



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: 08/03/2022 TO: 08/03/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2022	2025 On 05-May-22			Bond Future	159.97	160.0107	159.9703	160.0107	5,571.00
08/03/2022	2025 On 04-August-22			Bond Future	160.58	160.5973	160.5766	160.5973	1,130.00
08/03/2022	2025 On 03-November-22			Bond Future	162.94	162.9330	162.9396	162.9330	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
08/03/2022	2025 On 02-February-23			Bond Future	163.88	163.8820	163.8762	163.8820	0.00
08/03/2022	2029 On 05-May-22			Bond Future	118.15	118.4401	118.1539	118.4401	2,745.00
08/03/2022	2029 On 04-August-22			Bond Future	119.80	120.0737	119.7985	120.0737	1,844.00
08/03/2022	2029 On 03-November-22			Bond Future	120.33	120.5886	120.3299	120.5886	0.00
08/03/2022	2029 On 02-February-23			Bond Future	122.25	122.5198	122.2478	122.5198	0.00
08/03/2022	2030 On 05-May-22			Bond Future	10.40	91.2079	89.6486	91.2079	73,231.00
08/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	200.00
08/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	3435	5	3	5	0.00
08/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	905	2	1	2	0.00
08/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	925	2	1	2	0.00
08/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	64	0	0	0	0.00
08/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	200	1	0	1	0.00
08/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	4	0	0	0	200.00
08/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	6	0	0	0	1,800.00
08/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	168	0	0	0	0.00
08/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	1,800.00
08/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	1,073.00
08/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	945	2	1	2	0.00
08/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	500	1	0	1	0.00
08/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	26	0	0	0	7,500.00
08/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	6270	5	6	5	0.00
08/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	3872	3	4	3	5,000.00
08/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	8050	7	8	7	0.00
08/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	7625	6	8	6	0.00
08/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	1843	1	2	1	0.00
08/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	11728	10	12	10	0.00
08/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	4093	3	4	3	5,000.00
08/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	5269	4	5	4	1,073.00
08/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	1871	1	2	1	200.00
08/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	1899	1	2	1	0.00
08/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	415	0	0	0	1,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	2672	2	3	2	1,073.00
08/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	14069	13	14	13	0.00
08/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	9893	8	10	8	0.00
08/03/2022	2030 On 04-August-22			Bond Future	10.63	88.4375	86.8684	88.4375	25,263.00
08/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	106	0	0	0	800.00
08/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	356	1	0	1	0.00
08/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	12	0	0	0	800.00
08/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	364	1	0	1	0.00
08/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	372	1	0	1	0.00
08/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	2982	4	3	4	0.00
08/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	1531	1	2	1	800.00
08/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	5519	4	6	4	0.00
08/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	5561	4	6	4	0.00
08/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	11711	10	12	10	0.00
08/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	5603	4	6	4	0.00
08/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	7837	6	8	6	0.00
08/03/2022	2030 On 03-November-22			Bond Future	10.85	89.7054	88.1288	89.7054	0.00
08/03/2022	2030 On 03-November-22	0000000	Call	Bond Future	1094	2	1	2	0.00
08/03/2022	2030 On 03-November-22	0000000	Call	Bond Future	1080	2	1	2	0.00
08/03/2022	2030 On 03-November-22	0000000	Call	Bond Future	1109	2	1	2	0.00
08/03/2022	2030 On 03-November-22	0000000	Put	Bond Future	4537	4	5	4	0.00
08/03/2022	2030 On 03-November-22	0000000	Put	Bond Future	4603	4	5	4	0.00
08/03/2022	2030 On 03-November-22	0000000	Put	Bond Future	4570	4	5	4	0.00
08/03/2022	2030 On 02-February-23			Bond Future	11.07	87.1190	85.5107	87.1190	0.00
08/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1029	2	1	2	0.00
08/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	944	1	1	1	0.00
08/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	173	0	0	0	102.00
08/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1004	1	1	1	0.00
08/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1016	2	1	2	0.00
08/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	319	1	0	1	0.00
08/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	650	1	1	1	0.00
08/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	788	1	1	1	0.00
08/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	10656	9	11	9	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
08/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	7000	6	7	6	102.00
08/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	8877	7	9	7	0.00
08/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	5743	5	6	5	0.00
08/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	5983	5	6	5	102.00
08/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	5811	5	6	5	0.00
08/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	5777	5	6	5	0.00
08/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	6479	5	6	5	0.00
08/03/2022	2032 On 05-May-22			Bond Future	10.79	87.4252	85.6813	87.4252	140,700.00
08/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	26	0	0	0	780.00
08/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	328	1	0	1	780.00
08/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	459	1	0	1	993.00
08/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	2318	4	2	4	0.00
08/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	2250	3	2	3	0.00
08/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	2819	4	3	4	0.00
08/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	2116	3	2	3	0.00
08/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	2284	4	2	4	0.00
08/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	997	1	1	1	0.00
08/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	1092	1	1	1	993.00
08/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	748	0	1	0	780.00
08/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	3186	2	3	2	0.00
08/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	1016	1	1	1	0.00
08/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	979	0	1	0	0.00
08/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	3673	2	4	2	0.00
08/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	6849	5	7	5	0.00
08/03/2022	2032 On 04-August-22			Bond Future	11.00	88.6099	86.8533	88.6099	2,140.00
08/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	4272	6	4	6	0.00
08/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	5356	7	5	7	0.00
08/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	659	1	1	1	0.00
08/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	672	1	1	1	0.00
08/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	685	1	1	1	0.00
08/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	216	0	0	0	800.00
08/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	19	0	0	0	800.00

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08/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	11541	10	12	10	0.00
08/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	7253	6	7	6	0.00
08/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	4970	4	5	4	0.00
08/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	4928	4	5	4	0.00
08/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	895	1	1	1	0.00
08/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	1231	1	1	1	800.00
08/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	4885	4	5	4	0.00
08/03/2022	2032 On 03-November-22			Bond Future	11.21	85.7284	83.9614	85.7284	0.00
08/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	6496	0	6	0	0.00
08/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	1394	2	1	2	0.00
08/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	1586	2	2	2	0.00
08/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	1606	0	2	0	750.00
08/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	142	0	0	0	180.00
08/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	729	1	1	1	0.00
08/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	1268	2	1	2	0.00
08/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	530	0	1	0	750.00
08/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	789	1	1	1	0.00
08/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	161	0	0	0	454.00
08/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	10231	9	10	9	0.00
08/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	6306	5	6	5	180.00
08/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	10506	9	11	9	0.00
08/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	7381	0	7	0	0.00
08/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	4744	4	5	4	180.00
08/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	6522	5	7	5	454.00
08/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	4993	4	5	4	454.00
08/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	4373	0	4	0	0.00
08/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	4406	3	4	3	0.00
08/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	1202	0	1	0	750.00
08/03/2022	2032 On 02-February-23			Bond Future	11.41	87.0858	85.2841	87.0858	0.00
08/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	7518	0	8	0	0.00
08/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	858	1	1	1	0.00
08/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	1144	2	1	2	0.00
08/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	211	0	0	0	454.00

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08/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	1158	2	1	2	0.00
08/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	1172	2	1	2	0.00
08/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	1322	2	1	2	0.00
08/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	1602	0	2	0	750.00
08/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	603	0	1	0	750.00
08/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	8357	0	8	0	0.00
08/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	5330	0	5	0	0.00
08/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	5942	5	6	5	454.00
08/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	6322	5	6	5	0.00
08/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	6360	5	6	5	0.00
08/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	11424	10	11	10	0.00
08/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	6399	5	6	5	0.00
08/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	7297	6	7	6	454.00
08/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	1261	0	1	0	750.00
08/03/2022	2033 On 05-May-22			Bond Future	113.69	113.6660	113.6896	113.6660	2,766.00
08/03/2022	2033 On 04-August-22			Bond Future	115.27	115.2335	115.2720	115.2335	4,967.00
08/03/2022	2033 On 03-November-22			Bond Future	115.65	115.5964	115.6549	115.5964	0.00
08/03/2022	2033 On 02-February-23			Bond Future	117.50	117.4474	117.4982	117.4474	0.00
08/03/2022	2037 On 05-May-22			Bond Future	11.32	83.9929	82.2875	83.9929	85,070.00
08/03/2022	2037 On 05-May-22	0000000	Call	Bond Future	3696	5	4	5	0.00
08/03/2022	2037 On 05-May-22	0000000	Call	Bond Future	3609	5	4	5	0.00
08/03/2022	2037 On 05-May-22	0000000	Call	Bond Future	3652	5	4	5	0.00
08/03/2022	2037 On 05-May-22	0000000	Put	Bond Future	678	0	1	0	0.00
08/03/2022	2037 On 05-May-22	0000000	Put	Bond Future	705	0	1	0	0.00
08/03/2022	2037 On 05-May-22	0000000	Put	Bond Future	691	0	1	0	0.00
08/03/2022	2037 On 04-August-22			Bond Future	11.53	80.8743	79.1563	80.8743	52,420.00
08/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	1108	2	1	2	0.00
08/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	1778	3	2	3	1,050.00
08/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	2368	3	2	3	0.00
08/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	175	0	0	0	50.00
08/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	4185	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	1090	2	1	2	0.00
08/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	1071	2	1	2	0.00
08/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	4924	4	5	4	0.00
08/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	1764	1	2	1	1,050.00
08/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	4835	4	5	4	0.00
08/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	9209	8	9	8	0.00
08/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	4879	4	5	4	50.00
08/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	2993	2	3	2	50.00
08/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	3659	3	4	3	0.00
08/03/2022	2037 On 03-November-22			Bond Future	11.71	82.0343	80.3054	82.0343	0.00
08/03/2022	2037 On 03-November-22	0000000	Call	Bond Future	2134	3	2	3	0.00
08/03/2022	2037 On 03-November-22	0000000	Call	Bond Future	2184	3	2	3	0.00
08/03/2022	2037 On 03-November-22	0000000	Call	Bond Future	2159	3	2	3	0.00
08/03/2022	2037 On 03-November-22	0000000	Put	Bond Future	4482	4	4	4	0.00
08/03/2022	2037 On 03-November-22	0000000	Put	Bond Future	4516	4	5	4	0.00
08/03/2022	2037 On 03-November-22	0000000	Put	Bond Future	4448	4	4	4	0.00
08/03/2022	2037 On 02-February-23			Bond Future	11.89	79.0769	77.3143	79.0769	0.00
08/03/2022	2037 On 02-February-23	0000000	Call	Bond Future	1687	2	2	2	0.00
08/03/2022	2037 On 02-February-23	0000000	Call	Bond Future	1668	2	2	2	0.00
08/03/2022	2037 On 02-February-23	0000000	Call	Bond Future	1649	2	2	2	0.00
08/03/2022	2037 On 02-February-23	0000000	Put	Bond Future	6670	6	7	6	0.00
08/03/2022	2037 On 02-February-23	0000000	Put	Bond Future	6628	5	7	5	0.00
08/03/2022	2037 On 02-February-23	0000000	Put	Bond Future	6586	5	7	5	0.00
08/03/2022	2038 On 05-May-22			Bond Future	129.55	130.5203	129.5479	130.5203	4,184.00
08/03/2022	2038 On 04-August-22			Bond Future	129.53	130.4978	129.5283	130.4978	2,669.00
08/03/2022	2038 On 03-November-22			Bond Future	131.43	132.3962	131.4347	132.3962	0.00
08/03/2022	2038 On 02-February-23			Bond Future	131.66	132.6492	131.6623	132.6492	0.00
08/03/2022	2040 On 05-May-22			Bond Future	11.43	85.8657	84.1065	85.8657	62,041.00
08/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	2	0	0	0	1,200.00
08/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	3782	5	4	5	0.00
08/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	3737	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	171	0	0	0	1,200.00
08/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	3827	5	4	5	0.00
08/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	9425	11	9	11	0.00
08/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	63	0	0	0	1,200.00
08/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	799	0	1	0	0.00
08/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	6036	5	6	5	0.00
08/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	814	0	1	0	0.00
08/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	830	0	1	0	0.00
08/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	11506	10	12	10	0.00
08/03/2022	2040 On 04-August-22			Bond Future	11.63	82.5221	80.7499	82.5221	42,532.00
08/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	1215	2	1	2	0.00
08/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	5193	7	5	7	0.00
08/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	34	0	0	0	460.00
08/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	638	1	1	1	460.00
08/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	1194	2	1	2	0.00
08/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	1235	2	1	2	0.00
08/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	5005	4	5	4	0.00
08/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	1531	1	2	1	460.00
08/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	13686	12	14	12	0.00
08/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	5098	4	5	4	0.00
08/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	6810	5	7	5	0.00
08/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	5051	4	5	4	0.00
08/03/2022	2040 On 03-November-22			Bond Future	11.81	83.7058	81.9222	83.7058	0.00
08/03/2022	2040 On 03-November-22	0000000	Call	Bond Future	2363	3	2	3	0.00
08/03/2022	2040 On 03-November-22	0000000	Call	Bond Future	2310	3	2	3	0.00
08/03/2022	2040 On 03-November-22	0000000	Call	Bond Future	2336	3	2	3	0.00
08/03/2022	2040 On 03-November-22	0000000	Put	Bond Future	4856	4	5	4	0.00
08/03/2022	2040 On 03-November-22	0000000	Put	Bond Future	4931	4	5	4	0.00
08/03/2022	2040 On 03-November-22	0000000	Put	Bond Future	4893	4	5	4	0.00
08/03/2022	2040 On 02-February-23			Bond Future	11.99	80.5247	78.7065	80.5247	0.00
08/03/2022	2040 On 02-February-23	0000000	Call	Bond Future	1697	2	2	2	0.00
08/03/2022	2040 On 02-February-23	0000000	Call	Bond Future	1717	2	2	2	0.00
08/03/2022	2040 On 02-February-23	0000000	Call	Bond Future	1737	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
08/03/2022	2040 On 02-February-23	0000000	Put	Bond Future	7170	6	7	6	0.00
08/03/2022	2040 On 02-February-23	0000000	Put	Bond Future	7216	6	7	6	0.00
08/03/2022	2040 On 02-February-23	0000000	Put	Bond Future	7263	6	7	6	0.00
08/03/2022	2044 On 05-May-22			Bond Future	11.47	82.5111	80.7288	82.5111	54,535.00
08/03/2022	2044 On 05-May-22	0000000	Call	Bond Future	3741	5	4	5	0.00
08/03/2022	2044 On 05-May-22	0000000	Call	Bond Future	3652	5	4	5	0.00
08/03/2022	2044 On 05-May-22	0000000	Call	Bond Future	3696	5	4	5	0.00
08/03/2022	2044 On 05-May-22	0000000	Put	Bond Future	884	1	1	1	0.00
08/03/2022	2044 On 05-May-22	0000000	Put	Bond Future	901	1	1	1	0.00
08/03/2022	2044 On 05-May-22	0000000	Put	Bond Future	868	0	1	0	0.00
08/03/2022	2044 On 04-August-22			Bond Future	11.66	79.2473	77.4511	79.2473	21,707.00
08/03/2022	2044 On 04-August-22	0000000	Call	Bond Future	1305	2	1	2	0.00
08/03/2022	2044 On 04-August-22	0000000	Call	Bond Future	1262	2	1	2	0.00
08/03/2022	2044 On 04-August-22	0000000	Call	Bond Future	1283	2	1	2	0.00
08/03/2022	2044 On 04-August-22	0000000	Put	Bond Future	5042	4	5	4	0.00
08/03/2022	2044 On 04-August-22	0000000	Put	Bond Future	5090	4	5	4	0.00
08/03/2022	2044 On 04-August-22	0000000	Put	Bond Future	4995	4	5	4	0.00
08/03/2022	2044 On 03-November-22			Bond Future	11.83	80.3840	78.5756	80.3840	0.00
08/03/2022	2044 On 03-November-22	0000000	Call	Bond Future	2295	3	2	3	0.00
08/03/2022	2044 On 03-November-22	0000000	Call	Bond Future	2322	3	2	3	0.00
08/03/2022	2044 On 03-November-22	0000000	Call	Bond Future	2349	3	2	3	0.00
08/03/2022	2044 On 03-November-22	0000000	Put	Bond Future	5019	4	5	4	0.00
08/03/2022	2044 On 03-November-22	0000000	Put	Bond Future	5057	4	5	4	0.00
08/03/2022	2044 On 03-November-22	0000000	Put	Bond Future	5096	4	5	4	0.00
08/03/2022	2044 On 02-February-23			Bond Future	12.00	77.2756	75.4324	77.2756	0.00
08/03/2022	2044 On 02-February-23	0000000	Call	Bond Future	1822	2	2	2	0.00
08/03/2022	2044 On 02-February-23	0000000	Call	Bond Future	1780	2	2	2	0.00
08/03/2022	2044 On 02-February-23	0000000	Call	Bond Future	1801	2	2	2	0.00
08/03/2022	2044 On 02-February-23	0000000	Put	Bond Future	7218	6	7	6	0.00
08/03/2022	2044 On 02-February-23	0000000	Put	Bond Future	7265	6	7	6	0.00
08/03/2022	2044 On 02-February-23	0000000	Put	Bond Future	7171	6	7	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
08/03/2022	2046 On 05-May-22			Bond Future	118.94	118.3088	118.9397	118.3088	14,004.00
08/03/2022	2046 On 04-August-22			Bond Future	120.60	119.9408	120.5956	119.9408	2,969.00
08/03/2022	2046 On 03-November-22			Bond Future	120.44	119.7507	120.4356	119.7507	0.00
08/03/2022	2046 On 02-February-23			Bond Future	122.36	121.6693	122.3560	121.6693	0.00
08/03/2022	2050 On 05-May-22			Bond Future	122.62	122.5902	122.6161	122.5902	8,672.00
08/03/2022	2050 On 04-August-22			Bond Future	122.30	122.2562	122.2978	122.2562	1,194.00
08/03/2022	2050 On 03-November-22			Bond Future	124.10	124.0345	124.0977	124.0345	0.00
08/03/2022	2050 On 02-February-23			Bond Future	124.00	123.9454	124.0001	123.9454	0.00
08/03/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2022	AL37 On 05-May-22			Index Future	797.32	805.9530	797.3190	805.9530	0.00
08/03/2022	AL37 On 04-August-22			Index Future	808.09	816.7410	808.0920	816.7410	0.00
08/03/2022	AL37 On 03-November-22			Index Future	819.89	828.5270	819.8920	828.5270	0.00
08/03/2022	AL37 On 02-February-23			Index Future	832.75	841.5840	832.7530	841.5840	0.00
08/03/2022	AL7T On 05-May-22			Index Future	903.10	919.7350	903.1020	919.7350	0.00
08/03/2022	AL7T On 04-August-22			Index Future	915.31	932.0460	915.3050	932.0460	0.00
08/03/2022	AL7T On 03-November-22			Index Future	928.67	945.4960	928.6700	945.4960	0.00
08/03/2022	AL7T On 02-February-23			Index Future	943.24	960.3960	943.2380	960.3960	0.00
08/03/2022	ALBI On 05-May-22			Index Future	801.85	816.5260	801.8490	816.5260	129.00
08/03/2022	ALBI On 04-August-22			Index Future	812.68	827.4560	812.6840	827.4560	90.00
08/03/2022	ALBI On 03-November-22			Index Future	824.55	839.3960	824.5510	839.3960	0.00
08/03/2022	ALBI On 02-February-23			Index Future	837.49	852.6250	837.4850	852.6250	0.00
08/03/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2022	C007 On 31-January-37			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
08/03/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/03/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2022	ES33 On 05-May-22			Bond Future	12.10	74.4787	73.1338	74.4787	87.00
08/03/2022	ES33 On 04-August-22			Bond Future	12.34	75.5059	74.1517	75.5059	263.00
08/03/2022	ES33 On 03-November-22			Bond Future	12.58	72.8226	71.4611	72.8226	0.00
08/03/2022	ES33 On 02-February-23			Bond Future	12.82	73.9919	72.6029	73.9919	0.00
08/03/2022	ES42 On 05-May-22			Bond Future	12.51	72.6508	71.1175	72.6508	1,190.00
08/03/2022	ES42 On 04-August-22			Bond Future	12.74	73.6543	72.1090	73.6543	3,579.00
08/03/2022	ES42 On 03-November-22			Bond Future	12.96	70.4669	68.9114	70.4669	0.00
08/03/2022	ES42 On 02-February-23			Bond Future	13.17	71.6013	70.0150	71.6013	0.00
08/03/2022	GOVI On 05-May-22			GOVI	790.65	805.2210	790.6530	805.2210	988.00
08/03/2022	GOVI On 05-May-22	0000000	Call	GOVI	24230	17	2	17	0.00
08/03/2022	GOVI On 05-May-22	0000000	Call	GOVI	24130	17	2	17	0.00
08/03/2022	GOVI On 05-May-22	0000000	Call	GOVI	24030	17	2	17	0.00
08/03/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
08/03/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
08/03/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
08/03/2022	GOVI On 04-August-22			GOVI	801.34	815.9990	801.3360	815.9990	0.00
08/03/2022	GOVI On 04-August-22	0000000	Call	GOVI	0	0	0	0	0.00
08/03/2022	GOVI On 04-August-22	0000000	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2022	GOVI On 04-August-22	0000000	Call	GOVI	0	0	0	0	0.00
08/03/2022	GOVI On 04-August-22	0000000	Put	GOVI	179440	3	18	3	0.00
08/03/2022	GOVI On 04-August-22	0000000	Put	GOVI	179340	3	18	3	0.00
08/03/2022	GOVI On 04-August-22	0000000	Put	GOVI	179240	3	18	3	0.00
08/03/2022	GOVI On 03-November-22			GOVI	813.04	827.7740	813.0370	827.7740	0.00
08/03/2022	GOVI On 03-November-22	0000000	Call	GOVI	0	7	0	7	0.00
08/03/2022	GOVI On 03-November-22	0000000	Call	GOVI	0	7	0	7	0.00
08/03/2022	GOVI On 03-November-22	0000000	Call	GOVI	0	7	0	7	0.00
08/03/2022	GOVI On 03-November-22	0000000	Put	GOVI	73830	0	7	0	0.00
08/03/2022	GOVI On 03-November-22	0000000	Put	GOVI	73730	0	7	0	0.00
08/03/2022	GOVI On 03-November-22	0000000	Put	GOVI	73930	0	7	0	0.00
08/03/2022	GOVI On 02-February-23			GOVI	825.79	840.8200	825.7910	840.8200	0.00
08/03/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
08/03/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
08/03/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
08/03/2022	GOVI On 02-February-23	0000000	Put	GOVI	250290	10	25	10	0.00
08/03/2022	GOVI On 02-February-23	0000000	Put	GOVI	250390	10	25	10	0.00
08/03/2022	GOVI On 02-February-23	0000000	Put	GOVI	250490	10	25	10	0.00
08/03/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/03/2022	IGOV On 05-May-22			Index Future	316.77	316.8930	316.7720	316.8930	499.00
08/03/2022	IGOV On 04-August-22			Index Future	321.13	321.2130	321.1290	321.2130	0.00
08/03/2022	IGOV On 03-November-22			Index Future	325.90	325.9240	325.8950	325.9240	0.00
08/03/2022	IGOV On 02-February-23			Index Future	331.08	331.1360	331.0820	331.1360	0.00
08/03/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
08/03/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
08/03/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
08/03/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
08/03/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
08/03/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
08/03/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	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
08/03/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
08/03/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
08/03/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/03/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/03/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/03/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/03/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/03/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/03/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/03/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/03/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/03/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/03/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
08/03/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.27	95.7550	95.7350	95.7550	0.00
08/03/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.71	95.3450	95.2950	95.3450	0.00
08/03/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.77	95.2900	95.2350	95.2900	0.00
08/03/2022	JBAF On 15-June-22			Jibar Tradeable Future	5.21	94.8850	94.7950	94.8850	72.00
08/03/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.28	94.8100	94.7200	94.8100	0.00
08/03/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.69	94.4200	94.3100	94.4200	0.00
08/03/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.74	94.3400	94.2650	94.3400	0.00
08/03/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.44	93.6850	93.5600	93.6850	68.00
08/03/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.84	93.3400	93.1600	93.3400	0.00
08/03/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.02	93.1800	92.9800	93.1800	0.00
08/03/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.15	93.0650	92.8500	93.0650	75.00
08/03/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.28	92.9150	92.7250	92.9150	0.00
08/03/2022	R023 On 05-May-22			Bond Future	5.75	103.1174	103.0388	103.1174	14,778.00
08/03/2022	R023 On 05-May-22	0000000	Call	Bond Future	463	1	0	1	0.00
08/03/2022	R023 On 05-May-22	0000000	Call	Bond Future	470	1	0	1	0.00
08/03/2022	R023 On 05-May-22	0000000	Call	Bond Future	477	1	0	1	0.00
08/03/2022	R023 On 05-May-22	0000000	Put	Bond Future	35	0	0	0	0.00
08/03/2022	R023 On 05-May-22	0000000	Put	Bond Future	36	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
08/03/2022	R023 On 05-May-22	0000000	Put	Bond Future	37	0	0	0	0.00
08/03/2022	R023 On 04-August-22			Bond Future	5.91	104.4887	104.4217	104.4887	2,384.00
08/03/2022	R023 On 04-August-22	0000000	Call	Bond Future	222	0	0	0	0.00
08/03/2022	R023 On 04-August-22	0000000	Call	Bond Future	226	0	0	0	0.00
08/03/2022	R023 On 04-August-22	0000000	Call	Bond Future	229	0	0	0	0.00
08/03/2022	R023 On 04-August-22	0000000	Put	Bond Future	152	0	0	0	0.00
08/03/2022	R023 On 04-August-22	0000000	Put	Bond Future	154	0	0	0	0.00
08/03/2022	R023 On 04-August-22	0000000	Put	Bond Future	156	0	0	0	0.00
08/03/2022	R023 On 03-November-22			Bond Future	5.79	102.1106	102.0610	102.1106	0.00
08/03/2022	R023 On 03-November-22	0000000	Call	Bond Future	223	0	0	0	0.00
08/03/2022	R023 On 03-November-22	0000000	Call	Bond Future	219	0	0	0	0.00
08/03/2022	R023 On 03-November-22	0000000	Call	Bond Future	221	0	0	0	0.00
08/03/2022	R023 On 03-November-22	0000000	Put	Bond Future	77	0	0	0	0.00
08/03/2022	R023 On 03-November-22	0000000	Put	Bond Future	78	0	0	0	0.00
08/03/2022	R023 On 03-November-22	0000000	Put	Bond Future	76	0	0	0	0.00
08/03/2022	R035 On 05-May-22			Bond Future	11.15	88.0475	86.3840	88.0475	73,938.00
08/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	827	2	1	2	0.00
08/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	3621	5	4	5	0.00
08/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	8362	10	8	10	0.00
08/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	635	1	1	1	0.00
08/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	3535	5	4	5	0.00
08/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	3578	5	4	5	0.00
08/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	700	0	1	0	0.00
08/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	714	0	1	0	0.00
08/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	3243	2	3	2	0.00
08/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	71	0	0	0	0.00
08/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	687	0	1	0	0.00
08/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	2814	2	3	2	0.00
08/03/2022	R035 On 04-August-22			Bond Future	11.36	89.1995	87.5243	89.1995	49,995.00
08/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	1097	2	1	2	0.00
08/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	2011	3	2	3	0.00
08/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	5755	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	752	1	1	1	400.00
08/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	922	1	1	1	0.00
08/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	1061	2	1	2	0.00
08/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	1079	2	1	2	0.00
08/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	134	0	0	0	100.00
08/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	42	0	0	0	400.00
08/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	11701	10	12	10	0.00
08/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	9658	8	10	8	0.00
08/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	5763	5	6	5	0.00
08/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	4839	4	5	4	0.00
08/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	4883	4	5	4	0.00
08/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	5242	4	5	4	100.00
08/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	3345	2	3	2	100.00
08/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	1162	1	1	1	400.00
08/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	4796	4	5	4	0.00
08/03/2022	R035 On 03-November-22			Bond Future	11.55	86.0139	84.3294	86.0139	0.00
08/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	2116	3	2	3	0.00
08/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	2091	3	2	3	0.00
08/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	640	0	1	0	1,000.00
08/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	232	0	0	0	582.00
08/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	2140	3	2	3	0.00
08/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	7411	0	7	0	0.00
08/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	1763	2	2	2	0.00
08/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	1899	0	2	0	1,000.00
08/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	999	1	1	1	0.00
08/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	6811	6	7	6	582.00
08/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	5009	4	5	4	582.00
08/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	1340	0	1	0	1,000.00
08/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	4437	4	4	4	0.00
08/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	10903	9	11	9	0.00
08/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	8159	0	8	0	0.00
08/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	4505	4	5	4	0.00
08/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	4471	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
08/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	4788	0	5	0	0.00
08/03/2022	R035 On 02-February-23			Bond Future	11.74	87.4140	85.6964	87.4140	0.00
08/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	1916	0	2	0	1,000.00
08/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	1936	3	2	3	0.00
08/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	8925	0	9	0	0.00
08/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	1550	2	2	2	0.00
08/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	1568	2	2	2	0.00
08/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	729	0	1	0	1,000.00
08/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	1586	2	2	2	0.00
08/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	324	1	0	1	582.00
08/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	1213	2	1	2	0.00
08/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	7469	6	7	6	582.00
08/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	12011	10	12	10	0.00
08/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	9230	0	9	0	0.00
08/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	6508	5	7	5	0.00
08/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	1290	0	1	0	1,000.00
08/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	6550	5	7	5	0.00
08/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	6592	5	7	5	0.00
08/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	5789	5	6	5	582.00
08/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	5827	0	6	0	0.00
08/03/2022	R186 On 05-May-22			Bond Future	8.96	110.9249	109.7452	110.9249	72,800.00
08/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	3,600.00
08/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	485	1	0	1	0.00
08/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	977	2	1	2	0.00
08/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	175	0	0	0	0.00
08/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	202	0	0	0	454.00
08/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	169	0	0	0	0.00
08/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	30	0	0	0	435.00
08/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	1	0	0	0	435.00
08/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	3	0	0	0	3,600.00
08/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	1514	2	2	2	0.00
08/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	182	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
08/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	93	0	0	0	454.00
08/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	3299	2	3	2	0.00
08/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	2672	2	3	2	0.00
08/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	663	0	1	0	454.00
08/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	5886	5	6	5	0.00
08/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	6711	6	7	6	0.00
08/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	4281	3	4	3	0.00
08/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	2738	2	3	2	0.00
08/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	2573	2	3	2	0.00
08/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	2705	2	3	2	0.00
08/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	1045	1	1	1	454.00
08/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	1717	1	2	1	4,035.00
08/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	9024	8	9	8	0.00
08/03/2022	R186 On 04-August-22			Bond Future	9.21	107.1399	105.9580	107.1399	8.00
08/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	264	0	0	0	0.00
08/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	7	0	0	0	3,600.00
08/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	258	0	0	0	0.00
08/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	270	0	0	0	0.00
08/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	2918	4	3	4	0.00
08/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	173	0	0	0	3,600.00
08/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	878	1	1	1	3,600.00
08/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	4212	3	4	3	0.00
08/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	4276	3	4	3	0.00
08/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	8592	7	9	7	0.00
08/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	4840	4	5	4	0.00
08/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	4244	3	4	3	0.00
08/03/2022	R186 On 03-November-22			Bond Future	9.45	108.6751	107.4945	108.6751	0.00
08/03/2022	R186 On 03-November-22	0000000	Call	Bond Future	682	1	1	1	0.00
08/03/2022	R186 On 03-November-22	0000000	Call	Bond Future	663	1	1	1	0.00
08/03/2022	R186 On 03-November-22	0000000	Call	Bond Future	673	1	1	1	0.00
08/03/2022	R186 On 03-November-22	0000000	Put	Bond Future	3860	3	4	3	0.00
08/03/2022	R186 On 03-November-22	0000000	Put	Bond Future	3886	3	4	3	0.00
08/03/2022	R186 On 03-November-22	0000000	Put	Bond Future	3835	3	4	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
08/03/2022	R186 On 02-February-23			Bond Future	9.70	105.1024	103.8947	105.1024	0.00
08/03/2022	R186 On 02-February-23	0000000	Call	Bond Future	568	1	1	1	0.00
08/03/2022	R186 On 02-February-23	0000000	Call	Bond Future	553	1	1	1	0.00
08/03/2022	R186 On 02-February-23	0000000	Call	Bond Future	560	1	1	1	0.00
08/03/2022	R186 On 02-February-23	0000000	Put	Bond Future	5082	4	5	4	0.00
08/03/2022	R186 On 02-February-23	0000000	Put	Bond Future	5108	4	5	4	0.00
08/03/2022	R186 On 02-February-23	0000000	Put	Bond Future	5056	4	5	4	0.00
08/03/2022	R197 On 05-May-22			Bond Future	329.41	329.2581	329.4129	329.2581	752.00
08/03/2022	R197 On 04-August-22			Bond Future	325.58	325.3838	325.5818	325.3838	0.00
08/03/2022	R197 On 03-November-22			Bond Future	330.37	330.1176	330.3743	330.1176	0.00
08/03/2022	R197 On 02-February-23			Bond Future	327.02	326.7830	327.0174	326.7830	0.00
08/03/2022	R202 On 05-May-22			Bond Future	250.36	250.5428	250.3580	250.5428	6,398.00
08/03/2022	R202 On 04-August-22			Bond Future	249.37	249.5282	249.3726	249.5282	91.00
08/03/2022	R202 On 03-November-22			Bond Future	253.04	253.1576	253.0424	253.1576	0.00
08/03/2022	R202 On 02-February-23			Bond Future	252.49	252.6314	252.4946	252.6314	0.00
08/03/2022	R209 On 05-May-22			Bond Future	11.11	68.1184	66.6671	68.1184	20,797.00
08/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	2545	4	3	4	0.00
08/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	4678	6	5	6	0.00
08/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	1	0	0	0	2,975.00
08/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	9	0	0	0	8,525.00
08/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	127	0	0	0	0.00
08/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	2509	4	3	4	0.00
08/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	646	1	1	1	0.00
08/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	2474	4	2	4	0.00
08/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	833	0	1	0	0.00
08/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	2563	2	3	2	1,050.00
08/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	818	0	1	0	0.00
08/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	4839	4	5	4	11,000.00
08/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	7681	6	8	6	0.00
08/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	9219	8	9	8	0.00
08/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	256	0	0	0	12,050.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	803	0	1	0	0.00
08/03/2022	R209 On 04-August-22			Bond Future	11.29	69.0415	67.5790	69.0415	1,550.00
08/03/2022	R209 On 04-August-22	0000000	Call	Bond Future	810	1	1	1	0.00
08/03/2022	R209 On 04-August-22	0000000	Call	Bond Future	781	1	1	1	0.00
08/03/2022	R209 On 04-August-22	0000000	Call	Bond Future	795	1	1	1	0.00
08/03/2022	R209 On 04-August-22	0000000	Put	Bond Future	4558	4	5	4	0.00
08/03/2022	R209 On 04-August-22	0000000	Put	Bond Future	4599	4	5	4	0.00
08/03/2022	R209 On 04-August-22	0000000	Put	Bond Future	4517	4	5	4	0.00
08/03/2022	R209 On 03-November-22			Bond Future	11.46	66.8859	65.4139	66.8859	2,750.00
08/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	2923	4	3	4	0.00
08/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	1704	2	2	2	0.00
08/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	1725	2	2	2	0.00
08/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	1746	2	2	2	0.00
08/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	348	1	0	1	0.00
08/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	870	1	1	1	0.00
08/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	1767	2	2	2	0.00
08/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	64	0	0	0	6,000.00
08/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	115	0	0	0	0.00
08/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	11018	10	11	10	0.00
08/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	5916	5	6	5	0.00
08/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	12537	11	13	11	0.00
08/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	3961	3	4	3	0.00
08/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	8241	7	8	7	6,000.00
08/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	3992	3	4	3	0.00
08/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	4023	3	4	3	0.00
08/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	4055	3	4	3	6,000.00
08/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	2724	2	3	2	0.00
08/03/2022	R209 On 02-February-23			Bond Future	11.63	67.9449	66.4443	67.9449	0.00
08/03/2022	R209 On 02-February-23	0000000	Call	Bond Future	1446	2	1	2	0.00
08/03/2022	R209 On 02-February-23	0000000	Call	Bond Future	1430	2	1	2	0.00
08/03/2022	R209 On 02-February-23	0000000	Call	Bond Future	1413	2	1	2	0.00
08/03/2022	R209 On 02-February-23	0000000	Put	Bond Future	5661	5	6	5	0.00
08/03/2022	R209 On 02-February-23	0000000	Put	Bond Future	5735	5	6	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
08/03/2022	R209 On 02-February-23	0000000	Put	Bond Future	5698	5	6	5	0.00
08/03/2022	R210 On 05-May-22			Bond Future	219.20	219.0361	219.1976	219.0361	1,039.00
08/03/2022	R210 On 04-August-22			Bond Future	222.25	222.0572	222.2490	222.0572	266.00
08/03/2022	R210 On 03-November-22			Bond Future	222.59	222.3541	222.5862	222.3541	0.00
08/03/2022	R210 On 02-February-23			Bond Future	226.13	225.9158	226.1348	225.9158	0.00
08/03/2022	R213 On 05-May-22			Bond Future	10.64	82.4235	80.8722	82.4235	25,184.00
08/03/2022	R213 On 05-May-22	0000000	Call	Bond Future	1443	2	1	2	0.00
08/03/2022	R213 On 05-May-22	0000000	Call	Bond Future	1417	2	1	2	0.00
08/03/2022	R213 On 05-May-22	0000000	Call	Bond Future	1391	2	1	2	0.00
08/03/2022	R213 On 05-May-22	0000000	Put	Bond Future	1370	1	1	1	0.00
08/03/2022	R213 On 05-May-22	0000000	Put	Bond Future	1392	1	1	1	0.00
08/03/2022	R213 On 05-May-22	0000000	Put	Bond Future	1415	1	1	1	0.00
08/03/2022	R213 On 04-August-22			Bond Future	10.86	83.5037	81.9412	83.5037	0.00
08/03/2022	R213 On 04-August-22	0000000	Call	Bond Future	464	1	0	1	0.00
08/03/2022	R213 On 04-August-22	0000000	Call	Bond Future	446	1	0	1	0.00
08/03/2022	R213 On 04-August-22	0000000	Call	Bond Future	455	1	0	1	0.00
08/03/2022	R213 On 04-August-22	0000000	Put	Bond Future	5136	4	5	4	0.00
08/03/2022	R213 On 04-August-22	0000000	Put	Bond Future	5218	4	5	4	0.00
08/03/2022	R213 On 04-August-22	0000000	Put	Bond Future	5177	4	5	4	0.00
08/03/2022	R213 On 03-November-22			Bond Future	11.06	81.1813	79.6103	81.1813	0.00
08/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	1237	2	1	2	0.00
08/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	683	1	1	1	0.00
08/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	932	1	1	1	0.00
08/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	132	0	0	0	200.00
08/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	544	1	1	1	0.00
08/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	1206	2	1	2	0.00
08/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	1221	2	1	2	0.00
08/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	1190	2	1	2	0.00
08/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	149	0	0	0	476.00
08/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	9319	8	9	8	0.00
08/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	4424	3	4	3	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	4359	3	4	3	0.00
08/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	4392	3	4	3	0.00
08/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	6379	5	6	5	476.00
08/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	9618	8	10	8	0.00
08/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	5038	4	5	4	476.00
08/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	5821	5	6	5	200.00
08/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	4327	3	4	3	0.00
08/03/2022	R213 On 02-February-23			Bond Future	11.26	82.5003	80.8986	82.5003	0.00
08/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1042	2	1	2	0.00
08/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	212	0	0	0	476.00
08/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1029	2	1	2	0.00
08/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1055	2	1	2	0.00
08/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1217	2	1	2	0.00
08/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	794	1	1	1	0.00
08/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	5389	4	5	4	476.00
08/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	5833	5	6	5	0.00
08/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	5868	5	6	5	0.00
08/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	10277	9	10	9	0.00
08/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	6598	5	7	5	476.00
08/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	5798	5	6	5	0.00
08/03/2022	R214 On 05-May-22			Bond Future	11.41	65.0419	63.5544	65.0419	15,905.00
08/03/2022	R214 On 05-May-22	0000000	Call	Bond Future	2570	4	3	4	0.00
08/03/2022	R214 On 05-May-22	0000000	Call	Bond Future	2605	4	3	4	0.00
08/03/2022	R214 On 05-May-22	0000000	Call	Bond Future	2641	4	3	4	0.00
08/03/2022	R214 On 05-May-22	0000000	Put	Bond Future	887	1	1	1	0.00
08/03/2022	R214 On 05-May-22	0000000	Put	Bond Future	872	0	1	0	0.00
08/03/2022	R214 On 05-May-22	0000000	Put	Bond Future	856	0	1	0	0.00
08/03/2022	R214 On 04-August-22			Bond Future	11.59	65.8924	64.3928	65.8924	1,337.00
08/03/2022	R214 On 04-August-22	0000000	Call	Bond Future	954	1	1	1	0.00
08/03/2022	R214 On 04-August-22	0000000	Call	Bond Future	971	1	1	1	0.00
08/03/2022	R214 On 04-August-22	0000000	Call	Bond Future	988	2	1	2	0.00
08/03/2022	R214 On 04-August-22	0000000	Put	Bond Future	4260	3	4	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
08/03/2022	R214 On 04-August-22	0000000	Put	Bond Future	4220	3	4	3	0.00
08/03/2022	R214 On 04-August-22	0000000	Put	Bond Future	4300	3	4	3	0.00
08/03/2022	R214 On 03-November-22			Bond Future	11.75	63.5679	62.0577	63.5679	0.00
08/03/2022	R214 On 03-November-22	0000000	Call	Bond Future	1938	3	2	3	0.00
08/03/2022	R214 On 03-November-22	0000000	Call	Bond Future	1961	3	2	3	0.00
08/03/2022	R214 On 03-November-22	0000000	Call	Bond Future	1916	3	2	3	0.00
08/03/2022	R214 On 03-November-22	0000000	Put	Bond Future	3997	3	4	3	0.00
08/03/2022	R214 On 03-November-22	0000000	Put	Bond Future	4028	3	4	3	0.00
08/03/2022	R214 On 03-November-22	0000000	Put	Bond Future	4060	3	4	3	0.00
08/03/2022	R214 On 02-February-23			Bond Future	11.91	64.6031	63.0641	64.6031	0.00
08/03/2022	R214 On 02-February-23	0000000	Call	Bond Future	1508	2	2	2	0.00
08/03/2022	R214 On 02-February-23	0000000	Call	Bond Future	1474	2	1	2	0.00
08/03/2022	R214 On 02-February-23	0000000	Call	Bond Future	1491	2	1	2	0.00
08/03/2022	R214 On 02-February-23	0000000	Put	Bond Future	5890	5	6	5	0.00
08/03/2022	R214 On 02-February-23	0000000	Put	Bond Future	5851	5	6	5	0.00
08/03/2022	R214 On 02-February-23	0000000	Put	Bond Future	5813	5	6	5	0.00
08/03/2022	R248 On 05-May-22			Bond Future	11.41	81.5643	79.6949	81.5643	191,069.00
08/03/2022	R248 On 05-May-22	0000000	Call	Bond Future	3575	5	4	5	0.00
08/03/2022	R248 On 05-May-22	0000000	Call	Bond Future	3486	5	3	5	0.00
08/03/2022	R248 On 05-May-22	0000000	Call	Bond Future	3530	5	4	5	0.00
08/03/2022	R248 On 05-May-22	0000000	Put	Bond Future	1006	1	1	1	0.00
08/03/2022	R248 On 05-May-22	0000000	Put	Bond Future	969	1	1	1	0.00
08/03/2022	R248 On 05-May-22	0000000	Put	Bond Future	988	1	1	1	0.00
08/03/2022	R248 On 04-August-22			Bond Future	11.59	82.6308	80.7463	82.6308	6,019.00
08/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	1262	2	1	2	0.00
08/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	341	1	0	1	2,400.00
08/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	36	0	0	0	2,400.00
08/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	1240	2	1	2	0.00
08/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	1219	2	1	2	0.00
08/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	5349	4	5	4	0.00
08/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	5299	4	5	4	0.00
08/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	8783	7	9	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
08/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	14231	12	14	12	0.00
08/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	5250	4	5	4	0.00
08/03/2022	R248 On 03-November-22			Bond Future	11.75	79.4135	77.5153	79.4135	0.00
08/03/2022	R248 On 03-November-22	0000000	Call	Bond Future	2316	3	2	3	0.00
08/03/2022	R248 On 03-November-22	0000000	Call	Bond Future	2289	3	2	3	0.00
08/03/2022	R248 On 03-November-22	0000000	Call	Bond Future	2344	3	2	3	0.00
08/03/2022	R248 On 03-November-22	0000000	Put	Bond Future	5244	4	5	4	0.00
08/03/2022	R248 On 03-November-22	0000000	Put	Bond Future	5204	4	5	4	0.00
08/03/2022	R248 On 03-November-22	0000000	Put	Bond Future	5164	4	5	4	0.00
08/03/2022	R248 On 02-February-23			Bond Future	11.91	80.7070	78.7727	80.7070	0.00
08/03/2022	R248 On 02-February-23	0000000	Call	Bond Future	1839	3	2	3	0.00
08/03/2022	R248 On 02-February-23	0000000	Call	Bond Future	1818	2	2	2	0.00
08/03/2022	R248 On 02-February-23	0000000	Call	Bond Future	1860	3	2	3	0.00
08/03/2022	R248 On 02-February-23	0000000	Put	Bond Future	7324	6	7	6	0.00
08/03/2022	R248 On 02-February-23	0000000	Put	Bond Future	7421	6	7	6	0.00
08/03/2022	R248 On 02-February-23	0000000	Put	Bond Future	7372	6	7	6	0.00