



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/07/2022 TO: 26/07/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2022	2025 On 04-August-22			Bond Future	162.57	162.5161	162.5703	162.5161	4,055.00
26/07/2022	2025 On 03-November-22			Bond Future	165.16	165.0007	165.1607	165.0007	7,984.00
26/07/2022	2025 On 02-February-23			Bond Future	166.55	166.2799	166.5511	166.2799	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
26/07/2022	2025 On 04-May-23			Bond Future	169.73	169.4418	169.7288	169.4418	0.00
26/07/2022	2025 On 03-August-23			Bond Future	171.34	171.0362	171.3381	171.0362	0.00
26/07/2022	2029 On 04-August-22			Bond Future	118.91	119.1730	118.9101	119.1730	1,629.00
26/07/2022	2029 On 03-November-22			Bond Future	119.55	119.7371	119.5467	119.7371	1,199.00
26/07/2022	2029 On 02-February-23			Bond Future	121.78	121.8998	121.7844	121.8998	728.00
26/07/2022	2029 On 04-May-23			Bond Future	122.81	122.9195	122.8095	122.9195	0.00
26/07/2022	2029 On 03-August-23			Bond Future	125.25	125.3551	125.2496	125.3551	0.00
26/07/2022	2030 On 04-August-22			Bond Future	10.68	87.2430	86.6354	87.2430	63,988.00
26/07/2022	2030 On 04-August-22	8.30	Call	Bond Future	0	0	0	0	800.00
26/07/2022	2030 On 04-August-22	9.05	Call	Bond Future	0	0	0	0	800.00
26/07/2022	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
26/07/2022	2030 On 04-August-22	9.55	Call	Bond Future	0	0	0	0	0.00
26/07/2022	2030 On 04-August-22	9.56	Call	Bond Future	0	0	0	0	0.00
26/07/2022	2030 On 04-August-22	10.95	Call	Bond Future	1279	2	1	2	0.00
26/07/2022	2030 On 04-August-22	10.95	Put	Bond Future	61	0	0	0	800.00
26/07/2022	2030 On 04-August-22	9.56	Put	Bond Future	5380	5	5	5	0.00
26/07/2022	2030 On 04-August-22	9.55	Put	Bond Future	5430	5	5	5	0.00
26/07/2022	2030 On 04-August-22	9.54	Put	Bond Future	5480	5	5	5	0.00
26/07/2022	2030 On 04-August-22	9.05	Put	Bond Future	7963	7	8	7	0.00
26/07/2022	2030 On 04-August-22	8.30	Put	Bond Future	11932	11	12	11	0.00
26/07/2022	2030 On 03-November-22			Bond Future	10.88	88.5554	87.9946	88.5554	38,044.00
26/07/2022	2030 On 03-November-22	10.20	Call	Bond Future	545	1	1	1	500.00
26/07/2022	2030 On 03-November-22	11.57	Call	Bond Future	3643	4	4	4	0.00
26/07/2022	2030 On 03-November-22	10.08	Call	Bond Future	443	1	0	1	0.00
26/07/2022	2030 On 03-November-22	10.09	Call	Bond Future	451	1	0	1	0.00
26/07/2022	2030 On 03-November-22	9.70	Call	Bond Future	218	0	0	0	500.00
26/07/2022	2030 On 03-November-22	10.10	Call	Bond Future	459	1	0	1	0.00
26/07/2022	2030 On 03-November-22	10.10	Put	Bond Future	4021	4	4	4	0.00
26/07/2022	2030 On 03-November-22	10.20	Put	Bond Future	3639	3	4	3	0.00
26/07/2022	2030 On 03-November-22	9.70	Put	Bond Future	5686	5	6	5	0.00
26/07/2022	2030 On 03-November-22	10.09	Put	Bond Future	4060	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
26/07/2022	2030 On 03-November-22	10.08	Put	Bond Future	4099	4	4	4	0.00
26/07/2022	2030 On 03-November-22	11.57	Put	Bond Future	624	1	1	1	500.00
26/07/2022	2030 On 02-February-23			Bond Future	11.04	86.1277	85.6145	86.1277	5,200.00
26/07/2022	2030 On 02-February-23	11.55	Call	Bond Future	3526	4	4	4	5,000.00
26/07/2022	2030 On 02-February-23	11.12	Call	Bond Future	2397	3	2	3	0.00
26/07/2022	2030 On 02-February-23	11.16	Call	Bond Future	2492	3	2	3	0.00
26/07/2022	2030 On 02-February-23	10.01	Call	Bond Future	643	1	1	1	0.00
26/07/2022	2030 On 02-February-23	9.83	Call	Bond Future	495	1	0	1	388.00
26/07/2022	2030 On 02-February-23	8.81	Call	Bond Future	82	0	0	0	102.00
26/07/2022	2030 On 02-February-23	9.08	Call	Bond Future	140	0	0	0	388.00
26/07/2022	2030 On 02-February-23	9.94	Call	Bond Future	582	1	1	1	0.00
26/07/2022	2030 On 02-February-23	9.79	Call	Bond Future	466	1	0	1	0.00
26/07/2022	2030 On 02-February-23	11.35	Call	Bond Future	2974	3	3	3	5,000.00
26/07/2022	2030 On 02-February-23	9.99	Call	Bond Future	625	1	1	1	0.00
26/07/2022	2030 On 02-February-23	10.00	Call	Bond Future	634	1	1	1	0.00
26/07/2022	2030 On 02-February-23	9.80	Call	Bond Future	473	1	0	1	0.00
26/07/2022	2030 On 02-February-23	9.20	Call	Bond Future	175	0	0	0	0.00
26/07/2022	2030 On 02-February-23	9.04	Call	Bond Future	130	0	0	0	0.00
26/07/2022	2030 On 02-February-23	9.66	Call	Bond Future	381	0	0	0	0.00
26/07/2022	2030 On 02-February-23	9.66	Put	Bond Future	6628	6	7	6	102.00
26/07/2022	2030 On 02-February-23	8.81	Put	Bond Future	10462	10	10	10	0.00
26/07/2022	2030 On 02-February-23	9.04	Put	Bond Future	9368	9	9	9	0.00
26/07/2022	2030 On 02-February-23	9.08	Put	Bond Future	9182	9	9	9	0.00
26/07/2022	2030 On 02-February-23	9.20	Put	Bond Future	8629	8	9	8	0.00
26/07/2022	2030 On 02-February-23	9.94	Put	Bond Future	5517	5	6	5	102.00
26/07/2022	2030 On 02-February-23	10.01	Put	Bond Future	5253	5	5	5	0.00
26/07/2022	2030 On 02-February-23	11.35	Put	Bond Future	1652	1	2	1	0.00
26/07/2022	2030 On 02-February-23	11.16	Put	Bond Future	1980	2	2	2	388.00
26/07/2022	2030 On 02-February-23	9.79	Put	Bond Future	6101	6	6	6	0.00
26/07/2022	2030 On 02-February-23	9.83	Put	Bond Future	5942	6	6	6	0.00
26/07/2022	2030 On 02-February-23	9.80	Put	Bond Future	6061	6	6	6	0.00
26/07/2022	2030 On 02-February-23	9.99	Put	Bond Future	5328	5	5	5	0.00
26/07/2022	2030 On 02-February-23	10.00	Put	Bond Future	5291	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
26/07/2022	2030 On 02-February-23	11.12	Put	Bond Future	2057	2	2	2	0.00
26/07/2022	2030 On 02-February-23	11.55	Put	Bond Future	1362	1	1	1	0.00
26/07/2022	2030 On 04-May-23			Bond Future	11.21	87.7497	87.2310	87.7497	0.00
26/07/2022	2030 On 04-May-23	12.57	Call	Bond Future	6382	7	6	7	0.00
26/07/2022	2030 On 04-May-23	11.62	Call	Bond Future	3598	4	4	4	0.00
26/07/2022	2030 On 04-May-23	12.04	Call	Bond Future	4765	5	5	5	0.00
26/07/2022	2030 On 04-May-23	12.50	Call	Bond Future	6162	7	6	7	0.00
26/07/2022	2030 On 04-May-23	10.54	Call	Bond Future	1432	2	1	2	0.00
26/07/2022	2030 On 04-May-23	10.65	Call	Bond Future	1580	2	2	2	350.00
26/07/2022	2030 On 04-May-23	9.58	Call	Bond Future	536	1	1	1	150.00
26/07/2022	2030 On 04-May-23	11.34	Call	Bond Future	2904	3	3	3	0.00
26/07/2022	2030 On 04-May-23	10.42	Call	Bond Future	1282	1	1	1	479.00
26/07/2022	2030 On 04-May-23	10.52	Call	Bond Future	1406	2	1	2	0.00
26/07/2022	2030 On 04-May-23	10.53	Call	Bond Future	1419	2	1	2	0.00
26/07/2022	2030 On 04-May-23	9.67	Call	Bond Future	597	1	1	1	479.00
26/07/2022	2030 On 04-May-23	9.78	Call	Bond Future	677	1	1	1	388.00
26/07/2022	2030 On 04-May-23	9.03	Call	Bond Future	261	0	0	0	388.00
26/07/2022	2030 On 04-May-23	10.00	Call	Bond Future	851	1	1	1	1,080.00
26/07/2022	2030 On 04-May-23	10.00	Put	Bond Future	6134	6	6	6	0.00
26/07/2022	2030 On 04-May-23	9.03	Put	Bond Future	10063	10	10	10	0.00
26/07/2022	2030 On 04-May-23	9.58	Put	Bond Future	7741	7	8	7	0.00
26/07/2022	2030 On 04-May-23	9.78	Put	Bond Future	6961	7	7	7	0.00
26/07/2022	2030 On 04-May-23	9.67	Put	Bond Future	7386	7	7	7	0.00
26/07/2022	2030 On 04-May-23	10.53	Put	Bond Future	4345	4	4	4	0.00
26/07/2022	2030 On 04-May-23	10.52	Put	Bond Future	4376	4	4	4	0.00
26/07/2022	2030 On 04-May-23	10.42	Put	Bond Future	4691	4	5	4	0.00
26/07/2022	2030 On 04-May-23	11.34	Put	Bond Future	2379	2	2	2	150.00
26/07/2022	2030 On 04-May-23	10.65	Put	Bond Future	3984	4	4	4	0.00
26/07/2022	2030 On 04-May-23	10.54	Put	Bond Future	4315	4	4	4	0.00
26/07/2022	2030 On 04-May-23	12.50	Put	Bond Future	987	1	1	1	479.00
26/07/2022	2030 On 04-May-23	12.04	Put	Bond Future	1394	1	1	1	1,080.00
26/07/2022	2030 On 04-May-23	11.62	Put	Bond Future	1920	2	2	2	388.00
26/07/2022	2030 On 04-May-23	12.57	Put	Bond Future	937	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
26/07/2022	2030 On 03-August-23			Bond Future	11.39	85.4649	84.9400	85.4649	0.00
26/07/2022	2030 On 03-August-23	12.59	Call	Bond Future	6008	6	6	6	0.00
26/07/2022	2030 On 03-August-23	11.36	Call	Bond Future	2816	3	3	3	0.00
26/07/2022	2030 On 03-August-23	12.89	Call	Bond Future	6902	7	7	7	0.00
26/07/2022	2030 On 03-August-23	11.34	Call	Bond Future	2774	3	3	3	0.00
26/07/2022	2030 On 03-August-23	10.40	Call	Bond Future	1300	1	1	1	1,012.00
26/07/2022	2030 On 03-August-23	10.65	Call	Bond Future	1606	2	2	2	350.00
26/07/2022	2030 On 03-August-23	11.35	Call	Bond Future	2795	3	3	3	0.00
26/07/2022	2030 On 03-August-23	11.36	Put	Bond Future	2925	3	3	3	0.00
26/07/2022	2030 On 03-August-23	10.65	Put	Bond Future	4657	4	5	4	0.00
26/07/2022	2030 On 03-August-23	11.34	Put	Bond Future	2965	3	3	3	0.00
26/07/2022	2030 On 03-August-23	12.89	Put	Bond Future	1084	1	1	1	350.00
26/07/2022	2030 On 03-August-23	10.40	Put	Bond Future	5418	5	5	5	0.00
26/07/2022	2030 On 03-August-23	12.59	Put	Bond Future	1309	1	1	1	1,012.00
26/07/2022	2030 On 03-August-23	11.35	Put	Bond Future	2945	3	3	3	0.00
26/07/2022	2032 On 04-August-22			Bond Future	11.13	87.0896	86.1983	87.0896	65,454.00
26/07/2022	2032 On 04-August-22	11.89	Call	Bond Future	3807	5	4	5	0.00
26/07/2022	2032 On 04-August-22	10.70	Call	Bond Future	9	0	0	0	0.00
26/07/2022	2032 On 04-August-22	11.00	Call	Bond Future	220	1	0	1	0.00
26/07/2022	2032 On 04-August-22	11.60	Call	Bond Future	2409	3	2	3	0.00
26/07/2022	2032 On 04-August-22	10.21	Call	Bond Future	0	0	0	0	0.00
26/07/2022	2032 On 04-August-22	10.50	Call	Bond Future	0	0	0	0	900.00
26/07/2022	2032 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	0.00
26/07/2022	2032 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	0.00
26/07/2022	2032 On 04-August-22	9.40	Call	Bond Future	0	0	0	0	0.00
26/07/2022	2032 On 04-August-22	10.22	Call	Bond Future	0	0	0	0	0.00
26/07/2022	2032 On 04-August-22	9.80	Call	Bond Future	0	0	0	0	900.00
26/07/2022	2032 On 04-August-22	9.72	Call	Bond Future	0	0	0	0	800.00
26/07/2022	2032 On 04-August-22	8.97	Call	Bond Future	0	0	0	0	800.00
26/07/2022	2032 On 04-August-22	8.97	Put	Bond Future	12177	11	12	11	0.00
26/07/2022	2032 On 04-August-22	9.72	Put	Bond Future	7692	7	8	7	0.00
26/07/2022	2032 On 04-August-22	10.21	Put	Bond Future	4911	4	5	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
26/07/2022	2032 On 04-August-22	10.20	Put	Bond Future	4966	4	5	4	0.00
26/07/2022	2032 On 04-August-22	9.40	Put	Bond Future	9571	9	10	9	0.00
26/07/2022	2032 On 04-August-22	10.10	Put	Bond Future	5525	5	6	5	0.00
26/07/2022	2032 On 04-August-22	10.50	Put	Bond Future	3318	2	3	2	0.00
26/07/2022	2032 On 04-August-22	9.80	Put	Bond Future	7230	6	7	6	0.00
26/07/2022	2032 On 04-August-22	10.22	Put	Bond Future	4855	4	5	4	0.00
26/07/2022	2032 On 04-August-22	11.60	Put	Bond Future	23	0	0	0	800.00
26/07/2022	2032 On 04-August-22	11.00	Put	Bond Future	881	0	1	0	7,500.00
26/07/2022	2032 On 04-August-22	10.70	Put	Bond Future	2251	1	2	1	7,500.00
26/07/2022	2032 On 04-August-22	11.89	Put	Bond Future	2	0	0	0	0.00
26/07/2022	2032 On 03-November-22			Bond Future	11.32	84.2481	83.3978	84.2481	107,125.00
26/07/2022	2032 On 03-November-22	11.55	Call	Bond Future	2508	3	3	3	0.00
26/07/2022	2032 On 03-November-22	12.30	Call	Bond Future	5201	6	5	6	0.00
26/07/2022	2032 On 03-November-22	10.56	Call	Bond Future	481	1	0	1	0.00
26/07/2022	2032 On 03-November-22	10.66	Call	Bond Future	585	1	1	1	0.00
26/07/2022	2032 On 03-November-22	10.67	Call	Bond Future	597	1	1	1	750.00
26/07/2022	2032 On 03-November-22	10.21	Call	Bond Future	225	0	0	0	500.00
26/07/2022	2032 On 03-November-22	9.46	Call	Bond Future	29	0	0	0	500.00
26/07/2022	2032 On 03-November-22	10.11	Call	Bond Future	177	0	0	0	0.00
26/07/2022	2032 On 03-November-22	9.31	Call	Bond Future	18	0	0	0	180.00
26/07/2022	2032 On 03-November-22	10.49	Call	Bond Future	417	1	0	1	0.00
26/07/2022	2032 On 03-November-22	10.16	Call	Bond Future	200	0	0	0	0.00
26/07/2022	2032 On 03-November-22	9.92	Call	Bond Future	110	0	0	0	750.00
26/07/2022	2032 On 03-November-22	9.36	Call	Bond Future	21	0	0	0	454.00
26/07/2022	2032 On 03-November-22	9.36	Put	Bond Future	10654	10	11	10	0.00
26/07/2022	2032 On 03-November-22	9.92	Put	Bond Future	7525	7	8	7	0.00
26/07/2022	2032 On 03-November-22	10.11	Put	Bond Future	6534	6	7	6	454.00
26/07/2022	2032 On 03-November-22	9.31	Put	Bond Future	10946	10	11	10	0.00
26/07/2022	2032 On 03-November-22	10.16	Put	Bond Future	6280	6	6	6	180.00
26/07/2022	2032 On 03-November-22	9.46	Put	Bond Future	10077	9	10	9	0.00
26/07/2022	2032 On 03-November-22	10.56	Put	Bond Future	4395	4	4	4	180.00
26/07/2022	2032 On 03-November-22	10.49	Put	Bond Future	4705	4	5	4	454.00
26/07/2022	2032 On 03-November-22	10.21	Put	Bond Future	6031	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
26/07/2022	2032 On 03-November-22	10.67	Put	Bond Future	3928	3	4	3	0.00
26/07/2022	2032 On 03-November-22	10.66	Put	Bond Future	3969	3	4	3	0.00
26/07/2022	2032 On 03-November-22	12.30	Put	Bond Future	471	0	0	0	750.00
26/07/2022	2032 On 03-November-22	11.55	Put	Bond Future	1355	1	1	1	500.00
26/07/2022	2032 On 02-February-23			Bond Future	11.48	85.7522	84.9415	85.7522	18.00
26/07/2022	2032 On 02-February-23	11.84	Call	Bond Future	3561	4	4	4	0.00
26/07/2022	2032 On 02-February-23	12.75	Call	Bond Future	6687	7	7	7	0.00
26/07/2022	2032 On 02-February-23	10.38	Call	Bond Future	681	1	1	1	0.00
26/07/2022	2032 On 02-February-23	10.39	Call	Bond Future	691	1	1	1	0.00
26/07/2022	2032 On 02-February-23	10.16	Call	Bond Future	497	1	0	1	0.00
26/07/2022	2032 On 02-February-23	9.31	Call	Bond Future	114	0	0	0	454.00
26/07/2022	2032 On 02-February-23	10.22	Call	Bond Future	543	1	1	1	500.00
26/07/2022	2032 On 02-February-23	9.47	Call	Bond Future	155	0	0	0	500.00
26/07/2022	2032 On 02-February-23	11.69	Call	Bond Future	3117	4	3	4	0.00
26/07/2022	2032 On 02-February-23	10.40	Call	Bond Future	700	1	1	1	0.00
26/07/2022	2032 On 02-February-23	10.50	Call	Bond Future	802	1	1	1	0.00
26/07/2022	2032 On 02-February-23	10.67	Call	Bond Future	999	1	1	1	750.00
26/07/2022	2032 On 02-February-23	9.92	Call	Bond Future	343	0	0	0	750.00
26/07/2022	2032 On 02-February-23	10.67	Put	Bond Future	5070	5	5	5	0.00
26/07/2022	2032 On 02-February-23	10.50	Put	Bond Future	5763	5	6	5	454.00
26/07/2022	2032 On 02-February-23	10.40	Put	Bond Future	6192	6	6	6	0.00
26/07/2022	2032 On 02-February-23	11.69	Put	Bond Future	2085	2	2	2	0.00
26/07/2022	2032 On 02-February-23	9.47	Put	Bond Future	10786	10	11	10	0.00
26/07/2022	2032 On 02-February-23	10.22	Put	Bond Future	7000	6	7	6	0.00
26/07/2022	2032 On 02-February-23	9.92	Put	Bond Future	8439	8	8	8	0.00
26/07/2022	2032 On 02-February-23	9.31	Put	Bond Future	11669	11	12	11	0.00
26/07/2022	2032 On 02-February-23	10.16	Put	Bond Future	7279	7	7	7	454.00
26/07/2022	2032 On 02-February-23	10.39	Put	Bond Future	6236	6	6	6	0.00
26/07/2022	2032 On 02-February-23	10.38	Put	Bond Future	6279	6	6	6	0.00
26/07/2022	2032 On 02-February-23	12.75	Put	Bond Future	772	1	1	1	750.00
26/07/2022	2032 On 02-February-23	11.84	Put	Bond Future	1814	2	2	2	500.00
26/07/2022	2032 On 04-May-23			Bond Future	11.64	83.2072	82.3855	83.2072	0.00
26/07/2022	2032 On 04-May-23	10.62	Call	Bond Future	1207	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
26/07/2022	2032 On 04-May-23	10.87	Call	Bond Future	1542	2	2	2	0.00
26/07/2022	2032 On 04-May-23	10.88	Call	Bond Future	1557	2	2	2	0.00
26/07/2022	2032 On 04-May-23	10.89	Call	Bond Future	1571	2	2	2	0.00
26/07/2022	2032 On 04-May-23	11.37	Call	Bond Future	2422	3	2	3	400.00
26/07/2022	2032 On 04-May-23	13.43	Call	Bond Future	8766	9	9	9	0.00
26/07/2022	2032 On 04-May-23	13.43	Put	Bond Future	806	1	1	1	400.00
26/07/2022	2032 On 04-May-23	10.89	Put	Bond Future	5245	5	5	5	0.00
26/07/2022	2032 On 04-May-23	10.88	Put	Bond Future	5281	5	5	5	0.00
26/07/2022	2032 On 04-May-23	10.87	Put	Bond Future	5317	5	5	5	0.00
26/07/2022	2032 On 04-May-23	10.62	Put	Bond Future	6258	6	6	6	0.00
26/07/2022	2032 On 04-May-23	11.37	Put	Bond Future	3719	3	4	3	0.00
26/07/2022	2032 On 03-August-23			Bond Future	11.80	84.8423	84.0078	84.8423	2,600.00
26/07/2022	2032 On 03-August-23	11.75	Call	Bond Future	3282	4	3	4	0.00
26/07/2022	2032 On 03-August-23	11.76	Call	Bond Future	3307	4	3	4	0.00
26/07/2022	2032 On 03-August-23	11.90	Call	Bond Future	3657	4	4	4	5,000.00
26/07/2022	2032 On 03-August-23	11.77	Call	Bond Future	3331	4	3	4	0.00
26/07/2022	2032 On 03-August-23	11.77	Put	Bond Future	3450	3	3	3	0.00
26/07/2022	2032 On 03-August-23	11.90	Put	Bond Future	3174	3	3	3	0.00
26/07/2022	2032 On 03-August-23	11.76	Put	Bond Future	3472	3	3	3	0.00
26/07/2022	2032 On 03-August-23	11.75	Put	Bond Future	3494	3	3	3	0.00
26/07/2022	2033 On 04-August-22			Bond Future	113.36	112.9693	113.3643	112.9693	3,796.00
26/07/2022	2033 On 03-November-22			Bond Future	113.84	113.3630	113.8367	113.3630	420.00
26/07/2022	2033 On 02-February-23			Bond Future	115.97	115.4101	115.9670	115.4101	5,877.00
26/07/2022	2033 On 04-May-23			Bond Future	116.80	116.2206	116.7953	116.2206	0.00
26/07/2022	2033 On 03-August-23			Bond Future	119.12	118.5234	119.1158	118.5234	0.00
26/07/2022	2037 On 04-August-22			Bond Future	11.53	80.0672	79.1405	80.0672	122,342.00
26/07/2022	2037 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	50.00
26/07/2022	2037 On 04-August-22	10.91	Call	Bond Future	2	0	0	0	0.00
26/07/2022	2037 On 04-August-22	11.21	Call	Bond Future	58	0	0	0	1,050.00
26/07/2022	2037 On 04-August-22	11.42	Call	Bond Future	307	1	0	1	0.00
26/07/2022	2037 On 04-August-22	10.89	Call	Bond Future	2	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
26/07/2022	2037 On 04-August-22	10.90	Call	Bond Future	2	0	0	0	0.00
26/07/2022	2037 On 04-August-22	11.95	Call	Bond Future	2440	3	2	3	0.00
26/07/2022	2037 On 04-August-22	11.95	Put	Bond Future	36	0	0	0	1,050.00
26/07/2022	2037 On 04-August-22	10.91	Put	Bond Future	3745	3	4	3	0.00
26/07/2022	2037 On 04-August-22	10.89	Put	Bond Future	3870	3	4	3	0.00
26/07/2022	2037 On 04-August-22	11.42	Put	Bond Future	947	0	1	0	50.00
26/07/2022	2037 On 04-August-22	11.21	Put	Bond Future	1955	1	2	1	0.00
26/07/2022	2037 On 04-August-22	10.10	Put	Bond Future	9050	8	9	8	0.00
26/07/2022	2037 On 04-August-22	10.90	Put	Bond Future	3807	3	4	3	50.00
26/07/2022	2037 On 03-November-22			Bond Future	11.70	81.2715	80.3820	81.2715	21,313.00
26/07/2022	2037 On 03-November-22	11.30	Call	Bond Future	1073	1	1	1	0.00
26/07/2022	2037 On 03-November-22	11.32	Call	Bond Future	1114	1	1	1	0.00
26/07/2022	2037 On 03-November-22	11.31	Call	Bond Future	1094	1	1	1	0.00
26/07/2022	2037 On 03-November-22	11.31	Put	Bond Future	3340	3	3	3	0.00
26/07/2022	2037 On 03-November-22	11.30	Put	Bond Future	3379	3	3	3	0.00
26/07/2022	2037 On 03-November-22	11.32	Put	Bond Future	3301	3	3	3	0.00
26/07/2022	2037 On 02-February-23			Bond Future	11.84	78.4639	77.6111	78.4639	63,547.00
26/07/2022	2037 On 02-February-23	11.05	Call	Bond Future	1151	1	1	1	0.00
26/07/2022	2037 On 02-February-23	11.03	Call	Bond Future	1122	1	1	1	0.00
26/07/2022	2037 On 02-February-23	11.04	Call	Bond Future	1136	1	1	1	0.00
26/07/2022	2037 On 02-February-23	11.04	Put	Bond Future	5800	5	6	5	0.00
26/07/2022	2037 On 02-February-23	11.03	Put	Bond Future	5846	5	6	5	0.00
26/07/2022	2037 On 02-February-23	11.05	Put	Bond Future	5754	5	6	5	0.00
26/07/2022	2037 On 04-May-23			Bond Future	11.98	79.9423	79.0770	79.9423	0.00
26/07/2022	2037 On 04-May-23	13.73	Call	Bond Future	9765	10	10	10	0.00
26/07/2022	2037 On 04-May-23	11.32	Call	Bond Future	1970	2	2	2	0.00
26/07/2022	2037 On 04-May-23	11.78	Call	Bond Future	3005	3	3	3	400.00
26/07/2022	2037 On 04-May-23	11.03	Call	Bond Future	1482	2	1	2	400.00
26/07/2022	2037 On 04-May-23	11.31	Call	Bond Future	1952	2	2	2	0.00
26/07/2022	2037 On 04-May-23	11.30	Call	Bond Future	1933	2	2	2	0.00
26/07/2022	2037 On 04-May-23	11.30	Put	Bond Future	5828	5	6	5	0.00
26/07/2022	2037 On 04-May-23	11.31	Put	Bond Future	5788	5	6	5	0.00
26/07/2022	2037 On 04-May-23	11.03	Put	Bond Future	6993	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
26/07/2022	2037 On 04-May-23	13.73	Put	Bond Future	1014	1	1	1	400.00
26/07/2022	2037 On 04-May-23	11.78	Put	Bond Future	4139	4	4	4	0.00
26/07/2022	2037 On 04-May-23	11.32	Put	Bond Future	5747	5	6	5	0.00
26/07/2022	2037 On 03-August-23			Bond Future	12.13	77.2544	76.3757	77.2544	0.00
26/07/2022	2037 On 03-August-23	12.14	Call	Bond Future	3966	4	4	4	0.00
26/07/2022	2037 On 03-August-23	12.12	Call	Bond Future	3912	4	4	4	0.00
26/07/2022	2037 On 03-August-23	12.13	Call	Bond Future	3939	4	4	4	0.00
26/07/2022	2037 On 03-August-23	12.13	Put	Bond Future	3936	4	4	4	0.00
26/07/2022	2037 On 03-August-23	12.12	Put	Bond Future	3963	4	4	4	0.00
26/07/2022	2037 On 03-August-23	12.14	Put	Bond Future	3910	4	4	4	0.00
26/07/2022	2038 On 04-August-22			Bond Future	126.74	126.3067	126.7356	126.3067	3,429.00
26/07/2022	2038 On 03-November-22			Bond Future	128.75	128.2376	128.7550	128.2376	4,096.00
26/07/2022	2038 On 02-February-23			Bond Future	129.25	128.6407	129.2518	128.6407	0.00
26/07/2022	2038 On 04-May-23			Bond Future	131.72	131.0878	131.7183	131.0878	0.00
26/07/2022	2038 On 03-August-23			Bond Future	132.35	131.7026	132.3527	131.7026	0.00
26/07/2022	2040 On 04-August-22			Bond Future	11.59	82.1199	81.0248	82.1199	84,485.00
26/07/2022	2040 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	460.00
26/07/2022	2040 On 04-August-22	10.70	Call	Bond Future	0	0	0	0	460.00
26/07/2022	2040 On 04-August-22	11.03	Call	Bond Future	4	0	0	0	0.00
26/07/2022	2040 On 04-August-22	11.04	Call	Bond Future	4	0	0	0	0.00
26/07/2022	2040 On 04-August-22	12.24	Call	Bond Future	3942	5	4	5	0.00
26/07/2022	2040 On 04-August-22	11.05	Call	Bond Future	5	0	0	0	0.00
26/07/2022	2040 On 04-August-22	11.05	Put	Bond Future	3500	2	3	2	0.00
26/07/2022	2040 On 04-August-22	12.24	Put	Bond Future	5	0	0	0	460.00
26/07/2022	2040 On 04-August-22	9.70	Put	Bond Future	13377	12	13	12	0.00
26/07/2022	2040 On 04-August-22	11.04	Put	Bond Future	3566	3	4	3	0.00
26/07/2022	2040 On 04-August-22	11.03	Put	Bond Future	3633	3	4	3	0.00
26/07/2022	2040 On 04-August-22	10.70	Put	Bond Future	5897	5	6	5	0.00
26/07/2022	2040 On 03-November-22			Bond Future	11.75	83.3551	82.2960	83.3551	38,023.00
26/07/2022	2040 On 03-November-22	11.41	Call	Bond Future	1290	2	1	2	0.00
26/07/2022	2040 On 03-November-22	11.50	Call	Bond Future	1514	2	2	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
26/07/2022	2040 On 03-November-22	11.30	Call	Bond Future	1047	1	1	1	1,160.00
26/07/2022	2040 On 03-November-22	10.80	Call	Bond Future	365	1	0	1	1,500.00
26/07/2022	2040 On 03-November-22	12.52	Call	Bond Future	5307	6	5	6	0.00
26/07/2022	2040 On 03-November-22	12.00	Call	Bond Future	3123	4	3	4	1,160.00
26/07/2022	2040 On 03-November-22	11.39	Call	Bond Future	1244	2	1	2	0.00
26/07/2022	2040 On 03-November-22	11.40	Call	Bond Future	1267	2	1	2	0.00
26/07/2022	2040 On 03-November-22	10.70	Call	Bond Future	286	0	0	0	1,078.00
26/07/2022	2040 On 03-November-22	11.20	Call	Bond Future	860	1	1	1	1,078.00
26/07/2022	2040 On 03-November-22	11.20	Put	Bond Future	4342	4	4	4	0.00
26/07/2022	2040 On 03-November-22	12.00	Put	Bond Future	1597	1	2	1	0.00
26/07/2022	2040 On 03-November-22	11.41	Put	Bond Future	3410	3	3	3	0.00
26/07/2022	2040 On 03-November-22	10.80	Put	Bond Future	6541	6	7	6	0.00
26/07/2022	2040 On 03-November-22	11.30	Put	Bond Future	3875	3	4	3	0.00
26/07/2022	2040 On 03-November-22	11.39	Put	Bond Future	3491	3	3	3	0.00
26/07/2022	2040 On 03-November-22	11.40	Put	Bond Future	3450	3	3	3	0.00
26/07/2022	2040 On 03-November-22	10.70	Put	Bond Future	7156	6	7	6	0.00
26/07/2022	2040 On 03-November-22	11.50	Put	Bond Future	3060	2	3	2	0.00
26/07/2022	2040 On 03-November-22	12.52	Put	Bond Future	777	1	1	1	1,078.00
26/07/2022	2040 On 02-February-23			Bond Future	11.89	80.3342	79.3100	80.3342	62,354.00
26/07/2022	2040 On 02-February-23	11.11	Call	Bond Future	1252	2	1	2	0.00
26/07/2022	2040 On 02-February-23	11.10	Call	Bond Future	1236	2	1	2	0.00
26/07/2022	2040 On 02-February-23	10.18	Call	Bond Future	289	0	0	0	0.00
26/07/2022	2040 On 02-February-23	10.21	Call	Bond Future	305	0	0	0	388.00
26/07/2022	2040 On 02-February-23	11.12	Call	Bond Future	1269	2	1	2	0.00
26/07/2022	2040 On 02-February-23	10.93	Call	Bond Future	979	1	1	1	0.00
26/07/2022	2040 On 02-February-23	10.96	Call	Bond Future	1022	1	1	1	388.00
26/07/2022	2040 On 02-February-23	12.27	Call	Bond Future	4513	5	5	5	0.00
26/07/2022	2040 On 02-February-23	12.24	Call	Bond Future	4401	5	4	5	0.00
26/07/2022	2040 On 02-February-23	12.24	Put	Bond Future	2311	2	2	2	0.00
26/07/2022	2040 On 02-February-23	12.27	Put	Bond Future	2249	2	2	2	388.00
26/07/2022	2040 On 02-February-23	10.96	Put	Bond Future	6919	6	7	6	0.00
26/07/2022	2040 On 02-February-23	11.12	Put	Bond Future	6098	5	6	5	0.00
26/07/2022	2040 On 02-February-23	10.21	Put	Bond Future	11499	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2022	2040 On 02-February-23	10.18	Put	Bond Future	11704	11	12	11	0.00
26/07/2022	2040 On 02-February-23	11.10	Put	Bond Future	6198	5	6	5	0.00
26/07/2022	2040 On 02-February-23	11.11	Put	Bond Future	6148	5	6	5	0.00
26/07/2022	2040 On 02-February-23	10.93	Put	Bond Future	7079	6	7	6	0.00
26/07/2022	2040 On 04-May-23			Bond Future	12.03	81.8481	80.8081	81.8481	0.00
26/07/2022	2040 On 04-May-23	13.45	Call	Bond Future	9127	10	9	10	0.00
26/07/2022	2040 On 04-May-23	11.48	Call	Bond Future	2357	3	2	3	486.00
26/07/2022	2040 On 04-May-23	10.92	Call	Bond Future	1349	2	1	2	388.00
26/07/2022	2040 On 04-May-23	11.41	Call	Bond Future	2210	3	2	3	0.00
26/07/2022	2040 On 04-May-23	11.42	Call	Bond Future	2230	3	2	3	0.00
26/07/2022	2040 On 04-May-23	10.17	Call	Bond Future	537	1	1	1	388.00
26/07/2022	2040 On 04-May-23	10.73	Call	Bond Future	1091	1	1	1	486.00
26/07/2022	2040 On 04-May-23	11.43	Call	Bond Future	2251	3	2	3	0.00
26/07/2022	2040 On 04-May-23	12.78	Call	Bond Future	6479	7	6	7	0.00
26/07/2022	2040 On 04-May-23	12.78	Put	Bond Future	2218	2	2	2	388.00
26/07/2022	2040 On 04-May-23	10.73	Put	Bond Future	9373	9	9	9	0.00
26/07/2022	2040 On 04-May-23	11.43	Put	Bond Future	5900	5	6	5	0.00
26/07/2022	2040 On 04-May-23	13.45	Put	Bond Future	1382	1	1	1	486.00
26/07/2022	2040 On 04-May-23	10.17	Put	Bond Future	12822	12	13	12	0.00
26/07/2022	2040 On 04-May-23	11.42	Put	Bond Future	5942	5	6	5	0.00
26/07/2022	2040 On 04-May-23	11.41	Put	Bond Future	5985	5	6	5	0.00
26/07/2022	2040 On 04-May-23	10.92	Put	Bond Future	8334	8	8	8	0.00
26/07/2022	2040 On 04-May-23	11.48	Put	Bond Future	5689	5	6	5	0.00
26/07/2022	2040 On 03-August-23			Bond Future	12.16	78.9473	77.8906	78.9473	0.00
26/07/2022	2040 On 03-August-23	12.21	Call	Bond Future	4372	5	4	5	0.00
26/07/2022	2040 On 03-August-23	12.22	Call	Bond Future	4402	5	4	5	0.00
26/07/2022	2040 On 03-August-23	12.23	Call	Bond Future	4433	5	4	5	0.00
26/07/2022	2040 On 03-August-23	12.23	Put	Bond Future	4056	4	4	4	0.00
26/07/2022	2040 On 03-August-23	12.22	Put	Bond Future	4084	4	4	4	0.00
26/07/2022	2040 On 03-August-23	12.21	Put	Bond Future	4111	4	4	4	0.00
26/07/2022	2044 On 04-August-22			Bond Future	11.57	79.1423	78.0252	79.1423	29,457.00
26/07/2022	2044 On 04-August-22	11.10	Call	Bond Future	12	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
26/07/2022	2044 On 04-August-22	11.08	Call	Bond Future	9	0	0	0	0.00
26/07/2022	2044 On 04-August-22	11.09	Call	Bond Future	10	0	0	0	0.00
26/07/2022	2044 On 04-August-22	11.09	Put	Bond Future	3195	2	3	2	0.00
26/07/2022	2044 On 04-August-22	11.08	Put	Bond Future	3262	2	3	2	0.00
26/07/2022	2044 On 04-August-22	11.10	Put	Bond Future	3128	2	3	2	0.00
26/07/2022	2044 On 03-November-22			Bond Future	11.72	80.3328	79.2492	80.3328	38,482.00
26/07/2022	2044 On 03-November-22	11.40	Call	Bond Future	1332	2	1	2	0.00
26/07/2022	2044 On 03-November-22	11.39	Call	Bond Future	1307	2	1	2	0.00
26/07/2022	2044 On 03-November-22	11.41	Call	Bond Future	1356	2	1	2	0.00
26/07/2022	2044 On 03-November-22	11.30	Call	Bond Future	1101	2	1	2	1,600.00
26/07/2022	2044 On 03-November-22	10.60	Call	Bond Future	231	0	0	0	1,600.00
26/07/2022	2044 On 03-November-22	10.60	Put	Bond Future	7827	7	8	7	0.00
26/07/2022	2044 On 03-November-22	11.30	Put	Bond Future	3821	3	4	3	0.00
26/07/2022	2044 On 03-November-22	11.41	Put	Bond Future	3353	3	3	3	0.00
26/07/2022	2044 On 03-November-22	11.40	Put	Bond Future	3394	3	3	3	0.00
26/07/2022	2044 On 03-November-22	11.39	Put	Bond Future	3435	3	3	3	0.00
26/07/2022	2044 On 02-February-23			Bond Future	11.85	77.3832	76.3322	77.3832	29,403.00
26/07/2022	2044 On 02-February-23	11.16	Call	Bond Future	1402	2	1	2	0.00
26/07/2022	2044 On 02-February-23	11.15	Call	Bond Future	1384	2	1	2	0.00
26/07/2022	2044 On 02-February-23	11.14	Call	Bond Future	1366	2	1	2	0.00
26/07/2022	2044 On 02-February-23	11.14	Put	Bond Future	5951	5	6	5	0.00
26/07/2022	2044 On 02-February-23	11.15	Put	Bond Future	5901	5	6	5	0.00
26/07/2022	2044 On 02-February-23	11.16	Put	Bond Future	5852	5	6	5	0.00
26/07/2022	2044 On 04-May-23			Bond Future	11.98	78.8416	77.7741	78.8416	0.00
26/07/2022	2044 On 04-May-23	11.43	Call	Bond Future	2361	3	2	3	0.00
26/07/2022	2044 On 04-May-23	11.42	Call	Bond Future	2339	3	2	3	0.00
26/07/2022	2044 On 04-May-23	11.41	Call	Bond Future	2318	3	2	3	0.00
26/07/2022	2044 On 04-May-23	11.41	Put	Bond Future	5906	5	6	5	0.00
26/07/2022	2044 On 04-May-23	11.42	Put	Bond Future	5863	5	6	5	0.00
26/07/2022	2044 On 04-May-23	11.43	Put	Bond Future	5820	5	6	5	0.00
26/07/2022	2044 On 03-August-23			Bond Future	12.11	76.0070	74.9221	76.0070	0.00
26/07/2022	2044 On 03-August-23	12.17	Call	Bond Future	4524	5	5	5	0.00
26/07/2022	2044 On 03-August-23	12.16	Call	Bond Future	4492	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
26/07/2022	2044 On 03-August-23	12.15	Call	Bond Future	4461	5	4	5	0.00
26/07/2022	2044 On 03-August-23	12.15	Put	Bond Future	4240	4	4	4	0.00
26/07/2022	2044 On 03-August-23	12.16	Put	Bond Future	4213	4	4	4	0.00
26/07/2022	2044 On 03-August-23	12.17	Put	Bond Future	4185	4	4	4	0.00
26/07/2022	2046 On 04-August-22			Bond Future	115.35	115.3195	115.3496	115.3195	9,080.00
26/07/2022	2046 On 03-November-22			Bond Future	115.21	115.1062	115.2108	115.1062	13,473.00
26/07/2022	2046 On 02-February-23			Bond Future	117.37	117.1858	117.3678	117.1858	0.00
26/07/2022	2046 On 04-May-23			Bond Future	117.57	117.3751	117.5677	117.3751	0.00
26/07/2022	2046 On 03-August-23			Bond Future	119.90	119.7020	119.9045	119.7020	0.00
26/07/2022	2050 On 04-August-22			Bond Future	117.27	117.4523	117.2674	117.4523	6,236.00
26/07/2022	2050 On 03-November-22			Bond Future	119.14	119.2478	119.1358	119.2478	8,244.00
26/07/2022	2050 On 02-February-23			Bond Future	119.24	119.2773	119.2409	119.2773	0.00
26/07/2022	2050 On 04-May-23			Bond Future	121.52	121.5461	121.5164	121.5461	0.00
26/07/2022	2050 On 03-August-23			Bond Future	121.73	121.7531	121.7290	121.7531	0.00
26/07/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2022	AL37 On 04-August-22			Index Future	808.52	810.8800	808.5240	810.8800	0.00
26/07/2022	AL37 On 03-November-22			Index Future	821.32	823.1770	821.3190	823.1770	0.00
26/07/2022	AL37 On 02-February-23			Index Future	836.47	837.8190	836.4680	837.8190	0.00
26/07/2022	AL37 On 04-May-23			Index Future	852.22	853.5350	852.2190	853.5350	0.00
26/07/2022	AL37 On 03-August-23			Index Future	868.95	870.2380	868.9470	870.2380	0.00
26/07/2022	AL7T On 04-August-22			Index Future	909.84	917.6010	909.8410	917.6010	0.00
26/07/2022	AL7T On 03-November-22			Index Future	924.24	931.5160	924.2390	931.5160	0.00
26/07/2022	AL7T On 02-February-23			Index Future	941.29	948.0860	941.2860	948.0860	0.00
26/07/2022	AL7T On 04-May-23			Index Future	959.01	965.8700	959.0110	965.8700	0.00
26/07/2022	AL7T On 03-August-23			Index Future	977.84	984.7700	977.8360	984.7700	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
26/07/2022	ALBI On 04-August-22			Index Future	812.01	819.7260	812.0120	819.7260	42.00
26/07/2022	ALBI On 03-November-22			Index Future	824.86	832.1570	824.8620	832.1570	138.00
26/07/2022	ALBI On 02-February-23			Index Future	840.08	846.9600	840.0760	846.9600	0.00
26/07/2022	ALBI On 04-May-23			Index Future	855.90	862.8470	855.8950	862.8470	0.00
26/07/2022	ALBI On 03-August-23			Index Future	872.70	879.7310	872.6960	879.7310	0.00
26/07/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2022	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
26/07/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2022	ES33 On 04-August-22			Bond Future	12.32	74.9712	74.2515	74.9712	0.00
26/07/2022	ES33 On 03-November-22			Bond Future	12.54	72.3334	71.6492	72.3334	0.00
26/07/2022	ES33 On 02-February-23			Bond Future	12.73	73.6416	72.9920	73.6416	350.00
26/07/2022	ES33 On 04-May-23			Bond Future	12.93	71.2522	70.5936	71.2522	0.00
26/07/2022	ES33 On 03-August-23			Bond Future	13.12	72.6679	71.9991	72.6679	0.00
26/07/2022	ES42 On 04-August-22			Bond Future	12.65	73.5194	72.5551	73.5194	0.00
26/07/2022	ES42 On 03-November-22			Bond Future	12.85	70.3834	69.4508	70.3834	0.00
26/07/2022	ES42 On 02-February-23			Bond Future	13.02	71.6589	70.7549	71.6589	4,769.00
26/07/2022	ES42 On 04-May-23			Bond Future	13.20	68.7616	67.8441	68.7616	0.00
26/07/2022	ES42 On 03-August-23			Bond Future	13.37	70.1303	69.1967	70.1303	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
26/07/2022	GOVI On 04-August-22			GOVI	800.50	808.1430	800.4990	808.1430	44.00
26/07/2022	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
26/07/2022	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
26/07/2022	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
26/07/2022	GOVI On 04-August-22	819.28	Put	GOVI	187810	11	19	11	0.00
26/07/2022	GOVI On 04-August-22	819.27	Put	GOVI	187710	11	19	11	0.00
26/07/2022	GOVI On 04-August-22	819.26	Put	GOVI	187610	11	19	11	0.00
26/07/2022	GOVI On 03-November-22			GOVI	813.17	820.3980	813.1660	820.3980	832.00
26/07/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
26/07/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
26/07/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
26/07/2022	GOVI On 03-November-22	820.42	Put	GOVI	72540	0	7	0	0.00
26/07/2022	GOVI On 03-November-22	820.41	Put	GOVI	72440	0	7	0	0.00
26/07/2022	GOVI On 03-November-22	820.43	Put	GOVI	72640	0	7	0	0.00
26/07/2022	GOVI On 02-February-23			GOVI	828.17	834.9910	828.1650	834.9910	0.00
26/07/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
26/07/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
26/07/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
26/07/2022	GOVI On 02-February-23	850.83	Put	GOVI	226650	16	23	16	0.00
26/07/2022	GOVI On 02-February-23	850.82	Put	GOVI	226550	16	23	16	0.00
26/07/2022	GOVI On 02-February-23	850.84	Put	GOVI	226750	16	23	16	0.00
26/07/2022	GOVI On 04-May-23			GOVI	843.76	850.6540	843.7600	850.6540	0.00
26/07/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
26/07/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
26/07/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
26/07/2022	GOVI On 04-May-23	852.87	Put	GOVI	91100	2	9	2	0.00
26/07/2022	GOVI On 04-May-23	852.86	Put	GOVI	91000	2	9	2	0.00
26/07/2022	GOVI On 04-May-23	852.88	Put	GOVI	91200	2	9	2	0.00
26/07/2022	GOVI On 03-August-23			GOVI	860.32	867.3000	860.3220	867.3000	0.00
26/07/2022	GOVI On 03-August-23	837.23	Call	GOVI	230920	30	23	30	0.00
26/07/2022	GOVI On 03-August-23	837.22	Call	GOVI	231020	30	23	30	0.00
26/07/2022	GOVI On 03-August-23	837.21	Call	GOVI	231120	30	23	30	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
26/07/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
26/07/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
26/07/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
26/07/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/07/2022	IGOV On 04-August-22			Index Future	317.09	316.8200	317.0940	316.8200	17.00
26/07/2022	IGOV On 03-November-22			Index Future	322.19	321.7040	322.1910	321.7040	699.00
26/07/2022	IGOV On 02-February-23			Index Future	328.21	327.5030	328.2110	327.5030	0.00
26/07/2022	IGOV On 04-May-23			Index Future	334.47	333.7220	334.4670	333.7220	0.00
26/07/2022	IGOV On 03-August-23			Index Future	341.11	340.3270	341.1060	340.3270	0.00
26/07/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
26/07/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
26/07/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
26/07/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
26/07/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
26/07/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
26/07/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
26/07/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
26/07/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
26/07/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
26/07/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
26/07/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
26/07/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
26/07/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
26/07/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
26/07/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
26/07/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/07/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/07/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.78	94.2200	94.2250	94.2200	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
26/07/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.89	93.9950	94.1150	93.9950	0.00
26/07/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.48	93.5100	93.5200	93.5100	0.00
26/07/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.58	93.3000	93.4200	93.3000	0.00
26/07/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.11	92.8950	92.8950	92.8950	68.00
26/07/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.21	92.7200	92.7900	92.7200	0.00
26/07/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.55	92.4400	92.4500	92.4400	0.00
26/07/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.85	92.1700	92.1500	92.1700	0.00
26/07/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.12	92.0050	91.8800	92.0050	75.00
26/07/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.02	91.9950	91.9850	91.9950	272.00
26/07/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.19	91.9000	91.8150	91.9000	0.00
26/07/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.10	91.8750	91.9000	91.8750	0.00
26/07/2022	R023 On 04-August-22			Bond Future	6.91	103.8637	103.8786	103.8637	24,611.00
26/07/2022	R023 On 04-August-22	6.03	Call	Bond Future	0	0	0	0	0.00
26/07/2022	R023 On 04-August-22	6.04	Call	Bond Future	0	0	0	0	0.00
26/07/2022	R023 On 04-August-22	6.05	Call	Bond Future	0	0	0	0	0.00
26/07/2022	R023 On 04-August-22	6.05	Put	Bond Future	466	0	0	0	0.00
26/07/2022	R023 On 04-August-22	6.04	Put	Bond Future	471	0	0	0	0.00
26/07/2022	R023 On 04-August-22	6.03	Put	Bond Future	477	0	0	0	0.00
26/07/2022	R023 On 03-November-22			Bond Future	7.34	101.5069	101.5871	101.5069	3,608.00
26/07/2022	R023 On 03-November-22	6.27	Call	Bond Future	1	0	0	0	0.00
26/07/2022	R023 On 03-November-22	6.25	Call	Bond Future	1	0	0	0	0.00
26/07/2022	R023 On 03-November-22	6.26	Call	Bond Future	1	0	0	0	0.00
26/07/2022	R023 On 03-November-22	6.26	Put	Bond Future	331	0	0	0	0.00
26/07/2022	R023 On 03-November-22	6.25	Put	Bond Future	334	0	0	0	0.00
26/07/2022	R023 On 03-November-22	6.27	Put	Bond Future	328	0	0	0	0.00
26/07/2022	R035 On 04-August-22			Bond Future	11.37	88.3628	87.4733	88.3628	113,789.00
26/07/2022	R035 On 04-August-22	10.53	Call	Bond Future	0	0	0	0	394.00
26/07/2022	R035 On 04-August-22	10.74	Call	Bond Future	1	0	0	0	0.00
26/07/2022	R035 On 04-August-22	11.13	Call	Bond Future	122	0	0	0	0.00
26/07/2022	R035 On 04-August-22	12.18	Call	Bond Future	4543	5	5	5	0.00
26/07/2022	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
26/07/2022	R035 On 04-August-22	9.84	Call	Bond Future	0	0	0	0	100.00
26/07/2022	R035 On 04-August-22	10.64	Call	Bond Future	0	0	0	0	0.00
26/07/2022	R035 On 04-August-22	10.72	Call	Bond Future	1	0	0	0	0.00
26/07/2022	R035 On 04-August-22	10.73	Call	Bond Future	1	0	0	0	0.00
26/07/2022	R035 On 04-August-22	10.73	Put	Bond Future	3812	3	4	3	0.00
26/07/2022	R035 On 04-August-22	10.72	Put	Bond Future	3874	3	4	3	0.00
26/07/2022	R035 On 04-August-22	10.64	Put	Bond Future	4371	3	4	3	100.00
26/07/2022	R035 On 04-August-22	9.84	Put	Bond Future	9576	9	10	9	0.00
26/07/2022	R035 On 04-August-22	10.53	Put	Bond Future	5062	4	5	4	0.00
26/07/2022	R035 On 04-August-22	11.13	Put	Bond Future	1507	1	2	1	100.00
26/07/2022	R035 On 04-August-22	9.53	Put	Bond Future	11709	11	12	11	0.00
26/07/2022	R035 On 04-August-22	12.18	Put	Bond Future	1	0	0	0	394.00
26/07/2022	R035 On 04-August-22	10.74	Put	Bond Future	3751	3	4	3	0.00
26/07/2022	R035 On 03-November-22			Bond Future	11.54	85.2039	84.3553	85.2039	21,270.00
26/07/2022	R035 On 03-November-22	11.14	Call	Bond Future	1059	1	1	1	0.00
26/07/2022	R035 On 03-November-22	11.13	Call	Bond Future	1039	1	1	1	0.00
26/07/2022	R035 On 03-November-22	9.82	Call	Bond Future	39	0	0	0	582.00
26/07/2022	R035 On 03-November-22	10.30	Call	Bond Future	162	0	0	0	976.00
26/07/2022	R035 On 03-November-22	11.15	Call	Bond Future	1079	1	1	1	0.00
26/07/2022	R035 On 03-November-22	12.68	Call	Bond Future	6523	7	7	7	0.00
26/07/2022	R035 On 03-November-22	10.99	Call	Bond Future	785	1	1	1	0.00
26/07/2022	R035 On 03-November-22	11.05	Call	Bond Future	887	1	1	1	976.00
26/07/2022	R035 On 03-November-22	10.57	Call	Bond Future	320	0	0	0	0.00
26/07/2022	R035 On 03-November-22	10.57	Put	Bond Future	6106	5	6	5	582.00
26/07/2022	R035 On 03-November-22	10.99	Put	Bond Future	4006	3	4	3	582.00
26/07/2022	R035 On 03-November-22	12.68	Put	Bond Future	426	0	0	0	976.00
26/07/2022	R035 On 03-November-22	11.15	Put	Bond Future	3350	3	3	3	0.00
26/07/2022	R035 On 03-November-22	10.30	Put	Bond Future	7655	7	8	7	0.00
26/07/2022	R035 On 03-November-22	9.82	Put	Bond Future	10684	10	11	10	0.00
26/07/2022	R035 On 03-November-22	11.13	Put	Bond Future	3427	3	3	3	0.00
26/07/2022	R035 On 03-November-22	11.14	Put	Bond Future	3388	3	3	3	0.00
26/07/2022	R035 On 03-November-22	11.05	Put	Bond Future	3750	3	4	3	0.00
26/07/2022	R035 On 02-February-23			Bond Future	11.70	86.7236	85.9152	86.7236	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
26/07/2022	R035 On 02-February-23	11.98	Call	Bond Future	3751	4	4	4	0.00
26/07/2022	R035 On 02-February-23	13.22	Call	Bond Future	8549	9	9	9	0.00
26/07/2022	R035 On 02-February-23	11.05	Call	Bond Future	1351	2	1	2	976.00
26/07/2022	R035 On 02-February-23	11.06	Call	Bond Future	1368	2	1	2	0.00
26/07/2022	R035 On 02-February-23	10.86	Call	Bond Future	1056	1	1	1	0.00
26/07/2022	R035 On 02-February-23	10.30	Call	Bond Future	458	1	0	1	976.00
26/07/2022	R035 On 02-February-23	10.64	Call	Bond Future	776	1	1	1	388.00
26/07/2022	R035 On 02-February-23	10.87	Call	Bond Future	1070	1	1	1	0.00
26/07/2022	R035 On 02-February-23	11.94	Call	Bond Future	3619	4	4	4	0.00
26/07/2022	R035 On 02-February-23	10.88	Call	Bond Future	1084	1	1	1	0.00
26/07/2022	R035 On 02-February-23	10.66	Call	Bond Future	799	1	1	1	0.00
26/07/2022	R035 On 02-February-23	10.60	Call	Bond Future	732	1	1	1	0.00
26/07/2022	R035 On 02-February-23	9.81	Call	Bond Future	191	0	0	0	582.00
26/07/2022	R035 On 02-February-23	9.85	Call	Bond Future	206	0	0	0	0.00
26/07/2022	R035 On 02-February-23	9.89	Call	Bond Future	223	0	0	0	388.00
26/07/2022	R035 On 02-February-23	9.89	Put	Bond Future	11161	10	11	10	0.00
26/07/2022	R035 On 02-February-23	9.81	Put	Bond Future	11660	11	12	11	0.00
26/07/2022	R035 On 02-February-23	10.60	Put	Bond Future	7137	7	7	7	0.00
26/07/2022	R035 On 02-February-23	10.64	Put	Bond Future	6936	6	7	6	0.00
26/07/2022	R035 On 02-February-23	10.66	Put	Bond Future	6836	6	7	6	582.00
26/07/2022	R035 On 02-February-23	10.30	Put	Bond Future	8741	8	9	8	0.00
26/07/2022	R035 On 02-February-23	10.88	Put	Bond Future	5788	5	6	5	0.00
26/07/2022	R035 On 02-February-23	13.22	Put	Bond Future	695	1	1	1	976.00
26/07/2022	R035 On 02-February-23	10.87	Put	Bond Future	5834	5	6	5	0.00
26/07/2022	R035 On 02-February-23	9.85	Put	Bond Future	11409	11	11	11	0.00
26/07/2022	R035 On 02-February-23	10.86	Put	Bond Future	5879	5	6	5	0.00
26/07/2022	R035 On 02-February-23	11.06	Put	Bond Future	5001	4	5	4	582.00
26/07/2022	R035 On 02-February-23	11.05	Put	Bond Future	5043	5	5	5	0.00
26/07/2022	R035 On 02-February-23	11.98	Put	Bond Future	2200	2	2	2	388.00
26/07/2022	R035 On 02-February-23	11.94	Put	Bond Future	2283	2	2	2	0.00
26/07/2022	R035 On 04-May-23			Bond Future	11.84	83.8556	83.0358	83.8556	0.00
26/07/2022	R035 On 04-May-23	11.22	Call	Bond Future	2012	2	2	2	0.00
26/07/2022	R035 On 04-May-23	10.42	Call	Bond Future	870	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
26/07/2022	R035 On 04-May-23	9.85	Call	Bond Future	418	1	0	1	388.00
26/07/2022	R035 On 04-May-23	11.17	Call	Bond Future	1920	2	2	2	491.00
26/07/2022	R035 On 04-May-23	11.20	Call	Bond Future	1975	2	2	2	0.00
26/07/2022	R035 On 04-May-23	11.21	Call	Bond Future	1994	2	2	2	0.00
26/07/2022	R035 On 04-May-23	10.60	Call	Bond Future	1069	1	1	1	388.00
26/07/2022	R035 On 04-May-23	12.46	Call	Bond Future	5433	6	5	6	0.00
26/07/2022	R035 On 04-May-23	13.18	Call	Bond Future	8090	9	8	9	0.00
26/07/2022	R035 On 04-May-23	13.18	Put	Bond Future	1281	1	1	1	491.00
26/07/2022	R035 On 04-May-23	12.46	Put	Bond Future	2184	2	2	2	388.00
26/07/2022	R035 On 04-May-23	10.60	Put	Bond Future	8227	8	8	8	0.00
26/07/2022	R035 On 04-May-23	11.22	Put	Bond Future	5494	5	5	5	0.00
26/07/2022	R035 On 04-May-23	9.85	Put	Bond Future	12327	12	12	12	0.00
26/07/2022	R035 On 04-May-23	10.42	Put	Bond Future	9136	8	9	8	0.00
26/07/2022	R035 On 04-May-23	11.17	Put	Bond Future	5690	5	6	5	0.00
26/07/2022	R035 On 04-May-23	11.20	Put	Bond Future	5572	5	6	5	0.00
26/07/2022	R035 On 04-May-23	11.21	Put	Bond Future	5533	5	6	5	0.00
26/07/2022	R035 On 03-August-23			Bond Future	11.99	85.5026	84.6703	85.5026	0.00
26/07/2022	R035 On 03-August-23	11.98	Call	Bond Future	3869	4	4	4	0.00
26/07/2022	R035 On 03-August-23	11.99	Call	Bond Future	3896	4	4	4	0.00
26/07/2022	R035 On 03-August-23	12.00	Call	Bond Future	3923	4	4	4	0.00
26/07/2022	R035 On 03-August-23	12.00	Put	Bond Future	3848	3	4	3	0.00
26/07/2022	R035 On 03-August-23	11.99	Put	Bond Future	3874	3	4	3	0.00
26/07/2022	R035 On 03-August-23	11.98	Put	Bond Future	3900	4	4	4	0.00
26/07/2022	R186 On 04-August-22			Bond Future	9.19	106.3604	106.0512	106.3604	83,782.00
26/07/2022	R186 On 04-August-22	6.96	Call	Bond Future	0	0	0	0	3,541.00
26/07/2022	R186 On 04-August-22	8.14	Call	Bond Future	0	0	0	0	0.00
26/07/2022	R186 On 04-August-22	8.13	Call	Bond Future	0	0	0	0	0.00
26/07/2022	R186 On 04-August-22	7.96	Call	Bond Future	0	0	0	0	3,541.00
26/07/2022	R186 On 04-August-22	8.15	Call	Bond Future	0	0	0	0	0.00
26/07/2022	R186 On 04-August-22	9.78	Call	Bond Future	2138	2	2	2	0.00
26/07/2022	R186 On 04-August-22	9.78	Put	Bond Future	4	0	0	0	3,541.00
26/07/2022	R186 On 04-August-22	8.15	Put	Bond Future	3848	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
26/07/2022	R186 On 04-August-22	8.13	Put	Bond Future	3924	4	4	4	0.00
26/07/2022	R186 On 04-August-22	8.14	Put	Bond Future	3886	4	4	4	0.00
26/07/2022	R186 On 04-August-22	6.96	Put	Bond Future	8492	8	8	8	0.00
26/07/2022	R186 On 04-August-22	7.96	Put	Bond Future	4574	4	5	4	0.00
26/07/2022	R186 On 03-November-22			Bond Future	9.39	107.9603	107.7150	107.9603	46,432.00
26/07/2022	R186 On 03-November-22	8.55	Call	Bond Future	322	0	0	0	0.00
26/07/2022	R186 On 03-November-22	8.91	Call	Bond Future	588	1	1	1	0.00
26/07/2022	R186 On 03-November-22	8.23	Call	Bond Future	188	0	0	0	4,310.00
26/07/2022	R186 On 03-November-22	8.54	Call	Bond Future	317	0	0	0	0.00
26/07/2022	R186 On 03-November-22	8.53	Call	Bond Future	312	0	0	0	0.00
26/07/2022	R186 On 03-November-22	8.53	Put	Bond Future	3315	3	3	3	0.00
26/07/2022	R186 On 03-November-22	8.54	Put	Bond Future	3284	3	3	3	0.00
26/07/2022	R186 On 03-November-22	8.91	Put	Bond Future	2250	2	2	2	4,310.00
26/07/2022	R186 On 03-November-22	8.23	Put	Bond Future	4264	4	4	4	0.00
26/07/2022	R186 On 03-November-22	8.55	Put	Bond Future	3254	3	3	3	0.00
26/07/2022	R186 On 02-February-23			Bond Future	9.54	104.5878	104.4069	104.5878	0.00
26/07/2022	R186 On 02-February-23	8.34	Call	Bond Future	409	0	0	0	0.00
26/07/2022	R186 On 02-February-23	8.33	Call	Bond Future	404	0	0	0	0.00
26/07/2022	R186 On 02-February-23	8.32	Call	Bond Future	400	0	0	0	0.00
26/07/2022	R186 On 02-February-23	8.32	Put	Bond Future	4443	4	4	4	0.00
26/07/2022	R186 On 02-February-23	8.33	Put	Bond Future	4414	4	4	4	0.00
26/07/2022	R186 On 02-February-23	8.34	Put	Bond Future	4384	4	4	4	0.00
26/07/2022	R186 On 04-May-23			Bond Future	9.70	106.5564	106.3775	106.5564	0.00
26/07/2022	R186 On 04-May-23	8.83	Call	Bond Future	831	1	1	1	0.00
26/07/2022	R186 On 04-May-23	8.82	Call	Bond Future	823	1	1	1	0.00
26/07/2022	R186 On 04-May-23	8.84	Call	Bond Future	839	1	1	1	0.00
26/07/2022	R186 On 04-May-23	8.83	Put	Bond Future	3521	3	4	3	0.00
26/07/2022	R186 On 04-May-23	8.82	Put	Bond Future	3544	3	4	3	0.00
26/07/2022	R186 On 04-May-23	8.84	Put	Bond Future	3497	3	3	3	0.00
26/07/2022	R186 On 03-August-23			Bond Future	9.85	103.3458	103.1676	103.3458	0.00
26/07/2022	R186 On 03-August-23	9.75	Call	Bond Future	1889	2	2	2	0.00
26/07/2022	R186 On 03-August-23	9.73	Call	Bond Future	1859	2	2	2	0.00
26/07/2022	R186 On 03-August-23	9.74	Call	Bond Future	1874	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
26/07/2022	R186 On 03-August-23	9.74	Put	Bond Future	2198	2	2	2	0.00
26/07/2022	R186 On 03-August-23	9.73	Put	Bond Future	2212	2	2	2	0.00
26/07/2022	R186 On 03-August-23	9.75	Put	Bond Future	2184	2	2	2	0.00
26/07/2022	R197 On 04-August-22			Bond Future	331.15	331.0534	331.1533	331.0534	117.00
26/07/2022	R197 On 03-November-22			Bond Future	336.43	336.1145	336.4299	336.1145	771.00
26/07/2022	R197 On 02-February-23			Bond Future	333.90	333.3605	333.8981	333.3605	0.00
26/07/2022	R197 On 04-May-23			Bond Future	340.27	339.7031	340.2710	339.7031	0.00
26/07/2022	R197 On 03-August-23			Bond Future	337.89	337.2967	337.8910	337.2967	0.00
26/07/2022	R202 On 04-August-22			Bond Future	244.47	244.3833	244.4697	244.3833	5,614.00
26/07/2022	R202 On 03-November-22			Bond Future	248.37	248.1193	248.3651	248.1193	6,140.00
26/07/2022	R202 On 02-February-23			Bond Future	248.32	247.9130	248.3238	247.9130	440.00
26/07/2022	R202 On 04-May-23			Bond Future	253.06	252.6280	253.0623	252.6280	0.00
26/07/2022	R202 On 03-August-23			Bond Future	253.23	252.7793	253.2345	252.7793	0.00
26/07/2022	R209 On 04-August-22			Bond Future	11.36	67.9833	67.2064	67.9833	20,457.00
26/07/2022	R209 On 04-August-22	10.57	Call	Bond Future	0	0	0	0	0.00
26/07/2022	R209 On 04-August-22	10.59	Call	Bond Future	0	0	0	0	0.00
26/07/2022	R209 On 04-August-22	10.58	Call	Bond Future	0	0	0	0	0.00
26/07/2022	R209 On 04-August-22	10.58	Put	Bond Future	4136	3	4	3	0.00
26/07/2022	R209 On 04-August-22	10.57	Put	Bond Future	4191	3	4	3	0.00
26/07/2022	R209 On 04-August-22	10.59	Put	Bond Future	4080	3	4	3	0.00
26/07/2022	R209 On 03-November-22			Bond Future	11.52	65.8607	65.1147	65.8607	6,739.00
26/07/2022	R209 On 03-November-22	11.02	Call	Bond Future	753	1	1	1	0.00
26/07/2022	R209 On 03-November-22	10.00	Call	Bond Future	62	0	0	0	6,500.00
26/07/2022	R209 On 03-November-22	11.50	Call	Bond Future	1737	2	2	2	0.00
26/07/2022	R209 On 03-November-22	10.50	Call	Bond Future	245	0	0	0	0.00
26/07/2022	R209 On 03-November-22	11.00	Call	Bond Future	722	1	1	1	0.00
26/07/2022	R209 On 03-November-22	11.01	Call	Bond Future	738	1	1	1	0.00
26/07/2022	R209 On 03-November-22	12.00	Call	Bond Future	3246	4	3	4	0.00
26/07/2022	R209 On 03-November-22	11.03	Call	Bond Future	769	1	1	1	0.00
26/07/2022	R209 On 03-November-22	9.25	Call	Bond Future	4	0	0	0	6,000.00
26/07/2022	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
26/07/2022	R209 On 03-November-22	9.50	Put	Bond Future	11214	10	11	10	0.00
26/07/2022	R209 On 03-November-22	9.25	Put	Bond Future	12776	12	13	12	0.00
26/07/2022	R209 On 03-November-22	11.03	Put	Bond Future	3262	3	3	3	0.00
26/07/2022	R209 On 03-November-22	10.50	Put	Bond Future	5590	5	6	5	0.00
26/07/2022	R209 On 03-November-22	12.00	Put	Bond Future	930	1	1	1	6,500.00
26/07/2022	R209 On 03-November-22	11.01	Put	Bond Future	3336	3	3	3	0.00
26/07/2022	R209 On 03-November-22	11.00	Put	Bond Future	3373	3	3	3	10,000.00
26/07/2022	R209 On 03-November-22	11.50	Put	Bond Future	1837	2	2	2	0.00
26/07/2022	R209 On 03-November-22	10.00	Put	Bond Future	8254	8	8	8	6,000.00
26/07/2022	R209 On 03-November-22	11.02	Put	Bond Future	3299	3	3	3	0.00
26/07/2022	R209 On 02-February-23			Bond Future	11.65	67.0366	66.3199	67.0366	2,066.00
26/07/2022	R209 On 02-February-23	10.80	Call	Bond Future	895	1	1	1	0.00
26/07/2022	R209 On 02-February-23	10.78	Call	Bond Future	871	1	1	1	0.00
26/07/2022	R209 On 02-February-23	10.79	Call	Bond Future	883	1	1	1	0.00
26/07/2022	R209 On 02-February-23	10.80	Put	Bond Future	5234	5	5	5	0.00
26/07/2022	R209 On 02-February-23	10.78	Put	Bond Future	5317	5	5	5	0.00
26/07/2022	R209 On 02-February-23	10.79	Put	Bond Future	5275	5	5	5	0.00
26/07/2022	R209 On 04-May-23			Bond Future	11.78	65.1474	64.4206	65.1474	0.00
26/07/2022	R209 On 04-May-23	11.11	Call	Bond Future	1668	2	2	2	0.00
26/07/2022	R209 On 04-May-23	11.09	Call	Bond Future	1637	2	2	2	0.00
26/07/2022	R209 On 04-May-23	11.10	Call	Bond Future	1653	2	2	2	0.00
26/07/2022	R209 On 04-May-23	11.10	Put	Bond Future	5042	5	5	5	0.00
26/07/2022	R209 On 04-May-23	11.09	Put	Bond Future	5078	5	5	5	0.00
26/07/2022	R209 On 04-May-23	11.11	Put	Bond Future	5007	5	5	5	0.00
26/07/2022	R209 On 03-August-23			Bond Future	11.91	66.4275	65.6891	66.4275	0.00
26/07/2022	R209 On 03-August-23	11.95	Call	Bond Future	3491	4	3	4	0.00
26/07/2022	R209 On 03-August-23	11.93	Call	Bond Future	3443	4	3	4	0.00
26/07/2022	R209 On 03-August-23	11.94	Call	Bond Future	3467	4	3	4	0.00
26/07/2022	R209 On 03-August-23	11.95	Put	Bond Future	3298	3	3	3	0.00
26/07/2022	R209 On 03-August-23	11.93	Put	Bond Future	3343	3	3	3	0.00
26/07/2022	R209 On 03-August-23	11.94	Put	Bond Future	3320	3	3	3	0.00
26/07/2022	R210 On 04-August-22			Bond Future	224.37	223.2744	224.3701	223.2744	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
26/07/2022	R210 On 03-November-22			Bond Future	224.95	223.6919	224.9483	223.6919	672.00
26/07/2022	R210 On 02-February-23			Bond Future	229.16	227.7327	229.1595	227.7327	300.00
26/07/2022	R210 On 04-May-23			Bond Future	230.44	228.9715	230.4396	228.9715	0.00
26/07/2022	R210 On 03-August-23			Bond Future	235.02	233.5094	235.0188	233.5094	0.00
26/07/2022	R213 On 04-August-22			Bond Future	11.00	82.0164	81.2598	82.0164	29,166.00
26/07/2022	R213 On 04-August-22	9.90	Call	Bond Future	0	0	0	0	0.00
26/07/2022	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
26/07/2022	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
26/07/2022	R213 On 04-August-22	9.90	Put	Bond Future	5353	5	5	5	0.00
26/07/2022	R213 On 04-August-22	9.88	Put	Bond Future	5454	5	5	5	0.00
26/07/2022	R213 On 04-August-22	9.89	Put	Bond Future	5403	5	5	5	0.00
26/07/2022	R213 On 03-November-22			Bond Future	11.20	79.7102	78.9929	79.7102	13,779.00
26/07/2022	R213 On 03-November-22	10.40	Call	Bond Future	445	1	0	1	0.00
26/07/2022	R213 On 03-November-22	9.98	Call	Bond Future	193	0	0	0	0.00
26/07/2022	R213 On 03-November-22	10.19	Call	Bond Future	297	0	0	0	0.00
26/07/2022	R213 On 03-November-22	9.84	Call	Bond Future	142	0	0	0	0.00
26/07/2022	R213 On 03-November-22	9.13	Call	Bond Future	21	0	0	0	200.00
26/07/2022	R213 On 03-November-22	10.38	Call	Bond Future	429	1	0	1	0.00
26/07/2022	R213 On 03-November-22	10.39	Call	Bond Future	437	1	0	1	0.00
26/07/2022	R213 On 03-November-22	10.37	Call	Bond Future	421	1	0	1	0.00
26/07/2022	R213 On 03-November-22	9.19	Call	Bond Future	25	0	0	0	476.00
26/07/2022	R213 On 03-November-22	9.19	Put	Bond Future	9812	9	10	9	0.00
26/07/2022	R213 On 03-November-22	10.37	Put	Bond Future	4272	4	4	4	200.00
26/07/2022	R213 On 03-November-22	10.39	Put	Bond Future	4192	4	4	4	0.00
26/07/2022	R213 On 03-November-22	10.38	Put	Bond Future	4232	4	4	4	0.00
26/07/2022	R213 On 03-November-22	9.13	Put	Bond Future	10124	9	10	9	0.00
26/07/2022	R213 On 03-November-22	9.84	Put	Bond Future	6594	6	7	6	476.00
26/07/2022	R213 On 03-November-22	10.19	Put	Bond Future	5020	4	5	4	476.00
26/07/2022	R213 On 03-November-22	9.98	Put	Bond Future	5948	5	6	5	200.00
26/07/2022	R213 On 03-November-22	10.40	Put	Bond Future	4152	4	4	4	0.00
26/07/2022	R213 On 02-February-23			Bond Future	11.36	81.1317	80.4534	81.1317	0.00
26/07/2022	R213 On 02-February-23	10.43	Call	Bond Future	802	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
26/07/2022	R213 On 02-February-23	10.22	Call	Bond Future	615	1	1	1	0.00
26/07/2022	R213 On 02-February-23	9.16	Call	Bond Future	112	0	0	0	476.00
26/07/2022	R213 On 02-February-23	10.21	Call	Bond Future	607	1	1	1	0.00
26/07/2022	R213 On 02-February-23	12.20	Call	Bond Future	4587	5	5	5	0.00
26/07/2022	R213 On 02-February-23	10.23	Call	Bond Future	623	1	1	1	0.00
26/07/2022	R213 On 02-February-23	10.35	Call	Bond Future	726	1	1	1	0.00
26/07/2022	R213 On 02-February-23	10.01	Call	Bond Future	465	1	0	1	0.00
26/07/2022	R213 On 02-February-23	10.35	Put	Bond Future	5344	5	5	5	476.00
26/07/2022	R213 On 02-February-23	12.20	Put	Bond Future	1008	1	1	1	912.00
26/07/2022	R213 On 02-February-23	10.22	Put	Bond Future	5852	5	6	5	0.00
26/07/2022	R213 On 02-February-23	10.43	Put	Bond Future	5042	5	5	5	0.00
26/07/2022	R213 On 02-February-23	10.21	Put	Bond Future	5892	5	6	5	0.00
26/07/2022	R213 On 02-February-23	9.16	Put	Bond Future	10622	10	11	10	0.00
26/07/2022	R213 On 02-February-23	10.01	Put	Bond Future	6714	6	7	6	476.00
26/07/2022	R213 On 02-February-23	10.23	Put	Bond Future	5812	5	6	5	0.00
26/07/2022	R213 On 04-May-23			Bond Future	11.52	79.1086	78.4214	79.1086	0.00
26/07/2022	R213 On 04-May-23	10.74	Call	Bond Future	1359	2	1	2	0.00
26/07/2022	R213 On 04-May-23	10.73	Call	Bond Future	1346	2	1	2	0.00
26/07/2022	R213 On 04-May-23	10.75	Call	Bond Future	1371	2	1	2	0.00
26/07/2022	R213 On 04-May-23	10.75	Put	Bond Future	4775	4	5	4	0.00
26/07/2022	R213 On 04-May-23	10.73	Put	Bond Future	4840	4	5	4	0.00
26/07/2022	R213 On 04-May-23	10.74	Put	Bond Future	4807	4	5	4	0.00
26/07/2022	R213 On 03-August-23			Bond Future	11.68	80.6615	79.9644	80.6615	0.00
26/07/2022	R213 On 03-August-23	11.62	Call	Bond Future	2884	3	3	3	0.00
26/07/2022	R213 On 03-August-23	11.61	Call	Bond Future	2863	3	3	3	0.00
26/07/2022	R213 On 03-August-23	11.63	Call	Bond Future	2905	3	3	3	0.00
26/07/2022	R213 On 03-August-23	11.62	Put	Bond Future	3135	3	3	3	0.00
26/07/2022	R213 On 03-August-23	11.61	Put	Bond Future	3155	3	3	3	0.00
26/07/2022	R213 On 03-August-23	11.63	Put	Bond Future	3114	3	3	3	0.00
26/07/2022	R214 On 04-August-22			Bond Future	11.50	65.8150	64.8691	65.8150	75,290.00
26/07/2022	R214 On 04-August-22	10.97	Call	Bond Future	5	0	0	0	0.00
26/07/2022	R214 On 04-August-22	10.98	Call	Bond Future	5	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
26/07/2022	R214 On 04-August-22	10.99	Call	Bond Future	6	0	0	0	0.00
26/07/2022	R214 On 04-August-22	10.98	Put	Bond Future	2818	2	3	2	0.00
26/07/2022	R214 On 04-August-22	10.99	Put	Bond Future	2762	2	3	2	0.00
26/07/2022	R214 On 04-August-22	10.97	Put	Bond Future	2874	2	3	2	0.00
26/07/2022	R214 On 03-November-22			Bond Future	11.64	63.5180	62.5982	63.5180	2,416.00
26/07/2022	R214 On 03-November-22	11.36	Call	Bond Future	1200	2	1	2	0.00
26/07/2022	R214 On 03-November-22	11.35	Call	Bond Future	1179	2	1	2	0.00
26/07/2022	R214 On 03-November-22	11.34	Call	Bond Future	1159	2	1	2	0.00
26/07/2022	R214 On 03-November-22	11.36	Put	Bond Future	2696	2	3	2	0.00
26/07/2022	R214 On 03-November-22	11.35	Put	Bond Future	2729	2	3	2	0.00
26/07/2022	R214 On 03-November-22	11.34	Put	Bond Future	2762	2	3	2	0.00
26/07/2022	R214 On 02-February-23			Bond Future	11.77	64.6509	63.7557	64.6509	65,489.00
26/07/2022	R214 On 02-February-23	11.09	Call	Bond Future	1162	1	1	1	0.00
26/07/2022	R214 On 02-February-23	11.07	Call	Bond Future	1132	1	1	1	0.00
26/07/2022	R214 On 02-February-23	11.08	Call	Bond Future	1147	1	1	1	0.00
26/07/2022	R214 On 02-February-23	11.08	Put	Bond Future	4816	4	5	4	0.00
26/07/2022	R214 On 02-February-23	11.07	Put	Bond Future	4856	4	5	4	0.00
26/07/2022	R214 On 02-February-23	11.09	Put	Bond Future	4775	4	5	4	0.00
26/07/2022	R214 On 04-May-23			Bond Future	11.89	62.5717	61.6625	62.5717	0.00
26/07/2022	R214 On 04-May-23	11.38	Call	Bond Future	2039	2	2	2	0.00
26/07/2022	R214 On 04-May-23	11.36	Call	Bond Future	1998	2	2	2	0.00
26/07/2022	R214 On 04-May-23	11.37	Call	Bond Future	2018	2	2	2	0.00
26/07/2022	R214 On 04-May-23	11.37	Put	Bond Future	4715	4	5	4	0.00
26/07/2022	R214 On 04-May-23	11.36	Put	Bond Future	4748	4	5	4	0.00
26/07/2022	R214 On 04-May-23	11.38	Put	Bond Future	4682	4	5	4	0.00
26/07/2022	R214 On 03-August-23			Bond Future	12.01	63.8006	62.8762	63.8006	0.00
26/07/2022	R214 On 03-August-23	12.16	Call	Bond Future	3948	4	4	4	0.00
26/07/2022	R214 On 03-August-23	12.14	Call	Bond Future	3895	4	4	4	0.00
26/07/2022	R214 On 03-August-23	12.15	Call	Bond Future	3922	4	4	4	0.00
26/07/2022	R214 On 03-August-23	12.15	Put	Bond Future	3235	3	3	3	0.00
26/07/2022	R214 On 03-August-23	12.14	Put	Bond Future	3257	3	3	3	0.00
26/07/2022	R214 On 03-August-23	12.16	Put	Bond Future	3214	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
26/07/2022	R248 On 04-August-22			Bond Future	11.53	82.3264	81.1148	82.3264	97,378.00
26/07/2022	R248 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	0.00
26/07/2022	R248 On 04-August-22	10.30	Call	Bond Future	0	0	0	0	1,200.00
26/07/2022	R248 On 04-August-22	10.40	Call	Bond Future	0	0	0	0	0.00
26/07/2022	R248 On 04-August-22	10.90	Call	Bond Future	1	0	0	0	1,700.00
26/07/2022	R248 On 04-August-22	11.00	Call	Bond Future	5	0	0	0	1,200.00
26/07/2022	R248 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	1,700.00
26/07/2022	R248 On 04-August-22	10.99	Call	Bond Future	4	0	0	0	0.00
26/07/2022	R248 On 04-August-22	10.98	Call	Bond Future	4	0	0	0	0.00
26/07/2022	R248 On 04-August-22	11.30	Call	Bond Future	133	1	0	1	0.00
26/07/2022	R248 On 04-August-22	11.30	Put	Bond Future	1675	1	2	1	0.00
26/07/2022	R248 On 04-August-22	10.40	Put	Bond Future	8073	7	8	7	0.00
26/07/2022	R248 On 04-August-22	10.98	Put	Bond Future	3765	3	4	3	0.00
26/07/2022	R248 On 04-August-22	10.99	Put	Bond Future	3695	3	4	3	0.00
26/07/2022	R248 On 04-August-22	11.00	Put	Bond Future	3624	2	4	2	50.00
26/07/2022	R248 On 04-August-22	10.90	Put	Bond Future	4335	3	4	3	0.00
26/07/2022	R248 On 04-August-22	10.30	Put	Bond Future	8857	8	9	8	0.00
26/07/2022	R248 On 04-August-22	9.70	Put	Bond Future	13827	13	14	13	0.00
26/07/2022	R248 On 04-August-22	10.20	Put	Bond Future	9652	8	10	8	0.00
26/07/2022	R248 On 03-November-22			Bond Future	11.68	79.1399	77.9602	79.1399	246,475.00
26/07/2022	R248 On 03-November-22	11.90	Call	Bond Future	3132	4	3	4	1,650.00
26/07/2022	R248 On 03-November-22	11.30	Call	Bond Future	1244	2	1	2	0.00
26/07/2022	R248 On 03-November-22	11.31	Call	Bond Future	1267	2	1	2	0.00
26/07/2022	R248 On 03-November-22	11.32	Call	Bond Future	1291	2	1	2	0.00
26/07/2022	R248 On 03-November-22	11.20	Call	Bond Future	1022	1	1	1	1,650.00
26/07/2022	R248 On 03-November-22	11.20	Put	Bond Future	4214	3	4	3	0.00
26/07/2022	R248 On 03-November-22	11.30	Put	Bond Future	3754	3	4	3	0.00
26/07/2022	R248 On 03-November-22	11.31	Put	Bond Future	3710	3	4	3	0.00
26/07/2022	R248 On 03-November-22	11.90	Put	Bond Future	1759	1	2	1	0.00
26/07/2022	R248 On 03-November-22	11.32	Put	Bond Future	3666	3	4	3	0.00
26/07/2022	R248 On 02-February-23			Bond Future	11.81	80.5516	79.4019	80.5516	0.00
26/07/2022	R248 On 02-February-23	11.07	Call	Bond Future	1311	2	1	2	0.00
26/07/2022	R248 On 02-February-23	11.06	Call	Bond Future	1294	2	1	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
26/07/2022	R248 On 02-February-23	11.08	Call	Bond Future	1329	2	1	2	0.00
26/07/2022	R248 On 02-February-23	11.08	Put	Bond Future	6164	5	6	5	0.00
26/07/2022	R248 On 02-February-23	11.06	Put	Bond Future	6268	5	6	5	0.00
26/07/2022	R248 On 02-February-23	11.07	Put	Bond Future	6216	5	6	5	0.00
26/07/2022	R248 On 04-May-23			Bond Future	11.93	77.6311	76.4632	77.6311	0.00
26/07/2022	R248 On 04-May-23	11.34	Call	Bond Future	2295	3	2	3	0.00
26/07/2022	R248 On 04-May-23	11.33	Call	Bond Future	2274	3	2	3	0.00
26/07/2022	R248 On 04-May-23	11.35	Call	Bond Future	2317	3	2	3	0.00
26/07/2022	R248 On 04-May-23	11.35	Put	Bond Future	6063	5	6	5	0.00
26/07/2022	R248 On 04-May-23	11.33	Put	Bond Future	6154	5	6	5	0.00
26/07/2022	R248 On 04-May-23	11.34	Put	Bond Future	6108	5	6	5	0.00
26/07/2022	R248 On 03-August-23			Bond Future	12.05	79.1562	77.9686	79.1562	0.00
26/07/2022	R248 On 03-August-23	12.10	Call	Bond Future	4536	5	5	5	0.00
26/07/2022	R248 On 03-August-23	12.09	Call	Bond Future	4504	5	5	5	0.00
26/07/2022	R248 On 03-August-23	12.11	Call	Bond Future	4568	5	5	5	0.00
26/07/2022	R248 On 03-August-23	12.11	Put	Bond Future	4213	4	4	4	0.00
26/07/2022	R248 On 03-August-23	12.09	Put	Bond Future	4269	4	4	4	0.00
26/07/2022	R248 On 03-August-23	12.10	Put	Bond Future	4241	4	4	4	0.00