/2022	R213 On 02-February-23	10.22	Call	Bond Future	716	1	716	1	0.00
22/07/2022	R213 On 02-February-23	9.16	Call	Bond Future	139	0	139	0	476.00
22/07/2022	R213 On 02-February-23	10.21	Call	Bond Future	707	1	707	1	0.00
22/07/2022	R213 On 02-February-23	12.20	Call	Bond Future	4906	4	4906	4	0.00
22/07/2022	R213 On 02-February-23	10.23	Call	Bond Future	725	1	725	1	0.00
22/07/2022	R213 On 02-February-23	10.35	Call	Bond Future	840	1	840	1	0.00
22/07/2022	R213 On 02-February-23	10.01	Call	Bond Future	548	0	548	0	0.00
22/07/2022	R213 On 02-February-23	10.35	Put	Bond Future	5058	6	5058	6	476.00
22/07/2022	R213 On 02-February-23	12.20	Put	Bond Future	927	1	927	1	912.00
22/07/2022	R213 On 02-February-23	10.22	Put	Bond Future	5553	6	5553	6	0.00
22/07/2022	R213 On 02-February-23	10.43	Put	Bond Future	4764	5	4764	5	0.00
22/07/2022	R213 On 02-February-23	10.21	Put	Bond Future	5592	6	5592	6	0.00
22/07/2022	R213 On 02-February-23	9.16	Put	Bond Future	10249	11	10249	11	0.00
22/07/2022	R213 On 02-February-23	10.01	Put	Bond Future	6396	7	6396	7	476.00
22/07/2022	R213 On 02-February-23	10.23	Put	Bond Future	5514	6	5514	6	0.00
22/07/2022	R213 On 04-May-23			Bond Future	11.43	78.0508	11.4286	78.0508	0.00
22/07/2022	R213 On 04-May-23	10.74	Call	Bond Future	1511	1	1511	1	0.00
22/07/2022	R213 On 04-May-23	10.73	Call	Bond Future	1498	1	1498	1	0.00
22/07/2022	R213 On 04-May-23	10.75	Call	Bond Future	1525	1	1525	1	0.00
22/07/2022	R213 On 04-May-23	10.75	Put	Bond Future	4524	5	4524	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
22/07/2022	R213 On 04-May-23	10.73	Put	Bond Future	4587	5	4587	5	0.00
22/07/2022	R213 On 04-May-23	10.74	Put	Bond Future	4555	5	4555	5	0.00
22/07/2022	R213 On 03-August-23			Bond Future	11.58	79.5838	11.5823	79.5838	0.00
22/07/2022	R213 On 03-August-23	11.62	Call	Bond Future	3111	3	3111	3	0.00
22/07/2022	R213 On 03-August-23	11.61	Call	Bond Future	3089	3	3089	3	0.00
22/07/2022	R213 On 03-August-23	11.63	Call	Bond Future	3133	3	3133	3	0.00
22/07/2022	R213 On 03-August-23	11.62	Put	Bond Future	2953	3	2953	3	0.00
22/07/2022	R213 On 03-August-23	11.61	Put	Bond Future	2973	3	2973	3	0.00
22/07/2022	R213 On 03-August-23	11.63	Put	Bond Future	2933	3	2933	3	0.00
22/07/2022	R214 On 04-August-22			Bond Future	11.37	64.8320	11.3709	64.8320	75,290.00
22/07/2022	R214 On 04-August-22	10.97	Call	Bond Future	48	0	48	0	0.00
22/07/2022	R214 On 04-August-22	10.98	Call	Bond Future	52	0	52	0	0.00
22/07/2022	R214 On 04-August-22	10.99	Call	Bond Future	55	0	55	0	0.00
22/07/2022	R214 On 04-August-22	10.98	Put	Bond Future	2198	3	2198	3	0.00
22/07/2022	R214 On 04-August-22	10.99	Put	Bond Future	2146	3	2146	3	0.00
22/07/2022	R214 On 04-August-22	10.97	Put	Bond Future	2251	3	2251	3	0.00
22/07/2022	R214 On 03-November-22			Bond Future	11.52	62.5220	11.5223	62.5220	2,416.00
22/07/2022	R214 On 03-November-22	11.35	Call	Bond Future	1477	1	1477	1	0.00
22/07/2022	R214 On 03-November-22	11.36	Call	Bond Future	1501	1	1501	1	0.00
22/07/2022	R214 On 03-November-22	11.34	Call	Bond Future	1453	1	1453	1	0.00
22/07/2022	R214 On 03-November-22	11.36	Put	Bond Future	2360	3	2360	3	0.00
22/07/2022	R214 On 03-November-22	11.35	Put	Bond Future	2389	3	2389	3	0.00
22/07/2022	R214 On 03-November-22	11.34	Put	Bond Future	2420	3	2420	3	0.00
22/07/2022	R214 On 02-February-23			Bond Future	11.65	63.6389	11.6528	63.6389	65,489.00
22/07/2022	R214 On 02-February-23	11.09	Call	Bond Future	1382	1	1382	1	0.00
22/07/2022	R214 On 02-February-23	11.07	Call	Bond Future	1348	1	1348	1	0.00
22/07/2022	R214 On 02-February-23	11.08	Call	Bond Future	1365	1	1365	1	0.00
22/07/2022	R214 On 02-February-23	11.08	Put	Bond Future	4426	5	4426	5	0.00
22/07/2022	R214 On 02-February-23	11.07	Put	Bond Future	4465	5	4465	5	0.00
22/07/2022	R214 On 02-February-23	11.09	Put	Bond Future	4387	5	4387	5	0.00
22/07/2022	R214 On 04-May-23			Bond Future	11.77	61.5416	11.7701	61.5416	0.00
22/07/2022	R214 On 04-May-23	11.38	Call	Bond Future	2313	2	2313	2	0.00
22/07/2022	R214 On 04-May-23	11.36	Call	Bond Future	2270	2	2270	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
22/07/2022	R214 On 04-May-23	11.37	Call	Bond Future	2291	2	2291	2	0.00
22/07/2022	R214 On 04-May-23	11.37	Put	Bond Future	4371	5	4371	5	0.00
22/07/2022	R214 On 04-May-23	11.36	Put	Bond Future	4403	5	4403	5	0.00
22/07/2022	R214 On 04-May-23	11.38	Put	Bond Future	4340	5	4340	5	0.00
22/07/2022	R214 On 03-August-23			Bond Future	11.88	62.7510	11.8822	62.7510	0.00
22/07/2022	R214 On 03-August-23	12.16	Call	Bond Future	4327	4	4327	4	0.00
22/07/2022	R214 On 03-August-23	12.14	Call	Bond Future	4271	4	4271	4	0.00
22/07/2022	R214 On 03-August-23	12.15	Call	Bond Future	4299	4	4299	4	0.00
22/07/2022	R214 On 03-August-23	12.15	Put	Bond Future	2986	3	2986	3	0.00
22/07/2022	R214 On 03-August-23	12.14	Put	Bond Future	3007	3	3007	3	0.00
22/07/2022	R214 On 03-August-23	12.16	Put	Bond Future	2966	3	2966	3	0.00
22/07/2022	R248 On 04-August-22			Bond Future	11.40	81.1339	11.4011	81.1339	113,346.00
22/07/2022	R248 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	0.00
22/07/2022	R248 On 04-August-22	10.30	Call	Bond Future	0	0	0	0	1,200.00
22/07/2022	R248 On 04-August-22	11.00	Call	Bond Future	55	0	55	0	1,200.00
22/07/2022	R248 On 04-August-22	10.40	Call	Bond Future	0	0	0	0	0.00
22/07/2022	R248 On 04-August-22	10.90	Call	Bond Future	25	0	25	0	1,700.00
22/07/2022	R248 On 04-August-22	11.30	Call	Bond Future	462	0	462	0	0.00
22/07/2022	R248 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	1,700.00
22/07/2022	R248 On 04-August-22	10.99	Call	Bond Future	51	0	51	0	0.00
22/07/2022	R248 On 04-August-22	10.98	Call	Bond Future	48	0	48	0	0.00
22/07/2022	R248 On 04-August-22	10.98	Put	Bond Future	2947	4	2947	4	0.00
22/07/2022	R248 On 04-August-22	10.99	Put	Bond Future	2879	4	2879	4	0.00
22/07/2022	R248 On 04-August-22	11.30	Put	Bond Future	1141	0	1141	0	0.00
22/07/2022	R248 On 04-August-22	10.40	Put	Bond Future	7211	8	7211	8	0.00
22/07/2022	R248 On 04-August-22	10.90	Put	Bond Future	3497	4	3497	4	0.00
22/07/2022	R248 On 04-August-22	11.00	Put	Bond Future	2813	4	2813	4	50.00
22/07/2022	R248 On 04-August-22	10.30	Put	Bond Future	7994	9	7994	9	0.00
22/07/2022	R248 On 04-August-22	9.70	Put	Bond Future	12964	14	12964	14	0.00
22/07/2022	R248 On 04-August-22	10.20	Put	Bond Future	8790	10	8790	10	0.00
22/07/2022	R248 On 03-November-22			Bond Future	11.55	77.9318	11.5536	77.9318	230,507.00
22/07/2022	R248 On 03-November-22	11.90	Call	Bond Future	3699	3	3699	3	1,650.00
22/07/2022	R248 On 03-November-22	11.30	Call	Bond Future	1594	1	1594	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
22/07/2022	R248 On 03-November-22	11.31	Call	Bond Future	1621	1	1621	1	0.00
22/07/2022	R248 On 03-November-22	11.32	Call	Bond Future	1649	1	1649	1	0.00
22/07/2022	R248 On 03-November-22	11.20	Call	Bond Future	1333	1	1333	1	1,650.00
22/07/2022	R248 On 03-November-22	11.20	Put	Bond Future	3698	4	3698	4	0.00
22/07/2022	R248 On 03-November-22	11.30	Put	Bond Future	3277	4	3277	4	0.00
22/07/2022	R248 On 03-November-22	11.31	Put	Bond Future	3237	4	3237	4	0.00
22/07/2022	R248 On 03-November-22	11.90	Put	Bond Future	1499	2	1499	2	0.00
22/07/2022	R248 On 03-November-22	11.32	Put	Bond Future	3198	4	3198	4	0.00
22/07/2022	R248 On 02-February-23			Bond Future	11.69	79.3240	11.6855	79.3240	0.00
22/07/2022	R248 On 02-February-23	11.07	Call	Bond Future	1580	1	1580	1	0.00
22/07/2022	R248 On 02-February-23	11.06	Call	Bond Future	1560	1	1560	1	0.00
22/07/2022	R248 On 02-February-23	11.08	Call	Bond Future	1601	1	1601	1	0.00
22/07/2022	R248 On 02-February-23	11.08	Put	Bond Future	5644	6	5644	6	0.00
22/07/2022	R248 On 02-February-23	11.06	Put	Bond Future	5743	6	5743	6	0.00
22/07/2022	R248 On 02-February-23	11.07	Put	Bond Future	5693	6	5693	6	0.00
22/07/2022	R248 On 04-May-23			Bond Future	11.80	76.3816	11.8039	76.3816	0.00
22/07/2022	R248 On 04-May-23	11.34	Call	Bond Future	2633	2	2633	2	0.00
22/07/2022	R248 On 04-May-23	11.33	Call	Bond Future	2610	2	2610	2	0.00
22/07/2022	R248 On 04-May-23	11.35	Call	Bond Future	2657	2	2657	2	0.00
22/07/2022	R248 On 04-May-23	11.35	Put	Bond Future	5600	6	5600	6	0.00
22/07/2022	R248 On 04-May-23	11.33	Put	Bond Future	5687	6	5687	6	0.00
22/07/2022	R248 On 04-May-23	11.34	Put	Bond Future	5643	6	5643	6	0.00
22/07/2022	R248 On 03-August-23			Bond Future	11.92	77.8830	11.9173	77.8830	0.00
22/07/2022	R248 On 03-August-23	12.10	Call	Bond Future	5011	5	5011	5	0.00
22/07/2022	R248 On 03-August-23	12.09	Call	Bond Future	4978	4	4978	4	0.00
22/07/2022	R248 On 03-August-23	12.11	Call	Bond Future	5045	5	5045	5	0.00
22/07/2022	R248 On 03-August-23	12.11	Put	Bond Future	3874	4	3874	4	0.00
22/07/2022	R248 On 03-August-23	12.09	Put	Bond Future	3926	4	3926	4	0.00
22/07/2022	R248 On 03-August-23	12.10	Put	Bond Future	3900	4	3900	4	0.00