



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2022	2025 On 04-August-22			Bond Future	161.56	161.8925	161.5611	161.8925	7,305.00
13/06/2022	2025 On 03-November-22			Bond Future	163.89	164.2240	163.8856	164.2240	0.00
13/06/2022	2025 On 02-February-23			Bond Future	164.88	165.2314	164.8848	165.2314	0.00
13/06/2022	2025 On 04-May-23			Bond Future	167.84	168.1970	167.8417	168.1970	0.00
13/06/2022	2029 On 04-August-22			Bond Future	119.97	120.6567	119.9692	120.6567	3,323.00
13/06/2022	2029 On 03-November-22			Bond Future	120.45	121.1495	120.4506	121.1495	0.00
13/06/2022	2029 On 02-February-23			Bond Future	122.42	123.1336	122.4212	123.1336	0.00
13/06/2022	2029 On 04-May-23			Bond Future	123.33	124.0603	123.3333	124.0603	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
13/06/2022	2030 On 04-August-22			Bond Future	10.58	88.2763	10.5785	88.2763	98,633.00
13/06/2022	2030 On 04-August-22	8.30	Call	Bond Future	0	0	0	0	800.00
13/06/2022	2030 On 04-August-22	9.05	Call	Bond Future	1	0	1	0	800.00
13/06/2022	2030 On 04-August-22	9.54	Call	Bond Future	25	0	25	0	0.00
13/06/2022	2030 On 04-August-22	9.55	Call	Bond Future	26	0	26	0	0.00
13/06/2022	2030 On 04-August-22	9.56	Call	Bond Future	28	0	28	0	0.00
13/06/2022	2030 On 04-August-22	10.95	Call	Bond Future	2213	3	2213	3	0.00
13/06/2022	2030 On 04-August-22	10.95	Put	Bond Future	510	0	510	0	800.00
13/06/2022	2030 On 04-August-22	9.56	Put	Bond Future	4924	4	4924	4	0.00
13/06/2022	2030 On 04-August-22	9.55	Put	Bond Future	4972	4	4972	4	0.00
13/06/2022	2030 On 04-August-22	9.54	Put	Bond Future	5020	4	5020	4	0.00
13/06/2022	2030 On 04-August-22	9.05	Put	Bond Future	7480	6	7480	6	0.00
13/06/2022	2030 On 04-August-22	8.30	Put	Bond Future	11448	10	11448	10	0.00
13/06/2022	2030 On 03-November-22			Bond Future	10.80	89.5272	10.7978	89.5272	18,740.00
13/06/2022	2030 On 03-November-22	10.20	Call	Bond Future	684	1	684	1	500.00
13/06/2022	2030 On 03-November-22	11.57	Call	Bond Future	4094	5	4094	5	0.00
13/06/2022	2030 On 03-November-22	10.09	Call	Bond Future	552	1	552	1	0.00
13/06/2022	2030 On 03-November-22	10.08	Call	Bond Future	541	1	541	1	0.00
13/06/2022	2030 On 03-November-22	10.10	Call	Bond Future	563	1	563	1	0.00
13/06/2022	2030 On 03-November-22	9.70	Call	Bond Future	225	0	225	0	500.00
13/06/2022	2030 On 03-November-22	9.70	Put	Bond Future	5335	4	5335	4	0.00
13/06/2022	2030 On 03-November-22	10.10	Put	Bond Future	3768	3	3768	3	0.00
13/06/2022	2030 On 03-November-22	10.20	Put	Bond Future	3420	3	3420	3	0.00
13/06/2022	2030 On 03-November-22	10.08	Put	Bond Future	3839	3	3839	3	0.00
13/06/2022	2030 On 03-November-22	10.09	Put	Bond Future	3803	3	3803	3	0.00
13/06/2022	2030 On 03-November-22	11.57	Put	Bond Future	717	0	717	0	500.00
13/06/2022	2030 On 02-February-23			Bond Future	11.00	86.9682	11.0046	86.9682	0.00
13/06/2022	2030 On 02-February-23	11.12	Call	Bond Future	2508	3	2508	3	0.00
13/06/2022	2030 On 02-February-23	11.16	Call	Bond Future	2610	3	2610	3	0.00
13/06/2022	2030 On 02-February-23	10.01	Call	Bond Future	582	1	582	1	0.00
13/06/2022	2030 On 02-February-23	9.83	Call	Bond Future	421	1	421	1	400.00
13/06/2022	2030 On 02-February-23	9.94	Call	Bond Future	515	1	515	1	0.00
13/06/2022	2030 On 02-February-23	9.79	Call	Bond Future	390	1	390	1	0.00
13/06/2022	2030 On 02-February-23	8.81	Call	Bond Future	53	0	53	0	102.00

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13/06/2022	2030 On 02-February-23	9.08	Call	Bond Future	94	0	94	0	400.00
13/06/2022	2030 On 02-February-23	9.99	Call	Bond Future	562	1	562	1	0.00
13/06/2022	2030 On 02-February-23	10.00	Call	Bond Future	572	1	572	1	0.00
13/06/2022	2030 On 02-February-23	9.80	Call	Bond Future	398	1	398	1	0.00
13/06/2022	2030 On 02-February-23	9.20	Call	Bond Future	120	0	120	0	0.00
13/06/2022	2030 On 02-February-23	9.66	Call	Bond Future	301	0	301	0	0.00
13/06/2022	2030 On 02-February-23	9.04	Call	Bond Future	87	0	87	0	0.00
13/06/2022	2030 On 02-February-23	9.04	Put	Bond Future	9167	8	9167	8	0.00
13/06/2022	2030 On 02-February-23	9.08	Put	Bond Future	8978	8	8978	8	0.00
13/06/2022	2030 On 02-February-23	9.66	Put	Bond Future	6389	5	6389	5	102.00
13/06/2022	2030 On 02-February-23	8.81	Put	Bond Future	10274	9	10274	9	0.00
13/06/2022	2030 On 02-February-23	9.20	Put	Bond Future	8417	7	8417	7	0.00
13/06/2022	2030 On 02-February-23	9.94	Put	Bond Future	5291	4	5291	4	102.00
13/06/2022	2030 On 02-February-23	10.01	Put	Bond Future	5034	4	5034	4	0.00
13/06/2022	2030 On 02-February-23	11.16	Put	Bond Future	1940	1	1940	1	400.00
13/06/2022	2030 On 02-February-23	9.79	Put	Bond Future	5866	5	5866	5	0.00
13/06/2022	2030 On 02-February-23	9.83	Put	Bond Future	5710	5	5710	5	0.00
13/06/2022	2030 On 02-February-23	9.80	Put	Bond Future	5827	5	5827	5	0.00
13/06/2022	2030 On 02-February-23	9.99	Put	Bond Future	5107	4	5107	4	0.00
13/06/2022	2030 On 02-February-23	10.00	Put	Bond Future	5070	4	5070	4	0.00
13/06/2022	2030 On 02-February-23	11.12	Put	Bond Future	2009	2	2009	2	0.00
13/06/2022	2030 On 04-May-23			Bond Future	11.20	88.5158	11.1981	88.5158	0.00
13/06/2022	2030 On 04-May-23	11.62	Call	Bond Future	3607	4	3607	4	0.00
13/06/2022	2030 On 04-May-23	12.04	Call	Bond Future	4807	6	4807	6	0.00
13/06/2022	2030 On 04-May-23	10.54	Call	Bond Future	1290	2	1290	2	0.00
13/06/2022	2030 On 04-May-23	9.58	Call	Bond Future	315	0	315	0	150.00
13/06/2022	2030 On 04-May-23	11.34	Call	Bond Future	2880	4	2880	4	0.00
13/06/2022	2030 On 04-May-23	10.52	Call	Bond Future	1260	2	1260	2	0.00
13/06/2022	2030 On 04-May-23	10.53	Call	Bond Future	1275	2	1275	2	0.00
13/06/2022	2030 On 04-May-23	9.78	Call	Bond Future	431	1	431	1	400.00
13/06/2022	2030 On 04-May-23	10.00	Call	Bond Future	619	1	619	1	1,080.00
13/06/2022	2030 On 04-May-23	9.03	Call	Bond Future	122	0	122	0	400.00
13/06/2022	2030 On 04-May-23	9.03	Put	Bond Future	9857	9	9857	9	0.00
13/06/2022	2030 On 04-May-23	10.00	Put	Bond Future	5834	5	5834	5	0.00

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13/06/2022	2030 On 04-May-23	9.78	Put	Bond Future	6647	6	6647	6	0.00
13/06/2022	2030 On 04-May-23	10.53	Put	Bond Future	4134	3	4134	3	0.00
13/06/2022	2030 On 04-May-23	9.58	Put	Bond Future	7453	6	7453	6	0.00
13/06/2022	2030 On 04-May-23	10.52	Put	Bond Future	4163	3	4163	3	0.00
13/06/2022	2030 On 04-May-23	11.34	Put	Bond Future	2287	2	2287	2	150.00
13/06/2022	2030 On 04-May-23	10.54	Put	Bond Future	4106	3	4106	3	0.00
13/06/2022	2030 On 04-May-23	12.04	Put	Bond Future	1369	1	1369	1	1,080.00
13/06/2022	2030 On 04-May-23	11.62	Put	Bond Future	1861	1	1861	1	400.00
13/06/2022	2032 On 04-August-22			Bond Future	11.03	87.9873	11.0319	87.9873	79,324.00
13/06/2022	2032 On 04-August-22	11.89	Call	Bond Future	4474	6	4474	6	0.00
13/06/2022	2032 On 04-August-22	10.70	Call	Bond Future	527	1	527	1	0.00
13/06/2022	2032 On 04-August-22	11.00	Call	Bond Future	1169	2	1169	2	0.00
13/06/2022	2032 On 04-August-22	11.60	Call	Bond Future	3249	4	3249	4	0.00
13/06/2022	2032 On 04-August-22	10.21	Call	Bond Future	78	0	78	0	0.00
13/06/2022	2032 On 04-August-22	10.50	Call	Bond Future	270	1	270	1	900.00
13/06/2022	2032 On 04-August-22	10.10	Call	Bond Future	43	0	43	0	0.00
13/06/2022	2032 On 04-August-22	10.20	Call	Bond Future	74	0	74	0	0.00
13/06/2022	2032 On 04-August-22	8.97	Call	Bond Future	0	0	0	0	800.00
13/06/2022	2032 On 04-August-22	9.40	Call	Bond Future	0	0	0	0	0.00
13/06/2022	2032 On 04-August-22	9.72	Call	Bond Future	3	0	3	0	800.00
13/06/2022	2032 On 04-August-22	10.22	Call	Bond Future	82	0	82	0	0.00
13/06/2022	2032 On 04-August-22	9.80	Call	Bond Future	6	0	6	0	900.00
13/06/2022	2032 On 04-August-22	10.20	Put	Bond Future	4546	3	4546	3	0.00
13/06/2022	2032 On 04-August-22	9.72	Put	Bond Future	7200	6	7200	6	0.00
13/06/2022	2032 On 04-August-22	10.21	Put	Bond Future	4494	3	4494	3	0.00
13/06/2022	2032 On 04-August-22	9.40	Put	Bond Future	9076	8	9076	8	0.00
13/06/2022	2032 On 04-August-22	8.97	Put	Bond Future	11683	10	11683	10	0.00
13/06/2022	2032 On 04-August-22	10.10	Put	Bond Future	5074	4	5074	4	0.00
13/06/2022	2032 On 04-August-22	10.50	Put	Bond Future	3093	2	3093	2	0.00
13/06/2022	2032 On 04-August-22	9.80	Put	Bond Future	6741	5	6741	5	0.00
13/06/2022	2032 On 04-August-22	10.22	Put	Bond Future	4443	3	4443	3	0.00
13/06/2022	2032 On 04-August-22	11.60	Put	Bond Future	369	0	369	0	800.00
13/06/2022	2032 On 04-August-22	11.00	Put	Bond Future	1335	1	1335	1	7,500.00
13/06/2022	2032 On 04-August-22	10.70	Put	Bond Future	2274	1	2274	1	7,500.00

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13/06/2022	2032 On 04-August-22	11.89	Put	Bond Future	173	0	173	0	0.00
13/06/2022	2032 On 03-November-22			Bond Future	11.24	85.0832	11.2436	85.0832	87,936.00
13/06/2022	2032 On 03-November-22	11.55	Call	Bond Future	2926	4	2926	4	0.00
13/06/2022	2032 On 03-November-22	12.30	Call	Bond Future	5661	7	5661	7	0.00
13/06/2022	2032 On 03-November-22	10.56	Call	Bond Future	621	1	621	1	0.00
13/06/2022	2032 On 03-November-22	10.66	Call	Bond Future	761	1	761	1	0.00
13/06/2022	2032 On 03-November-22	10.67	Call	Bond Future	776	1	776	1	750.00
13/06/2022	2032 On 03-November-22	9.46	Call	Bond Future	22	0	22	0	500.00
13/06/2022	2032 On 03-November-22	10.11	Call	Bond Future	195	0	195	0	0.00
13/06/2022	2032 On 03-November-22	9.31	Call	Bond Future	13	0	13	0	180.00
13/06/2022	2032 On 03-November-22	10.21	Call	Bond Future	263	0	263	0	500.00
13/06/2022	2032 On 03-November-22	10.49	Call	Bond Future	534	1	534	1	0.00
13/06/2022	2032 On 03-November-22	10.16	Call	Bond Future	227	0	227	0	0.00
13/06/2022	2032 On 03-November-22	9.92	Call	Bond Future	104	0	104	0	750.00
13/06/2022	2032 On 03-November-22	9.36	Call	Bond Future	15	0	15	0	454.00
13/06/2022	2032 On 03-November-22	9.36	Put	Bond Future	10277	9	10277	9	0.00
13/06/2022	2032 On 03-November-22	9.92	Put	Bond Future	7147	6	7147	6	0.00
13/06/2022	2032 On 03-November-22	10.11	Put	Bond Future	6180	5	6180	5	454.00
13/06/2022	2032 On 03-November-22	9.31	Put	Bond Future	10570	9	10570	9	0.00
13/06/2022	2032 On 03-November-22	10.16	Put	Bond Future	5936	5	5936	5	180.00
13/06/2022	2032 On 03-November-22	9.46	Put	Bond Future	9698	8	9698	8	0.00
13/06/2022	2032 On 03-November-22	10.56	Put	Bond Future	4163	3	4163	3	180.00
13/06/2022	2032 On 03-November-22	10.49	Put	Bond Future	4450	3	4450	3	454.00
13/06/2022	2032 On 03-November-22	10.21	Put	Bond Future	5697	5	5697	5	0.00
13/06/2022	2032 On 03-November-22	10.67	Put	Bond Future	3735	3	3735	3	0.00
13/06/2022	2032 On 03-November-22	10.66	Put	Bond Future	3773	3	3773	3	0.00
13/06/2022	2032 On 03-November-22	12.30	Put	Bond Future	559	0	559	0	750.00
13/06/2022	2032 On 03-November-22	11.55	Put	Bond Future	1400	1	1400	1	500.00
13/06/2022	2032 On 02-February-23			Bond Future	11.44	86.4593	11.4399	86.4593	0.00
13/06/2022	2032 On 02-February-23	11.84	Call	Bond Future	3636	5	3636	5	0.00
13/06/2022	2032 On 02-February-23	12.75	Call	Bond Future	6844	8	6844	8	0.00
13/06/2022	2032 On 02-February-23	10.38	Call	Bond Future	526	1	526	1	0.00
13/06/2022	2032 On 02-February-23	10.39	Call	Bond Future	536	1	536	1	0.00
13/06/2022	2032 On 02-February-23	10.16	Call	Bond Future	329	1	329	1	0.00

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13/06/2022	2032 On 02-February-23	9.31	Call	Bond Future	46	0	46	0	454.00
13/06/2022	2032 On 02-February-23	9.47	Call	Bond Future	69	0	69	0	500.00
13/06/2022	2032 On 02-February-23	11.69	Call	Bond Future	3170	4	3170	4	0.00
13/06/2022	2032 On 02-February-23	10.40	Call	Bond Future	547	1	547	1	0.00
13/06/2022	2032 On 02-February-23	10.50	Call	Bond Future	662	1	662	1	0.00
13/06/2022	2032 On 02-February-23	10.67	Call	Bond Future	887	1	887	1	750.00
13/06/2022	2032 On 02-February-23	10.22	Call	Bond Future	376	1	376	1	500.00
13/06/2022	2032 On 02-February-23	9.92	Call	Bond Future	189	0	189	0	750.00
13/06/2022	2032 On 02-February-23	9.92	Put	Bond Future	8104	7	8104	7	0.00
13/06/2022	2032 On 02-February-23	10.22	Put	Bond Future	6651	6	6651	6	0.00
13/06/2022	2032 On 02-February-23	10.67	Put	Bond Future	4776	4	4776	4	0.00
13/06/2022	2032 On 02-February-23	10.50	Put	Bond Future	5442	4	5442	4	454.00
13/06/2022	2032 On 02-February-23	10.40	Put	Bond Future	5857	5	5857	5	0.00
13/06/2022	2032 On 02-February-23	11.69	Put	Bond Future	1957	1	1957	1	0.00
13/06/2022	2032 On 02-February-23	9.47	Put	Bond Future	10518	9	10518	9	0.00
13/06/2022	2032 On 02-February-23	9.31	Put	Bond Future	11420	10	11420	10	0.00
13/06/2022	2032 On 02-February-23	10.16	Put	Bond Future	6929	6	6929	6	454.00
13/06/2022	2032 On 02-February-23	10.39	Put	Bond Future	5900	5	5900	5	0.00
13/06/2022	2032 On 02-February-23	10.38	Put	Bond Future	5943	5	5943	5	0.00
13/06/2022	2032 On 02-February-23	12.75	Put	Bond Future	747	1	747	1	750.00
13/06/2022	2032 On 02-February-23	11.84	Put	Bond Future	1706	1	1706	1	500.00
13/06/2022	2032 On 04-May-23			Bond Future	11.62	83.8391	11.6203	83.8391	0.00
13/06/2022	2032 On 04-May-23	10.87	Call	Bond Future	1270	2	1270	2	0.00
13/06/2022	2032 On 04-May-23	10.88	Call	Bond Future	1286	2	1286	2	0.00
13/06/2022	2032 On 04-May-23	10.89	Call	Bond Future	1302	2	1302	2	0.00
13/06/2022	2032 On 04-May-23	10.89	Put	Bond Future	4884	4	4884	4	0.00
13/06/2022	2032 On 04-May-23	10.88	Put	Bond Future	4918	4	4918	4	0.00
13/06/2022	2032 On 04-May-23	10.87	Put	Bond Future	4953	4	4953	4	0.00
13/06/2022	2033 On 04-August-22			Bond Future	113.65	114.9780	113.6527	114.9780	7,122.00
13/06/2022	2033 On 03-November-22			Bond Future	113.96	115.3058	113.9599	115.3058	0.00
13/06/2022	2033 On 02-February-23			Bond Future	115.82	117.1940	115.8242	117.1940	0.00
13/06/2022	2033 On 04-May-23			Bond Future	116.53	117.9298	116.5336	117.9298	0.00
13/06/2022	2037 On 04-August-22			Bond Future	11.53	80.2052	11.5335	80.2052	135,028.00
13/06/2022	2037 On 04-August-22	10.10	Call	Bond Future	2	0	2	0	50.00

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13/06/2022	2037 On 04-August-22	10.91	Call	Bond Future	230	0	230	0	0.00
13/06/2022	2037 On 04-August-22	11.21	Call	Bond Future	638	1	638	1	1,050.00
13/06/2022	2037 On 04-August-22	11.42	Call	Bond Future	1122	2	1122	2	0.00
13/06/2022	2037 On 04-August-22	10.89	Call	Bond Future	212	0	212	0	0.00
13/06/2022	2037 On 04-August-22	10.90	Call	Bond Future	221	0	221	0	0.00
13/06/2022	2037 On 04-August-22	11.95	Call	Bond Future	3007	4	3007	4	0.00
13/06/2022	2037 On 04-August-22	11.95	Put	Bond Future	629	0	629	0	1,050.00
13/06/2022	2037 On 04-August-22	10.91	Put	Bond Future	4000	3	4000	3	0.00
13/06/2022	2037 On 04-August-22	10.89	Put	Bond Future	4108	3	4108	3	0.00
13/06/2022	2037 On 04-August-22	11.42	Put	Bond Future	1789	1	1789	1	50.00
13/06/2022	2037 On 04-August-22	11.21	Put	Bond Future	2562	2	2562	2	0.00
13/06/2022	2037 On 04-August-22	10.10	Put	Bond Future	9078	8	9078	8	0.00
13/06/2022	2037 On 04-August-22	10.90	Put	Bond Future	4054	3	4054	3	50.00
13/06/2022	2037 On 03-November-22			Bond Future	11.72	81.3419	11.7211	81.3419	2,000.00
13/06/2022	2037 On 03-November-22	11.30	Call	Bond Future	1202	2	1202	2	0.00
13/06/2022	2037 On 03-November-22	11.32	Call	Bond Future	1244	2	1244	2	0.00
13/06/2022	2037 On 03-November-22	11.31	Call	Bond Future	1223	2	1223	2	0.00
13/06/2022	2037 On 03-November-22	11.31	Put	Bond Future	3618	3	3618	3	0.00
13/06/2022	2037 On 03-November-22	11.30	Put	Bond Future	3656	3	3656	3	0.00
13/06/2022	2037 On 03-November-22	11.32	Put	Bond Future	3580	3	3580	3	0.00
13/06/2022	2037 On 02-February-23			Bond Future	11.90	78.4008	11.8985	78.4008	0.00
13/06/2022	2037 On 02-February-23	11.05	Call	Bond Future	892	1	892	1	0.00
13/06/2022	2037 On 02-February-23	11.03	Call	Bond Future	861	1	861	1	0.00
13/06/2022	2037 On 02-February-23	11.04	Call	Bond Future	877	1	877	1	0.00
13/06/2022	2037 On 02-February-23	11.04	Put	Bond Future	5878	5	5878	5	0.00
13/06/2022	2037 On 02-February-23	11.03	Put	Bond Future	5924	5	5924	5	0.00
13/06/2022	2037 On 02-February-23	11.05	Put	Bond Future	5832	5	5832	5	0.00
13/06/2022	2037 On 04-May-23			Bond Future	12.06	79.7973	12.0630	79.7973	0.00
13/06/2022	2037 On 04-May-23	11.32	Call	Bond Future	1474	2	1474	2	0.00
13/06/2022	2037 On 04-May-23	11.31	Call	Bond Future	1456	2	1456	2	0.00
13/06/2022	2037 On 04-May-23	11.30	Call	Bond Future	1438	2	1438	2	0.00
13/06/2022	2037 On 04-May-23	11.30	Put	Bond Future	5761	5	5761	5	0.00
13/06/2022	2037 On 04-May-23	11.31	Put	Bond Future	5720	5	5720	5	0.00
13/06/2022	2037 On 04-May-23	11.32	Put	Bond Future	5680	5	5680	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
13/06/2022	2038 On 04-August-22			Bond Future	128.50	129.8942	128.4964	129.8942	4,102.00
13/06/2022	2038 On 03-November-22			Bond Future	130.35	131.7651	130.3452	131.7651	0.00
13/06/2022	2038 On 02-February-23			Bond Future	130.59	132.0312	130.5860	132.0312	0.00
13/06/2022	2038 On 04-May-23			Bond Future	132.93	134.4021	132.9289	134.4021	0.00
13/06/2022	2040 On 04-August-22			Bond Future	11.64	81.7369	11.6401	81.7369	125,188.00
13/06/2022	2040 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	460.00
13/06/2022	2040 On 04-August-22	10.70	Call	Bond Future	49	0	49	0	460.00
13/06/2022	2040 On 04-August-22	11.03	Call	Bond Future	251	0	251	0	0.00
13/06/2022	2040 On 04-August-22	12.24	Call	Bond Future	4050	5	4050	5	0.00
13/06/2022	2040 On 04-August-22	11.04	Call	Bond Future	261	0	261	0	0.00
13/06/2022	2040 On 04-August-22	11.05	Call	Bond Future	271	0	271	0	0.00
13/06/2022	2040 On 04-August-22	11.05	Put	Bond Future	4092	3	4092	3	0.00
13/06/2022	2040 On 04-August-22	12.24	Put	Bond Future	439	0	439	0	460.00
13/06/2022	2040 On 04-August-22	9.70	Put	Bond Future	13703	13	13703	13	0.00
13/06/2022	2040 On 04-August-22	11.04	Put	Bond Future	4149	3	4149	3	0.00
13/06/2022	2040 On 04-August-22	11.03	Put	Bond Future	4206	3	4206	3	0.00
13/06/2022	2040 On 04-August-22	10.70	Put	Bond Future	6272	5	6272	5	0.00
13/06/2022	2040 On 03-November-22			Bond Future	11.82	82.8954	11.8222	82.8954	3,965.00
13/06/2022	2040 On 03-November-22	11.50	Call	Bond Future	1565	0	1565	0	0.00
13/06/2022	2040 On 03-November-22	11.41	Call	Bond Future	1349	2	1349	2	0.00
13/06/2022	2040 On 03-November-22	10.80	Call	Bond Future	360	0	360	0	0.00
13/06/2022	2040 On 03-November-22	12.52	Call	Bond Future	5233	6	5233	6	0.00
13/06/2022	2040 On 03-November-22	11.39	Call	Bond Future	1303	2	1303	2	0.00
13/06/2022	2040 On 03-November-22	11.40	Call	Bond Future	1326	2	1326	2	0.00
13/06/2022	2040 On 03-November-22	10.70	Call	Bond Future	269	0	269	0	1,100.00
13/06/2022	2040 On 03-November-22	11.20	Call	Bond Future	918	1	918	1	1,100.00
13/06/2022	2040 On 03-November-22	11.20	Put	Bond Future	4854	4	4854	4	0.00
13/06/2022	2040 On 03-November-22	11.41	Put	Bond Future	3923	3	3923	3	0.00
13/06/2022	2040 On 03-November-22	10.80	Put	Bond Future	6990	0	6990	0	0.00
13/06/2022	2040 On 03-November-22	10.70	Put	Bond Future	7594	7	7594	7	0.00
13/06/2022	2040 On 03-November-22	11.50	Put	Bond Future	3566	0	3566	0	0.00
13/06/2022	2040 On 03-November-22	12.52	Put	Bond Future	1159	1	1159	1	1,100.00
13/06/2022	2040 On 03-November-22	11.39	Put	Bond Future	4006	3	4006	3	0.00
13/06/2022	2040 On 03-November-22	11.40	Put	Bond Future	3964	3	3964	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
13/06/2022	2040 On 02-February-23			Bond Future	11.99	79.7291	11.9947	79.7291	0.00
13/06/2022	2040 On 02-February-23	11.10	Call	Bond Future	917	1	917	1	0.00
13/06/2022	2040 On 02-February-23	11.11	Call	Bond Future	933	1	933	1	0.00
13/06/2022	2040 On 02-February-23	10.18	Call	Bond Future	117	0	117	0	0.00
13/06/2022	2040 On 02-February-23	10.21	Call	Bond Future	126	0	126	0	400.00
13/06/2022	2040 On 02-February-23	12.24	Call	Bond Future	3915	5	3915	5	0.00
13/06/2022	2040 On 02-February-23	12.27	Call	Bond Future	4024	5	4024	5	0.00
13/06/2022	2040 On 02-February-23	10.93	Call	Bond Future	667	1	667	1	0.00
13/06/2022	2040 On 02-February-23	10.96	Call	Bond Future	708	1	708	1	400.00
13/06/2022	2040 On 02-February-23	11.12	Call	Bond Future	950	1	950	1	0.00
13/06/2022	2040 On 02-February-23	11.12	Put	Bond Future	6433	6	6433	6	0.00
13/06/2022	2040 On 02-February-23	10.96	Put	Bond Future	7259	6	7259	6	0.00
13/06/2022	2040 On 02-February-23	12.24	Put	Bond Future	2478	2	2478	2	0.00
13/06/2022	2040 On 02-February-23	12.27	Put	Bond Future	2414	2	2414	2	400.00
13/06/2022	2040 On 02-February-23	10.21	Put	Bond Future	11973	11	11973	11	0.00
13/06/2022	2040 On 02-February-23	10.93	Put	Bond Future	7420	7	7420	7	0.00
13/06/2022	2040 On 02-February-23	10.18	Put	Bond Future	12186	11	12186	11	0.00
13/06/2022	2040 On 02-February-23	11.11	Put	Bond Future	6483	6	6483	6	0.00
13/06/2022	2040 On 02-February-23	11.10	Put	Bond Future	6533	6	6533	6	0.00
13/06/2022	2040 On 04-May-23			Bond Future	12.15	81.1497	12.1542	81.1497	0.00
13/06/2022	2040 On 04-May-23	10.92	Call	Bond Future	748	1	748	1	400.00
13/06/2022	2040 On 04-May-23	11.41	Call	Bond Future	1562	2	1562	2	0.00
13/06/2022	2040 On 04-May-23	11.42	Call	Bond Future	1582	2	1582	2	0.00
13/06/2022	2040 On 04-May-23	10.17	Call	Bond Future	190	0	190	0	400.00
13/06/2022	2040 On 04-May-23	11.43	Call	Bond Future	1602	2	1602	2	0.00
13/06/2022	2040 On 04-May-23	12.78	Call	Bond Future	5668	6	5668	6	0.00
13/06/2022	2040 On 04-May-23	12.78	Put	Bond Future	2159	2	2159	2	400.00
13/06/2022	2040 On 04-May-23	11.43	Put	Bond Future	6002	5	6002	5	0.00
13/06/2022	2040 On 04-May-23	10.17	Put	Bond Future	13226	12	13226	12	0.00
13/06/2022	2040 On 04-May-23	11.42	Put	Bond Future	6046	5	6046	5	0.00
13/06/2022	2040 On 04-May-23	11.41	Put	Bond Future	6089	5	6089	5	0.00
13/06/2022	2040 On 04-May-23	10.92	Put	Bond Future	8485	8	8485	8	0.00
13/06/2022	2044 On 04-August-22			Bond Future	11.67	78.3891	11.6747	78.3891	75,998.00
13/06/2022	2044 On 04-August-22	11.10	Call	Bond Future	298	1	298	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2022	2044 On 04-August-22	11.08	Call	Bond Future	276	0	276	0	0.00
13/06/2022	2044 On 04-August-22	11.09	Call	Bond Future	287	1	287	1	0.00
13/06/2022	2044 On 04-August-22	11.09	Put	Bond Future	4126	3	4126	3	0.00
13/06/2022	2044 On 04-August-22	11.08	Put	Bond Future	4184	3	4184	3	0.00
13/06/2022	2044 On 04-August-22	11.10	Put	Bond Future	4069	3	4069	3	0.00
13/06/2022	2044 On 03-November-22			Bond Future	11.85	79.5001	11.8486	79.5001	0.00
13/06/2022	2044 On 03-November-22	11.40	Call	Bond Future	1241	2	1241	2	0.00
13/06/2022	2044 On 03-November-22	11.39	Call	Bond Future	1218	2	1218	2	0.00
13/06/2022	2044 On 03-November-22	11.41	Call	Bond Future	1263	2	1263	2	0.00
13/06/2022	2044 On 03-November-22	10.60	Call	Bond Future	153	0	153	0	1,600.00
13/06/2022	2044 On 03-November-22	11.30	Call	Bond Future	1030	1	1030	1	1,600.00
13/06/2022	2044 On 03-November-22	11.30	Put	Bond Future	4533	4	4533	4	0.00
13/06/2022	2044 On 03-November-22	10.60	Put	Bond Future	8532	8	8532	8	0.00
13/06/2022	2044 On 03-November-22	11.41	Put	Bond Future	4042	3	4042	3	0.00
13/06/2022	2044 On 03-November-22	11.40	Put	Bond Future	4085	3	4085	3	0.00
13/06/2022	2044 On 03-November-22	11.39	Put	Bond Future	4129	3	4129	3	0.00
13/06/2022	2044 On 02-February-23			Bond Future	12.01	76.4041	12.0129	76.4041	0.00
13/06/2022	2044 On 02-February-23	11.16	Call	Bond Future	1012	1	1012	1	0.00
13/06/2022	2044 On 02-February-23	11.15	Call	Bond Future	995	1	995	1	0.00
13/06/2022	2044 On 02-February-23	11.14	Call	Bond Future	978	1	978	1	0.00
13/06/2022	2044 On 02-February-23	11.14	Put	Bond Future	6543	6	6543	6	0.00
13/06/2022	2044 On 02-February-23	11.15	Put	Bond Future	6492	6	6492	6	0.00
13/06/2022	2044 On 02-February-23	11.16	Put	Bond Future	6442	6	6442	6	0.00
13/06/2022	2044 On 04-May-23			Bond Future	12.16	77.7656	12.1646	77.7656	0.00
13/06/2022	2044 On 04-May-23	11.43	Call	Bond Future	1618	2	1618	2	0.00
13/06/2022	2044 On 04-May-23	11.42	Call	Bond Future	1597	2	1597	2	0.00
13/06/2022	2044 On 04-May-23	11.41	Call	Bond Future	1577	2	1577	2	0.00
13/06/2022	2044 On 04-May-23	11.41	Put	Bond Future	6245	6	6245	6	0.00
13/06/2022	2044 On 04-May-23	11.42	Put	Bond Future	6201	6	6201	6	0.00
13/06/2022	2044 On 04-May-23	11.43	Put	Bond Future	6157	5	6157	5	0.00
13/06/2022	2046 On 04-August-22			Bond Future	117.52	118.7282	117.5216	118.7282	16,569.00
13/06/2022	2046 On 03-November-22			Bond Future	117.26	118.4824	117.2569	118.4824	1,566.00
13/06/2022	2046 On 02-February-23			Bond Future	119.18	120.4235	119.1758	120.4235	0.00
13/06/2022	2046 On 04-May-23			Bond Future	119.30	120.5698	119.2981	120.5698	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
13/06/2022	2050 On 04-August-22			Bond Future	119.07	120.9059	119.0741	120.9059	11,293.00
13/06/2022	2050 On 03-November-22			Bond Future	120.79	122.6469	120.7871	122.6469	0.00
13/06/2022	2050 On 02-February-23			Bond Future	120.66	122.5547	120.6622	122.5547	0.00
13/06/2022	2050 On 04-May-23			Bond Future	122.83	124.7549	122.8269	124.7549	0.00
13/06/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2022	AL37 On 04-August-22			Index Future	811.50	817.7880	811.4950	817.7880	0.00
13/06/2022	AL37 On 03-November-22			Index Future	823.08	829.4820	823.0830	829.4820	0.00
13/06/2022	AL37 On 02-February-23			Index Future	836.34	842.8620	836.3390	842.8620	0.00
13/06/2022	AL37 On 04-May-23			Index Future	851.12	857.7790	851.1220	857.7790	0.00
13/06/2022	AL7T On 04-August-22			Index Future	914.69	927.1550	914.6920	927.1550	0.00
13/06/2022	AL7T On 03-November-22			Index Future	927.75	940.4140	927.7540	940.4140	0.00
13/06/2022	AL7T On 02-February-23			Index Future	942.70	955.5840	942.6960	955.5840	0.00
13/06/2022	AL7T On 04-May-23			Index Future	959.36	972.4950	959.3590	972.4950	0.00
13/06/2022	ALBI On 04-August-22			Index Future	812.45	822.0890	812.4490	822.0890	136.00
13/06/2022	ALBI On 03-November-22			Index Future	824.05	833.8460	824.0510	833.8460	0.00
13/06/2022	ALBI On 02-February-23			Index Future	837.32	847.2960	837.3230	847.2960	0.00
13/06/2022	ALBI On 04-May-23			Index Future	852.12	862.2910	852.1230	862.2910	0.00
13/06/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/06/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2022	ES33 On 04-August-22			Bond Future	12.35	74.9692	12.3542	74.9692	350.00
13/06/2022	ES33 On 03-November-22			Bond Future	12.60	72.2670	12.5976	72.2670	0.00
13/06/2022	ES33 On 02-February-23			Bond Future	12.83	73.4528	12.8328	73.4528	0.00
13/06/2022	ES33 On 04-May-23			Bond Future	13.05	70.9856	13.0489	70.9856	0.00
13/06/2022	ES42 On 04-August-22			Bond Future	12.74	72.9640	12.7419	72.9640	4,769.00
13/06/2022	ES42 On 03-November-22			Bond Future	12.97	69.7553	12.9666	69.7553	0.00
13/06/2022	ES42 On 02-February-23			Bond Future	13.18	70.9016	13.1759	70.9016	0.00
13/06/2022	ES42 On 04-May-23			Bond Future	13.38	67.9164	13.3772	67.9164	0.00
13/06/2022	GOVI On 04-August-22			GOVI	801.25	810.8590	801.2470	810.8590	1,110.00
13/06/2022	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
13/06/2022	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
13/06/2022	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
13/06/2022	GOVI On 04-August-22	819.28	Put	GOVI	180330	8	180330	8	0.00
13/06/2022	GOVI On 04-August-22	819.27	Put	GOVI	180230	8	180230	8	0.00
13/06/2022	GOVI On 04-August-22	819.26	Put	GOVI	180130	8	180130	8	0.00
13/06/2022	GOVI On 03-November-22			GOVI	812.69	822.4550	812.6890	822.4550	0.00
13/06/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	2	0	2	0.00
13/06/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	2	0	2	0.00
13/06/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	2	0	2	0.00
13/06/2022	GOVI On 03-November-22	820.42	Put	GOVI	77310	0	77310	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
13/06/2022	GOVI On 03-November-22	820.41	Put	GOVI	77210	0	77210	0	0.00
13/06/2022	GOVI On 03-November-22	820.43	Put	GOVI	77410	0	77410	0	0.00
13/06/2022	GOVI On 02-February-23			GOVI	825.78	835.7210	825.7780	835.7210	0.00
13/06/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
13/06/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
13/06/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
13/06/2022	GOVI On 02-February-23	850.83	Put	GOVI	250520	15	250520	15	0.00
13/06/2022	GOVI On 02-February-23	850.82	Put	GOVI	250420	15	250420	15	0.00
13/06/2022	GOVI On 02-February-23	850.84	Put	GOVI	250620	15	250620	15	0.00
13/06/2022	GOVI On 04-May-23			GOVI	840.37	850.5120	840.3740	850.5120	0.00
13/06/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
13/06/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
13/06/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
13/06/2022	GOVI On 04-May-23	852.87	Put	GOVI	124960	2	124960	2	0.00
13/06/2022	GOVI On 04-May-23	852.86	Put	GOVI	124860	2	124860	2	0.00
13/06/2022	GOVI On 04-May-23	852.88	Put	GOVI	125060	2	125060	2	0.00
13/06/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/06/2022	IGOV On 04-August-22			Index Future	318.71	320.8200	318.7130	320.8200	759.00
13/06/2022	IGOV On 03-November-22			Index Future	323.34	325.4870	323.3430	325.4870	16.00
13/06/2022	IGOV On 02-February-23			Index Future	328.63	330.8150	328.6270	330.8150	0.00
13/06/2022	IGOV On 04-May-23			Index Future	334.51	336.7450	334.5110	336.7450	0.00
13/06/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
13/06/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
13/06/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
13/06/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
13/06/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
13/06/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
13/06/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
13/06/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/06/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/06/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/06/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/06/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/06/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	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
13/06/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/06/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/06/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/06/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/06/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/06/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/06/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.93	95.0850	4.9250	95.0850	0.00
13/06/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.10	94.9150	5.0950	94.9150	0.00
13/06/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.61	94.4600	5.6100	94.4600	0.00
13/06/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.75	94.3350	5.7450	94.3350	0.00
13/06/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.23	93.8800	6.2300	93.8800	0.00
13/06/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.32	93.7800	6.3200	93.7800	0.00
13/06/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.77	93.3800	6.7700	93.3800	68.00
13/06/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.40	92.7950	7.3950	92.7950	0.00
13/06/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.93	92.3100	7.9300	92.3100	0.00
13/06/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.19	92.0700	8.1900	92.0700	75.00
13/06/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.41	91.8850	8.4050	91.8850	172.00
13/06/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.53	91.7750	8.5250	91.7750	0.00
13/06/2022	R023 On 04-August-22			Bond Future	5.79	104.5029	5.7886	104.5029	24,072.00
13/06/2022	R023 On 04-August-22	6.03	Call	Bond Future	184	0	184	0	0.00
13/06/2022	R023 On 04-August-22	6.04	Call	Bond Future	188	0	188	0	0.00
13/06/2022	R023 On 04-August-22	6.05	Call	Bond Future	192	0	192	0	0.00
13/06/2022	R023 On 04-August-22	6.05	Put	Bond Future	49	0	49	0	0.00
13/06/2022	R023 On 04-August-22	6.04	Put	Bond Future	51	0	51	0	0.00
13/06/2022	R023 On 04-August-22	6.03	Put	Bond Future	52	0	52	0	0.00
13/06/2022	R023 On 03-November-22			Bond Future	5.83	102.0663	5.8311	102.0663	0.00
13/06/2022	R023 On 03-November-22	6.27	Call	Bond Future	184	0	184	0	0.00
13/06/2022	R023 On 03-November-22	6.25	Call	Bond Future	179	0	179	0	0.00
13/06/2022	R023 On 03-November-22	6.26	Call	Bond Future	181	0	181	0	0.00
13/06/2022	R023 On 03-November-22	6.26	Put	Bond Future	49	0	49	0	0.00
13/06/2022	R023 On 03-November-22	6.25	Put	Bond Future	50	0	50	0	0.00
13/06/2022	R023 On 03-November-22	6.27	Put	Bond Future	49	0	49	0	0.00
13/06/2022	R035 On 04-August-22			Bond Future	11.33	88.7766	11.3288	88.7766	131,448.00
13/06/2022	R035 On 04-August-22	10.53	Call	Bond Future	106	0	106	0	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
13/06/2022	R035 On 04-August-22	10.74	Call	Bond Future	258	1	258	1	0.00
13/06/2022	R035 On 04-August-22	11.13	Call	Bond Future	896	1	896	1	0.00
13/06/2022	R035 On 04-August-22	12.18	Call	Bond Future	4970	6	4970	6	0.00
13/06/2022	R035 On 04-August-22	9.53	Call	Bond Future	0	0	0	0	400.00
13/06/2022	R035 On 04-August-22	9.84	Call	Bond Future	1	0	1	0	100.00
13/06/2022	R035 On 04-August-22	10.64	Call	Bond Future	173	0	173	0	0.00
13/06/2022	R035 On 04-August-22	10.72	Call	Bond Future	239	0	239	0	0.00
13/06/2022	R035 On 04-August-22	10.73	Call	Bond Future	249	0	249	0	0.00
13/06/2022	R035 On 04-August-22	10.73	Put	Bond Future	3846	3	3846	3	0.00
13/06/2022	R035 On 04-August-22	10.72	Put	Bond Future	3898	3	3898	3	0.00
13/06/2022	R035 On 04-August-22	10.64	Put	Bond Future	4330	3	4330	3	100.00
13/06/2022	R035 On 04-August-22	9.84	Put	Bond Future	9362	8	9362	8	0.00
13/06/2022	R035 On 04-August-22	10.53	Put	Bond Future	4954	4	4954	4	0.00
13/06/2022	R035 On 04-August-22	11.13	Put	Bond Future	2067	1	2067	1	100.00
13/06/2022	R035 On 04-August-22	9.53	Put	Bond Future	11495	10	11495	10	0.00
13/06/2022	R035 On 04-August-22	12.18	Put	Bond Future	214	0	214	0	400.00
13/06/2022	R035 On 04-August-22	10.74	Put	Bond Future	3793	3	3793	3	0.00
13/06/2022	R035 On 03-November-22			Bond Future	11.53	85.5490	11.5276	85.5490	3,020.00
13/06/2022	R035 On 03-November-22	11.14	Call	Bond Future	1255	2	1255	2	0.00
13/06/2022	R035 On 03-November-22	11.13	Call	Bond Future	1234	2	1234	2	0.00
13/06/2022	R035 On 03-November-22	10.30	Call	Bond Future	162	0	162	0	1,000.00
13/06/2022	R035 On 03-November-22	9.82	Call	Bond Future	28	0	28	0	582.00
13/06/2022	R035 On 03-November-22	11.15	Call	Bond Future	1277	2	1277	2	0.00
13/06/2022	R035 On 03-November-22	12.68	Call	Bond Future	6772	8	6772	8	0.00
13/06/2022	R035 On 03-November-22	10.99	Call	Bond Future	956	1	956	1	0.00
13/06/2022	R035 On 03-November-22	11.05	Call	Bond Future	1070	1	1070	1	1,000.00
13/06/2022	R035 On 03-November-22	10.57	Call	Bond Future	370	1	370	1	0.00
13/06/2022	R035 On 03-November-22	10.57	Put	Bond Future	6069	5	6069	5	582.00
13/06/2022	R035 On 03-November-22	10.99	Put	Bond Future	4089	3	4089	3	582.00
13/06/2022	R035 On 03-November-22	12.68	Put	Bond Future	587	0	587	0	1,000.00
13/06/2022	R035 On 03-November-22	11.15	Put	Bond Future	3459	3	3459	3	0.00
13/06/2022	R035 On 03-November-22	9.82	Put	Bond Future	10585	10	10585	10	0.00
13/06/2022	R035 On 03-November-22	10.30	Put	Bond Future	7568	7	7568	7	0.00
13/06/2022	R035 On 03-November-22	11.13	Put	Bond Future	3534	3	3534	3	0.00

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13/06/2022	R035 On 03-November-22	11.14	Put	Bond Future	3497	3	3497	3	0.00
13/06/2022	R035 On 03-November-22	11.05	Put	Bond Future	3844	3	3844	3	0.00
13/06/2022	R035 On 02-February-23			Bond Future	11.72	86.9317	11.7157	86.9317	0.00
13/06/2022	R035 On 02-February-23	11.98	Call	Bond Future	3641	4	3641	4	0.00
13/06/2022	R035 On 02-February-23	13.22	Call	Bond Future	8479	9	8479	9	0.00
13/06/2022	R035 On 02-February-23	11.05	Call	Bond Future	1184	2	1184	2	1,000.00
13/06/2022	R035 On 02-February-23	11.06	Call	Bond Future	1202	2	1202	2	0.00
13/06/2022	R035 On 02-February-23	10.86	Call	Bond Future	867	1	867	1	0.00
13/06/2022	R035 On 02-February-23	10.87	Call	Bond Future	882	1	882	1	0.00
13/06/2022	R035 On 02-February-23	10.30	Call	Bond Future	258	0	258	0	1,000.00
13/06/2022	R035 On 02-February-23	10.64	Call	Bond Future	570	1	570	1	400.00
13/06/2022	R035 On 02-February-23	11.94	Call	Bond Future	3505	4	3505	4	0.00
13/06/2022	R035 On 02-February-23	10.88	Call	Bond Future	898	1	898	1	0.00
13/06/2022	R035 On 02-February-23	10.66	Call	Bond Future	594	1	594	1	0.00
13/06/2022	R035 On 02-February-23	10.60	Call	Bond Future	524	1	524	1	0.00
13/06/2022	R035 On 02-February-23	9.81	Call	Bond Future	81	0	81	0	582.00
13/06/2022	R035 On 02-February-23	9.85	Call	Bond Future	89	0	89	0	0.00
13/06/2022	R035 On 02-February-23	9.89	Call	Bond Future	99	0	99	0	400.00
13/06/2022	R035 On 02-February-23	9.89	Put	Bond Future	11145	10	11145	10	0.00
13/06/2022	R035 On 02-February-23	9.81	Put	Bond Future	11658	11	11658	11	0.00
13/06/2022	R035 On 02-February-23	10.60	Put	Bond Future	7039	6	7039	6	0.00
13/06/2022	R035 On 02-February-23	10.64	Put	Bond Future	6839	6	6839	6	0.00
13/06/2022	R035 On 02-February-23	10.66	Put	Bond Future	6740	6	6740	6	582.00
13/06/2022	R035 On 02-February-23	10.30	Put	Bond Future	8648	8	8648	8	0.00
13/06/2022	R035 On 02-February-23	10.88	Put	Bond Future	5710	5	5710	5	0.00
13/06/2022	R035 On 02-February-23	13.22	Put	Bond Future	734	1	734	1	1,000.00
13/06/2022	R035 On 02-February-23	9.85	Put	Bond Future	11401	10	11401	10	0.00
13/06/2022	R035 On 02-February-23	10.87	Put	Bond Future	5755	5	5755	5	0.00
13/06/2022	R035 On 02-February-23	10.86	Put	Bond Future	5799	5	5799	5	0.00
13/06/2022	R035 On 02-February-23	11.06	Put	Bond Future	4944	4	4944	4	582.00
13/06/2022	R035 On 02-February-23	11.05	Put	Bond Future	4985	4	4985	4	0.00
13/06/2022	R035 On 02-February-23	11.98	Put	Bond Future	2198	2	2198	2	400.00
13/06/2022	R035 On 02-February-23	11.94	Put	Bond Future	2278	2	2278	2	0.00
13/06/2022	R035 On 04-May-23			Bond Future	11.88	83.9812	11.8804	83.9812	0.00

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13/06/2022	R035 On 04-May-23	11.22	Call	Bond Future	1594	2	1594	2	0.00
13/06/2022	R035 On 04-May-23	9.85	Call	Bond Future	154	0	154	0	400.00
13/06/2022	R035 On 04-May-23	11.21	Call	Bond Future	1575	2	1575	2	0.00
13/06/2022	R035 On 04-May-23	12.46	Call	Bond Future	5129	6	5129	6	0.00
13/06/2022	R035 On 04-May-23	10.60	Call	Bond Future	648	1	648	1	400.00
13/06/2022	R035 On 04-May-23	11.20	Call	Bond Future	1556	2	1556	2	0.00
13/06/2022	R035 On 04-May-23	10.60	Put	Bond Future	8007	7	8007	7	0.00
13/06/2022	R035 On 04-May-23	12.46	Put	Bond Future	2082	2	2082	2	400.00
13/06/2022	R035 On 04-May-23	11.22	Put	Bond Future	5277	5	5277	5	0.00
13/06/2022	R035 On 04-May-23	9.85	Put	Bond Future	12264	11	12264	11	0.00
13/06/2022	R035 On 04-May-23	11.20	Put	Bond Future	5353	5	5353	5	0.00
13/06/2022	R035 On 04-May-23	11.21	Put	Bond Future	5315	5	5315	5	0.00
13/06/2022	R186 On 04-August-22			Bond Future	9.07	107.3341	9.0747	107.3341	80,971.00
13/06/2022	R186 On 04-August-22	6.96	Call	Bond Future	0	0	0	0	3,600.00
13/06/2022	R186 On 04-August-22	8.14	Call	Bond Future	25	0	25	0	0.00
13/06/2022	R186 On 04-August-22	8.13	Call	Bond Future	24	0	24	0	0.00
13/06/2022	R186 On 04-August-22	7.96	Call	Bond Future	9	0	9	0	3,600.00
13/06/2022	R186 On 04-August-22	8.15	Call	Bond Future	26	0	26	0	0.00
13/06/2022	R186 On 04-August-22	9.78	Call	Bond Future	2706	4	2706	4	0.00
13/06/2022	R186 On 04-August-22	9.78	Put	Bond Future	169	0	169	0	3,600.00
13/06/2022	R186 On 04-August-22	8.15	Put	Bond Future	3472	3	3472	3	0.00
13/06/2022	R186 On 04-August-22	8.13	Put	Bond Future	3545	3	3545	3	0.00
13/06/2022	R186 On 04-August-22	8.14	Put	Bond Future	3508	3	3508	3	0.00
13/06/2022	R186 On 04-August-22	6.96	Put	Bond Future	8089	7	8089	7	0.00
13/06/2022	R186 On 04-August-22	7.96	Put	Bond Future	4180	3	4180	3	0.00
13/06/2022	R186 On 03-November-22			Bond Future	9.32	108.8535	9.3185	108.8535	11,129.00
13/06/2022	R186 On 03-November-22	8.55	Call	Bond Future	330	1	330	1	0.00
13/06/2022	R186 On 03-November-22	8.91	Call	Bond Future	691	1	691	1	0.00
13/06/2022	R186 On 03-November-22	8.23	Call	Bond Future	150	0	150	0	4,310.00
13/06/2022	R186 On 03-November-22	8.53	Call	Bond Future	316	1	316	1	0.00
13/06/2022	R186 On 03-November-22	8.54	Call	Bond Future	323	1	323	1	0.00
13/06/2022	R186 On 03-November-22	8.54	Put	Bond Future	3046	2	3046	2	0.00
13/06/2022	R186 On 03-November-22	8.53	Put	Bond Future	3074	2	3074	2	0.00
13/06/2022	R186 On 03-November-22	8.91	Put	Bond Future	2109	2	2109	2	4,310.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2022	R186 On 03-November-22	8.23	Put	Bond Future	3981	3	3981	3	0.00
13/06/2022	R186 On 03-November-22	8.55	Put	Bond Future	3017	2	3017	2	0.00
13/06/2022	R186 On 02-February-23			Bond Future	9.54	105.3181	9.5395	105.3181	0.00
13/06/2022	R186 On 02-February-23	8.34	Call	Bond Future	270	0	270	0	0.00
13/06/2022	R186 On 02-February-23	8.33	Call	Bond Future	265	0	265	0	0.00
13/06/2022	R186 On 02-February-23	8.32	Call	Bond Future	259	0	259	0	0.00
13/06/2022	R186 On 02-February-23	8.32	Put	Bond Future	4301	4	4301	4	0.00
13/06/2022	R186 On 02-February-23	8.33	Put	Bond Future	4273	4	4273	4	0.00
13/06/2022	R186 On 02-February-23	8.34	Put	Bond Future	4244	4	4244	4	0.00
13/06/2022	R186 On 04-May-23			Bond Future	9.74	107.1896	9.7389	107.1896	0.00
13/06/2022	R186 On 04-May-23	8.83	Call	Bond Future	728	1	728	1	0.00
13/06/2022	R186 On 04-May-23	8.82	Call	Bond Future	719	1	719	1	0.00
13/06/2022	R186 On 04-May-23	8.84	Call	Bond Future	738	1	738	1	0.00
13/06/2022	R186 On 04-May-23	8.83	Put	Bond Future	3533	3	3533	3	0.00
13/06/2022	R186 On 04-May-23	8.82	Put	Bond Future	3555	3	3555	3	0.00
13/06/2022	R186 On 04-May-23	8.84	Put	Bond Future	3511	3	3511	3	0.00
13/06/2022	R197 On 04-August-22			Bond Future	329.39	329.2581	329.3945	329.2581	870.00
13/06/2022	R197 On 03-November-22			Bond Future	334.13	333.9989	334.1328	333.9989	0.00
13/06/2022	R197 On 02-February-23			Bond Future	330.87	330.7436	330.8743	330.7436	0.00
13/06/2022	R197 On 04-May-23			Bond Future	336.81	336.6842	336.8122	336.6842	0.00
13/06/2022	R202 On 04-August-22			Bond Future	247.34	248.1214	247.3428	248.1214	6,586.00
13/06/2022	R202 On 03-November-22			Bond Future	250.90	251.6937	250.9006	251.6937	0.00
13/06/2022	R202 On 02-February-23			Bond Future	250.37	251.1806	250.3706	251.1806	0.00
13/06/2022	R202 On 04-May-23			Bond Future	254.86	255.6896	254.8611	255.6896	0.00
13/06/2022	R209 On 04-August-22			Bond Future	11.37	68.1334	11.3665	68.1334	24,102.00
13/06/2022	R209 On 04-August-22	10.57	Call	Bond Future	78	0	78	0	0.00
13/06/2022	R209 On 04-August-22	10.59	Call	Bond Future	87	0	87	0	0.00
13/06/2022	R209 On 04-August-22	10.58	Call	Bond Future	83	0	83	0	0.00
13/06/2022	R209 On 04-August-22	10.58	Put	Bond Future	4236	3	4236	3	0.00
13/06/2022	R209 On 04-August-22	10.57	Put	Bond Future	4287	3	4287	3	0.00
13/06/2022	R209 On 04-August-22	10.59	Put	Bond Future	4186	3	4186	3	0.00
13/06/2022	R209 On 03-November-22			Bond Future	11.54	65.9542	11.5444	65.9542	4,135.00
13/06/2022	R209 On 03-November-22	11.02	Call	Bond Future	856	1	856	1	0.00
13/06/2022	R209 On 03-November-22	11.50	Call	Bond Future	1871	2	1871	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
13/06/2022	R209 On 03-November-22	10.50	Call	Bond Future	255	0	255	0	0.00
13/06/2022	R209 On 03-November-22	11.00	Call	Bond Future	824	1	824	1	0.00
13/06/2022	R209 On 03-November-22	11.01	Call	Bond Future	840	1	840	1	0.00
13/06/2022	R209 On 03-November-22	10.00	Call	Bond Future	41	0	41	0	0.00
13/06/2022	R209 On 03-November-22	9.25	Call	Bond Future	3	0	3	0	9,500.00
13/06/2022	R209 On 03-November-22	11.03	Call	Bond Future	872	1	872	1	0.00
13/06/2022	R209 On 03-November-22	9.50	Call	Bond Future	7	0	7	0	0.00
13/06/2022	R209 On 03-November-22	9.50	Put	Bond Future	11330	10	11330	10	0.00
13/06/2022	R209 On 03-November-22	11.03	Put	Bond Future	3485	3	3485	3	0.00
13/06/2022	R209 On 03-November-22	10.50	Put	Bond Future	5720	5	5720	5	0.00
13/06/2022	R209 On 03-November-22	9.25	Put	Bond Future	12895	12	12895	12	0.00
13/06/2022	R209 On 03-November-22	10.00	Put	Bond Future	8353	7	8353	7	9,500.00
13/06/2022	R209 On 03-November-22	11.01	Put	Bond Future	3558	3	3558	3	0.00
13/06/2022	R209 On 03-November-22	11.00	Put	Bond Future	3594	3	3594	3	9,500.00
13/06/2022	R209 On 03-November-22	11.50	Put	Bond Future	2091	2	2091	2	0.00
13/06/2022	R209 On 03-November-22	11.02	Put	Bond Future	3521	3	3521	3	0.00
13/06/2022	R209 On 02-February-23			Bond Future	11.71	67.0209	11.7083	67.0209	0.00
13/06/2022	R209 On 02-February-23	10.80	Call	Bond Future	686	1	686	1	0.00
13/06/2022	R209 On 02-February-23	10.78	Call	Bond Future	661	1	661	1	0.00
13/06/2022	R209 On 02-February-23	10.79	Call	Bond Future	673	1	673	1	0.00
13/06/2022	R209 On 02-February-23	10.80	Put	Bond Future	5300	5	5300	5	0.00
13/06/2022	R209 On 02-February-23	10.78	Put	Bond Future	5382	5	5382	5	0.00
13/06/2022	R209 On 02-February-23	10.79	Put	Bond Future	5341	5	5341	5	0.00
13/06/2022	R209 On 04-May-23			Bond Future	11.86	65.0628	11.8577	65.0628	0.00
13/06/2022	R209 On 04-May-23	11.11	Call	Bond Future	1247	2	1247	2	0.00
13/06/2022	R209 On 04-May-23	11.09	Call	Bond Future	1215	2	1215	2	0.00
13/06/2022	R209 On 04-May-23	11.10	Call	Bond Future	1231	2	1231	2	0.00
13/06/2022	R209 On 04-May-23	11.10	Put	Bond Future	4973	4	4973	4	0.00
13/06/2022	R209 On 04-May-23	11.09	Put	Bond Future	5009	4	5009	4	0.00
13/06/2022	R209 On 04-May-23	11.11	Put	Bond Future	4938	4	4938	4	0.00
13/06/2022	R210 On 04-August-22			Bond Future	222.65	223.9524	222.6463	223.9524	1,025.00
13/06/2022	R210 On 03-November-22			Bond Future	222.89	224.2128	222.8850	224.2128	0.00
13/06/2022	R210 On 02-February-23			Bond Future	226.53	227.8853	226.5321	227.8853	0.00
13/06/2022	R210 On 04-May-23			Bond Future	227.54	228.9201	227.5392	228.9201	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
13/06/2022	R213 On 04-August-22			Bond Future	10.89	82.9911	10.8877	82.9911	29,440.00
13/06/2022	R213 On 04-August-22	9.90	Call	Bond Future	28	0	28	0	0.00
13/06/2022	R213 On 04-August-22	9.88	Call	Bond Future	25	0	25	0	0.00
13/06/2022	R213 On 04-August-22	9.89	Call	Bond Future	27	0	27	0	0.00
13/06/2022	R213 On 04-August-22	9.90	Put	Bond Future	4844	4	4844	4	0.00
13/06/2022	R213 On 04-August-22	9.88	Put	Bond Future	4942	4	4942	4	0.00
13/06/2022	R213 On 04-August-22	9.89	Put	Bond Future	4893	4	4893	4	0.00
13/06/2022	R213 On 03-November-22			Bond Future	11.10	80.6290	11.1023	80.6290	0.00
13/06/2022	R213 On 03-November-22	10.40	Call	Bond Future	573	1	573	1	0.00
13/06/2022	R213 On 03-November-22	9.98	Call	Bond Future	212	0	212	0	0.00
13/06/2022	R213 On 03-November-22	10.19	Call	Bond Future	362	1	362	1	0.00
13/06/2022	R213 On 03-November-22	9.84	Call	Bond Future	142	0	142	0	0.00
13/06/2022	R213 On 03-November-22	9.13	Call	Bond Future	14	0	14	0	200.00
13/06/2022	R213 On 03-November-22	10.38	Call	Bond Future	550	1	550	1	0.00
13/06/2022	R213 On 03-November-22	10.39	Call	Bond Future	562	1	562	1	0.00
13/06/2022	R213 On 03-November-22	10.37	Call	Bond Future	539	1	539	1	0.00
13/06/2022	R213 On 03-November-22	9.19	Call	Bond Future	17	0	17	0	476.00
13/06/2022	R213 On 03-November-22	9.19	Put	Bond Future	9381	8	9381	8	0.00
13/06/2022	R213 On 03-November-22	10.37	Put	Bond Future	3966	3	3966	3	200.00
13/06/2022	R213 On 03-November-22	10.39	Put	Bond Future	3893	3	3893	3	0.00
13/06/2022	R213 On 03-November-22	10.38	Put	Bond Future	3929	3	3929	3	0.00
13/06/2022	R213 On 03-November-22	9.13	Put	Bond Future	9694	9	9694	9	0.00
13/06/2022	R213 On 03-November-22	9.84	Put	Bond Future	6169	5	6169	5	476.00
13/06/2022	R213 On 03-November-22	10.19	Put	Bond Future	4661	4	4661	4	476.00
13/06/2022	R213 On 03-November-22	9.98	Put	Bond Future	5542	5	5542	5	200.00
13/06/2022	R213 On 03-November-22	10.40	Put	Bond Future	3856	3	3856	3	0.00
13/06/2022	R213 On 02-February-23			Bond Future	11.31	81.9318	11.3057	81.9318	0.00
13/06/2022	R213 On 02-February-23	10.43	Call	Bond Future	719	1	719	1	912.00
13/06/2022	R213 On 02-February-23	10.22	Call	Bond Future	499	1	499	1	0.00
13/06/2022	R213 On 02-February-23	10.21	Call	Bond Future	490	1	490	1	0.00
13/06/2022	R213 On 02-February-23	9.16	Call	Bond Future	51	0	51	0	476.00
13/06/2022	R213 On 02-February-23	10.01	Call	Bond Future	330	1	330	1	0.00
13/06/2022	R213 On 02-February-23	10.23	Call	Bond Future	508	1	508	1	0.00
13/06/2022	R213 On 02-February-23	10.35	Call	Bond Future	629	1	629	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2022	R213 On 02-February-23	12.20	Call	Bond Future	4861	6	4861	6	0.00
13/06/2022	R213 On 02-February-23	10.43	Put	Bond Future	4714	4	4714	4	0.00
13/06/2022	R213 On 02-February-23	10.35	Put	Bond Future	5001	4	5001	4	476.00
13/06/2022	R213 On 02-February-23	12.20	Put	Bond Future	1036	1	1036	1	912.00
13/06/2022	R213 On 02-February-23	10.22	Put	Bond Future	5490	5	5490	5	0.00
13/06/2022	R213 On 02-February-23	9.16	Put	Bond Future	10316	9	10316	9	0.00
13/06/2022	R213 On 02-February-23	10.01	Put	Bond Future	6333	5	6333	5	476.00
13/06/2022	R213 On 02-February-23	10.21	Put	Bond Future	5529	5	5529	5	0.00
13/06/2022	R213 On 02-February-23	10.23	Put	Bond Future	5452	4	5452	4	0.00
13/06/2022	R213 On 04-May-23			Bond Future	11.48	79.8411	11.4845	79.8411	0.00
13/06/2022	R213 On 04-May-23	10.74	Call	Bond Future	1178	2	1178	2	0.00
13/06/2022	R213 On 04-May-23	10.73	Call	Bond Future	1164	2	1164	2	0.00
13/06/2022	R213 On 04-May-23	10.75	Call	Bond Future	1193	2	1193	2	0.00
13/06/2022	R213 On 04-May-23	10.75	Put	Bond Future	4432	4	4432	4	0.00
13/06/2022	R213 On 04-May-23	10.73	Put	Bond Future	4493	4	4493	4	0.00
13/06/2022	R213 On 04-May-23	10.74	Put	Bond Future	4463	4	4463	4	0.00
13/06/2022	R214 On 04-August-22			Bond Future	11.64	64.9664	11.6429	64.9664	13,220.00
13/06/2022	R214 On 04-August-22	10.97	Call	Bond Future	160	0	160	0	0.00
13/06/2022	R214 On 04-August-22	10.98	Call	Bond Future	167	0	167	0	0.00
13/06/2022	R214 On 04-August-22	10.99	Call	Bond Future	175	0	175	0	0.00
13/06/2022	R214 On 04-August-22	10.98	Put	Bond Future	3743	3	3743	3	0.00
13/06/2022	R214 On 04-August-22	10.99	Put	Bond Future	3694	3	3694	3	0.00
13/06/2022	R214 On 04-August-22	10.97	Put	Bond Future	3792	3	3792	3	0.00
13/06/2022	R214 On 03-November-22			Bond Future	11.82	62.6017	11.8154	62.6017	0.00
13/06/2022	R214 On 03-November-22	11.35	Call	Bond Future	1018	1	1018	1	0.00
13/06/2022	R214 On 03-November-22	11.36	Call	Bond Future	1036	1	1036	1	0.00
13/06/2022	R214 On 03-November-22	11.34	Call	Bond Future	1000	1	1000	1	0.00
13/06/2022	R214 On 03-November-22	11.36	Put	Bond Future	3402	3	3402	3	0.00
13/06/2022	R214 On 03-November-22	11.35	Put	Bond Future	3437	3	3437	3	0.00
13/06/2022	R214 On 03-November-22	11.34	Put	Bond Future	3473	3	3473	3	0.00
13/06/2022	R214 On 02-February-23			Bond Future	11.98	63.6136	11.9780	63.6136	0.00
13/06/2022	R214 On 02-February-23	11.09	Call	Bond Future	768	1	768	1	0.00
13/06/2022	R214 On 02-February-23	11.07	Call	Bond Future	742	1	742	1	0.00
13/06/2022	R214 On 02-February-23	11.08	Call	Bond Future	755	1	755	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2022	R214 On 02-February-23	11.08	Put	Bond Future	5454	5	5454	5	0.00
13/06/2022	R214 On 02-February-23	11.07	Put	Bond Future	5496	5	5496	5	0.00
13/06/2022	R214 On 02-February-23	11.09	Put	Bond Future	5412	5	5412	5	0.00
13/06/2022	R214 On 04-May-23			Bond Future	12.12	61.4517	12.1200	61.4517	0.00
13/06/2022	R214 On 04-May-23	11.38	Call	Bond Future	1346	2	1346	2	0.00
13/06/2022	R214 On 04-May-23	11.36	Call	Bond Future	1313	2	1313	2	0.00
13/06/2022	R214 On 04-May-23	11.37	Call	Bond Future	1330	2	1330	2	0.00
13/06/2022	R214 On 04-May-23	11.37	Put	Bond Future	5142	5	5142	5	0.00
13/06/2022	R214 On 04-May-23	11.36	Put	Bond Future	5179	5	5179	5	0.00
13/06/2022	R214 On 04-May-23	11.38	Put	Bond Future	5105	5	5105	5	0.00
13/06/2022	R248 On 04-August-22			Bond Future	11.61	81.6690	11.6076	81.6690	200,340.00
13/06/2022	R248 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	0.00
13/06/2022	R248 On 04-August-22	10.30	Call	Bond Future	4	0	4	0	1,200.00
13/06/2022	R248 On 04-August-22	10.40	Call	Bond Future	8	0	8	0	0.00
13/06/2022	R248 On 04-August-22	10.90	Call	Bond Future	166	0	166	0	1,700.00
13/06/2022	R248 On 04-August-22	11.00	Call	Bond Future	260	0	260	0	1,200.00
13/06/2022	R248 On 04-August-22	10.20	Call	Bond Future	2	0	2	0	1,700.00
13/06/2022	R248 On 04-August-22	10.99	Call	Bond Future	249	0	249	0	0.00
13/06/2022	R248 On 04-August-22	10.98	Call	Bond Future	239	0	239	0	0.00
13/06/2022	R248 On 04-August-22	10.98	Put	Bond Future	4493	4	4493	4	0.00
13/06/2022	R248 On 04-August-22	10.99	Put	Bond Future	4432	4	4432	4	0.00
13/06/2022	R248 On 04-August-22	10.40	Put	Bond Future	8574	8	8574	8	0.00
13/06/2022	R248 On 04-August-22	11.00	Put	Bond Future	4372	4	4372	4	50.00
13/06/2022	R248 On 04-August-22	10.90	Put	Bond Future	4993	4	4993	4	0.00
13/06/2022	R248 On 04-August-22	10.30	Put	Bond Future	9353	8	9353	8	0.00
13/06/2022	R248 On 04-August-22	9.70	Put	Bond Future	14320	13	14320	13	0.00
13/06/2022	R248 On 04-August-22	10.20	Put	Bond Future	10147	9	10147	9	0.00
13/06/2022	R248 On 03-November-22			Bond Future	11.78	78.4039	11.7793	78.4039	0.00
13/06/2022	R248 On 03-November-22	11.31	Call	Bond Future	1261	2	1261	2	0.00
13/06/2022	R248 On 03-November-22	11.30	Call	Bond Future	1238	2	1238	2	0.00
13/06/2022	R248 On 03-November-22	11.32	Call	Bond Future	1283	2	1283	2	0.00
13/06/2022	R248 On 03-November-22	11.30	Put	Bond Future	4367	4	4367	4	0.00
13/06/2022	R248 On 03-November-22	11.31	Put	Bond Future	4322	4	4322	4	0.00
13/06/2022	R248 On 03-November-22	11.32	Put	Bond Future	4277	4	4277	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
13/06/2022	R248 On 02-February-23			Bond Future	11.94	79.6714	11.9414	79.6714	0.00
13/06/2022	R248 On 02-February-23	11.07	Call	Bond Future	981	1	981	1	0.00
13/06/2022	R248 On 02-February-23	11.06	Call	Bond Future	964	1	964	1	0.00
13/06/2022	R248 On 02-February-23	11.08	Call	Bond Future	998	1	998	1	0.00
13/06/2022	R248 On 02-February-23	11.08	Put	Bond Future	6645	6	6645	6	0.00
13/06/2022	R248 On 02-February-23	11.06	Put	Bond Future	6750	6	6750	6	0.00
13/06/2022	R248 On 02-February-23	11.07	Put	Bond Future	6697	6	6697	6	0.00
13/06/2022	R248 On 04-May-23			Bond Future	12.08	76.6555	12.0827	76.6555	0.00
13/06/2022	R248 On 04-May-23	11.34	Call	Bond Future	1675	2	1675	2	0.00
13/06/2022	R248 On 04-May-23	11.33	Call	Bond Future	1653	2	1653	2	0.00
13/06/2022	R248 On 04-May-23	11.35	Call	Bond Future	1696	2	1696	2	0.00
13/06/2022	R248 On 04-May-23	11.35	Put	Bond Future	6351	6	6351	6	0.00
13/06/2022	R248 On 04-May-23	11.33	Put	Bond Future	6443	6	6443	6	0.00
13/06/2022	R248 On 04-May-23	11.34	Put	Bond Future	6397	6	6397	6	0.00