



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
28/06/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2022	2025 On 04-August-22			Bond Future	162.54	162.4988	162.5386	162.4988	7,558.00
28/06/2022	2025 On 03-November-22			Bond Future	164.95	164.9079	164.9466	164.9079	0.00
28/06/2022	2025 On 02-February-23			Bond Future	166.05	166.0089	166.0467	166.0089	0.00
28/06/2022	2025 On 04-May-23			Bond Future	169.25	169.2113	169.2481	169.2113	0.00
28/06/2022	2029 On 04-August-22			Bond Future	119.91	119.8755	119.9081	119.8755	2,682.00
28/06/2022	2029 On 03-November-22			Bond Future	120.44	120.4039	120.4357	120.4039	0.00
28/06/2022	2029 On 02-February-23			Bond Future	122.47	122.4393	122.4707	122.4393	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
28/06/2022	2029 On 04-May-23			Bond Future	123.54	123.5139	123.5445	123.5139	0.00
28/06/2022	2030 On 04-August-22			Bond Future	10.53	87.8594	10.5298	87.8594	89,568.00
28/06/2022	2030 On 04-August-22	8.30	Call	Bond Future	0	0	0	0	800.00
28/06/2022	2030 On 04-August-22	9.05	Call	Bond Future	0	0	0	0	800.00
28/06/2022	2030 On 04-August-22	9.54	Call	Bond Future	15	0	15	0	0.00
28/06/2022	2030 On 04-August-22	9.55	Call	Bond Future	16	0	16	0	0.00
28/06/2022	2030 On 04-August-22	9.56	Call	Bond Future	17	0	17	0	0.00
28/06/2022	2030 On 04-August-22	10.95	Call	Bond Future	2262	3	2262	3	0.00
28/06/2022	2030 On 04-August-22	10.95	Put	Bond Future	333	0	333	0	800.00
28/06/2022	2030 On 04-August-22	9.56	Put	Bond Future	4687	4	4687	4	0.00
28/06/2022	2030 On 04-August-22	9.55	Put	Bond Future	4735	4	4735	4	0.00
28/06/2022	2030 On 04-August-22	9.54	Put	Bond Future	4784	4	4784	4	0.00
28/06/2022	2030 On 04-August-22	9.05	Put	Bond Future	7253	7	7253	7	0.00
28/06/2022	2030 On 04-August-22	8.30	Put	Bond Future	11221	11	11221	11	0.00
28/06/2022	2030 On 03-November-22			Bond Future	10.74	89.1415	10.7384	89.1415	19,571.00
28/06/2022	2030 On 03-November-22	10.20	Call	Bond Future	764	1	764	1	500.00
28/06/2022	2030 On 03-November-22	11.57	Call	Bond Future	4273	5	4273	5	0.00
28/06/2022	2030 On 03-November-22	10.09	Call	Bond Future	620	1	620	1	0.00
28/06/2022	2030 On 03-November-22	10.08	Call	Bond Future	608	1	608	1	0.00
28/06/2022	2030 On 03-November-22	10.10	Call	Bond Future	633	1	633	1	0.00
28/06/2022	2030 On 03-November-22	9.70	Call	Bond Future	262	0	262	0	500.00
28/06/2022	2030 On 03-November-22	9.70	Put	Bond Future	5105	5	5105	5	0.00
28/06/2022	2030 On 03-November-22	10.10	Put	Bond Future	3570	3	3570	3	0.00
28/06/2022	2030 On 03-November-22	10.20	Put	Bond Future	3233	3	3233	3	0.00
28/06/2022	2030 On 03-November-22	10.08	Put	Bond Future	3639	3	3639	3	0.00
28/06/2022	2030 On 03-November-22	10.09	Put	Bond Future	3604	3	3604	3	0.00
28/06/2022	2030 On 03-November-22	11.57	Put	Bond Future	628	1	628	1	500.00
28/06/2022	2030 On 02-February-23			Bond Future	10.93	86.6229	10.9313	86.6229	0.00
28/06/2022	2030 On 02-February-23	11.12	Call	Bond Future	2710	3	2710	3	0.00
28/06/2022	2030 On 02-February-23	11.16	Call	Bond Future	2814	3	2814	3	0.00
28/06/2022	2030 On 02-February-23	10.01	Call	Bond Future	693	1	693	1	0.00
28/06/2022	2030 On 02-February-23	9.83	Call	Bond Future	514	1	514	1	400.00
28/06/2022	2030 On 02-February-23	9.94	Call	Bond Future	618	1	618	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
28/06/2022	2030 On 02-February-23	9.79	Call	Bond Future	479	1	479	1	0.00
28/06/2022	2030 On 02-February-23	8.81	Call	Bond Future	84	0	84	0	102.00
28/06/2022	2030 On 02-February-23	9.08	Call	Bond Future	142	0	142	0	400.00
28/06/2022	2030 On 02-February-23	9.99	Call	Bond Future	671	1	671	1	0.00
28/06/2022	2030 On 02-February-23	10.00	Call	Bond Future	682	1	682	1	0.00
28/06/2022	2030 On 02-February-23	9.80	Call	Bond Future	487	1	487	1	0.00
28/06/2022	2030 On 02-February-23	9.20	Call	Bond Future	177	0	177	0	0.00
28/06/2022	2030 On 02-February-23	9.66	Call	Bond Future	387	0	387	0	0.00
28/06/2022	2030 On 02-February-23	9.04	Call	Bond Future	131	0	131	0	0.00
28/06/2022	2030 On 02-February-23	9.04	Put	Bond Future	8893	8	8893	8	0.00
28/06/2022	2030 On 02-February-23	9.08	Put	Bond Future	8706	8	8706	8	0.00
28/06/2022	2030 On 02-February-23	9.66	Put	Bond Future	6157	6	6157	6	102.00
28/06/2022	2030 On 02-February-23	8.81	Put	Bond Future	9986	9	9986	9	0.00
28/06/2022	2030 On 02-February-23	9.20	Put	Bond Future	8154	8	8154	8	0.00
28/06/2022	2030 On 02-February-23	9.94	Put	Bond Future	5076	5	5076	5	102.00
28/06/2022	2030 On 02-February-23	10.01	Put	Bond Future	4826	4	4826	4	0.00
28/06/2022	2030 On 02-February-23	11.16	Put	Bond Future	1825	2	1825	2	400.00
28/06/2022	2030 On 02-February-23	9.79	Put	Bond Future	5636	5	5636	5	0.00
28/06/2022	2030 On 02-February-23	9.83	Put	Bond Future	5484	5	5484	5	0.00
28/06/2022	2030 On 02-February-23	9.80	Put	Bond Future	5598	5	5598	5	0.00
28/06/2022	2030 On 02-February-23	9.99	Put	Bond Future	4897	4	4897	4	0.00
28/06/2022	2030 On 02-February-23	10.00	Put	Bond Future	4862	4	4862	4	0.00
28/06/2022	2030 On 02-February-23	11.12	Put	Bond Future	1893	2	1893	2	0.00
28/06/2022	2030 On 04-May-23			Bond Future	11.09	88.2822	11.0931	88.2822	0.00
28/06/2022	2030 On 04-May-23	11.62	Call	Bond Future	4010	4	4010	4	0.00
28/06/2022	2030 On 04-May-23	12.04	Call	Bond Future	5236	6	5236	6	0.00
28/06/2022	2030 On 04-May-23	12.50	Call	Bond Future	6671	7	6671	7	0.00
28/06/2022	2030 On 04-May-23	9.58	Call	Bond Future	455	1	455	1	150.00
28/06/2022	2030 On 04-May-23	10.54	Call	Bond Future	1573	2	1573	2	0.00
28/06/2022	2030 On 04-May-23	10.53	Call	Bond Future	1557	2	1557	2	0.00
28/06/2022	2030 On 04-May-23	11.34	Call	Bond Future	3260	4	3260	4	0.00
28/06/2022	2030 On 04-May-23	10.00	Call	Bond Future	822	1	822	1	1,080.00
28/06/2022	2030 On 04-May-23	10.42	Call	Bond Future	1380	2	1380	2	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2022	2030 On 04-May-23	10.52	Call	Bond Future	1540	2	1540	2	0.00
28/06/2022	2030 On 04-May-23	9.67	Call	Bond Future	515	1	515	1	500.00
28/06/2022	2030 On 04-May-23	9.78	Call	Bond Future	601	1	601	1	400.00
28/06/2022	2030 On 04-May-23	9.03	Call	Bond Future	196	0	196	0	400.00
28/06/2022	2030 On 04-May-23	9.03	Put	Bond Future	9489	9	9489	9	0.00
28/06/2022	2030 On 04-May-23	9.78	Put	Bond Future	6375	6	6375	6	0.00
28/06/2022	2030 On 04-May-23	9.67	Put	Bond Future	6795	6	6795	6	0.00
28/06/2022	2030 On 04-May-23	10.52	Put	Bond Future	4002	4	4002	4	0.00
28/06/2022	2030 On 04-May-23	9.58	Put	Bond Future	7151	7	7151	7	0.00
28/06/2022	2030 On 04-May-23	10.42	Put	Bond Future	4281	4	4281	4	0.00
28/06/2022	2030 On 04-May-23	10.00	Put	Bond Future	5595	5	5595	5	0.00
28/06/2022	2030 On 04-May-23	11.34	Put	Bond Future	2226	2	2226	2	150.00
28/06/2022	2030 On 04-May-23	10.53	Put	Bond Future	3975	4	3975	4	0.00
28/06/2022	2030 On 04-May-23	10.54	Put	Bond Future	3948	4	3948	4	0.00
28/06/2022	2030 On 04-May-23	12.50	Put	Bond Future	987	1	987	1	500.00
28/06/2022	2030 On 04-May-23	12.04	Put	Bond Future	1356	1	1356	1	1,080.00
28/06/2022	2030 On 04-May-23	11.62	Put	Bond Future	1823	2	1823	2	400.00
28/06/2022	2032 On 04-August-22			Bond Future	10.97	87.5290	10.9715	87.5290	93,373.00
28/06/2022	2032 On 04-August-22	11.89	Call	Bond Future	4699	5	4699	5	0.00
28/06/2022	2032 On 04-August-22	10.70	Call	Bond Future	497	1	497	1	0.00
28/06/2022	2032 On 04-August-22	11.00	Call	Bond Future	1168	1	1168	1	0.00
28/06/2022	2032 On 04-August-22	11.60	Call	Bond Future	3406	4	3406	4	0.00
28/06/2022	2032 On 04-August-22	10.21	Call	Bond Future	55	0	55	0	0.00
28/06/2022	2032 On 04-August-22	10.50	Call	Bond Future	237	0	237	0	900.00
28/06/2022	2032 On 04-August-22	10.20	Call	Bond Future	52	0	52	0	0.00
28/06/2022	2032 On 04-August-22	10.10	Call	Bond Future	29	0	29	0	0.00
28/06/2022	2032 On 04-August-22	8.97	Call	Bond Future	0	0	0	0	800.00
28/06/2022	2032 On 04-August-22	9.40	Call	Bond Future	0	0	0	0	0.00
28/06/2022	2032 On 04-August-22	9.72	Call	Bond Future	2	0	2	0	800.00
28/06/2022	2032 On 04-August-22	10.22	Call	Bond Future	58	0	58	0	0.00
28/06/2022	2032 On 04-August-22	9.80	Call	Bond Future	3	0	3	0	900.00
28/06/2022	2032 On 04-August-22	10.20	Put	Bond Future	4210	4	4210	4	0.00
28/06/2022	2032 On 04-August-22	9.72	Put	Bond Future	6884	6	6884	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2022	2032 On 04-August-22	10.21	Put	Bond Future	4157	4	4157	4	0.00
28/06/2022	2032 On 04-August-22	9.40	Put	Bond Future	8762	8	8762	8	0.00
28/06/2022	2032 On 04-August-22	8.97	Put	Bond Future	11368	11	11368	11	0.00
28/06/2022	2032 On 04-August-22	10.10	Put	Bond Future	4745	4	4745	4	0.00
28/06/2022	2032 On 04-August-22	10.50	Put	Bond Future	2746	2	2746	2	0.00
28/06/2022	2032 On 04-August-22	9.80	Put	Bond Future	6424	6	6424	6	0.00
28/06/2022	2032 On 04-August-22	10.22	Put	Bond Future	4105	4	4105	4	0.00
28/06/2022	2032 On 04-August-22	11.60	Put	Bond Future	211	0	211	0	800.00
28/06/2022	2032 On 04-August-22	11.00	Put	Bond Future	1019	1	1019	1	7,500.00
28/06/2022	2032 On 04-August-22	10.70	Put	Bond Future	1930	2	1930	2	7,500.00
28/06/2022	2032 On 04-August-22	11.89	Put	Bond Future	85	0	85	0	0.00
28/06/2022	2032 On 03-November-22			Bond Future	11.17	84.6547	11.1733	84.6547	79,346.00
28/06/2022	2032 On 03-November-22	11.55	Call	Bond Future	3117	3	3117	3	0.00
28/06/2022	2032 On 03-November-22	12.30	Call	Bond Future	5936	6	5936	6	0.00
28/06/2022	2032 On 03-November-22	10.56	Call	Bond Future	701	1	701	1	0.00
28/06/2022	2032 On 03-November-22	10.66	Call	Bond Future	859	1	859	1	0.00
28/06/2022	2032 On 03-November-22	10.67	Call	Bond Future	875	1	875	1	750.00
28/06/2022	2032 On 03-November-22	9.46	Call	Bond Future	34	0	34	0	500.00
28/06/2022	2032 On 03-November-22	10.11	Call	Bond Future	223	0	223	0	0.00
28/06/2022	2032 On 03-November-22	9.31	Call	Bond Future	21	0	21	0	180.00
28/06/2022	2032 On 03-November-22	10.21	Call	Bond Future	299	0	299	0	500.00
28/06/2022	2032 On 03-November-22	10.49	Call	Bond Future	603	1	603	1	0.00
28/06/2022	2032 On 03-November-22	10.16	Call	Bond Future	259	0	259	0	0.00
28/06/2022	2032 On 03-November-22	9.92	Call	Bond Future	128	0	128	0	750.00
28/06/2022	2032 On 03-November-22	9.36	Call	Bond Future	25	0	25	0	454.00
28/06/2022	2032 On 03-November-22	9.36	Put	Bond Future	9932	9	9932	9	0.00
28/06/2022	2032 On 03-November-22	9.92	Put	Bond Future	6817	6	6817	6	0.00
28/06/2022	2032 On 03-November-22	10.11	Put	Bond Future	5853	5	5853	5	454.00
28/06/2022	2032 On 03-November-22	9.31	Put	Bond Future	10223	10	10223	10	0.00
28/06/2022	2032 On 03-November-22	10.16	Put	Bond Future	5613	5	5613	5	180.00
28/06/2022	2032 On 03-November-22	9.46	Put	Bond Future	9355	9	9355	9	0.00
28/06/2022	2032 On 03-November-22	10.56	Put	Bond Future	3889	4	3889	4	180.00
28/06/2022	2032 On 03-November-22	10.49	Put	Bond Future	4164	4	4164	4	454.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2022	2032 On 03-November-22	10.21	Put	Bond Future	5378	5	5378	5	0.00
28/06/2022	2032 On 03-November-22	10.67	Put	Bond Future	3479	3	3479	3	0.00
28/06/2022	2032 On 03-November-22	10.66	Put	Bond Future	3515	3	3515	3	0.00
28/06/2022	2032 On 03-November-22	12.30	Put	Bond Future	478	0	478	0	750.00
28/06/2022	2032 On 03-November-22	11.55	Put	Bond Future	1237	1	1237	1	500.00
28/06/2022	2032 On 02-February-23			Bond Future	11.36	86.0685	11.3573	86.0685	0.00
28/06/2022	2032 On 02-February-23	11.84	Call	Bond Future	3998	4	3998	4	0.00
28/06/2022	2032 On 02-February-23	12.75	Call	Bond Future	7249	8	7249	8	0.00
28/06/2022	2032 On 02-February-23	10.38	Call	Bond Future	683	1	683	1	0.00
28/06/2022	2032 On 02-February-23	10.39	Call	Bond Future	696	1	696	1	0.00
28/06/2022	2032 On 02-February-23	9.31	Call	Bond Future	74	0	74	0	454.00
28/06/2022	2032 On 02-February-23	10.16	Call	Bond Future	449	1	449	1	0.00
28/06/2022	2032 On 02-February-23	9.47	Call	Bond Future	107	0	107	0	500.00
28/06/2022	2032 On 02-February-23	11.69	Call	Bond Future	3519	4	3519	4	0.00
28/06/2022	2032 On 02-February-23	10.40	Call	Bond Future	708	1	708	1	0.00
28/06/2022	2032 On 02-February-23	10.50	Call	Bond Future	840	1	840	1	0.00
28/06/2022	2032 On 02-February-23	10.67	Call	Bond Future	1093	1	1093	1	750.00
28/06/2022	2032 On 02-February-23	10.22	Call	Bond Future	507	1	507	1	500.00
28/06/2022	2032 On 02-February-23	9.92	Call	Bond Future	274	0	274	0	750.00
28/06/2022	2032 On 02-February-23	9.92	Put	Bond Future	7784	7	7784	7	0.00
28/06/2022	2032 On 02-February-23	10.22	Put	Bond Future	6376	6	6376	6	0.00
28/06/2022	2032 On 02-February-23	10.67	Put	Bond Future	4577	4	4577	4	0.00
28/06/2022	2032 On 02-February-23	10.50	Put	Bond Future	5215	5	5215	5	454.00
28/06/2022	2032 On 02-February-23	10.40	Put	Bond Future	5613	5	5613	5	0.00
28/06/2022	2032 On 02-February-23	11.69	Put	Bond Future	1901	2	1901	2	0.00
28/06/2022	2032 On 02-February-23	9.47	Put	Bond Future	10151	10	10151	10	0.00
28/06/2022	2032 On 02-February-23	10.16	Put	Bond Future	6644	6	6644	6	454.00
28/06/2022	2032 On 02-February-23	9.31	Put	Bond Future	11042	11	11042	11	0.00
28/06/2022	2032 On 02-February-23	10.39	Put	Bond Future	5654	5	5654	5	0.00
28/06/2022	2032 On 02-February-23	10.38	Put	Bond Future	5695	5	5695	5	0.00
28/06/2022	2032 On 02-February-23	12.75	Put	Bond Future	747	1	747	1	750.00
28/06/2022	2032 On 02-February-23	11.84	Put	Bond Future	1663	1	1663	1	500.00
28/06/2022	2032 On 04-May-23			Bond Future	11.51	83.5557	11.5102	83.5557	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
28/06/2022	2032 On 04-May-23	10.87	Call	Bond Future	1542	2	1542	2	0.00
28/06/2022	2032 On 04-May-23	10.88	Call	Bond Future	1560	2	1560	2	0.00
28/06/2022	2032 On 04-May-23	10.89	Call	Bond Future	1578	2	1578	2	0.00
28/06/2022	2032 On 04-May-23	10.89	Put	Bond Future	4633	4	4633	4	0.00
28/06/2022	2032 On 04-May-23	10.88	Put	Bond Future	4665	4	4665	4	0.00
28/06/2022	2032 On 04-May-23	10.87	Put	Bond Future	4698	4	4698	4	0.00
28/06/2022	2033 On 04-August-22			Bond Future	114.66	115.0510	114.6556	115.0510	7,788.00
28/06/2022	2033 On 03-November-22			Bond Future	115.02	115.4237	115.0212	115.4237	0.00
28/06/2022	2033 On 02-February-23			Bond Future	116.96	117.3747	116.9645	117.3747	0.00
28/06/2022	2033 On 04-May-23			Bond Future	117.85	118.2663	117.8468	118.2663	0.00
28/06/2022	2037 On 04-August-22			Bond Future	11.48	79.9241	11.4800	79.9241	139,172.00
28/06/2022	2037 On 04-August-22	10.10	Call	Bond Future	1	0	1	0	50.00
28/06/2022	2037 On 04-August-22	10.91	Call	Bond Future	183	0	183	0	0.00
28/06/2022	2037 On 04-August-22	11.21	Call	Bond Future	588	1	588	1	1,050.00
28/06/2022	2037 On 04-August-22	11.42	Call	Bond Future	1082	1	1082	1	0.00
28/06/2022	2037 On 04-August-22	10.89	Call	Bond Future	166	0	166	0	0.00
28/06/2022	2037 On 04-August-22	10.90	Call	Bond Future	175	0	175	0	0.00
28/06/2022	2037 On 04-August-22	11.95	Call	Bond Future	3088	4	3088	4	0.00
28/06/2022	2037 On 04-August-22	11.95	Put	Bond Future	398	0	398	0	1,050.00
28/06/2022	2037 On 04-August-22	10.91	Put	Bond Future	3640	3	3640	3	0.00
28/06/2022	2037 On 04-August-22	10.89	Put	Bond Future	3748	3	3748	3	0.00
28/06/2022	2037 On 04-August-22	11.42	Put	Bond Future	1436	1	1436	1	50.00
28/06/2022	2037 On 04-August-22	11.21	Put	Bond Future	2198	2	2198	2	0.00
28/06/2022	2037 On 04-August-22	10.10	Put	Bond Future	8764	8	8764	8	0.00
28/06/2022	2037 On 04-August-22	10.90	Put	Bond Future	3694	3	3694	3	50.00
28/06/2022	2037 On 03-November-22			Bond Future	11.66	81.0906	11.6596	81.0906	2,000.00
28/06/2022	2037 On 03-November-22	11.30	Call	Bond Future	1328	2	1328	2	0.00
28/06/2022	2037 On 03-November-22	11.32	Call	Bond Future	1373	2	1373	2	0.00
28/06/2022	2037 On 03-November-22	11.31	Call	Bond Future	1351	2	1351	2	0.00
28/06/2022	2037 On 03-November-22	11.31	Put	Bond Future	3394	3	3394	3	0.00
28/06/2022	2037 On 03-November-22	11.30	Put	Bond Future	3431	3	3431	3	0.00
28/06/2022	2037 On 03-November-22	11.32	Put	Bond Future	3357	3	3357	3	0.00
28/06/2022	2037 On 02-February-23			Bond Future	11.83	78.1876	11.8269	78.1876	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
28/06/2022	2037 On 02-February-23	11.05	Call	Bond Future	1108	1	1108	1	0.00
28/06/2022	2037 On 02-February-23	11.03	Call	Bond Future	1073	1	1073	1	0.00
28/06/2022	2037 On 02-February-23	11.04	Call	Bond Future	1090	1	1090	1	0.00
28/06/2022	2037 On 02-February-23	11.04	Put	Bond Future	5692	5	5692	5	0.00
28/06/2022	2037 On 02-February-23	11.03	Put	Bond Future	5736	5	5736	5	0.00
28/06/2022	2037 On 02-February-23	11.05	Put	Bond Future	5648	5	5648	5	0.00
28/06/2022	2037 On 04-May-23			Bond Future	11.97	79.6871	11.9691	79.6871	0.00
28/06/2022	2037 On 04-May-23	11.32	Call	Bond Future	1757	2	1757	2	0.00
28/06/2022	2037 On 04-May-23	11.30	Call	Bond Future	1716	2	1716	2	0.00
28/06/2022	2037 On 04-May-23	11.31	Call	Bond Future	1737	2	1737	2	0.00
28/06/2022	2037 On 04-May-23	11.31	Put	Bond Future	5488	5	5488	5	0.00
28/06/2022	2037 On 04-May-23	11.30	Put	Bond Future	5526	5	5526	5	0.00
28/06/2022	2037 On 04-May-23	11.32	Put	Bond Future	5449	5	5449	5	0.00
28/06/2022	2038 On 04-August-22			Bond Future	130.35	130.3122	130.3506	130.3122	4,302.00
28/06/2022	2038 On 03-November-22			Bond Future	132.28	132.2441	132.2817	132.2441	0.00
28/06/2022	2038 On 02-February-23			Bond Future	132.62	132.5827	132.6196	132.5827	0.00
28/06/2022	2038 On 04-May-23			Bond Future	135.18	135.1417	135.1780	135.1417	0.00
28/06/2022	2040 On 04-August-22			Bond Future	11.60	81.4957	11.6028	81.4957	124,081.00
28/06/2022	2040 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	460.00
28/06/2022	2040 On 04-August-22	10.70	Call	Bond Future	29	0	29	0	460.00
28/06/2022	2040 On 04-August-22	11.03	Call	Bond Future	182	0	182	0	0.00
28/06/2022	2040 On 04-August-22	12.24	Call	Bond Future	4105	5	4105	5	0.00
28/06/2022	2040 On 04-August-22	11.04	Call	Bond Future	191	0	191	0	0.00
28/06/2022	2040 On 04-August-22	11.05	Call	Bond Future	200	0	200	0	0.00
28/06/2022	2040 On 04-August-22	11.05	Put	Bond Future	3787	3	3787	3	0.00
28/06/2022	2040 On 04-August-22	12.24	Put	Bond Future	261	0	261	0	460.00
28/06/2022	2040 On 04-August-22	9.70	Put	Bond Future	13470	13	13470	13	0.00
28/06/2022	2040 On 04-August-22	11.04	Put	Bond Future	3845	3	3845	3	0.00
28/06/2022	2040 On 04-August-22	11.03	Put	Bond Future	3904	3	3904	3	0.00
28/06/2022	2040 On 04-August-22	10.70	Put	Bond Future	6019	5	6019	5	0.00
28/06/2022	2040 On 03-November-22			Bond Future	11.78	82.6852	11.7778	82.6852	4,465.00
28/06/2022	2040 On 03-November-22	11.50	Call	Bond Future	1666	2	1666	2	1,500.00
28/06/2022	2040 On 03-November-22	11.41	Call	Bond Future	1441	2	1441	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
28/06/2022	2040 On 03-November-22	10.80	Call	Bond Future	381	0	381	0	1,500.00
28/06/2022	2040 On 03-November-22	12.52	Call	Bond Future	5399	6	5399	6	0.00
28/06/2022	2040 On 03-November-22	11.39	Call	Bond Future	1393	2	1393	2	0.00
28/06/2022	2040 On 03-November-22	11.40	Call	Bond Future	1417	2	1417	2	0.00
28/06/2022	2040 On 03-November-22	10.70	Call	Bond Future	284	0	284	0	1,100.00
28/06/2022	2040 On 03-November-22	11.20	Call	Bond Future	985	1	985	1	1,100.00
28/06/2022	2040 On 03-November-22	11.20	Put	Bond Future	4650	4	4650	4	0.00
28/06/2022	2040 On 03-November-22	11.41	Put	Bond Future	3744	3	3744	3	0.00
28/06/2022	2040 On 03-November-22	10.80	Put	Bond Future	6740	6	6740	6	0.00
28/06/2022	2040 On 03-November-22	10.70	Put	Bond Future	7337	7	7337	7	0.00
28/06/2022	2040 On 03-November-22	11.50	Put	Bond Future	3396	3	3396	3	0.00
28/06/2022	2040 On 03-November-22	12.52	Put	Bond Future	1054	1	1054	1	1,100.00
28/06/2022	2040 On 03-November-22	11.39	Put	Bond Future	3824	3	3824	3	0.00
28/06/2022	2040 On 03-November-22	11.40	Put	Bond Future	3784	3	3784	3	0.00
28/06/2022	2040 On 02-February-23			Bond Future	11.94	79.5586	11.9412	79.5586	0.00
28/06/2022	2040 On 02-February-23	11.10	Call	Bond Future	1039	1	1039	1	0.00
28/06/2022	2040 On 02-February-23	11.11	Call	Bond Future	1057	1	1057	1	0.00
28/06/2022	2040 On 02-February-23	10.18	Call	Bond Future	166	0	166	0	0.00
28/06/2022	2040 On 02-February-23	10.21	Call	Bond Future	178	0	178	0	400.00
28/06/2022	2040 On 02-February-23	12.27	Call	Bond Future	4246	5	4246	5	0.00
28/06/2022	2040 On 02-February-23	12.24	Call	Bond Future	4135	5	4135	5	0.00
28/06/2022	2040 On 02-February-23	10.93	Call	Bond Future	763	1	763	1	0.00
28/06/2022	2040 On 02-February-23	10.96	Call	Bond Future	808	1	808	1	400.00
28/06/2022	2040 On 02-February-23	11.12	Call	Bond Future	1075	1	1075	1	0.00
28/06/2022	2040 On 02-February-23	11.12	Put	Bond Future	6240	6	6240	6	0.00
28/06/2022	2040 On 02-February-23	10.96	Put	Bond Future	7040	7	7040	7	0.00
28/06/2022	2040 On 02-February-23	12.24	Put	Bond Future	2379	2	2379	2	0.00
28/06/2022	2040 On 02-February-23	12.27	Put	Bond Future	2317	2	2317	2	400.00
28/06/2022	2040 On 02-February-23	10.21	Put	Bond Future	11706	11	11706	11	0.00
28/06/2022	2040 On 02-February-23	10.93	Put	Bond Future	7198	7	7198	7	0.00
28/06/2022	2040 On 02-February-23	10.18	Put	Bond Future	11917	11	11917	11	0.00
28/06/2022	2040 On 02-February-23	11.11	Put	Bond Future	6288	6	6288	6	0.00
28/06/2022	2040 On 02-February-23	11.10	Put	Bond Future	6336	6	6336	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2022	2040 On 04-May-23			Bond Future	12.08	81.0848	12.0802	81.0848	0.00
28/06/2022	2040 On 04-May-23	13.45	Call	Bond Future	8810	9	8810	9	0.00
28/06/2022	2040 On 04-May-23	11.42	Call	Bond Future	1902	2	1902	2	0.00
28/06/2022	2040 On 04-May-23	11.48	Call	Bond Future	2037	2	2037	2	500.00
28/06/2022	2040 On 04-May-23	10.17	Call	Bond Future	280	0	280	0	400.00
28/06/2022	2040 On 04-May-23	10.73	Call	Bond Future	717	1	717	1	500.00
28/06/2022	2040 On 04-May-23	10.92	Call	Bond Future	972	1	972	1	400.00
28/06/2022	2040 On 04-May-23	11.41	Call	Bond Future	1880	2	1880	2	0.00
28/06/2022	2040 On 04-May-23	12.78	Call	Bond Future	6135	7	6135	7	0.00
28/06/2022	2040 On 04-May-23	11.43	Call	Bond Future	1924	2	1924	2	0.00
28/06/2022	2040 On 04-May-23	11.43	Put	Bond Future	5891	6	5891	6	0.00
28/06/2022	2040 On 04-May-23	10.73	Put	Bond Future	9318	9	9318	9	0.00
28/06/2022	2040 On 04-May-23	12.78	Put	Bond Future	2193	2	2193	2	400.00
28/06/2022	2040 On 04-May-23	13.45	Put	Bond Future	1383	1	1383	1	500.00
28/06/2022	2040 On 04-May-23	11.41	Put	Bond Future	5974	6	5974	6	0.00
28/06/2022	2040 On 04-May-23	10.92	Put	Bond Future	8275	8	8275	8	0.00
28/06/2022	2040 On 04-May-23	10.17	Put	Bond Future	12883	12	12883	12	0.00
28/06/2022	2040 On 04-May-23	11.48	Put	Bond Future	5688	5	5688	5	0.00
28/06/2022	2040 On 04-May-23	11.42	Put	Bond Future	5932	6	5932	6	0.00
28/06/2022	2044 On 04-August-22			Bond Future	11.61	78.3647	11.6083	78.3647	88,332.00
28/06/2022	2044 On 04-August-22	11.10	Call	Bond Future	250	0	250	0	0.00
28/06/2022	2044 On 04-August-22	11.08	Call	Bond Future	228	0	228	0	0.00
28/06/2022	2044 On 04-August-22	11.09	Call	Bond Future	239	0	239	0	0.00
28/06/2022	2044 On 04-August-22	11.09	Put	Bond Future	3657	3	3657	3	0.00
28/06/2022	2044 On 04-August-22	11.08	Put	Bond Future	3715	3	3715	3	0.00
28/06/2022	2044 On 04-August-22	11.10	Put	Bond Future	3600	3	3600	3	0.00
28/06/2022	2044 On 03-November-22			Bond Future	11.77	79.5085	11.7742	79.5085	0.00
28/06/2022	2044 On 03-November-22	11.40	Call	Bond Future	1448	2	1448	2	0.00
28/06/2022	2044 On 03-November-22	11.39	Call	Bond Future	1424	2	1424	2	0.00
28/06/2022	2044 On 03-November-22	11.41	Call	Bond Future	1472	2	1472	2	0.00
28/06/2022	2044 On 03-November-22	10.60	Call	Bond Future	208	0	208	0	1,600.00
28/06/2022	2044 On 03-November-22	11.30	Call	Bond Future	1218	1	1218	1	1,600.00
28/06/2022	2044 On 03-November-22	11.30	Put	Bond Future	4261	4	4261	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
28/06/2022	2044 On 03-November-22	10.60	Put	Bond Future	8127	8	8127	8	0.00
28/06/2022	2044 On 03-November-22	11.41	Put	Bond Future	3792	3	3792	3	0.00
28/06/2022	2044 On 03-November-22	11.40	Put	Bond Future	3833	3	3833	3	0.00
28/06/2022	2044 On 03-November-22	11.39	Put	Bond Future	3874	4	3874	4	0.00
28/06/2022	2044 On 02-February-23			Bond Future	11.93	76.4541	11.9286	76.4541	0.00
28/06/2022	2044 On 02-February-23	11.16	Call	Bond Future	1187	1	1187	1	0.00
28/06/2022	2044 On 02-February-23	11.14	Call	Bond Future	1149	1	1149	1	0.00
28/06/2022	2044 On 02-February-23	11.15	Call	Bond Future	1168	1	1168	1	0.00
28/06/2022	2044 On 02-February-23	11.15	Put	Bond Future	6156	6	6156	6	0.00
28/06/2022	2044 On 02-February-23	11.14	Put	Bond Future	6205	6	6205	6	0.00
28/06/2022	2044 On 02-February-23	11.16	Put	Bond Future	6108	6	6108	6	0.00
28/06/2022	2044 On 04-May-23			Bond Future	12.06	77.9208	12.0596	77.9208	0.00
28/06/2022	2044 On 04-May-23	11.43	Call	Bond Future	1999	2	1999	2	0.00
28/06/2022	2044 On 04-May-23	11.41	Call	Bond Future	1954	2	1954	2	0.00
28/06/2022	2044 On 04-May-23	11.42	Call	Bond Future	1976	2	1976	2	0.00
28/06/2022	2044 On 04-May-23	11.42	Put	Bond Future	5958	6	5958	6	0.00
28/06/2022	2044 On 04-May-23	11.41	Put	Bond Future	6000	6	6000	6	0.00
28/06/2022	2044 On 04-May-23	11.43	Put	Bond Future	5916	6	5916	6	0.00
28/06/2022	2046 On 04-August-22			Bond Future	119.09	119.0554	119.0901	119.0554	16,569.00
28/06/2022	2046 On 03-November-22			Bond Future	118.89	118.8585	118.8924	118.8585	1,566.00
28/06/2022	2046 On 02-February-23			Bond Future	120.90	120.8684	120.9019	120.8684	0.00
28/06/2022	2046 On 04-May-23			Bond Future	121.21	121.1790	121.2116	121.1790	0.00
28/06/2022	2050 On 04-August-22			Bond Future	120.70	121.4512	120.6959	121.4512	11,293.00
28/06/2022	2050 On 03-November-22			Bond Future	122.48	123.2515	122.4837	123.2515	0.00
28/06/2022	2050 On 02-February-23			Bond Future	122.45	123.2283	122.4465	123.2283	0.00
28/06/2022	2050 On 04-May-23			Bond Future	124.81	125.6063	124.8080	125.6063	0.00
28/06/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2022	AL37 On 04-August-22			Index Future	813.61	815.5330	813.6080	815.5330	0.00
28/06/2022	AL37 On 03-November-22			Index Future	825.56	827.5250	825.5630	827.5250	0.00
28/06/2022	AL37 On 02-February-23			Index Future	839.29	841.2950	839.2930	841.2950	0.00
28/06/2022	AL37 On 04-May-23			Index Future	855.24	857.2920	855.2430	857.2920	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
28/06/2022	AL7T On 04-August-22			Index Future	917.59	922.9640	917.5920	922.9640	0.00
28/06/2022	AL7T On 03-November-22			Index Future	931.08	936.5350	931.0750	936.5350	0.00
28/06/2022	AL7T On 02-February-23			Index Future	946.56	952.1190	946.5590	952.1190	0.00
28/06/2022	AL7T On 04-May-23			Index Future	964.55	970.2230	964.5480	970.2230	0.00
28/06/2022	ALBI On 04-August-22			Index Future	815.21	819.8230	815.2090	819.8230	138.00
28/06/2022	ALBI On 03-November-22			Index Future	827.19	831.8770	827.1880	831.8770	0.00
28/06/2022	ALBI On 02-February-23			Index Future	840.95	845.7200	840.9450	845.7200	0.00
28/06/2022	ALBI On 04-May-23			Index Future	856.93	861.8010	856.9270	861.8010	0.00
28/06/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/06/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2022	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
28/06/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2022	ES33 On 04-August-22			Bond Future	12.30	74.8233	12.2995	74.8233	350.00
28/06/2022	ES33 On 03-November-22			Bond Future	12.53	72.1499	12.5339	72.1499	0.00
28/06/2022	ES33 On 02-February-23			Bond Future	12.76	73.3718	12.7576	73.3718	0.00
28/06/2022	ES33 On 04-May-23			Bond Future	12.95	70.9999	12.9483	70.9999	0.00
28/06/2022	ES42 On 04-August-22			Bond Future	12.69	72.8907	12.6854	72.8907	4,769.00
28/06/2022	ES42 On 03-November-22			Bond Future	12.90	69.7116	12.9016	69.7116	0.00
28/06/2022	ES42 On 02-February-23			Bond Future	13.10	70.8942	13.1008	70.8942	0.00
28/06/2022	ES42 On 04-May-23			Bond Future	13.28	68.0041	13.2796	68.0041	0.00
28/06/2022	GOVI On 04-August-22			GOVI	803.99	808.5620	803.9860	808.5620	1,112.00
28/06/2022	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
28/06/2022	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
28/06/2022	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
28/06/2022	GOVI On 04-August-22	819.28	Put	GOVI	152940	11	152940	11	0.00
28/06/2022	GOVI On 04-August-22	819.27	Put	GOVI	152840	11	152840	11	0.00
28/06/2022	GOVI On 04-August-22	819.26	Put	GOVI	152740	11	152740	11	0.00
28/06/2022	GOVI On 03-November-22			GOVI	815.80	820.4510	815.7990	820.4510	0.00
28/06/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
28/06/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
28/06/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
28/06/2022	GOVI On 03-November-22	820.42	Put	GOVI	46210	0	46210	0	0.00
28/06/2022	GOVI On 03-November-22	820.41	Put	GOVI	46110	0	46110	0	0.00
28/06/2022	GOVI On 03-November-22	820.43	Put	GOVI	46310	0	46310	0	0.00
28/06/2022	GOVI On 02-February-23			GOVI	829.37	834.1030	829.3670	834.1030	0.00
28/06/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
28/06/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
28/06/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
28/06/2022	GOVI On 02-February-23	850.83	Put	GOVI	214630	17	214630	17	0.00
28/06/2022	GOVI On 02-February-23	850.82	Put	GOVI	214530	17	214530	17	0.00
28/06/2022	GOVI On 02-February-23	850.84	Put	GOVI	214730	17	214730	17	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
28/06/2022	GOVI On 04-May-23			GOVI	845.13	849.9640	845.1280	849.9640	0.00
28/06/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
28/06/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
28/06/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
28/06/2022	GOVI On 04-May-23	852.87	Put	GOVI	77420	3	77420	3	0.00
28/06/2022	GOVI On 04-May-23	852.86	Put	GOVI	77320	3	77320	3	0.00
28/06/2022	GOVI On 04-May-23	852.88	Put	GOVI	77520	3	77520	3	0.00
28/06/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/06/2022	IGOV On 04-August-22			Index Future	321.43	321.7590	321.4260	321.7590	759.00
28/06/2022	IGOV On 03-November-22			Index Future	326.23	326.5690	326.2280	326.5690	16.00
28/06/2022	IGOV On 02-February-23			Index Future	331.73	332.0810	331.7310	332.0810	0.00
28/06/2022	IGOV On 04-May-23			Index Future	338.11	338.4720	338.1120	338.4720	0.00
28/06/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
28/06/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
28/06/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
28/06/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
28/06/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
28/06/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
28/06/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
28/06/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
28/06/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
28/06/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/06/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/06/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
28/06/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/06/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/06/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/06/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
28/06/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/06/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/06/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.05	94.9650	5.0450	94.9650	0.00
28/06/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.71	94.3000	5.7100	94.3000	0.00
28/06/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.85	94.1650	5.8450	94.1650	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
28/06/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.39	93.6400	6.3900	93.6400	0.00
28/06/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.48	93.5500	6.4800	93.5500	0.00
28/06/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.98	93.0850	6.9750	93.0850	68.00
28/06/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.47	92.5900	7.4700	92.5900	0.00
28/06/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.95	92.1250	7.9450	92.1250	0.00
28/06/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.15	91.9350	8.1500	91.9350	75.00
28/06/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.23	91.8300	8.2300	91.8300	172.00
28/06/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.43	91.6450	8.4250	91.6450	0.00
28/06/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.46	91.5950	8.4550	91.5950	0.00
28/06/2022	R023 On 04-August-22			Bond Future	6.08	104.3686	6.0753	104.3686	25,519.00
28/06/2022	R023 On 04-August-22	6.03	Call	Bond Future	75	0	75	0	0.00
28/06/2022	R023 On 04-August-22	6.04	Call	Bond Future	78	0	78	0	0.00
28/06/2022	R023 On 04-August-22	6.05	Call	Bond Future	81	0	81	0	0.00
28/06/2022	R023 On 04-August-22	6.05	Put	Bond Future	95	0	95	0	0.00
28/06/2022	R023 On 04-August-22	6.04	Put	Bond Future	98	0	98	0	0.00
28/06/2022	R023 On 04-August-22	6.03	Put	Bond Future	100	0	100	0	0.00
28/06/2022	R023 On 03-November-22			Bond Future	6.21	101.9731	6.2069	101.9731	0.00
28/06/2022	R023 On 03-November-22	6.27	Call	Bond Future	113	0	113	0	0.00
28/06/2022	R023 On 03-November-22	6.25	Call	Bond Future	109	0	109	0	0.00
28/06/2022	R023 On 03-November-22	6.26	Call	Bond Future	111	0	111	0	0.00
28/06/2022	R023 On 03-November-22	6.26	Put	Bond Future	95	0	95	0	0.00
28/06/2022	R023 On 03-November-22	6.25	Put	Bond Future	96	0	96	0	0.00
28/06/2022	R023 On 03-November-22	6.27	Put	Bond Future	94	0	94	0	0.00
28/06/2022	R035 On 04-August-22			Bond Future	11.28	88.5844	11.2808	88.5844	128,988.00
28/06/2022	R035 On 04-August-22	10.53	Call	Bond Future	71	0	71	0	400.00
28/06/2022	R035 On 04-August-22	10.74	Call	Bond Future	209	0	209	0	0.00
28/06/2022	R035 On 04-August-22	11.13	Call	Bond Future	839	1	839	1	0.00
28/06/2022	R035 On 04-August-22	12.18	Call	Bond Future	5149	6	5149	6	0.00
28/06/2022	R035 On 04-August-22	9.53	Call	Bond Future	0	0	0	0	400.00
28/06/2022	R035 On 04-August-22	9.84	Call	Bond Future	0	0	0	0	100.00
28/06/2022	R035 On 04-August-22	10.64	Call	Bond Future	129	0	129	0	0.00
28/06/2022	R035 On 04-August-22	10.72	Call	Bond Future	191	0	191	0	0.00
28/06/2022	R035 On 04-August-22	10.73	Call	Bond Future	200	0	200	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
28/06/2022	R035 On 04-August-22	10.73	Put	Bond Future	3516	3	3516	3	0.00
28/06/2022	R035 On 04-August-22	10.72	Put	Bond Future	3569	3	3569	3	0.00
28/06/2022	R035 On 04-August-22	10.64	Put	Bond Future	4005	3	4005	3	100.00
28/06/2022	R035 On 04-August-22	9.84	Put	Bond Future	9081	8	9081	8	0.00
28/06/2022	R035 On 04-August-22	10.53	Put	Bond Future	4638	4	4638	4	0.00
28/06/2022	R035 On 04-August-22	11.13	Put	Bond Future	1728	1	1728	1	100.00
28/06/2022	R035 On 04-August-22	9.53	Put	Bond Future	11215	11	11215	11	0.00
28/06/2022	R035 On 04-August-22	12.18	Put	Bond Future	112	0	112	0	400.00
28/06/2022	R035 On 04-August-22	10.74	Put	Bond Future	3464	3	3464	3	0.00
28/06/2022	R035 On 03-November-22			Bond Future	11.47	85.3902	11.4712	85.3902	3,720.00
28/06/2022	R035 On 03-November-22	11.14	Call	Bond Future	1378	2	1378	2	0.00
28/06/2022	R035 On 03-November-22	11.13	Call	Bond Future	1356	2	1356	2	0.00
28/06/2022	R035 On 03-November-22	9.82	Call	Bond Future	44	0	44	0	582.00
28/06/2022	R035 On 03-November-22	10.30	Call	Bond Future	181	0	181	0	1,000.00
28/06/2022	R035 On 03-November-22	11.15	Call	Bond Future	1401	2	1401	2	0.00
28/06/2022	R035 On 03-November-22	12.68	Call	Bond Future	7026	8	7026	8	0.00
28/06/2022	R035 On 03-November-22	10.99	Call	Bond Future	1061	1	1061	1	0.00
28/06/2022	R035 On 03-November-22	11.05	Call	Bond Future	1182	1	1182	1	1,000.00
28/06/2022	R035 On 03-November-22	10.57	Call	Bond Future	410	1	410	1	0.00
28/06/2022	R035 On 03-November-22	10.57	Put	Bond Future	5787	5	5787	5	582.00
28/06/2022	R035 On 03-November-22	10.99	Put	Bond Future	3873	3	3873	3	582.00
28/06/2022	R035 On 03-November-22	12.68	Put	Bond Future	521	0	521	0	1,000.00
28/06/2022	R035 On 03-November-22	11.15	Put	Bond Future	3263	3	3263	3	0.00
28/06/2022	R035 On 03-November-22	10.30	Put	Bond Future	7266	7	7266	7	0.00
28/06/2022	R035 On 03-November-22	9.82	Put	Bond Future	10280	10	10280	10	0.00
28/06/2022	R035 On 03-November-22	11.13	Put	Bond Future	3336	3	3336	3	0.00
28/06/2022	R035 On 03-November-22	11.14	Put	Bond Future	3299	3	3299	3	0.00
28/06/2022	R035 On 03-November-22	11.05	Put	Bond Future	3636	3	3636	3	0.00
28/06/2022	R035 On 02-February-23			Bond Future	11.65	86.8152	11.6488	86.8152	0.00
28/06/2022	R035 On 02-February-23	11.98	Call	Bond Future	3904	4	3904	4	0.00
28/06/2022	R035 On 02-February-23	10.86	Call	Bond Future	1009	1	1009	1	0.00
28/06/2022	R035 On 02-February-23	10.87	Call	Bond Future	1026	1	1026	1	0.00
28/06/2022	R035 On 02-February-23	10.30	Call	Bond Future	350	0	350	0	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
28/06/2022	R035 On 02-February-23	10.64	Call	Bond Future	677	1	677	1	400.00
28/06/2022	R035 On 02-February-23	13.22	Call	Bond Future	8813	9	8813	9	0.00
28/06/2022	R035 On 02-February-23	11.05	Call	Bond Future	1363	2	1363	2	1,000.00
28/06/2022	R035 On 02-February-23	11.06	Call	Bond Future	1383	2	1383	2	0.00
28/06/2022	R035 On 02-February-23	11.94	Call	Bond Future	3767	4	3767	4	0.00
28/06/2022	R035 On 02-February-23	10.88	Call	Bond Future	1043	1	1043	1	0.00
28/06/2022	R035 On 02-February-23	10.66	Call	Bond Future	703	1	703	1	0.00
28/06/2022	R035 On 02-February-23	10.60	Call	Bond Future	625	1	625	1	0.00
28/06/2022	R035 On 02-February-23	9.81	Call	Bond Future	123	0	123	0	582.00
28/06/2022	R035 On 02-February-23	9.85	Call	Bond Future	135	0	135	0	0.00
28/06/2022	R035 On 02-February-23	9.89	Call	Bond Future	148	0	148	0	400.00
28/06/2022	R035 On 02-February-23	9.89	Put	Bond Future	10824	10	10824	10	0.00
28/06/2022	R035 On 02-February-23	9.81	Put	Bond Future	11329	11	11329	11	0.00
28/06/2022	R035 On 02-February-23	10.60	Put	Bond Future	6769	6	6769	6	0.00
28/06/2022	R035 On 02-February-23	10.64	Put	Bond Future	6574	6	6574	6	0.00
28/06/2022	R035 On 02-February-23	10.66	Put	Bond Future	6478	6	6478	6	582.00
28/06/2022	R035 On 02-February-23	10.30	Put	Bond Future	8370	8	8370	8	0.00
28/06/2022	R035 On 02-February-23	10.88	Put	Bond Future	5484	5	5484	5	0.00
28/06/2022	R035 On 02-February-23	13.22	Put	Bond Future	697	1	697	1	1,000.00
28/06/2022	R035 On 02-February-23	11.06	Put	Bond Future	4754	4	4754	4	582.00
28/06/2022	R035 On 02-February-23	11.05	Put	Bond Future	4793	4	4793	4	0.00
28/06/2022	R035 On 02-February-23	11.98	Put	Bond Future	2090	2	2090	2	400.00
28/06/2022	R035 On 02-February-23	9.85	Put	Bond Future	11075	10	11075	10	0.00
28/06/2022	R035 On 02-February-23	10.87	Put	Bond Future	5527	5	5527	5	0.00
28/06/2022	R035 On 02-February-23	10.86	Put	Bond Future	5570	5	5570	5	0.00
28/06/2022	R035 On 02-February-23	11.94	Put	Bond Future	2169	2	2169	2	0.00
28/06/2022	R035 On 04-May-23			Bond Future	11.79	83.9763	11.7899	83.9763	0.00
28/06/2022	R035 On 04-May-23	11.22	Call	Bond Future	1889	2	1889	2	0.00
28/06/2022	R035 On 04-May-23	9.85	Call	Bond Future	235	0	235	0	400.00
28/06/2022	R035 On 04-May-23	10.42	Call	Bond Future	619	1	619	1	500.00
28/06/2022	R035 On 04-May-23	11.17	Call	Bond Future	1784	2	1784	2	500.00
28/06/2022	R035 On 04-May-23	11.20	Call	Bond Future	1847	2	1847	2	0.00
28/06/2022	R035 On 04-May-23	11.21	Call	Bond Future	1868	2	1868	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
28/06/2022	R035 On 04-May-23	10.60	Call	Bond Future	821	1	821	1	400.00
28/06/2022	R035 On 04-May-23	12.46	Call	Bond Future	5538	6	5538	6	0.00
28/06/2022	R035 On 04-May-23	13.18	Call	Bond Future	8285	9	8285	9	0.00
28/06/2022	R035 On 04-May-23	13.18	Put	Bond Future	1185	1	1185	1	500.00
28/06/2022	R035 On 04-May-23	12.46	Put	Bond Future	2000	2	2000	2	400.00
28/06/2022	R035 On 04-May-23	10.60	Put	Bond Future	7688	7	7688	7	0.00
28/06/2022	R035 On 04-May-23	11.22	Put	Bond Future	5080	5	5080	5	0.00
28/06/2022	R035 On 04-May-23	10.42	Put	Bond Future	8596	8	8596	8	0.00
28/06/2022	R035 On 04-May-23	9.85	Put	Bond Future	11854	11	11854	11	0.00
28/06/2022	R035 On 04-May-23	11.17	Put	Bond Future	5264	5	5264	5	0.00
28/06/2022	R035 On 04-May-23	11.20	Put	Bond Future	5153	5	5153	5	0.00
28/06/2022	R035 On 04-May-23	11.21	Put	Bond Future	5117	5	5117	5	0.00
28/06/2022	R186 On 04-August-22			Bond Future	8.99	107.0071	8.9933	107.0071	82,571.00
28/06/2022	R186 On 04-August-22	6.96	Call	Bond Future	0	0	0	0	3,600.00
28/06/2022	R186 On 04-August-22	8.14	Call	Bond Future	22	0	22	0	0.00
28/06/2022	R186 On 04-August-22	8.13	Call	Bond Future	21	0	21	0	0.00
28/06/2022	R186 On 04-August-22	7.96	Call	Bond Future	8	0	8	0	3,600.00
28/06/2022	R186 On 04-August-22	8.15	Call	Bond Future	23	0	23	0	0.00
28/06/2022	R186 On 04-August-22	9.78	Call	Bond Future	2912	3	2912	3	0.00
28/06/2022	R186 On 04-August-22	9.78	Put	Bond Future	78	0	78	0	3,600.00
28/06/2022	R186 On 04-August-22	8.15	Put	Bond Future	3171	3	3171	3	0.00
28/06/2022	R186 On 04-August-22	8.13	Put	Bond Future	3244	3	3244	3	0.00
28/06/2022	R186 On 04-August-22	8.14	Put	Bond Future	3207	3	3207	3	0.00
28/06/2022	R186 On 04-August-22	6.96	Put	Bond Future	7792	8	7792	8	0.00
28/06/2022	R186 On 04-August-22	7.96	Put	Bond Future	3881	4	3881	4	0.00
28/06/2022	R186 On 03-November-22			Bond Future	9.22	108.5671	9.2178	108.5671	11,668.00
28/06/2022	R186 On 03-November-22	8.55	Call	Bond Future	402	0	402	0	0.00
28/06/2022	R186 On 03-November-22	8.91	Call	Bond Future	799	1	799	1	0.00
28/06/2022	R186 On 03-November-22	8.23	Call	Bond Future	200	0	200	0	4,310.00
28/06/2022	R186 On 03-November-22	8.53	Call	Bond Future	386	0	386	0	0.00
28/06/2022	R186 On 03-November-22	8.54	Call	Bond Future	394	0	394	0	0.00
28/06/2022	R186 On 03-November-22	8.54	Put	Bond Future	2769	3	2769	3	0.00
28/06/2022	R186 On 03-November-22	8.53	Put	Bond Future	2796	3	2796	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
28/06/2022	R186 On 03-November-22	8.91	Put	Bond Future	1869	2	1869	2	4,310.00
28/06/2022	R186 On 03-November-22	8.23	Put	Bond Future	3684	3	3684	3	0.00
28/06/2022	R186 On 03-November-22	8.55	Put	Bond Future	2742	3	2742	3	0.00
28/06/2022	R186 On 02-February-23			Bond Future	9.41	105.0829	9.4133	105.0829	0.00
28/06/2022	R186 On 02-February-23	8.34	Call	Bond Future	380	0	380	0	0.00
28/06/2022	R186 On 02-February-23	8.33	Call	Bond Future	374	0	374	0	0.00
28/06/2022	R186 On 02-February-23	8.32	Call	Bond Future	368	0	368	0	0.00
28/06/2022	R186 On 02-February-23	8.32	Put	Bond Future	4000	4	4000	4	0.00
28/06/2022	R186 On 02-February-23	8.33	Put	Bond Future	3973	4	3973	4	0.00
28/06/2022	R186 On 02-February-23	8.34	Put	Bond Future	3945	4	3945	4	0.00
28/06/2022	R186 On 04-May-23			Bond Future	9.56	107.0929	9.5551	107.0929	0.00
28/06/2022	R186 On 04-May-23	8.83	Call	Bond Future	927	1	927	1	0.00
28/06/2022	R186 On 04-May-23	8.82	Call	Bond Future	916	1	916	1	0.00
28/06/2022	R186 On 04-May-23	8.84	Call	Bond Future	938	1	938	1	0.00
28/06/2022	R186 On 04-May-23	8.83	Put	Bond Future	3172	3	3172	3	0.00
28/06/2022	R186 On 04-May-23	8.82	Put	Bond Future	3193	3	3193	3	0.00
28/06/2022	R186 On 04-May-23	8.84	Put	Bond Future	3152	3	3152	3	0.00
28/06/2022	R197 On 04-August-22			Bond Future	330.45	330.3822	330.4495	330.3822	809.00
28/06/2022	R197 On 03-November-22			Bond Future	335.34	335.2791	335.3441	335.2791	6.00
28/06/2022	R197 On 02-February-23			Bond Future	332.26	332.1979	332.2608	332.1979	0.00
28/06/2022	R197 On 04-May-23			Bond Future	338.67	338.6120	338.6727	338.6120	0.00
28/06/2022	R202 On 04-August-22			Bond Future	248.36	248.2904	248.3625	248.2904	6,673.00
28/06/2022	R202 On 03-November-22			Bond Future	252.04	251.9705	252.0411	251.9705	0.00
28/06/2022	R202 On 02-February-23			Bond Future	251.65	251.5823	251.6517	251.5823	0.00
28/06/2022	R202 On 04-May-23			Bond Future	256.50	256.4368	256.5047	256.4368	0.00
28/06/2022	R209 On 04-August-22			Bond Future	11.32	67.9236	11.3218	67.9236	23,295.00
28/06/2022	R209 On 04-August-22	10.57	Call	Bond Future	63	0	63	0	0.00
28/06/2022	R209 On 04-August-22	10.59	Call	Bond Future	70	0	70	0	0.00
28/06/2022	R209 On 04-August-22	10.58	Call	Bond Future	66	0	66	0	0.00
28/06/2022	R209 On 04-August-22	10.58	Put	Bond Future	3993	4	3993	4	0.00
28/06/2022	R209 On 04-August-22	10.57	Put	Bond Future	4045	4	4045	4	0.00
28/06/2022	R209 On 04-August-22	10.59	Put	Bond Future	3942	3	3942	3	0.00
28/06/2022	R209 On 03-November-22			Bond Future	11.49	65.7696	11.4923	65.7696	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
28/06/2022	R209 On 03-November-22	11.02	Call	Bond Future	938	1	938	1	0.00
28/06/2022	R209 On 03-November-22	11.50	Call	Bond Future	1981	2	1981	2	0.00
28/06/2022	R209 On 03-November-22	10.50	Call	Bond Future	277	0	277	0	0.00
28/06/2022	R209 On 03-November-22	11.00	Call	Bond Future	904	1	904	1	0.00
28/06/2022	R209 On 03-November-22	11.01	Call	Bond Future	921	1	921	1	0.00
28/06/2022	R209 On 03-November-22	10.00	Call	Bond Future	60	0	60	0	3,500.00
28/06/2022	R209 On 03-November-22	12.00	Call	Bond Future	3523	4	3523	4	0.00
28/06/2022	R209 On 03-November-22	11.03	Call	Bond Future	955	1	955	1	0.00
28/06/2022	R209 On 03-November-22	9.25	Call	Bond Future	5	0	5	0	6,000.00
28/06/2022	R209 On 03-November-22	9.50	Call	Bond Future	12	0	12	0	0.00
28/06/2022	R209 On 03-November-22	9.50	Put	Bond Future	11076	11	11076	11	0.00
28/06/2022	R209 On 03-November-22	9.25	Put	Bond Future	12639	12	12639	12	0.00
28/06/2022	R209 On 03-November-22	11.03	Put	Bond Future	3311	3	3311	3	0.00
28/06/2022	R209 On 03-November-22	10.50	Put	Bond Future	5483	5	5483	5	0.00
28/06/2022	R209 On 03-November-22	12.00	Put	Bond Future	1069	1	1069	1	3,500.00
28/06/2022	R209 On 03-November-22	10.00	Put	Bond Future	8115	8	8115	8	6,000.00
28/06/2022	R209 On 03-November-22	11.01	Put	Bond Future	3381	3	3381	3	0.00
28/06/2022	R209 On 03-November-22	11.00	Put	Bond Future	3417	3	3417	3	7,000.00
28/06/2022	R209 On 03-November-22	11.50	Put	Bond Future	1942	2	1942	2	0.00
28/06/2022	R209 On 03-November-22	11.02	Put	Bond Future	3346	3	3346	3	0.00
28/06/2022	R209 On 02-February-23			Bond Future	11.65	66.8680	11.6470	66.8680	0.00
28/06/2022	R209 On 02-February-23	10.80	Call	Bond Future	792	1	792	1	0.00
28/06/2022	R209 On 02-February-23	10.78	Call	Bond Future	764	1	764	1	0.00
28/06/2022	R209 On 02-February-23	10.79	Call	Bond Future	778	1	778	1	0.00
28/06/2022	R209 On 02-February-23	10.80	Put	Bond Future	5109	5	5109	5	0.00
28/06/2022	R209 On 02-February-23	10.78	Put	Bond Future	5188	5	5188	5	0.00
28/06/2022	R209 On 02-February-23	10.79	Put	Bond Future	5148	5	5148	5	0.00
28/06/2022	R209 On 04-May-23			Bond Future	11.78	64.9960	11.7757	64.9960	0.00
28/06/2022	R209 On 04-May-23	11.11	Call	Bond Future	1473	2	1473	2	0.00
28/06/2022	R209 On 04-May-23	11.09	Call	Bond Future	1438	2	1438	2	0.00
28/06/2022	R209 On 04-May-23	11.10	Call	Bond Future	1456	2	1456	2	0.00
28/06/2022	R209 On 04-May-23	11.10	Put	Bond Future	4807	4	4807	4	0.00
28/06/2022	R209 On 04-May-23	11.09	Put	Bond Future	4841	4	4841	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
28/06/2022	R209 On 04-May-23	11.11	Put	Bond Future	4773	4	4773	4	0.00
28/06/2022	R210 On 04-August-22			Bond Future	224.41	224.7065	224.4091	224.7065	1,025.00
28/06/2022	R210 On 03-November-22			Bond Future	224.76	225.0634	224.7592	225.0634	0.00
28/06/2022	R210 On 02-February-23			Bond Future	228.56	228.8689	228.5573	228.8689	0.00
28/06/2022	R210 On 04-May-23			Bond Future	229.90	230.2189	229.8991	230.2189	0.00
28/06/2022	R213 On 04-August-22			Bond Future	10.83	82.5537	10.8322	82.5537	29,920.00
28/06/2022	R213 On 04-August-22	9.90	Call	Bond Future	22	0	22	0	0.00
28/06/2022	R213 On 04-August-22	9.88	Call	Bond Future	19	0	19	0	0.00
28/06/2022	R213 On 04-August-22	9.89	Call	Bond Future	21	0	21	0	0.00
28/06/2022	R213 On 04-August-22	9.90	Put	Bond Future	4576	4	4576	4	0.00
28/06/2022	R213 On 04-August-22	9.88	Put	Bond Future	4675	4	4675	4	0.00
28/06/2022	R213 On 04-August-22	9.89	Put	Bond Future	4625	4	4625	4	0.00
28/06/2022	R213 On 03-November-22			Bond Future	11.04	80.2192	11.0369	80.2192	0.00
28/06/2022	R213 On 03-November-22	10.40	Call	Bond Future	644	1	644	1	0.00
28/06/2022	R213 On 03-November-22	9.98	Call	Bond Future	243	0	243	0	0.00
28/06/2022	R213 On 03-November-22	10.19	Call	Bond Future	410	1	410	1	0.00
28/06/2022	R213 On 03-November-22	9.84	Call	Bond Future	165	0	165	0	0.00
28/06/2022	R213 On 03-November-22	9.13	Call	Bond Future	22	0	22	0	200.00
28/06/2022	R213 On 03-November-22	10.39	Call	Bond Future	631	1	631	1	0.00
28/06/2022	R213 On 03-November-22	10.38	Call	Bond Future	619	1	619	1	0.00
28/06/2022	R213 On 03-November-22	9.19	Call	Bond Future	27	0	27	0	476.00
28/06/2022	R213 On 03-November-22	10.37	Call	Bond Future	606	1	606	1	0.00
28/06/2022	R213 On 03-November-22	10.37	Put	Bond Future	3735	3	3735	3	200.00
28/06/2022	R213 On 03-November-22	9.19	Put	Bond Future	9091	9	9091	9	0.00
28/06/2022	R213 On 03-November-22	10.38	Put	Bond Future	3699	3	3699	3	0.00
28/06/2022	R213 On 03-November-22	10.39	Put	Bond Future	3663	3	3663	3	0.00
28/06/2022	R213 On 03-November-22	9.13	Put	Bond Future	9403	9	9403	9	0.00
28/06/2022	R213 On 03-November-22	9.84	Put	Bond Future	5894	5	5894	5	476.00
28/06/2022	R213 On 03-November-22	10.19	Put	Bond Future	4410	4	4410	4	476.00
28/06/2022	R213 On 03-November-22	9.98	Put	Bond Future	5275	5	5275	5	200.00
28/06/2022	R213 On 03-November-22	10.40	Put	Bond Future	3628	3	3628	3	0.00
28/06/2022	R213 On 02-February-23			Bond Future	11.23	81.5576	11.2275	81.5576	0.00
28/06/2022	R213 On 02-February-23	10.43	Call	Bond Future	849	1	849	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
28/06/2022	R213 On 02-February-23	10.22	Call	Bond Future	602	1	602	1	0.00
28/06/2022	R213 On 02-February-23	10.21	Call	Bond Future	592	1	592	1	0.00
28/06/2022	R213 On 02-February-23	9.16	Call	Bond Future	81	0	81	0	476.00
28/06/2022	R213 On 02-February-23	12.20	Call	Bond Future	5133	6	5133	6	0.00
28/06/2022	R213 On 02-February-23	10.23	Call	Bond Future	613	1	613	1	0.00
28/06/2022	R213 On 02-February-23	10.35	Call	Bond Future	748	1	748	1	0.00
28/06/2022	R213 On 02-February-23	10.01	Call	Bond Future	409	0	409	0	0.00
28/06/2022	R213 On 02-February-23	10.35	Put	Bond Future	4774	4	4774	4	476.00
28/06/2022	R213 On 02-February-23	12.20	Put	Bond Future	962	1	962	1	912.00
28/06/2022	R213 On 02-February-23	10.22	Put	Bond Future	5247	5	5247	5	0.00
28/06/2022	R213 On 02-February-23	10.43	Put	Bond Future	4497	4	4497	4	0.00
28/06/2022	R213 On 02-February-23	9.16	Put	Bond Future	9999	10	9999	10	0.00
28/06/2022	R213 On 02-February-23	10.01	Put	Bond Future	6067	6	6067	6	476.00
28/06/2022	R213 On 02-February-23	10.21	Put	Bond Future	5285	5	5285	5	0.00
28/06/2022	R213 On 02-February-23	10.23	Put	Bond Future	5210	5	5210	5	0.00
28/06/2022	R213 On 04-May-23			Bond Future	11.38	79.5674	11.3780	79.5674	0.00
28/06/2022	R213 On 04-May-23	10.74	Call	Bond Future	1463	2	1463	2	0.00
28/06/2022	R213 On 04-May-23	10.73	Call	Bond Future	1447	2	1447	2	0.00
28/06/2022	R213 On 04-May-23	10.75	Call	Bond Future	1479	2	1479	2	0.00
28/06/2022	R213 On 04-May-23	10.75	Put	Bond Future	4260	4	4260	4	0.00
28/06/2022	R213 On 04-May-23	10.73	Put	Bond Future	4317	4	4317	4	0.00
28/06/2022	R213 On 04-May-23	10.74	Put	Bond Future	4288	4	4288	4	0.00
28/06/2022	R214 On 04-August-22			Bond Future	11.59	64.8540	11.5940	64.8540	50,448.00
28/06/2022	R214 On 04-August-22	10.97	Call	Bond Future	116	0	116	0	0.00
28/06/2022	R214 On 04-August-22	10.98	Call	Bond Future	121	0	121	0	0.00
28/06/2022	R214 On 04-August-22	10.99	Call	Bond Future	127	0	127	0	0.00
28/06/2022	R214 On 04-August-22	10.98	Put	Bond Future	3444	3	3444	3	0.00
28/06/2022	R214 On 04-August-22	10.99	Put	Bond Future	3394	3	3394	3	0.00
28/06/2022	R214 On 04-August-22	10.97	Put	Bond Future	3495	3	3495	3	0.00
28/06/2022	R214 On 03-November-22			Bond Future	11.76	62.5142	11.7594	62.5142	80.00
28/06/2022	R214 On 03-November-22	11.36	Call	Bond Future	1129	1	1129	1	0.00
28/06/2022	R214 On 03-November-22	11.35	Call	Bond Future	1110	1	1110	1	0.00
28/06/2022	R214 On 03-November-22	11.34	Call	Bond Future	1091	1	1091	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
28/06/2022	R214 On 03-November-22	11.36	Put	Bond Future	3211	3	3211	3	0.00
28/06/2022	R214 On 03-November-22	11.35	Put	Bond Future	3246	3	3246	3	0.00
28/06/2022	R214 On 03-November-22	11.34	Put	Bond Future	3280	3	3280	3	0.00
28/06/2022	R214 On 02-February-23			Bond Future	11.91	63.5574	11.9133	63.5574	0.00
28/06/2022	R214 On 02-February-23	11.09	Call	Bond Future	881	1	881	1	0.00
28/06/2022	R214 On 02-February-23	11.07	Call	Bond Future	851	1	851	1	0.00
28/06/2022	R214 On 02-February-23	11.08	Call	Bond Future	866	1	866	1	0.00
28/06/2022	R214 On 02-February-23	11.08	Put	Bond Future	5245	5	5245	5	0.00
28/06/2022	R214 On 02-February-23	11.07	Put	Bond Future	5285	5	5285	5	0.00
28/06/2022	R214 On 02-February-23	11.09	Put	Bond Future	5204	5	5204	5	0.00
28/06/2022	R214 On 04-May-23			Bond Future	12.04	61.4777	12.0360	61.4777	0.00
28/06/2022	R214 On 04-May-23	11.38	Call	Bond Future	1579	2	1579	2	0.00
28/06/2022	R214 On 04-May-23	11.36	Call	Bond Future	1542	2	1542	2	0.00
28/06/2022	R214 On 04-May-23	11.37	Call	Bond Future	1560	2	1560	2	0.00
28/06/2022	R214 On 04-May-23	11.37	Put	Bond Future	4964	5	4964	5	0.00
28/06/2022	R214 On 04-May-23	11.36	Put	Bond Future	4999	5	4999	5	0.00
28/06/2022	R214 On 04-May-23	11.38	Put	Bond Future	4929	5	4929	5	0.00
28/06/2022	R248 On 04-August-22			Bond Future	11.55	81.5602	11.5537	81.5602	200,798.00
28/06/2022	R248 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	0.00
28/06/2022	R248 On 04-August-22	10.30	Call	Bond Future	2	0	2	0	1,200.00
28/06/2022	R248 On 04-August-22	10.40	Call	Bond Future	5	0	5	0	0.00
28/06/2022	R248 On 04-August-22	10.90	Call	Bond Future	141	0	141	0	1,700.00
28/06/2022	R248 On 04-August-22	11.00	Call	Bond Future	229	0	229	0	1,200.00
28/06/2022	R248 On 04-August-22	10.20	Call	Bond Future	1	0	1	0	1,700.00
28/06/2022	R248 On 04-August-22	10.99	Call	Bond Future	219	0	219	0	0.00
28/06/2022	R248 On 04-August-22	10.98	Call	Bond Future	209	0	209	0	0.00
28/06/2022	R248 On 04-August-22	10.98	Put	Bond Future	4113	4	4113	4	0.00
28/06/2022	R248 On 04-August-22	10.99	Put	Bond Future	4052	4	4052	4	0.00
28/06/2022	R248 On 04-August-22	10.40	Put	Bond Future	8221	8	8221	8	0.00
28/06/2022	R248 On 04-August-22	11.00	Put	Bond Future	3991	4	3991	4	50.00
28/06/2022	R248 On 04-August-22	10.90	Put	Bond Future	4617	4	4617	4	0.00
28/06/2022	R248 On 04-August-22	10.30	Put	Bond Future	9002	8	9002	8	0.00
28/06/2022	R248 On 04-August-22	9.70	Put	Bond Future	13970	13	13970	13	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
28/06/2022	R248 On 04-August-22	10.20	Put	Bond Future	9796	9	9796	9	0.00
28/06/2022	R248 On 03-November-22			Bond Future	11.72	78.3268	11.7180	78.3268	0.00
28/06/2022	R248 On 03-November-22	11.31	Call	Bond Future	1379	2	1379	2	0.00
28/06/2022	R248 On 03-November-22	11.30	Call	Bond Future	1355	2	1355	2	0.00
28/06/2022	R248 On 03-November-22	11.32	Call	Bond Future	1403	2	1403	2	0.00
28/06/2022	R248 On 03-November-22	11.30	Put	Bond Future	4097	4	4097	4	0.00
28/06/2022	R248 On 03-November-22	11.31	Put	Bond Future	4053	4	4053	4	0.00
28/06/2022	R248 On 03-November-22	11.32	Put	Bond Future	4009	4	4009	4	0.00
28/06/2022	R248 On 02-February-23			Bond Future	11.87	79.6341	11.8709	79.6341	0.00
28/06/2022	R248 On 02-February-23	11.07	Call	Bond Future	1122	1	1122	1	0.00
28/06/2022	R248 On 02-February-23	11.06	Call	Bond Future	1103	1	1103	1	0.00
28/06/2022	R248 On 02-February-23	11.08	Call	Bond Future	1141	1	1141	1	0.00
28/06/2022	R248 On 02-February-23	11.08	Put	Bond Future	6352	6	6352	6	0.00
28/06/2022	R248 On 02-February-23	11.06	Put	Bond Future	6453	6	6453	6	0.00
28/06/2022	R248 On 02-February-23	11.07	Put	Bond Future	6403	6	6403	6	0.00
28/06/2022	R248 On 04-May-23			Bond Future	11.99	76.7218	11.9924	76.7218	0.00
28/06/2022	R248 On 04-May-23	11.34	Call	Bond Future	1964	2	1964	2	0.00
28/06/2022	R248 On 04-May-23	11.33	Call	Bond Future	1941	2	1941	2	0.00
28/06/2022	R248 On 04-May-23	11.35	Call	Bond Future	1988	2	1988	2	0.00
28/06/2022	R248 On 04-May-23	11.35	Put	Bond Future	6096	6	6096	6	0.00
28/06/2022	R248 On 04-May-23	11.33	Put	Bond Future	6184	6	6184	6	0.00
28/06/2022	R248 On 04-May-23	11.34	Put	Bond Future	6140	6	6140	6	0.00