



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 21/06/2022 TO: 21/06/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	2025 On 04-August-22			Bond Future	162.22	162.1812	162.2187	162.1812	7,305.00
21/06/2022	2025 On 03-November-22			Bond Future	164.63	164.5477	164.6336	164.5477	0.00
21/06/2022	2025 On 02-February-23			Bond Future	165.74	165.5702	165.7433	165.5702	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
21/06/2022	2025 On 04-May-23			Bond Future	168.95	168.6468	168.9508	168.6468	0.00
21/06/2022	2029 On 04-August-22			Bond Future	120.28	120.1720	120.2778	120.1720	2,791.00
21/06/2022	2029 On 03-November-22			Bond Future	120.82	120.6809	120.8234	120.6809	0.00
21/06/2022	2029 On 02-February-23			Bond Future	122.87	122.6648	122.8728	122.6648	0.00
21/06/2022	2029 On 04-May-23			Bond Future	123.97	123.6609	123.9670	123.6609	0.00
21/06/2022	2030 On 04-August-22			Bond Future	10.28	88.2090	88.5106	88.2090	96,523.00
21/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	0	0	0	0	800.00
21/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	6	0	0	0	800.00
21/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	73	0	0	0	0.00
21/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	77	0	0	0	0.00
21/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	80	0	0	0	0.00
21/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	3257	3	3	3	0.00
21/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	163	0	0	0	800.00
21/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	3585	4	4	4	0.00
21/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	3631	4	4	4	0.00
21/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	3677	4	4	4	0.00
21/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	6094	6	6	6	0.00
21/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	10057	10	10	10	0.00
21/06/2022	2030 On 03-November-22			Bond Future	10.48	89.4755	89.8079	89.4755	18,796.00
21/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	1155	1	1	1	500.00
21/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	5220	5	5	5	0.00
21/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	961	1	1	1	0.00
21/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	945	1	1	1	0.00
21/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	978	1	1	1	0.00
21/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	454	0	0	0	500.00
21/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	4109	4	4	4	0.00
21/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	2727	3	3	3	0.00
21/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	2436	3	2	3	0.00
21/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	2788	3	3	3	0.00
21/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	2757	3	3	3	0.00
21/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	388	0	0	0	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
21/06/2022	2030 On 02-February-23			Bond Future	10.65	86.9210	87.3056	86.9210	0.00
21/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	3404	3	3	3	0.00
21/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	3520	3	4	3	0.00
21/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	981	1	1	1	0.00
21/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	769	1	1	1	400.00
21/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	893	1	1	1	0.00
21/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	727	1	1	1	0.00
21/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	145	0	0	0	102.00
21/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	239	0	0	0	400.00
21/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	954	1	1	1	0.00
21/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	967	1	1	1	0.00
21/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	738	1	1	1	0.00
21/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	293	0	0	0	0.00
21/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	604	1	1	1	0.00
21/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	223	0	0	0	0.00
21/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	7770	8	8	8	0.00
21/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	7590	8	8	8	0.00
21/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	5160	5	5	5	102.00
21/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	8833	9	9	9	0.00
21/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	7057	7	7	7	0.00
21/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	4137	4	4	4	102.00
21/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3901	4	4	4	0.00
21/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	1317	1	1	1	400.00
21/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	4671	5	5	5	0.00
21/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	4526	5	5	5	0.00
21/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	4635	5	5	5	0.00
21/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3966	4	4	4	0.00
21/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3933	4	4	4	0.00
21/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	1374	2	1	2	0.00
21/06/2022	2030 On 04-May-23			Bond Future	10.80	88.5238	88.9838	88.5238	0.00
21/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	4765	4	5	4	0.00
21/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	6092	6	6	6	0.00
21/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	7621	7	8	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	652	1	1	1	150.00
21/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	2016	2	2	2	0.00
21/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	1996	2	2	2	0.00
21/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	3942	4	4	4	0.00
21/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	1095	1	1	1	1,080.00
21/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	1783	2	2	2	500.00
21/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	1976	2	2	2	0.00
21/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	733	1	1	1	500.00
21/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	842	1	1	1	400.00
21/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	294	0	0	0	400.00
21/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	8344	9	8	9	0.00
21/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	5373	6	5	6	0.00
21/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	5769	6	6	6	0.00
21/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	3194	3	3	3	0.00
21/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	6105	6	6	6	0.00
21/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	3439	4	3	4	0.00
21/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	4625	5	5	5	0.00
21/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	1664	2	2	2	150.00
21/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	3170	3	3	3	0.00
21/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	3146	3	3	3	0.00
21/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	694	1	1	1	500.00
21/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	969	1	1	1	1,080.00
21/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	1334	1	1	1	400.00
21/06/2022	2032 On 04-August-22			Bond Future	10.72	88.0099	88.3198	88.0099	90,193.00
21/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	5967	6	6	6	0.00
21/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	1059	1	1	1	0.00
21/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	2025	2	2	2	0.00
21/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	4606	4	5	4	0.00
21/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	199	0	0	0	0.00
21/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	591	1	1	1	900.00
21/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	190	0	0	0	0.00
21/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	119	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	0	0	0	0	800.00
21/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	2	0	0	0	0.00
21/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	17	0	0	0	800.00
21/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	208	0	0	0	0.00
21/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	26	0	0	0	900.00
21/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	3035	3	3	3	0.00
21/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	5587	6	6	6	0.00
21/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	2988	3	3	3	0.00
21/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	7452	8	7	8	0.00
21/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	10056	10	10	10	0.00
21/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	3523	4	4	4	0.00
21/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	1788	2	2	2	0.00
21/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	5134	5	5	5	0.00
21/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	2942	3	3	3	0.00
21/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	99	0	0	0	800.00
21/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	564	1	1	1	7,500.00
21/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	1179	1	1	1	7,500.00
21/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	40	0	0	0	0.00
21/06/2022	2032 On 03-November-22			Bond Future	10.91	85.1225	85.4625	85.1225	84,030.00
21/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	4020	4	4	4	0.00
21/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	7082	7	7	7	0.00
21/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	1071	1	1	1	0.00
21/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	1286	1	1	1	0.00
21/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	1309	1	1	1	750.00
21/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	83	0	0	0	500.00
21/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	409	0	0	0	0.00
21/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	54	0	0	0	180.00
21/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	505	0	1	0	500.00
21/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	933	1	1	1	0.00
21/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	268	0	0	0	750.00
21/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	63	0	0	0	454.00
21/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	455	0	0	0	0.00
21/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	4471	5	4	5	180.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	8066	8	8	8	0.00
21/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	8632	9	9	9	0.00
21/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	5618	6	6	6	0.00
21/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	4701	5	5	5	454.00
21/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	8918	9	9	9	0.00
21/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	2920	3	3	3	180.00
21/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	3157	3	3	3	454.00
21/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	4246	5	4	5	0.00
21/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	2575	3	3	3	0.00
21/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	2605	3	3	3	0.00
21/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	286	0	0	0	750.00
21/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	801	1	1	1	500.00
21/06/2022	2032 On 02-February-23			Bond Future	11.08	86.5042	86.8947	86.5042	0.00
21/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	4874	5	5	5	0.00
21/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	8366	8	8	8	0.00
21/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	970	1	1	1	0.00
21/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	986	1	1	1	0.00
21/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	135	0	0	0	454.00
21/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	673	1	1	1	0.00
21/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	190	0	0	0	500.00
21/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	450	0	0	0	750.00
21/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	4342	4	4	4	0.00
21/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1002	1	1	1	0.00
21/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1174	1	1	1	0.00
21/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1503	1	2	1	750.00
21/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	740	1	1	1	500.00
21/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	5244	6	5	6	0.00
21/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	3620	4	4	4	0.00
21/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	4182	4	4	4	454.00
21/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	4541	5	5	5	0.00
21/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	1357	1	1	1	0.00
21/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	6593	7	7	7	0.00
21/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	8868	9	9	9	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
21/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	5502	6	6	6	454.00
21/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	9736	10	10	10	0.00
21/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	4578	5	5	5	0.00
21/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	4615	5	5	5	0.00
21/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	498	1	0	1	750.00
21/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	1173	1	1	1	500.00
21/06/2022	2032 On 04-May-23			Bond Future	11.22	83.9390	84.4032	83.9390	0.00
21/06/2022	2032 On 04-May-23	0000000	Call	Bond Future	2009	2	2	2	0.00
21/06/2022	2032 On 04-May-23	0000000	Call	Bond Future	2031	2	2	2	0.00
21/06/2022	2032 On 04-May-23	0000000	Call	Bond Future	2054	2	2	2	0.00
21/06/2022	2032 On 04-May-23	0000000	Put	Bond Future	3710	4	4	4	0.00
21/06/2022	2032 On 04-May-23	0000000	Put	Bond Future	3738	4	4	4	0.00
21/06/2022	2032 On 04-May-23	0000000	Put	Bond Future	3767	4	4	4	0.00
21/06/2022	2033 On 04-August-22			Bond Future	115.23	114.7133	115.2285	114.7133	7,428.00
21/06/2022	2033 On 03-November-22			Bond Future	115.62	115.0589	115.6154	115.0589	0.00
21/06/2022	2033 On 02-February-23			Bond Future	117.58	116.9502	117.5762	116.9502	0.00
21/06/2022	2033 On 04-May-23			Bond Future	118.48	117.7551	118.4825	117.7551	0.00
21/06/2022	2037 On 04-August-22			Bond Future	11.29	80.4699	80.5739	80.4699	139,495.00
21/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	6	0	0	0	50.00
21/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	405	0	0	0	0.00
21/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	1062	1	1	1	1,050.00
21/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	1741	2	2	2	0.00
21/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	390	0	0	0	0.00
21/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	4070	4	4	4	0.00
21/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	376	0	0	0	0.00
21/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	2811	3	3	3	0.00
21/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	232	0	0	0	1,050.00
21/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	2715	3	3	3	0.00
21/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	948	1	1	1	50.00
21/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	1525	2	2	2	0.00
21/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	7623	8	8	8	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
21/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	2762	3	3	3	50.00
21/06/2022	2037 On 03-November-22			Bond Future	11.46	81.6256	81.7550	81.6256	2,000.00
21/06/2022	2037 On 03-November-22	0000000	Call	Bond Future	1808	2	2	2	0.00
21/06/2022	2037 On 03-November-22	0000000	Call	Bond Future	1835	2	2	2	0.00
21/06/2022	2037 On 03-November-22	0000000	Call	Bond Future	1863	2	2	2	0.00
21/06/2022	2037 On 03-November-22	0000000	Put	Bond Future	2741	3	3	3	0.00
21/06/2022	2037 On 03-November-22	0000000	Put	Bond Future	2708	3	3	3	0.00
21/06/2022	2037 On 03-November-22	0000000	Put	Bond Future	2677	3	3	3	0.00
21/06/2022	2037 On 02-February-23			Bond Future	11.62	78.6938	78.8679	78.6938	0.00
21/06/2022	2037 On 02-February-23	0000000	Call	Bond Future	1378	1	1	1	0.00
21/06/2022	2037 On 02-February-23	0000000	Call	Bond Future	1336	1	1	1	0.00
21/06/2022	2037 On 02-February-23	0000000	Call	Bond Future	1357	1	1	1	0.00
21/06/2022	2037 On 02-February-23	0000000	Put	Bond Future	4763	5	5	5	0.00
21/06/2022	2037 On 02-February-23	0000000	Put	Bond Future	4803	5	5	5	0.00
21/06/2022	2037 On 02-February-23	0000000	Put	Bond Future	4723	5	5	5	0.00
21/06/2022	2037 On 04-May-23			Bond Future	11.75	80.1464	80.3857	80.1464	0.00
21/06/2022	2037 On 04-May-23	0000000	Call	Bond Future	2104	2	2	2	0.00
21/06/2022	2037 On 04-May-23	0000000	Call	Bond Future	2055	2	2	2	0.00
21/06/2022	2037 On 04-May-23	0000000	Call	Bond Future	2079	2	2	2	0.00
21/06/2022	2037 On 04-May-23	0000000	Put	Bond Future	4606	5	5	5	0.00
21/06/2022	2037 On 04-May-23	0000000	Put	Bond Future	4642	5	5	5	0.00
21/06/2022	2037 On 04-May-23	0000000	Put	Bond Future	4572	5	5	5	0.00
21/06/2022	2038 On 04-August-22			Bond Future	129.34	129.3879	129.3424	129.3879	4,102.00
21/06/2022	2038 On 03-November-22			Bond Future	131.27	131.2759	131.2680	131.2759	0.00
21/06/2022	2038 On 02-February-23			Bond Future	131.60	131.5416	131.6019	131.5416	0.00
21/06/2022	2038 On 04-May-23			Bond Future	134.15	133.9872	134.1502	133.9872	0.00
21/06/2022	2040 On 04-August-22			Bond Future	11.39	81.9842	82.2590	81.9842	125,103.00
21/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	0	0	0	0	460.00
21/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	113	0	0	0	460.00
21/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	474	0	0	0	0.00
21/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	5334	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	492	0	0	0	0.00
21/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	511	0	1	0	0.00
21/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	2771	3	3	3	0.00
21/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	163	0	0	0	460.00
21/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	12143	12	12	12	0.00
21/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	2820	3	3	3	0.00
21/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	2869	3	3	3	0.00
21/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	4775	5	5	5	0.00
21/06/2022	2040 On 03-November-22			Bond Future	11.56	83.1616	83.4649	83.1616	3,965.00
21/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	2209	2	2	2	1,500.00
21/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	1927	2	2	2	0.00
21/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	544	0	1	0	1,500.00
21/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	6397	6	6	6	0.00
21/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	1867	2	2	2	0.00
21/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	1896	2	2	2	0.00
21/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	424	0	0	0	1,100.00
21/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	1344	1	1	1	1,100.00
21/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	3656	4	4	4	0.00
21/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	2877	3	3	3	0.00
21/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	5550	6	6	6	0.00
21/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	6125	6	6	6	0.00
21/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	2586	3	3	3	0.00
21/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	698	1	1	1	1,100.00
21/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	2945	3	3	3	0.00
21/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	2911	3	3	3	0.00
21/06/2022	2040 On 02-February-23			Bond Future	11.71	80.0045	80.3562	80.0045	0.00
21/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1408	1	1	1	0.00
21/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1431	1	1	1	0.00
21/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	272	0	0	0	400.00
21/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	255	0	0	0	0.00
21/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	4996	5	5	5	0.00
21/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	5118	5	5	5	0.00
21/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1061	1	1	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
21/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1118	1	1	1	400.00
21/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1453	1	1	1	0.00
21/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	5237	5	5	5	0.00
21/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	5969	6	6	6	0.00
21/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	1808	2	2	2	400.00
21/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	1859	2	2	2	0.00
21/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	10625	11	11	11	0.00
21/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	10419	11	10	11	0.00
21/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	6115	6	6	6	0.00
21/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	5280	6	5	6	0.00
21/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	5324	6	5	6	0.00
21/06/2022	2040 On 04-May-23			Bond Future	11.84	81.4817	81.9031	81.4817	0.00
21/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	9841	9	10	9	0.00
21/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	2312	2	2	2	0.00
21/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	2472	2	2	2	500.00
21/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	939	1	1	1	500.00
21/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	1221	1	1	1	400.00
21/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	2286	2	2	2	0.00
21/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	379	0	0	0	400.00
21/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	7002	7	7	7	0.00
21/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	2338	2	2	2	0.00
21/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	4892	5	5	5	0.00
21/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	8126	8	8	8	0.00
21/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	1646	2	2	2	400.00
21/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	1002	1	1	1	500.00
21/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	11569	12	12	12	0.00
21/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	4966	5	5	5	0.00
21/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	7111	7	7	7	0.00
21/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	4709	5	5	5	0.00
21/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	4929	5	5	5	0.00
21/06/2022	2044 On 04-August-22			Bond Future	11.41	78.7997	79.0449	78.7997	88,448.00
21/06/2022	2044 On 04-August-22	0000000	Call	Bond Future	580	1	1	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
21/06/2022	2044 On 04-August-22	0000000	Call	Bond Future	540	0	1	0	0.00
21/06/2022	2044 On 04-August-22	0000000	Call	Bond Future	560	1	1	1	0.00
21/06/2022	2044 On 04-August-22	0000000	Put	Bond Future	2725	3	3	3	0.00
21/06/2022	2044 On 04-August-22	0000000	Put	Bond Future	2774	3	3	3	0.00
21/06/2022	2044 On 04-August-22	0000000	Put	Bond Future	2677	3	3	3	0.00
21/06/2022	2044 On 03-November-22			Bond Future	11.57	79.9315	80.2037	79.9315	0.00
21/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	1893	2	2	2	0.00
21/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	1863	2	2	2	0.00
21/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	1923	2	2	2	0.00
21/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	327	0	0	0	1,600.00
21/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	1603	2	2	2	1,600.00
21/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	3369	4	3	4	0.00
21/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	6969	7	7	7	0.00
21/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	2965	3	3	3	0.00
21/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	3000	3	3	3	0.00
21/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	3035	3	3	3	0.00
21/06/2022	2044 On 02-February-23			Bond Future	11.72	76.8471	77.1656	76.8471	0.00
21/06/2022	2044 On 02-February-23	0000000	Call	Bond Future	1559	1	2	1	0.00
21/06/2022	2044 On 02-February-23	0000000	Call	Bond Future	1535	1	2	1	0.00
21/06/2022	2044 On 02-February-23	0000000	Call	Bond Future	1512	1	2	1	0.00
21/06/2022	2044 On 02-February-23	0000000	Put	Bond Future	5263	5	5	5	0.00
21/06/2022	2044 On 02-February-23	0000000	Put	Bond Future	5219	5	5	5	0.00
21/06/2022	2044 On 02-February-23	0000000	Put	Bond Future	5175	5	5	5	0.00
21/06/2022	2044 On 04-May-23			Bond Future	11.84	78.2661	78.6512	78.2661	0.00
21/06/2022	2044 On 04-May-23	0000000	Call	Bond Future	2382	2	2	2	0.00
21/06/2022	2044 On 04-May-23	0000000	Call	Bond Future	2355	2	2	2	0.00
21/06/2022	2044 On 04-May-23	0000000	Call	Bond Future	2328	2	2	2	0.00
21/06/2022	2044 On 04-May-23	0000000	Put	Bond Future	5040	5	5	5	0.00
21/06/2022	2044 On 04-May-23	0000000	Put	Bond Future	5001	5	5	5	0.00
21/06/2022	2044 On 04-May-23	0000000	Put	Bond Future	4963	5	5	5	0.00
21/06/2022	2046 On 04-August-22			Bond Future	118.45	118.4212	118.4539	118.4212	16,569.00
21/06/2022	2046 On 03-November-22			Bond Future	118.26	118.1936	118.2615	118.1936	1,566.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2022	2046 On 02-February-23			Bond Future	120.27	120.1372	120.2680	120.1372	0.00
21/06/2022	2046 On 04-May-23			Bond Future	120.58	120.3549	120.5804	120.3549	0.00
21/06/2022	2050 On 04-August-22			Bond Future	120.23	120.1916	120.2251	120.1916	11,293.00
21/06/2022	2050 On 03-November-22			Bond Future	122.01	121.9451	122.0143	121.9451	0.00
21/06/2022	2050 On 02-February-23			Bond Future	121.98	121.8481	121.9818	121.8481	0.00
21/06/2022	2050 On 04-May-23			Bond Future	124.34	124.1130	124.3433	124.1130	0.00
21/06/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	AL37 On 04-August-22			Index Future	822.01	819.4790	822.0120	819.4790	0.00
21/06/2022	AL37 On 03-November-22			Index Future	834.15	831.3420	834.1490	831.3420	0.00
21/06/2022	AL37 On 02-February-23			Index Future	848.08	844.7900	848.0760	844.7900	0.00
21/06/2022	AL37 On 04-May-23			Index Future	864.25	860.2590	864.2540	860.2590	0.00
21/06/2022	AL7T On 04-August-22			Index Future	930.33	927.1810	930.3320	927.1810	0.00
21/06/2022	AL7T On 03-November-22			Index Future	944.07	940.6030	944.0690	940.6030	0.00
21/06/2022	AL7T On 02-February-23			Index Future	959.83	955.8200	959.8310	955.8200	0.00
21/06/2022	AL7T On 04-May-23			Index Future	978.14	973.3210	978.1410	973.3210	0.00
21/06/2022	ALBI On 04-August-22			Index Future	826.34	824.0340	826.3380	824.0340	136.00
21/06/2022	ALBI On 03-November-22			Index Future	838.54	835.9630	838.5400	835.9630	0.00
21/06/2022	ALBI On 02-February-23			Index Future	852.54	849.4870	852.5390	849.4870	0.00
21/06/2022	ALBI On 04-May-23			Index Future	868.80	865.0420	868.8030	865.0420	0.00
21/06/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C025 On 31-January-25			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
21/06/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/06/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	ES33 On 04-August-22			Bond Future	12.08	75.1990	75.3828	75.1990	350.00
21/06/2022	ES33 On 03-November-22			Bond Future	12.31	72.5140	72.7223	72.5140	0.00
21/06/2022	ES33 On 02-February-23			Bond Future	12.52	73.7080	73.9580	73.7080	0.00
21/06/2022	ES33 On 04-May-23			Bond Future	12.70	71.2915	71.6022	71.2915	0.00
21/06/2022	ES42 On 04-August-22			Bond Future	12.49	73.2151	73.4515	73.2151	4,769.00
21/06/2022	ES42 On 03-November-22			Bond Future	12.69	70.0238	70.2852	70.0238	0.00
21/06/2022	ES42 On 02-February-23			Bond Future	12.88	71.1785	71.4815	71.1785	0.00
21/06/2022	ES42 On 04-May-23			Bond Future	13.05	68.2435	68.6074	68.2435	0.00
21/06/2022	GOVI On 04-August-22			GOVI	815.01	812.7490	815.0130	812.7490	1,111.00
21/06/2022	GOVI On 04-August-22	0000000	Call	GOVI	0	0	0	0	0.00
21/06/2022	GOVI On 04-August-22	0000000	Call	GOVI	0	0	0	0	0.00
21/06/2022	GOVI On 04-August-22	0000000	Call	GOVI	0	0	0	0	0.00
21/06/2022	GOVI On 04-August-22	0000000	Put	GOVI	42670	7	4	7	0.00
21/06/2022	GOVI On 04-August-22	0000000	Put	GOVI	42570	7	4	7	0.00
21/06/2022	GOVI On 04-August-22	0000000	Put	GOVI	42470	7	4	7	0.00
21/06/2022	GOVI On 03-November-22			GOVI	827.05	824.5140	827.0470	824.5140	0.00
21/06/2022	GOVI On 03-November-22	0000000	Call	GOVI	66170	4	7	4	0.00
21/06/2022	GOVI On 03-November-22	0000000	Call	GOVI	66370	4	7	4	0.00
21/06/2022	GOVI On 03-November-22	0000000	Call	GOVI	66270	4	7	4	0.00
21/06/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
21/06/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
21/06/2022	GOVI On 02-February-23			GOVI	840.86	837.8530	840.8550	837.8530	0.00
21/06/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
21/06/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
21/06/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
21/06/2022	GOVI On 02-February-23	0000000	Put	GOVI	99750	13	10	13	0.00
21/06/2022	GOVI On 02-February-23	0000000	Put	GOVI	99650	13	10	13	0.00
21/06/2022	GOVI On 02-February-23	0000000	Put	GOVI	99850	13	10	13	0.00
21/06/2022	GOVI On 04-May-23			GOVI	856.90	853.1950	856.8950	853.1950	0.00
21/06/2022	GOVI On 04-May-23	0000000	Call	GOVI	40150	0	4	0	0.00
21/06/2022	GOVI On 04-May-23	0000000	Call	GOVI	40250	0	4	0	0.00
21/06/2022	GOVI On 04-May-23	0000000	Call	GOVI	40350	0	4	0	0.00
21/06/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
21/06/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
21/06/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
21/06/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/06/2022	IGOV On 04-August-22			Index Future	320.62	320.3870	320.6240	320.3870	759.00
21/06/2022	IGOV On 03-November-22			Index Future	325.44	325.1040	325.4370	325.1040	16.00
21/06/2022	IGOV On 02-February-23			Index Future	330.95	330.4410	330.9470	330.4410	0.00
21/06/2022	IGOV On 04-May-23			Index Future	337.34	336.5670	337.3360	336.5670	0.00
21/06/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
21/06/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
21/06/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
21/06/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
21/06/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
21/06/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
21/06/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
21/06/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
21/06/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
21/06/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	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
21/06/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
21/06/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
21/06/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
21/06/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
21/06/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
21/06/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
21/06/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
21/06/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/06/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
21/06/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.09	94.9050	94.9150	94.9050	0.00
21/06/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.56	94.4200	94.4400	94.4200	0.00
21/06/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.74	94.2350	94.2650	94.2350	0.00
21/06/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.14	93.8100	93.8600	93.8100	0.00
21/06/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.25	93.7100	93.7500	93.7100	0.00
21/06/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.67	93.2750	93.3350	93.2750	68.00
21/06/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.12	92.8100	92.8800	92.8100	0.00
21/06/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.61	92.3250	92.3950	92.3250	0.00
21/06/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.73	92.1900	92.2700	92.1900	75.00
21/06/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.93	91.9800	92.0700	91.9800	172.00
21/06/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.15	91.8950	91.8500	91.8950	0.00
21/06/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.22	91.7450	91.7850	91.7450	0.00
21/06/2022	R023 On 04-August-22			Bond Future	5.71	104.5332	104.5290	104.5332	24,331.00
21/06/2022	R023 On 04-August-22	0000000	Call	Bond Future	204	0	0	0	0.00
21/06/2022	R023 On 04-August-22	0000000	Call	Bond Future	208	0	0	0	0.00
21/06/2022	R023 On 04-August-22	0000000	Call	Bond Future	213	0	0	0	0.00
21/06/2022	R023 On 04-August-22	0000000	Put	Bond Future	28	0	0	0	0.00
21/06/2022	R023 On 04-August-22	0000000	Put	Bond Future	29	0	0	0	0.00
21/06/2022	R023 On 04-August-22	0000000	Put	Bond Future	30	0	0	0	0.00
21/06/2022	R023 On 03-November-22			Bond Future	5.53	102.1163	102.1422	102.1163	0.00
21/06/2022	R023 On 03-November-22	0000000	Call	Bond Future	251	0	0	0	0.00
21/06/2022	R023 On 03-November-22	0000000	Call	Bond Future	245	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2022	R023 On 03-November-22	0000000	Call	Bond Future	248	0	0	0	0.00
21/06/2022	R023 On 03-November-22	0000000	Put	Bond Future	23	0	0	0	0.00
21/06/2022	R023 On 03-November-22	0000000	Put	Bond Future	24	0	0	0	0.00
21/06/2022	R023 On 03-November-22	0000000	Put	Bond Future	23	0	0	0	0.00
21/06/2022	R035 On 04-August-22			Bond Future	11.08	88.9175	89.1425	88.9175	129,688.00
21/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	195	0	0	0	400.00
21/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	456	0	0	0	0.00
21/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	1435	1	1	1	0.00
21/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	6277	6	6	6	0.00
21/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	0	0	0	0	400.00
21/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	4	0	0	0	100.00
21/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	312	0	0	0	0.00
21/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	424	0	0	0	0.00
21/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	439	0	0	0	0.00
21/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	2581	3	3	3	0.00
21/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	2627	3	3	3	0.00
21/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	3013	3	3	3	100.00
21/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	7910	8	8	8	0.00
21/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	3587	4	4	4	0.00
21/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	1150	1	1	1	100.00
21/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	10041	10	10	10	0.00
21/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	66	0	0	0	400.00
21/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	2536	3	3	3	0.00
21/06/2022	R035 On 03-November-22			Bond Future	11.26	85.7081	85.9618	85.7081	3,720.00
21/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	1823	2	2	2	0.00
21/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	1795	2	2	2	0.00
21/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	86	0	0	0	582.00
21/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	304	0	0	0	1,000.00
21/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	1852	2	2	2	0.00
21/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	8041	8	8	8	0.00
21/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	1575	1	2	1	1,000.00
21/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	576	1	1	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
21/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	1421	1	1	1	0.00
21/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	3034	3	3	3	582.00
21/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	4756	5	5	5	582.00
21/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	337	0	0	0	1,000.00
21/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2516	3	3	3	0.00
21/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	6191	6	6	6	0.00
21/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	9125	9	9	9	0.00
21/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2577	3	3	3	0.00
21/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2546	3	3	3	0.00
21/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2831	3	3	3	0.00
21/06/2022	R035 On 02-February-23			Bond Future	11.43	87.0984	87.4015	87.0984	0.00
21/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	4682	4	5	4	0.00
21/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	9869	10	10	10	0.00
21/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1784	2	2	2	1,000.00
21/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1808	2	2	2	0.00
21/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1354	1	1	1	0.00
21/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	509	0	1	0	1,000.00
21/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	938	1	1	1	400.00
21/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1375	1	1	1	0.00
21/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	4532	4	5	4	0.00
21/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1396	1	1	1	0.00
21/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	972	1	1	1	0.00
21/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	872	1	1	1	0.00
21/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	207	0	0	0	0.00
21/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	226	0	0	0	400.00
21/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	190	0	0	0	582.00
21/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	10172	10	10	10	0.00
21/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	9678	10	10	10	0.00
21/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	5792	6	6	6	0.00
21/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	5612	6	6	6	0.00
21/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	5523	6	6	6	582.00
21/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	7305	8	7	8	0.00
21/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	4614	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	529	1	1	1	1,000.00
21/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	4653	5	5	5	0.00
21/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	9924	10	10	10	0.00
21/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	4692	5	5	5	0.00
21/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	3956	4	4	4	582.00
21/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	3991	4	4	4	0.00
21/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	1644	2	2	2	400.00
21/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	1710	2	2	2	0.00
21/06/2022	R035 On 04-May-23			Bond Future	11.56	84.2048	84.5793	84.2048	0.00
21/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	2283	2	2	2	0.00
21/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	811	1	1	1	500.00
21/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	320	0	0	0	400.00
21/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	6306	6	6	6	0.00
21/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	2159	2	2	2	500.00
21/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	2233	2	2	2	0.00
21/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	2258	2	2	2	0.00
21/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	1044	1	1	1	400.00
21/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	9217	9	9	9	0.00
21/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	864	1	1	1	500.00
21/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	6657	7	7	7	0.00
21/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	1514	2	2	2	400.00
21/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	4221	4	4	4	0.00
21/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	10685	11	11	11	0.00
21/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	7534	8	8	8	0.00
21/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	4386	5	4	5	0.00
21/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	4286	5	4	5	0.00
21/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	4253	4	4	4	0.00
21/06/2022	R186 On 04-August-22			Bond Future	8.69	107.5328	107.8672	107.5328	81,530.00
21/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	1	0	0	0	3,600.00
21/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	128	0	0	0	0.00
21/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	123	0	0	0	0.00
21/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	62	0	0	0	3,600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	133	0	0	0	0.00
21/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	3976	4	4	4	0.00
21/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	27	0	0	0	3,600.00
21/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	2165	2	2	2	0.00
21/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	2231	3	2	3	0.00
21/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	2198	2	2	2	0.00
21/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	6677	7	7	7	0.00
21/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	2820	3	3	3	0.00
21/06/2022	R186 On 03-November-22			Bond Future	8.89	109.0754	109.4463	109.0754	11,166.00
21/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	738	1	1	1	0.00
21/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	1302	1	1	1	0.00
21/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	407	0	0	0	4,310.00
21/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	726	1	1	1	0.00
21/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	713	1	1	1	0.00
21/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	1985	2	2	2	0.00
21/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	1233	1	1	1	4,310.00
21/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	1962	2	2	2	0.00
21/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	2752	3	3	3	0.00
21/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	1939	2	2	2	0.00
21/06/2022	R186 On 02-February-23			Bond Future	9.06	105.5499	105.9830	105.5499	0.00
21/06/2022	R186 On 02-February-23	0000000	Call	Bond Future	613	1	1	1	0.00
21/06/2022	R186 On 02-February-23	0000000	Call	Bond Future	605	0	1	0	0.00
21/06/2022	R186 On 02-February-23	0000000	Call	Bond Future	597	0	1	0	0.00
21/06/2022	R186 On 02-February-23	0000000	Put	Bond Future	3064	3	3	3	0.00
21/06/2022	R186 On 02-February-23	0000000	Put	Bond Future	3038	3	3	3	0.00
21/06/2022	R186 On 02-February-23	0000000	Put	Bond Future	3012	3	3	3	0.00
21/06/2022	R186 On 04-May-23			Bond Future	9.17	107.4933	108.0169	107.4933	0.00
21/06/2022	R186 On 04-May-23	0000000	Call	Bond Future	1322	1	1	1	0.00
21/06/2022	R186 On 04-May-23	0000000	Call	Bond Future	1308	1	1	1	0.00
21/06/2022	R186 On 04-May-23	0000000	Call	Bond Future	1337	1	1	1	0.00
21/06/2022	R186 On 04-May-23	0000000	Put	Bond Future	2372	3	2	3	0.00
21/06/2022	R186 On 04-May-23	0000000	Put	Bond Future	2389	3	2	3	0.00
21/06/2022	R186 On 04-May-23	0000000	Put	Bond Future	2356	3	2	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
21/06/2022	R197 On 04-August-22			Bond Future	329.51	329.4494	329.5129	329.4494	859.00
21/06/2022	R197 On 03-November-22			Bond Future	334.42	334.2556	334.4168	334.2556	0.00
21/06/2022	R197 On 02-February-23			Bond Future	331.36	331.0241	331.3602	331.0241	0.00
21/06/2022	R197 On 04-May-23			Bond Future	337.78	337.1804	337.7789	337.1804	0.00
21/06/2022	R202 On 04-August-22			Bond Future	248.09	247.5599	248.0888	247.5599	6,586.00
21/06/2022	R202 On 03-November-22			Bond Future	251.78	251.1715	251.7811	251.1715	0.00
21/06/2022	R202 On 02-February-23			Bond Future	251.41	250.6649	251.4147	250.6649	0.00
21/06/2022	R202 On 04-May-23			Bond Future	256.28	255.3237	256.2812	255.3237	0.00
21/06/2022	R209 On 04-August-22			Bond Future	11.10	68.3517	68.5462	68.3517	23,438.00
21/06/2022	R209 On 04-August-22	0000000	Call	Bond Future	186	0	0	0	0.00
21/06/2022	R209 On 04-August-22	0000000	Call	Bond Future	203	0	0	0	0.00
21/06/2022	R209 On 04-August-22	0000000	Call	Bond Future	194	0	0	0	0.00
21/06/2022	R209 On 04-August-22	0000000	Put	Bond Future	2990	3	3	3	0.00
21/06/2022	R209 On 04-August-22	0000000	Put	Bond Future	3037	3	3	3	0.00
21/06/2022	R209 On 04-August-22	0000000	Put	Bond Future	2944	3	3	3	0.00
21/06/2022	R209 On 03-November-22			Bond Future	11.26	66.1883	66.4056	66.1883	4,135.00
21/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	1303	1	1	1	0.00
21/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	2591	2	3	2	0.00
21/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	414	0	0	0	0.00
21/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	1259	1	1	1	0.00
21/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	123	0	0	0	0.00
21/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	1281	1	1	1	0.00
21/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	1326	1	1	1	0.00
21/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	28	0	0	0	0.00
21/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	11	0	0	0	9,500.00
21/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	11492	12	11	12	0.00
21/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	9939	10	10	10	0.00
21/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	2528	3	3	3	0.00
21/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	4468	5	4	5	0.00
21/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	2588	3	3	3	0.00
21/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	7024	7	7	7	9,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	2618	3	3	3	9,500.00
21/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	1400	1	1	1	0.00
21/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	2558	3	3	3	0.00
21/06/2022	R209 On 02-February-23			Bond Future	11.41	67.2626	67.5184	67.2626	0.00
21/06/2022	R209 On 02-February-23	0000000	Call	Bond Future	1107	1	1	1	0.00
21/06/2022	R209 On 02-February-23	0000000	Call	Bond Future	1072	1	1	1	0.00
21/06/2022	R209 On 02-February-23	0000000	Call	Bond Future	1089	1	1	1	0.00
21/06/2022	R209 On 02-February-23	0000000	Put	Bond Future	4248	4	4	4	0.00
21/06/2022	R209 On 02-February-23	0000000	Put	Bond Future	4319	5	4	5	0.00
21/06/2022	R209 On 02-February-23	0000000	Put	Bond Future	4283	4	4	4	0.00
21/06/2022	R209 On 04-May-23			Bond Future	11.53	65.3511	65.6631	65.3511	0.00
21/06/2022	R209 On 04-May-23	0000000	Call	Bond Future	1832	2	2	2	0.00
21/06/2022	R209 On 04-May-23	0000000	Call	Bond Future	1790	2	2	2	0.00
21/06/2022	R209 On 04-May-23	0000000	Call	Bond Future	1811	2	2	2	0.00
21/06/2022	R209 On 04-May-23	0000000	Put	Bond Future	3958	4	4	4	0.00
21/06/2022	R209 On 04-May-23	0000000	Put	Bond Future	3989	4	4	4	0.00
21/06/2022	R209 On 04-May-23	0000000	Put	Bond Future	3928	4	4	4	0.00
21/06/2022	R210 On 04-August-22			Bond Future	224.12	224.0707	224.1250	224.0707	1,025.00
21/06/2022	R210 On 03-November-22			Bond Future	224.50	224.3757	224.4964	224.3757	0.00
21/06/2022	R210 On 02-February-23			Bond Future	228.30	228.0648	228.3048	228.0648	0.00
21/06/2022	R210 On 04-May-23			Bond Future	229.67	229.2476	229.6670	229.2476	0.00
21/06/2022	R213 On 04-August-22			Bond Future	10.58	82.9386	83.2428	82.9386	29,856.00
21/06/2022	R213 On 04-August-22	0000000	Call	Bond Future	94	0	0	0	0.00
21/06/2022	R213 On 04-August-22	0000000	Call	Bond Future	85	0	0	0	0.00
21/06/2022	R213 On 04-August-22	0000000	Call	Bond Future	90	0	0	0	0.00
21/06/2022	R213 On 04-August-22	0000000	Put	Bond Future	3464	4	3	4	0.00
21/06/2022	R213 On 04-August-22	0000000	Put	Bond Future	3556	4	4	4	0.00
21/06/2022	R213 On 04-August-22	0000000	Put	Bond Future	3510	4	4	4	0.00
21/06/2022	R213 On 03-November-22			Bond Future	10.78	80.5910	80.9234	80.5910	0.00
21/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	986	1	1	1	0.00
21/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	414	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	658	1	1	1	0.00
21/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	55	0	0	0	200.00
21/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	310	0	0	0	0.00
21/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	951	1	1	1	0.00
21/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	969	1	1	1	0.00
21/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	65	0	0	0	476.00
21/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	934	1	1	1	0.00
21/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2855	3	3	3	200.00
21/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	7922	8	8	8	0.00
21/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2793	3	3	3	0.00
21/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2824	3	3	3	0.00
21/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	4832	5	5	5	476.00
21/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	8228	9	8	9	0.00
21/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	3450	4	3	4	476.00
21/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	4239	5	4	5	200.00
21/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2763	3	3	3	0.00
21/06/2022	R213 On 02-February-23			Bond Future	10.95	81.8979	82.2782	81.8979	0.00
21/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1175	1	1	1	912.00
21/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	859	1	1	1	0.00
21/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	141	0	0	0	476.00
21/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	847	1	1	1	0.00
21/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	6051	6	6	6	0.00
21/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	632	1	1	1	0.00
21/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	872	1	1	1	0.00
21/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1045	1	1	1	0.00
21/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	3838	4	4	4	476.00
21/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	647	1	1	1	912.00
21/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	4271	5	4	5	0.00
21/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	3590	4	4	4	0.00
21/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	4307	5	4	5	0.00
21/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	8826	9	9	9	0.00
21/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	5056	5	5	5	476.00
21/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	4236	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2022	R213 On 04-May-23			Bond Future	11.09	79.8576	80.3071	79.8576	0.00
21/06/2022	R213 On 04-May-23	0000000	Call	Bond Future	1883	2	2	2	0.00
21/06/2022	R213 On 04-May-23	0000000	Call	Bond Future	1863	2	2	2	0.00
21/06/2022	R213 On 04-May-23	0000000	Call	Bond Future	1903	2	2	2	0.00
21/06/2022	R213 On 04-May-23	0000000	Put	Bond Future	3420	4	3	4	0.00
21/06/2022	R213 On 04-May-23	0000000	Put	Bond Future	3471	4	3	4	0.00
21/06/2022	R213 On 04-May-23	0000000	Put	Bond Future	3446	4	3	4	0.00
21/06/2022	R214 On 04-August-22			Bond Future	11.39	65.1869	65.4129	65.1869	20,860.00
21/06/2022	R214 On 04-August-22	0000000	Call	Bond Future	311	0	0	0	0.00
21/06/2022	R214 On 04-August-22	0000000	Call	Bond Future	324	0	0	0	0.00
21/06/2022	R214 On 04-August-22	0000000	Call	Bond Future	336	0	0	0	0.00
21/06/2022	R214 On 04-August-22	0000000	Put	Bond Future	2593	3	3	3	0.00
21/06/2022	R214 On 04-August-22	0000000	Put	Bond Future	2549	3	3	3	0.00
21/06/2022	R214 On 04-August-22	0000000	Put	Bond Future	2637	3	3	3	0.00
21/06/2022	R214 On 03-November-22			Bond Future	11.55	62.8372	63.0853	62.8372	0.00
21/06/2022	R214 On 03-November-22	0000000	Call	Bond Future	1470	1	1	1	0.00
21/06/2022	R214 On 03-November-22	0000000	Call	Bond Future	1494	1	1	1	0.00
21/06/2022	R214 On 03-November-22	0000000	Call	Bond Future	1446	1	1	1	0.00
21/06/2022	R214 On 03-November-22	0000000	Put	Bond Future	2503	3	3	3	0.00
21/06/2022	R214 On 03-November-22	0000000	Put	Bond Future	2532	3	3	3	0.00
21/06/2022	R214 On 03-November-22	0000000	Put	Bond Future	2562	3	3	3	0.00
21/06/2022	R214 On 02-February-23			Bond Future	11.70	63.8565	64.1418	63.8565	0.00
21/06/2022	R214 On 02-February-23	0000000	Call	Bond Future	1175	1	1	1	0.00
21/06/2022	R214 On 02-February-23	0000000	Call	Bond Future	1138	1	1	1	0.00
21/06/2022	R214 On 02-February-23	0000000	Call	Bond Future	1157	1	1	1	0.00
21/06/2022	R214 On 02-February-23	0000000	Put	Bond Future	4440	5	4	5	0.00
21/06/2022	R214 On 02-February-23	0000000	Put	Bond Future	4477	5	4	5	0.00
21/06/2022	R214 On 02-February-23	0000000	Put	Bond Future	4403	5	4	5	0.00
21/06/2022	R214 On 04-May-23			Bond Future	11.81	61.7385	62.0773	61.7385	0.00
21/06/2022	R214 On 04-May-23	0000000	Call	Bond Future	1896	2	2	2	0.00
21/06/2022	R214 On 04-May-23	0000000	Call	Bond Future	1852	2	2	2	0.00
21/06/2022	R214 On 04-May-23	0000000	Call	Bond Future	1874	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2022	R214 On 04-May-23	0000000	Put	Bond Future	4156	4	4	4	0.00
21/06/2022	R214 On 04-May-23	0000000	Put	Bond Future	4188	4	4	4	0.00
21/06/2022	R214 On 04-May-23	0000000	Put	Bond Future	4124	4	4	4	0.00
21/06/2022	R248 On 04-August-22			Bond Future	11.36	82.0821	82.2303	82.0821	200,538.00
21/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	0	0	0	0	0.00
21/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	13	0	0	0	1,200.00
21/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	479	0	0	0	1,200.00
21/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	23	0	0	0	0.00
21/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	325	0	0	0	1,700.00
21/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	7	0	0	0	1,700.00
21/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	462	0	0	0	0.00
21/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	445	0	0	0	0.00
21/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	3091	3	3	3	0.00
21/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	3037	3	3	3	0.00
21/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	6980	7	7	7	0.00
21/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	3542	4	4	4	0.00
21/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	2983	3	3	3	50.00
21/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	7754	8	8	8	0.00
21/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	12711	13	13	13	0.00
21/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	8544	9	9	9	0.00
21/06/2022	R248 On 03-November-22			Bond Future	11.52	78.8378	79.0116	78.8378	0.00
21/06/2022	R248 On 03-November-22	0000000	Call	Bond Future	1795	2	2	2	0.00
21/06/2022	R248 On 03-November-22	0000000	Call	Bond Future	1765	2	2	2	0.00
21/06/2022	R248 On 03-November-22	0000000	Call	Bond Future	1825	2	2	2	0.00
21/06/2022	R248 On 03-November-22	0000000	Put	Bond Future	3224	3	3	3	0.00
21/06/2022	R248 On 03-November-22	0000000	Put	Bond Future	3186	3	3	3	0.00
21/06/2022	R248 On 03-November-22	0000000	Put	Bond Future	3149	3	3	3	0.00
21/06/2022	R248 On 02-February-23			Bond Future	11.66	80.1169	80.3351	80.1169	0.00
21/06/2022	R248 On 02-February-23	0000000	Call	Bond Future	1472	1	1	1	0.00
21/06/2022	R248 On 02-February-23	0000000	Call	Bond Future	1448	1	1	1	0.00
21/06/2022	R248 On 02-February-23	0000000	Call	Bond Future	1495	1	1	1	0.00
21/06/2022	R248 On 02-February-23	0000000	Put	Bond Future	5396	6	5	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
21/06/2022	R248 On 02-February-23	0000000	Put	Bond Future	5489	6	5	6	0.00
21/06/2022	R248 On 02-February-23	0000000	Put	Bond Future	5443	6	5	6	0.00
21/06/2022	R248 On 04-May-23			Bond Future	11.78	77.1586	77.4412	77.1586	0.00
21/06/2022	R248 On 04-May-23	0000000	Call	Bond Future	2329	2	2	2	0.00
21/06/2022	R248 On 04-May-23	0000000	Call	Bond Future	2302	2	2	2	0.00
21/06/2022	R248 On 04-May-23	0000000	Call	Bond Future	2356	2	2	2	0.00
21/06/2022	R248 On 04-May-23	0000000	Put	Bond Future	5124	5	5	5	0.00
21/06/2022	R248 On 04-May-23	0000000	Put	Bond Future	5205	5	5	5	0.00
21/06/2022	R248 On 04-May-23	0000000	Put	Bond Future	5164	5	5	5	0.00