



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/07/2022 TO: 27/07/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2022	2025 On 04-August-22			Bond Future	162.46	162.5703	162.4586	162.5703	4,055.00
27/07/2022	2025 On 03-November-22			Bond Future	165.04	165.1607	165.0413	165.1607	7,984.00
27/07/2022	2025 On 02-February-23			Bond Future	166.42	166.5511	166.4233	166.5511	1,918.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2022	2025 On 04-May-23			Bond Future	169.60	169.7288	169.5963	169.7288	0.00
27/07/2022	2025 On 03-August-23			Bond Future	171.20	171.3381	171.2012	171.3381	0.00
27/07/2022	2029 On 04-August-22			Bond Future	118.88	118.9101	118.8820	118.9101	1,629.00
27/07/2022	2029 On 03-November-22			Bond Future	119.51	119.5467	119.5138	119.5467	1,199.00
27/07/2022	2029 On 02-February-23			Bond Future	121.75	121.7844	121.7464	121.7844	728.00
27/07/2022	2029 On 04-May-23			Bond Future	122.77	122.8095	122.7692	122.8095	0.00
27/07/2022	2029 On 03-August-23			Bond Future	125.21	125.2496	125.2072	125.2496	0.00
27/07/2022	2030 On 04-August-22			Bond Future	10.67	86.6354	86.6917	86.6354	63,788.00
27/07/2022	2030 On 04-August-22	8.30	Call	Bond Future	0	0	0	0	800.00
27/07/2022	2030 On 04-August-22	9.05	Call	Bond Future	0	0	0	0	800.00
27/07/2022	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
27/07/2022	2030 On 04-August-22	9.55	Call	Bond Future	0	0	0	0	0.00
27/07/2022	2030 On 04-August-22	9.56	Call	Bond Future	0	0	0	0	0.00
27/07/2022	2030 On 04-August-22	10.95	Call	Bond Future	1319	1	1	1	0.00
27/07/2022	2030 On 04-August-22	10.95	Put	Bond Future	44	0	0	0	800.00
27/07/2022	2030 On 04-August-22	9.56	Put	Bond Future	5324	5	5	5	0.00
27/07/2022	2030 On 04-August-22	9.55	Put	Bond Future	5373	5	5	5	0.00
27/07/2022	2030 On 04-August-22	9.54	Put	Bond Future	5423	5	5	5	0.00
27/07/2022	2030 On 04-August-22	9.05	Put	Bond Future	7907	8	8	8	0.00
27/07/2022	2030 On 04-August-22	8.30	Put	Bond Future	11875	12	12	12	0.00
27/07/2022	2030 On 03-November-22			Bond Future	10.87	87.9946	88.0486	87.9946	38,089.00
27/07/2022	2030 On 03-November-22	10.20	Call	Bond Future	552	1	1	1	500.00
27/07/2022	2030 On 03-November-22	11.57	Call	Bond Future	3678	4	4	4	0.00
27/07/2022	2030 On 03-November-22	10.08	Call	Bond Future	448	0	0	0	0.00
27/07/2022	2030 On 03-November-22	10.09	Call	Bond Future	456	0	0	0	0.00
27/07/2022	2030 On 03-November-22	9.70	Call	Bond Future	220	0	0	0	500.00
27/07/2022	2030 On 03-November-22	10.10	Call	Bond Future	464	0	0	0	0.00
27/07/2022	2030 On 03-November-22	10.10	Put	Bond Future	3972	4	4	4	0.00
27/07/2022	2030 On 03-November-22	10.20	Put	Bond Future	3592	4	4	4	0.00
27/07/2022	2030 On 03-November-22	9.70	Put	Bond Future	5634	6	6	6	0.00
27/07/2022	2030 On 03-November-22	10.09	Put	Bond Future	4011	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2022	2030 On 03-November-22	10.08	Put	Bond Future	4050	4	4	4	0.00
27/07/2022	2030 On 03-November-22	11.57	Put	Bond Future	605	1	1	1	500.00
27/07/2022	2030 On 02-February-23			Bond Future	11.03	85.6145	85.6663	85.6145	5,200.00
27/07/2022	2030 On 02-February-23	11.55	Call	Bond Future	3555	4	4	4	5,000.00
27/07/2022	2030 On 02-February-23	11.12	Call	Bond Future	2419	2	2	2	0.00
27/07/2022	2030 On 02-February-23	11.16	Call	Bond Future	2515	2	3	2	0.00
27/07/2022	2030 On 02-February-23	10.01	Call	Bond Future	650	1	1	1	0.00
27/07/2022	2030 On 02-February-23	9.83	Call	Bond Future	500	0	1	0	388.00
27/07/2022	2030 On 02-February-23	8.81	Call	Bond Future	83	0	0	0	102.00
27/07/2022	2030 On 02-February-23	9.08	Call	Bond Future	141	0	0	0	388.00
27/07/2022	2030 On 02-February-23	9.94	Call	Bond Future	588	1	1	1	0.00
27/07/2022	2030 On 02-February-23	9.79	Call	Bond Future	471	0	0	0	0.00
27/07/2022	2030 On 02-February-23	11.35	Call	Bond Future	2999	3	3	3	5,000.00
27/07/2022	2030 On 02-February-23	9.99	Call	Bond Future	631	1	1	1	0.00
27/07/2022	2030 On 02-February-23	10.00	Call	Bond Future	640	1	1	1	0.00
27/07/2022	2030 On 02-February-23	9.80	Call	Bond Future	478	0	0	0	0.00
27/07/2022	2030 On 02-February-23	9.20	Call	Bond Future	176	0	0	0	0.00
27/07/2022	2030 On 02-February-23	9.04	Call	Bond Future	131	0	0	0	0.00
27/07/2022	2030 On 02-February-23	9.66	Call	Bond Future	385	0	0	0	0.00
27/07/2022	2030 On 02-February-23	9.66	Put	Bond Future	6580	7	7	7	102.00
27/07/2022	2030 On 02-February-23	8.81	Put	Bond Future	10411	10	10	10	0.00
27/07/2022	2030 On 02-February-23	9.04	Put	Bond Future	9318	9	9	9	0.00
27/07/2022	2030 On 02-February-23	9.08	Put	Bond Future	9131	9	9	9	0.00
27/07/2022	2030 On 02-February-23	9.20	Put	Bond Future	8580	9	9	9	0.00
27/07/2022	2030 On 02-February-23	9.94	Put	Bond Future	5471	6	5	6	102.00
27/07/2022	2030 On 02-February-23	10.01	Put	Bond Future	5209	5	5	5	0.00
27/07/2022	2030 On 02-February-23	11.35	Put	Bond Future	1626	2	2	2	0.00
27/07/2022	2030 On 02-February-23	11.16	Put	Bond Future	1951	2	2	2	388.00
27/07/2022	2030 On 02-February-23	9.79	Put	Bond Future	6054	6	6	6	0.00
27/07/2022	2030 On 02-February-23	9.83	Put	Bond Future	5896	6	6	6	0.00
27/07/2022	2030 On 02-February-23	9.80	Put	Bond Future	6014	6	6	6	0.00
27/07/2022	2030 On 02-February-23	9.99	Put	Bond Future	5283	5	5	5	0.00
27/07/2022	2030 On 02-February-23	10.00	Put	Bond Future	5246	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2022	2030 On 02-February-23	11.12	Put	Bond Future	2028	2	2	2	0.00
27/07/2022	2030 On 02-February-23	11.55	Put	Bond Future	1338	1	1	1	0.00
27/07/2022	2030 On 04-May-23			Bond Future	11.20	87.2310	87.2825	87.2310	0.00
27/07/2022	2030 On 04-May-23	12.57	Call	Bond Future	6418	6	6	6	0.00
27/07/2022	2030 On 04-May-23	11.62	Call	Bond Future	3626	4	4	4	0.00
27/07/2022	2030 On 04-May-23	12.04	Call	Bond Future	4797	5	5	5	0.00
27/07/2022	2030 On 04-May-23	12.50	Call	Bond Future	6198	6	6	6	0.00
27/07/2022	2030 On 04-May-23	10.54	Call	Bond Future	1445	1	1	1	0.00
27/07/2022	2030 On 04-May-23	10.65	Call	Bond Future	1595	2	2	2	350.00
27/07/2022	2030 On 04-May-23	9.58	Call	Bond Future	541	1	1	1	150.00
27/07/2022	2030 On 04-May-23	11.34	Call	Bond Future	2928	3	3	3	0.00
27/07/2022	2030 On 04-May-23	10.42	Call	Bond Future	1294	1	1	1	479.00
27/07/2022	2030 On 04-May-23	10.52	Call	Bond Future	1419	1	1	1	0.00
27/07/2022	2030 On 04-May-23	10.53	Call	Bond Future	1432	1	1	1	0.00
27/07/2022	2030 On 04-May-23	9.67	Call	Bond Future	603	1	1	1	479.00
27/07/2022	2030 On 04-May-23	9.78	Call	Bond Future	684	1	1	1	388.00
27/07/2022	2030 On 04-May-23	9.03	Call	Bond Future	264	0	0	0	388.00
27/07/2022	2030 On 04-May-23	10.00	Call	Bond Future	860	1	1	1	1,080.00
27/07/2022	2030 On 04-May-23	10.00	Put	Bond Future	6091	6	6	6	0.00
27/07/2022	2030 On 04-May-23	9.03	Put	Bond Future	10014	10	10	10	0.00
27/07/2022	2030 On 04-May-23	9.58	Put	Bond Future	7695	8	8	8	0.00
27/07/2022	2030 On 04-May-23	9.78	Put	Bond Future	6916	7	7	7	0.00
27/07/2022	2030 On 04-May-23	9.67	Put	Bond Future	7340	7	7	7	0.00
27/07/2022	2030 On 04-May-23	10.53	Put	Bond Future	4307	4	4	4	0.00
27/07/2022	2030 On 04-May-23	10.52	Put	Bond Future	4338	4	4	4	0.00
27/07/2022	2030 On 04-May-23	10.42	Put	Bond Future	4652	5	5	5	0.00
27/07/2022	2030 On 04-May-23	11.34	Put	Bond Future	2352	2	2	2	150.00
27/07/2022	2030 On 04-May-23	10.65	Put	Bond Future	3948	4	4	4	0.00
27/07/2022	2030 On 04-May-23	10.54	Put	Bond Future	4277	4	4	4	0.00
27/07/2022	2030 On 04-May-23	12.50	Put	Bond Future	971	1	1	1	479.00
27/07/2022	2030 On 04-May-23	12.04	Put	Bond Future	1374	1	1	1	1,080.00
27/07/2022	2030 On 04-May-23	11.62	Put	Bond Future	1896	2	2	2	388.00
27/07/2022	2030 On 04-May-23	12.57	Put	Bond Future	922	1	1	1	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2022	2030 On 03-August-23			Bond Future	11.37	84.9400	84.9915	84.9400	0.00
27/07/2022	2030 On 03-August-23	12.59	Call	Bond Future	6043	6	6	6	0.00
27/07/2022	2030 On 03-August-23	11.36	Call	Bond Future	2838	3	3	3	0.00
27/07/2022	2030 On 03-August-23	12.89	Call	Bond Future	6940	7	7	7	0.00
27/07/2022	2030 On 03-August-23	11.34	Call	Bond Future	2796	3	3	3	0.00
27/07/2022	2030 On 03-August-23	10.40	Call	Bond Future	1312	1	1	1	1,012.00
27/07/2022	2030 On 03-August-23	10.65	Call	Bond Future	1620	2	2	2	350.00
27/07/2022	2030 On 03-August-23	11.35	Call	Bond Future	2817	3	3	3	0.00
27/07/2022	2030 On 03-August-23	11.36	Put	Bond Future	2896	3	3	3	0.00
27/07/2022	2030 On 03-August-23	10.65	Put	Bond Future	4621	5	5	5	0.00
27/07/2022	2030 On 03-August-23	11.34	Put	Bond Future	2935	3	3	3	0.00
27/07/2022	2030 On 03-August-23	12.89	Put	Bond Future	1070	1	1	1	350.00
27/07/2022	2030 On 03-August-23	10.40	Put	Bond Future	5379	5	5	5	0.00
27/07/2022	2030 On 03-August-23	12.59	Put	Bond Future	1293	1	1	1	1,012.00
27/07/2022	2030 On 03-August-23	11.35	Put	Bond Future	2916	3	3	3	0.00
27/07/2022	2032 On 04-August-22			Bond Future	11.11	86.1983	86.3115	86.1983	65,116.00
27/07/2022	2032 On 04-August-22	11.89	Call	Bond Future	3919	4	4	4	0.00
27/07/2022	2032 On 04-August-22	10.70	Call	Bond Future	8	0	0	0	0.00
27/07/2022	2032 On 04-August-22	11.00	Call	Bond Future	231	0	0	0	0.00
27/07/2022	2032 On 04-August-22	11.60	Call	Bond Future	2513	2	3	2	0.00
27/07/2022	2032 On 04-August-22	10.21	Call	Bond Future	0	0	0	0	0.00
27/07/2022	2032 On 04-August-22	10.50	Call	Bond Future	0	0	0	0	900.00
27/07/2022	2032 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	0.00
27/07/2022	2032 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	0.00
27/07/2022	2032 On 04-August-22	9.40	Call	Bond Future	0	0	0	0	0.00
27/07/2022	2032 On 04-August-22	10.22	Call	Bond Future	0	0	0	0	0.00
27/07/2022	2032 On 04-August-22	9.80	Call	Bond Future	0	0	0	0	900.00
27/07/2022	2032 On 04-August-22	9.72	Call	Bond Future	0	0	0	0	800.00
27/07/2022	2032 On 04-August-22	8.97	Call	Bond Future	0	0	0	0	800.00
27/07/2022	2032 On 04-August-22	8.97	Put	Bond Future	12064	12	12	12	0.00
27/07/2022	2032 On 04-August-22	9.72	Put	Bond Future	7579	8	8	8	0.00
27/07/2022	2032 On 04-August-22	10.21	Put	Bond Future	4798	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2022	2032 On 04-August-22	10.20	Put	Bond Future	4853	5	5	5	0.00
27/07/2022	2032 On 04-August-22	9.40	Put	Bond Future	9458	10	9	10	0.00
27/07/2022	2032 On 04-August-22	10.10	Put	Bond Future	5412	6	5	6	0.00
27/07/2022	2032 On 04-August-22	10.50	Put	Bond Future	3205	3	3	3	0.00
27/07/2022	2032 On 04-August-22	9.80	Put	Bond Future	7117	7	7	7	0.00
27/07/2022	2032 On 04-August-22	10.22	Put	Bond Future	4742	5	5	5	0.00
27/07/2022	2032 On 04-August-22	11.60	Put	Bond Future	13	0	0	0	800.00
27/07/2022	2032 On 04-August-22	11.00	Put	Bond Future	778	1	1	1	7,500.00
27/07/2022	2032 On 04-August-22	10.70	Put	Bond Future	2137	2	2	2	7,500.00
27/07/2022	2032 On 04-August-22	11.89	Put	Bond Future	1	0	0	0	0.00
27/07/2022	2032 On 03-November-22			Bond Future	11.30	83.3978	83.5097	83.3978	107,182.00
27/07/2022	2032 On 03-November-22	11.55	Call	Bond Future	2567	3	3	3	0.00
27/07/2022	2032 On 03-November-22	12.30	Call	Bond Future	5289	5	5	5	0.00
27/07/2022	2032 On 03-November-22	10.56	Call	Bond Future	497	0	0	0	0.00
27/07/2022	2032 On 03-November-22	10.66	Call	Bond Future	605	1	1	1	0.00
27/07/2022	2032 On 03-November-22	10.67	Call	Bond Future	617	1	1	1	750.00
27/07/2022	2032 On 03-November-22	10.21	Call	Bond Future	233	0	0	0	500.00
27/07/2022	2032 On 03-November-22	9.46	Call	Bond Future	30	0	0	0	500.00
27/07/2022	2032 On 03-November-22	10.11	Call	Bond Future	184	0	0	0	0.00
27/07/2022	2032 On 03-November-22	9.31	Call	Bond Future	18	0	0	0	180.00
27/07/2022	2032 On 03-November-22	10.49	Call	Bond Future	431	0	0	0	0.00
27/07/2022	2032 On 03-November-22	10.16	Call	Bond Future	207	0	0	0	0.00
27/07/2022	2032 On 03-November-22	9.92	Call	Bond Future	114	0	0	0	750.00
27/07/2022	2032 On 03-November-22	9.36	Call	Bond Future	21	0	0	0	454.00
27/07/2022	2032 On 03-November-22	9.36	Put	Bond Future	10543	11	11	11	0.00
27/07/2022	2032 On 03-November-22	9.92	Put	Bond Future	7417	8	7	8	0.00
27/07/2022	2032 On 03-November-22	10.11	Put	Bond Future	6428	7	6	7	454.00
27/07/2022	2032 On 03-November-22	9.31	Put	Bond Future	10835	11	11	11	0.00
27/07/2022	2032 On 03-November-22	10.16	Put	Bond Future	6176	6	6	6	180.00
27/07/2022	2032 On 03-November-22	9.46	Put	Bond Future	9966	10	10	10	0.00
27/07/2022	2032 On 03-November-22	10.56	Put	Bond Future	4300	4	4	4	180.00
27/07/2022	2032 On 03-November-22	10.49	Put	Bond Future	4607	5	5	5	454.00
27/07/2022	2032 On 03-November-22	10.21	Put	Bond Future	5927	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
27/07/2022	2032 On 03-November-22	10.67	Put	Bond Future	3836	4	4	4	0.00
27/07/2022	2032 On 03-November-22	10.66	Put	Bond Future	3877	4	4	4	0.00
27/07/2022	2032 On 03-November-22	12.30	Put	Bond Future	446	0	0	0	750.00
27/07/2022	2032 On 03-November-22	11.55	Put	Bond Future	1302	1	1	1	500.00
27/07/2022	2032 On 02-February-23			Bond Future	11.45	84.9415	85.0521	84.9415	18.00
27/07/2022	2032 On 02-February-23	11.84	Call	Bond Future	3624	4	4	4	0.00
27/07/2022	2032 On 02-February-23	12.75	Call	Bond Future	6772	7	7	7	0.00
27/07/2022	2032 On 02-February-23	10.38	Call	Bond Future	699	1	1	1	0.00
27/07/2022	2032 On 02-February-23	10.39	Call	Bond Future	709	1	1	1	0.00
27/07/2022	2032 On 02-February-23	10.16	Call	Bond Future	511	0	1	0	0.00
27/07/2022	2032 On 02-February-23	9.31	Call	Bond Future	117	0	0	0	454.00
27/07/2022	2032 On 02-February-23	10.22	Call	Bond Future	558	1	1	1	500.00
27/07/2022	2032 On 02-February-23	9.47	Call	Bond Future	160	0	0	0	500.00
27/07/2022	2032 On 02-February-23	11.69	Call	Bond Future	3174	3	3	3	0.00
27/07/2022	2032 On 02-February-23	10.40	Call	Bond Future	718	1	1	1	0.00
27/07/2022	2032 On 02-February-23	10.50	Call	Bond Future	822	1	1	1	0.00
27/07/2022	2032 On 02-February-23	10.67	Call	Bond Future	1024	1	1	1	750.00
27/07/2022	2032 On 02-February-23	9.92	Call	Bond Future	353	0	0	0	750.00
27/07/2022	2032 On 02-February-23	10.67	Put	Bond Future	4984	5	5	5	0.00
27/07/2022	2032 On 02-February-23	10.50	Put	Bond Future	5673	6	6	6	454.00
27/07/2022	2032 On 02-February-23	10.40	Put	Bond Future	6100	6	6	6	0.00
27/07/2022	2032 On 02-February-23	11.69	Put	Bond Future	2032	2	2	2	0.00
27/07/2022	2032 On 02-February-23	9.47	Put	Bond Future	10680	11	11	11	0.00
27/07/2022	2032 On 02-February-23	10.22	Put	Bond Future	6904	7	7	7	0.00
27/07/2022	2032 On 02-February-23	9.92	Put	Bond Future	8338	8	8	8	0.00
27/07/2022	2032 On 02-February-23	9.31	Put	Bond Future	11562	12	12	12	0.00
27/07/2022	2032 On 02-February-23	10.16	Put	Bond Future	7182	7	7	7	454.00
27/07/2022	2032 On 02-February-23	10.39	Put	Bond Future	6143	6	6	6	0.00
27/07/2022	2032 On 02-February-23	10.38	Put	Bond Future	6187	6	6	6	0.00
27/07/2022	2032 On 02-February-23	12.75	Put	Bond Future	747	1	1	1	750.00
27/07/2022	2032 On 02-February-23	11.84	Put	Bond Future	1766	2	2	2	500.00
27/07/2022	2032 On 04-May-23			Bond Future	11.62	82.3855	82.4969	82.3855	0.00
27/07/2022	2032 On 04-May-23	10.62	Call	Bond Future	1234	1	1	1	400.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2022	2032 On 04-May-23	10.87	Call	Bond Future	1574	2	2	2	0.00
27/07/2022	2032 On 04-May-23	10.88	Call	Bond Future	1589	2	2	2	0.00
27/07/2022	2032 On 04-May-23	10.89	Call	Bond Future	1604	2	2	2	0.00
27/07/2022	2032 On 04-May-23	11.37	Call	Bond Future	2468	2	2	2	400.00
27/07/2022	2032 On 04-May-23	13.43	Call	Bond Future	8856	9	9	9	0.00
27/07/2022	2032 On 04-May-23	13.43	Put	Bond Future	785	1	1	1	400.00
27/07/2022	2032 On 04-May-23	10.89	Put	Bond Future	5166	5	5	5	0.00
27/07/2022	2032 On 04-May-23	10.88	Put	Bond Future	5202	5	5	5	0.00
27/07/2022	2032 On 04-May-23	10.87	Put	Bond Future	5237	5	5	5	0.00
27/07/2022	2032 On 04-May-23	10.62	Put	Bond Future	6173	6	6	6	0.00
27/07/2022	2032 On 04-May-23	11.37	Put	Bond Future	3653	4	4	4	0.00
27/07/2022	2032 On 03-August-23			Bond Future	11.77	84.0078	84.1205	84.0078	2,600.00
27/07/2022	2032 On 03-August-23	11.75	Call	Bond Future	3336	3	3	3	0.00
27/07/2022	2032 On 03-August-23	11.76	Call	Bond Future	3360	3	3	3	0.00
27/07/2022	2032 On 03-August-23	11.90	Call	Bond Future	3714	4	4	4	5,000.00
27/07/2022	2032 On 03-August-23	11.77	Call	Bond Future	3385	3	3	3	0.00
27/07/2022	2032 On 03-August-23	11.77	Put	Bond Future	3391	3	3	3	0.00
27/07/2022	2032 On 03-August-23	11.90	Put	Bond Future	3118	3	3	3	0.00
27/07/2022	2032 On 03-August-23	11.76	Put	Bond Future	3413	3	3	3	0.00
27/07/2022	2032 On 03-August-23	11.75	Put	Bond Future	3435	3	3	3	0.00
27/07/2022	2033 On 04-August-22			Bond Future	112.37	113.3643	112.3719	113.3643	3,796.00
27/07/2022	2033 On 03-November-22			Bond Future	112.82	113.8367	112.8244	113.8367	420.00
27/07/2022	2033 On 02-February-23			Bond Future	114.93	115.9670	114.9316	115.9670	5,967.00
27/07/2022	2033 On 04-May-23			Bond Future	115.74	116.7953	115.7386	116.7953	0.00
27/07/2022	2033 On 03-August-23			Bond Future	118.04	119.1158	118.0368	119.1158	0.00
27/07/2022	2037 On 04-August-22			Bond Future	11.53	79.1405	79.1467	79.1405	123,037.00
27/07/2022	2037 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	50.00
27/07/2022	2037 On 04-August-22	10.91	Call	Bond Future	1	0	0	0	0.00
27/07/2022	2037 On 04-August-22	11.21	Call	Bond Future	47	0	0	0	1,050.00
27/07/2022	2037 On 04-August-22	11.42	Call	Bond Future	280	0	0	0	0.00
27/07/2022	2037 On 04-August-22	10.89	Call	Bond Future	1	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
27/07/2022	2037 On 04-August-22	10.90	Call	Bond Future	1	0	0	0	0.00
27/07/2022	2037 On 04-August-22	11.95	Call	Bond Future	2437	2	2	2	0.00
27/07/2022	2037 On 04-August-22	11.95	Put	Bond Future	27	0	0	0	1,050.00
27/07/2022	2037 On 04-August-22	10.91	Put	Bond Future	3738	4	4	4	0.00
27/07/2022	2037 On 04-August-22	10.89	Put	Bond Future	3863	4	4	4	0.00
27/07/2022	2037 On 04-August-22	11.42	Put	Bond Future	914	1	1	1	50.00
27/07/2022	2037 On 04-August-22	11.21	Put	Bond Future	1937	2	2	2	0.00
27/07/2022	2037 On 04-August-22	10.10	Put	Bond Future	9043	9	9	9	0.00
27/07/2022	2037 On 04-August-22	10.90	Put	Bond Future	3800	4	4	4	50.00
27/07/2022	2037 On 03-November-22			Bond Future	11.69	80.3820	80.3855	80.3820	22,354.00
27/07/2022	2037 On 03-November-22	11.30	Call	Bond Future	1065	1	1	1	0.00
27/07/2022	2037 On 03-November-22	11.32	Call	Bond Future	1106	1	1	1	0.00
27/07/2022	2037 On 03-November-22	11.31	Call	Bond Future	1086	1	1	1	0.00
27/07/2022	2037 On 03-November-22	11.31	Put	Bond Future	3329	3	3	3	0.00
27/07/2022	2037 On 03-November-22	11.30	Put	Bond Future	3368	3	3	3	0.00
27/07/2022	2037 On 03-November-22	11.32	Put	Bond Future	3290	3	3	3	0.00
27/07/2022	2037 On 02-February-23			Bond Future	11.84	77.6111	77.6115	77.6111	63,547.00
27/07/2022	2037 On 02-February-23	11.05	Call	Bond Future	1145	1	1	1	0.00
27/07/2022	2037 On 02-February-23	11.03	Call	Bond Future	1116	1	1	1	0.00
27/07/2022	2037 On 02-February-23	11.04	Call	Bond Future	1130	1	1	1	0.00
27/07/2022	2037 On 02-February-23	11.04	Put	Bond Future	5793	6	6	6	0.00
27/07/2022	2037 On 02-February-23	11.03	Put	Bond Future	5839	6	6	6	0.00
27/07/2022	2037 On 02-February-23	11.05	Put	Bond Future	5747	6	6	6	0.00
27/07/2022	2037 On 04-May-23			Bond Future	11.98	79.0770	79.0763	79.0770	0.00
27/07/2022	2037 On 04-May-23	13.73	Call	Bond Future	9759	10	10	10	0.00
27/07/2022	2037 On 04-May-23	11.32	Call	Bond Future	1964	2	2	2	0.00
27/07/2022	2037 On 04-May-23	11.78	Call	Bond Future	2998	3	3	3	400.00
27/07/2022	2037 On 04-May-23	11.03	Call	Bond Future	1477	1	1	1	400.00
27/07/2022	2037 On 04-May-23	11.31	Call	Bond Future	1946	2	2	2	0.00
27/07/2022	2037 On 04-May-23	11.30	Call	Bond Future	1927	2	2	2	0.00
27/07/2022	2037 On 04-May-23	11.30	Put	Bond Future	5823	6	6	6	0.00
27/07/2022	2037 On 04-May-23	11.31	Put	Bond Future	5782	6	6	6	0.00
27/07/2022	2037 On 04-May-23	11.03	Put	Bond Future	6988	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
27/07/2022	2037 On 04-May-23	13.73	Put	Bond Future	1010	1	1	1	400.00
27/07/2022	2037 On 04-May-23	11.78	Put	Bond Future	4133	4	4	4	0.00
27/07/2022	2037 On 04-May-23	11.32	Put	Bond Future	5742	6	6	6	0.00
27/07/2022	2037 On 03-August-23			Bond Future	12.13	76.3757	76.3741	76.3757	0.00
27/07/2022	2037 On 03-August-23	12.14	Call	Bond Future	3960	4	4	4	0.00
27/07/2022	2037 On 03-August-23	12.12	Call	Bond Future	3905	4	4	4	0.00
27/07/2022	2037 On 03-August-23	12.13	Call	Bond Future	3933	4	4	4	0.00
27/07/2022	2037 On 03-August-23	12.13	Put	Bond Future	3932	4	4	4	0.00
27/07/2022	2037 On 03-August-23	12.12	Put	Bond Future	3958	4	4	4	0.00
27/07/2022	2037 On 03-August-23	12.14	Put	Bond Future	3906	4	4	4	0.00
27/07/2022	2038 On 04-August-22			Bond Future	125.84	126.7356	125.8440	126.7356	3,429.00
27/07/2022	2038 On 03-November-22			Bond Future	127.84	128.7550	127.8446	128.7550	4,096.00
27/07/2022	2038 On 02-February-23			Bond Future	128.32	129.2518	128.3195	129.2518	0.00
27/07/2022	2038 On 04-May-23			Bond Future	130.77	131.7183	130.7665	131.7183	0.00
27/07/2022	2038 On 03-August-23			Bond Future	131.38	132.3527	131.3807	132.3527	0.00
27/07/2022	2040 On 04-August-22			Bond Future	11.59	81.0248	80.9985	81.0248	84,335.00
27/07/2022	2040 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	460.00
27/07/2022	2040 On 04-August-22	10.70	Call	Bond Future	0	0	0	0	460.00
27/07/2022	2040 On 04-August-22	11.03	Call	Bond Future	2	0	0	0	0.00
27/07/2022	2040 On 04-August-22	12.24	Call	Bond Future	3914	4	4	4	0.00
27/07/2022	2040 On 04-August-22	11.04	Call	Bond Future	3	0	0	0	0.00
27/07/2022	2040 On 04-August-22	11.05	Call	Bond Future	3	0	0	0	0.00
27/07/2022	2040 On 04-August-22	11.05	Put	Bond Future	3524	3	4	3	0.00
27/07/2022	2040 On 04-August-22	12.24	Put	Bond Future	3	0	0	0	460.00
27/07/2022	2040 On 04-August-22	9.70	Put	Bond Future	13403	13	13	13	0.00
27/07/2022	2040 On 04-August-22	11.04	Put	Bond Future	3590	4	4	4	0.00
27/07/2022	2040 On 04-August-22	11.03	Put	Bond Future	3657	4	4	4	0.00
27/07/2022	2040 On 04-August-22	10.70	Put	Bond Future	5923	6	6	6	0.00
27/07/2022	2040 On 03-November-22			Bond Future	11.75	82.2960	82.2663	82.2960	38,983.00
27/07/2022	2040 On 03-November-22	11.41	Call	Bond Future	1270	1	1	1	0.00
27/07/2022	2040 On 03-November-22	11.50	Call	Bond Future	1491	2	1	2	1,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2022	2040 On 03-November-22	11.30	Call	Bond Future	1028	1	1	1	1,160.00
27/07/2022	2040 On 03-November-22	10.80	Call	Bond Future	355	0	0	0	1,500.00
27/07/2022	2040 On 03-November-22	11.39	Call	Bond Future	1223	1	1	1	0.00
27/07/2022	2040 On 03-November-22	11.40	Call	Bond Future	1246	1	1	1	0.00
27/07/2022	2040 On 03-November-22	10.70	Call	Bond Future	278	0	0	0	1,078.00
27/07/2022	2040 On 03-November-22	11.20	Call	Bond Future	844	1	1	1	1,078.00
27/07/2022	2040 On 03-November-22	12.52	Call	Bond Future	5274	5	5	5	0.00
27/07/2022	2040 On 03-November-22	12.00	Call	Bond Future	3093	3	3	3	1,160.00
27/07/2022	2040 On 03-November-22	12.00	Put	Bond Future	1597	2	2	2	0.00
27/07/2022	2040 On 03-November-22	11.41	Put	Bond Future	3419	3	3	3	0.00
27/07/2022	2040 On 03-November-22	11.20	Put	Bond Future	4354	4	4	4	0.00
27/07/2022	2040 On 03-November-22	10.80	Put	Bond Future	6560	7	7	7	0.00
27/07/2022	2040 On 03-November-22	11.30	Put	Bond Future	3886	4	4	4	0.00
27/07/2022	2040 On 03-November-22	11.39	Put	Bond Future	3500	3	4	3	0.00
27/07/2022	2040 On 03-November-22	11.40	Put	Bond Future	3459	3	3	3	0.00
27/07/2022	2040 On 03-November-22	10.70	Put	Bond Future	7178	7	7	7	0.00
27/07/2022	2040 On 03-November-22	11.50	Put	Bond Future	3067	3	3	3	0.00
27/07/2022	2040 On 03-November-22	12.52	Put	Bond Future	775	1	1	1	1,078.00
27/07/2022	2040 On 02-February-23			Bond Future	11.89	79.3100	79.2767	79.3100	62,354.00
27/07/2022	2040 On 02-February-23	11.11	Call	Bond Future	1236	1	1	1	0.00
27/07/2022	2040 On 02-February-23	11.10	Call	Bond Future	1220	1	1	1	0.00
27/07/2022	2040 On 02-February-23	10.21	Call	Bond Future	299	0	0	0	388.00
27/07/2022	2040 On 02-February-23	10.18	Call	Bond Future	283	0	0	0	0.00
27/07/2022	2040 On 02-February-23	10.93	Call	Bond Future	966	1	1	1	0.00
27/07/2022	2040 On 02-February-23	10.96	Call	Bond Future	1007	1	1	1	388.00
27/07/2022	2040 On 02-February-23	12.27	Call	Bond Future	4484	5	4	5	0.00
27/07/2022	2040 On 02-February-23	11.12	Call	Bond Future	1253	1	1	1	0.00
27/07/2022	2040 On 02-February-23	12.24	Call	Bond Future	4372	4	4	4	0.00
27/07/2022	2040 On 02-February-23	12.24	Put	Bond Future	2315	2	2	2	0.00
27/07/2022	2040 On 02-February-23	11.12	Put	Bond Future	6116	6	6	6	0.00
27/07/2022	2040 On 02-February-23	12.27	Put	Bond Future	2253	2	2	2	388.00
27/07/2022	2040 On 02-February-23	10.96	Put	Bond Future	6938	7	7	7	0.00
27/07/2022	2040 On 02-February-23	10.18	Put	Bond Future	11732	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2022	2040 On 02-February-23	10.21	Put	Bond Future	11526	11	12	11	0.00
27/07/2022	2040 On 02-February-23	11.10	Put	Bond Future	6215	6	6	6	0.00
27/07/2022	2040 On 02-February-23	11.11	Put	Bond Future	6165	6	6	6	0.00
27/07/2022	2040 On 02-February-23	10.93	Put	Bond Future	7099	7	7	7	0.00
27/07/2022	2040 On 04-May-23			Bond Future	12.03	80.8081	80.7731	80.8081	0.00
27/07/2022	2040 On 04-May-23	13.45	Call	Bond Future	9093	9	9	9	0.00
27/07/2022	2040 On 04-May-23	11.48	Call	Bond Future	2337	2	2	2	486.00
27/07/2022	2040 On 04-May-23	10.92	Call	Bond Future	1335	1	1	1	388.00
27/07/2022	2040 On 04-May-23	11.41	Call	Bond Future	2191	2	2	2	0.00
27/07/2022	2040 On 04-May-23	11.42	Call	Bond Future	2211	2	2	2	0.00
27/07/2022	2040 On 04-May-23	10.73	Call	Bond Future	1078	1	1	1	486.00
27/07/2022	2040 On 04-May-23	10.17	Call	Bond Future	530	1	1	1	388.00
27/07/2022	2040 On 04-May-23	12.78	Call	Bond Future	6448	6	6	6	0.00
27/07/2022	2040 On 04-May-23	11.43	Call	Bond Future	2232	2	2	2	0.00
27/07/2022	2040 On 04-May-23	11.43	Put	Bond Future	5916	6	6	6	0.00
27/07/2022	2040 On 04-May-23	12.78	Put	Bond Future	2222	2	2	2	388.00
27/07/2022	2040 On 04-May-23	10.73	Put	Bond Future	9395	9	9	9	0.00
27/07/2022	2040 On 04-May-23	13.45	Put	Bond Future	1384	1	1	1	486.00
27/07/2022	2040 On 04-May-23	10.17	Put	Bond Future	12849	13	13	13	0.00
27/07/2022	2040 On 04-May-23	11.42	Put	Bond Future	5958	6	6	6	0.00
27/07/2022	2040 On 04-May-23	11.41	Put	Bond Future	6001	6	6	6	0.00
27/07/2022	2040 On 04-May-23	10.92	Put	Bond Future	8355	8	8	8	0.00
27/07/2022	2040 On 04-May-23	11.48	Put	Bond Future	5704	6	6	6	0.00
27/07/2022	2040 On 03-August-23			Bond Future	12.17	77.8906	77.8539	77.8906	0.00
27/07/2022	2040 On 03-August-23	12.21	Call	Bond Future	4347	4	4	4	0.00
27/07/2022	2040 On 03-August-23	12.22	Call	Bond Future	4377	4	4	4	0.00
27/07/2022	2040 On 03-August-23	12.23	Call	Bond Future	4407	4	4	4	0.00
27/07/2022	2040 On 03-August-23	12.23	Put	Bond Future	4068	4	4	4	0.00
27/07/2022	2040 On 03-August-23	12.22	Put	Bond Future	4095	4	4	4	0.00
27/07/2022	2040 On 03-August-23	12.21	Put	Bond Future	4123	4	4	4	0.00
27/07/2022	2044 On 04-August-22			Bond Future	11.58	78.0252	77.9963	78.0252	29,380.00
27/07/2022	2044 On 04-August-22	11.10	Call	Bond Future	7	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
27/07/2022	2044 On 04-August-22	11.08	Call	Bond Future	5	0	0	0	0.00
27/07/2022	2044 On 04-August-22	11.09	Call	Bond Future	6	0	0	0	0.00
27/07/2022	2044 On 04-August-22	11.09	Put	Bond Future	3220	3	3	3	0.00
27/07/2022	2044 On 04-August-22	11.08	Put	Bond Future	3288	3	3	3	0.00
27/07/2022	2044 On 04-August-22	11.10	Put	Bond Future	3153	3	3	3	0.00
27/07/2022	2044 On 03-November-22			Bond Future	11.73	79.2492	79.2171	79.2492	43,103.00
27/07/2022	2044 On 03-November-22	11.40	Call	Bond Future	1310	1	1	1	0.00
27/07/2022	2044 On 03-November-22	11.39	Call	Bond Future	1286	1	1	1	0.00
27/07/2022	2044 On 03-November-22	11.41	Call	Bond Future	1334	1	1	1	0.00
27/07/2022	2044 On 03-November-22	10.60	Call	Bond Future	224	0	0	0	1,600.00
27/07/2022	2044 On 03-November-22	11.30	Call	Bond Future	1081	1	1	1	1,600.00
27/07/2022	2044 On 03-November-22	11.30	Put	Bond Future	3833	4	4	4	0.00
27/07/2022	2044 On 03-November-22	10.60	Put	Bond Future	7852	8	8	8	0.00
27/07/2022	2044 On 03-November-22	11.41	Put	Bond Future	3363	3	3	3	0.00
27/07/2022	2044 On 03-November-22	11.40	Put	Bond Future	3404	3	3	3	0.00
27/07/2022	2044 On 03-November-22	11.39	Put	Bond Future	3445	3	3	3	0.00
27/07/2022	2044 On 02-February-23			Bond Future	11.86	76.3322	76.2965	76.3322	29,403.00
27/07/2022	2044 On 02-February-23	11.16	Call	Bond Future	1384	1	1	1	0.00
27/07/2022	2044 On 02-February-23	11.15	Call	Bond Future	1366	1	1	1	0.00
27/07/2022	2044 On 02-February-23	11.14	Call	Bond Future	1349	1	1	1	0.00
27/07/2022	2044 On 02-February-23	11.14	Put	Bond Future	5969	6	6	6	0.00
27/07/2022	2044 On 02-February-23	11.15	Put	Bond Future	5919	6	6	6	0.00
27/07/2022	2044 On 02-February-23	11.16	Put	Bond Future	5870	6	6	6	0.00
27/07/2022	2044 On 04-May-23			Bond Future	11.99	77.7741	77.7366	77.7741	0.00
27/07/2022	2044 On 04-May-23	11.43	Call	Bond Future	2340	2	2	2	0.00
27/07/2022	2044 On 04-May-23	11.41	Call	Bond Future	2297	2	2	2	0.00
27/07/2022	2044 On 04-May-23	11.42	Call	Bond Future	2319	2	2	2	0.00
27/07/2022	2044 On 04-May-23	11.42	Put	Bond Future	5880	6	6	6	0.00
27/07/2022	2044 On 04-May-23	11.41	Put	Bond Future	5923	6	6	6	0.00
27/07/2022	2044 On 04-May-23	11.43	Put	Bond Future	5836	6	6	6	0.00
27/07/2022	2044 On 03-August-23			Bond Future	12.12	74.9221	74.8829	74.9221	0.00
27/07/2022	2044 On 03-August-23	12.17	Call	Bond Future	4497	5	4	5	0.00
27/07/2022	2044 On 03-August-23	12.16	Call	Bond Future	4466	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2022	2044 On 03-August-23	12.15	Call	Bond Future	4434	4	4	4	0.00
27/07/2022	2044 On 03-August-23	12.15	Put	Bond Future	4252	4	4	4	0.00
27/07/2022	2044 On 03-August-23	12.16	Put	Bond Future	4225	4	4	4	0.00
27/07/2022	2044 On 03-August-23	12.17	Put	Bond Future	4197	4	4	4	0.00
27/07/2022	2046 On 04-August-22			Bond Future	114.67	115.3496	114.6669	115.3496	4,858.00
27/07/2022	2046 On 03-November-22			Bond Future	114.51	115.2108	114.5130	115.2108	13,473.00
27/07/2022	2046 On 02-February-23			Bond Future	116.65	117.3678	116.6525	117.3678	0.00
27/07/2022	2046 On 04-May-23			Bond Future	116.84	117.5677	116.8373	117.5677	0.00
27/07/2022	2046 On 03-August-23			Bond Future	119.16	119.9045	119.1582	119.9045	0.00
27/07/2022	2050 On 04-August-22			Bond Future	115.93	117.2674	115.9291	117.2674	2,891.00
27/07/2022	2050 On 03-November-22			Bond Future	117.77	119.1358	117.7721	119.1358	8,594.00
27/07/2022	2050 On 02-February-23			Bond Future	117.85	119.2409	117.8471	119.2409	0.00
27/07/2022	2050 On 04-May-23			Bond Future	120.09	121.5164	120.0944	121.5164	0.00
27/07/2022	2050 On 03-August-23			Bond Future	120.28	121.7290	120.2774	121.7290	0.00
27/07/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2022	AL37 On 04-August-22			Index Future	808.74	808.5240	808.7360	808.5240	0.00
27/07/2022	AL37 On 03-November-22			Index Future	821.52	821.3190	821.5240	821.3190	0.00
27/07/2022	AL37 On 02-February-23			Index Future	836.67	836.4680	836.6670	836.4680	0.00
27/07/2022	AL37 On 04-May-23			Index Future	852.42	852.2190	852.4180	852.2190	0.00
27/07/2022	AL37 On 03-August-23			Index Future	869.15	868.9470	869.1470	868.9470	0.00
27/07/2022	AL7T On 04-August-22			Index Future	910.54	909.8410	910.5360	909.8410	0.00
27/07/2022	AL7T On 03-November-22			Index Future	924.93	924.2390	924.9330	924.2390	0.00
27/07/2022	AL7T On 02-February-23			Index Future	941.98	941.2860	941.9820	941.2860	0.00
27/07/2022	AL7T On 04-May-23			Index Future	959.72	959.0110	959.7160	959.0110	0.00
27/07/2022	AL7T On 03-August-23			Index Future	978.55	977.8360	978.5500	977.8360	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
27/07/2022	ALBI On 04-August-22			Index Future	812.15	812.0120	812.1540	812.0120	27.00
27/07/2022	ALBI On 03-November-22			Index Future	825.00	824.8620	824.9960	824.8620	138.00
27/07/2022	ALBI On 02-February-23			Index Future	840.20	840.0760	840.2020	840.0760	0.00
27/07/2022	ALBI On 04-May-23			Index Future	856.02	855.8950	856.0200	855.8950	0.00
27/07/2022	ALBI On 03-August-23			Index Future	872.82	872.6960	872.8190	872.6960	0.00
27/07/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2022	ES33 On 04-August-22			Bond Future	12.31	74.2515	74.3117	74.2515	0.00
27/07/2022	ES33 On 03-November-22			Bond Future	12.53	71.6492	71.7075	71.6492	0.00
27/07/2022	ES33 On 02-February-23			Bond Future	12.72	72.9920	73.0486	72.9920	350.00
27/07/2022	ES33 On 04-May-23			Bond Future	12.91	70.5936	70.6503	70.5936	0.00
27/07/2022	ES33 On 03-August-23			Bond Future	13.10	71.9991	72.0562	71.9991	0.00
27/07/2022	ES42 On 04-August-22			Bond Future	12.66	72.5551	72.5390	72.5551	0.00
27/07/2022	ES42 On 03-November-22			Bond Future	12.86	69.4508	69.4318	69.4508	0.00
27/07/2022	ES42 On 02-February-23			Bond Future	13.03	70.7549	70.7328	70.7549	4,769.00
27/07/2022	ES42 On 04-May-23			Bond Future	13.21	67.8441	67.8205	67.8441	0.00
27/07/2022	ES42 On 03-August-23			Bond Future	13.38	69.1967	69.1719	69.1967	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
27/07/2022	GOVI On 04-August-22			GOVI	800.66	800.4990	800.6560	800.4990	44.00
27/07/2022	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
27/07/2022	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
27/07/2022	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
27/07/2022	GOVI On 04-August-22	819.28	Put	GOVI	186240	19	19	19	0.00
27/07/2022	GOVI On 04-August-22	819.27	Put	GOVI	186140	19	19	19	0.00
27/07/2022	GOVI On 04-August-22	819.26	Put	GOVI	186040	19	19	19	0.00
27/07/2022	GOVI On 03-November-22			GOVI	813.32	813.1660	813.3160	813.1660	832.00
27/07/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
27/07/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
27/07/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
27/07/2022	GOVI On 03-November-22	820.42	Put	GOVI	71040	7	7	7	0.00
27/07/2022	GOVI On 03-November-22	820.41	Put	GOVI	70940	7	7	7	0.00
27/07/2022	GOVI On 03-November-22	820.43	Put	GOVI	71140	7	7	7	0.00
27/07/2022	GOVI On 02-February-23			GOVI	828.31	828.1650	828.3070	828.1650	0.00
27/07/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
27/07/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
27/07/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
27/07/2022	GOVI On 02-February-23	850.83	Put	GOVI	225230	23	23	23	0.00
27/07/2022	GOVI On 02-February-23	850.82	Put	GOVI	225130	23	23	23	0.00
27/07/2022	GOVI On 02-February-23	850.84	Put	GOVI	225330	23	23	23	0.00
27/07/2022	GOVI On 04-May-23			GOVI	843.90	843.7600	843.9010	843.7600	0.00
27/07/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
27/07/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
27/07/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
27/07/2022	GOVI On 04-May-23	852.87	Put	GOVI	89690	9	9	9	0.00
27/07/2022	GOVI On 04-May-23	852.86	Put	GOVI	89590	9	9	9	0.00
27/07/2022	GOVI On 04-May-23	852.88	Put	GOVI	89790	9	9	9	0.00
27/07/2022	GOVI On 03-August-23			GOVI	860.46	860.3220	860.4630	860.3220	0.00
27/07/2022	GOVI On 03-August-23	837.23	Call	GOVI	232330	23	23	23	0.00
27/07/2022	GOVI On 03-August-23	837.21	Call	GOVI	232530	23	23	23	0.00
27/07/2022	GOVI On 03-August-23	837.22	Call	GOVI	232430	23	23	23	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
27/07/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
27/07/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
27/07/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/07/2022	IGOV On 04-August-22			Index Future	315.53	317.0940	315.5280	317.0940	17.00
27/07/2022	IGOV On 03-November-22			Index Future	320.60	322.1910	320.5950	322.1910	699.00
27/07/2022	IGOV On 02-February-23			Index Future	326.58	328.2110	326.5820	328.2110	0.00
27/07/2022	IGOV On 04-May-23			Index Future	332.81	334.4670	332.8050	334.4670	0.00
27/07/2022	IGOV On 03-August-23			Index Future	339.41	341.1060	339.4110	341.1060	0.00
27/07/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
27/07/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
27/07/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
27/07/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
27/07/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
27/07/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
27/07/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
27/07/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
27/07/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
27/07/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
27/07/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
27/07/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
27/07/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
27/07/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
27/07/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
27/07/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
27/07/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/07/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
27/07/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.78	94.2250	94.2250	94.2250	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.89	94.1150	94.1150	94.1150	0.00
27/07/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.50	93.5200	93.5000	93.5200	0.00
27/07/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.60	93.4200	93.4000	93.4200	0.00
27/07/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.13	92.8950	92.8750	92.8950	68.00
27/07/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.23	92.7900	92.7700	92.7900	0.00
27/07/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.58	92.4500	92.4200	92.4500	0.00
27/07/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.93	92.1500	92.0750	92.1500	0.00
27/07/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.20	91.8800	91.8050	91.8800	75.00
27/07/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.10	91.9850	91.9050	91.9850	272.00
27/07/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.26	91.8150	91.7400	91.8150	0.00
27/07/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.19	91.9000	91.8150	91.9000	0.00
27/07/2022	R023 On 04-August-22			Bond Future	6.88	103.8786	103.8921	103.8786	24,620.00
27/07/2022	R023 On 04-August-22	6.03	Call	Bond Future	0	0	0	0	0.00
27/07/2022	R023 On 04-August-22	6.04	Call	Bond Future	0	0	0	0	0.00
27/07/2022	R023 On 04-August-22	6.05	Call	Bond Future	0	0	0	0	0.00
27/07/2022	R023 On 04-August-22	6.05	Put	Bond Future	452	0	0	0	0.00
27/07/2022	R023 On 04-August-22	6.04	Put	Bond Future	458	0	0	0	0.00
27/07/2022	R023 On 04-August-22	6.03	Put	Bond Future	463	0	0	0	0.00
27/07/2022	R023 On 03-November-22			Bond Future	7.31	101.5871	101.5971	101.5871	3,617.00
27/07/2022	R023 On 03-November-22	6.27	Call	Bond Future	1	0	0	0	0.00
27/07/2022	R023 On 03-November-22	6.25	Call	Bond Future	1	0	0	0	0.00
27/07/2022	R023 On 03-November-22	6.26	Call	Bond Future	1	0	0	0	0.00
27/07/2022	R023 On 03-November-22	6.26	Put	Bond Future	321	0	0	0	0.00
27/07/2022	R023 On 03-November-22	6.25	Put	Bond Future	324	0	0	0	0.00
27/07/2022	R023 On 03-November-22	6.27	Put	Bond Future	318	0	0	0	0.00
27/07/2022	R035 On 04-August-22			Bond Future	11.35	87.4733	87.5398	87.4733	113,339.00
27/07/2022	R035 On 04-August-22	10.53	Call	Bond Future	0	0	0	0	394.00
27/07/2022	R035 On 04-August-22	10.74	Call	Bond Future	1	0	0	0	0.00
27/07/2022	R035 On 04-August-22	11.13	Call	Bond Future	114	0	0	0	0.00
27/07/2022	R035 On 04-August-22	12.18	Call	Bond Future	4609	5	5	5	0.00
27/07/2022	R035 On 04-August-22	9.53	Call	Bond Future	0	0	0	0	394.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2022	R035 On 04-August-22	9.84	Call	Bond Future	0	0	0	0	100.00
27/07/2022	R035 On 04-August-22	10.64	Call	Bond Future	0	0	0	0	0.00
27/07/2022	R035 On 04-August-22	10.72	Call	Bond Future	1	0	0	0	0.00
27/07/2022	R035 On 04-August-22	10.73	Call	Bond Future	1	0	0	0	0.00
27/07/2022	R035 On 04-August-22	10.73	Put	Bond Future	3745	4	4	4	0.00
27/07/2022	R035 On 04-August-22	10.72	Put	Bond Future	3807	4	4	4	0.00
27/07/2022	R035 On 04-August-22	10.64	Put	Bond Future	4304	4	4	4	100.00
27/07/2022	R035 On 04-August-22	9.84	Put	Bond Future	9509	10	10	10	0.00
27/07/2022	R035 On 04-August-22	10.53	Put	Bond Future	4995	5	5	5	0.00
27/07/2022	R035 On 04-August-22	11.13	Put	Bond Future	1432	2	1	2	100.00
27/07/2022	R035 On 04-August-22	9.53	Put	Bond Future	11643	12	12	12	0.00
27/07/2022	R035 On 04-August-22	12.18	Put	Bond Future	0	0	0	0	394.00
27/07/2022	R035 On 04-August-22	10.74	Put	Bond Future	3684	4	4	4	0.00
27/07/2022	R035 On 03-November-22			Bond Future	11.53	84.3553	84.4196	84.3553	21,720.00
27/07/2022	R035 On 03-November-22	11.14	Call	Bond Future	1071	1	1	1	0.00
27/07/2022	R035 On 03-November-22	11.13	Call	Bond Future	1051	1	1	1	0.00
27/07/2022	R035 On 03-November-22	9.82	Call	Bond Future	39	0	0	0	582.00
27/07/2022	R035 On 03-November-22	10.30	Call	Bond Future	163	0	0	0	976.00
27/07/2022	R035 On 03-November-22	11.15	Call	Bond Future	1092	1	1	1	0.00
27/07/2022	R035 On 03-November-22	12.68	Call	Bond Future	6572	7	7	7	0.00
27/07/2022	R035 On 03-November-22	11.05	Call	Bond Future	898	1	1	1	976.00
27/07/2022	R035 On 03-November-22	10.57	Call	Bond Future	323	0	0	0	0.00
27/07/2022	R035 On 03-November-22	10.99	Call	Bond Future	795	1	1	1	0.00
27/07/2022	R035 On 03-November-22	10.99	Put	Bond Future	3951	4	4	4	582.00
27/07/2022	R035 On 03-November-22	10.57	Put	Bond Future	6045	6	6	6	582.00
27/07/2022	R035 On 03-November-22	12.68	Put	Bond Future	411	0	0	0	976.00
27/07/2022	R035 On 03-November-22	11.15	Put	Bond Future	3298	3	3	3	0.00
27/07/2022	R035 On 03-November-22	10.30	Put	Bond Future	7592	8	8	8	0.00
27/07/2022	R035 On 03-November-22	9.82	Put	Bond Future	10619	11	11	11	0.00
27/07/2022	R035 On 03-November-22	11.13	Put	Bond Future	3375	3	3	3	0.00
27/07/2022	R035 On 03-November-22	11.14	Put	Bond Future	3337	3	3	3	0.00
27/07/2022	R035 On 03-November-22	11.05	Put	Bond Future	3696	4	4	4	0.00
27/07/2022	R035 On 02-February-23			Bond Future	11.68	85.9152	85.9773	85.9152	72,176.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2022	R035 On 02-February-23	11.98	Call	Bond Future	3781	4	4	4	0.00
27/07/2022	R035 On 02-February-23	13.22	Call	Bond Future	8596	9	9	9	0.00
27/07/2022	R035 On 02-February-23	11.05	Call	Bond Future	1364	1	1	1	976.00
27/07/2022	R035 On 02-February-23	11.06	Call	Bond Future	1381	1	1	1	0.00
27/07/2022	R035 On 02-February-23	10.86	Call	Bond Future	1066	1	1	1	0.00
27/07/2022	R035 On 02-February-23	10.30	Call	Bond Future	463	0	0	0	976.00
27/07/2022	R035 On 02-February-23	10.64	Call	Bond Future	784	1	1	1	388.00
27/07/2022	R035 On 02-February-23	10.87	Call	Bond Future	1080	1	1	1	0.00
27/07/2022	R035 On 02-February-23	11.94	Call	Bond Future	3648	4	4	4	0.00
27/07/2022	R035 On 02-February-23	10.88	Call	Bond Future	1095	1	1	1	0.00
27/07/2022	R035 On 02-February-23	10.66	Call	Bond Future	807	1	1	1	0.00
27/07/2022	R035 On 02-February-23	10.60	Call	Bond Future	739	1	1	1	0.00
27/07/2022	R035 On 02-February-23	9.85	Call	Bond Future	208	0	0	0	0.00
27/07/2022	R035 On 02-February-23	9.89	Call	Bond Future	225	0	0	0	388.00
27/07/2022	R035 On 02-February-23	9.81	Call	Bond Future	193	0	0	0	582.00
27/07/2022	R035 On 02-February-23	9.81	Put	Bond Future	11600	12	12	12	0.00
27/07/2022	R035 On 02-February-23	9.89	Put	Bond Future	11101	11	11	11	0.00
27/07/2022	R035 On 02-February-23	10.60	Put	Bond Future	7083	7	7	7	0.00
27/07/2022	R035 On 02-February-23	10.64	Put	Bond Future	6881	7	7	7	0.00
27/07/2022	R035 On 02-February-23	10.66	Put	Bond Future	6782	7	7	7	582.00
27/07/2022	R035 On 02-February-23	10.30	Put	Bond Future	8683	9	9	9	0.00
27/07/2022	R035 On 02-February-23	10.88	Put	Bond Future	5737	6	6	6	0.00
27/07/2022	R035 On 02-February-23	13.22	Put	Bond Future	681	1	1	1	976.00
27/07/2022	R035 On 02-February-23	10.87	Put	Bond Future	5782	6	6	6	0.00
27/07/2022	R035 On 02-February-23	9.85	Put	Bond Future	11349	11	11	11	0.00
27/07/2022	R035 On 02-February-23	10.86	Put	Bond Future	5828	6	6	6	0.00
27/07/2022	R035 On 02-February-23	11.06	Put	Bond Future	4953	5	5	5	582.00
27/07/2022	R035 On 02-February-23	11.05	Put	Bond Future	4994	5	5	5	0.00
27/07/2022	R035 On 02-February-23	11.98	Put	Bond Future	2168	2	2	2	388.00
27/07/2022	R035 On 02-February-23	11.94	Put	Bond Future	2250	2	2	2	0.00
27/07/2022	R035 On 04-May-23			Bond Future	11.83	83.0358	83.0979	83.0358	0.00
27/07/2022	R035 On 04-May-23	11.22	Call	Bond Future	2029	2	2	2	0.00
27/07/2022	R035 On 04-May-23	10.42	Call	Bond Future	877	1	1	1	491.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2022	R035 On 04-May-23	9.85	Call	Bond Future	422	0	0	0	388.00
27/07/2022	R035 On 04-May-23	12.46	Call	Bond Future	5468	5	5	5	0.00
27/07/2022	R035 On 04-May-23	11.17	Call	Bond Future	1937	2	2	2	491.00
27/07/2022	R035 On 04-May-23	11.20	Call	Bond Future	1992	2	2	2	0.00
27/07/2022	R035 On 04-May-23	11.21	Call	Bond Future	2011	2	2	2	0.00
27/07/2022	R035 On 04-May-23	10.60	Call	Bond Future	1079	1	1	1	388.00
27/07/2022	R035 On 04-May-23	13.18	Call	Bond Future	8134	8	8	8	0.00
27/07/2022	R035 On 04-May-23	13.18	Put	Bond Future	1262	1	1	1	491.00
27/07/2022	R035 On 04-May-23	10.60	Put	Bond Future	8174	8	8	8	0.00
27/07/2022	R035 On 04-May-23	12.46	Put	Bond Future	2157	2	2	2	388.00
27/07/2022	R035 On 04-May-23	11.22	Put	Bond Future	5449	5	5	5	0.00
27/07/2022	R035 On 04-May-23	9.85	Put	Bond Future	12268	12	12	12	0.00
27/07/2022	R035 On 04-May-23	10.42	Put	Bond Future	9082	9	9	9	0.00
27/07/2022	R035 On 04-May-23	11.17	Put	Bond Future	5644	6	6	6	0.00
27/07/2022	R035 On 04-May-23	11.20	Put	Bond Future	5526	6	6	6	0.00
27/07/2022	R035 On 04-May-23	11.21	Put	Bond Future	5488	6	5	6	0.00
27/07/2022	R035 On 03-August-23			Bond Future	11.97	84.6703	84.7326	84.6703	0.00
27/07/2022	R035 On 03-August-23	11.98	Call	Bond Future	3896	4	4	4	0.00
27/07/2022	R035 On 03-August-23	11.99	Call	Bond Future	3923	4	4	4	0.00
27/07/2022	R035 On 03-August-23	12.00	Call	Bond Future	3951	4	4	4	0.00
27/07/2022	R035 On 03-August-23	12.00	Put	Bond Future	3813	4	4	4	0.00
27/07/2022	R035 On 03-August-23	11.99	Put	Bond Future	3839	4	4	4	0.00
27/07/2022	R035 On 03-August-23	11.98	Put	Bond Future	3865	4	4	4	0.00
27/07/2022	R186 On 04-August-22			Bond Future	9.17	106.0512	106.0971	106.0512	83,257.00
27/07/2022	R186 On 04-August-22	6.96	Call	Bond Future	0	0	0	0	3,541.00
27/07/2022	R186 On 04-August-22	8.13	Call	Bond Future	0	0	0	0	0.00
27/07/2022	R186 On 04-August-22	8.14	Call	Bond Future	0	0	0	0	0.00
27/07/2022	R186 On 04-August-22	9.78	Call	Bond Future	2181	2	2	2	0.00
27/07/2022	R186 On 04-August-22	7.96	Call	Bond Future	0	0	0	0	3,541.00
27/07/2022	R186 On 04-August-22	8.15	Call	Bond Future	0	0	0	0	0.00
27/07/2022	R186 On 04-August-22	8.15	Put	Bond Future	3802	4	4	4	0.00
27/07/2022	R186 On 04-August-22	9.78	Put	Bond Future	2	0	0	0	3,541.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2022	R186 On 04-August-22	8.14	Put	Bond Future	3840	4	4	4	0.00
27/07/2022	R186 On 04-August-22	8.13	Put	Bond Future	3878	4	4	4	0.00
27/07/2022	R186 On 04-August-22	6.96	Put	Bond Future	8446	8	8	8	0.00
27/07/2022	R186 On 04-August-22	7.96	Put	Bond Future	4528	5	5	5	0.00
27/07/2022	R186 On 03-November-22			Bond Future	9.38	107.7150	107.7578	107.7150	46,440.00
27/07/2022	R186 On 03-November-22	8.55	Call	Bond Future	326	0	0	0	0.00
27/07/2022	R186 On 03-November-22	8.91	Call	Bond Future	596	1	1	1	0.00
27/07/2022	R186 On 03-November-22	8.23	Call	Bond Future	190	0	0	0	4,310.00
27/07/2022	R186 On 03-November-22	8.53	Call	Bond Future	315	0	0	0	0.00
27/07/2022	R186 On 03-November-22	8.54	Call	Bond Future	321	0	0	0	0.00
27/07/2022	R186 On 03-November-22	8.54	Put	Bond Future	3245	3	3	3	0.00
27/07/2022	R186 On 03-November-22	8.53	Put	Bond Future	3275	3	3	3	0.00
27/07/2022	R186 On 03-November-22	8.91	Put	Bond Future	2215	2	2	2	4,310.00
27/07/2022	R186 On 03-November-22	8.23	Put	Bond Future	4223	4	4	4	0.00
27/07/2022	R186 On 03-November-22	8.55	Put	Bond Future	3215	3	3	3	0.00
27/07/2022	R186 On 02-February-23			Bond Future	9.53	104.4069	104.4464	104.4069	0.00
27/07/2022	R186 On 02-February-23	8.34	Call	Bond Future	414	0	0	0	0.00
27/07/2022	R186 On 02-February-23	8.33	Call	Bond Future	409	0	0	0	0.00
27/07/2022	R186 On 02-February-23	8.32	Call	Bond Future	404	0	0	0	0.00
27/07/2022	R186 On 02-February-23	8.32	Put	Bond Future	4407	4	4	4	0.00
27/07/2022	R186 On 02-February-23	8.33	Put	Bond Future	4378	4	4	4	0.00
27/07/2022	R186 On 02-February-23	8.34	Put	Bond Future	4349	4	4	4	0.00
27/07/2022	R186 On 04-May-23			Bond Future	9.69	106.3775	106.4163	106.3775	0.00
27/07/2022	R186 On 04-May-23	8.83	Call	Bond Future	840	1	1	1	0.00
27/07/2022	R186 On 04-May-23	8.82	Call	Bond Future	832	1	1	1	0.00
27/07/2022	R186 On 04-May-23	8.84	Call	Bond Future	848	1	1	1	0.00
27/07/2022	R186 On 04-May-23	8.83	Put	Bond Future	3490	4	3	4	0.00
27/07/2022	R186 On 04-May-23	8.82	Put	Bond Future	3514	4	4	4	0.00
27/07/2022	R186 On 04-May-23	8.84	Put	Bond Future	3467	3	3	3	0.00
27/07/2022	R186 On 03-August-23			Bond Future	9.84	103.1676	103.2059	103.1676	0.00
27/07/2022	R186 On 03-August-23	9.75	Call	Bond Future	1905	2	2	2	0.00
27/07/2022	R186 On 03-August-23	9.73	Call	Bond Future	1875	2	2	2	0.00
27/07/2022	R186 On 03-August-23	9.74	Call	Bond Future	1890	2	2	2	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2022	R186 On 03-August-23	9.74	Put	Bond Future	2176	2	2	2	0.00
27/07/2022	R186 On 03-August-23	9.73	Put	Bond Future	2189	2	2	2	0.00
27/07/2022	R186 On 03-August-23	9.75	Put	Bond Future	2162	2	2	2	0.00
27/07/2022	R197 On 04-August-22			Bond Future	331.20	331.1533	331.2044	331.1533	117.00
27/07/2022	R197 On 03-November-22			Bond Future	336.47	336.4299	336.4699	336.4299	771.00
27/07/2022	R197 On 02-February-23			Bond Future	333.93	333.8981	333.9262	333.8981	0.00
27/07/2022	R197 On 04-May-23			Bond Future	340.30	340.2710	340.2951	340.2710	0.00
27/07/2022	R197 On 03-August-23			Bond Future	337.91	337.8910	337.9121	337.8910	0.00
27/07/2022	R202 On 04-August-22			Bond Future	243.46	244.4697	243.4584	244.4697	5,614.00
27/07/2022	R202 On 03-November-22			Bond Future	247.33	248.3651	247.3289	248.3651	6,140.00
27/07/2022	R202 On 02-February-23			Bond Future	247.26	248.3238	247.2588	248.3238	460.00
27/07/2022	R202 On 04-May-23			Bond Future	251.97	253.0623	251.9737	253.0623	0.00
27/07/2022	R202 On 03-August-23			Bond Future	252.12	253.2345	252.1215	253.2345	0.00
27/07/2022	R209 On 04-August-22			Bond Future	11.35	67.2064	67.2608	67.2064	20,590.00
27/07/2022	R209 On 04-August-22	10.57	Call	Bond Future	0	0	0	0	0.00
27/07/2022	R209 On 04-August-22	10.59	Call	Bond Future	0	0	0	0	0.00
27/07/2022	R209 On 04-August-22	10.58	Call	Bond Future	0	0	0	0	0.00
27/07/2022	R209 On 04-August-22	10.58	Put	Bond Future	4081	4	4	4	0.00
27/07/2022	R209 On 04-August-22	10.57	Put	Bond Future	4136	4	4	4	0.00
27/07/2022	R209 On 04-August-22	10.59	Put	Bond Future	4026	4	4	4	0.00
27/07/2022	R209 On 03-November-22			Bond Future	11.51	65.1147	65.1675	65.1147	7,022.00
27/07/2022	R209 On 03-November-22	11.02	Call	Bond Future	761	1	1	1	0.00
27/07/2022	R209 On 03-November-22	10.00	Call	Bond Future	62	0	0	0	6,500.00
27/07/2022	R209 On 03-November-22	11.50	Call	Bond Future	1755	2	2	2	0.00
27/07/2022	R209 On 03-November-22	10.50	Call	Bond Future	247	0	0	0	0.00
27/07/2022	R209 On 03-November-22	11.00	Call	Bond Future	730	1	1	1	0.00
27/07/2022	R209 On 03-November-22	11.01	Call	Bond Future	745	1	1	1	0.00
27/07/2022	R209 On 03-November-22	12.00	Call	Bond Future	3275	3	3	3	0.00
27/07/2022	R209 On 03-November-22	11.03	Call	Bond Future	777	1	1	1	0.00
27/07/2022	R209 On 03-November-22	9.25	Call	Bond Future	4	0	0	0	6,000.00
27/07/2022	R209 On 03-November-22	9.50	Call	Bond Future	11	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2022	R209 On 03-November-22	9.50	Put	Bond Future	11161	11	11	11	0.00
27/07/2022	R209 On 03-November-22	9.25	Put	Bond Future	12723	13	13	13	0.00
27/07/2022	R209 On 03-November-22	11.03	Put	Bond Future	3217	3	3	3	0.00
27/07/2022	R209 On 03-November-22	10.50	Put	Bond Future	5539	6	6	6	0.00
27/07/2022	R209 On 03-November-22	12.00	Put	Bond Future	907	1	1	1	6,500.00
27/07/2022	R209 On 03-November-22	11.01	Put	Bond Future	3291	3	3	3	0.00
27/07/2022	R209 On 03-November-22	11.00	Put	Bond Future	3328	3	3	3	10,000.00
27/07/2022	R209 On 03-November-22	11.50	Put	Bond Future	1802	2	2	2	0.00
27/07/2022	R209 On 03-November-22	10.00	Put	Bond Future	8201	8	8	8	6,000.00
27/07/2022	R209 On 03-November-22	11.02	Put	Bond Future	3254	3	3	3	0.00
27/07/2022	R209 On 02-February-23			Bond Future	11.64	66.3199	66.3711	66.3199	2,066.00
27/07/2022	R209 On 02-February-23	10.80	Call	Bond Future	903	1	1	1	0.00
27/07/2022	R209 On 02-February-23	10.78	Call	Bond Future	879	1	1	1	0.00
27/07/2022	R209 On 02-February-23	10.79	Call	Bond Future	891	1	1	1	0.00
27/07/2022	R209 On 02-February-23	10.80	Put	Bond Future	5191	5	5	5	0.00
27/07/2022	R209 On 02-February-23	10.78	Put	Bond Future	5273	5	5	5	0.00
27/07/2022	R209 On 02-February-23	10.79	Put	Bond Future	5232	5	5	5	0.00
27/07/2022	R209 On 04-May-23			Bond Future	11.77	64.4206	64.4718	64.4206	0.00
27/07/2022	R209 On 04-May-23	11.11	Call	Bond Future	1682	2	2	2	0.00
27/07/2022	R209 On 04-May-23	11.09	Call	Bond Future	1650	2	2	2	0.00
27/07/2022	R209 On 04-May-23	11.10	Call	Bond Future	1666	2	2	2	0.00
27/07/2022	R209 On 04-May-23	11.10	Put	Bond Future	5004	5	5	5	0.00
27/07/2022	R209 On 04-May-23	11.09	Put	Bond Future	5040	5	5	5	0.00
27/07/2022	R209 On 04-May-23	11.11	Put	Bond Future	4969	5	5	5	0.00
27/07/2022	R209 On 03-August-23			Bond Future	11.90	65.6891	65.7406	65.6891	0.00
27/07/2022	R209 On 03-August-23	11.95	Call	Bond Future	3514	3	4	3	0.00
27/07/2022	R209 On 03-August-23	11.93	Call	Bond Future	3466	3	3	3	0.00
27/07/2022	R209 On 03-August-23	11.94	Call	Bond Future	3490	3	3	3	0.00
27/07/2022	R209 On 03-August-23	11.95	Put	Bond Future	3269	3	3	3	0.00
27/07/2022	R209 On 03-August-23	11.93	Put	Bond Future	3314	3	3	3	0.00
27/07/2022	R209 On 03-August-23	11.94	Put	Bond Future	3292	3	3	3	0.00
27/07/2022	R210 On 04-August-22			Bond Future	223.28	224.3701	223.2820	224.3701	439.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2022	R210 On 03-November-22			Bond Future	223.83	224.9483	223.8349	224.9483	672.00
27/07/2022	R210 On 02-February-23			Bond Future	228.02	229.1595	228.0167	229.1595	300.00
27/07/2022	R210 On 04-May-23			Bond Future	229.27	230.4396	229.2719	230.4396	0.00
27/07/2022	R210 On 03-August-23			Bond Future	233.83	235.0188	233.8255	235.0188	0.00
27/07/2022	R213 On 04-August-22			Bond Future	10.98	81.2598	81.3857	81.2598	28,944.00
27/07/2022	R213 On 04-August-22	9.90	Call	Bond Future	0	0	0	0	0.00
27/07/2022	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
27/07/2022	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
27/07/2022	R213 On 04-August-22	9.90	Put	Bond Future	5227	5	5	5	0.00
27/07/2022	R213 On 04-August-22	9.88	Put	Bond Future	5328	5	5	5	0.00
27/07/2022	R213 On 04-August-22	9.89	Put	Bond Future	5277	5	5	5	0.00
27/07/2022	R213 On 03-November-22			Bond Future	11.17	78.9929	79.1178	78.9929	14,045.00
27/07/2022	R213 On 03-November-22	10.40	Call	Bond Future	464	0	0	0	0.00
27/07/2022	R213 On 03-November-22	9.98	Call	Bond Future	202	0	0	0	0.00
27/07/2022	R213 On 03-November-22	10.19	Call	Bond Future	310	0	0	0	0.00
27/07/2022	R213 On 03-November-22	9.13	Call	Bond Future	22	0	0	0	200.00
27/07/2022	R213 On 03-November-22	9.84	Call	Bond Future	149	0	0	0	0.00
27/07/2022	R213 On 03-November-22	10.39	Call	Bond Future	456	0	0	0	0.00
27/07/2022	R213 On 03-November-22	10.37	Call	Bond Future	439	0	0	0	0.00
27/07/2022	R213 On 03-November-22	9.19	Call	Bond Future	26	0	0	0	476.00
27/07/2022	R213 On 03-November-22	10.38	Call	Bond Future	447	0	0	0	0.00
27/07/2022	R213 On 03-November-22	10.38	Put	Bond Future	4126	4	4	4	0.00
27/07/2022	R213 On 03-November-22	9.19	Put	Bond Future	9689	10	10	10	0.00
27/07/2022	R213 On 03-November-22	10.37	Put	Bond Future	4165	4	4	4	200.00
27/07/2022	R213 On 03-November-22	10.39	Put	Bond Future	4086	4	4	4	0.00
27/07/2022	R213 On 03-November-22	9.84	Put	Bond Future	6476	7	6	7	476.00
27/07/2022	R213 On 03-November-22	9.13	Put	Bond Future	10000	10	10	10	0.00
27/07/2022	R213 On 03-November-22	10.19	Put	Bond Future	4908	5	5	5	476.00
27/07/2022	R213 On 03-November-22	9.98	Put	Bond Future	5832	6	6	6	200.00
27/07/2022	R213 On 03-November-22	10.40	Put	Bond Future	4047	4	4	4	0.00
27/07/2022	R213 On 02-February-23			Bond Future	11.33	80.4534	80.5774	80.4534	0.00
27/07/2022	R213 On 02-February-23	10.43	Call	Bond Future	828	1	1	1	912.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2022	R213 On 02-February-23	10.22	Call	Bond Future	636	1	1	1	0.00
27/07/2022	R213 On 02-February-23	9.16	Call	Bond Future	116	0	0	0	476.00
27/07/2022	R213 On 02-February-23	10.21	Call	Bond Future	628	1	1	1	0.00
27/07/2022	R213 On 02-February-23	12.20	Call	Bond Future	4674	5	5	5	0.00
27/07/2022	R213 On 02-February-23	10.23	Call	Bond Future	644	1	1	1	0.00
27/07/2022	R213 On 02-February-23	10.35	Call	Bond Future	750	1	1	1	0.00
27/07/2022	R213 On 02-February-23	10.01	Call	Bond Future	481	0	0	0	0.00
27/07/2022	R213 On 02-February-23	10.35	Put	Bond Future	5244	5	5	5	476.00
27/07/2022	R213 On 02-February-23	12.20	Put	Bond Future	971	1	1	1	912.00
27/07/2022	R213 On 02-February-23	10.22	Put	Bond Future	5749	6	6	6	0.00
27/07/2022	R213 On 02-February-23	10.43	Put	Bond Future	4944	5	5	5	0.00
27/07/2022	R213 On 02-February-23	10.21	Put	Bond Future	5788	6	6	6	0.00
27/07/2022	R213 On 02-February-23	9.16	Put	Bond Future	10502	11	11	11	0.00
27/07/2022	R213 On 02-February-23	10.01	Put	Bond Future	6606	7	7	7	476.00
27/07/2022	R213 On 02-February-23	10.23	Put	Bond Future	5709	6	6	6	0.00
27/07/2022	R213 On 04-May-23			Bond Future	11.49	78.4214	78.5467	78.4214	0.00
27/07/2022	R213 On 04-May-23	10.74	Call	Bond Future	1395	1	1	1	0.00
27/07/2022	R213 On 04-May-23	10.73	Call	Bond Future	1382	1	1	1	0.00
27/07/2022	R213 On 04-May-23	10.75	Call	Bond Future	1408	1	1	1	0.00
27/07/2022	R213 On 04-May-23	10.75	Put	Bond Future	4686	5	5	5	0.00
27/07/2022	R213 On 04-May-23	10.73	Put	Bond Future	4751	5	5	5	0.00
27/07/2022	R213 On 04-May-23	10.74	Put	Bond Future	4718	5	5	5	0.00
27/07/2022	R213 On 03-August-23			Bond Future	11.65	79.9644	80.0912	79.9644	0.00
27/07/2022	R213 On 03-August-23	11.62	Call	Bond Future	2944	3	3	3	0.00
27/07/2022	R213 On 03-August-23	11.61	Call	Bond Future	2923	3	3	3	0.00
27/07/2022	R213 On 03-August-23	11.63	Call	Bond Future	2966	3	3	3	0.00
27/07/2022	R213 On 03-August-23	11.62	Put	Bond Future	3068	3	3	3	0.00
27/07/2022	R213 On 03-August-23	11.61	Put	Bond Future	3089	3	3	3	0.00
27/07/2022	R213 On 03-August-23	11.63	Put	Bond Future	3048	3	3	3	0.00
27/07/2022	R214 On 04-August-22			Bond Future	11.50	64.8691	64.8447	64.8691	75,144.00
27/07/2022	R214 On 04-August-22	10.97	Call	Bond Future	3	0	0	0	0.00
27/07/2022	R214 On 04-August-22	10.98	Call	Bond Future	3	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
27/07/2022	R214 On 04-August-22	10.99	Call	Bond Future	3	0	0	0	0.00
27/07/2022	R214 On 04-August-22	10.98	Put	Bond Future	2840	3	3	3	0.00
27/07/2022	R214 On 04-August-22	10.99	Put	Bond Future	2784	3	3	3	0.00
27/07/2022	R214 On 04-August-22	10.97	Put	Bond Future	2896	3	3	3	0.00
27/07/2022	R214 On 03-November-22			Bond Future	11.65	62.5982	62.5709	62.5982	2,909.00
27/07/2022	R214 On 03-November-22	11.35	Call	Bond Future	1160	1	1	1	0.00
27/07/2022	R214 On 03-November-22	11.36	Call	Bond Future	1181	1	1	1	0.00
27/07/2022	R214 On 03-November-22	11.34	Call	Bond Future	1140	1	1	1	0.00
27/07/2022	R214 On 03-November-22	11.36	Put	Bond Future	2704	3	3	3	0.00
27/07/2022	R214 On 03-November-22	11.35	Put	Bond Future	2737	3	3	3	0.00
27/07/2022	R214 On 03-November-22	11.34	Put	Bond Future	2770	3	3	3	0.00
27/07/2022	R214 On 02-February-23			Bond Future	11.78	63.7557	63.7255	63.7557	65,489.00
27/07/2022	R214 On 02-February-23	11.09	Call	Bond Future	1147	1	1	1	0.00
27/07/2022	R214 On 02-February-23	11.07	Call	Bond Future	1117	1	1	1	0.00
27/07/2022	R214 On 02-February-23	11.08	Call	Bond Future	1132	1	1	1	0.00
27/07/2022	R214 On 02-February-23	11.08	Put	Bond Future	4831	5	5	5	0.00
27/07/2022	R214 On 02-February-23	11.07	Put	Bond Future	4872	5	5	5	0.00
27/07/2022	R214 On 02-February-23	11.09	Put	Bond Future	4791	5	5	5	0.00
27/07/2022	R214 On 04-May-23			Bond Future	11.90	61.6625	61.6308	61.6625	0.00
27/07/2022	R214 On 04-May-23	11.38	Call	Bond Future	2021	2	2	2	0.00
27/07/2022	R214 On 04-May-23	11.36	Call	Bond Future	1981	2	2	2	0.00
27/07/2022	R214 On 04-May-23	11.37	Call	Bond Future	2001	2	2	2	0.00
27/07/2022	R214 On 04-May-23	11.37	Put	Bond Future	4729	5	5	5	0.00
27/07/2022	R214 On 04-May-23	11.36	Put	Bond Future	4763	5	5	5	0.00
27/07/2022	R214 On 04-May-23	11.38	Put	Bond Future	4696	5	5	5	0.00
27/07/2022	R214 On 03-August-23			Bond Future	12.02	62.8762	62.8432	62.8762	0.00
27/07/2022	R214 On 03-August-23	12.16	Call	Bond Future	3925	4	4	4	0.00
27/07/2022	R214 On 03-August-23	12.14	Call	Bond Future	3872	4	4	4	0.00
27/07/2022	R214 On 03-August-23	12.15	Call	Bond Future	3898	4	4	4	0.00
27/07/2022	R214 On 03-August-23	12.15	Put	Bond Future	3245	3	3	3	0.00
27/07/2022	R214 On 03-August-23	12.14	Put	Bond Future	3267	3	3	3	0.00
27/07/2022	R214 On 03-August-23	12.16	Put	Bond Future	3224	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
27/07/2022	R248 On 04-August-22			Bond Future	11.53	81.1148	81.1175	81.1148	96,978.00
27/07/2022	R248 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	0.00
27/07/2022	R248 On 04-August-22	10.30	Call	Bond Future	0	0	0	0	1,200.00
27/07/2022	R248 On 04-August-22	11.00	Call	Bond Future	3	0	0	0	1,200.00
27/07/2022	R248 On 04-August-22	10.40	Call	Bond Future	0	0	0	0	0.00
27/07/2022	R248 On 04-August-22	10.90	Call	Bond Future	1	0	0	0	100.00
27/07/2022	R248 On 04-August-22	11.30	Call	Bond Future	113	0	0	0	1,600.00
27/07/2022	R248 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	1,700.00
27/07/2022	R248 On 04-August-22	10.99	Call	Bond Future	3	0	0	0	0.00
27/07/2022	R248 On 04-August-22	10.98	Call	Bond Future	2	0	0	0	0.00
27/07/2022	R248 On 04-August-22	10.98	Put	Bond Future	3761	4	4	4	0.00
27/07/2022	R248 On 04-August-22	10.99	Put	Bond Future	3690	4	4	4	0.00
27/07/2022	R248 On 04-August-22	11.30	Put	Bond Future	1652	2	2	2	0.00
27/07/2022	R248 On 04-August-22	10.40	Put	Bond Future	8070	8	8	8	0.00
27/07/2022	R248 On 04-August-22	10.90	Put	Bond Future	4332	4	4	4	0.00
27/07/2022	R248 On 04-August-22	11.00	Put	Bond Future	3620	4	4	4	50.00
27/07/2022	R248 On 04-August-22	10.30	Put	Bond Future	8854	9	9	9	0.00
27/07/2022	R248 On 04-August-22	9.70	Put	Bond Future	13824	14	14	14	0.00
27/07/2022	R248 On 04-August-22	10.20	Put	Bond Future	9650	10	10	10	0.00
27/07/2022	R248 On 03-November-22			Bond Future	11.68	77.9602	77.9601	77.9602	247,201.00
27/07/2022	R248 On 03-November-22	11.90	Call	Bond Future	3120	3	3	3	1,650.00
27/07/2022	R248 On 03-November-22	11.30	Call	Bond Future	1233	1	1	1	0.00
27/07/2022	R248 On 03-November-22	11.31	Call	Bond Future	1257	1	1	1	0.00
27/07/2022	R248 On 03-November-22	11.32	Call	Bond Future	1281	1	1	1	0.00
27/07/2022	R248 On 03-November-22	11.20	Call	Bond Future	1012	1	1	1	1,650.00
27/07/2022	R248 On 03-November-22	11.20	Put	Bond Future	4204	4	4	4	0.00
27/07/2022	R248 On 03-November-22	11.30	Put	Bond Future	3743	4	4	4	0.00
27/07/2022	R248 On 03-November-22	11.31	Put	Bond Future	3699	4	4	4	0.00
27/07/2022	R248 On 03-November-22	11.90	Put	Bond Future	1748	2	2	2	0.00
27/07/2022	R248 On 03-November-22	11.32	Put	Bond Future	3656	4	4	4	0.00
27/07/2022	R248 On 02-February-23			Bond Future	11.81	79.4019	79.3987	79.4019	0.00
27/07/2022	R248 On 02-February-23	11.07	Call	Bond Future	1303	1	1	1	0.00
27/07/2022	R248 On 02-February-23	11.06	Call	Bond Future	1286	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
27/07/2022	R248 On 02-February-23	11.08	Call	Bond Future	1321	1	1	1	0.00
27/07/2022	R248 On 02-February-23	11.08	Put	Bond Future	6159	6	6	6	0.00
27/07/2022	R248 On 02-February-23	11.06	Put	Bond Future	6263	6	6	6	0.00
27/07/2022	R248 On 02-February-23	11.07	Put	Bond Future	6211	6	6	6	0.00
27/07/2022	R248 On 04-May-23			Bond Future	11.93	76.4632	76.4588	76.4632	0.00
27/07/2022	R248 On 04-May-23	11.34	Call	Bond Future	2287	2	2	2	0.00
27/07/2022	R248 On 04-May-23	11.33	Call	Bond Future	2266	2	2	2	0.00
27/07/2022	R248 On 04-May-23	11.35	Call	Bond Future	2309	2	2	2	0.00
27/07/2022	R248 On 04-May-23	11.35	Put	Bond Future	6060	6	6	6	0.00
27/07/2022	R248 On 04-May-23	11.33	Put	Bond Future	6150	6	6	6	0.00
27/07/2022	R248 On 04-May-23	11.34	Put	Bond Future	6105	6	6	6	0.00
27/07/2022	R248 On 03-August-23			Bond Future	12.05	77.9686	77.9631	77.9686	0.00
27/07/2022	R248 On 03-August-23	12.10	Call	Bond Future	4527	5	5	5	0.00
27/07/2022	R248 On 03-August-23	12.09	Call	Bond Future	4495	5	4	5	0.00
27/07/2022	R248 On 03-August-23	12.11	Call	Bond Future	4559	5	5	5	0.00
27/07/2022	R248 On 03-August-23	12.11	Put	Bond Future	4210	4	4	4	0.00
27/07/2022	R248 On 03-August-23	12.09	Put	Bond Future	4266	4	4	4	0.00
27/07/2022	R248 On 03-August-23	12.10	Put	Bond Future	4238	4	4	4	0.00