



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: 25/04/2022 TO: 25/04/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2022	2025 On 05-May-22			Bond Future	160.28	160.3657	160.2798	160.3657	426.00
25/04/2022	2025 On 04-August-22			Bond Future	160.85	160.9367	160.8475	160.9367	6,855.00
25/04/2022	2025 On 03-November-22			Bond Future	163.19	163.2812	163.1899	163.2812	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
25/04/2022	2025 On 02-February-23			Bond Future	164.28	164.3744	164.2802	164.3744	0.00
25/04/2022	2025 On 04-May-23			Bond Future	167.07	167.1713	167.0749	167.1713	0.00
25/04/2022	2029 On 05-May-22			Bond Future	117.60	117.8580	117.5974	117.8580	2,007.00
25/04/2022	2029 On 04-August-22			Bond Future	119.21	119.4792	119.2134	119.4792	3,515.00
25/04/2022	2029 On 03-November-22			Bond Future	119.71	119.9808	119.7106	119.9808	0.00
25/04/2022	2029 On 02-February-23			Bond Future	121.74	122.0149	121.7391	122.0149	0.00
25/04/2022	2029 On 04-May-23			Bond Future	122.54	122.8163	122.5353	122.8163	0.00
25/04/2022	2030 On 05-May-22			Bond Future	9.91	92.2168	92.0045	92.2168	58,441.00
25/04/2022	2030 On 05-May-22	7.73	Call	Bond Future	0	0	0	0	200.00
25/04/2022	2030 On 05-May-22	11.04	Call	Bond Future	5376	6	5	6	0.00
25/04/2022	2030 On 05-May-22	10.19	Call	Bond Future	1477	2	1	2	0.00
25/04/2022	2030 On 05-May-22	10.20	Call	Bond Future	1518	2	2	2	0.00
25/04/2022	2030 On 05-May-22	9.35	Call	Bond Future	3	0	0	0	0.00
25/04/2022	2030 On 05-May-22	9.65	Call	Bond Future	90	0	0	0	0.00
25/04/2022	2030 On 05-May-22	8.81	Call	Bond Future	0	0	0	0	200.00
25/04/2022	2030 On 05-May-22	8.89	Call	Bond Future	0	0	0	0	1,800.00
25/04/2022	2030 On 05-May-22	9.60	Call	Bond Future	58	0	0	0	0.00
25/04/2022	2030 On 05-May-22	8.14	Call	Bond Future	0	0	0	0	1,800.00
25/04/2022	2030 On 05-May-22	8.47	Call	Bond Future	0	0	0	0	1,073.00
25/04/2022	2030 On 05-May-22	10.21	Call	Bond Future	1560	2	2	2	0.00
25/04/2022	2030 On 05-May-22	9.95	Call	Bond Future	615	1	1	1	0.00
25/04/2022	2030 On 05-May-22	9.15	Call	Bond Future	0	0	0	0	7,500.00
25/04/2022	2030 On 05-May-22	9.15	Put	Bond Future	3889	4	4	4	0.00
25/04/2022	2030 On 05-May-22	9.65	Put	Bond Future	1407	1	1	1	5,000.00
25/04/2022	2030 On 05-May-22	8.81	Put	Bond Future	5691	5	6	5	0.00
25/04/2022	2030 On 05-May-22	8.89	Put	Bond Future	5263	5	5	5	0.00
25/04/2022	2030 On 05-May-22	10.21	Put	Bond Future	102	0	0	0	0.00
25/04/2022	2030 On 05-May-22	8.14	Put	Bond Future	9372	9	9	9	0.00
25/04/2022	2030 On 05-May-22	9.60	Put	Bond Future	1628	1	2	1	5,000.00
25/04/2022	2030 On 05-May-22	9.35	Put	Bond Future	2852	3	3	3	1,073.00
25/04/2022	2030 On 05-May-22	10.20	Put	Bond Future	108	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
25/04/2022	2030 On 05-May-22	10.19	Put	Bond Future	115	0	0	0	0.00
25/04/2022	2030 On 05-May-22	11.04	Put	Bond Future	0	0	0	0	1,800.00
25/04/2022	2030 On 05-May-22	9.95	Put	Bond Future	431	0	0	0	1,073.00
25/04/2022	2030 On 05-May-22	7.73	Put	Bond Future	11714	12	12	12	0.00
25/04/2022	2030 On 05-May-22	8.47	Put	Bond Future	7537	7	8	7	0.00
25/04/2022	2030 On 04-August-22			Bond Future	10.13	89.4564	89.2399	89.4564	90,941.00
25/04/2022	2030 On 04-August-22	9.05	Call	Bond Future	128	0	0	0	800.00
25/04/2022	2030 On 04-August-22	9.54	Call	Bond Future	510	1	1	1	0.00
25/04/2022	2030 On 04-August-22	8.30	Call	Bond Future	12	0	0	0	800.00
25/04/2022	2030 On 04-August-22	9.55	Call	Bond Future	523	1	1	1	0.00
25/04/2022	2030 On 04-August-22	9.56	Call	Bond Future	535	1	1	1	0.00
25/04/2022	2030 On 04-August-22	10.95	Call	Bond Future	4272	4	4	4	0.00
25/04/2022	2030 On 04-August-22	10.95	Put	Bond Future	450	0	0	0	800.00
25/04/2022	2030 On 04-August-22	9.56	Put	Bond Future	3311	3	3	3	0.00
25/04/2022	2030 On 04-August-22	9.55	Put	Bond Future	3348	3	3	3	0.00
25/04/2022	2030 On 04-August-22	8.30	Put	Bond Future	9339	9	9	9	0.00
25/04/2022	2030 On 04-August-22	9.54	Put	Bond Future	3385	3	3	3	0.00
25/04/2022	2030 On 04-August-22	9.05	Put	Bond Future	5487	5	5	5	0.00
25/04/2022	2030 On 03-November-22			Bond Future	10.32	90.7399	90.5197	90.7399	0.00
25/04/2022	2030 On 03-November-22	10.09	Call	Bond Future	1594	2	2	2	0.00
25/04/2022	2030 On 03-November-22	10.08	Call	Bond Future	1574	2	2	2	0.00
25/04/2022	2030 On 03-November-22	10.10	Call	Bond Future	1615	2	2	2	0.00
25/04/2022	2030 On 03-November-22	10.10	Put	Bond Future	2652	3	3	3	0.00
25/04/2022	2030 On 03-November-22	10.08	Put	Bond Future	2705	3	3	3	0.00
25/04/2022	2030 On 03-November-22	10.09	Put	Bond Future	2678	3	3	3	0.00
25/04/2022	2030 On 02-February-23			Bond Future	10.49	88.2545	88.0299	88.2545	0.00
25/04/2022	2030 On 02-February-23	10.01	Call	Bond Future	1495	2	1	2	0.00
25/04/2022	2030 On 02-February-23	9.94	Call	Bond Future	1373	1	1	1	0.00
25/04/2022	2030 On 02-February-23	8.81	Call	Bond Future	266	0	0	0	102.00
25/04/2022	2030 On 02-February-23	9.99	Call	Bond Future	1460	2	1	2	0.00
25/04/2022	2030 On 02-February-23	10.00	Call	Bond Future	1477	2	1	2	0.00
25/04/2022	2030 On 02-February-23	9.20	Call	Bond Future	491	1	0	1	0.00
25/04/2022	2030 On 02-February-23	9.80	Call	Bond Future	1148	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
25/04/2022	2030 On 02-February-23	9.66	Call	Bond Future	948	1	1	1	0.00
25/04/2022	2030 On 02-February-23	9.66	Put	Bond Future	4779	5	5	5	102.00
25/04/2022	2030 On 02-February-23	8.81	Put	Bond Future	8231	8	8	8	0.00
25/04/2022	2030 On 02-February-23	9.20	Put	Bond Future	6530	6	7	6	0.00
25/04/2022	2030 On 02-February-23	10.01	Put	Bond Future	3691	4	4	4	0.00
25/04/2022	2030 On 02-February-23	9.94	Put	Bond Future	3893	4	4	4	102.00
25/04/2022	2030 On 02-February-23	9.99	Put	Bond Future	3748	4	4	4	0.00
25/04/2022	2030 On 02-February-23	10.00	Put	Bond Future	3719	4	4	4	0.00
25/04/2022	2030 On 02-February-23	9.80	Put	Bond Future	4321	4	4	4	0.00
25/04/2022	2030 On 04-May-23			Bond Future	10.68	89.7412	89.5124	89.7412	0.00
25/04/2022	2030 On 04-May-23	10.54	Call	Bond Future	2492	3	2	3	0.00
25/04/2022	2030 On 04-May-23	10.52	Call	Bond Future	2448	3	2	3	0.00
25/04/2022	2030 On 04-May-23	10.53	Call	Bond Future	2470	3	2	3	0.00
25/04/2022	2030 On 04-May-23	10.53	Put	Bond Future	3115	3	3	3	0.00
25/04/2022	2030 On 04-May-23	10.52	Put	Bond Future	3137	3	3	3	0.00
25/04/2022	2030 On 04-May-23	10.54	Put	Bond Future	3094	3	3	3	0.00
25/04/2022	2032 On 05-May-22			Bond Future	10.31	88.5640	88.2953	88.5640	127,729.00
25/04/2022	2032 On 05-May-22	9.58	Call	Bond Future	0	0	0	0	780.00
25/04/2022	2032 On 05-May-22	10.18	Call	Bond Future	257	0	0	0	780.00
25/04/2022	2032 On 05-May-22	11.02	Call	Bond Future	3853	4	4	4	0.00
25/04/2022	2032 On 05-May-22	10.29	Call	Bond Future	506	1	1	1	993.00
25/04/2022	2032 On 05-May-22	11.04	Call	Bond Future	3957	4	4	4	0.00
25/04/2022	2032 On 05-May-22	11.18	Call	Bond Future	4685	5	5	5	0.00
25/04/2022	2032 On 05-May-22	10.98	Call	Bond Future	3644	4	4	4	0.00
25/04/2022	2032 On 05-May-22	11.03	Call	Bond Future	3905	4	4	4	0.00
25/04/2022	2032 On 05-May-22	11.03	Put	Bond Future	4	0	0	0	0.00
25/04/2022	2032 On 05-May-22	10.98	Put	Bond Future	6	0	0	0	993.00
25/04/2022	2032 On 05-May-22	11.02	Put	Bond Future	4	0	0	0	0.00
25/04/2022	2032 On 05-May-22	11.18	Put	Bond Future	1	0	0	0	780.00
25/04/2022	2032 On 05-May-22	10.29	Put	Bond Future	618	1	1	1	0.00
25/04/2022	2032 On 05-May-22	11.04	Put	Bond Future	4	0	0	0	0.00
25/04/2022	2032 On 05-May-22	10.18	Put	Bond Future	988	1	1	1	0.00

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25/04/2022	2032 On 05-May-22	9.58	Put	Bond Future	4209	4	4	4	0.00
25/04/2022	2032 On 04-August-22			Bond Future	10.51	89.7599	89.4865	89.7599	67,825.00
25/04/2022	2032 On 04-August-22	11.60	Call	Bond Future	5972	6	6	6	0.00
25/04/2022	2032 On 04-August-22	11.89	Call	Bond Future	7273	8	7	8	0.00
25/04/2022	2032 On 04-August-22	10.10	Call	Bond Future	780	1	1	1	1,300.00
25/04/2022	2032 On 04-August-22	10.20	Call	Bond Future	977	1	1	1	0.00
25/04/2022	2032 On 04-August-22	10.21	Call	Bond Future	999	1	1	1	0.00
25/04/2022	2032 On 04-August-22	10.22	Call	Bond Future	1020	1	1	1	0.00
25/04/2022	2032 On 04-August-22	9.40	Call	Bond Future	86	0	0	0	1,300.00
25/04/2022	2032 On 04-August-22	9.72	Call	Bond Future	267	0	0	0	800.00
25/04/2022	2032 On 04-August-22	8.97	Call	Bond Future	19	0	0	0	800.00
25/04/2022	2032 On 04-August-22	8.97	Put	Bond Future	8908	9	9	9	0.00
25/04/2022	2032 On 04-August-22	9.72	Put	Bond Future	4671	4	5	4	0.00
25/04/2022	2032 On 04-August-22	9.40	Put	Bond Future	6368	6	6	6	0.00
25/04/2022	2032 On 04-August-22	10.20	Put	Bond Future	2656	3	3	3	0.00
25/04/2022	2032 On 04-August-22	10.21	Put	Bond Future	2621	2	3	2	0.00
25/04/2022	2032 On 04-August-22	10.22	Put	Bond Future	2587	2	3	2	0.00
25/04/2022	2032 On 04-August-22	10.10	Put	Bond Future	3017	3	3	3	0.00
25/04/2022	2032 On 04-August-22	11.89	Put	Bond Future	179	0	0	0	0.00
25/04/2022	2032 On 04-August-22	11.60	Put	Bond Future	297	0	0	0	800.00
25/04/2022	2032 On 03-November-22			Bond Future	10.69	86.8961	86.6182	86.8961	0.00
25/04/2022	2032 On 03-November-22	10.67	Call	Bond Future	2257	2	2	2	750.00
25/04/2022	2032 On 03-November-22	11.55	Call	Bond Future	5263	5	5	5	0.00
25/04/2022	2032 On 03-November-22	12.30	Call	Bond Future	8343	9	8	9	0.00
25/04/2022	2032 On 03-November-22	10.49	Call	Bond Future	1795	2	2	2	0.00
25/04/2022	2032 On 03-November-22	10.56	Call	Bond Future	1968	2	2	2	0.00
25/04/2022	2032 On 03-November-22	10.66	Call	Bond Future	2230	2	2	2	0.00
25/04/2022	2032 On 03-November-22	10.11	Call	Bond Future	993	1	1	1	0.00
25/04/2022	2032 On 03-November-22	10.21	Call	Bond Future	1180	1	1	1	500.00
25/04/2022	2032 On 03-November-22	9.46	Call	Bond Future	269	0	0	0	500.00
25/04/2022	2032 On 03-November-22	9.31	Call	Bond Future	194	0	0	0	180.00
25/04/2022	2032 On 03-November-22	10.16	Call	Bond Future	1084	1	1	1	0.00
25/04/2022	2032 On 03-November-22	9.36	Call	Bond Future	217	0	0	0	454.00

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25/04/2022	2032 On 03-November-22	9.92	Call	Bond Future	691	1	1	1	750.00
25/04/2022	2032 On 03-November-22	9.92	Put	Bond Future	4886	5	5	5	0.00
25/04/2022	2032 On 03-November-22	9.31	Put	Bond Future	7902	8	8	8	0.00
25/04/2022	2032 On 03-November-22	9.36	Put	Bond Future	7630	7	8	7	0.00
25/04/2022	2032 On 03-November-22	9.46	Put	Bond Future	7096	7	7	7	0.00
25/04/2022	2032 On 03-November-22	10.16	Put	Bond Future	3944	4	4	4	180.00
25/04/2022	2032 On 03-November-22	10.56	Put	Bond Future	2662	3	3	3	180.00
25/04/2022	2032 On 03-November-22	10.11	Put	Bond Future	4129	4	4	4	454.00
25/04/2022	2032 On 03-November-22	10.21	Put	Bond Future	3765	4	4	4	0.00
25/04/2022	2032 On 03-November-22	10.66	Put	Bond Future	2393	2	2	2	0.00
25/04/2022	2032 On 03-November-22	10.49	Put	Bond Future	2863	3	3	3	454.00
25/04/2022	2032 On 03-November-22	12.30	Put	Bond Future	392	0	0	0	750.00
25/04/2022	2032 On 03-November-22	11.55	Put	Bond Future	889	1	1	1	500.00
25/04/2022	2032 On 03-November-22	10.67	Put	Bond Future	2367	2	2	2	0.00
25/04/2022	2032 On 02-February-23			Bond Future	10.85	88.3536	88.0702	88.3536	0.00
25/04/2022	2032 On 02-February-23	12.75	Call	Bond Future	9595	10	10	10	0.00
25/04/2022	2032 On 02-February-23	11.84	Call	Bond Future	6051	6	6	6	0.00
25/04/2022	2032 On 02-February-23	10.39	Call	Bond Future	1672	2	2	2	0.00
25/04/2022	2032 On 02-February-23	10.16	Call	Bond Future	1233	1	1	1	0.00
25/04/2022	2032 On 02-February-23	9.31	Call	Bond Future	305	0	0	0	454.00
25/04/2022	2032 On 02-February-23	10.38	Call	Bond Future	1652	2	2	2	0.00
25/04/2022	2032 On 02-February-23	10.50	Call	Bond Future	1909	2	2	2	0.00
25/04/2022	2032 On 02-February-23	10.22	Call	Bond Future	1341	1	1	1	500.00
25/04/2022	2032 On 02-February-23	9.47	Call	Bond Future	405	0	0	0	500.00
25/04/2022	2032 On 02-February-23	9.92	Call	Bond Future	856	1	1	1	750.00
25/04/2022	2032 On 02-February-23	10.67	Call	Bond Future	2303	2	2	2	750.00
25/04/2022	2032 On 02-February-23	11.69	Call	Bond Future	5496	6	5	6	0.00
25/04/2022	2032 On 02-February-23	10.40	Call	Bond Future	1693	2	2	2	0.00
25/04/2022	2032 On 02-February-23	10.40	Put	Bond Future	4056	4	4	4	0.00
25/04/2022	2032 On 02-February-23	11.69	Put	Bond Future	1335	1	1	1	0.00
25/04/2022	2032 On 02-February-23	10.67	Put	Bond Future	3245	3	3	3	0.00
25/04/2022	2032 On 02-February-23	9.92	Put	Bond Future	5823	6	6	6	0.00
25/04/2022	2032 On 02-February-23	9.47	Put	Bond Future	7908	8	8	8	0.00

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25/04/2022	2032 On 02-February-23	10.22	Put	Bond Future	4669	4	5	4	0.00
25/04/2022	2032 On 02-February-23	10.50	Put	Bond Future	3742	4	4	4	454.00
25/04/2022	2032 On 02-February-23	10.38	Put	Bond Future	4121	4	4	4	0.00
25/04/2022	2032 On 02-February-23	9.31	Put	Bond Future	8732	8	9	8	0.00
25/04/2022	2032 On 02-February-23	10.16	Put	Bond Future	4886	5	5	5	454.00
25/04/2022	2032 On 02-February-23	10.39	Put	Bond Future	4089	4	4	4	0.00
25/04/2022	2032 On 02-February-23	11.84	Put	Bond Future	1174	1	1	1	500.00
25/04/2022	2032 On 02-February-23	12.75	Put	Bond Future	551	1	1	1	750.00
25/04/2022	2032 On 04-May-23			Bond Future	11.02	85.6851	85.3966	85.6851	0.00
25/04/2022	2032 On 04-May-23	10.87	Call	Bond Future	2723	3	3	3	0.00
25/04/2022	2032 On 04-May-23	10.88	Call	Bond Future	2747	3	3	3	0.00
25/04/2022	2032 On 04-May-23	10.89	Call	Bond Future	2772	3	3	3	0.00
25/04/2022	2032 On 04-May-23	10.89	Put	Bond Future	3435	3	3	3	0.00
25/04/2022	2032 On 04-May-23	10.88	Put	Bond Future	3460	3	3	3	0.00
25/04/2022	2032 On 04-May-23	10.87	Put	Bond Future	3486	3	3	3	0.00
25/04/2022	2033 On 05-May-22			Bond Future	113.82	113.8314	113.8241	113.8314	503.00
25/04/2022	2033 On 04-August-22			Bond Future	115.39	115.3972	115.3883	115.3972	7,302.00
25/04/2022	2033 On 03-November-22			Bond Future	115.75	115.7554	115.7461	115.7554	0.00
25/04/2022	2033 On 02-February-23			Bond Future	117.71	117.7177	117.7072	117.7177	0.00
25/04/2022	2033 On 04-May-23			Bond Future	118.35	118.3608	118.3498	118.3608	0.00
25/04/2022	2037 On 05-May-22			Bond Future	10.81	85.7770	85.4379	85.7770	49,256.00
25/04/2022	2037 On 05-May-22	11.84	Call	Bond Future	6169	7	6	7	0.00
25/04/2022	2037 On 05-May-22	11.82	Call	Bond Future	6055	6	6	6	0.00
25/04/2022	2037 On 05-May-22	11.83	Call	Bond Future	6112	6	6	6	0.00
25/04/2022	2037 On 05-May-22	11.84	Put	Bond Future	0	0	0	0	0.00
25/04/2022	2037 On 05-May-22	11.82	Put	Bond Future	0	0	0	0	0.00
25/04/2022	2037 On 05-May-22	11.83	Put	Bond Future	0	0	0	0	0.00
25/04/2022	2037 On 04-August-22			Bond Future	11.00	82.6792	82.3343	82.6792	104,462.00
25/04/2022	2037 On 04-August-22	10.91	Call	Bond Future	1724	2	2	2	0.00
25/04/2022	2037 On 04-August-22	11.21	Call	Bond Future	2745	3	3	3	1,050.00
25/04/2022	2037 On 04-August-22	11.42	Call	Bond Future	3599	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
25/04/2022	2037 On 04-August-22	10.10	Call	Bond Future	204	0	0	0	50.00
25/04/2022	2037 On 04-August-22	11.95	Call	Bond Future	6054	6	6	6	0.00
25/04/2022	2037 On 04-August-22	10.89	Call	Bond Future	1665	2	2	2	0.00
25/04/2022	2037 On 04-August-22	10.90	Call	Bond Future	1694	2	2	2	0.00
25/04/2022	2037 On 04-August-22	10.89	Put	Bond Future	2339	2	2	2	0.00
25/04/2022	2037 On 04-August-22	11.95	Put	Bond Future	456	0	0	0	1,050.00
25/04/2022	2037 On 04-August-22	10.91	Put	Bond Future	2273	2	2	2	0.00
25/04/2022	2037 On 04-August-22	10.10	Put	Bond Future	6059	6	6	6	0.00
25/04/2022	2037 On 04-August-22	10.90	Put	Bond Future	2306	2	2	2	50.00
25/04/2022	2037 On 04-August-22	11.42	Put	Bond Future	1045	1	1	1	50.00
25/04/2022	2037 On 04-August-22	11.21	Put	Bond Future	1448	1	1	1	0.00
25/04/2022	2037 On 03-November-22			Bond Future	11.16	83.8658	83.5154	83.8658	0.00
25/04/2022	2037 On 03-November-22	11.30	Call	Bond Future	3205	3	3	3	0.00
25/04/2022	2037 On 03-November-22	11.32	Call	Bond Future	3276	4	3	4	0.00
25/04/2022	2037 On 03-November-22	11.31	Call	Bond Future	3241	3	3	3	0.00
25/04/2022	2037 On 03-November-22	11.31	Put	Bond Future	2354	2	2	2	0.00
25/04/2022	2037 On 03-November-22	11.30	Put	Bond Future	2378	2	2	2	0.00
25/04/2022	2037 On 03-November-22	11.32	Put	Bond Future	2329	2	2	2	0.00
25/04/2022	2037 On 02-February-23			Bond Future	11.31	81.0155	80.6586	81.0155	0.00
25/04/2022	2037 On 02-February-23	11.05	Call	Bond Future	2469	3	2	3	0.00
25/04/2022	2037 On 02-February-23	11.03	Call	Bond Future	2415	3	2	3	0.00
25/04/2022	2037 On 02-February-23	11.04	Call	Bond Future	2442	3	2	3	0.00
25/04/2022	2037 On 02-February-23	11.04	Put	Bond Future	4058	4	4	4	0.00
25/04/2022	2037 On 02-February-23	11.03	Put	Bond Future	4092	4	4	4	0.00
25/04/2022	2037 On 02-February-23	11.05	Put	Bond Future	4024	4	4	4	0.00
25/04/2022	2037 On 04-May-23			Bond Future	11.46	82.3811	82.0179	82.3811	0.00
25/04/2022	2037 On 04-May-23	11.32	Call	Bond Future	3191	3	3	3	0.00
25/04/2022	2037 On 04-May-23	11.30	Call	Bond Future	3135	3	3	3	0.00
25/04/2022	2037 On 04-May-23	11.31	Call	Bond Future	3163	3	3	3	0.00
25/04/2022	2037 On 04-May-23	11.31	Put	Bond Future	4058	4	4	4	0.00
25/04/2022	2037 On 04-May-23	11.30	Put	Bond Future	4089	4	4	4	0.00
25/04/2022	2037 On 04-May-23	11.32	Put	Bond Future	4027	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
25/04/2022	2038 On 05-May-22			Bond Future	130.60	130.4326	130.6035	130.4326	1,780.00
25/04/2022	2038 On 04-August-22			Bond Future	130.56	130.3876	130.5590	130.3876	5,706.00
25/04/2022	2038 On 03-November-22			Bond Future	132.46	132.2873	132.4605	132.2873	0.00
25/04/2022	2038 On 02-February-23			Bond Future	132.82	132.6463	132.8216	132.6463	0.00
25/04/2022	2038 On 04-May-23			Bond Future	135.08	134.9042	135.0819	134.9042	0.00
25/04/2022	2040 On 05-May-22			Bond Future	10.94	87.8995	87.3617	87.8995	25,081.00
25/04/2022	2040 On 05-May-22	9.82	Call	Bond Future	0	0	0	0	1,200.00
25/04/2022	2040 On 05-May-22	11.91	Call	Bond Future	6224	7	6	7	0.00
25/04/2022	2040 On 05-May-22	11.90	Call	Bond Future	6163	7	6	7	0.00
25/04/2022	2040 On 05-May-22	10.57	Call	Bond Future	44	0	0	0	1,200.00
25/04/2022	2040 On 05-May-22	11.92	Call	Bond Future	6284	7	6	7	0.00
25/04/2022	2040 On 05-May-22	13.04	Call	Bond Future	12617	13	13	13	0.00
25/04/2022	2040 On 05-May-22	13.04	Put	Bond Future	0	0	0	0	1,200.00
25/04/2022	2040 On 05-May-22	11.92	Put	Bond Future	1	0	0	0	0.00
25/04/2022	2040 On 05-May-22	10.57	Put	Bond Future	2654	2	3	2	0.00
25/04/2022	2040 On 05-May-22	11.91	Put	Bond Future	1	0	0	0	0.00
25/04/2022	2040 On 05-May-22	11.90	Put	Bond Future	1	0	0	0	0.00
25/04/2022	2040 On 05-May-22	9.82	Put	Bond Future	8249	8	8	8	0.00
25/04/2022	2040 On 04-August-22			Bond Future	11.12	84.5800	84.0338	84.5800	101,835.00
25/04/2022	2040 On 04-August-22	11.04	Call	Bond Future	1903	2	2	2	0.00
25/04/2022	2040 On 04-August-22	12.24	Call	Bond Future	7346	8	7	8	0.00
25/04/2022	2040 On 04-August-22	9.70	Call	Bond Future	32	0	0	0	460.00
25/04/2022	2040 On 04-August-22	10.70	Call	Bond Future	972	1	1	1	460.00
25/04/2022	2040 On 04-August-22	11.03	Call	Bond Future	1871	2	2	2	0.00
25/04/2022	2040 On 04-August-22	11.05	Call	Bond Future	1936	2	2	2	0.00
25/04/2022	2040 On 04-August-22	11.05	Put	Bond Future	2421	2	2	2	0.00
25/04/2022	2040 On 04-August-22	12.24	Put	Bond Future	400	0	0	0	460.00
25/04/2022	2040 On 04-August-22	9.70	Put	Bond Future	10400	10	10	10	0.00
25/04/2022	2040 On 04-August-22	11.03	Put	Bond Future	2491	2	2	2	0.00
25/04/2022	2040 On 04-August-22	10.70	Put	Bond Future	3860	4	4	4	0.00
25/04/2022	2040 On 04-August-22	11.04	Put	Bond Future	2456	2	2	2	0.00
25/04/2022	2040 On 03-November-22			Bond Future	11.28	85.7939	85.2393	85.7939	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
25/04/2022	2040 On 03-November-22	11.41	Call	Bond Future	3373	4	3	4	0.00
25/04/2022	2040 On 03-November-22	11.39	Call	Bond Future	3301	4	3	4	0.00
25/04/2022	2040 On 03-November-22	11.40	Call	Bond Future	3337	4	3	4	0.00
25/04/2022	2040 On 03-November-22	11.41	Put	Bond Future	2549	2	3	2	0.00
25/04/2022	2040 On 03-November-22	11.39	Put	Bond Future	2605	2	3	2	0.00
25/04/2022	2040 On 03-November-22	11.40	Put	Bond Future	2577	2	3	2	0.00
25/04/2022	2040 On 02-February-23			Bond Future	11.43	82.7258	82.1612	82.7258	0.00
25/04/2022	2040 On 02-February-23	11.10	Call	Bond Future	2504	3	3	3	0.00
25/04/2022	2040 On 02-February-23	11.11	Call	Bond Future	2532	3	3	3	0.00
25/04/2022	2040 On 02-February-23	11.12	Call	Bond Future	2560	3	3	3	0.00
25/04/2022	2040 On 02-February-23	11.12	Put	Bond Future	4539	4	5	4	0.00
25/04/2022	2040 On 02-February-23	11.11	Put	Bond Future	4576	4	5	4	0.00
25/04/2022	2040 On 02-February-23	11.10	Put	Bond Future	4615	4	5	4	0.00
25/04/2022	2040 On 04-May-23			Bond Future	11.57	84.1205	83.5460	84.1205	0.00
25/04/2022	2040 On 04-May-23	11.41	Call	Bond Future	3405	4	3	4	0.00
25/04/2022	2040 On 04-May-23	11.42	Call	Bond Future	3436	4	3	4	0.00
25/04/2022	2040 On 04-May-23	11.43	Call	Bond Future	3466	4	3	4	0.00
25/04/2022	2040 On 04-May-23	11.43	Put	Bond Future	4377	4	4	4	0.00
25/04/2022	2040 On 04-May-23	11.42	Put	Bond Future	4410	4	4	4	0.00
25/04/2022	2040 On 04-May-23	11.41	Put	Bond Future	4443	4	4	4	0.00
25/04/2022	2044 On 05-May-22			Bond Future	10.96	84.6869	84.1721	84.6869	36,419.00
25/04/2022	2044 On 05-May-22	11.93	Call	Bond Future	6317	7	6	7	0.00
25/04/2022	2044 On 05-May-22	11.91	Call	Bond Future	6195	7	6	7	0.00
25/04/2022	2044 On 05-May-22	11.92	Call	Bond Future	6256	7	6	7	0.00
25/04/2022	2044 On 05-May-22	11.92	Put	Bond Future	1	0	0	0	0.00
25/04/2022	2044 On 05-May-22	11.91	Put	Bond Future	1	0	0	0	0.00
25/04/2022	2044 On 05-May-22	11.93	Put	Bond Future	1	0	0	0	0.00
25/04/2022	2044 On 04-August-22			Bond Future	11.13	81.4492	80.9263	81.4492	58,193.00
25/04/2022	2044 On 04-August-22	11.10	Call	Bond Future	2109	2	2	2	0.00
25/04/2022	2044 On 04-August-22	11.08	Call	Bond Future	2040	2	2	2	0.00
25/04/2022	2044 On 04-August-22	11.09	Call	Bond Future	2074	2	2	2	0.00
25/04/2022	2044 On 04-August-22	11.09	Put	Bond Future	2358	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
25/04/2022	2044 On 04-August-22	11.08	Put	Bond Future	2393	2	2	2	0.00
25/04/2022	2044 On 04-August-22	11.10	Put	Bond Future	2324	2	2	2	0.00
25/04/2022	2044 On 03-November-22			Bond Future	11.28	82.6182	82.0873	82.6182	0.00
25/04/2022	2044 On 03-November-22	11.39	Call	Bond Future	3358	4	3	4	0.00
25/04/2022	2044 On 03-November-22	11.40	Call	Bond Future	3394	4	3	4	0.00
25/04/2022	2044 On 03-November-22	11.41	Call	Bond Future	3432	4	3	4	0.00
25/04/2022	2044 On 03-November-22	11.41	Put	Bond Future	2590	2	3	2	0.00
25/04/2022	2044 On 03-November-22	11.40	Put	Bond Future	2618	2	3	2	0.00
25/04/2022	2044 On 03-November-22	11.39	Put	Bond Future	2647	2	3	2	0.00
25/04/2022	2044 On 02-February-23			Bond Future	11.42	79.6220	79.0816	79.6220	0.00
25/04/2022	2044 On 02-February-23	11.16	Call	Bond Future	2741	3	3	3	0.00
25/04/2022	2044 On 02-February-23	11.14	Call	Bond Future	2681	3	3	3	0.00
25/04/2022	2044 On 02-February-23	11.15	Call	Bond Future	2711	3	3	3	0.00
25/04/2022	2044 On 02-February-23	11.15	Put	Bond Future	4479	4	4	4	0.00
25/04/2022	2044 On 02-February-23	11.14	Put	Bond Future	4517	4	5	4	0.00
25/04/2022	2044 On 02-February-23	11.16	Put	Bond Future	4441	4	4	4	0.00
25/04/2022	2044 On 04-May-23			Bond Future	11.56	80.9645	80.4146	80.9645	0.00
25/04/2022	2044 On 04-May-23	11.43	Call	Bond Future	3578	4	4	4	0.00
25/04/2022	2044 On 04-May-23	11.41	Call	Bond Future	3515	4	4	4	0.00
25/04/2022	2044 On 04-May-23	11.42	Call	Bond Future	3546	4	4	4	0.00
25/04/2022	2044 On 04-May-23	11.42	Put	Bond Future	4429	4	4	4	0.00
25/04/2022	2044 On 04-May-23	11.41	Put	Bond Future	4463	4	4	4	0.00
25/04/2022	2044 On 04-May-23	11.43	Put	Bond Future	4396	4	4	4	0.00
25/04/2022	2046 On 05-May-22			Bond Future	118.84	118.8379	118.8427	118.8379	6,004.00
25/04/2022	2046 On 04-August-22			Bond Future	120.48	120.4725	120.4758	120.4725	15,759.00
25/04/2022	2046 On 03-November-22			Bond Future	120.28	120.2811	120.2837	120.2811	1,566.00
25/04/2022	2046 On 02-February-23			Bond Future	122.32	122.3212	122.3229	122.3212	0.00
25/04/2022	2046 On 04-May-23			Bond Future	122.40	122.4007	122.4019	122.4007	0.00
25/04/2022	2050 On 05-May-22			Bond Future	123.14	123.1377	123.1427	123.1377	1,276.00
25/04/2022	2050 On 04-August-22			Bond Future	122.79	122.7858	122.7891	122.7858	10,043.00
25/04/2022	2050 On 03-November-22			Bond Future	124.58	124.5746	124.5774	124.5746	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
25/04/2022	2050 On 02-February-23			Bond Future	124.60	124.5940	124.5960	124.5940	0.00
25/04/2022	2050 On 04-May-23			Bond Future	126.72	126.7147	126.7161	126.7147	0.00
25/04/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2022	AL37 On 05-May-22			Index Future	817.46	816.9310	817.4560	816.9310	0.00
25/04/2022	AL37 On 04-August-22			Index Future	828.35	827.8560	828.3540	827.8560	0.00
25/04/2022	AL37 On 03-November-22			Index Future	840.33	839.8390	840.3310	839.8390	0.00
25/04/2022	AL37 On 02-February-23			Index Future	854.35	853.8760	854.3540	853.8760	0.00
25/04/2022	AL37 On 04-May-23			Index Future	868.68	868.2030	868.6790	868.2030	0.00
25/04/2022	AL7T On 05-May-22			Index Future	928.13	930.3060	928.1260	930.3060	0.00
25/04/2022	AL7T On 04-August-22			Index Future	940.50	942.7470	940.5000	942.7470	0.00
25/04/2022	AL7T On 03-November-22			Index Future	954.10	956.3930	954.0980	956.3930	0.00
25/04/2022	AL7T On 02-February-23			Index Future	970.02	972.3780	970.0200	972.3780	0.00
25/04/2022	AL7T On 04-May-23			Index Future	986.28	988.6940	986.2840	988.6940	0.00
25/04/2022	ALBI On 05-May-22			Index Future	828.29	830.6400	828.2910	830.6400	73.00
25/04/2022	ALBI On 04-August-22			Index Future	839.33	841.7480	839.3340	841.7480	126.00
25/04/2022	ALBI On 03-November-22			Index Future	851.47	853.9320	851.4690	853.9320	0.00
25/04/2022	ALBI On 02-February-23			Index Future	865.68	868.2050	865.6780	868.2050	0.00
25/04/2022	ALBI On 04-May-23			Index Future	880.19	882.7720	880.1930	882.7720	0.00
25/04/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2022	C030 On 31-January-30			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
25/04/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/04/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/04/2022	ES33 On 05-May-22			Bond Future	11.59	75.8823	75.6649	75.8823	0.00
25/04/2022	ES33 On 04-August-22			Bond Future	11.81	76.9261	76.7047	76.9261	350.00
25/04/2022	ES33 On 03-November-22			Bond Future	12.03	74.2649	74.0398	74.2649	0.00
25/04/2022	ES33 On 02-February-23			Bond Future	12.23	75.5276	75.2981	75.5276	0.00
25/04/2022	ES33 On 04-May-23			Bond Future	12.44	73.0278	72.7941	73.0278	0.00
25/04/2022	ES42 On 05-May-22			Bond Future	12.01	74.4479	73.9880	74.4479	0.00
25/04/2022	ES42 On 04-August-22			Bond Future	12.21	75.4719	75.0048	75.4719	4,769.00
25/04/2022	ES42 On 03-November-22			Bond Future	12.41	72.3118	71.8374	72.3118	0.00
25/04/2022	ES42 On 02-February-23			Bond Future	12.59	73.5435	73.0605	73.5435	0.00
25/04/2022	ES42 On 04-May-23			Bond Future	12.78	70.5366	70.0450	70.5366	0.00
25/04/2022	GOVI On 05-May-22			GOVI	816.86	819.1660	816.8570	819.1660	12.00
25/04/2022	GOVI On 05-May-22	788.23	Call	GOVI	286270	31	29	31	0.00
25/04/2022	GOVI On 05-May-22	788.24	Call	GOVI	286170	31	29	31	0.00
25/04/2022	GOVI On 05-May-22	788.25	Call	GOVI	286070	31	29	31	0.00
25/04/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
25/04/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
25/04/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
25/04/2022	GOVI On 04-August-22			GOVI	827.75	830.1210	827.7480	830.1210	1,107.00
25/04/2022	GOVI On 04-August-22	819.26	Call	GOVI	84880	11	8	11	0.00
25/04/2022	GOVI On 04-August-22	819.27	Call	GOVI	84780	11	8	11	0.00
25/04/2022	GOVI On 04-August-22	819.28	Call	GOVI	84680	11	8	11	0.00
25/04/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
25/04/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
25/04/2022	GOVI On 03-November-22			GOVI	839.72	842.1360	839.7150	842.1360	0.00
25/04/2022	GOVI On 03-November-22	820.43	Call	GOVI	192850	22	19	22	0.00
25/04/2022	GOVI On 03-November-22	820.41	Call	GOVI	193050	22	19	22	0.00
25/04/2022	GOVI On 03-November-22	820.42	Call	GOVI	192950	22	19	22	0.00
25/04/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
25/04/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
25/04/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
25/04/2022	GOVI On 02-February-23			GOVI	853.73	856.2120	853.7280	856.2120	0.00
25/04/2022	GOVI On 02-February-23	850.84	Call	GOVI	28880	5	3	5	0.00
25/04/2022	GOVI On 02-February-23	850.82	Call	GOVI	29080	5	3	5	0.00
25/04/2022	GOVI On 02-February-23	850.83	Call	GOVI	28980	5	3	5	0.00
25/04/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
25/04/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
25/04/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
25/04/2022	GOVI On 04-May-23			GOVI	868.04	870.5780	868.0430	870.5780	0.00
25/04/2022	GOVI On 04-May-23	852.88	Call	GOVI	151630	18	15	18	0.00
25/04/2022	GOVI On 04-May-23	852.86	Call	GOVI	151830	18	15	18	0.00
25/04/2022	GOVI On 04-May-23	852.87	Call	GOVI	151730	18	15	18	0.00
25/04/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
25/04/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
25/04/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
25/04/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/04/2022	IGOV On 05-May-22			Index Future	317.59	317.6230	317.5930	317.6230	16.00
25/04/2022	IGOV On 04-August-22			Index Future	321.91	321.9500	321.9060	321.9500	482.00
25/04/2022	IGOV On 03-November-22			Index Future	326.64	326.6880	326.6380	326.6880	16.00
25/04/2022	IGOV On 02-February-23			Index Future	332.17	332.2240	332.1660	332.2240	0.00
25/04/2022	IGOV On 04-May-23			Index Future	337.81	337.8730	337.8100	337.8730	0.00
25/04/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
25/04/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
25/04/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	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
25/04/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
25/04/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
25/04/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
25/04/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
25/04/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
25/04/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
25/04/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
25/04/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
25/04/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
25/04/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
25/04/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
25/04/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
25/04/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
25/04/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
25/04/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/04/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
25/04/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.53	95.4800	95.4700	95.4800	0.00
25/04/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.88	95.1350	95.1200	95.1350	0.00
25/04/2022	JBAF On 20-July-22			Jibar Tradeable Future	4.97	95.0500	95.0300	95.0500	0.00
25/04/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.28	94.7350	94.7250	94.7350	0.00
25/04/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.41	94.6050	94.5950	94.6050	0.00
25/04/2022	JBAF On 19-October-22			Jibar Tradeable Future	5.72	94.3000	94.2850	94.3000	0.00
25/04/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.15	93.8600	93.8500	93.8600	68.00
25/04/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.48	93.5300	93.5200	93.5300	0.00
25/04/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.78	93.2500	93.2200	93.2500	0.00
25/04/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.02	93.0100	92.9800	93.0100	75.00
25/04/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.12	92.9200	92.8850	92.9200	72.00
25/04/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.35	92.6850	92.6550	92.6850	0.00
25/04/2022	R023 On 05-May-22			Bond Future	5.50	103.2269	103.2318	103.2269	14,714.00
25/04/2022	R023 On 05-May-22	6.29	Call	Bond Future	619	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
25/04/2022	R023 On 05-May-22	6.30	Call	Bond Future	627	1	1	1	0.00
25/04/2022	R023 On 05-May-22	6.31	Call	Bond Future	635	1	1	1	0.00
25/04/2022	R023 On 05-May-22	6.31	Put	Bond Future	0	0	0	0	0.00
25/04/2022	R023 On 05-May-22	6.30	Put	Bond Future	0	0	0	0	0.00
25/04/2022	R023 On 05-May-22	6.29	Put	Bond Future	0	0	0	0	0.00
25/04/2022	R023 On 04-August-22			Bond Future	5.54	104.5968	104.6245	104.5968	22,183.00
25/04/2022	R023 On 04-August-22	6.03	Call	Bond Future	337	0	0	0	0.00
25/04/2022	R023 On 04-August-22	6.04	Call	Bond Future	342	0	0	0	0.00
25/04/2022	R023 On 04-August-22	6.05	Call	Bond Future	346	0	0	0	0.00
25/04/2022	R023 On 04-August-22	6.05	Put	Bond Future	66	0	0	0	0.00
25/04/2022	R023 On 04-August-22	6.04	Put	Bond Future	67	0	0	0	0.00
25/04/2022	R023 On 04-August-22	6.03	Put	Bond Future	68	0	0	0	0.00
25/04/2022	R023 On 03-November-22			Bond Future	5.32	102.2204	102.2068	102.2204	0.00
25/04/2022	R023 On 03-November-22	6.27	Call	Bond Future	328	0	0	0	0.00
25/04/2022	R023 On 03-November-22	6.25	Call	Bond Future	322	0	0	0	0.00
25/04/2022	R023 On 03-November-22	6.26	Call	Bond Future	325	0	0	0	0.00
25/04/2022	R023 On 03-November-22	6.26	Put	Bond Future	36	0	0	0	0.00
25/04/2022	R023 On 03-November-22	6.25	Put	Bond Future	36	0	0	0	0.00
25/04/2022	R023 On 03-November-22	6.27	Put	Bond Future	35	0	0	0	0.00
25/04/2022	R035 On 05-May-22			Bond Future	10.68	89.6109	89.2501	89.6109	63,166.00
25/04/2022	R035 On 05-May-22	10.82	Call	Bond Future	1174	2	1	2	0.00
25/04/2022	R035 On 05-May-22	12.64	Call	Bond Future	11158	12	11	12	0.00
25/04/2022	R035 On 05-May-22	11.65	Call	Bond Future	5801	6	6	6	0.00
25/04/2022	R035 On 05-May-22	10.72	Call	Bond Future	764	1	1	1	0.00
25/04/2022	R035 On 05-May-22	11.63	Call	Bond Future	5688	6	6	6	0.00
25/04/2022	R035 On 05-May-22	11.64	Call	Bond Future	5745	6	6	6	0.00
25/04/2022	R035 On 05-May-22	11.64	Put	Bond Future	0	0	0	0	0.00
25/04/2022	R035 On 05-May-22	11.63	Put	Bond Future	1	0	0	0	0.00
25/04/2022	R035 On 05-May-22	10.72	Put	Bond Future	506	0	1	0	0.00
25/04/2022	R035 On 05-May-22	11.65	Put	Bond Future	0	0	0	0	0.00
25/04/2022	R035 On 05-May-22	12.64	Put	Bond Future	0	0	0	0	0.00
25/04/2022	R035 On 05-May-22	10.82	Put	Bond Future	295	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
25/04/2022	R035 On 04-August-22			Bond Future	10.87	90.7809	90.4542	90.7809	101,278.00
25/04/2022	R035 On 04-August-22	10.74	Call	Bond Future	1610	2	2	2	0.00
25/04/2022	R035 On 04-August-22	11.13	Call	Bond Future	2938	3	3	3	0.00
25/04/2022	R035 On 04-August-22	12.18	Call	Bond Future	7778	8	8	8	0.00
25/04/2022	R035 On 04-August-22	10.53	Call	Bond Future	1073	1	1	1	400.00
25/04/2022	R035 On 04-August-22	10.64	Call	Bond Future	1338	2	1	2	0.00
25/04/2022	R035 On 04-August-22	10.72	Call	Bond Future	1553	2	2	2	0.00
25/04/2022	R035 On 04-August-22	10.73	Call	Bond Future	1582	2	2	2	0.00
25/04/2022	R035 On 04-August-22	9.53	Call	Bond Future	41	0	0	0	400.00
25/04/2022	R035 On 04-August-22	9.84	Call	Bond Future	132	0	0	0	100.00
25/04/2022	R035 On 04-August-22	9.84	Put	Bond Future	6726	6	7	6	0.00
25/04/2022	R035 On 04-August-22	10.53	Put	Bond Future	3153	3	3	3	0.00
25/04/2022	R035 On 04-August-22	9.53	Put	Bond Future	8770	8	9	8	0.00
25/04/2022	R035 On 04-August-22	10.73	Put	Bond Future	2412	2	2	2	0.00
25/04/2022	R035 On 04-August-22	10.72	Put	Bond Future	2446	2	2	2	0.00
25/04/2022	R035 On 04-August-22	10.64	Put	Bond Future	2728	3	3	3	100.00
25/04/2022	R035 On 04-August-22	11.13	Put	Bond Future	1342	1	1	1	100.00
25/04/2022	R035 On 04-August-22	12.18	Put	Bond Future	255	0	0	0	400.00
25/04/2022	R035 On 04-August-22	10.74	Put	Bond Future	2378	2	2	2	0.00
25/04/2022	R035 On 03-November-22			Bond Future	11.04	87.6189	87.2651	87.6189	0.00
25/04/2022	R035 On 03-November-22	11.14	Call	Bond Future	2981	3	3	3	0.00
25/04/2022	R035 On 03-November-22	11.13	Call	Bond Future	2948	3	3	3	0.00
25/04/2022	R035 On 03-November-22	9.82	Call	Bond Future	304	0	0	0	582.00
25/04/2022	R035 On 03-November-22	10.30	Call	Bond Future	859	1	1	1	1,000.00
25/04/2022	R035 On 03-November-22	11.15	Call	Bond Future	3014	3	3	3	0.00
25/04/2022	R035 On 03-November-22	12.68	Call	Bond Future	9481	10	9	10	0.00
25/04/2022	R035 On 03-November-22	11.05	Call	Bond Future	2691	3	3	3	1,000.00
25/04/2022	R035 On 03-November-22	10.57	Call	Bond Future	1397	2	1	2	0.00
25/04/2022	R035 On 03-November-22	10.99	Call	Bond Future	2505	3	3	3	0.00
25/04/2022	R035 On 03-November-22	10.99	Put	Bond Future	2816	3	3	3	582.00
25/04/2022	R035 On 03-November-22	10.57	Put	Bond Future	4273	4	4	4	582.00
25/04/2022	R035 On 03-November-22	12.68	Put	Bond Future	474	0	0	0	1,000.00
25/04/2022	R035 On 03-November-22	11.15	Put	Bond Future	2375	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
25/04/2022	R035 On 03-November-22	10.30	Put	Bond Future	5443	5	5	5	0.00
25/04/2022	R035 On 03-November-22	9.82	Put	Bond Future	8039	8	8	8	0.00
25/04/2022	R035 On 03-November-22	11.13	Put	Bond Future	2427	2	2	2	0.00
25/04/2022	R035 On 03-November-22	11.14	Put	Bond Future	2401	2	2	2	0.00
25/04/2022	R035 On 03-November-22	11.05	Put	Bond Future	2643	2	3	2	0.00
25/04/2022	R035 On 02-February-23			Bond Future	11.20	89.1265	88.7272	89.1265	0.00
25/04/2022	R035 On 02-February-23	11.05	Call	Bond Future	2685	3	3	3	1,000.00
25/04/2022	R035 On 02-February-23	10.30	Call	Bond Future	986	1	1	1	1,000.00
25/04/2022	R035 On 02-February-23	11.06	Call	Bond Future	2713	3	3	3	0.00
25/04/2022	R035 On 02-February-23	13.22	Call	Bond Future	11223	12	11	12	0.00
25/04/2022	R035 On 02-February-23	10.86	Call	Bond Future	2171	2	2	2	0.00
25/04/2022	R035 On 02-February-23	10.87	Call	Bond Future	2197	2	2	2	0.00
25/04/2022	R035 On 02-February-23	10.88	Call	Bond Future	2222	2	2	2	0.00
25/04/2022	R035 On 02-February-23	10.66	Call	Bond Future	1688	2	2	2	0.00
25/04/2022	R035 On 02-February-23	9.81	Call	Bond Future	442	1	0	1	582.00
25/04/2022	R035 On 02-February-23	9.81	Put	Bond Future	9099	9	9	9	0.00
25/04/2022	R035 On 02-February-23	10.30	Put	Bond Future	6456	6	6	6	0.00
25/04/2022	R035 On 02-February-23	10.66	Put	Bond Future	4913	5	5	5	582.00
25/04/2022	R035 On 02-February-23	10.88	Put	Bond Future	4114	4	4	4	0.00
25/04/2022	R035 On 02-February-23	13.22	Put	Bond Future	557	1	1	1	1,000.00
25/04/2022	R035 On 02-February-23	10.87	Put	Bond Future	4148	4	4	4	0.00
25/04/2022	R035 On 02-February-23	10.86	Put	Bond Future	4183	4	4	4	0.00
25/04/2022	R035 On 02-February-23	11.06	Put	Bond Future	3535	3	4	3	582.00
25/04/2022	R035 On 02-February-23	11.05	Put	Bond Future	3566	3	4	3	0.00
25/04/2022	R035 On 04-May-23			Bond Future	11.36	86.1125	85.7268	86.1125	0.00
25/04/2022	R035 On 04-May-23	11.22	Call	Bond Future	3158	3	3	3	0.00
25/04/2022	R035 On 04-May-23	11.20	Call	Bond Future	3102	3	3	3	0.00
25/04/2022	R035 On 04-May-23	11.21	Call	Bond Future	3130	3	3	3	0.00
25/04/2022	R035 On 04-May-23	11.22	Put	Bond Future	3948	4	4	4	0.00
25/04/2022	R035 On 04-May-23	11.20	Put	Bond Future	4008	4	4	4	0.00
25/04/2022	R035 On 04-May-23	11.21	Put	Bond Future	3978	4	4	4	0.00
25/04/2022	R186 On 05-May-22			Bond Future	8.24	112.4884	112.5388	112.4884	43,895.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2022	R186 On 05-May-22	6.73	Call	Bond Future	0	0	0	0	3,600.00
25/04/2022	R186 On 05-May-22	8.64	Call	Bond Future	1591	2	2	2	0.00
25/04/2022	R186 On 05-May-22	8.94	Call	Bond Future	2728	3	3	3	0.00
25/04/2022	R186 On 05-May-22	8.31	Call	Bond Future	533	1	1	1	0.00
25/04/2022	R186 On 05-May-22	8.35	Call	Bond Future	637	1	1	1	454.00
25/04/2022	R186 On 05-May-22	8.30	Call	Bond Future	509	1	1	1	0.00
25/04/2022	R186 On 05-May-22	7.88	Call	Bond Future	23	0	0	0	435.00
25/04/2022	R186 On 05-May-22	7.28	Call	Bond Future	0	0	0	0	435.00
25/04/2022	R186 On 05-May-22	7.48	Call	Bond Future	0	0	0	0	3,600.00
25/04/2022	R186 On 05-May-22	9.18	Call	Bond Future	3645	4	4	4	0.00
25/04/2022	R186 On 05-May-22	8.14	Call	Bond Future	208	0	0	0	454.00
25/04/2022	R186 On 05-May-22	8.32	Call	Bond Future	558	1	1	1	0.00
25/04/2022	R186 On 05-May-22	8.32	Put	Bond Future	255	0	0	0	0.00
25/04/2022	R186 On 05-May-22	8.14	Put	Bond Future	620	1	1	1	0.00
25/04/2022	R186 On 05-May-22	9.18	Put	Bond Future	0	0	0	0	454.00
25/04/2022	R186 On 05-May-22	7.48	Put	Bond Future	3089	3	3	3	0.00
25/04/2022	R186 On 05-May-22	7.28	Put	Bond Future	3916	4	4	4	0.00
25/04/2022	R186 On 05-May-22	7.88	Put	Bond Future	1480	2	1	2	0.00
25/04/2022	R186 On 05-May-22	8.30	Put	Bond Future	285	0	0	0	0.00
25/04/2022	R186 On 05-May-22	8.35	Put	Bond Future	214	0	0	0	0.00
25/04/2022	R186 On 05-May-22	8.31	Put	Bond Future	269	0	0	0	0.00
25/04/2022	R186 On 05-May-22	8.94	Put	Bond Future	2	0	0	0	454.00
25/04/2022	R186 On 05-May-22	8.64	Put	Bond Future	29	0	0	0	4,035.00
25/04/2022	R186 On 05-May-22	6.73	Put	Bond Future	6231	6	6	6	0.00
25/04/2022	R186 On 04-August-22			Bond Future	8.45	108.7194	108.7690	108.7194	68,440.00
25/04/2022	R186 On 04-August-22	8.14	Call	Bond Future	707	1	1	1	0.00
25/04/2022	R186 On 04-August-22	8.13	Call	Bond Future	693	1	1	1	0.00
25/04/2022	R186 On 04-August-22	6.96	Call	Bond Future	34	0	0	0	3,600.00
25/04/2022	R186 On 04-August-22	8.15	Call	Bond Future	721	1	1	1	0.00
25/04/2022	R186 On 04-August-22	9.78	Call	Bond Future	4988	5	5	5	0.00
25/04/2022	R186 On 04-August-22	7.96	Call	Bond Future	482	0	0	0	3,600.00
25/04/2022	R186 On 04-August-22	9.78	Put	Bond Future	137	0	0	0	3,600.00
25/04/2022	R186 On 04-August-22	8.15	Put	Bond Future	1852	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
25/04/2022	R186 On 04-August-22	6.96	Put	Bond Future	5809	6	6	6	0.00
25/04/2022	R186 On 04-August-22	7.96	Put	Bond Future	2338	2	2	2	0.00
25/04/2022	R186 On 04-August-22	8.13	Put	Bond Future	1899	2	2	2	0.00
25/04/2022	R186 On 04-August-22	8.14	Put	Bond Future	1875	2	2	2	0.00
25/04/2022	R186 On 03-November-22			Bond Future	8.64	110.2783	110.3279	110.2783	11,129.00
25/04/2022	R186 On 03-November-22	8.55	Call	Bond Future	1487	1	1	1	0.00
25/04/2022	R186 On 03-November-22	8.53	Call	Bond Future	1451	1	1	1	0.00
25/04/2022	R186 On 03-November-22	8.54	Call	Bond Future	1469	1	1	1	0.00
25/04/2022	R186 On 03-November-22	8.54	Put	Bond Future	1823	2	2	2	0.00
25/04/2022	R186 On 03-November-22	8.53	Put	Bond Future	1841	2	2	2	0.00
25/04/2022	R186 On 03-November-22	8.55	Put	Bond Future	1806	2	2	2	0.00
25/04/2022	R186 On 02-February-23			Bond Future	8.79	106.8317	106.8812	106.8317	0.00
25/04/2022	R186 On 02-February-23	8.34	Call	Bond Future	1172	1	1	1	0.00
25/04/2022	R186 On 02-February-23	8.32	Call	Bond Future	1143	1	1	1	0.00
25/04/2022	R186 On 02-February-23	8.33	Call	Bond Future	1158	1	1	1	0.00
25/04/2022	R186 On 02-February-23	8.33	Put	Bond Future	2693	3	3	3	0.00
25/04/2022	R186 On 02-February-23	8.32	Put	Bond Future	2712	3	3	3	0.00
25/04/2022	R186 On 02-February-23	8.34	Put	Bond Future	2673	3	3	3	0.00
25/04/2022	R186 On 04-May-23			Bond Future	8.95	108.6301	108.6800	108.6301	0.00
25/04/2022	R186 On 04-May-23	8.82	Call	Bond Future	1884	2	2	2	0.00
25/04/2022	R186 On 04-May-23	8.83	Call	Bond Future	1900	2	2	2	0.00
25/04/2022	R186 On 04-May-23	8.84	Call	Bond Future	1916	2	2	2	0.00
25/04/2022	R186 On 04-May-23	8.83	Put	Bond Future	2287	2	2	2	0.00
25/04/2022	R186 On 04-May-23	8.84	Put	Bond Future	2271	2	2	2	0.00
25/04/2022	R186 On 04-May-23	8.82	Put	Bond Future	2302	2	2	2	0.00
25/04/2022	R197 On 05-May-22			Bond Future	329.95	330.0385	329.9519	330.0385	615.00
25/04/2022	R197 On 04-August-22			Bond Future	326.03	326.1205	326.0283	326.1205	328.00
25/04/2022	R197 On 03-November-22			Bond Future	330.78	330.8716	330.7763	330.8716	0.00
25/04/2022	R197 On 02-February-23			Bond Future	327.69	327.7919	327.6925	327.7919	0.00
25/04/2022	R197 On 04-May-23			Bond Future	333.27	333.3736	333.2712	333.3736	0.00
25/04/2022	R202 On 05-May-22			Bond Future	250.69	250.6821	250.6917	250.6821	786.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2022	R202 On 04-August-22			Bond Future	249.64	249.6379	249.6443	249.6379	6,519.00
25/04/2022	R202 On 03-November-22			Bond Future	253.28	253.2743	253.2794	253.2743	0.00
25/04/2022	R202 On 02-February-23			Bond Future	252.96	252.9519	252.9552	252.9519	0.00
25/04/2022	R202 On 04-May-23			Bond Future	257.26	257.2570	257.2592	257.2570	0.00
25/04/2022	R209 On 05-May-22			Bond Future	10.63	69.4734	69.2344	69.4734	12,795.00
25/04/2022	R209 On 05-May-22	11.45	Call	Bond Future	4311	5	4	5	0.00
25/04/2022	R209 On 05-May-22	12.00	Call	Bond Future	6989	7	7	7	0.00
25/04/2022	R209 On 05-May-22	11.43	Call	Bond Future	4211	4	4	4	0.00
25/04/2022	R209 On 05-May-22	11.44	Call	Bond Future	4261	5	4	5	0.00
25/04/2022	R209 On 05-May-22	9.50	Call	Bond Future	0	0	0	0	2,975.00
25/04/2022	R209 On 05-May-22	9.75	Call	Bond Future	0	0	0	0	6,525.00
25/04/2022	R209 On 05-May-22	10.25	Call	Bond Future	28	0	0	0	0.00
25/04/2022	R209 On 05-May-22	10.75	Call	Bond Future	965	1	1	1	0.00
25/04/2022	R209 On 05-May-22	10.75	Put	Bond Future	314	0	0	0	1,050.00
25/04/2022	R209 On 05-May-22	10.25	Put	Bond Future	2174	2	2	2	9,000.00
25/04/2022	R209 On 05-May-22	9.75	Put	Bond Future	5105	5	5	5	0.00
25/04/2022	R209 On 05-May-22	9.50	Put	Bond Future	6650	6	7	6	0.00
25/04/2022	R209 On 05-May-22	11.44	Put	Bond Future	2	0	0	0	0.00
25/04/2022	R209 On 05-May-22	11.43	Put	Bond Future	2	0	0	0	0.00
25/04/2022	R209 On 05-May-22	12.00	Put	Bond Future	0	0	0	0	10,050.00
25/04/2022	R209 On 05-May-22	11.45	Put	Bond Future	2	0	0	0	0.00
25/04/2022	R209 On 04-August-22			Bond Future	10.80	70.4116	70.1684	70.4116	13,094.00
25/04/2022	R209 On 04-August-22	10.59	Call	Bond Future	1196	1	1	1	0.00
25/04/2022	R209 On 04-August-22	10.57	Call	Bond Future	1151	1	1	1	0.00
25/04/2022	R209 On 04-August-22	10.58	Call	Bond Future	1173	1	1	1	0.00
25/04/2022	R209 On 04-August-22	10.58	Put	Bond Future	2347	2	2	2	0.00
25/04/2022	R209 On 04-August-22	10.57	Put	Bond Future	2379	2	2	2	0.00
25/04/2022	R209 On 04-August-22	10.59	Put	Bond Future	2315	2	2	2	0.00
25/04/2022	R209 On 03-November-22			Bond Future	10.95	68.2766	68.0295	68.2766	3,610.00
25/04/2022	R209 On 03-November-22	11.50	Call	Bond Future	4063	4	4	4	0.00
25/04/2022	R209 On 03-November-22	11.00	Call	Bond Future	2452	3	2	3	0.00
25/04/2022	R209 On 03-November-22	11.01	Call	Bond Future	2481	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2022	R209 On 03-November-22	11.02	Call	Bond Future	2509	3	3	3	0.00
25/04/2022	R209 On 03-November-22	10.00	Call	Bond Future	452	1	0	1	0.00
25/04/2022	R209 On 03-November-22	10.50	Call	Bond Future	1235	1	1	1	0.00
25/04/2022	R209 On 03-November-22	11.03	Call	Bond Future	2538	3	3	3	0.00
25/04/2022	R209 On 03-November-22	9.50	Call	Bond Future	153	0	0	0	0.00
25/04/2022	R209 On 03-November-22	9.25	Call	Bond Future	82	0	0	0	8,000.00
25/04/2022	R209 On 03-November-22	9.25	Put	Bond Future	9939	10	10	10	0.00
25/04/2022	R209 On 03-November-22	9.50	Put	Bond Future	8441	8	8	8	0.00
25/04/2022	R209 On 03-November-22	10.50	Put	Bond Future	3665	4	4	4	0.00
25/04/2022	R209 On 03-November-22	11.03	Put	Bond Future	2116	2	2	2	0.00
25/04/2022	R209 On 03-November-22	10.00	Put	Bond Future	5729	6	6	6	8,000.00
25/04/2022	R209 On 03-November-22	11.02	Put	Bond Future	2140	2	2	2	0.00
25/04/2022	R209 On 03-November-22	11.01	Put	Bond Future	2164	2	2	2	0.00
25/04/2022	R209 On 03-November-22	11.00	Put	Bond Future	2188	2	2	2	8,000.00
25/04/2022	R209 On 03-November-22	11.50	Put	Bond Future	1248	1	1	1	0.00
25/04/2022	R209 On 02-February-23			Bond Future	11.08	69.4216	69.1697	69.4216	0.00
25/04/2022	R209 On 02-February-23	10.80	Call	Bond Future	2060	2	2	2	0.00
25/04/2022	R209 On 02-February-23	10.79	Call	Bond Future	2037	2	2	2	0.00
25/04/2022	R209 On 02-February-23	10.78	Call	Bond Future	2014	2	2	2	0.00
25/04/2022	R209 On 02-February-23	10.80	Put	Bond Future	3549	3	4	3	0.00
25/04/2022	R209 On 02-February-23	10.78	Put	Bond Future	3610	3	4	3	0.00
25/04/2022	R209 On 02-February-23	10.79	Put	Bond Future	3579	3	4	3	0.00
25/04/2022	R209 On 04-May-23			Bond Future	11.22	67.4417	67.1854	67.4417	0.00
25/04/2022	R209 On 04-May-23	11.11	Call	Bond Future	2813	3	3	3	0.00
25/04/2022	R209 On 04-May-23	11.09	Call	Bond Future	2764	3	3	3	0.00
25/04/2022	R209 On 04-May-23	11.10	Call	Bond Future	2789	3	3	3	0.00
25/04/2022	R209 On 04-May-23	11.10	Put	Bond Future	3413	3	3	3	0.00
25/04/2022	R209 On 04-May-23	11.09	Put	Bond Future	3440	3	3	3	0.00
25/04/2022	R209 On 04-May-23	11.11	Put	Bond Future	3387	3	3	3	0.00
25/04/2022	R210 On 05-May-22			Bond Future	219.55	219.6663	219.5485	219.6663	972.00
25/04/2022	R210 On 04-August-22			Bond Future	222.57	222.6879	222.5655	222.6879	965.00
25/04/2022	R210 On 03-November-22			Bond Future	222.86	222.9811	222.8560	222.9811	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
25/04/2022	R210 On 02-February-23			Bond Future	226.63	226.7623	226.6330	226.7623	0.00
25/04/2022	R210 On 04-May-23			Bond Future	227.45	227.5852	227.4531	227.5852	0.00
25/04/2022	R213 On 05-May-22			Bond Future	10.16	83.4580	83.2456	83.4580	21,678.00
25/04/2022	R213 On 05-May-22	10.64	Call	Bond Future	2427	3	2	3	0.00
25/04/2022	R213 On 05-May-22	10.65	Call	Bond Future	2473	3	2	3	0.00
25/04/2022	R213 On 05-May-22	10.63	Call	Bond Future	2380	3	2	3	0.00
25/04/2022	R213 On 05-May-22	10.65	Put	Bond Future	27	0	0	0	0.00
25/04/2022	R213 On 05-May-22	10.64	Put	Bond Future	29	0	0	0	0.00
25/04/2022	R213 On 05-May-22	10.63	Put	Bond Future	31	0	0	0	0.00
25/04/2022	R213 On 04-August-22			Bond Future	10.35	84.5493	84.3686	84.5493	12,939.00
25/04/2022	R213 On 04-August-22	9.90	Call	Bond Future	686	1	1	1	0.00
25/04/2022	R213 On 04-August-22	9.88	Call	Bond Future	655	1	1	1	0.00
25/04/2022	R213 On 04-August-22	9.89	Call	Bond Future	670	1	1	1	0.00
25/04/2022	R213 On 04-August-22	9.90	Put	Bond Future	2930	3	3	3	0.00
25/04/2022	R213 On 04-August-22	9.88	Put	Bond Future	3000	3	3	3	0.00
25/04/2022	R213 On 04-August-22	9.89	Put	Bond Future	2965	3	3	3	0.00
25/04/2022	R213 On 03-November-22			Bond Future	10.54	82.2428	82.0398	82.2428	0.00
25/04/2022	R213 On 03-November-22	10.40	Call	Bond Future	1812	2	2	2	0.00
25/04/2022	R213 On 03-November-22	9.98	Call	Bond Future	996	1	1	1	0.00
25/04/2022	R213 On 03-November-22	9.13	Call	Bond Future	194	0	0	0	200.00
25/04/2022	R213 On 03-November-22	10.19	Call	Bond Future	1371	1	1	1	0.00
25/04/2022	R213 On 03-November-22	9.84	Call	Bond Future	785	1	1	1	0.00
25/04/2022	R213 On 03-November-22	10.37	Call	Bond Future	1745	2	2	2	0.00
25/04/2022	R213 On 03-November-22	10.38	Call	Bond Future	1767	2	2	2	0.00
25/04/2022	R213 On 03-November-22	10.39	Call	Bond Future	1790	2	2	2	0.00
25/04/2022	R213 On 03-November-22	9.19	Call	Bond Future	220	0	0	0	476.00
25/04/2022	R213 On 03-November-22	9.19	Put	Bond Future	6960	7	7	7	0.00
25/04/2022	R213 On 03-November-22	10.39	Put	Bond Future	2498	2	2	2	0.00
25/04/2022	R213 On 03-November-22	10.38	Put	Bond Future	2523	2	3	2	0.00
25/04/2022	R213 On 03-November-22	10.37	Put	Bond Future	2549	2	3	2	200.00
25/04/2022	R213 On 03-November-22	9.84	Put	Bond Future	4190	4	4	4	476.00
25/04/2022	R213 On 03-November-22	9.13	Put	Bond Future	7251	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2022	R213 On 03-November-22	10.19	Put	Bond Future	3047	3	3	3	476.00
25/04/2022	R213 On 03-November-22	9.98	Put	Bond Future	3704	4	4	4	200.00
25/04/2022	R213 On 03-November-22	10.40	Put	Bond Future	2472	2	2	2	0.00
25/04/2022	R213 On 02-February-23			Bond Future	10.70	83.6555	83.4135	83.6555	0.00
25/04/2022	R213 On 02-February-23	10.43	Call	Bond Future	1902	2	2	2	912.00
25/04/2022	R213 On 02-February-23	10.22	Call	Bond Future	1488	2	1	2	0.00
25/04/2022	R213 On 02-February-23	10.21	Call	Bond Future	1470	2	1	2	0.00
25/04/2022	R213 On 02-February-23	9.16	Call	Bond Future	310	0	0	0	476.00
25/04/2022	R213 On 02-February-23	12.20	Call	Bond Future	7232	7	7	7	0.00
25/04/2022	R213 On 02-February-23	10.23	Call	Bond Future	1507	2	2	2	0.00
25/04/2022	R213 On 02-February-23	10.35	Call	Bond Future	1737	2	2	2	0.00
25/04/2022	R213 On 02-February-23	10.01	Call	Bond Future	1131	1	1	1	0.00
25/04/2022	R213 On 02-February-23	10.35	Put	Bond Future	3395	3	3	3	476.00
25/04/2022	R213 On 02-February-23	12.20	Put	Bond Future	693	1	1	1	912.00
25/04/2022	R213 On 02-February-23	10.22	Put	Bond Future	3765	4	4	4	0.00
25/04/2022	R213 On 02-February-23	10.43	Put	Bond Future	3181	3	3	3	0.00
25/04/2022	R213 On 02-February-23	9.16	Put	Bond Future	7860	8	8	8	0.00
25/04/2022	R213 On 02-February-23	10.01	Put	Bond Future	4419	4	4	4	476.00
25/04/2022	R213 On 02-February-23	10.21	Put	Bond Future	3794	4	4	4	0.00
25/04/2022	R213 On 02-February-23	10.23	Put	Bond Future	3736	4	4	4	0.00
25/04/2022	R213 On 04-May-23			Bond Future	10.87	81.4999	81.2723	81.4999	0.00
25/04/2022	R213 On 04-May-23	10.74	Call	Bond Future	2571	3	3	3	0.00
25/04/2022	R213 On 04-May-23	10.73	Call	Bond Future	2549	3	3	3	0.00
25/04/2022	R213 On 04-May-23	10.75	Call	Bond Future	2593	3	3	3	0.00
25/04/2022	R213 On 04-May-23	10.75	Put	Bond Future	3145	3	3	3	0.00
25/04/2022	R213 On 04-May-23	10.73	Put	Bond Future	3191	3	3	3	0.00
25/04/2022	R213 On 04-May-23	10.74	Put	Bond Future	3168	3	3	3	0.00
25/04/2022	R214 On 05-May-22			Bond Future	10.93	66.6234	66.1785	66.6234	9,531.00
25/04/2022	R214 On 05-May-22	11.73	Call	Bond Future	4310	5	4	5	0.00
25/04/2022	R214 On 05-May-22	11.74	Call	Bond Future	4361	5	4	5	0.00
25/04/2022	R214 On 05-May-22	11.75	Call	Bond Future	4411	5	4	5	0.00
25/04/2022	R214 On 05-May-22	11.73	Put	Bond Future	3	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
25/04/2022	R214 On 05-May-22	11.74	Put	Bond Future	3	0	0	0	0.00
25/04/2022	R214 On 05-May-22	11.75	Put	Bond Future	3	0	0	0	0.00
25/04/2022	R214 On 04-August-22			Bond Future	11.09	67.4928	67.0713	67.4928	15,274.00
25/04/2022	R214 On 04-August-22	10.97	Call	Bond Future	1475	2	1	2	0.00
25/04/2022	R214 On 04-August-22	10.98	Call	Bond Future	1501	2	2	2	0.00
25/04/2022	R214 On 04-August-22	10.99	Call	Bond Future	1528	2	2	2	0.00
25/04/2022	R214 On 04-August-22	10.98	Put	Bond Future	2112	2	2	2	0.00
25/04/2022	R214 On 04-August-22	10.99	Put	Bond Future	2082	2	2	2	0.00
25/04/2022	R214 On 04-August-22	10.97	Put	Bond Future	2142	2	2	2	0.00
25/04/2022	R214 On 03-November-22			Bond Future	11.24	65.1920	64.7474	65.1920	0.00
25/04/2022	R214 On 03-November-22	11.35	Call	Bond Future	2746	3	3	3	0.00
25/04/2022	R214 On 03-November-22	11.36	Call	Bond Future	2776	3	3	3	0.00
25/04/2022	R214 On 03-November-22	11.34	Call	Bond Future	2716	3	3	3	0.00
25/04/2022	R214 On 03-November-22	11.36	Put	Bond Future	2123	2	2	2	0.00
25/04/2022	R214 On 03-November-22	11.35	Put	Bond Future	2146	2	2	2	0.00
25/04/2022	R214 On 03-November-22	11.34	Put	Bond Future	2170	2	2	2	0.00
25/04/2022	R214 On 02-February-23			Bond Future	11.37	66.3141	65.8322	66.3141	0.00
25/04/2022	R214 On 02-February-23	11.09	Call	Bond Future	2173	2	2	2	0.00
25/04/2022	R214 On 02-February-23	11.07	Call	Bond Future	2126	2	2	2	0.00
25/04/2022	R214 On 02-February-23	11.08	Call	Bond Future	2149	2	2	2	0.00
25/04/2022	R214 On 02-February-23	11.08	Put	Bond Future	3742	3	4	3	0.00
25/04/2022	R214 On 02-February-23	11.07	Put	Bond Future	3774	4	4	4	0.00
25/04/2022	R214 On 02-February-23	11.09	Put	Bond Future	3710	3	4	3	0.00
25/04/2022	R214 On 04-May-23			Bond Future	11.50	64.1237	63.6489	64.1237	0.00
25/04/2022	R214 On 04-May-23	11.38	Call	Bond Future	2927	3	3	3	0.00
25/04/2022	R214 On 04-May-23	11.36	Call	Bond Future	2876	3	3	3	0.00
25/04/2022	R214 On 04-May-23	11.37	Call	Bond Future	2902	3	3	3	0.00
25/04/2022	R214 On 04-May-23	11.37	Put	Bond Future	3612	3	4	3	0.00
25/04/2022	R214 On 04-May-23	11.36	Put	Bond Future	3640	3	4	3	0.00
25/04/2022	R214 On 04-May-23	11.38	Put	Bond Future	3584	3	4	3	0.00
25/04/2022	R248 On 05-May-22			Bond Future	10.88	83.7382	83.3552	83.7382	129,010.00
25/04/2022	R248 On 05-May-22	11.81	Call	Bond Future	6267	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2022	R248 On 05-May-22	11.80	Call	Bond Future	6204	7	6	7	0.00
25/04/2022	R248 On 05-May-22	11.79	Call	Bond Future	6142	7	6	7	0.00
25/04/2022	R248 On 05-May-22	11.79	Put	Bond Future	1	0	0	0	0.00
25/04/2022	R248 On 05-May-22	11.81	Put	Bond Future	1	0	0	0	0.00
25/04/2022	R248 On 05-May-22	11.80	Put	Bond Future	1	0	0	0	0.00
25/04/2022	R248 On 04-August-22			Bond Future	11.04	84.8310	84.4797	84.8310	179,378.00
25/04/2022	R248 On 04-August-22	11.00	Call	Bond Future	2128	2	2	2	0.00
25/04/2022	R248 On 04-August-22	10.90	Call	Bond Future	1786	2	2	2	1,700.00
25/04/2022	R248 On 04-August-22	10.40	Call	Bond Future	544	1	1	1	0.00
25/04/2022	R248 On 04-August-22	9.70	Call	Bond Future	41	0	0	0	0.00
25/04/2022	R248 On 04-August-22	10.98	Call	Bond Future	2057	2	2	2	0.00
25/04/2022	R248 On 04-August-22	10.20	Call	Bond Future	278	0	0	0	1,700.00
25/04/2022	R248 On 04-August-22	10.99	Call	Bond Future	2092	2	2	2	0.00
25/04/2022	R248 On 04-August-22	10.99	Put	Bond Future	2418	2	2	2	0.00
25/04/2022	R248 On 04-August-22	10.40	Put	Bond Future	5252	5	5	5	0.00
25/04/2022	R248 On 04-August-22	10.98	Put	Bond Future	2453	2	2	2	0.00
25/04/2022	R248 On 04-August-22	9.70	Put	Bond Future	10503	10	11	10	0.00
25/04/2022	R248 On 04-August-22	10.20	Put	Bond Future	6565	6	7	6	0.00
25/04/2022	R248 On 04-August-22	10.90	Put	Bond Future	2754	3	3	3	0.00
25/04/2022	R248 On 04-August-22	11.00	Put	Bond Future	2382	2	2	2	0.00
25/04/2022	R248 On 03-November-22			Bond Future	11.18	81.6460	81.2683	81.6460	0.00
25/04/2022	R248 On 03-November-22	11.30	Call	Bond Future	3459	4	3	4	0.00
25/04/2022	R248 On 03-November-22	11.31	Call	Bond Future	3497	4	3	4	0.00
25/04/2022	R248 On 03-November-22	11.32	Call	Bond Future	3535	4	4	4	0.00
25/04/2022	R248 On 03-November-22	11.30	Put	Bond Future	2661	3	3	3	0.00
25/04/2022	R248 On 03-November-22	11.31	Put	Bond Future	2631	2	3	2	0.00
25/04/2022	R248 On 03-November-22	11.32	Put	Bond Future	2602	2	3	2	0.00
25/04/2022	R248 On 02-February-23			Bond Future	11.31	83.0515	82.6301	83.0515	0.00
25/04/2022	R248 On 02-February-23	11.06	Call	Bond Future	2791	3	3	3	0.00
25/04/2022	R248 On 02-February-23	11.07	Call	Bond Future	2822	3	3	3	0.00
25/04/2022	R248 On 02-February-23	11.08	Call	Bond Future	2853	3	3	3	0.00
25/04/2022	R248 On 02-February-23	11.08	Put	Bond Future	4459	4	4	4	0.00
25/04/2022	R248 On 02-February-23	11.07	Put	Bond Future	4498	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
25/04/2022	R248 On 02-February-23	11.06	Put	Bond Future	4537	4	5	4	0.00
25/04/2022	R248 On 04-May-23			Bond Future	11.44	80.0003	79.5907	80.0003	0.00
25/04/2022	R248 On 04-May-23	11.33	Call	Bond Future	3690	4	4	4	0.00
25/04/2022	R248 On 04-May-23	11.34	Call	Bond Future	3723	4	4	4	0.00
25/04/2022	R248 On 04-May-23	11.35	Call	Bond Future	3756	4	4	4	0.00
25/04/2022	R248 On 04-May-23	11.35	Put	Bond Future	4374	4	4	4	0.00
25/04/2022	R248 On 04-May-23	11.34	Put	Bond Future	4408	4	4	4	0.00
25/04/2022	R248 On 04-May-23	11.33	Put	Bond Future	4443	4	4	4	0.00