



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
23/06/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2022	2025 On 04-August-22			Bond Future	162.71	162.9118	162.7053	162.9118	7,305.00
23/06/2022	2025 On 03-November-22			Bond Future	165.12	165.3319	165.1208	165.3319	0.00
23/06/2022	2025 On 02-February-23			Bond Future	166.23	166.4448	166.2285	166.4448	0.00
23/06/2022	2025 On 04-May-23			Bond Future	169.44	169.6607	169.4386	169.6607	0.00
23/06/2022	2029 On 04-August-22			Bond Future	120.86	120.9767	120.8585	120.9767	2,791.00
23/06/2022	2029 On 03-November-22			Bond Future	121.40	121.5249	121.4038	121.5249	0.00
23/06/2022	2029 On 02-February-23			Bond Future	123.46	123.5827	123.4584	123.5827	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
23/06/2022	2029 On 04-May-23			Bond Future	124.56	124.6838	124.5558	124.6838	0.00
23/06/2022	2030 On 04-August-22			Bond Future	10.18	88.8385	10.1847	88.8385	90,166.00
23/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	0	0	0	0	800.00
23/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	9	0	9	0	800.00
23/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	117	0	117	0	0.00
23/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	123	0	123	0	0.00
23/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	128	0	128	0	0.00
23/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	3682	4	3682	4	0.00
23/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	127	0	127	0	800.00
23/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	3171	3	3171	3	0.00
23/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	3215	3	3215	3	0.00
23/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	3260	3	3260	3	0.00
23/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	5636	6	5636	6	0.00
23/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	9595	10	9595	10	0.00
23/06/2022	2030 On 03-November-22			Bond Future	10.38	90.1377	10.3759	90.1377	18,796.00
23/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	1396	1	1396	1	500.00
23/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	5661	6	5661	6	0.00
23/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	1178	1	1178	1	0.00
23/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	1159	1	1159	1	0.00
23/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	1197	1	1197	1	0.00
23/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	583	1	583	1	500.00
23/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	3773	4	3773	4	0.00
23/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	2481	3	2481	3	0.00
23/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	2213	2	2213	2	0.00
23/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	2538	3	2538	3	0.00
23/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	2509	3	2509	3	0.00
23/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	364	0	364	0	500.00
23/06/2022	2030 On 02-February-23			Bond Future	10.55	87.6383	10.5496	87.6383	0.00
23/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	3787	4	3787	4	0.00
23/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	3909	4	3909	4	0.00
23/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	1192	1	1192	1	0.00
23/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	924	1	924	1	400.00
23/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	1083	1	1083	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
23/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	871	1	871	1	0.00
23/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	188	0	188	0	102.00
23/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	299	0	299	0	400.00
23/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	1160	1	1160	1	0.00
23/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	1176	1	1176	1	0.00
23/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	884	1	884	1	0.00
23/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	364	0	364	0	0.00
23/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	724	1	724	1	0.00
23/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	280	0	280	0	0.00
23/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	7359	7	7359	7	0.00
23/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	7181	7	7181	7	0.00
23/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	4811	5	4811	5	102.00
23/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	8408	9	8408	9	0.00
23/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	6659	7	6659	7	0.00
23/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3858	4	3858	4	102.00
23/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3643	4	3643	4	0.00
23/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	1237	1	1237	1	400.00
23/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	4346	4	4346	4	0.00
23/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	4212	4	4212	4	0.00
23/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	4312	4	4312	4	0.00
23/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3703	4	3703	4	0.00
23/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3673	4	3673	4	0.00
23/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	1287	1	1287	1	0.00
23/06/2022	2030 On 04-May-23			Bond Future	10.69	89.3199	10.6910	89.3199	0.00
23/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	5202	5	5202	5	0.00
23/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	6551	6	6551	6	0.00
23/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	8090	8	8090	8	0.00
23/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	790	1	790	1	150.00
23/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	2320	2	2320	2	0.00
23/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	2299	2	2299	2	0.00
23/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	4351	4	4351	4	0.00
23/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	1323	1	1323	1	1,080.00
23/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	2072	2	2072	2	500.00

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23/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	2278	2	2278	2	0.00
23/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	882	1	882	1	500.00
23/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	1009	1	1009	1	400.00
23/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	374	0	374	0	400.00
23/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	7950	8	7950	8	0.00
23/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	5065	5	5065	5	0.00
23/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	5444	6	5444	6	0.00
23/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	3022	3	3022	3	0.00
23/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	5768	6	5768	6	0.00
23/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	3255	3	3255	3	0.00
23/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	4379	4	4379	4	0.00
23/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	1600	2	1600	2	150.00
23/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	2999	3	2999	3	0.00
23/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	2976	3	2976	3	0.00
23/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	688	1	688	1	500.00
23/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	953	1	953	1	1,080.00
23/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	1297	1	1297	1	400.00
23/06/2022	2032 On 04-August-22			Bond Future	10.64	88.6566	10.6368	88.6566	93,244.00
23/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	6417	6	6417	6	0.00
23/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	1322	1	1322	1	0.00
23/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	2376	2	2376	2	0.00
23/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	5047	5	5047	5	0.00
23/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	294	0	294	0	0.00
23/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	795	1	795	1	900.00
23/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	283	0	283	0	0.00
23/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	187	0	187	0	0.00
23/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	0	0	0	0	800.00
23/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	4	0	4	0	0.00
23/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	25	0	25	0	800.00
23/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	306	0	306	0	0.00
23/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	40	0	40	0	900.00
23/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	2669	3	2669	3	0.00
23/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	5137	5	5137	5	0.00

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23/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	2625	3	2625	3	0.00
23/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	6995	7	6995	7	0.00
23/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	9598	10	9598	10	0.00
23/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	3132	3	3132	3	0.00
23/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	1533	2	1533	2	0.00
23/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	4690	5	4690	5	0.00
23/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	2581	3	2581	3	0.00
23/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	81	0	81	0	800.00
23/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	456	0	456	0	7,500.00
23/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	983	1	983	1	7,500.00
23/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	31	0	31	0	0.00
23/06/2022	2032 On 03-November-22			Bond Future	10.82	85.8015	10.8233	85.8015	84,030.00
23/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	4435	4	4435	4	0.00
23/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	7536	7	7536	7	0.00
23/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	1322	1	1322	1	0.00
23/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	1557	2	1557	2	0.00
23/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	1581	2	1581	2	750.00
23/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	109	0	109	0	500.00
23/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	526	1	526	1	0.00
23/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	72	0	72	0	180.00
23/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	665	1	665	1	500.00
23/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	1170	1	1170	1	0.00
23/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	593	1	593	1	0.00
23/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	334	0	334	0	750.00
23/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	83	0	83	0	454.00
23/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	8190	8	8190	8	0.00
23/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	5223	5	5223	5	0.00
23/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	4356	4	4356	4	454.00
23/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	8474	9	8474	9	0.00
23/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	4147	4	4147	4	180.00
23/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	7630	8	7630	8	0.00
23/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	2710	3	2710	3	180.00
23/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	2932	3	2932	3	454.00

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23/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	3944	4	3944	4	0.00
23/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	2386	2	2386	2	0.00
23/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	2414	2	2414	2	0.00
23/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	279	0	279	0	750.00
23/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	755	1	755	1	500.00
23/06/2022	2032 On 02-February-23			Bond Future	10.99	87.2368	10.9912	87.2368	0.00
23/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	5304	5	5304	5	0.00
23/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	8830	9	8830	9	0.00
23/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1186	1	1186	1	0.00
23/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1204	1	1204	1	0.00
23/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	174	0	174	0	454.00
23/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	832	1	832	1	0.00
23/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	240	0	240	0	500.00
23/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	4760	5	4760	5	0.00
23/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1222	1	1222	1	0.00
23/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1412	1	1412	1	0.00
23/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1766	2	1766	2	750.00
23/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	920	1	920	1	500.00
23/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	546	1	546	1	750.00
23/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	6223	6	6223	6	0.00
23/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	4958	5	4958	5	0.00
23/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	3417	3	3417	3	0.00
23/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	3955	4	3955	4	454.00
23/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	4294	4	4294	4	0.00
23/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	1309	1	1309	1	0.00
23/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	8453	9	8453	9	0.00
23/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	5194	5	5194	5	454.00
23/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	9309	9	9309	9	0.00
23/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	4330	4	4330	4	0.00
23/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	4365	4	4365	4	0.00
23/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	496	1	496	1	750.00
23/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	1137	1	1137	1	500.00
23/06/2022	2032 On 04-May-23			Bond Future	11.13	84.7490	11.1271	84.7490	0.00

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23/06/2022	2032 On 04-May-23	0000000	Call	Bond Future	2303	2	2303	2	0.00
23/06/2022	2032 On 04-May-23	0000000	Call	Bond Future	2326	2	2326	2	0.00
23/06/2022	2032 On 04-May-23	0000000	Call	Bond Future	2350	2	2350	2	0.00
23/06/2022	2032 On 04-May-23	0000000	Put	Bond Future	3535	4	3535	4	0.00
23/06/2022	2032 On 04-May-23	0000000	Put	Bond Future	3562	4	3562	4	0.00
23/06/2022	2032 On 04-May-23	0000000	Put	Bond Future	3589	4	3589	4	0.00
23/06/2022	2033 On 04-August-22			Bond Future	115.15	115.9225	115.1459	115.9225	7,428.00
23/06/2022	2033 On 03-November-22			Bond Future	115.52	116.3116	115.5223	116.3116	0.00
23/06/2022	2033 On 02-February-23			Bond Future	117.48	118.2809	117.4772	118.2809	0.00
23/06/2022	2033 On 04-May-23			Bond Future	118.37	119.1938	118.3734	119.1938	0.00
23/06/2022	2037 On 04-August-22			Bond Future	11.19	81.0751	11.1862	81.0751	139,442.00
23/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	11	0	11	0	50.00
23/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	608	1	608	1	0.00
23/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	1397	1	1397	1	1,050.00
23/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	2162	2	2162	2	0.00
23/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	569	1	569	1	0.00
23/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	588	1	588	1	0.00
23/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	4632	5	4632	5	0.00
23/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	188	0	188	0	1,050.00
23/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	2311	2	2311	2	0.00
23/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	2396	2	2396	2	0.00
23/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	761	1	761	1	50.00
23/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	1253	1	1253	1	0.00
23/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	7021	7	7021	7	0.00
23/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	2353	2	2353	2	50.00
23/06/2022	2037 On 03-November-22			Bond Future	11.35	82.2609	11.3539	82.2609	2,000.00
23/06/2022	2037 On 03-November-22	0000000	Call	Bond Future	2134	2	2134	2	0.00
23/06/2022	2037 On 03-November-22	0000000	Call	Bond Future	2195	2	2195	2	0.00
23/06/2022	2037 On 03-November-22	0000000	Call	Bond Future	2164	2	2164	2	0.00
23/06/2022	2037 On 03-November-22	0000000	Put	Bond Future	2425	2	2425	2	0.00
23/06/2022	2037 On 03-November-22	0000000	Put	Bond Future	2455	3	2455	3	0.00
23/06/2022	2037 On 03-November-22	0000000	Put	Bond Future	2396	2	2396	2	0.00
23/06/2022	2037 On 02-February-23			Bond Future	11.51	79.3799	11.5086	79.3799	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
23/06/2022	2037 On 02-February-23	0000000	Call	Bond Future	1719	2	1719	2	0.00
23/06/2022	2037 On 02-February-23	0000000	Call	Bond Future	1673	2	1673	2	0.00
23/06/2022	2037 On 02-February-23	0000000	Call	Bond Future	1696	2	1696	2	0.00
23/06/2022	2037 On 02-February-23	0000000	Put	Bond Future	4483	5	4483	5	0.00
23/06/2022	2037 On 02-February-23	0000000	Put	Bond Future	4521	5	4521	5	0.00
23/06/2022	2037 On 02-February-23	0000000	Put	Bond Future	4445	5	4445	5	0.00
23/06/2022	2037 On 04-May-23			Bond Future	11.64	80.9047	11.6380	80.9047	0.00
23/06/2022	2037 On 04-May-23	0000000	Call	Bond Future	2502	2	2502	2	0.00
23/06/2022	2037 On 04-May-23	0000000	Call	Bond Future	2451	2	2451	2	0.00
23/06/2022	2037 On 04-May-23	0000000	Call	Bond Future	2477	2	2477	2	0.00
23/06/2022	2037 On 04-May-23	0000000	Put	Bond Future	4376	4	4376	4	0.00
23/06/2022	2037 On 04-May-23	0000000	Put	Bond Future	4409	4	4409	4	0.00
23/06/2022	2037 On 04-May-23	0000000	Put	Bond Future	4343	4	4343	4	0.00
23/06/2022	2038 On 04-August-22			Bond Future	130.40	130.6928	130.4004	130.6928	4,102.00
23/06/2022	2038 On 03-November-22			Bond Future	132.34	132.6345	132.3364	132.6345	0.00
23/06/2022	2038 On 02-February-23			Bond Future	132.68	132.9832	132.6790	132.9832	0.00
23/06/2022	2038 On 04-May-23			Bond Future	135.24	135.5541	135.2426	135.5541	0.00
23/06/2022	2040 On 04-August-22			Bond Future	11.29	82.6960	11.2935	82.6960	124,550.00
23/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	0	0	0	0	460.00
23/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	178	0	178	0	460.00
23/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	654	1	654	1	0.00
23/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	5933	6	5933	6	0.00
23/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	676	1	676	1	0.00
23/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	699	1	699	1	0.00
23/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	2310	2	2310	2	0.00
23/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	113	0	113	0	460.00
23/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	11493	12	11493	12	0.00
23/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	2354	3	2354	3	0.00
23/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	2399	3	2399	3	0.00
23/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	4191	4	4191	4	0.00
23/06/2022	2040 On 03-November-22			Bond Future	11.46	83.9057	11.4562	83.9057	3,965.00
23/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	2653	3	2653	3	1,500.00
23/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	2352	2	2352	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
23/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	787	1	787	1	1,500.00
23/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	7033	7	7033	7	0.00
23/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	2287	2	2287	2	0.00
23/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	2320	2	2320	2	0.00
23/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	618	1	618	1	1,100.00
23/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	1718	2	1718	2	1,100.00
23/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	3374	4	3374	4	0.00
23/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	2647	3	2647	3	0.00
23/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	5138	5	5138	5	0.00
23/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	5664	6	5664	6	0.00
23/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	2375	2	2375	2	0.00
23/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	679	1	679	1	1,100.00
23/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	2710	3	2710	3	0.00
23/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	2678	3	2678	3	0.00
23/06/2022	2040 On 02-February-23			Bond Future	11.61	80.8019	11.6063	80.8019	0.00
23/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1684	2	1684	2	0.00
23/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1708	2	1708	2	0.00
23/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	342	0	342	0	0.00
23/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	363	0	363	0	400.00
23/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	5630	5	5630	5	0.00
23/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	5504	5	5504	5	0.00
23/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1294	1	1294	1	0.00
23/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1358	1	1358	1	400.00
23/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1733	2	1733	2	0.00
23/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	4854	5	4854	5	0.00
23/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	5546	6	5546	6	0.00
23/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	1704	2	1704	2	0.00
23/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	1657	2	1657	2	400.00
23/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	9847	10	9847	10	0.00
23/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	5684	6	5684	6	0.00
23/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	10048	10	10048	10	0.00
23/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	4895	5	4895	5	0.00
23/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	4936	5	4936	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
23/06/2022	2040 On 04-May-23			Bond Future	11.73	82.3545	11.7320	82.3545	0.00
23/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	10528	10	10528	10	0.00
23/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	2744	3	2744	3	0.00
23/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	2915	3	2915	3	500.00
23/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	505	0	505	0	400.00
23/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	1168	1	1168	1	500.00
23/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	1525	1	1525	1	400.00
23/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	2716	3	2716	3	0.00
23/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	7656	7	7656	7	0.00
23/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	2772	3	2772	3	0.00
23/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	4654	5	4654	5	0.00
23/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	7683	8	7683	8	0.00
23/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	1628	2	1628	2	400.00
23/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	1016	1	1016	1	500.00
23/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	4725	5	4725	5	0.00
23/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	6743	7	6743	7	0.00
23/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	11023	11	11023	11	0.00
23/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	4480	5	4480	5	0.00
23/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	4689	5	4689	5	0.00
23/06/2022	2044 On 04-August-22			Bond Future	11.31	79.4869	11.3089	79.4869	88,442.00
23/06/2022	2044 On 04-August-22	0000000	Call	Bond Future	797	1	797	1	0.00
23/06/2022	2044 On 04-August-22	0000000	Call	Bond Future	748	1	748	1	0.00
23/06/2022	2044 On 04-August-22	0000000	Call	Bond Future	772	1	772	1	0.00
23/06/2022	2044 On 04-August-22	0000000	Put	Bond Future	2246	2	2246	2	0.00
23/06/2022	2044 On 04-August-22	0000000	Put	Bond Future	2290	2	2290	2	0.00
23/06/2022	2044 On 04-August-22	0000000	Put	Bond Future	2203	2	2203	2	0.00
23/06/2022	2044 On 03-November-22			Bond Future	11.46	80.6496	11.4629	80.6496	0.00
23/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	2337	2	2337	2	0.00
23/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	2305	2	2305	2	0.00
23/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	2370	2	2370	2	0.00
23/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	471	0	471	0	1,600.00
23/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	2024	2	2024	2	1,600.00
23/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	3092	3	3092	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
23/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	6414	7	6414	7	0.00
23/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	2714	3	2714	3	0.00
23/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	2747	3	2747	3	0.00
23/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	2780	3	2780	3	0.00
23/06/2022	2044 On 02-February-23			Bond Future	11.60	77.6165	11.6047	77.6165	0.00
23/06/2022	2044 On 02-February-23	0000000	Call	Bond Future	1868	2	1868	2	0.00
23/06/2022	2044 On 02-February-23	0000000	Call	Bond Future	1815	2	1815	2	0.00
23/06/2022	2044 On 02-February-23	0000000	Call	Bond Future	1842	2	1842	2	0.00
23/06/2022	2044 On 02-February-23	0000000	Put	Bond Future	4819	5	4819	5	0.00
23/06/2022	2044 On 02-February-23	0000000	Put	Bond Future	4860	5	4860	5	0.00
23/06/2022	2044 On 02-February-23	0000000	Put	Bond Future	4778	5	4778	5	0.00
23/06/2022	2044 On 04-May-23			Bond Future	11.72	79.1081	11.7231	79.1081	0.00
23/06/2022	2044 On 04-May-23	0000000	Call	Bond Future	2845	3	2845	3	0.00
23/06/2022	2044 On 04-May-23	0000000	Call	Bond Future	2788	3	2788	3	0.00
23/06/2022	2044 On 04-May-23	0000000	Call	Bond Future	2816	3	2816	3	0.00
23/06/2022	2044 On 04-May-23	0000000	Put	Bond Future	4746	5	4746	5	0.00
23/06/2022	2044 On 04-May-23	0000000	Put	Bond Future	4783	5	4783	5	0.00
23/06/2022	2044 On 04-May-23	0000000	Put	Bond Future	4710	5	4710	5	0.00
23/06/2022	2046 On 04-August-22			Bond Future	120.28	120.2445	120.2792	120.2445	16,569.00
23/06/2022	2046 On 03-November-22			Bond Future	120.10	120.0686	120.1026	120.0686	1,566.00
23/06/2022	2046 On 02-February-23			Bond Future	122.14	122.1024	122.1359	122.1024	0.00
23/06/2022	2046 On 04-May-23			Bond Future	122.47	122.4416	122.4743	122.4416	0.00
23/06/2022	2050 On 04-August-22			Bond Future	120.70	122.0279	120.7030	122.0279	11,293.00
23/06/2022	2050 On 03-November-22			Bond Future	122.49	123.8402	122.4945	123.8402	0.00
23/06/2022	2050 On 02-February-23			Bond Future	122.46	123.8300	122.4604	123.8300	0.00
23/06/2022	2050 On 04-May-23			Bond Future	124.83	126.2233	124.8260	126.2233	0.00
23/06/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2022	AL37 On 04-August-22			Index Future	822.45	822.5220	822.4490	822.5220	0.00
23/06/2022	AL37 On 03-November-22			Index Future	834.58	834.6580	834.5760	834.6580	0.00
23/06/2022	AL37 On 02-February-23			Index Future	848.50	848.5850	848.4950	848.5850	0.00
23/06/2022	AL37 On 04-May-23			Index Future	864.66	864.7640	864.6630	864.7640	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
23/06/2022	AL7T On 04-August-22			Index Future	934.89	933.5780	934.8860	933.5780	0.00
23/06/2022	AL7T On 03-November-22			Index Future	948.67	947.3530	948.6700	947.3530	0.00
23/06/2022	AL7T On 02-February-23			Index Future	964.49	963.1610	964.4910	963.1610	0.00
23/06/2022	AL7T On 04-May-23			Index Future	982.87	981.5250	982.8710	981.5250	0.00
23/06/2022	ALBI On 04-August-22			Index Future	830.81	829.4090	830.8080	829.4090	136.00
23/06/2022	ALBI On 03-November-22			Index Future	843.06	841.6470	843.0580	841.6470	0.00
23/06/2022	ALBI On 02-February-23			Index Future	857.12	855.6910	857.1180	855.6910	0.00
23/06/2022	ALBI On 04-May-23			Index Future	873.45	872.0060	873.4510	872.0060	0.00
23/06/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/06/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2022	C442 On 25-April-42			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
23/06/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2022	ES33 On 04-August-22			Bond Future	11.99	75.7422	11.9863	75.7422	350.00
23/06/2022	ES33 On 03-November-22			Bond Future	12.21	73.0847	12.2067	73.0847	0.00
23/06/2022	ES33 On 02-February-23			Bond Future	12.42	74.3244	12.4155	74.3244	0.00
23/06/2022	ES33 On 04-May-23			Bond Future	12.59	71.9733	12.5910	71.9733	0.00
23/06/2022	ES42 On 04-August-22			Bond Future	12.38	73.8298	12.3816	73.8298	4,769.00
23/06/2022	ES42 On 03-November-22			Bond Future	12.58	70.6668	12.5842	70.6668	0.00
23/06/2022	ES42 On 02-February-23			Bond Future	12.77	71.8676	12.7695	71.8676	0.00
23/06/2022	ES42 On 04-May-23			Bond Future	12.93	68.9986	12.9338	68.9986	0.00
23/06/2022	GOVI On 04-August-22			GOVI	819.46	818.0750	819.4640	818.0750	1,111.00
23/06/2022	GOVI On 04-August-22	0000000	Call	GOVI	2040	0	2040	0	0.00
23/06/2022	GOVI On 04-August-22	0000000	Call	GOVI	1940	0	1940	0	0.00
23/06/2022	GOVI On 04-August-22	0000000	Call	GOVI	1840	0	1840	0	0.00
23/06/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	1	0	1	0.00
23/06/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	1	0	1	0.00
23/06/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	1	0	1	0.00
23/06/2022	GOVI On 03-November-22			GOVI	831.55	830.1460	831.5470	830.1460	0.00
23/06/2022	GOVI On 03-November-22	0000000	Call	GOVI	111170	10	111170	10	0.00
23/06/2022	GOVI On 03-November-22	0000000	Call	GOVI	111370	10	111370	10	0.00
23/06/2022	GOVI On 03-November-22	0000000	Call	GOVI	111270	10	111270	10	0.00
23/06/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
23/06/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
23/06/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
23/06/2022	GOVI On 02-February-23			GOVI	845.42	843.9980	845.4150	843.9980	0.00
23/06/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
23/06/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
23/06/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
23/06/2022	GOVI On 02-February-23	0000000	Put	GOVI	54150	7	54150	7	0.00
23/06/2022	GOVI On 02-February-23	0000000	Put	GOVI	54050	7	54050	7	0.00
23/06/2022	GOVI On 02-February-23	0000000	Put	GOVI	54250	7	54250	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2022	GOVI On 04-May-23			GOVI	861.53	860.0890	861.5250	860.0890	0.00
23/06/2022	GOVI On 04-May-23	0000000	Call	GOVI	86450	7	86450	7	0.00
23/06/2022	GOVI On 04-May-23	0000000	Call	GOVI	86550	7	86550	7	0.00
23/06/2022	GOVI On 04-May-23	0000000	Call	GOVI	86650	7	86650	7	0.00
23/06/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
23/06/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
23/06/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
23/06/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/06/2022	IGOV On 04-August-22			Index Future	322.26	323.1320	322.2600	323.1320	759.00
23/06/2022	IGOV On 03-November-22			Index Future	327.09	327.9800	327.0910	327.9800	16.00
23/06/2022	IGOV On 02-February-23			Index Future	332.62	333.5300	332.6240	333.5300	0.00
23/06/2022	IGOV On 04-May-23			Index Future	339.04	339.9660	339.0390	339.9660	0.00
23/06/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
23/06/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
23/06/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
23/06/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
23/06/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
23/06/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
23/06/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
23/06/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
23/06/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
23/06/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/06/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/06/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/06/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/06/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/06/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/06/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
23/06/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/06/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/06/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.04	94.9250	5.0350	94.9250	0.00
23/06/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.65	94.4000	5.6500	94.4000	0.00
23/06/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.79	94.2350	5.7850	94.2350	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
23/06/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.28	93.8100	6.2800	93.8100	0.00
23/06/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.39	93.7000	6.3900	93.7000	0.00
23/06/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.81	93.2750	6.8050	93.2750	68.00
23/06/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.26	92.8000	7.2600	92.8000	0.00
23/06/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.71	92.3750	7.7050	92.3750	0.00
23/06/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.89	92.0950	7.8900	92.0950	75.00
23/06/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.97	92.0900	7.9700	92.0900	172.00
23/06/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.17	91.8150	8.1650	91.8150	0.00
23/06/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.17	91.9050	8.1650	91.9050	0.00
23/06/2022	R023 On 04-August-22			Bond Future	5.82	104.5246	5.8224	104.5246	25,523.00
23/06/2022	R023 On 04-August-22	0000000	Call	Bond Future	160	0	160	0	0.00
23/06/2022	R023 On 04-August-22	0000000	Call	Bond Future	165	0	165	0	0.00
23/06/2022	R023 On 04-August-22	0000000	Call	Bond Future	169	0	169	0	0.00
23/06/2022	R023 On 04-August-22	0000000	Put	Bond Future	44	0	44	0	0.00
23/06/2022	R023 On 04-August-22	0000000	Put	Bond Future	46	0	46	0	0.00
23/06/2022	R023 On 04-August-22	0000000	Put	Bond Future	47	0	47	0	0.00
23/06/2022	R023 On 03-November-22			Bond Future	5.74	102.1346	5.7407	102.1346	0.00
23/06/2022	R023 On 03-November-22	0000000	Call	Bond Future	206	0	206	0	0.00
23/06/2022	R023 On 03-November-22	0000000	Call	Bond Future	201	0	201	0	0.00
23/06/2022	R023 On 03-November-22	0000000	Call	Bond Future	203	0	203	0	0.00
23/06/2022	R023 On 03-November-22	0000000	Put	Bond Future	44	0	44	0	0.00
23/06/2022	R023 On 03-November-22	0000000	Put	Bond Future	44	0	44	0	0.00
23/06/2022	R023 On 03-November-22	0000000	Put	Bond Future	43	0	43	0	0.00
23/06/2022	R035 On 04-August-22			Bond Future	10.97	89.6100	10.9664	89.6100	129,643.00
23/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	333	0	333	0	400.00
23/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	708	1	708	1	0.00
23/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	1875	2	1875	2	0.00
23/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	6954	7	6954	7	0.00
23/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	1	0	1	0	400.00
23/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	8	0	8	0	100.00
23/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	506	0	506	0	0.00
23/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	664	1	664	1	0.00
23/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	686	1	686	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
23/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	2132	2	2132	2	0.00
23/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	2172	2	2172	2	0.00
23/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	2512	3	2512	3	100.00
23/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	7219	7	7219	7	0.00
23/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	3030	3	3030	3	0.00
23/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	894	1	894	1	100.00
23/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	9345	10	9345	10	0.00
23/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	46	0	46	0	400.00
23/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	2092	2	2092	2	0.00
23/06/2022	R035 On 03-November-22			Bond Future	11.14	86.4335	11.1435	86.4335	3,720.00
23/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	2265	2	2265	2	0.00
23/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	2234	2	2234	2	0.00
23/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	129	0	129	0	582.00
23/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	432	0	432	0	1,000.00
23/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	2296	2	2296	2	0.00
23/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	8726	9	8726	9	0.00
23/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	1825	2	1825	2	0.00
23/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	1996	2	1996	2	1,000.00
23/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	840	1	840	1	0.00
23/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	4317	4	4317	4	582.00
23/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2737	3	2737	3	582.00
23/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	320	0	320	0	1,000.00
23/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2257	2	2257	2	0.00
23/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	5616	6	5616	6	0.00
23/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	8465	9	8465	9	0.00
23/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2313	2	2313	2	0.00
23/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2285	2	2285	2	0.00
23/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2549	3	2549	3	0.00
23/06/2022	R035 On 02-February-23			Bond Future	11.31	87.8785	11.3068	87.8785	0.00
23/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	5216	5	5216	5	0.00
23/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1642	2	1642	2	0.00
23/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1666	2	1666	2	0.00
23/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	664	1	664	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1170	1	1170	1	400.00
23/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	10523	10	10523	10	0.00
23/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	2120	2	2120	2	1,000.00
23/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	2147	2	2147	2	0.00
23/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	5059	5	5059	5	0.00
23/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1689	2	1689	2	0.00
23/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1209	1	1209	1	0.00
23/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1094	1	1094	1	0.00
23/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	265	0	265	0	582.00
23/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	288	0	288	0	0.00
23/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	312	0	312	0	400.00
23/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	9053	9	9053	9	0.00
23/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	9537	10	9537	10	0.00
23/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	5303	5	5303	5	0.00
23/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	5132	5	5132	5	0.00
23/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	5049	5	5049	5	582.00
23/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	6749	7	6749	7	0.00
23/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	4196	4	4196	4	0.00
23/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	472	1	472	1	1,000.00
23/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	3584	4	3584	4	582.00
23/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	3616	4	3616	4	0.00
23/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	1467	2	1467	2	400.00
23/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	9294	10	9294	10	0.00
23/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	4233	4	4233	4	0.00
23/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	4269	4	4269	4	0.00
23/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	1526	2	1526	2	0.00
23/06/2022	R035 On 04-May-23			Bond Future	11.43	85.0626	11.4338	85.0626	0.00
23/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	2729	3	2729	3	0.00
23/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	436	0	436	0	400.00
23/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	1031	1	1031	1	500.00
23/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	2596	2	2596	2	500.00
23/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	2675	3	2675	3	0.00
23/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	2702	3	2702	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
23/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	1320	1	1320	1	400.00
23/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	6972	7	6972	7	0.00
23/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	9926	10	9926	10	0.00
23/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	853	1	853	1	500.00
23/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	1460	2	1460	2	400.00
23/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	6214	6	6214	6	0.00
23/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	3946	4	3946	4	0.00
23/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	7033	7	7033	7	0.00
23/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	10081	10	10081	10	0.00
23/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	4102	4	4102	4	0.00
23/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	4008	4	4008	4	0.00
23/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	3977	4	3977	4	0.00
23/06/2022	R186 On 04-August-22			Bond Future	8.67	107.9525	8.6707	107.9525	81,457.00
23/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	1	0	1	0	3,600.00
23/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	132	0	132	0	0.00
23/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	127	0	127	0	0.00
23/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	63	0	63	0	3,600.00
23/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	137	0	137	0	0.00
23/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	4053	4	4053	4	0.00
23/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	29	0	29	0	3,600.00
23/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	2094	2	2094	2	0.00
23/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	2160	2	2160	2	0.00
23/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	2127	2	2127	2	0.00
23/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	6602	7	6602	7	0.00
23/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	2745	3	2745	3	0.00
23/06/2022	R186 On 03-November-22			Bond Future	8.87	109.5296	8.8698	109.5296	11,166.00
23/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	781	1	781	1	0.00
23/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	1366	1	1366	1	0.00
23/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	438	0	438	0	4,310.00
23/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	755	1	755	1	0.00
23/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	768	1	768	1	0.00
23/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	1932	2	1932	2	0.00
23/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	1954	2	1954	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
23/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	1225	1	1225	1	4,310.00
23/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	2711	3	2711	3	0.00
23/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	1910	2	1910	2	0.00
23/06/2022	R186 On 02-February-23			Bond Future	9.04	106.0645	9.0364	106.0645	0.00
23/06/2022	R186 On 02-February-23	0000000	Call	Bond Future	681	1	681	1	0.00
23/06/2022	R186 On 02-February-23	0000000	Call	Bond Future	672	1	672	1	0.00
23/06/2022	R186 On 02-February-23	0000000	Call	Bond Future	662	1	662	1	0.00
23/06/2022	R186 On 02-February-23	0000000	Put	Bond Future	3060	3	3060	3	0.00
23/06/2022	R186 On 02-February-23	0000000	Put	Bond Future	3036	3	3036	3	0.00
23/06/2022	R186 On 02-February-23	0000000	Put	Bond Future	3011	3	3011	3	0.00
23/06/2022	R186 On 04-May-23			Bond Future	9.15	108.0966	9.1454	108.0966	0.00
23/06/2022	R186 On 04-May-23	0000000	Call	Bond Future	1410	1	1410	1	0.00
23/06/2022	R186 On 04-May-23	0000000	Call	Bond Future	1396	1	1396	1	0.00
23/06/2022	R186 On 04-May-23	0000000	Call	Bond Future	1425	1	1425	1	0.00
23/06/2022	R186 On 04-May-23	0000000	Put	Bond Future	2394	2	2394	2	0.00
23/06/2022	R186 On 04-May-23	0000000	Put	Bond Future	2411	2	2411	2	0.00
23/06/2022	R186 On 04-May-23	0000000	Put	Bond Future	2378	2	2378	2	0.00
23/06/2022	R197 On 04-August-22			Bond Future	330.48	330.4113	330.4783	330.4113	859.00
23/06/2022	R197 On 03-November-22			Bond Future	335.38	335.3187	335.3833	335.3187	6.00
23/06/2022	R197 On 02-February-23			Bond Future	332.31	332.2447	332.3075	332.2447	0.00
23/06/2022	R197 On 04-May-23			Bond Future	338.73	338.6702	338.7307	338.6702	0.00
23/06/2022	R202 On 04-August-22			Bond Future	249.76	250.3901	249.7647	250.3901	6,586.00
23/06/2022	R202 On 03-November-22			Bond Future	253.47	254.1090	253.4717	254.1090	0.00
23/06/2022	R202 On 02-February-23			Bond Future	253.11	253.7625	253.1122	253.7625	0.00
23/06/2022	R202 On 04-May-23			Bond Future	258.00	258.6668	258.0013	258.6668	0.00
23/06/2022	R209 On 04-August-22			Bond Future	11.01	68.9227	11.0074	68.9227	23,379.00
23/06/2022	R209 On 04-August-22	0000000	Call	Bond Future	293	0	293	0	0.00
23/06/2022	R209 On 04-August-22	0000000	Call	Bond Future	317	0	317	0	0.00
23/06/2022	R209 On 04-August-22	0000000	Call	Bond Future	305	0	305	0	0.00
23/06/2022	R209 On 04-August-22	0000000	Put	Bond Future	2607	3	2607	3	0.00
23/06/2022	R209 On 04-August-22	0000000	Put	Bond Future	2650	3	2650	3	0.00
23/06/2022	R209 On 04-August-22	0000000	Put	Bond Future	2564	3	2564	3	0.00
23/06/2022	R209 On 03-November-22			Bond Future	11.17	66.7854	11.1659	66.7854	4,520.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	1610	2	1610	2	0.00
23/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	2980	3	2980	3	0.00
23/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	595	1	595	1	0.00
23/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	1562	2	1562	2	0.00
23/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	1586	2	1586	2	0.00
23/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	167	0	167	0	3,500.00
23/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	4786	5	4786	5	0.00
23/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	1635	2	1635	2	0.00
23/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	18	0	18	0	6,000.00
23/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	41	0	41	0	0.00
23/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	9455	10	9455	10	0.00
23/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	11001	11	11001	11	0.00
23/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	2339	2	2339	2	0.00
23/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	4150	4	4150	4	0.00
23/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	682	1	682	1	3,500.00
23/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	6571	7	6571	7	6,000.00
23/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	2395	2	2395	2	0.00
23/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	2424	2	2424	2	7,000.00
23/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	1291	1	1291	1	0.00
23/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	2367	2	2367	2	0.00
23/06/2022	R209 On 02-February-23			Bond Future	11.31	67.9027	11.3081	67.9027	0.00
23/06/2022	R209 On 02-February-23	0000000	Call	Bond Future	1309	1	1309	1	0.00
23/06/2022	R209 On 02-February-23	0000000	Call	Bond Future	1270	1	1270	1	0.00
23/06/2022	R209 On 02-February-23	0000000	Call	Bond Future	1289	1	1289	1	0.00
23/06/2022	R209 On 02-February-23	0000000	Put	Bond Future	3946	4	3946	4	0.00
23/06/2022	R209 On 02-February-23	0000000	Put	Bond Future	4014	4	4014	4	0.00
23/06/2022	R209 On 02-February-23	0000000	Put	Bond Future	3980	4	3980	4	0.00
23/06/2022	R209 On 04-May-23			Bond Future	11.42	66.0525	11.4239	66.0525	0.00
23/06/2022	R209 On 04-May-23	0000000	Call	Bond Future	2158	2	2158	2	0.00
23/06/2022	R209 On 04-May-23	0000000	Call	Bond Future	2113	2	2113	2	0.00
23/06/2022	R209 On 04-May-23	0000000	Call	Bond Future	2135	2	2135	2	0.00
23/06/2022	R209 On 04-May-23	0000000	Put	Bond Future	3772	4	3772	4	0.00
23/06/2022	R209 On 04-May-23	0000000	Put	Bond Future	3801	4	3801	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
23/06/2022	R209 On 04-May-23	0000000	Put	Bond Future	3743	4	3743	4	0.00
23/06/2022	R210 On 04-August-22			Bond Future	225.19	225.1279	225.1852	225.1279	1,025.00
23/06/2022	R210 On 03-November-22			Bond Future	225.55	225.4976	225.5534	225.4976	0.00
23/06/2022	R210 On 02-February-23			Bond Future	229.37	229.3166	229.3713	229.3166	0.00
23/06/2022	R210 On 04-May-23			Bond Future	230.74	230.6838	230.7372	230.6838	0.00
23/06/2022	R213 On 04-August-22			Bond Future	10.49	83.5714	10.4923	83.5714	29,856.00
23/06/2022	R213 On 04-August-22	0000000	Call	Bond Future	148	0	148	0	0.00
23/06/2022	R213 On 04-August-22	0000000	Call	Bond Future	136	0	136	0	0.00
23/06/2022	R213 On 04-August-22	0000000	Call	Bond Future	142	0	142	0	0.00
23/06/2022	R213 On 04-August-22	0000000	Put	Bond Future	3079	3	3079	3	0.00
23/06/2022	R213 On 04-August-22	0000000	Put	Bond Future	3168	3	3168	3	0.00
23/06/2022	R213 On 04-August-22	0000000	Put	Bond Future	3124	3	3124	3	0.00
23/06/2022	R213 On 03-November-22			Bond Future	10.68	81.2543	10.6812	81.2543	0.00
23/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	1208	1	1208	1	0.00
23/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	547	1	547	1	0.00
23/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	837	1	837	1	0.00
23/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	397	0	397	0	0.00
23/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	73	0	73	0	200.00
23/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	1188	1	1188	1	0.00
23/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	1169	1	1169	1	0.00
23/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	85	0	85	0	476.00
23/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	1150	1	1150	1	0.00
23/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2629	3	2629	3	200.00
23/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	7501	8	7501	8	0.00
23/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2600	3	2600	3	0.00
23/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2572	3	2572	3	0.00
23/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	7805	8	7805	8	0.00
23/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	4478	5	4478	5	476.00
23/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	3188	3	3188	3	476.00
23/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	3930	4	3930	4	200.00
23/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2543	3	2543	3	0.00
23/06/2022	R213 On 02-February-23			Bond Future	10.85	82.6123	10.8548	82.6123	0.00
23/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1409	1	1409	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
23/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1053	1	1053	1	0.00
23/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1037	1	1037	1	0.00
23/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	182	0	182	0	476.00
23/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	6488	6	6488	6	0.00
23/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1068	1	1068	1	0.00
23/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1266	1	1266	1	0.00
23/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	759	1	759	1	0.00
23/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	3613	4	3613	4	476.00
23/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	638	1	638	1	912.00
23/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	4019	4	4019	4	0.00
23/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	3379	3	3379	3	0.00
23/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	8422	9	8422	9	0.00
23/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	4737	5	4737	5	476.00
23/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	4051	4	4051	4	0.00
23/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	3987	4	3987	4	0.00
23/06/2022	R213 On 04-May-23			Bond Future	10.99	80.6449	10.9877	80.6449	0.00
23/06/2022	R213 On 04-May-23	0000000	Call	Bond Future	2169	2	2169	2	0.00
23/06/2022	R213 On 04-May-23	0000000	Call	Bond Future	2148	2	2148	2	0.00
23/06/2022	R213 On 04-May-23	0000000	Call	Bond Future	2190	2	2190	2	0.00
23/06/2022	R213 On 04-May-23	0000000	Put	Bond Future	3257	3	3257	3	0.00
23/06/2022	R213 On 04-May-23	0000000	Put	Bond Future	3305	3	3305	3	0.00
23/06/2022	R213 On 04-May-23	0000000	Put	Bond Future	3281	3	3281	3	0.00
23/06/2022	R214 On 04-August-22			Bond Future	11.29	65.7706	11.2895	65.7706	20,860.00
23/06/2022	R214 On 04-August-22	0000000	Call	Bond Future	445	0	445	0	0.00
23/06/2022	R214 On 04-August-22	0000000	Call	Bond Future	461	0	461	0	0.00
23/06/2022	R214 On 04-August-22	0000000	Call	Bond Future	477	0	477	0	0.00
23/06/2022	R214 On 04-August-22	0000000	Put	Bond Future	2170	2	2170	2	0.00
23/06/2022	R214 On 04-August-22	0000000	Put	Bond Future	2129	2	2129	2	0.00
23/06/2022	R214 On 04-August-22	0000000	Put	Bond Future	2210	2	2210	2	0.00
23/06/2022	R214 On 03-November-22			Bond Future	11.44	63.4462	11.4433	63.4462	0.00
23/06/2022	R214 On 03-November-22	0000000	Call	Bond Future	1851	2	1851	2	0.00
23/06/2022	R214 On 03-November-22	0000000	Call	Bond Future	1825	2	1825	2	0.00
23/06/2022	R214 On 03-November-22	0000000	Call	Bond Future	1799	2	1799	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
23/06/2022	R214 On 03-November-22	0000000	Put	Bond Future	2294	2	2294	2	0.00
23/06/2022	R214 On 03-November-22	0000000	Put	Bond Future	2322	2	2322	2	0.00
23/06/2022	R214 On 03-November-22	0000000	Put	Bond Future	2350	2	2350	2	0.00
23/06/2022	R214 On 02-February-23			Bond Future	11.58	64.5069	11.5850	64.5069	0.00
23/06/2022	R214 On 02-February-23	0000000	Call	Bond Future	1414	1	1414	1	0.00
23/06/2022	R214 On 02-February-23	0000000	Call	Bond Future	1373	1	1373	1	0.00
23/06/2022	R214 On 02-February-23	0000000	Call	Bond Future	1394	1	1394	1	0.00
23/06/2022	R214 On 02-February-23	0000000	Put	Bond Future	4104	4	4104	4	0.00
23/06/2022	R214 On 02-February-23	0000000	Put	Bond Future	4139	4	4139	4	0.00
23/06/2022	R214 On 02-February-23	0000000	Put	Bond Future	4069	4	4069	4	0.00
23/06/2022	R214 On 04-May-23			Bond Future	11.70	62.4473	11.6958	62.4473	0.00
23/06/2022	R214 On 04-May-23	0000000	Call	Bond Future	2269	2	2269	2	0.00
23/06/2022	R214 On 04-May-23	0000000	Call	Bond Future	2222	2	2222	2	0.00
23/06/2022	R214 On 04-May-23	0000000	Call	Bond Future	2245	2	2245	2	0.00
23/06/2022	R214 On 04-May-23	0000000	Put	Bond Future	3947	4	3947	4	0.00
23/06/2022	R214 On 04-May-23	0000000	Put	Bond Future	3977	4	3977	4	0.00
23/06/2022	R214 On 04-May-23	0000000	Put	Bond Future	3917	4	3917	4	0.00
23/06/2022	R248 On 04-August-22			Bond Future	11.25	82.6808	11.2538	82.6808	200,538.00
23/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	0	0	0	0	0.00
23/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	25	0	25	0	1,200.00
23/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	49	0	49	0	0.00
23/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	528	0	528	0	1,700.00
23/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	745	1	745	1	1,200.00
23/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	13	0	13	0	1,700.00
23/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	721	1	721	1	0.00
23/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	697	1	697	1	0.00
23/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	2603	3	2603	3	0.00
23/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	2556	3	2556	3	0.00
23/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	6266	7	6266	7	0.00
23/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	2509	3	2509	3	50.00
23/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	3005	3	3005	3	0.00
23/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	7026	7	7026	7	0.00
23/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	11971	12	11971	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	7810	8	7810	8	0.00
23/06/2022	R248 On 03-November-22			Bond Future	11.41	79.4662	11.4059	79.4662	0.00
23/06/2022	R248 On 03-November-22	0000000	Call	Bond Future	2263	2	2263	2	0.00
23/06/2022	R248 On 03-November-22	0000000	Call	Bond Future	2231	2	2231	2	0.00
23/06/2022	R248 On 03-November-22	0000000	Call	Bond Future	2296	2	2296	2	0.00
23/06/2022	R248 On 03-November-22	0000000	Put	Bond Future	2942	3	2942	3	0.00
23/06/2022	R248 On 03-November-22	0000000	Put	Bond Future	2907	3	2907	3	0.00
23/06/2022	R248 On 03-November-22	0000000	Put	Bond Future	2872	3	2872	3	0.00
23/06/2022	R248 On 02-February-23			Bond Future	11.55	80.7949	11.5461	80.7949	0.00
23/06/2022	R248 On 02-February-23	0000000	Call	Bond Future	1791	2	1791	2	0.00
23/06/2022	R248 On 02-February-23	0000000	Call	Bond Future	1765	2	1765	2	0.00
23/06/2022	R248 On 02-February-23	0000000	Call	Bond Future	1818	2	1818	2	0.00
23/06/2022	R248 On 02-February-23	0000000	Put	Bond Future	4962	5	4962	5	0.00
23/06/2022	R248 On 02-February-23	0000000	Put	Bond Future	5049	5	5049	5	0.00
23/06/2022	R248 On 02-February-23	0000000	Put	Bond Future	5006	5	5006	5	0.00
23/06/2022	R248 On 04-May-23			Bond Future	11.66	77.9072	11.6552	77.9072	0.00
23/06/2022	R248 On 04-May-23	0000000	Call	Bond Future	2818	3	2818	3	0.00
23/06/2022	R248 On 04-May-23	0000000	Call	Bond Future	2789	3	2789	3	0.00
23/06/2022	R248 On 04-May-23	0000000	Call	Bond Future	2848	3	2848	3	0.00
23/06/2022	R248 On 04-May-23	0000000	Put	Bond Future	4848	5	4848	5	0.00
23/06/2022	R248 On 04-May-23	0000000	Put	Bond Future	4924	5	4924	5	0.00
23/06/2022	R248 On 04-May-23	0000000	Put	Bond Future	4886	5	4886	5	0.00