



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: 24/05/2022 TO: 24/05/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2022	2025 On 04-August-22			Bond Future	161.97	161.6398	161.9707	161.6398	7,305.00
24/05/2022	2025 On 03-November-22			Bond Future	164.41	164.0198	164.4121	164.0198	0.00
24/05/2022	2025 On 02-February-23			Bond Future	165.56	165.1765	165.5552	165.1765	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
24/05/2022	2025 On 04-May-23			Bond Future	168.58	168.2124	168.5789	168.2124	0.00
24/05/2022	2029 On 04-August-22			Bond Future	120.28	119.5703	120.2814	119.5703	3,954.00
24/05/2022	2029 On 03-November-22			Bond Future	120.85	120.0868	120.8501	120.0868	0.00
24/05/2022	2029 On 02-February-23			Bond Future	122.93	122.1652	122.9269	122.1652	0.00
24/05/2022	2029 On 04-May-23			Bond Future	123.89	123.1283	123.8895	123.1283	0.00
24/05/2022	2030 On 04-August-22			Bond Future	9.88	90.4489	90.4454	90.4489	97,838.00
24/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	9	0	0	0	800.00
24/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	145	0	0	0	800.00
24/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	611	1	1	1	0.00
24/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	627	1	1	1	0.00
24/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	5156	5	5	5	0.00
24/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	643	1	1	1	0.00
24/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	2213	2	2	2	0.00
24/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	127	0	0	0	800.00
24/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	2246	2	2	2	0.00
24/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	2280	2	2	2	0.00
24/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	4298	4	4	4	0.00
24/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	8131	8	8	8	0.00
24/05/2022	2030 On 03-November-22			Bond Future	10.05	91.7605	91.7888	91.7605	18,740.00
24/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	2335	2	2	2	500.00
24/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	7111	7	7	7	0.00
24/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	2024	2	2	2	0.00
24/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	2049	2	2	2	0.00
24/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	2075	2	2	2	0.00
24/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	1195	1	1	1	500.00
24/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	2868	3	3	3	0.00
24/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	1843	2	2	2	0.00
24/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	1635	2	2	2	0.00
24/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	1864	2	2	2	0.00
24/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	1887	2	2	2	0.00
24/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	297	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
24/05/2022	2030 On 02-February-23			Bond Future	10.20	89.3239	89.3412	89.3239	0.00
24/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1902	2	2	2	0.00
24/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1755	2	2	2	0.00
24/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	361	0	0	0	102.00
24/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1880	2	2	2	0.00
24/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1480	1	1	1	0.00
24/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1859	2	2	2	0.00
24/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	654	1	1	1	0.00
24/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1233	1	1	1	0.00
24/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	3754	4	4	4	102.00
24/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	5382	5	5	5	0.00
24/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	7014	7	7	7	0.00
24/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	2963	3	3	3	102.00
24/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	2786	3	3	3	0.00
24/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	2836	3	3	3	0.00
24/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	3342	3	3	3	0.00
24/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	2811	3	3	3	0.00
24/05/2022	2030 On 04-May-23			Bond Future	10.35	90.9528	90.9593	90.9528	0.00
24/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	7800	8	8	8	0.00
24/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	3134	3	3	3	0.00
24/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	3083	3	3	3	0.00
24/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	1906	2	2	2	1,080.00
24/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	3108	3	3	3	0.00
24/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	2307	2	2	2	0.00
24/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	3460	3	3	3	0.00
24/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	2326	2	2	2	0.00
24/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	2289	2	2	2	0.00
24/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	701	1	1	1	1,080.00
24/05/2022	2032 On 04-August-22			Bond Future	10.29	90.5326	90.6401	90.5326	80,070.00
24/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	4123	4	4	4	0.00
24/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	6918	7	7	7	0.00
24/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	8292	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
24/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	1214	1	1	1	0.00
24/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	2104	2	2	2	900.00
24/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	1188	1	1	1	0.00
24/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	940	1	1	1	0.00
24/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	14	0	0	0	800.00
24/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	86	0	0	0	0.00
24/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	1241	1	1	1	0.00
24/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	398	0	0	0	900.00
24/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	302	0	0	0	800.00
24/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	3552	4	4	4	0.00
24/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	1683	2	2	2	0.00
24/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	1712	2	2	2	0.00
24/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	5215	5	5	5	0.00
24/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	7750	8	8	8	0.00
24/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	2023	2	2	2	0.00
24/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	980	1	1	1	0.00
24/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	3186	3	3	3	0.00
24/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	1655	2	2	2	0.00
24/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	45	0	0	0	0.00
24/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	90	0	0	0	800.00
24/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	342	0	0	0	7,500.00
24/05/2022	2032 On 03-November-22			Bond Future	10.46	87.6935	87.8337	87.6935	87,927.00
24/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	9374	9	9	9	0.00
24/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	2723	3	3	3	0.00
24/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	2755	3	3	3	750.00
24/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	2414	2	2	2	0.00
24/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	1240	1	1	1	0.00
24/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	240	0	0	0	180.00
24/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	335	0	0	0	500.00
24/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	6119	6	6	6	0.00
24/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	1468	1	1	1	500.00
24/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	2208	2	2	2	0.00
24/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	868	1	1	1	750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	1351	1	1	1	0.00
24/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	269	0	0	0	454.00
24/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	6467	7	6	7	0.00
24/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	5947	6	6	6	0.00
24/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	2996	3	3	3	180.00
24/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	6733	7	7	7	0.00
24/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	3847	4	4	4	0.00
24/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	3161	3	3	3	454.00
24/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	1892	2	2	2	180.00
24/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	2060	2	2	2	454.00
24/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	2838	3	3	3	0.00
24/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	530	1	1	1	500.00
24/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	1650	2	2	2	0.00
24/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	1671	2	2	2	0.00
24/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	207	0	0	0	750.00
24/05/2022	2032 On 02-February-23			Bond Future	10.61	89.1951	89.3264	89.1951	0.00
24/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	6869	7	7	7	0.00
24/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	10614	10	11	10	0.00
24/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1959	2	2	2	0.00
24/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1984	2	2	2	0.00
24/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	382	0	0	0	454.00
24/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1459	1	1	1	0.00
24/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	6269	6	6	6	0.00
24/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	2008	2	2	2	0.00
24/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1025	1	1	1	750.00
24/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1587	2	2	2	500.00
24/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	506	0	1	0	500.00
24/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	2265	2	2	2	0.00
24/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	2731	3	3	3	750.00
24/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	2417	2	2	2	0.00
24/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	2842	3	3	3	454.00
24/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	6753	7	7	7	0.00
24/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	3659	4	4	4	0.00

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24/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	4737	5	5	5	0.00
24/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	3115	3	3	3	0.00
24/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	853	1	1	1	0.00
24/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	3856	4	4	4	454.00
24/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	7552	8	8	8	0.00
24/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	3144	3	3	3	0.00
24/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	3173	3	3	3	0.00
24/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	314	0	0	0	750.00
24/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	736	1	1	1	500.00
24/05/2022	2032 On 04-May-23			Bond Future	10.75	86.6617	86.7847	86.6617	0.00
24/05/2022	2032 On 04-May-23	0000000	Call	Bond Future	3360	3	3	3	0.00
24/05/2022	2032 On 04-May-23	0000000	Call	Bond Future	3332	3	3	3	0.00
24/05/2022	2032 On 04-May-23	0000000	Call	Bond Future	3389	3	3	3	0.00
24/05/2022	2032 On 04-May-23	0000000	Put	Bond Future	2664	3	3	3	0.00
24/05/2022	2032 On 04-May-23	0000000	Put	Bond Future	2708	3	3	3	0.00
24/05/2022	2032 On 04-May-23	0000000	Put	Bond Future	2686	3	3	3	0.00
24/05/2022	2033 On 04-August-22			Bond Future	115.74	114.9978	115.7361	114.9978	7,046.00
24/05/2022	2033 On 03-November-22			Bond Future	116.15	115.3632	116.1522	115.3632	0.00
24/05/2022	2033 On 02-February-23			Bond Future	118.15	117.3595	118.1481	117.3595	0.00
24/05/2022	2033 On 04-May-23			Bond Future	118.94	118.1491	118.9383	118.1491	0.00
24/05/2022	2037 On 04-August-22			Bond Future	10.84	83.2535	83.3086	83.2535	126,442.00
24/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	177	0	0	0	50.00
24/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	1899	2	2	2	0.00
24/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	3088	3	3	3	1,050.00
24/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	4059	4	4	4	0.00
24/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	1829	2	2	2	0.00
24/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	1864	2	2	2	0.00
24/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	6749	7	7	7	0.00
24/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	176	0	0	0	1,050.00
24/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	1474	2	1	2	0.00
24/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	1529	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
24/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	531	1	1	1	50.00
24/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	816	1	1	1	0.00
24/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	5058	5	5	5	0.00
24/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	1501	2	2	2	50.00
24/05/2022	2037 On 03-November-22			Bond Future	10.99	84.4610	84.5464	84.4610	0.00
24/05/2022	2037 On 03-November-22	0000000	Call	Bond Future	3527	3	4	3	0.00
24/05/2022	2037 On 03-November-22	0000000	Call	Bond Future	3604	4	4	4	0.00
24/05/2022	2037 On 03-November-22	0000000	Call	Bond Future	3566	4	4	4	0.00
24/05/2022	2037 On 03-November-22	0000000	Put	Bond Future	1648	2	2	2	0.00
24/05/2022	2037 On 03-November-22	0000000	Put	Bond Future	1669	2	2	2	0.00
24/05/2022	2037 On 03-November-22	0000000	Put	Bond Future	1627	2	2	2	0.00
24/05/2022	2037 On 02-February-23			Bond Future	11.13	81.6498	81.7259	81.6498	0.00
24/05/2022	2037 On 02-February-23	0000000	Call	Bond Future	2731	3	3	3	0.00
24/05/2022	2037 On 02-February-23	0000000	Call	Bond Future	2670	3	3	3	0.00
24/05/2022	2037 On 02-February-23	0000000	Call	Bond Future	2700	3	3	3	0.00
24/05/2022	2037 On 02-February-23	0000000	Put	Bond Future	3248	3	3	3	0.00
24/05/2022	2037 On 02-February-23	0000000	Put	Bond Future	3279	3	3	3	0.00
24/05/2022	2037 On 02-February-23	0000000	Put	Bond Future	3218	3	3	3	0.00
24/05/2022	2037 On 04-May-23			Bond Future	11.26	83.1402	83.2074	83.1402	0.00
24/05/2022	2037 On 04-May-23	0000000	Call	Bond Future	3646	4	4	4	0.00
24/05/2022	2037 On 04-May-23	0000000	Call	Bond Future	3584	4	4	4	0.00
24/05/2022	2037 On 04-May-23	0000000	Call	Bond Future	3615	4	4	4	0.00
24/05/2022	2037 On 04-May-23	0000000	Put	Bond Future	3321	3	3	3	0.00
24/05/2022	2037 On 04-May-23	0000000	Put	Bond Future	3348	3	3	3	0.00
24/05/2022	2037 On 04-May-23	0000000	Put	Bond Future	3293	3	3	3	0.00
24/05/2022	2038 On 04-August-22			Bond Future	131.26	130.6370	131.2584	130.6370	4,102.00
24/05/2022	2038 On 03-November-22			Bond Future	133.24	132.5608	133.2372	132.5608	0.00
24/05/2022	2038 On 02-February-23			Bond Future	133.63	132.9635	133.6349	132.9635	0.00
24/05/2022	2038 On 04-May-23			Bond Future	136.08	135.4086	136.0767	135.4086	0.00
24/05/2022	2040 On 04-August-22			Bond Future	10.97	84.9424	85.0708	84.9424	120,054.00
24/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	22	0	0	0	460.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	943	1	1	1	460.00
24/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	2004	2	2	2	0.00
24/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	2042	2	2	2	0.00
24/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	8112	8	8	8	0.00
24/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	2080	2	2	2	0.00
24/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	1529	2	2	2	0.00
24/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	129	0	0	0	460.00
24/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	9352	9	9	9	0.00
24/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	1558	2	2	2	0.00
24/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	1587	2	2	2	0.00
24/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	2794	3	3	3	0.00
24/05/2022	2040 On 03-November-22			Bond Future	11.12	86.1746	86.3347	86.1746	3,965.00
24/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	3727	4	4	4	0.00
24/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	3646	4	4	4	0.00
24/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	3686	4	4	4	0.00
24/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	9014	9	9	9	0.00
24/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	1318	1	1	1	1,100.00
24/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	2909	3	3	3	1,100.00
24/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	2351	2	2	2	0.00
24/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	1807	2	2	2	0.00
24/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	446	0	0	0	1,100.00
24/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	4150	4	4	4	0.00
24/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	1854	2	2	2	0.00
24/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	1831	2	2	2	0.00
24/05/2022	2040 On 02-February-23			Bond Future	11.25	83.1424	83.2945	83.1424	0.00
24/05/2022	2040 On 02-February-23	0000000	Call	Bond Future	2769	3	3	3	0.00
24/05/2022	2040 On 02-February-23	0000000	Call	Bond Future	2802	3	3	3	0.00
24/05/2022	2040 On 02-February-23	0000000	Call	Bond Future	2834	3	3	3	0.00
24/05/2022	2040 On 02-February-23	0000000	Put	Bond Future	3679	4	4	4	0.00
24/05/2022	2040 On 02-February-23	0000000	Put	Bond Future	3713	4	4	4	0.00
24/05/2022	2040 On 02-February-23	0000000	Put	Bond Future	3747	4	4	4	0.00
24/05/2022	2040 On 04-May-23			Bond Future	11.38	84.6604	84.8047	84.6604	0.00
24/05/2022	2040 On 04-May-23	0000000	Call	Bond Future	3819	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
24/05/2022	2040 On 04-May-23	0000000	Call	Bond Future	3853	4	4	4	0.00
24/05/2022	2040 On 04-May-23	0000000	Call	Bond Future	3887	4	4	4	0.00
24/05/2022	2040 On 04-May-23	0000000	Put	Bond Future	3539	4	4	4	0.00
24/05/2022	2040 On 04-May-23	0000000	Put	Bond Future	3568	4	4	4	0.00
24/05/2022	2040 On 04-May-23	0000000	Put	Bond Future	3598	4	4	4	0.00
24/05/2022	2044 On 04-August-22			Bond Future	10.99	81.8714	81.9299	81.8714	76,703.00
24/05/2022	2044 On 04-August-22	0000000	Call	Bond Future	2259	2	2	2	0.00
24/05/2022	2044 On 04-August-22	0000000	Call	Bond Future	2179	2	2	2	0.00
24/05/2022	2044 On 04-August-22	0000000	Call	Bond Future	2219	2	2	2	0.00
24/05/2022	2044 On 04-August-22	0000000	Put	Bond Future	1499	2	1	2	0.00
24/05/2022	2044 On 04-August-22	0000000	Put	Bond Future	1527	2	2	2	0.00
24/05/2022	2044 On 04-August-22	0000000	Put	Bond Future	1470	2	1	2	0.00
24/05/2022	2044 On 03-November-22			Bond Future	11.12	83.0591	83.1472	83.0591	0.00
24/05/2022	2044 On 03-November-22	0000000	Call	Bond Future	3688	4	4	4	0.00
24/05/2022	2044 On 03-November-22	0000000	Call	Bond Future	3729	4	4	4	0.00
24/05/2022	2044 On 03-November-22	0000000	Call	Bond Future	3771	4	4	4	0.00
24/05/2022	2044 On 03-November-22	0000000	Put	Bond Future	1869	2	2	2	0.00
24/05/2022	2044 On 03-November-22	0000000	Put	Bond Future	1893	2	2	2	0.00
24/05/2022	2044 On 03-November-22	0000000	Put	Bond Future	1918	2	2	2	0.00
24/05/2022	2044 On 02-February-23			Bond Future	11.25	80.0989	80.1780	80.0989	0.00
24/05/2022	2044 On 02-February-23	0000000	Call	Bond Future	3030	3	3	3	0.00
24/05/2022	2044 On 02-February-23	0000000	Call	Bond Future	2963	3	3	3	0.00
24/05/2022	2044 On 02-February-23	0000000	Call	Bond Future	2996	3	3	3	0.00
24/05/2022	2044 On 02-February-23	0000000	Put	Bond Future	3668	4	4	4	0.00
24/05/2022	2044 On 02-February-23	0000000	Put	Bond Future	3702	4	4	4	0.00
24/05/2022	2044 On 02-February-23	0000000	Put	Bond Future	3634	4	4	4	0.00
24/05/2022	2044 On 04-May-23			Bond Future	11.37	81.5614	81.6318	81.5614	0.00
24/05/2022	2044 On 04-May-23	0000000	Call	Bond Future	4002	4	4	4	0.00
24/05/2022	2044 On 04-May-23	0000000	Call	Bond Future	3933	4	4	4	0.00
24/05/2022	2044 On 04-May-23	0000000	Call	Bond Future	3967	4	4	4	0.00
24/05/2022	2044 On 04-May-23	0000000	Put	Bond Future	3633	4	4	4	0.00
24/05/2022	2044 On 04-May-23	0000000	Put	Bond Future	3664	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
24/05/2022	2044 On 04-May-23	0000000	Put	Bond Future	3603	4	4	4	0.00
24/05/2022	2046 On 04-August-22			Bond Future	120.96	119.9194	120.9623	119.9194	16,569.00
24/05/2022	2046 On 03-November-22			Bond Future	120.83	119.7309	120.8308	119.7309	1,566.00
24/05/2022	2046 On 02-February-23			Bond Future	122.91	121.8040	122.9080	121.8040	0.00
24/05/2022	2046 On 04-May-23			Bond Future	123.14	122.0297	123.1392	122.0297	0.00
24/05/2022	2050 On 04-August-22			Bond Future	123.30	122.1054	123.2973	122.1054	11,293.00
24/05/2022	2050 On 03-November-22			Bond Future	125.16	123.9033	125.1557	123.9033	0.00
24/05/2022	2050 On 02-February-23			Bond Future	125.21	123.9472	125.2058	123.9472	0.00
24/05/2022	2050 On 04-May-23			Bond Future	127.49	126.2264	127.4933	126.2264	0.00
24/05/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2022	AL37 On 04-August-22			Index Future	829.04	830.7690	829.0410	830.7690	0.00
24/05/2022	AL37 On 03-November-22			Index Future	841.44	842.9030	841.4380	842.9030	0.00
24/05/2022	AL37 On 02-February-23			Index Future	855.67	857.2630	855.6740	857.2630	0.00
24/05/2022	AL37 On 04-May-23			Index Future	871.08	872.7920	871.0780	872.7920	0.00
24/05/2022	AL7T On 04-August-22			Index Future	952.40	951.8780	952.3990	951.8780	0.00
24/05/2022	AL7T On 03-November-22			Index Future	966.64	965.7810	966.6400	965.7810	0.00
24/05/2022	AL7T On 02-February-23			Index Future	982.99	982.2340	982.9940	982.2340	0.00
24/05/2022	AL7T On 04-May-23			Index Future	1000.69	1000.0280	1000.6910	1000.0280	0.00
24/05/2022	ALBI On 04-August-22			Index Future	847.43	847.2220	847.4300	847.2220	131.00
24/05/2022	ALBI On 03-November-22			Index Future	860.10	859.5960	860.1020	859.5960	0.00
24/05/2022	ALBI On 02-February-23			Index Future	874.65	874.2400	874.6540	874.2400	0.00
24/05/2022	ALBI On 04-May-23			Index Future	890.40	890.0770	890.4000	890.0770	0.00
24/05/2022	C002 On 31-March-32			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
24/05/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/05/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2022	C223 On 25-January-23			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
24/05/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2022	ES33 On 04-August-22			Bond Future	11.69	77.2864	77.3332	77.2864	350.00
24/05/2022	ES33 On 03-November-22			Bond Future	11.89	74.6421	74.7161	74.6421	0.00
24/05/2022	ES33 On 02-February-23			Bond Future	12.08	75.9375	76.0031	75.9375	0.00
24/05/2022	ES33 On 04-May-23			Bond Future	12.26	73.5472	73.6049	73.5472	0.00
24/05/2022	ES42 On 04-August-22			Bond Future	12.06	75.8246	75.8762	75.8246	4,769.00
24/05/2022	ES42 On 03-November-22			Bond Future	12.25	72.6813	72.7599	72.6813	0.00
24/05/2022	ES42 On 02-February-23			Bond Future	12.41	73.9452	74.0154	73.9452	0.00
24/05/2022	ES42 On 04-May-23			Bond Future	12.58	71.0466	71.1091	71.0466	0.00
24/05/2022	GOVI On 04-August-22			GOVI	835.96	835.7190	835.9590	835.7190	1,114.00
24/05/2022	GOVI On 04-August-22	0000000	Call	GOVI	166990	16	17	16	0.00
24/05/2022	GOVI On 04-August-22	0000000	Call	GOVI	166890	16	17	16	0.00
24/05/2022	GOVI On 04-August-22	0000000	Call	GOVI	166790	16	17	16	0.00
24/05/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
24/05/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
24/05/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
24/05/2022	GOVI On 03-November-22			GOVI	848.46	847.9250	848.4590	847.9250	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
24/05/2022	GOVI On 03-November-22	0000000	Call	GOVI	280290	27	28	27	0.00
24/05/2022	GOVI On 03-November-22	0000000	Call	GOVI	280490	28	28	28	0.00
24/05/2022	GOVI On 03-November-22	0000000	Call	GOVI	280390	28	28	28	0.00
24/05/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
24/05/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
24/05/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
24/05/2022	GOVI On 02-February-23			GOVI	862.81	862.3710	862.8140	862.3710	0.00
24/05/2022	GOVI On 02-February-23	0000000	Call	GOVI	119740	12	12	12	0.00
24/05/2022	GOVI On 02-February-23	0000000	Call	GOVI	119940	12	12	12	0.00
24/05/2022	GOVI On 02-February-23	0000000	Call	GOVI	119840	12	12	12	0.00
24/05/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
24/05/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
24/05/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
24/05/2022	GOVI On 04-May-23			GOVI	878.35	877.9930	878.3470	877.9930	0.00
24/05/2022	GOVI On 04-May-23	0000000	Call	GOVI	254670	25	25	25	0.00
24/05/2022	GOVI On 04-May-23	0000000	Call	GOVI	254870	25	25	25	0.00
24/05/2022	GOVI On 04-May-23	0000000	Call	GOVI	254770	25	25	25	0.00
24/05/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
24/05/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
24/05/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
24/05/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/05/2022	IGOV On 04-August-22			Index Future	323.42	321.6330	323.4200	321.6330	759.00
24/05/2022	IGOV On 03-November-22			Index Future	328.34	326.4090	328.3350	326.4090	16.00
24/05/2022	IGOV On 02-February-23			Index Future	333.97	332.0460	333.9670	332.0460	0.00
24/05/2022	IGOV On 04-May-23			Index Future	340.06	338.1370	340.0550	338.1370	0.00
24/05/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
24/05/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
24/05/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
24/05/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
24/05/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
24/05/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	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
24/05/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
24/05/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
24/05/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
24/05/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
24/05/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
24/05/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
24/05/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
24/05/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
24/05/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
24/05/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
24/05/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
24/05/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/05/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
24/05/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.96	95.0450	95.0450	95.0450	0.00
24/05/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.05	94.9350	94.9550	94.9350	0.00
24/05/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.39	94.6200	94.6100	94.6200	0.00
24/05/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.50	94.4750	94.5050	94.4750	0.00
24/05/2022	JBAF On 19-October-22			Jibar Tradeable Future	5.81	94.2000	94.1900	94.2000	0.00
24/05/2022	JBAF On 16-November-22			Jibar Tradeable Future	5.92	94.0900	94.0800	94.0900	0.00
24/05/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.21	93.8000	93.7900	93.8000	68.00
24/05/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.70	93.3050	93.3050	93.3050	0.00
24/05/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.05	92.9100	92.9500	92.9100	0.00
24/05/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.23	92.7400	92.7700	92.7400	75.00
24/05/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.36	92.6150	92.6450	92.6150	172.00
24/05/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.46	92.5050	92.5450	92.5050	0.00
24/05/2022	R023 On 04-August-22			Bond Future	5.78	104.5300	104.4899	104.5300	22,183.00
24/05/2022	R023 On 04-August-22	0000000	Call	Bond Future	203	0	0	0	0.00
24/05/2022	R023 On 04-August-22	0000000	Call	Bond Future	207	0	0	0	0.00
24/05/2022	R023 On 04-August-22	0000000	Call	Bond Future	211	0	0	0	0.00
24/05/2022	R023 On 04-August-22	0000000	Put	Bond Future	66	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
24/05/2022	R023 On 04-August-22	0000000	Put	Bond Future	67	0	0	0	0.00
24/05/2022	R023 On 04-August-22	0000000	Put	Bond Future	69	0	0	0	0.00
24/05/2022	R023 On 03-November-22			Bond Future	5.59	102.1272	102.1221	102.1272	0.00
24/05/2022	R023 On 03-November-22	0000000	Call	Bond Future	246	0	0	0	0.00
24/05/2022	R023 On 03-November-22	0000000	Call	Bond Future	241	0	0	0	0.00
24/05/2022	R023 On 03-November-22	0000000	Call	Bond Future	244	0	0	0	0.00
24/05/2022	R023 On 03-November-22	0000000	Put	Bond Future	39	0	0	0	0.00
24/05/2022	R023 On 03-November-22	0000000	Put	Bond Future	40	0	0	0	0.00
24/05/2022	R023 On 03-November-22	0000000	Put	Bond Future	38	0	0	0	0.00
24/05/2022	R035 On 04-August-22			Bond Future	10.66	91.5517	91.7033	91.5517	129,151.00
24/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	1193	1	1	1	400.00
24/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	1874	2	2	2	0.00
24/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	3470	3	3	3	0.00
24/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	8832	9	9	9	0.00
24/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	36	0	0	0	400.00
24/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	125	0	0	0	100.00
24/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	1530	1	2	1	0.00
24/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	1803	2	2	2	0.00
24/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	1838	2	2	2	0.00
24/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	1419	1	1	1	0.00
24/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	1446	2	1	2	0.00
24/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	1671	2	2	2	100.00
24/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	5470	6	5	6	0.00
24/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	2025	2	2	2	0.00
24/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	625	1	1	1	100.00
24/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	7516	8	8	8	0.00
24/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	60	0	0	0	400.00
24/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	1393	1	1	1	0.00
24/05/2022	R035 On 03-November-22			Bond Future	10.82	88.3925	88.5773	88.3925	3,020.00
24/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	3483	3	3	3	0.00
24/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	3445	3	3	3	0.00
24/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	358	0	0	0	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
24/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	952	1	1	1	1,000.00
24/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	3521	3	4	3	0.00
24/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	10539	10	11	10	0.00
24/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	2930	3	3	3	0.00
24/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	3147	3	3	3	1,000.00
24/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	1594	2	2	2	0.00
24/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	3158	3	3	3	582.00
24/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	1929	2	2	2	582.00
24/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	221	0	0	0	1,000.00
24/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	1570	2	2	2	0.00
24/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	4224	4	4	4	0.00
24/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	6781	7	7	7	0.00
24/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	1611	2	2	2	0.00
24/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	1590	2	2	2	0.00
24/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	1787	2	2	2	0.00
24/05/2022	R035 On 02-February-23			Bond Future	10.97	89.9050	90.0816	89.9050	0.00
24/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	3214	3	3	3	1,000.00
24/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	3246	3	3	3	0.00
24/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	12380	12	12	12	0.00
24/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	2620	3	3	3	0.00
24/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	1213	1	1	1	1,000.00
24/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	2650	3	3	3	0.00
24/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	2680	3	3	3	0.00
24/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	548	1	1	1	582.00
24/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	2054	2	2	2	0.00
24/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	3925	4	4	4	582.00
24/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	7850	8	8	8	0.00
24/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	5329	5	5	5	0.00
24/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	3218	3	3	3	0.00
24/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	360	0	0	0	1,000.00
24/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	3248	3	3	3	0.00
24/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	3278	3	3	3	0.00
24/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	2714	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
24/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	2740	3	3	3	0.00
24/05/2022	R035 On 04-May-23			Bond Future	11.10	87.0454	87.2143	87.0454	0.00
24/05/2022	R035 On 04-May-23	0000000	Call	Bond Future	3730	4	4	4	0.00
24/05/2022	R035 On 04-May-23	0000000	Call	Bond Future	3666	4	4	4	0.00
24/05/2022	R035 On 04-May-23	0000000	Call	Bond Future	3698	4	4	4	0.00
24/05/2022	R035 On 04-May-23	0000000	Put	Bond Future	3033	3	3	3	0.00
24/05/2022	R035 On 04-May-23	0000000	Put	Bond Future	3084	3	3	3	0.00
24/05/2022	R035 On 04-May-23	0000000	Put	Bond Future	3058	3	3	3	0.00
24/05/2022	R186 On 04-August-22			Bond Future	8.42	109.0984	108.8607	109.0984	81,154.00
24/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	6	0	0	0	3,600.00
24/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	517	1	1	1	0.00
24/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	531	1	1	1	0.00
24/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	321	0	0	0	3,600.00
24/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	544	1	1	1	0.00
24/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	4988	5	5	5	0.00
24/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	46	0	0	0	3,600.00
24/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	1583	1	2	1	0.00
24/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	1607	1	2	1	0.00
24/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	1632	1	2	1	0.00
24/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	5689	5	6	5	0.00
24/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	2085	2	2	2	0.00
24/05/2022	R186 On 03-November-22			Bond Future	8.60	110.6790	110.4759	110.6790	11,129.00
24/05/2022	R186 On 03-November-22	0000000	Call	Bond Future	1374	1	1	1	0.00
24/05/2022	R186 On 03-November-22	0000000	Call	Bond Future	1338	1	1	1	0.00
24/05/2022	R186 On 03-November-22	0000000	Call	Bond Future	1356	1	1	1	0.00
24/05/2022	R186 On 03-November-22	0000000	Put	Bond Future	1562	1	2	1	0.00
24/05/2022	R186 On 03-November-22	0000000	Put	Bond Future	1579	1	2	1	0.00
24/05/2022	R186 On 03-November-22	0000000	Put	Bond Future	1545	1	2	1	0.00
24/05/2022	R186 On 02-February-23			Bond Future	8.73	107.2761	107.0557	107.2761	0.00
24/05/2022	R186 On 02-February-23	0000000	Call	Bond Future	1024	1	1	1	0.00
24/05/2022	R186 On 02-February-23	0000000	Call	Bond Future	992	1	1	1	0.00
24/05/2022	R186 On 02-February-23	0000000	Call	Bond Future	1008	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
24/05/2022	R186 On 02-February-23	0000000	Put	Bond Future	2368	2	2	2	0.00
24/05/2022	R186 On 02-February-23	0000000	Put	Bond Future	2386	2	2	2	0.00
24/05/2022	R186 On 02-February-23	0000000	Put	Bond Future	2350	2	2	2	0.00
24/05/2022	R186 On 04-May-23			Bond Future	8.85	109.2302	108.9927	109.2302	0.00
24/05/2022	R186 On 04-May-23	0000000	Call	Bond Future	1918	2	2	2	0.00
24/05/2022	R186 On 04-May-23	0000000	Call	Bond Future	1935	2	2	2	0.00
24/05/2022	R186 On 04-May-23	0000000	Call	Bond Future	1951	2	2	2	0.00
24/05/2022	R186 On 04-May-23	0000000	Put	Bond Future	2009	2	2	2	0.00
24/05/2022	R186 On 04-May-23	0000000	Put	Bond Future	1994	2	2	2	0.00
24/05/2022	R186 On 04-May-23	0000000	Put	Bond Future	2023	2	2	2	0.00
24/05/2022	R197 On 04-August-22			Bond Future	328.05	327.7957	328.0523	327.7957	876.00
24/05/2022	R197 On 03-November-22			Bond Future	333.00	332.6211	332.9958	332.6211	1.00
24/05/2022	R197 On 02-February-23			Bond Future	330.00	329.6573	329.9963	329.6573	0.00
24/05/2022	R197 On 04-May-23			Bond Future	336.03	335.7217	336.0281	335.7217	0.00
24/05/2022	R202 On 04-August-22			Bond Future	249.96	247.7857	249.9555	247.7857	6,593.00
24/05/2022	R202 On 03-November-22			Bond Future	253.72	251.4331	253.7221	251.4331	0.00
24/05/2022	R202 On 02-February-23			Bond Future	253.45	251.1517	253.4485	251.1517	0.00
24/05/2022	R202 On 04-May-23			Bond Future	258.08	255.7690	258.0784	255.7690	0.00
24/05/2022	R209 On 04-August-22			Bond Future	10.69	70.7056	70.7515	70.7056	27,943.00
24/05/2022	R209 On 04-August-22	0000000	Call	Bond Future	1076	1	1	1	0.00
24/05/2022	R209 On 04-August-22	0000000	Call	Bond Future	1128	1	1	1	0.00
24/05/2022	R209 On 04-August-22	0000000	Call	Bond Future	1102	1	1	1	0.00
24/05/2022	R209 On 04-August-22	0000000	Put	Bond Future	1692	2	2	2	0.00
24/05/2022	R209 On 04-August-22	0000000	Put	Bond Future	1722	2	2	2	0.00
24/05/2022	R209 On 04-August-22	0000000	Put	Bond Future	1663	2	2	2	0.00
24/05/2022	R209 On 03-November-22			Bond Future	10.83	68.5855	68.6563	68.5855	4,135.00
24/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	2673	3	3	3	0.00
24/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	4351	4	4	4	0.00
24/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	1281	1	1	1	0.00
24/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	2611	3	3	3	0.00
24/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	438	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
24/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	2642	3	3	3	0.00
24/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	69	0	0	0	9,500.00
24/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	136	0	0	0	0.00
24/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	2705	3	3	3	0.00
24/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	1657	2	2	2	0.00
24/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	3084	3	3	3	0.00
24/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	7797	8	8	8	0.00
24/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	9299	9	9	9	0.00
24/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	1699	2	2	2	0.00
24/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	5088	5	5	5	9,500.00
24/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	1720	2	2	2	9,500.00
24/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	910	1	1	1	0.00
24/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	1678	2	2	2	0.00
24/05/2022	R209 On 02-February-23			Bond Future	10.96	69.7597	69.8229	69.7597	0.00
24/05/2022	R209 On 02-February-23	0000000	Call	Bond Future	2159	2	2	2	0.00
24/05/2022	R209 On 02-February-23	0000000	Call	Bond Future	2108	2	2	2	0.00
24/05/2022	R209 On 02-February-23	0000000	Call	Bond Future	2133	2	2	2	0.00
24/05/2022	R209 On 02-February-23	0000000	Put	Bond Future	2995	3	3	3	0.00
24/05/2022	R209 On 02-February-23	0000000	Put	Bond Future	3051	3	3	3	0.00
24/05/2022	R209 On 02-February-23	0000000	Put	Bond Future	3023	3	3	3	0.00
24/05/2022	R209 On 04-May-23			Bond Future	11.08	67.8801	67.9361	67.8801	0.00
24/05/2022	R209 On 04-May-23	0000000	Call	Bond Future	3078	3	3	3	0.00
24/05/2022	R209 On 04-May-23	0000000	Call	Bond Future	3024	3	3	3	0.00
24/05/2022	R209 On 04-May-23	0000000	Call	Bond Future	3051	3	3	3	0.00
24/05/2022	R209 On 04-May-23	0000000	Put	Bond Future	2925	3	3	3	0.00
24/05/2022	R209 On 04-May-23	0000000	Put	Bond Future	2950	3	3	3	0.00
24/05/2022	R209 On 04-May-23	0000000	Put	Bond Future	2901	3	3	3	0.00
24/05/2022	R210 On 04-August-22			Bond Future	224.47	223.4534	224.4671	223.4534	1,025.00
24/05/2022	R210 On 03-November-22			Bond Future	224.89	223.7808	224.8871	223.7808	0.00
24/05/2022	R210 On 02-February-23			Bond Future	228.75	227.6547	228.7525	227.6547	0.00
24/05/2022	R210 On 04-May-23			Bond Future	229.88	228.7860	229.8768	228.7860	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
24/05/2022	R213 On 04-August-22			Bond Future	10.15	85.2862	85.3578	85.2862	26,862.00
24/05/2022	R213 On 04-August-22	0000000	Call	Bond Future	753	1	1	1	0.00
24/05/2022	R213 On 04-August-22	0000000	Call	Bond Future	716	1	1	1	0.00
24/05/2022	R213 On 04-August-22	0000000	Call	Bond Future	734	1	1	1	0.00
24/05/2022	R213 On 04-August-22	0000000	Put	Bond Future	2007	2	2	2	0.00
24/05/2022	R213 On 04-August-22	0000000	Put	Bond Future	2072	2	2	2	0.00
24/05/2022	R213 On 04-August-22	0000000	Put	Bond Future	2039	2	2	2	0.00
24/05/2022	R213 On 03-November-22			Bond Future	10.32	82.9837	83.0854	82.9837	0.00
24/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	2183	2	2	2	0.00
24/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	1216	1	1	1	0.00
24/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	1664	2	2	2	0.00
24/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	234	0	0	0	200.00
24/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	961	1	1	1	0.00
24/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	2131	2	2	2	0.00
24/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	266	0	0	0	476.00
24/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	2157	2	2	2	0.00
24/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	2105	2	2	2	0.00
24/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	1864	2	2	2	200.00
24/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	1820	2	2	2	0.00
24/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	5961	6	6	6	0.00
24/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	1841	2	2	2	0.00
24/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	3321	3	3	3	476.00
24/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	6245	6	6	6	0.00
24/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	2294	2	2	2	476.00
24/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	2879	3	3	3	200.00
24/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	1798	2	2	2	0.00
24/05/2022	R213 On 02-February-23			Bond Future	10.47	84.4030	84.4958	84.4030	0.00
24/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	2259	2	2	2	912.00
24/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1780	2	2	2	0.00
24/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	374	0	0	0	476.00
24/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1759	2	2	2	0.00
24/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1802	2	2	2	0.00
24/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	2070	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
24/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	8069	8	8	8	0.00
24/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1360	1	1	1	0.00
24/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	448	0	0	0	912.00
24/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	2975	3	3	3	0.00
24/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	2457	3	2	3	0.00
24/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	2645	3	3	3	476.00
24/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	3001	3	3	3	0.00
24/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	6842	7	7	7	0.00
24/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	3566	4	4	4	476.00
24/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	2949	3	3	3	0.00
24/05/2022	R213 On 04-May-23			Bond Future	10.61	82.3921	82.4766	82.3921	0.00
24/05/2022	R213 On 04-May-23	0000000	Call	Bond Future	3046	3	3	3	0.00
24/05/2022	R213 On 04-May-23	0000000	Call	Bond Future	3020	3	3	3	0.00
24/05/2022	R213 On 04-May-23	0000000	Call	Bond Future	3071	3	3	3	0.00
24/05/2022	R213 On 04-May-23	0000000	Put	Bond Future	2419	2	2	2	0.00
24/05/2022	R213 On 04-May-23	0000000	Put	Bond Future	2459	3	2	3	0.00
24/05/2022	R213 On 04-May-23	0000000	Put	Bond Future	2439	2	2	2	0.00
24/05/2022	R214 On 04-August-22			Bond Future	10.95	67.7921	67.8387	67.7921	14,482.00
24/05/2022	R214 On 04-August-22	0000000	Call	Bond Future	1526	2	2	2	0.00
24/05/2022	R214 On 04-August-22	0000000	Call	Bond Future	1557	2	2	2	0.00
24/05/2022	R214 On 04-August-22	0000000	Call	Bond Future	1588	2	2	2	0.00
24/05/2022	R214 On 04-August-22	0000000	Put	Bond Future	1400	1	1	1	0.00
24/05/2022	R214 On 04-August-22	0000000	Put	Bond Future	1375	1	1	1	0.00
24/05/2022	R214 On 04-August-22	0000000	Put	Bond Future	1426	1	1	1	0.00
24/05/2022	R214 On 03-November-22			Bond Future	11.09	65.4891	65.5593	65.4891	0.00
24/05/2022	R214 On 03-November-22	0000000	Call	Bond Future	3066	3	3	3	0.00
24/05/2022	R214 On 03-November-22	0000000	Call	Bond Future	3033	3	3	3	0.00
24/05/2022	R214 On 03-November-22	0000000	Call	Bond Future	2999	3	3	3	0.00
24/05/2022	R214 On 03-November-22	0000000	Put	Bond Future	1601	2	2	2	0.00
24/05/2022	R214 On 03-November-22	0000000	Put	Bond Future	1621	2	2	2	0.00
24/05/2022	R214 On 03-November-22	0000000	Put	Bond Future	1641	2	2	2	0.00
24/05/2022	R214 On 02-February-23			Bond Future	11.22	66.6096	66.6726	66.6096	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
24/05/2022	R214 On 02-February-23	0000000	Call	Bond Future	2360	2	2	2	0.00
24/05/2022	R214 On 02-February-23	0000000	Call	Bond Future	2307	2	2	2	0.00
24/05/2022	R214 On 02-February-23	0000000	Call	Bond Future	2333	2	2	2	0.00
24/05/2022	R214 On 02-February-23	0000000	Put	Bond Future	3085	3	3	3	0.00
24/05/2022	R214 On 02-February-23	0000000	Put	Bond Future	3114	3	3	3	0.00
24/05/2022	R214 On 02-February-23	0000000	Put	Bond Future	3057	3	3	3	0.00
24/05/2022	R214 On 04-May-23			Bond Future	11.33	64.5290	64.5852	64.5290	0.00
24/05/2022	R214 On 04-May-23	0000000	Call	Bond Future	3288	3	3	3	0.00
24/05/2022	R214 On 04-May-23	0000000	Call	Bond Future	3231	3	3	3	0.00
24/05/2022	R214 On 04-May-23	0000000	Call	Bond Future	3259	3	3	3	0.00
24/05/2022	R214 On 04-May-23	0000000	Put	Bond Future	3033	3	3	3	0.00
24/05/2022	R214 On 04-May-23	0000000	Put	Bond Future	3059	3	3	3	0.00
24/05/2022	R214 On 04-May-23	0000000	Put	Bond Future	3008	3	3	3	0.00
24/05/2022	R248 On 04-August-22			Bond Future	10.90	85.3165	85.4125	85.3165	188,684.00
24/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	26	0	0	0	0.00
24/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	1819	2	2	2	1,700.00
24/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	451	0	0	0	0.00
24/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	2220	2	2	2	0.00
24/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	208	0	0	0	1,700.00
24/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	2137	2	2	2	0.00
24/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	2178	2	2	2	0.00
24/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	1571	2	2	2	0.00
24/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	1600	2	2	2	0.00
24/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	4226	4	4	4	0.00
24/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	1542	2	2	2	50.00
24/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	1854	2	2	2	0.00
24/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	9555	10	10	10	0.00
24/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	5563	6	6	6	0.00
24/05/2022	R248 On 03-November-22			Bond Future	11.04	82.1302	82.2565	82.1302	0.00
24/05/2022	R248 On 03-November-22	0000000	Call	Bond Future	3805	4	4	4	0.00
24/05/2022	R248 On 03-November-22	0000000	Call	Bond Future	3847	4	4	4	0.00
24/05/2022	R248 On 03-November-22	0000000	Call	Bond Future	3889	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
24/05/2022	R248 On 03-November-22	0000000	Put	Bond Future	2018	2	2	2	0.00
24/05/2022	R248 On 03-November-22	0000000	Put	Bond Future	1993	2	2	2	0.00
24/05/2022	R248 On 03-November-22	0000000	Put	Bond Future	1968	2	2	2	0.00
24/05/2022	R248 On 02-February-23			Bond Future	11.16	83.5358	83.6536	83.5358	0.00
24/05/2022	R248 On 02-February-23	0000000	Call	Bond Future	3022	3	3	3	0.00
24/05/2022	R248 On 02-February-23	0000000	Call	Bond Future	3057	3	3	3	0.00
24/05/2022	R248 On 02-February-23	0000000	Call	Bond Future	3092	3	3	3	0.00
24/05/2022	R248 On 02-February-23	0000000	Put	Bond Future	3674	4	4	4	0.00
24/05/2022	R248 On 02-February-23	0000000	Put	Bond Future	3709	4	4	4	0.00
24/05/2022	R248 On 02-February-23	0000000	Put	Bond Future	3745	4	4	4	0.00
24/05/2022	R248 On 04-May-23			Bond Future	11.27	80.6240	80.7338	80.6240	0.00
24/05/2022	R248 On 04-May-23	0000000	Call	Bond Future	4137	4	4	4	0.00
24/05/2022	R248 On 04-May-23	0000000	Call	Bond Future	4173	4	4	4	0.00
24/05/2022	R248 On 04-May-23	0000000	Call	Bond Future	4209	4	4	4	0.00
24/05/2022	R248 On 04-May-23	0000000	Put	Bond Future	3684	4	4	4	0.00
24/05/2022	R248 On 04-May-23	0000000	Put	Bond Future	3715	4	4	4	0.00
24/05/2022	R248 On 04-May-23	0000000	Put	Bond Future	3747	4	4	4	0.00