



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 August 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2022	2025 On 03-November-22			Bond Future	167.00	166.7362	167.0038	166.7362	7,366.00
24/08/2022	2025 On 02-February-23			Bond Future	168.17	167.9228	168.1742	167.9228	1,918.00
24/08/2022	2025 On 04-May-23			Bond Future	171.42	171.1719	171.4238	171.1719	0.00
24/08/2022	2025 On 03-August-23			Bond Future	173.19	172.9538	173.1900	172.9538	0.00
24/08/2022	2025 On 02-November-23			Bond Future	176.40	176.1637	176.4049	176.1637	0.00
24/08/2022	2029 On 03-November-22			Bond Future	121.84	121.4118	121.8350	121.4118	1,519.00
24/08/2022	2029 On 02-February-23			Bond Future	123.94	123.5136	123.9414	123.5136	728.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2022	2029 On 04-May-23			Bond Future	125.02	124.6044	125.0248	124.6044	0.00
24/08/2022	2029 On 03-August-23			Bond Future	127.61	127.1848	127.6115	127.1848	0.00
24/08/2022	2029 On 02-November-23			Bond Future	128.62	128.2007	128.6223	128.2007	0.00
24/08/2022	2030 On 03-November-22			Bond Future	10.44	89.9357	10.4377	89.9357	66,735.00
24/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	639	1	639	1	0.00
24/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	848	1	848	1	500.00
24/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	5213	5	5213	5	0.00
24/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	655	1	655	1	0.00
24/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	218	0	218	0	500.00
24/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	671	1	671	1	0.00
24/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	2241	2	2241	2	0.00
24/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	1949	2	1949	2	0.00
24/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	3693	4	3693	4	0.00
24/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	2272	2	2272	2	0.00
24/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	201	0	201	0	500.00
24/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	2303	2	2303	2	0.00
24/08/2022	2030 On 02-February-23			Bond Future	10.61	87.4654	10.6076	87.4654	5,200.00
24/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	4891	5	4891	5	5,000.00
24/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	3530	4	3530	4	0.00
24/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	3650	4	3650	4	0.00
24/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1000	1	1000	1	0.00
24/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	770	1	770	1	388.00
24/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	152	0	152	0	102.00
24/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	237	0	237	0	388.00
24/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	905	1	905	1	0.00
24/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	724	1	724	1	0.00
24/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	4240	4	4240	4	5,000.00
24/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	971	1	971	1	0.00
24/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	985	1	985	1	0.00
24/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	735	1	735	1	0.00
24/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	286	0	286	0	0.00
24/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	222	0	222	0	0.00
24/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	590	1	590	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
24/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	4935	5	4935	5	102.00
24/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	8630	9	8630	9	0.00
24/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	7559	8	7559	8	0.00
24/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	7377	7	7377	7	0.00
24/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	6840	7	6840	7	0.00
24/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3938	4	3938	4	102.00
24/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3709	4	3709	4	0.00
24/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	1017	1	1017	1	0.00
24/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	1237	1	1237	1	388.00
24/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	4457	5	4457	5	0.00
24/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	4316	4	4316	4	0.00
24/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	4422	5	4422	5	0.00
24/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3773	4	3773	4	0.00
24/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3740	4	3740	4	0.00
24/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	1289	1	1289	1	0.00
24/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	825	1	825	1	0.00
24/08/2022	2030 On 04-May-23			Bond Future	10.75	89.1416	10.7528	89.1416	0.00
24/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	8031	8	8031	8	0.00
24/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	4964	5	4964	5	0.00
24/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	6282	6	6282	6	0.00
24/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	7797	8	7797	8	0.00
24/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	2137	2	2137	2	0.00
24/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	2372	2	2372	2	350.00
24/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	740	1	740	1	150.00
24/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	4138	4	4138	4	0.00
24/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	1897	2	1897	2	479.00
24/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	2095	2	2095	2	0.00
24/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	2116	2	2116	2	0.00
24/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	818	1	818	1	479.00
24/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	927	1	927	1	388.00
24/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	385	0	385	0	388.00
24/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	1207	1	1207	1	1,080.00
24/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	4529	5	4529	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
24/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	8227	8	8227	8	0.00
24/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	5985	6	5985	6	0.00
24/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	5250	5	5250	5	0.00
24/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	5647	6	5647	6	0.00
24/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	3083	3	3083	3	0.00
24/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	3106	3	3106	3	0.00
24/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	3346	3	3346	3	0.00
24/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	1653	2	1653	2	150.00
24/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	2817	3	2817	3	0.00
24/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	3060	3	3060	3	0.00
24/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	662	1	662	1	479.00
24/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	951	1	951	1	1,080.00
24/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	1326	1	1326	1	388.00
24/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	626	1	626	1	350.00
24/08/2022	2030 On 03-August-23			Bond Future	10.88	86.9641	10.8829	86.9641	0.00
24/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	7710	8	7710	8	0.00
24/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	4085	4	4085	4	0.00
24/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	8662	9	8662	9	0.00
24/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	4032	4	4032	4	0.00
24/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	4058	4	4058	4	0.00
24/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	1936	2	1936	2	1,012.00
24/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	2407	3	2407	3	350.00
24/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	3386	4	3386	4	0.00
24/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	2122	2	2122	2	0.00
24/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	2150	2	2150	2	0.00
24/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	771	1	771	1	350.00
24/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	3981	4	3981	4	0.00
24/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	938	1	938	1	1,012.00
24/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	2136	2	2136	2	0.00
24/08/2022	2030 On 02-November-23			Bond Future	11.06	88.5570	11.0595	88.5570	0.00
24/08/2022	2030 On 02-November-23	0000000	Call	Bond Future	2687	3	2687	3	0.00
24/08/2022	2030 On 02-November-23	0000000	Call	Bond Future	2667	3	2667	3	0.00
24/08/2022	2030 On 02-November-23	0000000	Call	Bond Future	2646	3	2646	3	0.00

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24/08/2022	2030 On 02-November-23	0000000	Put	Bond Future	3701	4	3701	4	0.00
24/08/2022	2030 On 02-November-23	0000000	Put	Bond Future	3681	4	3681	4	0.00
24/08/2022	2030 On 02-November-23	0000000	Put	Bond Future	3660	4	3660	4	0.00
24/08/2022	2032 On 03-November-22			Bond Future	10.88	85.4932	10.8846	85.4932	157,145.00
24/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	12	0	12	0	180.00
24/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	22	0	22	0	500.00
24/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	3899	4	3899	4	0.00
24/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	7079	7	7079	7	0.00
24/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	1024	1	1024	1	0.00
24/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	1046	1	1046	1	750.00
24/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	3506	4	3506	4	0.00
24/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	320	0	320	0	500.00
24/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	818	1	818	1	0.00
24/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	232	0	232	0	0.00
24/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	691	1	691	1	0.00
24/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	15	0	15	0	454.00
24/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	273	0	273	0	0.00
24/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	121	0	121	0	750.00
24/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	5329	5	5329	5	0.00
24/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	4381	5	4381	5	454.00
24/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	4146	4	4146	4	180.00
24/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	8441	9	8441	9	0.00
24/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	7863	8	7863	8	0.00
24/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	2525	3	2525	3	180.00
24/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	8732	9	8732	9	0.00
24/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	2772	3	2772	3	454.00
24/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	3919	4	3919	4	0.00
24/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	639	1	639	1	7,500.00
24/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	2169	2	2169	2	0.00
24/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	2200	2	2200	2	0.00
24/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	141	0	141	0	750.00
24/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	539	1	539	1	500.00
24/08/2022	2032 On 02-February-23			Bond Future	11.05	86.9533	11.0495	86.9533	18.00

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24/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	5076	5	5076	5	0.00
24/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	8524	8	8524	8	0.00
24/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1098	1	1098	1	0.00
24/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1114	1	1114	1	0.00
24/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	783	1	783	1	0.00
24/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	183	0	183	0	454.00
24/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	4549	5	4549	5	0.00
24/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1130	1	1130	1	0.00
24/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1301	1	1301	1	0.00
24/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1635	2	1635	2	750.00
24/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	862	1	862	1	500.00
24/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	246	0	246	0	500.00
24/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	527	1	527	1	750.00
24/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	6500	7	6500	7	0.00
24/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	8754	9	8754	9	0.00
24/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	5195	5	5195	5	0.00
24/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	3582	4	3582	4	0.00
24/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	4139	4	4139	4	454.00
24/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	4499	5	4499	5	0.00
24/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	1394	2	1394	2	0.00
24/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	9615	10	9615	10	0.00
24/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	5441	6	5441	6	454.00
24/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	4536	5	4536	5	0.00
24/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	4573	5	4573	5	0.00
24/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	486	1	486	1	750.00
24/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	1204	1	1204	1	500.00
24/08/2022	2032 On 04-May-23			Bond Future	11.19	84.4584	11.1886	84.4584	0.00
24/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	1827	2	1827	2	400.00
24/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	2345	2	2345	2	0.00
24/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	2368	2	2368	2	0.00
24/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	2391	2	2391	2	0.00
24/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	3627	4	3627	4	400.00
24/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	10700	11	10700	11	0.00

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24/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	556	1	556	1	400.00
24/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	3880	4	3880	4	0.00
24/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	3908	4	3908	4	0.00
24/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	3936	4	3936	4	0.00
24/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	4693	5	4693	5	0.00
24/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	2739	3	2739	3	0.00
24/08/2022	2032 On 03-August-23			Bond Future	11.31	86.1945	11.3093	86.1945	2,600.00
24/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	4833	5	4833	5	0.00
24/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	4863	5	4863	5	0.00
24/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	5285	5	5285	5	5,000.00
24/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	4893	5	4893	5	0.00
24/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2713	3	2713	3	0.00
24/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2504	3	2504	3	0.00
24/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2730	3	2730	3	0.00
24/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2746	3	2746	3	0.00
24/08/2022	2032 On 02-November-23			Bond Future	11.48	83.6172	11.4781	83.6172	0.00
24/08/2022	2032 On 02-November-23	0000000	Call	Bond Future	3253	3	3253	3	0.00
24/08/2022	2032 On 02-November-23	0000000	Call	Bond Future	3276	3	3276	3	0.00
24/08/2022	2032 On 02-November-23	0000000	Call	Bond Future	3299	3	3299	3	0.00
24/08/2022	2032 On 02-November-23	0000000	Put	Bond Future	4424	5	4424	5	0.00
24/08/2022	2032 On 02-November-23	0000000	Put	Bond Future	4449	5	4449	5	0.00
24/08/2022	2032 On 02-November-23	0000000	Put	Bond Future	4474	5	4474	5	0.00
24/08/2022	2033 On 03-November-22			Bond Future	114.49	113.8027	114.4918	113.8027	1,287.00
24/08/2022	2033 On 02-February-23			Bond Future	116.47	115.7723	116.4710	115.7723	6,141.00
24/08/2022	2033 On 04-May-23			Bond Future	117.32	116.6275	117.3233	116.6275	0.00
24/08/2022	2033 On 03-August-23			Bond Future	119.75	119.0425	119.7503	119.0425	0.00
24/08/2022	2033 On 02-November-23			Bond Future	120.53	119.8183	120.5253	119.8183	0.00
24/08/2022	2037 On 03-November-22			Bond Future	11.33	82.3303	11.3291	82.3303	66,051.00
24/08/2022	2037 On 03-November-22	0000000	Call	Bond Future	1808	2	1808	2	0.00
24/08/2022	2037 On 03-November-22	0000000	Call	Bond Future	1870	2	1870	2	0.00
24/08/2022	2037 On 03-November-22	0000000	Call	Bond Future	1838	2	1838	2	0.00
24/08/2022	2037 On 03-November-22	0000000	Put	Bond Future	1952	2	1952	2	0.00
24/08/2022	2037 On 03-November-22	0000000	Put	Bond Future	1981	2	1981	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
24/08/2022	2037 On 03-November-22	0000000	Put	Bond Future	1924	2	1924	2	0.00
24/08/2022	2037 On 02-February-23			Bond Future	11.48	79.4799	11.4779	79.4799	71,477.00
24/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	1939	2	1939	2	636.00
24/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	1817	2	1817	2	0.00
24/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	4696	5	4696	5	0.00
24/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	1770	2	1770	2	0.00
24/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	1793	2	1793	2	0.00
24/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	4402	5	4402	5	0.00
24/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	4439	5	4439	5	0.00
24/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	4365	5	4365	5	0.00
24/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	4182	4	4182	4	0.00
24/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	1908	2	1908	2	636.00
24/08/2022	2037 On 04-May-23			Bond Future	11.61	81.0040	11.6068	81.0040	0.00
24/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	4260	4	4260	4	400.00
24/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	11673	12	11673	12	0.00
24/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	2892	3	2892	3	0.00
24/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	2183	2	2183	2	400.00
24/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	2866	3	2866	3	0.00
24/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	2839	3	2839	3	0.00
24/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	4620	5	4620	5	0.00
24/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	4587	5	4587	5	0.00
24/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	5580	6	5580	6	0.00
24/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	809	1	809	1	400.00
24/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	4555	5	4555	5	0.00
24/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	3280	4	3280	4	0.00
24/08/2022	2037 On 03-August-23			Bond Future	11.72	78.4098	11.7245	78.4098	0.00
24/08/2022	2037 On 03-August-23	0000000	Call	Bond Future	5659	6	5659	6	0.00
24/08/2022	2037 On 03-August-23	0000000	Call	Bond Future	5626	6	5626	6	0.00
24/08/2022	2037 On 03-August-23	0000000	Call	Bond Future	5593	6	5593	6	0.00
24/08/2022	2037 On 03-August-23	0000000	Put	Bond Future	3421	4	3421	4	0.00
24/08/2022	2037 On 03-August-23	0000000	Put	Bond Future	3400	4	3400	4	0.00
24/08/2022	2037 On 03-August-23	0000000	Put	Bond Future	3379	4	3379	4	0.00
24/08/2022	2037 On 02-November-23			Bond Future	11.87	79.8455	11.8702	79.8455	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
24/08/2022	2037 On 02-November-23	0000000	Call	Bond Future	3866	4	3866	4	0.00
24/08/2022	2037 On 02-November-23	0000000	Call	Bond Future	3840	4	3840	4	0.00
24/08/2022	2037 On 02-November-23	0000000	Call	Bond Future	3893	4	3893	4	0.00
24/08/2022	2037 On 02-November-23	0000000	Put	Bond Future	5629	6	5629	6	0.00
24/08/2022	2037 On 02-November-23	0000000	Put	Bond Future	5598	6	5598	6	0.00
24/08/2022	2037 On 02-November-23	0000000	Put	Bond Future	5568	6	5568	6	0.00
24/08/2022	2038 On 03-November-22			Bond Future	129.22	128.6721	129.2157	128.6721	5,518.00
24/08/2022	2038 On 02-February-23			Bond Future	129.52	128.9875	129.5184	128.9875	0.00
24/08/2022	2038 On 04-May-23			Bond Future	132.02	131.4841	132.0218	131.4841	0.00
24/08/2022	2038 On 03-August-23			Bond Future	132.75	132.2248	132.7513	132.2248	0.00
24/08/2022	2038 On 02-November-23			Bond Future	135.22	134.6783	135.2150	134.6783	0.00
24/08/2022	2040 On 03-November-22			Bond Future	11.41	84.1528	11.4099	84.1528	61,795.00
24/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	55	0	55	0	0.00
24/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	2328	2	2328	2	0.00
24/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	297	0	297	0	1,600.00
24/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	2011	2	2011	2	0.00
24/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	536	1	536	1	0.00
24/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	1656	2	1656	2	1,600.00
24/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	404	0	404	0	1,078.00
24/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	4425	4	4425	4	0.00
24/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	6964	7	6964	7	0.00
24/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	1944	2	1944	2	0.00
24/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	1978	2	1978	2	0.00
24/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	1367	1	1367	1	1,078.00
24/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	2728	3	2728	3	0.00
24/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	2011	2	2011	2	0.00
24/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	779	1	779	1	0.00
24/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	5751	6	5751	6	0.00
24/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	2365	3	2365	3	0.00
24/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	4591	5	4591	5	0.00
24/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	5154	5	5154	5	0.00
24/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	1754	2	1754	2	0.00
24/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	314	0	314	0	1,078.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	2072	2	2072	2	0.00
24/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	2041	2	2041	2	0.00
24/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	9160	9	9160	9	0.00
24/08/2022	2040 On 02-February-23			Bond Future	11.55	81.0832	11.5536	81.0832	64,040.00
24/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	5188	5	5188	5	0.00
24/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	1928	2	1928	2	0.00
24/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	1953	2	1953	2	0.00
24/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	449	0	449	0	0.00
24/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	474	1	474	1	388.00
24/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	5883	6	5883	6	0.00
24/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	6008	6	6008	6	0.00
24/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	1979	2	1979	2	0.00
24/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	2164	2	2164	2	621.00
24/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	1527	2	1527	2	0.00
24/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	1593	2	1593	2	388.00
24/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	5451	6	5451	6	0.00
24/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	4494	5	4494	5	0.00
24/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	2050	2	2050	2	621.00
24/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	4770	5	4770	5	0.00
24/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	1705	2	1705	2	388.00
24/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	1753	2	1753	2	0.00
24/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	9628	10	9628	10	0.00
24/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	5588	6	5588	6	0.00
24/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	9826	10	9826	10	0.00
24/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	4810	5	4810	5	0.00
24/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	4851	5	4851	5	0.00
24/08/2022	2040 On 04-May-23			Bond Future	11.68	82.6383	11.6780	82.6383	0.00
24/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	11003	11	11003	11	0.00
24/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	3243	3	3243	3	0.00
24/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	3421	4	3421	4	486.00
24/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	1586	2	1586	2	486.00
24/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	1968	2	1968	2	388.00
24/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	823	1	823	1	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	3214	3	3214	3	0.00
24/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	8210	8	8210	8	0.00
24/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	3272	3	3272	3	0.00
24/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	4822	5	4822	5	0.00
24/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	7769	8	7769	8	0.00
24/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	1851	2	1851	2	388.00
24/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	1159	1	1159	1	486.00
24/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	4890	5	4890	5	0.00
24/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	11009	11	11009	11	0.00
24/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	6855	7	6855	7	0.00
24/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	4655	5	4655	5	0.00
24/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	4856	5	4856	5	0.00
24/08/2022	2040 On 03-August-23			Bond Future	11.79	79.8273	11.7916	79.8273	0.00
24/08/2022	2040 On 03-August-23	0000000	Call	Bond Future	6192	6	6192	6	0.00
24/08/2022	2040 On 03-August-23	0000000	Call	Bond Future	6156	6	6156	6	0.00
24/08/2022	2040 On 03-August-23	0000000	Call	Bond Future	6227	6	6227	6	0.00
24/08/2022	2040 On 03-August-23	0000000	Put	Bond Future	3642	4	3642	4	0.00
24/08/2022	2040 On 03-August-23	0000000	Put	Bond Future	3686	4	3686	4	0.00
24/08/2022	2040 On 03-August-23	0000000	Put	Bond Future	3664	4	3664	4	0.00
24/08/2022	2040 On 02-November-23			Bond Future	11.93	81.2890	11.9311	81.2890	0.00
24/08/2022	2040 On 02-November-23	0000000	Call	Bond Future	4157	4	4157	4	0.00
24/08/2022	2040 On 02-November-23	0000000	Call	Bond Future	4129	4	4129	4	0.00
24/08/2022	2040 On 02-November-23	0000000	Call	Bond Future	4101	4	4101	4	0.00
24/08/2022	2040 On 02-November-23	0000000	Put	Bond Future	6229	7	6229	7	0.00
24/08/2022	2040 On 02-November-23	0000000	Put	Bond Future	6161	7	6161	7	0.00
24/08/2022	2040 On 02-November-23	0000000	Put	Bond Future	6195	7	6195	7	0.00
24/08/2022	2044 On 03-November-22			Bond Future	11.39	81.1252	11.3876	81.1252	72,273.00
24/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	2056	2	2056	2	0.00
24/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	2091	2	2091	2	0.00
24/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	58	0	58	0	420.00
24/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	320	0	320	0	1,600.00
24/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	575	1	575	1	420.00
24/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	2126	2	2126	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
24/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	1756	2	1756	2	1,600.00
24/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	2334	3	2334	3	0.00
24/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	2010	2	2010	2	0.00
24/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	1980	2	1980	2	0.00
24/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	4586	5	4586	5	0.00
24/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	5773	6	5773	6	0.00
24/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	9301	10	9301	10	0.00
24/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	2041	2	2041	2	0.00
24/08/2022	2044 On 02-February-23			Bond Future	11.52	78.1291	11.5222	78.1291	33,819.00
24/08/2022	2044 On 02-February-23	0000000	Call	Bond Future	2207	2	2207	2	0.00
24/08/2022	2044 On 02-February-23	0000000	Call	Bond Future	2152	2	2152	2	0.00
24/08/2022	2044 On 02-February-23	0000000	Call	Bond Future	2179	2	2179	2	0.00
24/08/2022	2044 On 02-February-23	0000000	Put	Bond Future	4630	5	4630	5	0.00
24/08/2022	2044 On 02-February-23	0000000	Put	Bond Future	4670	5	4670	5	0.00
24/08/2022	2044 On 02-February-23	0000000	Put	Bond Future	4590	5	4590	5	0.00
24/08/2022	2044 On 04-May-23			Bond Future	11.64	79.6276	11.6382	79.6276	0.00
24/08/2022	2044 On 04-May-23	0000000	Call	Bond Future	3458	4	3458	4	0.00
24/08/2022	2044 On 04-May-23	0000000	Call	Bond Future	3397	4	3397	4	0.00
24/08/2022	2044 On 04-May-23	0000000	Call	Bond Future	3427	4	3427	4	0.00
24/08/2022	2044 On 04-May-23	0000000	Put	Bond Future	4824	5	4824	5	0.00
24/08/2022	2044 On 04-May-23	0000000	Put	Bond Future	4859	5	4859	5	0.00
24/08/2022	2044 On 04-May-23	0000000	Put	Bond Future	4790	5	4790	5	0.00
24/08/2022	2044 On 03-August-23			Bond Future	11.74	76.8801	11.7436	76.8801	0.00
24/08/2022	2044 On 03-August-23	0000000	Call	Bond Future	6310	6	6310	6	0.00
24/08/2022	2044 On 03-August-23	0000000	Call	Bond Future	6237	6	6237	6	0.00
24/08/2022	2044 On 03-August-23	0000000	Call	Bond Future	6273	6	6273	6	0.00
24/08/2022	2044 On 03-August-23	0000000	Put	Bond Future	3759	4	3759	4	0.00
24/08/2022	2044 On 03-August-23	0000000	Put	Bond Future	3781	4	3781	4	0.00
24/08/2022	2044 On 03-August-23	0000000	Put	Bond Future	3736	4	3736	4	0.00
24/08/2022	2044 On 02-November-23			Bond Future	11.87	78.2877	11.8730	78.2877	0.00
24/08/2022	2044 On 02-November-23	0000000	Call	Bond Future	4265	4	4265	4	0.00
24/08/2022	2044 On 02-November-23	0000000	Call	Bond Future	4294	4	4294	4	0.00
24/08/2022	2044 On 02-November-23	0000000	Call	Bond Future	4323	4	4323	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
24/08/2022	2044 On 02-November-23	0000000	Put	Bond Future	6208	7	6208	7	0.00
24/08/2022	2044 On 02-November-23	0000000	Put	Bond Future	6242	7	6242	7	0.00
24/08/2022	2044 On 02-November-23	0000000	Put	Bond Future	6276	7	6276	7	0.00
24/08/2022	2046 On 03-November-22			Bond Future	115.82	114.7866	115.8166	114.7866	15,983.00
24/08/2022	2046 On 02-February-23			Bond Future	117.82	116.7739	117.8190	116.7739	0.00
24/08/2022	2046 On 04-May-23			Bond Future	118.04	116.9934	118.0360	116.9934	0.00
24/08/2022	2046 On 03-August-23			Bond Future	120.48	119.4175	120.4796	119.4175	0.00
24/08/2022	2046 On 02-November-23			Bond Future	120.58	119.5205	120.5815	119.5205	0.00
24/08/2022	2050 On 03-November-22			Bond Future	119.16	117.8091	119.1625	117.8091	11,715.00
24/08/2022	2050 On 02-February-23			Bond Future	119.08	117.7253	119.0765	117.7253	0.00
24/08/2022	2050 On 04-May-23			Bond Future	121.38	120.0036	121.3780	120.0036	0.00
24/08/2022	2050 On 03-August-23			Bond Future	121.67	120.2875	121.6661	120.2875	0.00
24/08/2022	2050 On 02-November-23			Bond Future	123.92	122.5193	123.9242	122.5193	0.00
24/08/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2022	AL37 On 03-November-22			Index Future	831.62	829.8760	831.6170	829.8760	0.00
24/08/2022	AL37 On 02-February-23			Index Future	845.79	844.0250	845.7900	844.0250	0.00
24/08/2022	AL37 On 04-May-23			Index Future	861.92	860.1320	861.9230	860.1320	0.00
24/08/2022	AL37 On 03-August-23			Index Future	879.55	877.7250	879.5470	877.7250	0.00
24/08/2022	AL37 On 02-November-23			Index Future	895.69	893.8340	895.6910	893.8340	0.00
24/08/2022	AL7T On 03-November-22			Index Future	957.76	957.0720	957.7550	957.0720	0.00
24/08/2022	AL7T On 02-February-23			Index Future	974.08	973.3910	974.0790	973.3910	0.00
24/08/2022	AL7T On 04-May-23			Index Future	992.66	991.9660	992.6590	991.9660	0.00
24/08/2022	AL7T On 03-August-23			Index Future	1012.96	1012.2560	1012.9560	1012.2560	0.00
24/08/2022	AL7T On 02-November-23			Index Future	1031.55	1030.8340	1031.5480	1030.8340	0.00
24/08/2022	ALBI On 03-November-22			Index Future	843.57	841.9650	843.5690	841.9650	135.00
24/08/2022	ALBI On 02-February-23			Index Future	857.95	856.3210	857.9460	856.3210	0.00
24/08/2022	ALBI On 04-May-23			Index Future	874.31	872.6620	874.3110	872.6620	0.00
24/08/2022	ALBI On 03-August-23			Index Future	892.19	890.5110	892.1890	890.5110	0.00
24/08/2022	ALBI On 02-November-23			Index Future	908.56	906.8550	908.5640	906.8550	0.00
24/08/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/08/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2022	ES33 On 03-November-22			Bond Future	12.15	73.3178	12.1483	73.3178	0.00
24/08/2022	ES33 On 02-February-23			Bond Future	12.35	74.5873	12.3492	74.5873	350.00
24/08/2022	ES33 On 04-May-23			Bond Future	12.52	72.2395	12.5225	72.2395	0.00
24/08/2022	ES33 On 03-August-23			Bond Future	12.68	73.7401	12.6803	73.7401	0.00
24/08/2022	ES33 On 02-November-23			Bond Future	12.89	71.3162	12.8862	71.3162	0.00
24/08/2022	ES42 On 03-November-22			Bond Future	12.46	71.3074	12.4634	71.3074	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
24/08/2022	ES42 On 02-February-23			Bond Future	12.64	72.5435	12.6393	72.5435	4,769.00
24/08/2022	ES42 On 04-May-23			Bond Future	12.80	69.6866	12.7985	69.6866	0.00
24/08/2022	ES42 On 03-August-23			Bond Future	12.94	71.1375	12.9396	71.1375	0.00
24/08/2022	ES42 On 02-November-23			Bond Future	13.12	68.1947	13.1216	68.1947	0.00
24/08/2022	GOVI On 03-November-22			GOVI	831.83	830.2750	831.8310	830.2750	870.00
24/08/2022	GOVI On 03-November-22	0000000	Call	GOVI	114010	10	114010	10	0.00
24/08/2022	GOVI On 03-November-22	0000000	Call	GOVI	114210	10	114210	10	0.00
24/08/2022	GOVI On 03-November-22	0000000	Call	GOVI	114110	10	114110	10	0.00
24/08/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
24/08/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
24/08/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
24/08/2022	GOVI On 02-February-23			GOVI	846.01	844.4320	846.0080	844.4320	0.00
24/08/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
24/08/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
24/08/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
24/08/2022	GOVI On 02-February-23	0000000	Put	GOVI	48120	6	48120	6	0.00
24/08/2022	GOVI On 02-February-23	0000000	Put	GOVI	48220	6	48220	6	0.00
24/08/2022	GOVI On 02-February-23	0000000	Put	GOVI	48320	6	48320	6	0.00
24/08/2022	GOVI On 04-May-23			GOVI	862.15	860.5470	862.1460	860.5470	0.00
24/08/2022	GOVI On 04-May-23	0000000	Call	GOVI	92660	8	92660	8	0.00
24/08/2022	GOVI On 04-May-23	0000000	Call	GOVI	92760	8	92760	8	0.00
24/08/2022	GOVI On 04-May-23	0000000	Call	GOVI	92860	8	92860	8	0.00
24/08/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
24/08/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
24/08/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
24/08/2022	GOVI On 03-August-23			GOVI	879.77	878.1480	879.7740	878.1480	0.00
24/08/2022	GOVI On 03-August-23	0000000	Call	GOVI	425440	41	425440	41	0.00
24/08/2022	GOVI On 03-August-23	0000000	Call	GOVI	425640	41	425640	41	0.00
24/08/2022	GOVI On 03-August-23	0000000	Call	GOVI	425540	41	425540	41	0.00
24/08/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
24/08/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
24/08/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
24/08/2022	GOVI On 02-November-23			GOVI	895.92	894.2650	895.9220	894.2650	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
24/08/2022	GOVI On 02-November-23	0000000	Call	GOVI	101220	8	101220	8	0.00
24/08/2022	GOVI On 02-November-23	0000000	Call	GOVI	101120	8	101120	8	0.00
24/08/2022	GOVI On 02-November-23	0000000	Call	GOVI	101020	8	101020	8	0.00
24/08/2022	GOVI On 02-November-23	0000000	Put	GOVI	0	0	0	0	0.00
24/08/2022	GOVI On 02-November-23	0000000	Put	GOVI	0	0	0	0	0.00
24/08/2022	GOVI On 02-November-23	0000000	Put	GOVI	0	0	0	0	0.00
24/08/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/08/2022	IGOV On 03-November-22			Index Future	324.47	322.8640	324.4720	322.8640	703.00
24/08/2022	IGOV On 02-February-23			Index Future	330.08	328.4470	330.0810	328.4470	0.00
24/08/2022	IGOV On 04-May-23			Index Future	336.45	334.7920	336.4540	334.7920	0.00
24/08/2022	IGOV On 03-August-23			Index Future	343.41	341.7150	343.4090	341.7150	0.00
24/08/2022	IGOV On 02-November-23			Index Future	349.79	348.0600	349.7860	348.0600	0.00
24/08/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
24/08/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
24/08/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
24/08/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
24/08/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
24/08/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
24/08/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
24/08/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
24/08/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
24/08/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
24/08/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
24/08/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
24/08/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
24/08/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
24/08/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
24/08/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
24/08/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/08/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/08/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.85	94.1550	5.8450	94.1550	0.00
24/08/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.48	93.4950	6.4750	93.4950	0.00
24/08/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.58	93.3900	6.5800	93.3900	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
24/08/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.97	92.9750	6.9650	92.9750	68.00
24/08/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.06	92.8800	7.0600	92.8800	0.00
24/08/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.31	92.6400	7.3100	92.6400	0.00
24/08/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.45	92.5100	7.4500	92.5100	0.00
24/08/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.87	92.0850	7.8650	92.0850	0.00
24/08/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.99	91.9450	7.9850	91.9450	75.00
24/08/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.00	91.9300	8.0000	91.9300	272.00
24/08/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.99	91.9300	7.9900	91.9300	0.00
24/08/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.99	91.9250	7.9850	91.9250	0.00
24/08/2022	R023 On 03-November-22			Bond Future	7.36	101.5882	7.3614	101.5882	23,960.00
24/08/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
24/08/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
24/08/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
24/08/2022	R023 On 03-November-22	0000000	Put	Bond Future	337	0	337	0	0.00
24/08/2022	R023 On 03-November-22	0000000	Put	Bond Future	340	0	340	0	0.00
24/08/2022	R023 On 03-November-22	0000000	Put	Bond Future	334	0	334	0	0.00
24/08/2022	R035 On 03-November-22			Bond Future	11.17	86.3123	11.1721	86.3123	59,459.00
24/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	42	0	42	0	582.00
24/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	217	0	217	0	976.00
24/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	1698	2	1698	2	0.00
24/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	1728	2	1728	2	0.00
24/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	491	1	491	1	0.00
24/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	1758	2	1758	2	0.00
24/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	8365	8	8365	8	0.00
24/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	1307	1	1307	1	0.00
24/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	1467	2	1467	2	976.00
24/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	2387	3	2387	3	582.00
24/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	128	0	128	0	976.00
24/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	1888	2	1888	2	0.00
24/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	4137	4	4137	4	582.00
24/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	1917	2	1917	2	0.00
24/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	2190	2	2190	2	0.00
24/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	1946	2	1946	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
24/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	5571	6	5571	6	0.00
24/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	8546	9	8546	9	0.00
24/08/2022	R035 On 02-February-23			Bond Future	11.33	87.7853	11.3316	87.7853	106,331.00
24/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	5245	5	5245	5	0.00
24/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	10409	10	10409	10	0.00
24/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	2164	2	2164	2	976.00
24/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	2190	2	2190	2	0.00
24/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1698	2	1698	2	0.00
24/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1721	2	1721	2	0.00
24/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	719	1	719	1	976.00
24/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1246	1	1246	1	388.00
24/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	5092	5	5092	5	0.00
24/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1744	2	1744	2	0.00
24/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1283	1	1283	1	0.00
24/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1174	1	1174	1	0.00
24/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	329	0	329	0	0.00
24/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	354	0	354	0	388.00
24/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	306	0	306	0	582.00
24/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	9720	10	9720	10	0.00
24/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	9238	9	9238	9	0.00
24/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	5525	6	5525	6	0.00
24/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	5351	6	5351	6	0.00
24/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	5265	5	5265	5	582.00
24/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	6946	7	6946	7	0.00
24/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	4393	5	4393	5	0.00
24/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	501	1	501	1	976.00
24/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	9478	10	9478	10	0.00
24/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	4430	5	4430	5	0.00
24/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	4467	5	4467	5	0.00
24/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	3769	4	3769	4	582.00
24/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	3802	4	3802	4	0.00
24/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	1639	2	1639	2	388.00
24/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	1702	2	1702	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
24/08/2022	R035 On 04-May-23			Bond Future	11.46	84.9643	11.4603	84.9643	0.00
24/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	2973	3	2973	3	0.00
24/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	648	1	648	1	388.00
24/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	1283	1	1283	1	491.00
24/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	7141	7	7141	7	0.00
24/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	9976	10	9976	10	0.00
24/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	2840	3	2840	3	491.00
24/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	2919	3	2919	3	0.00
24/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	2946	3	2946	3	0.00
24/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	1575	2	1575	2	388.00
24/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	6618	7	6618	7	0.00
24/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	1053	1	1053	1	491.00
24/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	1779	2	1779	2	388.00
24/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	4340	5	4340	5	0.00
24/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	7435	8	7435	8	0.00
24/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	10442	11	10442	11	0.00
24/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	4495	5	4495	5	0.00
24/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	4402	5	4402	5	0.00
24/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	4371	5	4371	5	0.00
24/08/2022	R035 On 03-August-23			Bond Future	11.57	86.7092	11.5743	86.7092	0.00
24/08/2022	R035 On 03-August-23	0000000	Call	Bond Future	5545	6	5545	6	0.00
24/08/2022	R035 On 03-August-23	0000000	Call	Bond Future	5578	6	5578	6	0.00
24/08/2022	R035 On 03-August-23	0000000	Call	Bond Future	5611	6	5611	6	0.00
24/08/2022	R035 On 03-August-23	0000000	Put	Bond Future	3309	4	3309	4	0.00
24/08/2022	R035 On 03-August-23	0000000	Put	Bond Future	3329	4	3329	4	0.00
24/08/2022	R035 On 03-August-23	0000000	Put	Bond Future	3349	4	3349	4	0.00
24/08/2022	R035 On 02-November-23			Bond Future	11.73	83.7991	11.7320	83.7991	0.00
24/08/2022	R035 On 02-November-23	0000000	Call	Bond Future	3816	4	3816	4	0.00
24/08/2022	R035 On 02-November-23	0000000	Call	Bond Future	3764	4	3764	4	0.00
24/08/2022	R035 On 02-November-23	0000000	Call	Bond Future	3790	4	3790	4	0.00
24/08/2022	R035 On 02-November-23	0000000	Put	Bond Future	5496	6	5496	6	0.00
24/08/2022	R035 On 02-November-23	0000000	Put	Bond Future	5526	6	5526	6	0.00
24/08/2022	R035 On 02-November-23	0000000	Put	Bond Future	5467	6	5467	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
24/08/2022	R186 On 03-November-22			Bond Future	8.99	108.8453	8.9925	108.8453	64,267.00
24/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	131	0	131	0	4,310.00
24/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	813	1	813	1	0.00
24/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	341	0	341	0	0.00
24/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	323	0	323	0	0.00
24/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	332	0	332	0	0.00
24/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	1925	2	1925	2	0.00
24/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	1101	1	1101	1	4,310.00
24/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	1951	2	1951	2	0.00
24/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	1899	2	1899	2	0.00
24/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	2833	3	2833	3	0.00
24/08/2022	R186 On 02-February-23			Bond Future	9.16	105.4071	9.1577	105.4071	0.00
24/08/2022	R186 On 02-February-23	0000000	Call	Bond Future	470	0	470	0	0.00
24/08/2022	R186 On 02-February-23	0000000	Call	Bond Future	463	0	463	0	0.00
24/08/2022	R186 On 02-February-23	0000000	Call	Bond Future	455	0	455	0	0.00
24/08/2022	R186 On 02-February-23	0000000	Put	Bond Future	3252	3	3252	3	0.00
24/08/2022	R186 On 02-February-23	0000000	Put	Bond Future	3226	3	3226	3	0.00
24/08/2022	R186 On 02-February-23	0000000	Put	Bond Future	3200	3	3200	3	0.00
24/08/2022	R186 On 04-May-23			Bond Future	9.28	107.4259	9.2777	107.4259	0.00
24/08/2022	R186 On 04-May-23	0000000	Call	Bond Future	1133	1	1133	1	0.00
24/08/2022	R186 On 04-May-23	0000000	Call	Bond Future	1120	1	1120	1	0.00
24/08/2022	R186 On 04-May-23	0000000	Call	Bond Future	1146	1	1146	1	0.00
24/08/2022	R186 On 04-May-23	0000000	Put	Bond Future	2526	3	2526	3	0.00
24/08/2022	R186 On 04-May-23	0000000	Put	Bond Future	2545	3	2545	3	0.00
24/08/2022	R186 On 04-May-23	0000000	Put	Bond Future	2507	3	2507	3	0.00
24/08/2022	R186 On 03-August-23			Bond Future	9.36	104.3274	9.3622	104.3274	0.00
24/08/2022	R186 On 03-August-23	0000000	Call	Bond Future	2667	3	2667	3	0.00
24/08/2022	R186 On 03-August-23	0000000	Call	Bond Future	2630	3	2630	3	0.00
24/08/2022	R186 On 03-August-23	0000000	Call	Bond Future	2649	3	2649	3	0.00
24/08/2022	R186 On 03-August-23	0000000	Put	Bond Future	1563	2	1563	2	0.00
24/08/2022	R186 On 03-August-23	0000000	Put	Bond Future	1573	2	1573	2	0.00
24/08/2022	R186 On 03-August-23	0000000	Put	Bond Future	1553	2	1553	2	0.00
24/08/2022	R186 On 02-November-23			Bond Future	9.54	106.2386	9.5438	106.2386	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
24/08/2022	R186 On 02-November-23	0000000	Call	Bond Future	1889	2	1889	2	0.00
24/08/2022	R186 On 02-November-23	0000000	Call	Bond Future	1874	2	1874	2	0.00
24/08/2022	R186 On 02-November-23	0000000	Call	Bond Future	1903	2	1903	2	0.00
24/08/2022	R186 On 02-November-23	0000000	Put	Bond Future	2291	2	2291	2	0.00
24/08/2022	R186 On 02-November-23	0000000	Put	Bond Future	2316	3	2316	3	0.00
24/08/2022	R186 On 02-November-23	0000000	Put	Bond Future	2303	2	2303	2	0.00
24/08/2022	R197 On 03-November-22			Bond Future	337.73	337.3111	337.7336	337.3111	831.00
24/08/2022	R197 On 02-February-23			Bond Future	334.65	334.3290	334.6527	334.3290	0.00
24/08/2022	R197 On 04-May-23			Bond Future	341.12	340.8009	341.1221	340.8009	0.00
24/08/2022	R197 On 03-August-23			Bond Future	338.95	338.7190	338.9506	338.7190	0.00
24/08/2022	R197 On 02-November-23			Bond Future	345.24	345.0024	345.2399	345.0024	0.00
24/08/2022	R202 On 03-November-22			Bond Future	250.36	248.7626	250.3580	248.7626	6,148.00
24/08/2022	R202 On 02-February-23			Bond Future	249.95	248.3832	249.9483	248.3832	460.00
24/08/2022	R202 On 04-May-23			Bond Future	254.78	253.1897	254.7786	253.1897	0.00
24/08/2022	R202 On 03-August-23			Bond Future	255.15	253.5773	255.1463	253.5773	0.00
24/08/2022	R202 On 02-November-23			Bond Future	259.88	258.2826	259.8818	258.2826	0.00
24/08/2022	R209 On 03-November-22			Bond Future	11.15	66.8169	11.1519	66.8169	20,199.00
24/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	74	0	74	0	7,750.00
24/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	1252	1	1252	1	0.00
24/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	2669	3	2669	3	0.00
24/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	369	0	369	0	0.00
24/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	1205	1	1205	1	0.00
24/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	1228	1	1228	1	0.00
24/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	3	0	3	0	6,000.00
24/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	10	0	10	0	0.00
24/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	4553	5	4553	5	0.00
24/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	1276	1	1276	1	0.00
24/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	1909	2	1909	2	0.00
24/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	3853	4	3853	4	0.00
24/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	377	0	377	0	7,750.00
24/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	9352	10	9352	10	0.00
24/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	10914	11	10914	11	0.00
24/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	1965	2	1965	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
24/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	1994	2	1994	2	6,000.00
24/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	908	1	908	1	0.00
24/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	1937	2	1937	2	0.00
24/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	6405	7	6405	7	6,000.00
24/08/2022	R209 On 02-February-23			Bond Future	11.29	67.9579	11.2892	67.9579	2,066.00
24/08/2022	R209 On 02-February-23	0000000	Call	Bond Future	1438	2	1438	2	0.00
24/08/2022	R209 On 02-February-23	0000000	Call	Bond Future	1399	1	1399	1	0.00
24/08/2022	R209 On 02-February-23	0000000	Call	Bond Future	1419	1	1419	1	0.00
24/08/2022	R209 On 02-February-23	0000000	Put	Bond Future	3979	4	3979	4	0.00
24/08/2022	R209 On 02-February-23	0000000	Put	Bond Future	4047	4	4047	4	0.00
24/08/2022	R209 On 02-February-23	0000000	Put	Bond Future	4013	4	4013	4	0.00
24/08/2022	R209 On 04-May-23			Bond Future	11.40	66.1077	11.4048	66.1077	1,250.00
24/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	6573	7	6573	7	0.00
24/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	2467	3	2467	3	0.00
24/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	2218	2	2218	2	0.00
24/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	2420	3	2420	3	0.00
24/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	2444	3	2444	3	0.00
24/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	730	1	730	1	7,500.00
24/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	8271	8	8271	8	0.00
24/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	3985	4	3985	4	0.00
24/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	4013	4	4013	4	0.00
24/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	4276	5	4276	5	7,500.00
24/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	3957	4	3957	4	0.00
24/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	1426	2	1426	2	7,500.00
24/08/2022	R209 On 03-August-23			Bond Future	11.50	67.4664	11.5047	67.4664	0.00
24/08/2022	R209 On 03-August-23	0000000	Call	Bond Future	4979	5	4979	5	0.00
24/08/2022	R209 On 03-August-23	0000000	Call	Bond Future	4921	5	4921	5	0.00
24/08/2022	R209 On 03-August-23	0000000	Call	Bond Future	4949	5	4949	5	0.00
24/08/2022	R209 On 03-August-23	0000000	Put	Bond Future	2845	3	2845	3	0.00
24/08/2022	R209 On 03-August-23	0000000	Put	Bond Future	2881	3	2881	3	0.00
24/08/2022	R209 On 03-August-23	0000000	Put	Bond Future	2863	3	2863	3	0.00
24/08/2022	R209 On 02-November-23			Bond Future	11.64	65.5536	11.6399	65.5536	0.00
24/08/2022	R209 On 02-November-23	0000000	Call	Bond Future	3368	3	3368	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
24/08/2022	R209 On 02-November-23	0000000	Call	Bond Future	3322	3	3322	3	0.00
24/08/2022	R209 On 02-November-23	0000000	Call	Bond Future	3345	3	3345	3	0.00
24/08/2022	R209 On 02-November-23	0000000	Put	Bond Future	4811	5	4811	5	0.00
24/08/2022	R209 On 02-November-23	0000000	Put	Bond Future	4838	5	4838	5	0.00
24/08/2022	R209 On 02-November-23	0000000	Put	Bond Future	4785	5	4785	5	0.00
24/08/2022	R210 On 03-November-22			Bond Future	229.44	228.5222	229.4354	228.5222	732.00
24/08/2022	R210 On 02-February-23			Bond Future	233.40	232.4784	233.4022	232.4784	300.00
24/08/2022	R210 On 04-May-23			Bond Future	234.79	233.8833	234.7892	233.8833	0.00
24/08/2022	R210 On 03-August-23			Bond Future	239.65	238.7279	239.6478	238.7279	0.00
24/08/2022	R210 On 02-November-23			Bond Future	240.86	239.9553	240.8611	239.9553	0.00
24/08/2022	R213 On 03-November-22			Bond Future	10.75	80.9578	10.7519	80.9578	34,268.00
24/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	8	0	8	0	200.00
24/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	126	0	126	0	0.00
24/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	695	1	695	1	0.00
24/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	400	0	400	0	0.00
24/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	209	0	209	0	0.00
24/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	11	0	11	0	476.00
24/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	662	1	662	1	0.00
24/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	679	1	679	1	0.00
24/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	646	1	646	1	0.00
24/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	2457	3	2457	3	200.00
24/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	2393	3	2393	3	0.00
24/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	2425	3	2425	3	0.00
24/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	7758	8	7758	8	0.00
24/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	3923	4	3923	4	200.00
24/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	3082	3	3082	3	476.00
24/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	2362	3	2362	3	0.00
24/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	4538	5	4538	5	476.00
24/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	8071	8	8071	8	0.00
24/08/2022	R213 On 02-February-23			Bond Future	10.92	82.3394	10.9227	82.3394	0.00
24/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	1213	1	1213	1	912.00
24/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	903	1	903	1	0.00
24/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	890	1	890	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
24/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	170	0	170	0	476.00
24/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	916	1	916	1	0.00
24/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	1088	1	1088	1	0.00
24/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	6150	6	6150	6	0.00
24/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	652	1	652	1	0.00
24/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	610	1	610	1	912.00
24/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	4179	4	4179	4	0.00
24/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	3492	4	3492	4	0.00
24/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	3745	4	3745	4	476.00
24/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	8719	9	8719	9	0.00
24/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	4940	5	4940	5	476.00
24/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	4213	4	4213	4	0.00
24/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	4144	4	4144	4	0.00
24/08/2022	R213 On 04-May-23			Bond Future	11.06	80.3646	11.0595	80.3646	0.00
24/08/2022	R213 On 04-May-23	0000000	Call	Bond Future	2067	2	2067	2	0.00
24/08/2022	R213 On 04-May-23	0000000	Call	Bond Future	2046	2	2046	2	0.00
24/08/2022	R213 On 04-May-23	0000000	Call	Bond Future	2087	2	2087	2	0.00
24/08/2022	R213 On 04-May-23	0000000	Put	Bond Future	3472	4	3472	4	0.00
24/08/2022	R213 On 04-May-23	0000000	Put	Bond Future	3522	4	3522	4	0.00
24/08/2022	R213 On 04-May-23	0000000	Put	Bond Future	3497	4	3497	4	0.00
24/08/2022	R213 On 03-August-23			Bond Future	11.18	82.0141	11.1795	82.0141	0.00
24/08/2022	R213 On 03-August-23	0000000	Call	Bond Future	4222	4	4222	4	0.00
24/08/2022	R213 On 03-August-23	0000000	Call	Bond Future	4195	4	4195	4	0.00
24/08/2022	R213 On 03-August-23	0000000	Call	Bond Future	4249	4	4249	4	0.00
24/08/2022	R213 On 03-August-23	0000000	Put	Bond Future	2349	3	2349	3	0.00
24/08/2022	R213 On 03-August-23	0000000	Put	Bond Future	2364	3	2364	3	0.00
24/08/2022	R213 On 03-August-23	0000000	Put	Bond Future	2334	3	2334	3	0.00
24/08/2022	R213 On 02-November-23			Bond Future	11.35	79.9689	11.3544	79.9689	0.00
24/08/2022	R213 On 02-November-23	0000000	Call	Bond Future	2908	3	2908	3	0.00
24/08/2022	R213 On 02-November-23	0000000	Call	Bond Future	2887	3	2887	3	0.00
24/08/2022	R213 On 02-November-23	0000000	Call	Bond Future	2929	3	2929	3	0.00
24/08/2022	R213 On 02-November-23	0000000	Put	Bond Future	3877	4	3877	4	0.00
24/08/2022	R213 On 02-November-23	0000000	Put	Bond Future	3920	4	3920	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
24/08/2022	R213 On 02-November-23	0000000	Put	Bond Future	3899	4	3899	4	0.00
24/08/2022	R214 On 03-November-22			Bond Future	11.33	64.0584	11.3261	64.0584	25,436.00
24/08/2022	R214 On 03-November-22	0000000	Call	Bond Future	1782	2	1782	2	0.00
24/08/2022	R214 On 03-November-22	0000000	Call	Bond Future	1811	2	1811	2	0.00
24/08/2022	R214 On 03-November-22	0000000	Call	Bond Future	1753	2	1753	2	0.00
24/08/2022	R214 On 03-November-22	0000000	Put	Bond Future	1629	2	1629	2	0.00
24/08/2022	R214 On 03-November-22	0000000	Put	Bond Future	1654	2	1654	2	0.00
24/08/2022	R214 On 03-November-22	0000000	Put	Bond Future	1678	2	1678	2	0.00
24/08/2022	R214 On 02-February-23			Bond Future	11.46	65.1516	11.4594	65.1516	64,507.00
24/08/2022	R214 On 02-February-23	0000000	Call	Bond Future	1766	2	1766	2	0.00
24/08/2022	R214 On 02-February-23	0000000	Call	Bond Future	1721	2	1721	2	0.00
24/08/2022	R214 On 02-February-23	0000000	Call	Bond Future	1743	2	1743	2	0.00
24/08/2022	R214 On 02-February-23	0000000	Put	Bond Future	3796	4	3796	4	0.00
24/08/2022	R214 On 02-February-23	0000000	Put	Bond Future	3829	4	3829	4	0.00
24/08/2022	R214 On 02-February-23	0000000	Put	Bond Future	3763	4	3763	4	0.00
24/08/2022	R214 On 04-May-23			Bond Future	11.57	63.1020	11.5665	63.1020	0.00
24/08/2022	R214 On 04-May-23	0000000	Call	Bond Future	2930	3	2930	3	0.00
24/08/2022	R214 On 04-May-23	0000000	Call	Bond Future	2879	3	2879	3	0.00
24/08/2022	R214 On 04-May-23	0000000	Call	Bond Future	2904	3	2904	3	0.00
24/08/2022	R214 On 04-May-23	0000000	Put	Bond Future	3940	4	3940	4	0.00
24/08/2022	R214 On 04-May-23	0000000	Put	Bond Future	3967	4	3967	4	0.00
24/08/2022	R214 On 04-May-23	0000000	Put	Bond Future	3912	4	3912	4	0.00
24/08/2022	R214 On 03-August-23			Bond Future	11.66	64.3978	11.6607	64.3978	0.00
24/08/2022	R214 On 03-August-23	0000000	Call	Bond Future	5374	5	5374	5	0.00
24/08/2022	R214 On 03-August-23	0000000	Call	Bond Future	5313	5	5313	5	0.00
24/08/2022	R214 On 03-August-23	0000000	Call	Bond Future	5343	5	5343	5	0.00
24/08/2022	R214 On 03-August-23	0000000	Put	Bond Future	2928	3	2928	3	0.00
24/08/2022	R214 On 03-August-23	0000000	Put	Bond Future	2910	3	2910	3	0.00
24/08/2022	R214 On 03-August-23	0000000	Put	Bond Future	2892	3	2892	3	0.00
24/08/2022	R214 On 02-November-23			Bond Future	11.79	62.2829	11.7886	62.2829	0.00
24/08/2022	R214 On 02-November-23	0000000	Call	Bond Future	3501	4	3501	4	0.00
24/08/2022	R214 On 02-November-23	0000000	Call	Bond Future	3549	4	3549	4	0.00
24/08/2022	R214 On 02-November-23	0000000	Call	Bond Future	3525	4	3525	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
24/08/2022	R214 On 02-November-23	0000000	Put	Bond Future	5218	5	5218	5	0.00
24/08/2022	R214 On 02-November-23	0000000	Put	Bond Future	5247	5	5247	5	0.00
24/08/2022	R214 On 02-November-23	0000000	Put	Bond Future	5189	5	5189	5	0.00
24/08/2022	R248 On 03-November-22			Bond Future	11.32	80.0586	11.3165	80.0586	258,411.00
24/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	50	0	50	0	0.00
24/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	2089	2	2089	2	950.00
24/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	2125	2	2125	2	0.00
24/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	4628	5	4628	5	0.00
24/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	423	0	423	0	950.00
24/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	2160	2	2160	2	0.00
24/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	1753	2	1753	2	0.00
24/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	562	1	562	1	0.00
24/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	4923	5	4923	5	0.00
24/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	2546	3	2546	3	0.00
24/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	2201	2	2201	2	0.00
24/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	2169	2	2169	2	0.00
24/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	5531	6	5531	6	0.00
24/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	856	1	856	1	0.00
24/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	9892	10	9892	10	0.00
24/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	2137	2	2137	2	0.00
24/08/2022	R248 On 02-February-23			Bond Future	11.44	81.4249	11.4436	81.4249	0.00
24/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	2283	2	2283	2	2,700.00
24/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	2169	2	2169	2	0.00
24/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	2197	2	2197	2	0.00
24/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	795	1	795	1	2,700.00
24/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	2226	2	2226	2	0.00
24/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	4697	5	4697	5	0.00
24/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	4615	5	4615	5	0.00
24/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	8272	9	8272	9	0.00
24/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	4739	5	4739	5	0.00
24/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	4780	5	4780	5	0.00
24/08/2022	R248 On 04-May-23			Bond Future	11.55	78.5458	11.5526	78.5458	0.00
24/08/2022	R248 On 04-May-23	0000000	Call	Bond Future	3556	4	3556	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
24/08/2022	R248 On 04-May-23	0000000	Call	Bond Future	3588	4	3588	4	0.00
24/08/2022	R248 On 04-May-23	0000000	Call	Bond Future	3620	4	3620	4	0.00
24/08/2022	R248 On 04-May-23	0000000	Put	Bond Future	4958	5	4958	5	0.00
24/08/2022	R248 On 04-May-23	0000000	Put	Bond Future	4993	5	4993	5	0.00
24/08/2022	R248 On 04-May-23	0000000	Put	Bond Future	5028	5	5028	5	0.00
24/08/2022	R248 On 03-August-23			Bond Future	11.65	80.1592	11.6519	80.1592	0.00
24/08/2022	R248 On 03-August-23	0000000	Call	Bond Future	6484	7	6484	7	0.00
24/08/2022	R248 On 03-August-23	0000000	Call	Bond Future	6522	7	6522	7	0.00
24/08/2022	R248 On 03-August-23	0000000	Call	Bond Future	6559	7	6559	7	0.00
24/08/2022	R248 On 03-August-23	0000000	Put	Bond Future	3721	4	3721	4	0.00
24/08/2022	R248 On 03-August-23	0000000	Put	Bond Future	3743	4	3743	4	0.00
24/08/2022	R248 On 03-August-23	0000000	Put	Bond Future	3766	4	3766	4	0.00
24/08/2022	R248 On 02-November-23			Bond Future	11.78	77.1923	11.7758	77.1923	0.00
24/08/2022	R248 On 02-November-23	0000000	Call	Bond Future	4535	5	4535	5	0.00
24/08/2022	R248 On 02-November-23	0000000	Call	Bond Future	4475	5	4475	5	0.00
24/08/2022	R248 On 02-November-23	0000000	Call	Bond Future	4505	5	4505	5	0.00
24/08/2022	R248 On 02-November-23	0000000	Put	Bond Future	6370	7	6370	7	0.00
24/08/2022	R248 On 02-November-23	0000000	Put	Bond Future	6441	7	6441	7	0.00
24/08/2022	R248 On 02-November-23	0000000	Put	Bond Future	6406	7	6406	7	0.00