



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: 24/06/2022 TO: 24/06/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2022	2025 On 04-August-22			Bond Future	162.52	162.7053	162.5202	162.7053	7,305.00
24/06/2022	2025 On 03-November-22			Bond Future	164.93	165.1208	164.9312	165.1208	0.00
24/06/2022	2025 On 02-February-23			Bond Future	166.03	166.2285	166.0342	166.2285	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
24/06/2022	2025 On 04-May-23			Bond Future	169.24	169.4386	169.2388	169.4386	0.00
24/06/2022	2029 On 04-August-22			Bond Future	120.37	120.8585	120.3657	120.8585	2,682.00
24/06/2022	2029 On 03-November-22			Bond Future	120.90	121.4038	120.9025	121.4038	0.00
24/06/2022	2029 On 02-February-23			Bond Future	122.95	123.4584	122.9476	123.4584	0.00
24/06/2022	2029 On 04-May-23			Bond Future	124.03	124.5558	124.0331	124.5558	0.00
24/06/2022	2030 On 04-August-22			Bond Future	10.30	88.9723	88.4254	88.9723	90,166.00
24/06/2022	2030 On 04-August-22	8.30	Call	Bond Future	0	0	0	0	800.00
24/06/2022	2030 On 04-August-22	9.05	Call	Bond Future	4	0	0	0	800.00
24/06/2022	2030 On 04-August-22	9.54	Call	Bond Future	67	0	0	0	0.00
24/06/2022	2030 On 04-August-22	9.55	Call	Bond Future	71	0	0	0	0.00
24/06/2022	2030 On 04-August-22	9.56	Call	Bond Future	74	0	0	0	0.00
24/06/2022	2030 On 04-August-22	10.95	Call	Bond Future	3190	4	3	4	0.00
24/06/2022	2030 On 04-August-22	10.95	Put	Bond Future	182	0	0	0	800.00
24/06/2022	2030 On 04-August-22	9.56	Put	Bond Future	3664	3	4	3	0.00
24/06/2022	2030 On 04-August-22	9.55	Put	Bond Future	3710	3	4	3	0.00
24/06/2022	2030 On 04-August-22	9.54	Put	Bond Future	3757	3	4	3	0.00
24/06/2022	2030 On 04-August-22	9.05	Put	Bond Future	6177	6	6	6	0.00
24/06/2022	2030 On 04-August-22	8.30	Put	Bond Future	10142	10	10	10	0.00
24/06/2022	2030 On 03-November-22			Bond Future	10.50	90.2725	89.7167	90.2725	18,796.00
24/06/2022	2030 On 03-November-22	10.20	Call	Bond Future	1161	1	1	1	500.00
24/06/2022	2030 On 03-November-22	11.57	Call	Bond Future	5184	6	5	6	0.00
24/06/2022	2030 On 03-November-22	10.09	Call	Bond Future	968	1	1	1	0.00
24/06/2022	2030 On 03-November-22	10.08	Call	Bond Future	951	1	1	1	0.00
24/06/2022	2030 On 03-November-22	10.10	Call	Bond Future	985	1	1	1	0.00
24/06/2022	2030 On 03-November-22	9.70	Call	Bond Future	457	1	0	1	500.00
24/06/2022	2030 On 03-November-22	9.70	Put	Bond Future	4202	4	4	4	0.00
24/06/2022	2030 On 03-November-22	10.10	Put	Bond Future	2825	2	3	2	0.00
24/06/2022	2030 On 03-November-22	10.20	Put	Bond Future	2533	2	3	2	0.00
24/06/2022	2030 On 03-November-22	10.08	Put	Bond Future	2886	3	3	3	0.00
24/06/2022	2030 On 03-November-22	10.09	Put	Bond Future	2855	3	3	3	0.00
24/06/2022	2030 On 03-November-22	11.57	Put	Bond Future	443	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
24/06/2022	2030 On 02-February-23			Bond Future	10.68	87.7745	87.2085	87.7745	0.00
24/06/2022	2030 On 02-February-23	11.12	Call	Bond Future	3408	4	3	4	0.00
24/06/2022	2030 On 02-February-23	11.16	Call	Bond Future	3524	4	4	4	0.00
24/06/2022	2030 On 02-February-23	10.01	Call	Bond Future	1006	1	1	1	0.00
24/06/2022	2030 On 02-February-23	9.83	Call	Bond Future	769	1	1	1	400.00
24/06/2022	2030 On 02-February-23	9.94	Call	Bond Future	909	1	1	1	0.00
24/06/2022	2030 On 02-February-23	9.79	Call	Bond Future	722	1	1	1	0.00
24/06/2022	2030 On 02-February-23	8.81	Call	Bond Future	146	0	0	0	102.00
24/06/2022	2030 On 02-February-23	9.08	Call	Bond Future	237	0	0	0	400.00
24/06/2022	2030 On 02-February-23	9.99	Call	Bond Future	978	1	1	1	0.00
24/06/2022	2030 On 02-February-23	10.00	Call	Bond Future	992	1	1	1	0.00
24/06/2022	2030 On 02-February-23	9.80	Call	Bond Future	734	1	1	1	0.00
24/06/2022	2030 On 02-February-23	9.20	Call	Bond Future	291	0	0	0	0.00
24/06/2022	2030 On 02-February-23	9.66	Call	Bond Future	596	1	1	1	0.00
24/06/2022	2030 On 02-February-23	9.04	Call	Bond Future	221	0	0	0	0.00
24/06/2022	2030 On 02-February-23	9.04	Put	Bond Future	7866	7	8	7	0.00
24/06/2022	2030 On 02-February-23	9.08	Put	Bond Future	7685	7	8	7	0.00
24/06/2022	2030 On 02-February-23	9.66	Put	Bond Future	5249	5	5	5	102.00
24/06/2022	2030 On 02-February-23	8.81	Put	Bond Future	8932	8	9	8	0.00
24/06/2022	2030 On 02-February-23	9.20	Put	Bond Future	7152	7	7	7	0.00
24/06/2022	2030 On 02-February-23	9.94	Put	Bond Future	4250	4	4	4	102.00
24/06/2022	2030 On 02-February-23	10.01	Put	Bond Future	4023	4	4	4	0.00
24/06/2022	2030 On 02-February-23	11.16	Put	Bond Future	1418	1	1	1	400.00
24/06/2022	2030 On 02-February-23	9.79	Put	Bond Future	4763	4	5	4	0.00
24/06/2022	2030 On 02-February-23	9.83	Put	Bond Future	4623	4	5	4	0.00
24/06/2022	2030 On 02-February-23	9.80	Put	Bond Future	4728	4	5	4	0.00
24/06/2022	2030 On 02-February-23	9.99	Put	Bond Future	4087	4	4	4	0.00
24/06/2022	2030 On 02-February-23	10.00	Put	Bond Future	4055	4	4	4	0.00
24/06/2022	2030 On 02-February-23	11.12	Put	Bond Future	1474	1	1	1	0.00
24/06/2022	2030 On 04-May-23			Bond Future	10.83	89.4577	88.8800	89.4577	0.00
24/06/2022	2030 On 04-May-23	11.62	Call	Bond Future	4788	5	5	5	0.00
24/06/2022	2030 On 04-May-23	12.04	Call	Bond Future	6098	7	6	7	0.00
24/06/2022	2030 On 04-May-23	12.50	Call	Bond Future	7605	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
24/06/2022	2030 On 04-May-23	9.58	Call	Bond Future	664	1	1	1	150.00
24/06/2022	2030 On 04-May-23	10.54	Call	Bond Future	2051	2	2	2	0.00
24/06/2022	2030 On 04-May-23	10.53	Call	Bond Future	2032	2	2	2	0.00
24/06/2022	2030 On 04-May-23	11.34	Call	Bond Future	3970	4	4	4	0.00
24/06/2022	2030 On 04-May-23	10.00	Call	Bond Future	1139	1	1	1	1,080.00
24/06/2022	2030 On 04-May-23	10.42	Call	Bond Future	1822	2	2	2	500.00
24/06/2022	2030 On 04-May-23	10.52	Call	Bond Future	2012	2	2	2	0.00
24/06/2022	2030 On 04-May-23	9.67	Call	Bond Future	744	1	1	1	500.00
24/06/2022	2030 On 04-May-23	9.78	Call	Bond Future	856	1	1	1	400.00
24/06/2022	2030 On 04-May-23	9.03	Call	Bond Future	305	0	0	0	400.00
24/06/2022	2030 On 04-May-23	9.03	Put	Bond Future	8458	8	8	8	0.00
24/06/2022	2030 On 04-May-23	9.78	Put	Bond Future	5491	5	5	5	0.00
24/06/2022	2030 On 04-May-23	9.67	Put	Bond Future	5884	5	6	5	0.00
24/06/2022	2030 On 04-May-23	10.52	Put	Bond Future	3334	3	3	3	0.00
24/06/2022	2030 On 04-May-23	9.58	Put	Bond Future	6220	6	6	6	0.00
24/06/2022	2030 On 04-May-23	10.42	Put	Bond Future	3582	3	4	3	0.00
24/06/2022	2030 On 04-May-23	10.00	Put	Bond Future	4772	4	5	4	0.00
24/06/2022	2030 On 04-May-23	11.34	Put	Bond Future	1796	2	2	2	150.00
24/06/2022	2030 On 04-May-23	10.53	Put	Bond Future	3310	3	3	3	0.00
24/06/2022	2030 On 04-May-23	10.54	Put	Bond Future	3286	3	3	3	0.00
24/06/2022	2030 On 04-May-23	12.50	Put	Bond Future	781	1	1	1	500.00
24/06/2022	2030 On 04-May-23	12.04	Put	Bond Future	1078	1	1	1	1,080.00
24/06/2022	2030 On 04-May-23	11.62	Put	Bond Future	1461	1	1	1	400.00
24/06/2022	2032 On 04-August-22			Bond Future	10.75	88.7782	88.1909	88.7782	93,244.00
24/06/2022	2032 On 04-August-22	11.89	Call	Bond Future	5844	6	6	6	0.00
24/06/2022	2032 On 04-August-22	10.70	Call	Bond Future	1007	1	1	1	0.00
24/06/2022	2032 On 04-August-22	11.00	Call	Bond Future	1943	2	2	2	0.00
24/06/2022	2032 On 04-August-22	11.60	Call	Bond Future	4494	5	4	5	0.00
24/06/2022	2032 On 04-August-22	10.21	Call	Bond Future	187	0	0	0	0.00
24/06/2022	2032 On 04-August-22	10.50	Call	Bond Future	570	1	1	1	900.00
24/06/2022	2032 On 04-August-22	10.20	Call	Bond Future	179	0	0	0	0.00
24/06/2022	2032 On 04-August-22	10.10	Call	Bond Future	113	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
24/06/2022	2032 On 04-August-22	8.97	Call	Bond Future	0	0	0	0	800.00
24/06/2022	2032 On 04-August-22	9.40	Call	Bond Future	2	0	0	0	0.00
24/06/2022	2032 On 04-August-22	9.72	Call	Bond Future	12	0	0	0	800.00
24/06/2022	2032 On 04-August-22	10.22	Call	Bond Future	195	0	0	0	0.00
24/06/2022	2032 On 04-August-22	9.80	Call	Bond Future	21	0	0	0	900.00
24/06/2022	2032 On 04-August-22	10.20	Put	Bond Future	3152	3	3	3	0.00
24/06/2022	2032 On 04-August-22	9.72	Put	Bond Future	5711	5	6	5	0.00
24/06/2022	2032 On 04-August-22	10.21	Put	Bond Future	3105	3	3	3	0.00
24/06/2022	2032 On 04-August-22	9.40	Put	Bond Future	7580	7	8	7	0.00
24/06/2022	2032 On 04-August-22	8.97	Put	Bond Future	10185	10	10	10	0.00
24/06/2022	2032 On 04-August-22	10.10	Put	Bond Future	3645	3	4	3	0.00
24/06/2022	2032 On 04-August-22	10.50	Put	Bond Future	1895	2	2	2	0.00
24/06/2022	2032 On 04-August-22	9.80	Put	Bond Future	5258	5	5	5	0.00
24/06/2022	2032 On 04-August-22	10.22	Put	Bond Future	3057	3	3	3	0.00
24/06/2022	2032 On 04-August-22	11.60	Put	Bond Future	115	0	0	0	800.00
24/06/2022	2032 On 04-August-22	11.00	Put	Bond Future	611	0	1	0	7,500.00
24/06/2022	2032 On 04-August-22	10.70	Put	Bond Future	1256	1	1	1	7,500.00
24/06/2022	2032 On 04-August-22	11.89	Put	Bond Future	46	0	0	0	0.00
24/06/2022	2032 On 03-November-22			Bond Future	10.94	85.9239	85.3272	85.9239	84,030.00
24/06/2022	2032 On 03-November-22	11.55	Call	Bond Future	3981	4	4	4	0.00
24/06/2022	2032 On 03-November-22	12.30	Call	Bond Future	6997	8	7	8	0.00
24/06/2022	2032 On 03-November-22	10.56	Call	Bond Future	1092	1	1	1	0.00
24/06/2022	2032 On 03-November-22	10.66	Call	Bond Future	1301	2	1	2	0.00
24/06/2022	2032 On 03-November-22	10.67	Call	Bond Future	1322	2	1	2	750.00
24/06/2022	2032 On 03-November-22	9.46	Call	Bond Future	77	0	0	0	500.00
24/06/2022	2032 On 03-November-22	10.11	Call	Bond Future	407	1	0	1	0.00
24/06/2022	2032 On 03-November-22	9.31	Call	Bond Future	50	0	0	0	180.00
24/06/2022	2032 On 03-November-22	10.21	Call	Bond Future	523	1	1	1	500.00
24/06/2022	2032 On 03-November-22	10.49	Call	Bond Future	958	1	1	1	0.00
24/06/2022	2032 On 03-November-22	9.92	Call	Bond Future	251	0	0	0	750.00
24/06/2022	2032 On 03-November-22	9.36	Call	Bond Future	58	0	0	0	454.00
24/06/2022	2032 On 03-November-22	10.16	Call	Bond Future	462	1	0	1	0.00
24/06/2022	2032 On 03-November-22	10.16	Put	Bond Future	4614	4	5	4	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
24/06/2022	2032 On 03-November-22	9.46	Put	Bond Future	8195	8	8	8	0.00
24/06/2022	2032 On 03-November-22	9.36	Put	Bond Future	8762	8	9	8	0.00
24/06/2022	2032 On 03-November-22	9.92	Put	Bond Future	5736	5	6	5	0.00
24/06/2022	2032 On 03-November-22	10.11	Put	Bond Future	4834	4	5	4	454.00
24/06/2022	2032 On 03-November-22	9.31	Put	Bond Future	9049	8	9	8	0.00
24/06/2022	2032 On 03-November-22	10.56	Put	Bond Future	3077	3	3	3	180.00
24/06/2022	2032 On 03-November-22	10.49	Put	Bond Future	3317	3	3	3	454.00
24/06/2022	2032 On 03-November-22	10.21	Put	Bond Future	4399	4	4	4	0.00
24/06/2022	2032 On 03-November-22	10.67	Put	Bond Future	2724	2	3	2	0.00
24/06/2022	2032 On 03-November-22	10.66	Put	Bond Future	2755	2	3	2	0.00
24/06/2022	2032 On 03-November-22	12.30	Put	Bond Future	337	0	0	0	750.00
24/06/2022	2032 On 03-November-22	11.55	Put	Bond Future	898	1	1	1	500.00
24/06/2022	2032 On 02-February-23			Bond Future	11.11	87.3605	86.7530	87.3605	0.00
24/06/2022	2032 On 02-February-23	11.84	Call	Bond Future	4856	5	5	5	0.00
24/06/2022	2032 On 02-February-23	12.75	Call	Bond Future	8298	9	8	9	0.00
24/06/2022	2032 On 02-February-23	10.38	Call	Bond Future	1001	1	1	1	0.00
24/06/2022	2032 On 02-February-23	10.39	Call	Bond Future	1017	1	1	1	0.00
24/06/2022	2032 On 02-February-23	9.31	Call	Bond Future	134	0	0	0	454.00
24/06/2022	2032 On 02-February-23	10.16	Call	Bond Future	688	1	1	1	0.00
24/06/2022	2032 On 02-February-23	9.47	Call	Bond Future	188	0	0	0	500.00
24/06/2022	2032 On 02-February-23	9.92	Call	Bond Future	442	1	0	1	750.00
24/06/2022	2032 On 02-February-23	11.69	Call	Bond Future	4333	5	4	5	0.00
24/06/2022	2032 On 02-February-23	10.40	Call	Bond Future	1033	1	1	1	0.00
24/06/2022	2032 On 02-February-23	10.50	Call	Bond Future	1203	1	1	1	0.00
24/06/2022	2032 On 02-February-23	10.67	Call	Bond Future	1523	2	2	2	750.00
24/06/2022	2032 On 02-February-23	10.22	Call	Bond Future	766	1	1	1	500.00
24/06/2022	2032 On 02-February-23	10.22	Put	Bond Future	5411	5	5	5	0.00
24/06/2022	2032 On 02-February-23	10.67	Put	Bond Future	3782	3	4	3	0.00
24/06/2022	2032 On 02-February-23	10.50	Put	Bond Future	4353	4	4	4	454.00
24/06/2022	2032 On 02-February-23	10.40	Put	Bond Future	4713	4	5	4	0.00
24/06/2022	2032 On 02-February-23	11.69	Put	Bond Future	1489	1	1	1	0.00
24/06/2022	2032 On 02-February-23	9.92	Put	Bond Future	6727	6	7	6	0.00
24/06/2022	2032 On 02-February-23	9.47	Put	Bond Future	9007	8	9	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
24/06/2022	2032 On 02-February-23	10.16	Put	Bond Future	5658	5	6	5	454.00
24/06/2022	2032 On 02-February-23	9.31	Put	Bond Future	9877	9	10	9	0.00
24/06/2022	2032 On 02-February-23	10.39	Put	Bond Future	4750	4	5	4	0.00
24/06/2022	2032 On 02-February-23	10.38	Put	Bond Future	4787	4	5	4	0.00
24/06/2022	2032 On 02-February-23	12.75	Put	Bond Future	572	0	1	0	750.00
24/06/2022	2032 On 02-February-23	11.84	Put	Bond Future	1297	1	1	1	500.00
24/06/2022	2032 On 04-May-23			Bond Future	11.25	84.8741	84.2542	84.8741	0.00
24/06/2022	2032 On 04-May-23	10.87	Call	Bond Future	2032	2	2	2	0.00
24/06/2022	2032 On 04-May-23	10.88	Call	Bond Future	2054	2	2	2	0.00
24/06/2022	2032 On 04-May-23	10.89	Call	Bond Future	2075	2	2	2	0.00
24/06/2022	2032 On 04-May-23	10.89	Put	Bond Future	3881	4	4	4	0.00
24/06/2022	2032 On 04-May-23	10.88	Put	Bond Future	3909	4	4	4	0.00
24/06/2022	2032 On 04-May-23	10.87	Put	Bond Future	3939	4	4	4	0.00
24/06/2022	2033 On 04-August-22			Bond Future	115.02	115.1459	115.0178	115.1459	7,428.00
24/06/2022	2033 On 03-November-22			Bond Future	115.39	115.5223	115.3912	115.5223	0.00
24/06/2022	2033 On 02-February-23			Bond Future	117.34	117.4772	117.3428	117.4772	0.00
24/06/2022	2033 On 04-May-23			Bond Future	118.23	118.3734	118.2349	118.3734	0.00
24/06/2022	2037 On 04-August-22			Bond Future	11.28	81.1809	80.6098	81.1809	139,442.00
24/06/2022	2037 On 04-August-22	10.10	Call	Bond Future	6	0	0	0	50.00
24/06/2022	2037 On 04-August-22	10.91	Call	Bond Future	440	1	0	1	0.00
24/06/2022	2037 On 04-August-22	11.21	Call	Bond Future	1101	1	1	1	1,050.00
24/06/2022	2037 On 04-August-22	11.42	Call	Bond Future	1782	2	2	2	0.00
24/06/2022	2037 On 04-August-22	10.90	Call	Bond Future	424	1	0	1	0.00
24/06/2022	2037 On 04-August-22	11.95	Call	Bond Future	4120	5	4	5	0.00
24/06/2022	2037 On 04-August-22	10.89	Call	Bond Future	408	1	0	1	0.00
24/06/2022	2037 On 04-August-22	10.89	Put	Bond Future	2807	2	3	2	0.00
24/06/2022	2037 On 04-August-22	11.95	Put	Bond Future	246	0	0	0	1,050.00
24/06/2022	2037 On 04-August-22	10.91	Put	Bond Future	2713	2	3	2	0.00
24/06/2022	2037 On 04-August-22	11.42	Put	Bond Future	953	1	1	1	50.00
24/06/2022	2037 On 04-August-22	11.21	Put	Bond Future	1528	1	2	1	0.00
24/06/2022	2037 On 04-August-22	10.10	Put	Bond Future	7586	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
24/06/2022	2037 On 04-August-22	10.90	Put	Bond Future	2760	2	3	2	50.00
24/06/2022	2037 On 03-November-22			Bond Future	11.45	82.3675	81.7871	82.3675	2,000.00
24/06/2022	2037 On 03-November-22	11.30	Call	Bond Future	1852	2	2	2	0.00
24/06/2022	2037 On 03-November-22	11.31	Call	Bond Future	1880	2	2	2	0.00
24/06/2022	2037 On 03-November-22	11.32	Call	Bond Future	1908	2	2	2	0.00
24/06/2022	2037 On 03-November-22	11.30	Put	Bond Future	2753	2	3	2	0.00
24/06/2022	2037 On 03-November-22	11.31	Put	Bond Future	2721	2	3	2	0.00
24/06/2022	2037 On 03-November-22	11.32	Put	Bond Future	2690	2	3	2	0.00
24/06/2022	2037 On 02-February-23			Bond Future	11.61	79.4874	78.8965	79.4874	0.00
24/06/2022	2037 On 02-February-23	11.05	Call	Bond Future	1504	2	2	2	0.00
24/06/2022	2037 On 02-February-23	11.03	Call	Bond Future	1462	2	1	2	0.00
24/06/2022	2037 On 02-February-23	11.04	Call	Bond Future	1483	2	1	2	0.00
24/06/2022	2037 On 02-February-23	11.04	Put	Bond Future	4861	4	5	4	0.00
24/06/2022	2037 On 02-February-23	11.03	Put	Bond Future	4901	5	5	5	0.00
24/06/2022	2037 On 02-February-23	11.05	Put	Bond Future	4821	4	5	4	0.00
24/06/2022	2037 On 04-May-23			Bond Future	11.74	81.0134	80.4104	81.0134	0.00
24/06/2022	2037 On 04-May-23	11.32	Call	Bond Future	2245	3	2	3	0.00
24/06/2022	2037 On 04-May-23	11.30	Call	Bond Future	2197	2	2	2	0.00
24/06/2022	2037 On 04-May-23	11.31	Call	Bond Future	2221	2	2	2	0.00
24/06/2022	2037 On 04-May-23	11.31	Put	Bond Future	4723	4	5	4	0.00
24/06/2022	2037 On 04-May-23	11.30	Put	Bond Future	4758	4	5	4	0.00
24/06/2022	2037 On 04-May-23	11.32	Put	Bond Future	4688	4	5	4	0.00
24/06/2022	2038 On 04-August-22			Bond Future	129.94	130.4004	129.9445	130.4004	4,102.00
24/06/2022	2038 On 03-November-22			Bond Future	131.87	132.3364	131.8724	132.3364	0.00
24/06/2022	2038 On 02-February-23			Bond Future	132.21	132.6790	132.2058	132.6790	0.00
24/06/2022	2038 On 04-May-23			Bond Future	134.76	135.2426	134.7589	135.2426	0.00
24/06/2022	2040 On 04-August-22			Bond Future	11.39	82.9086	82.2954	82.9086	124,550.00
24/06/2022	2040 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	460.00
24/06/2022	2040 On 04-August-22	10.70	Call	Bond Future	112	0	0	0	460.00
24/06/2022	2040 On 04-August-22	11.03	Call	Bond Future	470	1	0	1	0.00
24/06/2022	2040 On 04-August-22	12.24	Call	Bond Future	5358	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
24/06/2022	2040 On 04-August-22	11.04	Call	Bond Future	488	1	0	1	0.00
24/06/2022	2040 On 04-August-22	11.05	Call	Bond Future	507	1	1	1	0.00
24/06/2022	2040 On 04-August-22	11.05	Put	Bond Future	2730	2	3	2	0.00
24/06/2022	2040 On 04-August-22	12.24	Put	Bond Future	150	0	0	0	460.00
24/06/2022	2040 On 04-August-22	9.70	Put	Bond Future	12106	11	12	11	0.00
24/06/2022	2040 On 04-August-22	11.04	Put	Bond Future	2779	2	3	2	0.00
24/06/2022	2040 On 04-August-22	11.03	Put	Bond Future	2829	2	3	2	0.00
24/06/2022	2040 On 04-August-22	10.70	Put	Bond Future	4739	4	5	4	0.00
24/06/2022	2040 On 03-November-22			Bond Future	11.55	84.1205	83.4975	84.1205	4,465.00
24/06/2022	2040 On 03-November-22	11.50	Call	Bond Future	2324	3	2	3	1,500.00
24/06/2022	2040 On 03-November-22	11.41	Call	Bond Future	2046	2	2	2	0.00
24/06/2022	2040 On 03-November-22	10.80	Call	Bond Future	641	1	1	1	1,500.00
24/06/2022	2040 On 03-November-22	12.52	Call	Bond Future	6515	7	7	7	0.00
24/06/2022	2040 On 03-November-22	11.39	Call	Bond Future	1987	2	2	2	0.00
24/06/2022	2040 On 03-November-22	11.40	Call	Bond Future	2016	2	2	2	0.00
24/06/2022	2040 On 03-November-22	10.70	Call	Bond Future	496	1	0	1	1,100.00
24/06/2022	2040 On 03-November-22	11.20	Call	Bond Future	1467	2	1	2	1,100.00
24/06/2022	2040 On 03-November-22	11.20	Put	Bond Future	3747	3	4	3	0.00
24/06/2022	2040 On 03-November-22	11.41	Put	Bond Future	2964	3	3	3	0.00
24/06/2022	2040 On 03-November-22	10.80	Put	Bond Future	5615	5	6	5	0.00
24/06/2022	2040 On 03-November-22	10.70	Put	Bond Future	6165	6	6	6	0.00
24/06/2022	2040 On 03-November-22	11.50	Put	Bond Future	2669	2	3	2	0.00
24/06/2022	2040 On 03-November-22	12.52	Put	Bond Future	784	1	1	1	1,100.00
24/06/2022	2040 On 03-November-22	11.39	Put	Bond Future	3033	3	3	3	0.00
24/06/2022	2040 On 03-November-22	11.40	Put	Bond Future	2998	3	3	3	0.00
24/06/2022	2040 On 02-February-23			Bond Future	11.71	81.0194	80.3852	81.0194	0.00
24/06/2022	2040 On 02-February-23	11.10	Call	Bond Future	1465	2	1	2	0.00
24/06/2022	2040 On 02-February-23	11.11	Call	Bond Future	1487	2	1	2	0.00
24/06/2022	2040 On 02-February-23	10.21	Call	Bond Future	296	0	0	0	400.00
24/06/2022	2040 On 02-February-23	10.18	Call	Bond Future	278	0	0	0	0.00
24/06/2022	2040 On 02-February-23	12.24	Call	Bond Future	5064	6	5	6	0.00
24/06/2022	2040 On 02-February-23	12.27	Call	Bond Future	5185	6	5	6	0.00
24/06/2022	2040 On 02-February-23	10.93	Call	Bond Future	1111	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
24/06/2022	2040 On 02-February-23	10.96	Call	Bond Future	1169	1	1	1	400.00
24/06/2022	2040 On 02-February-23	11.12	Call	Bond Future	1510	2	2	2	0.00
24/06/2022	2040 On 02-February-23	11.12	Put	Bond Future	5264	5	5	5	0.00
24/06/2022	2040 On 02-February-23	10.96	Put	Bond Future	5991	6	6	6	0.00
24/06/2022	2040 On 02-February-23	12.27	Put	Bond Future	1847	2	2	2	400.00
24/06/2022	2040 On 02-February-23	12.24	Put	Bond Future	1898	2	2	2	0.00
24/06/2022	2040 On 02-February-23	10.18	Put	Bond Future	10619	10	11	10	0.00
24/06/2022	2040 On 02-February-23	10.21	Put	Bond Future	10414	10	10	10	0.00
24/06/2022	2040 On 02-February-23	10.93	Put	Bond Future	6136	6	6	6	0.00
24/06/2022	2040 On 02-February-23	11.11	Put	Bond Future	5308	5	5	5	0.00
24/06/2022	2040 On 02-February-23	11.10	Put	Bond Future	5352	5	5	5	0.00
24/06/2022	2040 On 04-May-23			Bond Future	11.84	82.5753	81.9280	82.5753	0.00
24/06/2022	2040 On 04-May-23	13.45	Call	Bond Future	9987	11	10	11	0.00
24/06/2022	2040 On 04-May-23	11.42	Call	Bond Future	2465	3	2	3	0.00
24/06/2022	2040 On 04-May-23	11.48	Call	Bond Future	2624	3	3	3	500.00
24/06/2022	2040 On 04-May-23	10.73	Call	Bond Future	1013	1	1	1	500.00
24/06/2022	2040 On 04-May-23	10.92	Call	Bond Future	1337	2	1	2	400.00
24/06/2022	2040 On 04-May-23	11.41	Call	Bond Future	2439	3	2	3	0.00
24/06/2022	2040 On 04-May-23	10.17	Call	Bond Future	426	1	0	1	400.00
24/06/2022	2040 On 04-May-23	12.78	Call	Bond Future	7172	8	7	8	0.00
24/06/2022	2040 On 04-May-23	11.43	Call	Bond Future	2491	3	2	3	0.00
24/06/2022	2040 On 04-May-23	11.43	Put	Bond Future	5020	5	5	5	0.00
24/06/2022	2040 On 04-May-23	10.73	Put	Bond Future	8175	8	8	8	0.00
24/06/2022	2040 On 04-May-23	12.78	Put	Bond Future	1792	2	2	2	400.00
24/06/2022	2040 On 04-May-23	13.45	Put	Bond Future	1122	1	1	1	500.00
24/06/2022	2040 On 04-May-23	10.17	Put	Bond Future	11590	11	12	11	0.00
24/06/2022	2040 On 04-May-23	11.41	Put	Bond Future	5095	5	5	5	0.00
24/06/2022	2040 On 04-May-23	10.92	Put	Bond Future	7202	7	7	7	0.00
24/06/2022	2040 On 04-May-23	11.48	Put	Bond Future	4837	4	5	4	0.00
24/06/2022	2040 On 04-May-23	11.42	Put	Bond Future	5057	5	5	5	0.00
24/06/2022	2044 On 04-August-22			Bond Future	11.40	79.7361	79.1118	79.7361	88,442.00
24/06/2022	2044 On 04-August-22	11.10	Call	Bond Future	585	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
24/06/2022	2044 On 04-August-22	11.08	Call	Bond Future	545	1	1	1	0.00
24/06/2022	2044 On 04-August-22	11.09	Call	Bond Future	564	1	1	1	0.00
24/06/2022	2044 On 04-August-22	11.09	Put	Bond Future	2663	2	3	2	0.00
24/06/2022	2044 On 04-August-22	11.08	Put	Bond Future	2711	2	3	2	0.00
24/06/2022	2044 On 04-August-22	11.10	Put	Bond Future	2615	2	3	2	0.00
24/06/2022	2044 On 03-November-22			Bond Future	11.56	80.9016	80.2673	80.9016	0.00
24/06/2022	2044 On 03-November-22	11.40	Call	Bond Future	2030	2	2	2	0.00
24/06/2022	2044 On 03-November-22	11.39	Call	Bond Future	2000	2	2	2	0.00
24/06/2022	2044 On 03-November-22	11.41	Call	Bond Future	2060	2	2	2	0.00
24/06/2022	2044 On 03-November-22	10.60	Call	Bond Future	371	0	0	0	1,600.00
24/06/2022	2044 On 03-November-22	11.30	Call	Bond Future	1743	2	2	2	1,600.00
24/06/2022	2044 On 03-November-22	11.30	Put	Bond Future	3445	3	3	3	0.00
24/06/2022	2044 On 03-November-22	10.60	Put	Bond Future	6949	6	7	6	0.00
24/06/2022	2044 On 03-November-22	11.41	Put	Bond Future	3038	3	3	3	0.00
24/06/2022	2044 On 03-November-22	11.40	Put	Bond Future	3074	3	3	3	0.00
24/06/2022	2044 On 03-November-22	11.39	Put	Bond Future	3109	3	3	3	0.00
24/06/2022	2044 On 02-February-23			Bond Future	11.71	77.8720	77.2263	77.8720	0.00
24/06/2022	2044 On 02-February-23	11.16	Call	Bond Future	1631	2	2	2	0.00
24/06/2022	2044 On 02-February-23	11.15	Call	Bond Future	1607	2	2	2	0.00
24/06/2022	2044 On 02-February-23	11.14	Call	Bond Future	1583	2	2	2	0.00
24/06/2022	2044 On 02-February-23	11.14	Put	Bond Future	5274	5	5	5	0.00
24/06/2022	2044 On 02-February-23	11.15	Put	Bond Future	5230	5	5	5	0.00
24/06/2022	2044 On 02-February-23	11.16	Put	Bond Future	5187	5	5	5	0.00
24/06/2022	2044 On 04-May-23			Bond Future	11.83	79.3675	78.7087	79.3675	0.00
24/06/2022	2044 On 04-May-23	11.43	Call	Bond Future	2557	3	3	3	0.00
24/06/2022	2044 On 04-May-23	11.42	Call	Bond Future	2530	3	3	3	0.00
24/06/2022	2044 On 04-May-23	11.41	Call	Bond Future	2503	3	3	3	0.00
24/06/2022	2044 On 04-May-23	11.41	Put	Bond Future	5157	5	5	5	0.00
24/06/2022	2044 On 04-May-23	11.42	Put	Bond Future	5119	5	5	5	0.00
24/06/2022	2044 On 04-May-23	11.43	Put	Bond Future	5081	5	5	5	0.00
24/06/2022	2046 On 04-August-22			Bond Future	119.42	120.2792	119.4169	120.2792	16,569.00
24/06/2022	2046 On 03-November-22			Bond Future	119.23	120.1026	119.2265	120.1026	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
24/06/2022	2046 On 02-February-23			Bond Future	121.24	122.1359	121.2437	122.1359	0.00
24/06/2022	2046 On 04-May-23			Bond Future	121.56	122.4743	121.5627	122.4743	0.00
24/06/2022	2050 On 04-August-22			Bond Future	120.74	120.7030	120.7383	120.7030	11,293.00
24/06/2022	2050 On 03-November-22			Bond Future	122.53	122.4945	122.5290	122.4945	0.00
24/06/2022	2050 On 02-February-23			Bond Future	122.49	122.4604	122.4947	122.4604	0.00
24/06/2022	2050 On 04-May-23			Bond Future	124.86	124.8260	124.8599	124.8260	0.00
24/06/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2022	AL37 On 04-August-22			Index Future	818.90	822.4490	818.9010	822.4490	0.00
24/06/2022	AL37 On 03-November-22			Index Future	830.97	834.5760	830.9670	834.5760	0.00
24/06/2022	AL37 On 02-February-23			Index Future	844.82	848.4950	844.8170	848.4950	0.00
24/06/2022	AL37 On 04-May-23			Index Future	860.91	864.6630	860.9070	864.6630	0.00
24/06/2022	AL7T On 04-August-22			Index Future	929.05	934.8860	929.0540	934.8860	0.00
24/06/2022	AL7T On 03-November-22			Index Future	942.74	948.6700	942.7440	948.6700	0.00
24/06/2022	AL7T On 02-February-23			Index Future	958.46	964.4910	958.4570	964.4910	0.00
24/06/2022	AL7T On 04-May-23			Index Future	976.71	982.8710	976.7110	982.8710	0.00
24/06/2022	ALBI On 04-August-22			Index Future	825.51	830.8080	825.5090	830.8080	138.00
24/06/2022	ALBI On 03-November-22			Index Future	837.67	843.0580	837.6720	843.0580	0.00
24/06/2022	ALBI On 02-February-23			Index Future	851.63	857.1180	851.6340	857.1180	0.00
24/06/2022	ALBI On 04-May-23			Index Future	867.85	873.4510	867.8540	873.4510	0.00
24/06/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2022	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
24/06/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/06/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2022	C333 On 15-September-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
24/06/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2022	ES33 On 04-August-22			Bond Future	12.09	75.8540	75.3728	75.8540	350.00
24/06/2022	ES33 On 03-November-22			Bond Future	12.31	73.1974	72.7083	73.1974	0.00
24/06/2022	ES33 On 02-February-23			Bond Future	12.52	74.4384	73.9402	74.4384	0.00
24/06/2022	ES33 On 04-May-23			Bond Future	12.70	72.0886	71.5801	72.0886	0.00
24/06/2022	ES42 On 04-August-22			Bond Future	12.48	74.0416	73.5182	74.0416	4,769.00
24/06/2022	ES42 On 03-November-22			Bond Future	12.68	70.8810	70.3491	70.8810	0.00
24/06/2022	ES42 On 02-February-23			Bond Future	12.87	72.0848	71.5431	72.0848	0.00
24/06/2022	ES42 On 04-May-23			Bond Future	13.04	69.2191	68.6663	69.2191	0.00
24/06/2022	GOVI On 04-August-22			GOVI	814.20	819.4640	814.2020	819.4640	1,111.00
24/06/2022	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
24/06/2022	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
24/06/2022	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
24/06/2022	GOVI On 04-August-22	819.28	Put	GOVI	50780	0	5	0	0.00
24/06/2022	GOVI On 04-August-22	819.27	Put	GOVI	50680	0	5	0	0.00
24/06/2022	GOVI On 04-August-22	819.26	Put	GOVI	50580	0	5	0	0.00
24/06/2022	GOVI On 03-November-22			GOVI	826.20	831.5470	826.1990	831.5470	0.00
24/06/2022	GOVI On 03-November-22	820.43	Call	GOVI	57690	11	6	11	0.00
24/06/2022	GOVI On 03-November-22	820.41	Call	GOVI	57890	11	6	11	0.00
24/06/2022	GOVI On 03-November-22	820.42	Call	GOVI	57790	11	6	11	0.00
24/06/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
24/06/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
24/06/2022	GOVI On 03-November-22	820.43	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
24/06/2022	GOVI On 02-February-23			GOVI	839.97	845.4150	839.9700	845.4150	0.00
24/06/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
24/06/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
24/06/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
24/06/2022	GOVI On 02-February-23	850.83	Put	GOVI	108600	5	11	5	0.00
24/06/2022	GOVI On 02-February-23	850.82	Put	GOVI	108500	5	11	5	0.00
24/06/2022	GOVI On 02-February-23	850.84	Put	GOVI	108700	5	11	5	0.00
24/06/2022	GOVI On 04-May-23			GOVI	855.97	861.5250	855.9670	861.5250	0.00
24/06/2022	GOVI On 04-May-23	852.88	Call	GOVI	30870	9	3	9	0.00
24/06/2022	GOVI On 04-May-23	852.87	Call	GOVI	30970	9	3	9	0.00
24/06/2022	GOVI On 04-May-23	852.86	Call	GOVI	31070	9	3	9	0.00
24/06/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
24/06/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
24/06/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
24/06/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/06/2022	IGOV On 04-August-22			Index Future	321.63	322.2600	321.6320	322.2600	759.00
24/06/2022	IGOV On 03-November-22			Index Future	326.45	327.0910	326.4500	327.0910	16.00
24/06/2022	IGOV On 02-February-23			Index Future	331.97	332.6240	331.9690	332.6240	0.00
24/06/2022	IGOV On 04-May-23			Index Future	338.37	339.0390	338.3680	339.0390	0.00
24/06/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
24/06/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
24/06/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
24/06/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
24/06/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
24/06/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
24/06/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
24/06/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
24/06/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
24/06/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
24/06/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	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
24/06/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
24/06/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
24/06/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
24/06/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
24/06/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
24/06/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/06/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
24/06/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.03	94.9650	94.9750	94.9650	0.00
24/06/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.69	94.3500	94.3100	94.3500	0.00
24/06/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.83	94.2150	94.1750	94.2150	0.00
24/06/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.32	93.7200	93.6800	93.7200	0.00
24/06/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.44	93.6100	93.5600	93.6100	0.00
24/06/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.86	93.1950	93.1450	93.1950	68.00
24/06/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.33	92.7400	92.6700	92.7400	0.00
24/06/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.79	92.2950	92.2150	92.2950	0.00
24/06/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.99	92.1100	92.0150	92.1100	75.00
24/06/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.06	92.0300	91.9400	92.0300	172.00
24/06/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.26	91.8350	91.7400	91.8350	0.00
24/06/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.33	91.8350	91.6750	91.8350	0.00
24/06/2022	R023 On 04-August-22			Bond Future	5.91	104.4688	104.4235	104.4688	25,523.00
24/06/2022	R023 On 04-August-22	6.03	Call	Bond Future	130	0	0	0	0.00
24/06/2022	R023 On 04-August-22	6.04	Call	Bond Future	134	0	0	0	0.00
24/06/2022	R023 On 04-August-22	6.05	Call	Bond Future	137	0	0	0	0.00
24/06/2022	R023 On 04-August-22	6.05	Put	Bond Future	59	0	0	0	0.00
24/06/2022	R023 On 04-August-22	6.04	Put	Bond Future	60	0	0	0	0.00
24/06/2022	R023 On 04-August-22	6.03	Put	Bond Future	62	0	0	0	0.00
24/06/2022	R023 On 03-November-22			Bond Future	5.89	102.0769	102.0298	102.0769	0.00
24/06/2022	R023 On 03-November-22	6.27	Call	Bond Future	172	0	0	0	0.00
24/06/2022	R023 On 03-November-22	6.25	Call	Bond Future	168	0	0	0	0.00
24/06/2022	R023 On 03-November-22	6.26	Call	Bond Future	170	0	0	0	0.00
24/06/2022	R023 On 03-November-22	6.26	Put	Bond Future	57	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
24/06/2022	R023 On 03-November-22	6.25	Put	Bond Future	58	0	0	0	0.00
24/06/2022	R023 On 03-November-22	6.27	Put	Bond Future	57	0	0	0	0.00
24/06/2022	R035 On 04-August-22			Bond Future	11.07	89.8383	89.2383	89.8383	129,643.00
24/06/2022	R035 On 04-August-22	10.53	Call	Bond Future	222	0	0	0	400.00
24/06/2022	R035 On 04-August-22	10.74	Call	Bond Future	511	1	1	1	0.00
24/06/2022	R035 On 04-August-22	11.13	Call	Bond Future	1506	2	2	2	0.00
24/06/2022	R035 On 04-August-22	12.18	Call	Bond Future	6371	7	6	7	0.00
24/06/2022	R035 On 04-August-22	9.53	Call	Bond Future	0	0	0	0	400.00
24/06/2022	R035 On 04-August-22	9.84	Call	Bond Future	4	0	0	0	100.00
24/06/2022	R035 On 04-August-22	10.64	Call	Bond Future	352	1	0	1	0.00
24/06/2022	R035 On 04-August-22	10.72	Call	Bond Future	476	1	0	1	0.00
24/06/2022	R035 On 04-August-22	10.73	Call	Bond Future	494	1	0	1	0.00
24/06/2022	R035 On 04-August-22	10.73	Put	Bond Future	2540	2	3	2	0.00
24/06/2022	R035 On 04-August-22	10.72	Put	Bond Future	2584	2	3	2	0.00
24/06/2022	R035 On 04-August-22	10.64	Put	Bond Future	2958	3	3	3	100.00
24/06/2022	R035 On 04-August-22	9.84	Put	Bond Future	7814	7	8	7	0.00
24/06/2022	R035 On 04-August-22	10.53	Put	Bond Future	3518	3	4	3	0.00
24/06/2022	R035 On 04-August-22	11.13	Put	Bond Future	1125	1	1	1	100.00
24/06/2022	R035 On 04-August-22	9.53	Put	Bond Future	9945	9	10	9	0.00
24/06/2022	R035 On 04-August-22	12.18	Put	Bond Future	64	0	0	0	400.00
24/06/2022	R035 On 04-August-22	10.74	Put	Bond Future	2495	2	2	2	0.00
24/06/2022	R035 On 03-November-22			Bond Future	11.25	86.6642	86.0545	86.6642	3,720.00
24/06/2022	R035 On 03-November-22	11.14	Call	Bond Future	1957	2	2	2	0.00
24/06/2022	R035 On 03-November-22	11.13	Call	Bond Future	1929	2	2	2	0.00
24/06/2022	R035 On 03-November-22	9.82	Call	Bond Future	94	0	0	0	582.00
24/06/2022	R035 On 03-November-22	10.30	Call	Bond Future	335	0	0	0	1,000.00
24/06/2022	R035 On 03-November-22	11.15	Call	Bond Future	1986	2	2	2	0.00
24/06/2022	R035 On 03-November-22	12.68	Call	Bond Future	8174	9	8	9	0.00
24/06/2022	R035 On 03-November-22	11.05	Call	Bond Future	1711	2	2	2	1,000.00
24/06/2022	R035 On 03-November-22	10.57	Call	Bond Future	681	1	1	1	0.00
24/06/2022	R035 On 03-November-22	10.99	Call	Bond Future	1557	2	2	2	0.00
24/06/2022	R035 On 03-November-22	10.99	Put	Bond Future	3078	3	3	3	582.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2022	R035 On 03-November-22	10.57	Put	Bond Future	4768	4	5	4	582.00
24/06/2022	R035 On 03-November-22	12.68	Put	Bond Future	378	0	0	0	1,000.00
24/06/2022	R035 On 03-November-22	11.15	Put	Bond Future	2557	2	3	2	0.00
24/06/2022	R035 On 03-November-22	10.30	Put	Bond Future	6130	6	6	6	0.00
24/06/2022	R035 On 03-November-22	9.82	Put	Bond Future	9040	8	9	8	0.00
24/06/2022	R035 On 03-November-22	11.13	Put	Bond Future	2618	2	3	2	0.00
24/06/2022	R035 On 03-November-22	11.14	Put	Bond Future	2588	2	3	2	0.00
24/06/2022	R035 On 03-November-22	11.05	Put	Bond Future	2875	3	3	3	0.00
24/06/2022	R035 On 02-February-23			Bond Future	11.42	88.1121	87.4914	88.1121	0.00
24/06/2022	R035 On 02-February-23	11.98	Call	Bond Future	4779	5	5	5	0.00
24/06/2022	R035 On 02-February-23	13.22	Call	Bond Future	9968	11	10	11	0.00
24/06/2022	R035 On 02-February-23	11.05	Call	Bond Future	1858	2	2	2	1,000.00
24/06/2022	R035 On 02-February-23	11.06	Call	Bond Future	1882	2	2	2	0.00
24/06/2022	R035 On 02-February-23	10.86	Call	Bond Future	1420	2	1	2	0.00
24/06/2022	R035 On 02-February-23	10.30	Call	Bond Future	549	1	1	1	1,000.00
24/06/2022	R035 On 02-February-23	10.64	Call	Bond Future	993	1	1	1	400.00
24/06/2022	R035 On 02-February-23	10.87	Call	Bond Future	1441	2	1	2	0.00
24/06/2022	R035 On 02-February-23	11.94	Call	Bond Future	4629	5	5	5	0.00
24/06/2022	R035 On 02-February-23	10.88	Call	Bond Future	1463	2	1	2	0.00
24/06/2022	R035 On 02-February-23	10.66	Call	Bond Future	1028	1	1	1	0.00
24/06/2022	R035 On 02-February-23	10.60	Call	Bond Future	926	1	1	1	0.00
24/06/2022	R035 On 02-February-23	9.85	Call	Bond Future	230	0	0	0	0.00
24/06/2022	R035 On 02-February-23	9.89	Call	Bond Future	250	0	0	0	400.00
24/06/2022	R035 On 02-February-23	9.81	Call	Bond Future	211	0	0	0	582.00
24/06/2022	R035 On 02-February-23	9.81	Put	Bond Future	10104	10	10	10	0.00
24/06/2022	R035 On 02-February-23	9.89	Put	Bond Future	9612	9	10	9	0.00
24/06/2022	R035 On 02-February-23	10.60	Put	Bond Future	5755	5	6	5	0.00
24/06/2022	R035 On 02-February-23	10.64	Put	Bond Future	5577	5	6	5	0.00
24/06/2022	R035 On 02-February-23	10.66	Put	Bond Future	5489	5	5	5	582.00
24/06/2022	R035 On 02-February-23	10.30	Put	Bond Future	7255	7	7	7	0.00
24/06/2022	R035 On 02-February-23	10.88	Put	Bond Future	4590	4	5	4	0.00
24/06/2022	R035 On 02-February-23	13.22	Put	Bond Future	538	0	1	0	1,000.00
24/06/2022	R035 On 02-February-23	10.87	Put	Bond Future	4629	4	5	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
24/06/2022	R035 On 02-February-23	9.85	Put	Bond Future	9856	9	10	9	0.00
24/06/2022	R035 On 02-February-23	10.86	Put	Bond Future	4667	4	5	4	0.00
24/06/2022	R035 On 02-February-23	11.06	Put	Bond Future	3940	4	4	4	582.00
24/06/2022	R035 On 02-February-23	11.05	Put	Bond Future	3974	4	4	4	0.00
24/06/2022	R035 On 02-February-23	11.98	Put	Bond Future	1651	1	2	1	400.00
24/06/2022	R035 On 02-February-23	11.94	Put	Bond Future	1717	2	2	2	0.00
24/06/2022	R035 On 04-May-23			Bond Future	11.55	85.2998	84.6663	85.2998	0.00
24/06/2022	R035 On 04-May-23	11.22	Call	Bond Future	2441	3	2	3	0.00
24/06/2022	R035 On 04-May-23	10.42	Call	Bond Future	884	1	1	1	500.00
24/06/2022	R035 On 04-May-23	9.85	Call	Bond Future	362	0	0	0	400.00
24/06/2022	R035 On 04-May-23	12.46	Call	Bond Future	6500	7	6	7	0.00
24/06/2022	R035 On 04-May-23	11.17	Call	Bond Future	2318	3	2	3	500.00
24/06/2022	R035 On 04-May-23	11.20	Call	Bond Future	2392	3	2	3	0.00
24/06/2022	R035 On 04-May-23	11.21	Call	Bond Future	2416	3	2	3	0.00
24/06/2022	R035 On 04-May-23	10.60	Call	Bond Future	1144	1	1	1	400.00
24/06/2022	R035 On 04-May-23	13.18	Call	Bond Future	9391	10	9	10	0.00
24/06/2022	R035 On 04-May-23	13.18	Put	Bond Future	951	1	1	1	500.00
24/06/2022	R035 On 04-May-23	10.60	Put	Bond Future	6671	6	7	6	0.00
24/06/2022	R035 On 04-May-23	12.46	Put	Bond Future	1621	1	2	1	400.00
24/06/2022	R035 On 04-May-23	11.22	Put	Bond Future	4292	4	4	4	0.00
24/06/2022	R035 On 04-May-23	9.85	Put	Bond Future	10641	10	11	10	0.00
24/06/2022	R035 On 04-May-23	10.42	Put	Bond Future	7520	7	8	7	0.00
24/06/2022	R035 On 04-May-23	11.17	Put	Bond Future	4457	4	4	4	0.00
24/06/2022	R035 On 04-May-23	11.20	Put	Bond Future	4358	4	4	4	0.00
24/06/2022	R035 On 04-May-23	11.21	Put	Bond Future	4325	4	4	4	0.00
24/06/2022	R186 On 04-August-22			Bond Future	8.80	107.9425	107.4732	107.9425	82,795.00
24/06/2022	R186 On 04-August-22	6.96	Call	Bond Future	0	0	0	0	3,600.00
24/06/2022	R186 On 04-August-22	8.14	Call	Bond Future	74	0	0	0	0.00
24/06/2022	R186 On 04-August-22	8.13	Call	Bond Future	71	0	0	0	0.00
24/06/2022	R186 On 04-August-22	7.96	Call	Bond Future	32	0	0	0	3,600.00
24/06/2022	R186 On 04-August-22	8.15	Call	Bond Future	77	0	0	0	0.00
24/06/2022	R186 On 04-August-22	9.78	Call	Bond Future	3601	4	4	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
24/06/2022	R186 On 04-August-22	9.78	Put	Bond Future	46	0	0	0	3,600.00
24/06/2022	R186 On 04-August-22	8.15	Put	Bond Future	2504	2	3	2	0.00
24/06/2022	R186 On 04-August-22	8.13	Put	Bond Future	2573	2	3	2	0.00
24/06/2022	R186 On 04-August-22	8.14	Put	Bond Future	2538	2	3	2	0.00
24/06/2022	R186 On 04-August-22	6.96	Put	Bond Future	7071	7	7	7	0.00
24/06/2022	R186 On 04-August-22	7.96	Put	Bond Future	3184	3	3	3	0.00
24/06/2022	R186 On 03-November-22			Bond Future	9.01	109.5183	109.0410	109.5183	11,166.00
24/06/2022	R186 On 03-November-22	8.55	Call	Bond Future	615	1	1	1	0.00
24/06/2022	R186 On 03-November-22	8.91	Call	Bond Future	1125	1	1	1	0.00
24/06/2022	R186 On 03-November-22	8.23	Call	Bond Future	331	0	0	0	4,310.00
24/06/2022	R186 On 03-November-22	8.54	Call	Bond Future	604	1	1	1	0.00
24/06/2022	R186 On 03-November-22	8.53	Call	Bond Future	593	1	1	1	0.00
24/06/2022	R186 On 03-November-22	8.53	Put	Bond Future	2270	2	2	2	0.00
24/06/2022	R186 On 03-November-22	8.91	Put	Bond Future	1462	1	1	1	4,310.00
24/06/2022	R186 On 03-November-22	8.54	Put	Bond Future	2245	2	2	2	0.00
24/06/2022	R186 On 03-November-22	8.23	Put	Bond Future	3081	3	3	3	0.00
24/06/2022	R186 On 03-November-22	8.55	Put	Bond Future	2221	2	2	2	0.00
24/06/2022	R186 On 02-February-23			Bond Future	9.18	106.0520	105.5658	106.0520	0.00
24/06/2022	R186 On 02-February-23	8.34	Call	Bond Future	550	1	1	1	0.00
24/06/2022	R186 On 02-February-23	8.33	Call	Bond Future	542	1	1	1	0.00
24/06/2022	R186 On 02-February-23	8.32	Call	Bond Future	534	1	1	1	0.00
24/06/2022	R186 On 02-February-23	8.32	Put	Bond Future	3418	3	3	3	0.00
24/06/2022	R186 On 02-February-23	8.33	Put	Bond Future	3392	3	3	3	0.00
24/06/2022	R186 On 02-February-23	8.34	Put	Bond Future	3367	3	3	3	0.00
24/06/2022	R186 On 04-May-23			Bond Future	9.31	108.0828	107.5861	108.0828	0.00
24/06/2022	R186 On 04-May-23	8.83	Call	Bond Future	1207	1	1	1	0.00
24/06/2022	R186 On 04-May-23	8.82	Call	Bond Future	1194	1	1	1	0.00
24/06/2022	R186 On 04-May-23	8.84	Call	Bond Future	1220	1	1	1	0.00
24/06/2022	R186 On 04-May-23	8.83	Put	Bond Future	2687	2	3	2	0.00
24/06/2022	R186 On 04-May-23	8.82	Put	Bond Future	2706	2	3	2	0.00
24/06/2022	R186 On 04-May-23	8.84	Put	Bond Future	2669	2	3	2	0.00
24/06/2022	R197 On 04-August-22			Bond Future	330.31	330.4783	330.3148	330.4783	859.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2022	R197 On 03-November-22			Bond Future	335.21	335.3833	335.2140	335.3833	6.00
24/06/2022	R197 On 02-February-23			Bond Future	332.13	332.3075	332.1348	332.3075	0.00
24/06/2022	R197 On 04-May-23			Bond Future	338.55	338.7307	338.5511	338.7307	0.00
24/06/2022	R202 On 04-August-22			Bond Future	249.84	249.7647	249.8366	249.7647	6,586.00
24/06/2022	R202 On 03-November-22			Bond Future	253.54	253.4717	253.5422	253.4717	0.00
24/06/2022	R202 On 02-February-23			Bond Future	253.18	253.1122	253.1829	253.1122	0.00
24/06/2022	R202 On 04-May-23			Bond Future	258.07	258.0013	258.0708	258.0013	0.00
24/06/2022	R209 On 04-August-22			Bond Future	11.11	69.0398	68.5178	69.0398	23,406.00
24/06/2022	R209 On 04-August-22	10.57	Call	Bond Future	195	0	0	0	0.00
24/06/2022	R209 On 04-August-22	10.59	Call	Bond Future	213	0	0	0	0.00
24/06/2022	R209 On 04-August-22	10.58	Call	Bond Future	204	0	0	0	0.00
24/06/2022	R209 On 04-August-22	10.58	Put	Bond Future	3028	3	3	3	0.00
24/06/2022	R209 On 04-August-22	10.57	Put	Bond Future	3074	3	3	3	0.00
24/06/2022	R209 On 04-August-22	10.59	Put	Bond Future	2982	3	3	3	0.00
24/06/2022	R209 On 03-November-22			Bond Future	11.27	66.9035	66.3732	66.9035	4,520.00
24/06/2022	R209 On 03-November-22	11.02	Call	Bond Future	1374	2	1	2	0.00
24/06/2022	R209 On 03-November-22	11.50	Call	Bond Future	2641	3	3	3	0.00
24/06/2022	R209 On 03-November-22	10.50	Call	Bond Future	476	1	0	1	0.00
24/06/2022	R209 On 03-November-22	11.00	Call	Bond Future	1331	2	1	2	0.00
24/06/2022	R209 On 03-November-22	10.00	Call	Bond Future	124	0	0	0	3,500.00
24/06/2022	R209 On 03-November-22	11.01	Call	Bond Future	1352	2	1	2	0.00
24/06/2022	R209 On 03-November-22	12.00	Call	Bond Future	4368	5	4	5	0.00
24/06/2022	R209 On 03-November-22	11.03	Call	Bond Future	1396	2	1	2	0.00
24/06/2022	R209 On 03-November-22	9.25	Call	Bond Future	12	0	0	0	6,000.00
24/06/2022	R209 On 03-November-22	9.50	Call	Bond Future	29	0	0	0	0.00
24/06/2022	R209 On 03-November-22	9.50	Put	Bond Future	9972	9	10	9	0.00
24/06/2022	R209 On 03-November-22	9.25	Put	Bond Future	11526	11	12	11	0.00
24/06/2022	R209 On 03-November-22	11.03	Put	Bond Future	2631	2	3	2	0.00
24/06/2022	R209 On 03-November-22	10.50	Put	Bond Future	4562	4	5	4	0.00
24/06/2022	R209 On 03-November-22	12.00	Put	Bond Future	794	1	1	1	3,500.00
24/06/2022	R209 On 03-November-22	11.01	Put	Bond Future	2692	2	3	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
24/06/2022	R209 On 03-November-22	10.00	Put	Bond Future	7058	7	7	7	6,000.00
24/06/2022	R209 On 03-November-22	11.00	Put	Bond Future	2723	2	3	2	7,000.00
24/06/2022	R209 On 03-November-22	11.50	Put	Bond Future	1482	1	1	1	0.00
24/06/2022	R209 On 03-November-22	11.02	Put	Bond Future	2661	2	3	2	0.00
24/06/2022	R209 On 02-February-23			Bond Future	11.42	68.0220	67.4823	68.0220	0.00
24/06/2022	R209 On 02-February-23	10.80	Call	Bond Future	1126	1	1	1	0.00
24/06/2022	R209 On 02-February-23	10.78	Call	Bond Future	1091	1	1	1	0.00
24/06/2022	R209 On 02-February-23	10.79	Call	Bond Future	1109	1	1	1	0.00
24/06/2022	R209 On 02-February-23	10.80	Put	Bond Future	4303	4	4	4	0.00
24/06/2022	R209 On 02-February-23	10.78	Put	Bond Future	4375	4	4	4	0.00
24/06/2022	R209 On 02-February-23	10.79	Put	Bond Future	4339	4	4	4	0.00
24/06/2022	R209 On 04-May-23			Bond Future	11.54	66.1734	65.6227	66.1734	0.00
24/06/2022	R209 On 04-May-23	11.11	Call	Bond Future	1923	2	2	2	0.00
24/06/2022	R209 On 04-May-23	11.09	Call	Bond Future	1881	2	2	2	0.00
24/06/2022	R209 On 04-May-23	11.10	Call	Bond Future	1902	2	2	2	0.00
24/06/2022	R209 On 04-May-23	11.10	Put	Bond Future	4089	4	4	4	0.00
24/06/2022	R209 On 04-May-23	11.09	Put	Bond Future	4120	4	4	4	0.00
24/06/2022	R209 On 04-May-23	11.11	Put	Bond Future	4059	4	4	4	0.00
24/06/2022	R210 On 04-August-22			Bond Future	224.65	225.1852	224.6492	225.1852	1,025.00
24/06/2022	R210 On 03-November-22			Bond Future	225.01	225.5534	225.0075	225.5534	0.00
24/06/2022	R210 On 02-February-23			Bond Future	228.81	229.3713	228.8140	229.3713	0.00
24/06/2022	R210 On 04-May-23			Bond Future	230.17	230.7372	230.1653	230.7372	0.00
24/06/2022	R213 On 04-August-22			Bond Future	10.60	83.6811	83.1513	83.6811	29,903.00
24/06/2022	R213 On 04-August-22	9.90	Call	Bond Future	89	0	0	0	0.00
24/06/2022	R213 On 04-August-22	9.88	Call	Bond Future	81	0	0	0	0.00
24/06/2022	R213 On 04-August-22	9.89	Call	Bond Future	85	0	0	0	0.00
24/06/2022	R213 On 04-August-22	9.90	Put	Bond Future	3550	3	4	3	0.00
24/06/2022	R213 On 04-August-22	9.88	Put	Bond Future	3643	3	4	3	0.00
24/06/2022	R213 On 04-August-22	9.89	Put	Bond Future	3597	3	4	3	0.00
24/06/2022	R213 On 03-November-22			Bond Future	10.80	81.3648	80.8264	81.3648	0.00
24/06/2022	R213 On 03-November-22	10.40	Call	Bond Future	1002	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
24/06/2022	R213 On 03-November-22	9.98	Call	Bond Future	431	1	0	1	0.00
24/06/2022	R213 On 03-November-22	10.19	Call	Bond Future	677	1	1	1	0.00
24/06/2022	R213 On 03-November-22	9.13	Call	Bond Future	52	0	0	0	200.00
24/06/2022	R213 On 03-November-22	9.84	Call	Bond Future	306	0	0	0	0.00
24/06/2022	R213 On 03-November-22	10.38	Call	Bond Future	968	1	1	1	0.00
24/06/2022	R213 On 03-November-22	10.39	Call	Bond Future	985	1	1	1	0.00
24/06/2022	R213 On 03-November-22	10.37	Call	Bond Future	951	1	1	1	0.00
24/06/2022	R213 On 03-November-22	9.19	Call	Bond Future	61	0	0	0	476.00
24/06/2022	R213 On 03-November-22	9.19	Put	Bond Future	8015	8	8	8	0.00
24/06/2022	R213 On 03-November-22	10.37	Put	Bond Future	2968	3	3	3	200.00
24/06/2022	R213 On 03-November-22	10.39	Put	Bond Future	2906	3	3	3	0.00
24/06/2022	R213 On 03-November-22	10.38	Put	Bond Future	2937	3	3	3	0.00
24/06/2022	R213 On 03-November-22	9.84	Put	Bond Future	4925	4	5	4	476.00
24/06/2022	R213 On 03-November-22	9.13	Put	Bond Future	8322	8	8	8	0.00
24/06/2022	R213 On 03-November-22	10.19	Put	Bond Future	3567	3	4	3	476.00
24/06/2022	R213 On 03-November-22	9.98	Put	Bond Future	4352	4	4	4	200.00
24/06/2022	R213 On 03-November-22	10.40	Put	Bond Future	2876	3	3	3	0.00
24/06/2022	R213 On 02-February-23			Bond Future	10.98	82.7238	82.1757	82.7238	0.00
24/06/2022	R213 On 02-February-23	10.43	Call	Bond Future	1208	1	1	1	912.00
24/06/2022	R213 On 02-February-23	10.22	Call	Bond Future	889	1	1	1	0.00
24/06/2022	R213 On 02-February-23	9.16	Call	Bond Future	142	0	0	0	476.00
24/06/2022	R213 On 02-February-23	10.21	Call	Bond Future	875	1	1	1	0.00
24/06/2022	R213 On 02-February-23	12.20	Call	Bond Future	6036	6	6	6	0.00
24/06/2022	R213 On 02-February-23	10.01	Call	Bond Future	629	1	1	1	0.00
24/06/2022	R213 On 02-February-23	10.23	Call	Bond Future	902	1	1	1	0.00
24/06/2022	R213 On 02-February-23	10.35	Call	Bond Future	1079	1	1	1	0.00
24/06/2022	R213 On 02-February-23	10.35	Put	Bond Future	3975	4	4	4	476.00
24/06/2022	R213 On 02-February-23	12.20	Put	Bond Future	734	1	1	1	912.00
24/06/2022	R213 On 02-February-23	10.22	Put	Bond Future	4403	4	4	4	0.00
24/06/2022	R213 On 02-February-23	10.43	Put	Bond Future	3726	3	4	3	0.00
24/06/2022	R213 On 02-February-23	10.21	Put	Bond Future	4437	4	4	4	0.00
24/06/2022	R213 On 02-February-23	9.16	Put	Bond Future	8930	8	9	8	0.00
24/06/2022	R213 On 02-February-23	10.01	Put	Bond Future	5156	5	5	5	476.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2022	R213 On 02-February-23	10.23	Put	Bond Future	4369	4	4	4	0.00
24/06/2022	R213 On 04-May-23			Bond Future	11.11	80.7576	80.1982	80.7576	0.00
24/06/2022	R213 On 04-May-23	10.74	Call	Bond Future	1922	2	2	2	0.00
24/06/2022	R213 On 04-May-23	10.73	Call	Bond Future	1902	2	2	2	0.00
24/06/2022	R213 On 04-May-23	10.75	Call	Bond Future	1941	2	2	2	0.00
24/06/2022	R213 On 04-May-23	10.75	Put	Bond Future	3567	3	4	3	0.00
24/06/2022	R213 On 04-May-23	10.73	Put	Bond Future	3619	3	4	3	0.00
24/06/2022	R213 On 04-May-23	10.74	Put	Bond Future	3593	3	4	3	0.00
24/06/2022	R214 On 04-August-22			Bond Future	11.38	65.9728	65.4636	65.9728	23,861.00
24/06/2022	R214 On 04-August-22	10.97	Call	Bond Future	313	0	0	0	0.00
24/06/2022	R214 On 04-August-22	10.98	Call	Bond Future	325	0	0	0	0.00
24/06/2022	R214 On 04-August-22	10.99	Call	Bond Future	338	0	0	0	0.00
24/06/2022	R214 On 04-August-22	10.98	Put	Bond Future	2543	2	3	2	0.00
24/06/2022	R214 On 04-August-22	10.99	Put	Bond Future	2500	2	2	2	0.00
24/06/2022	R214 On 04-August-22	10.97	Put	Bond Future	2588	2	3	2	0.00
24/06/2022	R214 On 03-November-22			Bond Future	11.54	63.6507	63.1334	63.6507	0.00
24/06/2022	R214 On 03-November-22	11.35	Call	Bond Future	1580	2	2	2	0.00
24/06/2022	R214 On 03-November-22	11.36	Call	Bond Future	1604	2	2	2	0.00
24/06/2022	R214 On 03-November-22	11.34	Call	Bond Future	1557	2	2	2	0.00
24/06/2022	R214 On 03-November-22	11.36	Put	Bond Future	2565	2	3	2	0.00
24/06/2022	R214 On 03-November-22	11.35	Put	Bond Future	2595	2	3	2	0.00
24/06/2022	R214 On 03-November-22	11.34	Put	Bond Future	2625	2	3	2	0.00
24/06/2022	R214 On 02-February-23			Bond Future	11.69	64.7142	64.1876	64.7142	0.00
24/06/2022	R214 On 02-February-23	11.09	Call	Bond Future	1231	1	1	1	0.00
24/06/2022	R214 On 02-February-23	11.07	Call	Bond Future	1193	1	1	1	0.00
24/06/2022	R214 On 02-February-23	11.08	Call	Bond Future	1212	1	1	1	0.00
24/06/2022	R214 On 02-February-23	11.08	Put	Bond Future	4449	4	4	4	0.00
24/06/2022	R214 On 02-February-23	11.07	Put	Bond Future	4486	4	4	4	0.00
24/06/2022	R214 On 02-February-23	11.09	Put	Bond Future	4412	4	4	4	0.00
24/06/2022	R214 On 04-May-23			Bond Future	11.80	62.6579	62.1205	62.6579	0.00
24/06/2022	R214 On 04-May-23	11.38	Call	Bond Future	2037	2	2	2	0.00
24/06/2022	R214 On 04-May-23	11.36	Call	Bond Future	1993	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
24/06/2022	R214 On 04-May-23	11.37	Call	Bond Future	2015	2	2	2	0.00
24/06/2022	R214 On 04-May-23	11.37	Put	Bond Future	4254	4	4	4	0.00
24/06/2022	R214 On 04-May-23	11.36	Put	Bond Future	4286	4	4	4	0.00
24/06/2022	R214 On 04-May-23	11.38	Put	Bond Future	4222	4	4	4	0.00
24/06/2022	R248 On 04-August-22			Bond Future	11.35	82.9704	82.2937	82.9704	200,798.00
24/06/2022	R248 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	0.00
24/06/2022	R248 On 04-August-22	10.30	Call	Bond Future	13	0	0	0	1,200.00
24/06/2022	R248 On 04-August-22	11.00	Call	Bond Future	534	1	1	1	1,200.00
24/06/2022	R248 On 04-August-22	10.40	Call	Bond Future	26	0	0	0	0.00
24/06/2022	R248 On 04-August-22	10.90	Call	Bond Future	364	1	0	1	1,700.00
24/06/2022	R248 On 04-August-22	10.20	Call	Bond Future	6	0	0	0	1,700.00
24/06/2022	R248 On 04-August-22	10.99	Call	Bond Future	515	1	1	1	0.00
24/06/2022	R248 On 04-August-22	10.98	Call	Bond Future	497	1	0	1	0.00
24/06/2022	R248 On 04-August-22	10.98	Put	Bond Future	3079	3	3	3	0.00
24/06/2022	R248 On 04-August-22	10.99	Put	Bond Future	3027	3	3	3	0.00
24/06/2022	R248 On 04-August-22	10.40	Put	Bond Future	6920	6	7	6	0.00
24/06/2022	R248 On 04-August-22	10.90	Put	Bond Future	3519	3	4	3	0.00
24/06/2022	R248 On 04-August-22	11.00	Put	Bond Future	2975	3	3	3	50.00
24/06/2022	R248 On 04-August-22	10.30	Put	Bond Future	7691	7	8	7	0.00
24/06/2022	R248 On 04-August-22	9.70	Put	Bond Future	12648	12	13	12	0.00
24/06/2022	R248 On 04-August-22	10.20	Put	Bond Future	8480	8	8	8	0.00
24/06/2022	R248 On 03-November-22			Bond Future	11.51	79.7591	79.0717	79.7591	0.00
24/06/2022	R248 On 03-November-22	11.31	Call	Bond Future	1941	2	2	2	0.00
24/06/2022	R248 On 03-November-22	11.30	Call	Bond Future	1912	2	2	2	0.00
24/06/2022	R248 On 03-November-22	11.32	Call	Bond Future	1971	2	2	2	0.00
24/06/2022	R248 On 03-November-22	11.30	Put	Bond Future	3310	3	3	3	0.00
24/06/2022	R248 On 03-November-22	11.31	Put	Bond Future	3272	3	3	3	0.00
24/06/2022	R248 On 03-November-22	11.32	Put	Bond Future	3234	3	3	3	0.00
24/06/2022	R248 On 02-February-23			Bond Future	11.65	81.0919	80.3923	81.0919	0.00
24/06/2022	R248 On 02-February-23	11.07	Call	Bond Future	1546	2	2	2	0.00
24/06/2022	R248 On 02-February-23	11.06	Call	Bond Future	1522	2	2	2	0.00
24/06/2022	R248 On 02-February-23	11.08	Call	Bond Future	1570	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
24/06/2022	R248 On 02-February-23	11.08	Put	Bond Future	5414	5	5	5	0.00
24/06/2022	R248 On 02-February-23	11.06	Put	Bond Future	5506	5	6	5	0.00
24/06/2022	R248 On 02-February-23	11.07	Put	Bond Future	5460	5	5	5	0.00
24/06/2022	R248 On 04-May-23			Bond Future	11.77	78.2091	77.4952	78.2091	0.00
24/06/2022	R248 On 04-May-23	11.34	Call	Bond Future	2512	3	3	3	0.00
24/06/2022	R248 On 04-May-23	11.33	Call	Bond Future	2485	3	2	3	0.00
24/06/2022	R248 On 04-May-23	11.35	Call	Bond Future	2539	3	3	3	0.00
24/06/2022	R248 On 04-May-23	11.35	Put	Bond Future	5253	5	5	5	0.00
24/06/2022	R248 On 04-May-23	11.33	Put	Bond Future	5333	5	5	5	0.00
24/06/2022	R248 On 04-May-23	11.34	Put	Bond Future	5293	5	5	5	0.00