



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: 29/04/2022 TO: 29/04/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	2025 On 05-May-22			Bond Future	160.31	160.2949	160.3109	160.2949	118.00
29/04/2022	2025 On 04-August-22			Bond Future	160.83	160.8521	160.8289	160.8521	7,305.00
29/04/2022	2025 On 03-November-22			Bond Future	163.18	163.1901	163.1798	163.1901	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
29/04/2022	2025 On 02-February-23			Bond Future	164.28	164.2732	164.2765	164.2732	0.00
29/04/2022	2025 On 04-May-23			Bond Future	167.20	167.0644	167.2000	167.0644	0.00
29/04/2022	2029 On 05-May-22			Bond Future	117.45	117.5804	117.4457	117.5804	1,807.00
29/04/2022	2029 On 04-August-22			Bond Future	119.02	119.1884	119.0228	119.1884	3,915.00
29/04/2022	2029 On 03-November-22			Bond Future	119.52	119.6819	119.5237	119.6819	0.00
29/04/2022	2029 On 02-February-23			Bond Future	121.55	121.7046	121.5539	121.7046	0.00
29/04/2022	2029 On 04-May-23			Bond Future	122.44	122.4979	122.4412	122.4979	0.00
29/04/2022	2030 On 05-May-22			Bond Future	9.96	91.4969	91.7551	91.4969	53,730.00
29/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	200.00
29/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	5127	5	5	5	0.00
29/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	1182	1	1	1	0.00
29/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	1225	1	1	1	0.00
29/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	0.00
29/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	16	0	0	0	0.00
29/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	200.00
29/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	1,800.00
29/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	8	0	0	0	0.00
29/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	1,800.00
29/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	1,073.00
29/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	1268	1	1	1	0.00
29/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	350	0	0	0	0.00
29/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	7,500.00
29/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	4138	4	4	4	0.00
29/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	1582	2	2	2	5,000.00
29/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	5940	6	6	6	0.00
29/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	5512	6	6	6	0.00
29/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	59	0	0	0	0.00
29/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	9622	10	10	10	0.00
29/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	1827	2	2	2	5,000.00
29/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	3098	3	3	3	1,073.00
29/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	65	0	0	0	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	70	0	0	0	0.00
29/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	1,800.00
29/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	416	1	0	1	1,073.00
29/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	11963	12	12	12	0.00
29/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	7786	8	8	8	0.00
29/04/2022	2030 On 04-August-22			Bond Future	10.19	88.7193	88.9584	88.7193	96,429.00
29/04/2022	2030 On 04-August-22	0000000	Call	Bond Future	101	0	0	0	800.00
29/04/2022	2030 On 04-August-22	0000000	Call	Bond Future	403	0	0	0	0.00
29/04/2022	2030 On 04-August-22	0000000	Call	Bond Future	9	0	0	0	800.00
29/04/2022	2030 On 04-August-22	0000000	Call	Bond Future	413	0	0	0	0.00
29/04/2022	2030 On 04-August-22	0000000	Call	Bond Future	424	0	0	0	0.00
29/04/2022	2030 On 04-August-22	0000000	Call	Bond Future	3984	4	4	4	0.00
29/04/2022	2030 On 04-August-22	0000000	Put	Bond Future	443	1	0	1	800.00
29/04/2022	2030 On 04-August-22	0000000	Put	Bond Future	3481	4	3	4	0.00
29/04/2022	2030 On 04-August-22	0000000	Put	Bond Future	3520	4	4	4	0.00
29/04/2022	2030 On 04-August-22	0000000	Put	Bond Future	9618	10	10	10	0.00
29/04/2022	2030 On 04-August-22	0000000	Put	Bond Future	3559	4	4	4	0.00
29/04/2022	2030 On 04-August-22	0000000	Put	Bond Future	5741	6	6	6	0.00
29/04/2022	2030 On 03-November-22			Bond Future	10.38	89.9892	90.2394	89.9892	18,731.00
29/04/2022	2030 On 03-November-22	0000000	Call	Bond Future	1430	1	1	1	0.00
29/04/2022	2030 On 03-November-22	0000000	Call	Bond Future	1410	1	1	1	0.00
29/04/2022	2030 On 03-November-22	0000000	Call	Bond Future	1450	1	1	1	0.00
29/04/2022	2030 On 03-November-22	0000000	Put	Bond Future	2767	3	3	3	0.00
29/04/2022	2030 On 03-November-22	0000000	Put	Bond Future	2822	3	3	3	0.00
29/04/2022	2030 On 03-November-22	0000000	Put	Bond Future	2794	3	3	3	0.00
29/04/2022	2030 On 02-February-23			Bond Future	10.56	87.4863	87.7486	87.4863	0.00
29/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	1397	1	1	1	0.00
29/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	1281	1	1	1	0.00
29/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	243	0	0	0	102.00
29/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	1363	1	1	1	0.00
29/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	1380	1	1	1	0.00
29/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	450	0	0	0	0.00
29/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	1067	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
29/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	877	1	1	1	0.00
29/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	4990	5	5	5	102.00
29/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	8488	9	8	9	0.00
29/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	6770	7	7	7	0.00
29/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	3874	4	4	4	0.00
29/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	4082	4	4	4	102.00
29/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	3932	4	4	4	0.00
29/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	3903	4	4	4	0.00
29/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	4521	5	5	5	0.00
29/04/2022	2030 On 04-May-23			Bond Future	10.73	88.9578	89.2976	88.9578	0.00
29/04/2022	2030 On 04-May-23	0000000	Call	Bond Future	2396	2	2	2	0.00
29/04/2022	2030 On 04-May-23	0000000	Call	Bond Future	2354	2	2	2	0.00
29/04/2022	2030 On 04-May-23	0000000	Call	Bond Future	2375	2	2	2	0.00
29/04/2022	2030 On 04-May-23	0000000	Put	Bond Future	3235	3	3	3	0.00
29/04/2022	2030 On 04-May-23	0000000	Put	Bond Future	3258	3	3	3	0.00
29/04/2022	2030 On 04-May-23	0000000	Put	Bond Future	3213	3	3	3	0.00
29/04/2022	2032 On 05-May-22			Bond Future	10.36	87.7451	88.0064	87.7451	79,205.00
29/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	780.00
29/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	77	0	0	0	780.00
29/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	3561	3	4	3	0.00
29/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	232	0	0	0	993.00
29/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	3665	3	4	3	0.00
29/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	4396	4	4	4	0.00
29/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	3350	3	3	3	0.00
29/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	3613	3	4	3	0.00
29/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	1	0	0	0	0.00
29/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	1	0	0	0	993.00
29/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	1	0	0	0	0.00
29/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	780.00
29/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	634	1	1	1	0.00
29/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	1	0	0	0	0.00
29/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	1097	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
29/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	4498	5	4	5	0.00
29/04/2022	2032 On 04-August-22			Bond Future	10.56	88.9230	89.1661	88.9230	72,672.00
29/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	3174	0	3	0	0.00
29/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	5679	5	6	5	0.00
29/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	6969	7	7	7	0.00
29/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	846	1	1	1	0.00
29/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	866	1	1	1	0.00
29/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	665	1	1	1	1,300.00
29/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	886	1	1	1	0.00
29/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	64	0	0	0	1,300.00
29/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	212	0	0	0	800.00
29/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	13	0	0	0	800.00
29/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	9222	9	9	9	0.00
29/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	4936	5	5	5	0.00
29/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	6667	7	7	7	0.00
29/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	2845	3	3	3	0.00
29/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	2809	3	3	3	0.00
29/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	3222	3	3	3	0.00
29/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	2773	3	3	3	0.00
29/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	196	0	0	0	0.00
29/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	325	0	0	0	800.00
29/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	866	0	1	0	7,500.00
29/04/2022	2032 On 03-November-22			Bond Future	10.75	86.0442	86.2982	86.0442	82,800.00
29/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	8057	8	8	8	0.00
29/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	2058	2	2	2	0.00
29/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	2084	2	2	2	750.00
29/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	1807	2	2	2	0.00
29/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	885	1	1	1	0.00
29/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	162	0	0	0	180.00
29/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	227	0	0	0	500.00
29/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	5011	5	5	5	0.00
29/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	1060	1	1	1	500.00
29/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	1642	2	2	2	0.00

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29/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	182	0	0	0	454.00
29/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	605	1	1	1	750.00
29/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	970	1	1	1	0.00
29/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	4150	4	4	4	180.00
29/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	8190	8	8	8	0.00
29/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	5120	5	5	5	0.00
29/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	4341	5	4	5	454.00
29/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	7915	8	8	8	0.00
29/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	7374	8	7	8	0.00
29/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	2821	3	3	3	180.00
29/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	3030	3	3	3	454.00
29/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	3965	4	4	4	0.00
29/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	957	1	1	1	500.00
29/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	2514	3	3	3	0.00
29/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	2541	3	3	3	0.00
29/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	426	0	0	0	750.00
29/04/2022	2032 On 02-February-23			Bond Future	10.91	87.4826	87.7485	87.4826	0.00
29/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	5738	6	6	6	0.00
29/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	9268	9	9	9	0.00
29/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	1471	1	1	1	0.00
29/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	1490	1	1	1	0.00
29/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	1074	1	1	1	0.00
29/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	266	0	0	0	454.00
29/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	1175	1	1	1	500.00
29/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	1718	2	2	2	0.00
29/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	2102	2	2	2	750.00
29/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	5189	5	5	5	0.00
29/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	1510	1	2	1	0.00
29/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	741	1	1	1	750.00
29/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	356	0	0	0	500.00
29/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	8181	8	8	8	0.00
29/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	6030	6	6	6	0.00
29/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	4195	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
29/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	1350	1	1	1	0.00
29/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	3365	4	3	4	0.00
29/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	3873	4	4	4	454.00
29/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	4825	5	5	5	0.00
29/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	9014	9	9	9	0.00
29/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	5049	5	5	5	454.00
29/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	4229	4	4	4	0.00
29/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	4262	4	4	4	0.00
29/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	546	1	1	1	750.00
29/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	1183	1	1	1	500.00
29/04/2022	2032 On 04-May-23			Bond Future	11.07	84.7973	85.1387	84.7973	0.00
29/04/2022	2032 On 04-May-23	0000000	Call	Bond Future	2567	2	3	2	0.00
29/04/2022	2032 On 04-May-23	0000000	Call	Bond Future	2543	2	3	2	0.00
29/04/2022	2032 On 04-May-23	0000000	Call	Bond Future	2592	2	3	2	0.00
29/04/2022	2032 On 04-May-23	0000000	Put	Bond Future	3512	4	4	4	0.00
29/04/2022	2032 On 04-May-23	0000000	Put	Bond Future	3565	4	4	4	0.00
29/04/2022	2032 On 04-May-23	0000000	Put	Bond Future	3539	4	4	4	0.00
29/04/2022	2033 On 05-May-22			Bond Future	113.80	113.8776	113.7964	113.8776	253.00
29/04/2022	2033 On 04-August-22			Bond Future	115.32	115.4349	115.3244	115.4349	7,722.00
29/04/2022	2033 On 03-November-22			Bond Future	115.69	115.7902	115.6876	115.7902	0.00
29/04/2022	2033 On 02-February-23			Bond Future	117.65	117.7470	117.6525	117.7470	0.00
29/04/2022	2033 On 04-May-23			Bond Future	118.39	118.3878	118.3853	118.3878	0.00
29/04/2022	2037 On 05-May-22			Bond Future	10.90	84.6192	84.9148	84.6192	32,638.00
29/04/2022	2037 On 05-May-22	0000000	Call	Bond Future	5645	5	6	5	0.00
29/04/2022	2037 On 05-May-22	0000000	Call	Bond Future	5532	5	6	5	0.00
29/04/2022	2037 On 05-May-22	0000000	Call	Bond Future	5589	5	6	5	0.00
29/04/2022	2037 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	2037 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	2037 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	2037 On 04-August-22			Bond Future	11.09	81.4989	81.7777	81.4989	130,072.00
29/04/2022	2037 On 04-August-22	0000000	Call	Bond Future	1381	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
29/04/2022	2037 On 04-August-22	0000000	Call	Bond Future	2331	2	2	2	1,050.00
29/04/2022	2037 On 04-August-22	0000000	Call	Bond Future	135	0	0	0	50.00
29/04/2022	2037 On 04-August-22	0000000	Call	Bond Future	3128	3	3	3	0.00
29/04/2022	2037 On 04-August-22	0000000	Call	Bond Future	5514	5	6	5	0.00
29/04/2022	2037 On 04-August-22	0000000	Call	Bond Future	1326	1	1	1	0.00
29/04/2022	2037 On 04-August-22	0000000	Call	Bond Future	1353	1	1	1	0.00
29/04/2022	2037 On 04-August-22	0000000	Put	Bond Future	2557	3	3	3	0.00
29/04/2022	2037 On 04-August-22	0000000	Put	Bond Future	472	1	0	1	1,050.00
29/04/2022	2037 On 04-August-22	0000000	Put	Bond Future	2487	3	2	3	0.00
29/04/2022	2037 On 04-August-22	0000000	Put	Bond Future	1130	1	1	1	50.00
29/04/2022	2037 On 04-August-22	0000000	Put	Bond Future	6547	7	7	7	0.00
29/04/2022	2037 On 04-August-22	0000000	Put	Bond Future	2522	3	3	3	50.00
29/04/2022	2037 On 04-August-22	0000000	Put	Bond Future	1590	2	2	2	0.00
29/04/2022	2037 On 03-November-22			Bond Future	11.26	82.6657	82.9557	82.6657	0.00
29/04/2022	2037 On 03-November-22	0000000	Call	Bond Future	2801	3	3	3	0.00
29/04/2022	2037 On 03-November-22	0000000	Call	Bond Future	2866	3	3	3	0.00
29/04/2022	2037 On 03-November-22	0000000	Call	Bond Future	2833	3	3	3	0.00
29/04/2022	2037 On 03-November-22	0000000	Put	Bond Future	2506	3	3	3	0.00
29/04/2022	2037 On 03-November-22	0000000	Put	Bond Future	2533	3	3	3	0.00
29/04/2022	2037 On 03-November-22	0000000	Put	Bond Future	2479	3	2	3	0.00
29/04/2022	2037 On 02-February-23			Bond Future	11.40	79.7909	80.0929	79.7909	0.00
29/04/2022	2037 On 02-February-23	0000000	Call	Bond Future	2153	2	2	2	0.00
29/04/2022	2037 On 02-February-23	0000000	Call	Bond Future	2102	2	2	2	0.00
29/04/2022	2037 On 02-February-23	0000000	Call	Bond Future	2127	2	2	2	0.00
29/04/2022	2037 On 02-February-23	0000000	Put	Bond Future	4309	5	4	5	0.00
29/04/2022	2037 On 02-February-23	0000000	Put	Bond Future	4344	5	4	5	0.00
29/04/2022	2037 On 02-February-23	0000000	Put	Bond Future	4273	5	4	5	0.00
29/04/2022	2037 On 04-May-23			Bond Future	11.55	81.1338	81.5081	81.1338	0.00
29/04/2022	2037 On 04-May-23	0000000	Call	Bond Future	2940	3	3	3	0.00
29/04/2022	2037 On 04-May-23	0000000	Call	Bond Future	2887	3	3	3	0.00
29/04/2022	2037 On 04-May-23	0000000	Call	Bond Future	2914	3	3	3	0.00
29/04/2022	2037 On 04-May-23	0000000	Put	Bond Future	4318	5	4	5	0.00
29/04/2022	2037 On 04-May-23	0000000	Put	Bond Future	4350	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2022	2037 On 04-May-23	0000000	Put	Bond Future	4286	4	4	4	0.00
29/04/2022	2038 On 05-May-22			Bond Future	130.37	130.5141	130.3678	130.5141	1,076.00
29/04/2022	2038 On 04-August-22			Bond Future	130.28	130.4597	130.2795	130.4597	6,836.00
29/04/2022	2038 On 03-November-22			Bond Future	132.18	132.3562	132.1841	132.3562	0.00
29/04/2022	2038 On 02-February-23			Bond Future	132.55	132.7095	132.5455	132.7095	0.00
29/04/2022	2038 On 04-May-23			Bond Future	134.91	134.9652	134.9056	134.9652	0.00
29/04/2022	2040 On 05-May-22			Bond Future	11.00	86.6840	86.9678	86.6840	15,991.00
29/04/2022	2040 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	1,200.00
29/04/2022	2040 On 05-May-22	0000000	Call	Bond Future	5829	6	6	6	0.00
29/04/2022	2040 On 05-May-22	0000000	Call	Bond Future	5768	5	6	5	0.00
29/04/2022	2040 On 05-May-22	0000000	Call	Bond Future	3	0	0	0	1,200.00
29/04/2022	2040 On 05-May-22	0000000	Call	Bond Future	12223	12	12	12	0.00
29/04/2022	2040 On 05-May-22	0000000	Call	Bond Future	5890	6	6	6	0.00
29/04/2022	2040 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	2040 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	1,200.00
29/04/2022	2040 On 05-May-22	0000000	Put	Bond Future	3007	3	3	3	0.00
29/04/2022	2040 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	2040 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	2040 On 05-May-22	0000000	Put	Bond Future	8643	9	9	9	0.00
29/04/2022	2040 On 04-August-22			Bond Future	11.19	83.3411	83.6074	83.3411	117,463.00
29/04/2022	2040 On 04-August-22	0000000	Call	Bond Future	1613	2	2	2	0.00
29/04/2022	2040 On 04-August-22	0000000	Call	Bond Future	6915	7	7	7	0.00
29/04/2022	2040 On 04-August-22	0000000	Call	Bond Future	24	0	0	0	460.00
29/04/2022	2040 On 04-August-22	0000000	Call	Bond Future	746	1	1	1	460.00
29/04/2022	2040 On 04-August-22	0000000	Call	Bond Future	1583	2	2	2	0.00
29/04/2022	2040 On 04-August-22	0000000	Call	Bond Future	1643	2	2	2	0.00
29/04/2022	2040 On 04-August-22	0000000	Put	Bond Future	2555	3	3	3	0.00
29/04/2022	2040 On 04-August-22	0000000	Put	Bond Future	396	0	0	0	460.00
29/04/2022	2040 On 04-August-22	0000000	Put	Bond Future	10818	11	11	11	0.00
29/04/2022	2040 On 04-August-22	0000000	Put	Bond Future	2629	3	3	3	0.00
29/04/2022	2040 On 04-August-22	0000000	Put	Bond Future	4060	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
29/04/2022	2040 On 04-August-22	0000000	Put	Bond Future	2592	3	3	3	0.00
29/04/2022	2040 On 03-November-22			Bond Future	11.35	84.5343	84.8118	84.5343	30.00
29/04/2022	2040 On 03-November-22	0000000	Call	Bond Future	3032	3	3	3	0.00
29/04/2022	2040 On 03-November-22	0000000	Call	Bond Future	2963	3	3	3	0.00
29/04/2022	2040 On 03-November-22	0000000	Call	Bond Future	2997	3	3	3	0.00
29/04/2022	2040 On 03-November-22	0000000	Put	Bond Future	2636	3	3	3	0.00
29/04/2022	2040 On 03-November-22	0000000	Put	Bond Future	2694	3	3	3	0.00
29/04/2022	2040 On 03-November-22	0000000	Put	Bond Future	2665	3	3	3	0.00
29/04/2022	2040 On 02-February-23			Bond Future	11.49	81.4405	81.7301	81.4405	0.00
29/04/2022	2040 On 02-February-23	0000000	Call	Bond Future	2241	2	2	2	0.00
29/04/2022	2040 On 02-February-23	0000000	Call	Bond Future	2268	2	2	2	0.00
29/04/2022	2040 On 02-February-23	0000000	Call	Bond Future	2295	2	2	2	0.00
29/04/2022	2040 On 02-February-23	0000000	Put	Bond Future	4705	5	5	5	0.00
29/04/2022	2040 On 02-February-23	0000000	Put	Bond Future	4744	5	5	5	0.00
29/04/2022	2040 On 02-February-23	0000000	Put	Bond Future	4783	5	5	5	0.00
29/04/2022	2040 On 04-May-23			Bond Future	11.63	82.8115	83.1746	82.8115	0.00
29/04/2022	2040 On 04-May-23	0000000	Call	Bond Future	3147	3	3	3	0.00
29/04/2022	2040 On 04-May-23	0000000	Call	Bond Future	3176	3	3	3	0.00
29/04/2022	2040 On 04-May-23	0000000	Call	Bond Future	3206	3	3	3	0.00
29/04/2022	2040 On 04-May-23	0000000	Put	Bond Future	4488	5	4	5	0.00
29/04/2022	2040 On 04-May-23	0000000	Put	Bond Future	4522	5	5	5	0.00
29/04/2022	2040 On 04-May-23	0000000	Put	Bond Future	4556	5	5	5	0.00
29/04/2022	2044 On 05-May-22			Bond Future	11.02	83.4769	83.7656	83.4769	36,409.00
29/04/2022	2044 On 05-May-22	0000000	Call	Bond Future	5910	6	6	6	0.00
29/04/2022	2044 On 05-May-22	0000000	Call	Bond Future	5788	5	6	5	0.00
29/04/2022	2044 On 05-May-22	0000000	Call	Bond Future	5849	6	6	6	0.00
29/04/2022	2044 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	2044 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	2044 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	2044 On 04-August-22			Bond Future	11.20	80.2161	80.4881	80.2161	67,273.00
29/04/2022	2044 On 04-August-22	0000000	Call	Bond Future	1797	2	2	2	0.00
29/04/2022	2044 On 04-August-22	0000000	Call	Bond Future	1732	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
29/04/2022	2044 On 04-August-22	0000000	Call	Bond Future	1764	2	2	2	0.00
29/04/2022	2044 On 04-August-22	0000000	Put	Bond Future	2486	3	2	3	0.00
29/04/2022	2044 On 04-August-22	0000000	Put	Bond Future	2523	3	3	3	0.00
29/04/2022	2044 On 04-August-22	0000000	Put	Bond Future	2450	3	2	3	0.00
29/04/2022	2044 On 03-November-22			Bond Future	11.35	81.3646	81.6477	81.3646	0.00
29/04/2022	2044 On 03-November-22	0000000	Call	Bond Future	3007	3	3	3	0.00
29/04/2022	2044 On 03-November-22	0000000	Call	Bond Future	3042	3	3	3	0.00
29/04/2022	2044 On 03-November-22	0000000	Call	Bond Future	3077	3	3	3	0.00
29/04/2022	2044 On 03-November-22	0000000	Put	Bond Future	2675	3	3	3	0.00
29/04/2022	2044 On 03-November-22	0000000	Put	Bond Future	2705	3	3	3	0.00
29/04/2022	2044 On 03-November-22	0000000	Put	Bond Future	2735	3	3	3	0.00
29/04/2022	2044 On 02-February-23			Bond Future	11.49	78.3430	78.6379	78.3430	0.00
29/04/2022	2044 On 02-February-23	0000000	Call	Bond Future	2459	2	2	2	0.00
29/04/2022	2044 On 02-February-23	0000000	Call	Bond Future	2402	2	2	2	0.00
29/04/2022	2044 On 02-February-23	0000000	Call	Bond Future	2430	2	2	2	0.00
29/04/2022	2044 On 02-February-23	0000000	Put	Bond Future	4642	5	5	5	0.00
29/04/2022	2044 On 02-February-23	0000000	Put	Bond Future	4681	5	5	5	0.00
29/04/2022	2044 On 02-February-23	0000000	Put	Bond Future	4603	5	5	5	0.00
29/04/2022	2044 On 04-May-23			Bond Future	11.62	79.6619	80.0279	79.6619	0.00
29/04/2022	2044 On 04-May-23	0000000	Call	Bond Future	3301	3	3	3	0.00
29/04/2022	2044 On 04-May-23	0000000	Call	Bond Future	3271	3	3	3	0.00
29/04/2022	2044 On 04-May-23	0000000	Call	Bond Future	3240	3	3	3	0.00
29/04/2022	2044 On 04-May-23	0000000	Put	Bond Future	4575	5	5	5	0.00
29/04/2022	2044 On 04-May-23	0000000	Put	Bond Future	4540	5	5	5	0.00
29/04/2022	2044 On 04-May-23	0000000	Put	Bond Future	4506	5	5	5	0.00
29/04/2022	2046 On 05-May-22			Bond Future	118.33	118.3117	118.3288	118.3117	6,004.00
29/04/2022	2046 On 04-August-22			Bond Future	119.92	119.9297	119.9179	119.9297	15,759.00
29/04/2022	2046 On 03-November-22			Bond Future	119.72	119.7265	119.7242	119.7265	1,566.00
29/04/2022	2046 On 02-February-23			Bond Future	121.76	121.7508	121.7590	121.7508	0.00
29/04/2022	2046 On 04-May-23			Bond Future	121.92	121.8177	121.9225	121.8177	0.00
29/04/2022	2050 On 05-May-22			Bond Future	122.55	122.5273	122.5451	122.5273	1,201.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2022	2050 On 04-August-22			Bond Future	122.15	122.1571	122.1453	122.1571	10,961.00
29/04/2022	2050 On 03-November-22			Bond Future	123.93	123.9326	123.9307	123.9326	0.00
29/04/2022	2050 On 02-February-23			Bond Future	123.94	123.9347	123.9436	123.9347	0.00
29/04/2022	2050 On 04-May-23			Bond Future	126.15	126.0413	126.1503	126.0413	0.00
29/04/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	AL37 On 05-May-22			Index Future	814.37	815.2180	814.3670	815.2180	0.00
29/04/2022	AL37 On 04-August-22			Index Future	825.00	826.0540	824.9950	826.0540	0.00
29/04/2022	AL37 On 03-November-22			Index Future	836.97	837.9830	836.9740	837.9830	0.00
29/04/2022	AL37 On 02-February-23			Index Future	850.99	851.9460	850.9920	851.9460	0.00
29/04/2022	AL37 On 04-May-23			Index Future	865.93	866.2200	865.9300	866.2200	0.00
29/04/2022	AL7T On 05-May-22			Index Future	924.95	922.1840	924.9460	922.1840	0.00
29/04/2022	AL7T On 04-August-22			Index Future	937.02	934.4420	937.0170	934.4420	0.00
29/04/2022	AL7T On 03-November-22			Index Future	950.62	947.9370	950.6230	947.9370	0.00
29/04/2022	AL7T On 02-February-23			Index Future	966.54	963.7310	966.5440	963.7310	0.00
29/04/2022	AL7T On 04-May-23			Index Future	983.51	979.8780	983.5110	979.8780	0.00
29/04/2022	ALBI On 05-May-22			Index Future	824.38	822.5180	824.3800	822.5180	29.00
29/04/2022	ALBI On 04-August-22			Index Future	835.14	833.4510	835.1380	833.4510	126.00
29/04/2022	ALBI On 03-November-22			Index Future	847.27	845.4870	847.2650	845.4870	0.00
29/04/2022	ALBI On 02-February-23			Index Future	861.45	859.5740	861.4540	859.5740	0.00
29/04/2022	ALBI On 04-May-23			Index Future	876.58	873.9760	876.5770	873.9760	0.00
29/04/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C023 On 28-February-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
29/04/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/04/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	ES33 On 05-May-22			Bond Future	11.67	75.0456	75.2591	75.0456	0.00
29/04/2022	ES33 On 04-August-22			Bond Future	11.90	76.0718	76.2697	76.0718	350.00
29/04/2022	ES33 On 03-November-22			Bond Future	12.12	73.3957	73.6028	73.3957	0.00
29/04/2022	ES33 On 02-February-23			Bond Future	12.33	74.6396	74.8568	74.6396	0.00
29/04/2022	ES33 On 04-May-23			Bond Future	12.52	72.1229	72.4041	72.1229	0.00
29/04/2022	ES42 On 05-May-22			Bond Future	12.07	73.4141	73.6298	73.4141	0.00
29/04/2022	ES42 On 04-August-22			Bond Future	12.28	74.4181	74.6185	74.4181	4,769.00
29/04/2022	ES42 On 03-November-22			Bond Future	12.48	71.2402	71.4495	71.2402	0.00
29/04/2022	ES42 On 02-February-23			Bond Future	12.66	72.4498	72.6693	72.4498	0.00
29/04/2022	ES42 On 04-May-23			Bond Future	12.84	69.4224	69.7050	69.4224	0.00
29/04/2022	GOVI On 05-May-22			GOVI	813.02	811.1190	813.0160	811.1190	2.00
29/04/2022	GOVI On 05-May-22	0000000	Call	GOVI	247860	23	25	23	0.00
29/04/2022	GOVI On 05-May-22	0000000	Call	GOVI	247760	23	25	23	0.00
29/04/2022	GOVI On 05-May-22	0000000	Call	GOVI	247660	23	25	23	0.00
29/04/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
29/04/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
29/04/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
29/04/2022	GOVI On 04-August-22			GOVI	823.63	821.9010	823.6260	821.9010	1,113.00
29/04/2022	GOVI On 04-August-22	0000000	Call	GOVI	43660	3	4	3	0.00
29/04/2022	GOVI On 04-August-22	0000000	Call	GOVI	43560	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2022	GOVI On 04-August-22	0000000	Call	GOVI	43460	3	4	3	0.00
29/04/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
29/04/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
29/04/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
29/04/2022	GOVI On 03-November-22			GOVI	835.59	833.7700	835.5860	833.7700	0.00
29/04/2022	GOVI On 03-November-22	0000000	Call	GOVI	151560	13	15	13	0.00
29/04/2022	GOVI On 03-November-22	0000000	Call	GOVI	151760	13	15	13	0.00
29/04/2022	GOVI On 03-November-22	0000000	Call	GOVI	151660	13	15	13	0.00
29/04/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
29/04/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
29/04/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
29/04/2022	GOVI On 02-February-23			GOVI	849.58	847.6620	849.5800	847.6620	0.00
29/04/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
29/04/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
29/04/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
29/04/2022	GOVI On 02-February-23	0000000	Put	GOVI	12500	3	1	3	0.00
29/04/2022	GOVI On 02-February-23	0000000	Put	GOVI	12400	3	1	3	0.00
29/04/2022	GOVI On 02-February-23	0000000	Put	GOVI	12600	3	1	3	0.00
29/04/2022	GOVI On 04-May-23			GOVI	864.49	861.8650	864.4940	861.8650	0.00
29/04/2022	GOVI On 04-May-23	0000000	Call	GOVI	116140	9	12	9	0.00
29/04/2022	GOVI On 04-May-23	0000000	Call	GOVI	116340	9	12	9	0.00
29/04/2022	GOVI On 04-May-23	0000000	Call	GOVI	116240	9	12	9	0.00
29/04/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
29/04/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
29/04/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
29/04/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/04/2022	IGOV On 05-May-22			Index Future	317.00	317.0840	316.9980	317.0840	15.00
29/04/2022	IGOV On 04-August-22			Index Future	321.21	321.3780	321.2130	321.3780	483.00
29/04/2022	IGOV On 03-November-22			Index Future	325.96	326.0970	325.9550	326.0970	16.00
29/04/2022	IGOV On 02-February-23			Index Future	331.49	331.6060	331.4910	331.6060	0.00
29/04/2022	IGOV On 04-May-23			Index Future	337.38	337.2370	337.3840	337.2370	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
29/04/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
29/04/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
29/04/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
29/04/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
29/04/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
29/04/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
29/04/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
29/04/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
29/04/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
29/04/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
29/04/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
29/04/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
29/04/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
29/04/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
29/04/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
29/04/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
29/04/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
29/04/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/04/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
29/04/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.55	95.4600	95.4550	95.4600	0.00
29/04/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.93	95.1100	95.0700	95.1100	0.00
29/04/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.03	95.0200	94.9700	95.0200	0.00
29/04/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.37	94.7100	94.6300	94.7100	0.00
29/04/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.51	94.5950	94.4950	94.5950	0.00
29/04/2022	JBAF On 19-October-22			Jibar Tradeable Future	5.81	94.2900	94.1900	94.2900	0.00
29/04/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.31	93.8300	93.6950	93.8300	68.00
29/04/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.69	93.5150	93.3100	93.5150	0.00
29/04/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.06	93.1900	92.9400	93.1900	0.00
29/04/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.36	92.9500	92.6400	92.9500	75.00
29/04/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.47	92.8250	92.5350	92.8250	72.00
29/04/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.67	92.6050	92.3300	92.6050	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
29/04/2022	R023 On 05-May-22			Bond Future	5.51	103.2650	103.2241	103.2650	13,640.00
29/04/2022	R023 On 05-May-22	0000000	Call	Bond Future	611	1	1	1	0.00
29/04/2022	R023 On 05-May-22	0000000	Call	Bond Future	619	1	1	1	0.00
29/04/2022	R023 On 05-May-22	0000000	Call	Bond Future	627	1	1	1	0.00
29/04/2022	R023 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	R023 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	R023 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	R023 On 04-August-22			Bond Future	5.61	104.6512	104.5843	104.6512	22,183.00
29/04/2022	R023 On 04-August-22	0000000	Call	Bond Future	301	0	0	0	0.00
29/04/2022	R023 On 04-August-22	0000000	Call	Bond Future	306	0	0	0	0.00
29/04/2022	R023 On 04-August-22	0000000	Call	Bond Future	310	0	0	0	0.00
29/04/2022	R023 On 04-August-22	0000000	Put	Bond Future	70	0	0	0	0.00
29/04/2022	R023 On 04-August-22	0000000	Put	Bond Future	71	0	0	0	0.00
29/04/2022	R023 On 04-August-22	0000000	Put	Bond Future	73	0	0	0	0.00
29/04/2022	R023 On 03-November-22			Bond Future	5.43	102.2309	102.1717	102.2309	0.00
29/04/2022	R023 On 03-November-22	0000000	Call	Bond Future	294	0	0	0	0.00
29/04/2022	R023 On 03-November-22	0000000	Call	Bond Future	289	0	0	0	0.00
29/04/2022	R023 On 03-November-22	0000000	Call	Bond Future	292	0	0	0	0.00
29/04/2022	R023 On 03-November-22	0000000	Put	Bond Future	38	0	0	0	0.00
29/04/2022	R023 On 03-November-22	0000000	Put	Bond Future	38	0	0	0	0.00
29/04/2022	R023 On 03-November-22	0000000	Put	Bond Future	37	0	0	0	0.00
29/04/2022	R035 On 05-May-22			Bond Future	10.75	88.5672	88.8282	88.5672	57,764.00
29/04/2022	R035 On 05-May-22	0000000	Call	Bond Future	762	1	1	1	0.00
29/04/2022	R035 On 05-May-22	0000000	Call	Bond Future	5379	5	5	5	0.00
29/04/2022	R035 On 05-May-22	0000000	Call	Bond Future	10736	10	11	10	0.00
29/04/2022	R035 On 05-May-22	0000000	Call	Bond Future	407	0	0	0	0.00
29/04/2022	R035 On 05-May-22	0000000	Call	Bond Future	5265	5	5	5	0.00
29/04/2022	R035 On 05-May-22	0000000	Call	Bond Future	5322	5	5	5	0.00
29/04/2022	R035 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	R035 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	R035 On 05-May-22	0000000	Put	Bond Future	572	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
29/04/2022	R035 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	R035 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	R035 On 05-May-22	0000000	Put	Bond Future	304	0	0	0	0.00
29/04/2022	R035 On 04-August-22			Bond Future	10.94	89.7561	89.9987	89.7561	125,471.00
29/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	1330	1	1	1	0.00
29/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	831	1	1	1	400.00
29/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	2563	2	3	2	0.00
29/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	7324	7	7	7	0.00
29/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	1075	1	1	1	0.00
29/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	1276	1	1	1	0.00
29/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	1303	1	1	1	0.00
29/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	30	0	0	0	400.00
29/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	89	0	0	0	100.00
29/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	7140	7	7	7	0.00
29/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	3368	4	3	4	0.00
29/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	9214	9	9	9	0.00
29/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	2589	3	3	3	0.00
29/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	2624	3	3	3	0.00
29/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	2921	3	3	3	100.00
29/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	1422	2	1	2	100.00
29/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	256	0	0	0	400.00
29/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	2554	3	3	3	0.00
29/04/2022	R035 On 03-November-22			Bond Future	11.12	86.5545	86.8082	86.5545	130.00
29/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	2643	3	3	3	0.00
29/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	2612	3	3	3	0.00
29/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	659	1	1	1	1,000.00
29/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	243	0	0	0	582.00
29/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	2675	3	3	3	0.00
29/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	9017	9	9	9	0.00
29/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	2192	2	2	2	0.00
29/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	1140	1	1	1	0.00
29/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	2368	2	2	2	1,000.00
29/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	4473	5	4	5	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
29/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	2960	3	3	3	582.00
29/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	468	1	0	1	1,000.00
29/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	2492	3	2	3	0.00
29/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	8435	9	8	9	0.00
29/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	5700	6	6	6	0.00
29/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	2548	3	3	3	0.00
29/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	2520	3	3	3	0.00
29/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	2777	3	3	3	0.00
29/04/2022	R035 On 02-February-23			Bond Future	11.28	88.0007	88.2662	88.0007	0.00
29/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	2463	2	2	2	1,000.00
29/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	2490	2	2	2	0.00
29/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	10818	11	11	11	0.00
29/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	1977	2	2	2	0.00
29/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	2001	2	2	2	0.00
29/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	869	1	1	1	1,000.00
29/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	2026	2	2	2	0.00
29/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	1522	1	2	1	0.00
29/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	379	0	0	0	582.00
29/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	9497	10	9	10	0.00
29/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	6800	7	7	7	0.00
29/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	5208	5	5	5	582.00
29/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	4378	5	4	5	0.00
29/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	614	1	1	1	1,000.00
29/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	4414	5	4	5	0.00
29/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	4450	5	4	5	0.00
29/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	3773	4	4	4	582.00
29/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	3805	4	4	4	0.00
29/04/2022	R035 On 04-May-23			Bond Future	11.43	84.9862	85.3272	84.9862	0.00
29/04/2022	R035 On 04-May-23	0000000	Call	Bond Future	2900	3	3	3	0.00
29/04/2022	R035 On 04-May-23	0000000	Call	Bond Future	2847	3	3	3	0.00
29/04/2022	R035 On 04-May-23	0000000	Call	Bond Future	2873	3	3	3	0.00
29/04/2022	R035 On 04-May-23	0000000	Put	Bond Future	4090	4	4	4	0.00
29/04/2022	R035 On 04-May-23	0000000	Put	Bond Future	4152	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
29/04/2022	R035 On 04-May-23	0000000	Put	Bond Future	4121	4	4	4	0.00
29/04/2022	R186 On 05-May-22			Bond Future	8.34	112.2513	112.1401	112.2513	35,023.00
29/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	3,600.00
29/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	1191	1	1	1	0.00
29/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	2327	2	2	2	0.00
29/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	238	0	0	0	0.00
29/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	315	0	0	0	454.00
29/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	1	0	0	0	435.00
29/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	221	0	0	0	0.00
29/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	435.00
29/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	3,600.00
29/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	3246	3	3	3	0.00
29/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	49	0	0	0	454.00
29/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	256	0	0	0	0.00
29/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	351	0	0	0	0.00
29/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	860	1	1	1	0.00
29/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	454.00
29/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	3488	3	3	3	0.00
29/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	4315	4	4	4	0.00
29/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	395	0	0	0	0.00
29/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	1857	2	2	2	0.00
29/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	291	0	0	0	0.00
29/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	373	0	0	0	0.00
29/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	1	0	0	0	454.00
29/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	28	0	0	0	4,035.00
29/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	6630	7	7	7	0.00
29/04/2022	R186 On 04-August-22			Bond Future	8.57	108.4700	108.3303	108.4700	78,080.00
29/04/2022	R186 On 04-August-22	0000000	Call	Bond Future	537	1	1	1	0.00
29/04/2022	R186 On 04-August-22	0000000	Call	Bond Future	525	1	1	1	0.00
29/04/2022	R186 On 04-August-22	0000000	Call	Bond Future	13	0	0	0	3,600.00
29/04/2022	R186 On 04-August-22	0000000	Call	Bond Future	549	1	1	1	0.00
29/04/2022	R186 On 04-August-22	0000000	Call	Bond Future	4563	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2022	R186 On 04-August-22	0000000	Call	Bond Future	345	0	0	0	3,600.00
29/04/2022	R186 On 04-August-22	0000000	Put	Bond Future	150	0	0	0	3,600.00
29/04/2022	R186 On 04-August-22	0000000	Put	Bond Future	2119	2	2	2	0.00
29/04/2022	R186 On 04-August-22	0000000	Put	Bond Future	6226	6	6	6	0.00
29/04/2022	R186 On 04-August-22	0000000	Put	Bond Future	2640	3	3	3	0.00
29/04/2022	R186 On 04-August-22	0000000	Put	Bond Future	2170	2	2	2	0.00
29/04/2022	R186 On 04-August-22	0000000	Put	Bond Future	2144	2	2	2	0.00
29/04/2022	R186 On 03-November-22			Bond Future	8.76	110.0216	109.8890	110.0216	11,129.00
29/04/2022	R186 On 03-November-22	0000000	Call	Bond Future	1240	1	1	1	0.00
29/04/2022	R186 On 03-November-22	0000000	Call	Bond Future	1207	1	1	1	0.00
29/04/2022	R186 On 03-November-22	0000000	Call	Bond Future	1223	1	1	1	0.00
29/04/2022	R186 On 03-November-22	0000000	Put	Bond Future	2017	2	2	2	0.00
29/04/2022	R186 On 03-November-22	0000000	Put	Bond Future	2036	2	2	2	0.00
29/04/2022	R186 On 03-November-22	0000000	Put	Bond Future	1997	2	2	2	0.00
29/04/2022	R186 On 02-February-23			Bond Future	8.92	106.5646	106.4394	106.5646	0.00
29/04/2022	R186 On 02-February-23	0000000	Call	Bond Future	913	1	1	1	0.00
29/04/2022	R186 On 02-February-23	0000000	Call	Bond Future	885	1	1	1	0.00
29/04/2022	R186 On 02-February-23	0000000	Call	Bond Future	899	1	1	1	0.00
29/04/2022	R186 On 02-February-23	0000000	Put	Bond Future	2876	3	3	3	0.00
29/04/2022	R186 On 02-February-23	0000000	Put	Bond Future	2895	3	3	3	0.00
29/04/2022	R186 On 02-February-23	0000000	Put	Bond Future	2856	3	3	3	0.00
29/04/2022	R186 On 04-May-23			Bond Future	9.07	108.3558	108.3165	108.3558	0.00
29/04/2022	R186 On 04-May-23	0000000	Call	Bond Future	1717	2	2	2	0.00
29/04/2022	R186 On 04-May-23	0000000	Call	Bond Future	1732	2	2	2	0.00
29/04/2022	R186 On 04-May-23	0000000	Call	Bond Future	1747	2	2	2	0.00
29/04/2022	R186 On 04-May-23	0000000	Put	Bond Future	2483	2	2	2	0.00
29/04/2022	R186 On 04-May-23	0000000	Put	Bond Future	2466	2	2	2	0.00
29/04/2022	R186 On 04-May-23	0000000	Put	Bond Future	2499	2	2	2	0.00
29/04/2022	R197 On 05-May-22			Bond Future	330.07	330.0468	330.0701	330.0468	608.00
29/04/2022	R197 On 04-August-22			Bond Future	326.05	326.1024	326.0461	326.1024	395.00
29/04/2022	R197 On 03-November-22			Bond Future	330.81	330.8423	330.8119	330.8423	0.00
29/04/2022	R197 On 02-February-23			Bond Future	327.74	327.7448	327.7430	327.7448	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
29/04/2022	R197 On 04-May-23			Bond Future	333.58	333.3176	333.5815	333.3176	0.00
29/04/2022	R202 On 05-May-22			Bond Future	250.87	250.8350	250.8708	250.8350	786.00
29/04/2022	R202 On 04-August-22			Bond Future	249.75	249.7727	249.7480	249.7727	6,519.00
29/04/2022	R202 On 03-November-22			Bond Future	253.40	253.4029	253.3983	253.4029	0.00
29/04/2022	R202 On 02-February-23			Bond Future	253.09	253.0693	253.0864	253.0693	0.00
29/04/2022	R202 On 04-May-23			Bond Future	257.59	257.3703	257.5919	257.3703	0.00
29/04/2022	R209 On 05-May-22			Bond Future	10.72	68.5467	68.7741	68.5467	12,030.00
29/04/2022	R209 On 05-May-22	0000000	Call	Bond Future	3849	4	4	4	0.00
29/04/2022	R209 On 05-May-22	0000000	Call	Bond Future	6529	6	7	6	0.00
29/04/2022	R209 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	2,975.00
29/04/2022	R209 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	5,025.00
29/04/2022	R209 On 05-May-22	0000000	Call	Bond Future	1	0	0	0	0.00
29/04/2022	R209 On 05-May-22	0000000	Call	Bond Future	526	0	1	0	0.00
29/04/2022	R209 On 05-May-22	0000000	Call	Bond Future	3799	4	4	4	0.00
29/04/2022	R209 On 05-May-22	0000000	Call	Bond Future	3749	4	4	4	0.00
29/04/2022	R209 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	R209 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	R209 On 05-May-22	0000000	Put	Bond Future	336	1	0	1	1,050.00
29/04/2022	R209 On 05-May-22	0000000	Put	Bond Future	2607	3	3	3	7,500.00
29/04/2022	R209 On 05-May-22	0000000	Put	Bond Future	5566	6	6	6	0.00
29/04/2022	R209 On 05-May-22	0000000	Put	Bond Future	7110	7	7	7	0.00
29/04/2022	R209 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	8,550.00
29/04/2022	R209 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	R209 On 04-August-22			Bond Future	10.89	69.4669	69.6803	69.4669	13,500.00
29/04/2022	R209 On 04-August-22	0000000	Call	Bond Future	925	1	1	1	0.00
29/04/2022	R209 On 04-August-22	0000000	Call	Bond Future	884	1	1	1	0.00
29/04/2022	R209 On 04-August-22	0000000	Call	Bond Future	904	1	1	1	0.00
29/04/2022	R209 On 04-August-22	0000000	Put	Bond Future	2566	3	3	3	0.00
29/04/2022	R209 On 04-August-22	0000000	Put	Bond Future	2601	3	3	3	0.00
29/04/2022	R209 On 04-August-22	0000000	Put	Bond Future	2532	3	3	3	0.00
29/04/2022	R209 On 03-November-22			Bond Future	11.04	67.3160	67.5382	67.3160	4,135.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	3706	4	4	4	0.00
29/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	2169	2	2	2	0.00
29/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	2196	2	2	2	0.00
29/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	2223	2	2	2	0.00
29/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	355	0	0	0	0.00
29/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	1046	1	1	1	0.00
29/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	2250	2	2	2	0.00
29/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	114	0	0	0	0.00
29/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	59	0	0	0	9,500.00
29/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	10407	11	10	11	0.00
29/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	8892	9	9	9	0.00
29/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	3967	4	4	4	0.00
29/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	2320	2	2	2	0.00
29/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	6124	6	6	6	9,500.00
29/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	2345	2	2	2	0.00
29/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	2371	2	2	2	0.00
29/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	2396	3	2	3	9,500.00
29/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	1382	1	1	1	0.00
29/04/2022	R209 On 02-February-23			Bond Future	11.18	68.4412	68.6732	68.4412	0.00
29/04/2022	R209 On 02-February-23	0000000	Call	Bond Future	1787	2	2	2	0.00
29/04/2022	R209 On 02-February-23	0000000	Call	Bond Future	1765	2	2	2	0.00
29/04/2022	R209 On 02-February-23	0000000	Call	Bond Future	1743	2	2	2	0.00
29/04/2022	R209 On 02-February-23	0000000	Put	Bond Future	3772	4	4	4	0.00
29/04/2022	R209 On 02-February-23	0000000	Put	Bond Future	3836	4	4	4	0.00
29/04/2022	R209 On 02-February-23	0000000	Put	Bond Future	3804	4	4	4	0.00
29/04/2022	R209 On 04-May-23			Bond Future	11.31	66.4431	66.7346	66.4431	0.00
29/04/2022	R209 On 04-May-23	0000000	Call	Bond Future	2591	2	3	2	0.00
29/04/2022	R209 On 04-May-23	0000000	Call	Bond Future	2567	2	3	2	0.00
29/04/2022	R209 On 04-May-23	0000000	Call	Bond Future	2543	2	3	2	0.00
29/04/2022	R209 On 04-May-23	0000000	Put	Bond Future	3670	4	4	4	0.00
29/04/2022	R209 On 04-May-23	0000000	Put	Bond Future	3642	4	4	4	0.00
29/04/2022	R209 On 04-May-23	0000000	Put	Bond Future	3615	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
29/04/2022	R210 On 05-May-22			Bond Future	219.78	219.6406	219.7844	219.6406	972.00
29/04/2022	R210 On 04-August-22			Bond Future	222.74	222.6442	222.7359	222.6442	1,025.00
29/04/2022	R210 On 03-November-22			Bond Future	223.04	222.9296	223.0407	222.9296	0.00
29/04/2022	R210 On 02-February-23			Bond Future	226.83	226.6981	226.8304	226.6981	0.00
29/04/2022	R210 On 04-May-23			Bond Future	227.83	227.5147	227.8292	227.5147	0.00
29/04/2022	R213 On 05-May-22			Bond Future	10.21	82.6741	82.9600	82.6741	21,678.00
29/04/2022	R213 On 05-May-22	0000000	Call	Bond Future	2171	2	2	2	0.00
29/04/2022	R213 On 05-May-22	0000000	Call	Bond Future	2124	2	2	2	0.00
29/04/2022	R213 On 05-May-22	0000000	Call	Bond Future	2076	2	2	2	0.00
29/04/2022	R213 On 05-May-22	0000000	Put	Bond Future	10	0	0	0	0.00
29/04/2022	R213 On 05-May-22	0000000	Put	Bond Future	11	0	0	0	0.00
29/04/2022	R213 On 05-May-22	0000000	Put	Bond Future	13	0	0	0	0.00
29/04/2022	R213 On 04-August-22			Bond Future	10.42	83.7838	84.0532	83.7838	26,590.00
29/04/2022	R213 On 04-August-22	0000000	Call	Bond Future	540	1	1	1	0.00
29/04/2022	R213 On 04-August-22	0000000	Call	Bond Future	513	0	1	0	0.00
29/04/2022	R213 On 04-August-22	0000000	Call	Bond Future	527	1	1	1	0.00
29/04/2022	R213 On 04-August-22	0000000	Put	Bond Future	3100	3	3	3	0.00
29/04/2022	R213 On 04-August-22	0000000	Put	Bond Future	3174	3	3	3	0.00
29/04/2022	R213 On 04-August-22	0000000	Put	Bond Future	3137	3	3	3	0.00
29/04/2022	R213 On 03-November-22			Bond Future	10.60	81.4443	81.7245	81.4443	0.00
29/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	1620	2	2	2	0.00
29/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	849	1	1	1	0.00
29/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	1199	1	1	1	0.00
29/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	656	1	1	1	0.00
29/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	168	0	0	0	200.00
29/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	1577	1	2	1	0.00
29/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	1598	2	2	2	0.00
29/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	191	0	0	0	476.00
29/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	1555	1	2	1	0.00
29/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	2675	3	3	3	200.00
29/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	7247	7	7	7	0.00
29/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	2622	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	2648	3	3	3	0.00
29/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	7540	8	8	8	0.00
29/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	4377	5	4	5	476.00
29/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	3191	3	3	3	476.00
29/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	3872	4	4	4	200.00
29/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	2595	3	3	3	0.00
29/04/2022	R213 On 02-February-23			Bond Future	10.77	82.8044	83.0964	82.8044	0.00
29/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	1755	2	2	2	912.00
29/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	1361	1	1	1	0.00
29/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	269	0	0	0	476.00
29/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	1343	1	1	1	0.00
29/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	6966	7	7	7	0.00
29/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	1023	1	1	1	0.00
29/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	1378	1	1	1	0.00
29/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	1598	1	2	1	0.00
29/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	3573	4	4	4	476.00
29/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	744	1	1	1	912.00
29/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	3954	4	4	4	0.00
29/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	3352	4	3	4	0.00
29/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	3985	4	4	4	0.00
29/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	8136	8	8	8	0.00
29/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	4629	5	5	5	476.00
29/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	3924	4	4	4	0.00
29/04/2022	R213 On 04-May-23			Bond Future	10.93	80.6512	81.0148	80.6512	0.00
29/04/2022	R213 On 04-May-23	0000000	Call	Bond Future	2406	2	2	2	0.00
29/04/2022	R213 On 04-May-23	0000000	Call	Bond Future	2385	2	2	2	0.00
29/04/2022	R213 On 04-May-23	0000000	Call	Bond Future	2429	2	2	2	0.00
29/04/2022	R213 On 04-May-23	0000000	Put	Bond Future	3238	3	3	3	0.00
29/04/2022	R213 On 04-May-23	0000000	Put	Bond Future	3285	4	3	4	0.00
29/04/2022	R213 On 04-May-23	0000000	Put	Bond Future	3262	3	3	3	0.00
29/04/2022	R214 On 05-May-22			Bond Future	10.99	65.6084	65.8146	65.6084	9,531.00
29/04/2022	R214 On 05-May-22	0000000	Call	Bond Future	3944	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
29/04/2022	R214 On 05-May-22	0000000	Call	Bond Future	3994	4	4	4	0.00
29/04/2022	R214 On 05-May-22	0000000	Call	Bond Future	4045	4	4	4	0.00
29/04/2022	R214 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	R214 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	R214 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	R214 On 04-August-22			Bond Future	11.16	66.4890	66.6819	66.4890	15,274.00
29/04/2022	R214 On 04-August-22	0000000	Call	Bond Future	1223	1	1	1	0.00
29/04/2022	R214 On 04-August-22	0000000	Call	Bond Future	1248	1	1	1	0.00
29/04/2022	R214 On 04-August-22	0000000	Call	Bond Future	1273	1	1	1	0.00
29/04/2022	R214 On 04-August-22	0000000	Put	Bond Future	2248	2	2	2	0.00
29/04/2022	R214 On 04-August-22	0000000	Put	Bond Future	2217	2	2	2	0.00
29/04/2022	R214 On 04-August-22	0000000	Put	Bond Future	2280	2	2	2	0.00
29/04/2022	R214 On 03-November-22			Bond Future	11.31	64.1550	64.3561	64.1550	0.00
29/04/2022	R214 On 03-November-22	0000000	Call	Bond Future	2530	2	3	2	0.00
29/04/2022	R214 On 03-November-22	0000000	Call	Bond Future	2501	2	3	2	0.00
29/04/2022	R214 On 03-November-22	0000000	Call	Bond Future	2472	2	2	2	0.00
29/04/2022	R214 On 03-November-22	0000000	Put	Bond Future	2268	2	2	2	0.00
29/04/2022	R214 On 03-November-22	0000000	Put	Bond Future	2292	2	2	2	0.00
29/04/2022	R214 On 03-November-22	0000000	Put	Bond Future	2317	2	2	2	0.00
29/04/2022	R214 On 02-February-23			Bond Future	11.45	65.2268	65.4370	65.2268	0.00
29/04/2022	R214 On 02-February-23	0000000	Call	Bond Future	1930	2	2	2	0.00
29/04/2022	R214 On 02-February-23	0000000	Call	Bond Future	1884	2	2	2	0.00
29/04/2022	R214 On 02-February-23	0000000	Call	Bond Future	1907	2	2	2	0.00
29/04/2022	R214 On 02-February-23	0000000	Put	Bond Future	3895	4	4	4	0.00
29/04/2022	R214 On 02-February-23	0000000	Put	Bond Future	3927	4	4	4	0.00
29/04/2022	R214 On 02-February-23	0000000	Put	Bond Future	3862	4	4	4	0.00
29/04/2022	R214 On 04-May-23			Bond Future	11.57	63.0321	63.2984	63.0321	0.00
29/04/2022	R214 On 04-May-23	0000000	Call	Bond Future	2743	3	3	3	0.00
29/04/2022	R214 On 04-May-23	0000000	Call	Bond Future	2693	3	3	3	0.00
29/04/2022	R214 On 04-May-23	0000000	Call	Bond Future	2718	3	3	3	0.00
29/04/2022	R214 On 04-May-23	0000000	Put	Bond Future	3808	4	4	4	0.00
29/04/2022	R214 On 04-May-23	0000000	Put	Bond Future	3779	4	4	4	0.00
29/04/2022	R214 On 04-May-23	0000000	Put	Bond Future	3750	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
29/04/2022	R248 On 05-May-22			Bond Future	10.95	82.5585	82.8198	82.5585	127,860.00
29/04/2022	R248 On 05-May-22	0000000	Call	Bond Future	5731	5	6	5	0.00
29/04/2022	R248 On 05-May-22	0000000	Call	Bond Future	5605	5	6	5	0.00
29/04/2022	R248 On 05-May-22	0000000	Call	Bond Future	5668	5	6	5	0.00
29/04/2022	R248 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	R248 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	R248 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	R248 On 04-August-22			Bond Future	11.12	83.6668	83.9111	83.6668	188,532.00
29/04/2022	R248 On 04-August-22	0000000	Call	Bond Future	1748	2	2	2	0.00
29/04/2022	R248 On 04-August-22	0000000	Call	Bond Future	1427	1	1	1	1,700.00
29/04/2022	R248 On 04-August-22	0000000	Call	Bond Future	357	0	0	0	0.00
29/04/2022	R248 On 04-August-22	0000000	Call	Bond Future	28	0	0	0	0.00
29/04/2022	R248 On 04-August-22	0000000	Call	Bond Future	1681	2	2	2	0.00
29/04/2022	R248 On 04-August-22	0000000	Call	Bond Future	1714	2	2	2	0.00
29/04/2022	R248 On 04-August-22	0000000	Call	Bond Future	171	0	0	0	1,700.00
29/04/2022	R248 On 04-August-22	0000000	Put	Bond Future	5634	6	6	6	0.00
29/04/2022	R248 On 04-August-22	0000000	Put	Bond Future	2608	3	3	3	0.00
29/04/2022	R248 On 04-August-22	0000000	Put	Bond Future	2646	3	3	3	0.00
29/04/2022	R248 On 04-August-22	0000000	Put	Bond Future	11058	11	11	11	0.00
29/04/2022	R248 On 04-August-22	0000000	Put	Bond Future	7027	7	7	7	0.00
29/04/2022	R248 On 04-August-22	0000000	Put	Bond Future	2964	3	3	3	0.00
29/04/2022	R248 On 04-August-22	0000000	Put	Bond Future	2571	3	3	3	0.00
29/04/2022	R248 On 03-November-22			Bond Future	11.27	80.4413	80.6962	80.4413	0.00
29/04/2022	R248 On 03-November-22	0000000	Call	Bond Future	3097	3	3	3	0.00
29/04/2022	R248 On 03-November-22	0000000	Call	Bond Future	3133	3	3	3	0.00
29/04/2022	R248 On 03-November-22	0000000	Call	Bond Future	3170	3	3	3	0.00
29/04/2022	R248 On 03-November-22	0000000	Put	Bond Future	2871	3	3	3	0.00
29/04/2022	R248 On 03-November-22	0000000	Put	Bond Future	2840	3	3	3	0.00
29/04/2022	R248 On 03-November-22	0000000	Put	Bond Future	2809	3	3	3	0.00
29/04/2022	R248 On 02-February-23			Bond Future	11.40	81.7856	82.0519	81.7856	0.00
29/04/2022	R248 On 02-February-23	0000000	Call	Bond Future	2435	2	2	2	0.00
29/04/2022	R248 On 02-February-23	0000000	Call	Bond Future	2465	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
29/04/2022	R248 On 02-February-23	0000000	Call	Bond Future	2495	2	2	2	0.00
29/04/2022	R248 On 02-February-23	0000000	Put	Bond Future	4679	5	5	5	0.00
29/04/2022	R248 On 02-February-23	0000000	Put	Bond Future	4719	5	5	5	0.00
29/04/2022	R248 On 02-February-23	0000000	Put	Bond Future	4760	5	5	5	0.00
29/04/2022	R248 On 04-May-23			Bond Future	11.52	78.7303	79.0670	78.7303	0.00
29/04/2022	R248 On 04-May-23	0000000	Call	Bond Future	3405	3	3	3	0.00
29/04/2022	R248 On 04-May-23	0000000	Call	Bond Future	3436	3	3	3	0.00
29/04/2022	R248 On 04-May-23	0000000	Call	Bond Future	3468	3	3	3	0.00
29/04/2022	R248 On 04-May-23	0000000	Put	Bond Future	4610	5	5	5	0.00
29/04/2022	R248 On 04-May-23	0000000	Put	Bond Future	4645	5	5	5	0.00
29/04/2022	R248 On 04-May-23	0000000	Put	Bond Future	4681	5	5	5	0.00