



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 MONTHLY STATISTICS REPORT

For May 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2022	2025 On 04-August-22			Bond Future	160.89	161.3592	160.8904	161.3592	7,305.00
16/05/2022	2025 On 03-November-22			Bond Future	163.27	163.7460	163.2690	163.7460	0.00
16/05/2022	2025 On 02-February-23			Bond Future	164.37	164.8575	164.3705	164.8575	0.00
16/05/2022	2025 On 04-May-23			Bond Future	167.31	167.8081	167.3114	167.8081	0.00
16/05/2022	2029 On 04-August-22			Bond Future	118.91	119.0481	118.9140	119.0481	3,954.00
16/05/2022	2029 On 03-November-22			Bond Future	119.43	119.5697	119.4325	119.5697	0.00
16/05/2022	2029 On 02-February-23			Bond Future	121.47	121.6066	121.4660	121.6066	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
16/05/2022	2029 On 04-May-23			Bond Future	122.36	122.5043	122.3603	122.5043	0.00
16/05/2022	2030 On 04-August-22			Bond Future	10.18	88.9621	10.1790	88.9621	96,349.00
16/05/2022	2030 On 04-August-22	8.30	Call	Bond Future	3	0	3	0	800.00
16/05/2022	2030 On 04-August-22	9.05	Call	Bond Future	64	0	64	0	800.00
16/05/2022	2030 On 04-August-22	9.54	Call	Bond Future	285	0	285	0	0.00
16/05/2022	2030 On 04-August-22	9.55	Call	Bond Future	294	0	294	0	0.00
16/05/2022	2030 On 04-August-22	10.95	Call	Bond Future	3872	4	3872	4	0.00
16/05/2022	2030 On 04-August-22	9.56	Call	Bond Future	303	0	303	0	0.00
16/05/2022	2030 On 04-August-22	9.56	Put	Bond Future	3320	3	3320	3	0.00
16/05/2022	2030 On 04-August-22	10.95	Put	Bond Future	290	0	290	0	800.00
16/05/2022	2030 On 04-August-22	9.55	Put	Bond Future	3360	3	3360	3	0.00
16/05/2022	2030 On 04-August-22	9.54	Put	Bond Future	3401	3	3401	3	0.00
16/05/2022	2030 On 04-August-22	9.05	Put	Bond Future	5664	6	5664	6	0.00
16/05/2022	2030 On 04-August-22	8.30	Put	Bond Future	9571	10	9571	10	0.00
16/05/2022	2030 On 03-November-22			Bond Future	10.37	90.2587	10.3709	90.2587	18,740.00
16/05/2022	2030 On 03-November-22	10.20	Call	Bond Future	1509	2	1509	2	500.00
16/05/2022	2030 On 03-November-22	11.57	Call	Bond Future	5737	6	5737	6	0.00
16/05/2022	2030 On 03-November-22	10.08	Call	Bond Future	1267	1	1267	1	0.00
16/05/2022	2030 On 03-November-22	10.09	Call	Bond Future	1286	1	1286	1	0.00
16/05/2022	2030 On 03-November-22	10.10	Call	Bond Future	1306	1	1306	1	0.00
16/05/2022	2030 On 03-November-22	9.70	Call	Bond Future	674	1	674	1	500.00
16/05/2022	2030 On 03-November-22	9.70	Put	Bond Future	3840	4	3840	4	0.00
16/05/2022	2030 On 03-November-22	10.10	Put	Bond Future	2568	3	2568	3	0.00
16/05/2022	2030 On 03-November-22	10.20	Put	Bond Future	2303	2	2303	2	0.00
16/05/2022	2030 On 03-November-22	10.09	Put	Bond Future	2595	3	2595	3	0.00
16/05/2022	2030 On 03-November-22	10.08	Put	Bond Future	2623	3	2623	3	0.00
16/05/2022	2030 On 03-November-22	11.57	Put	Bond Future	417	0	417	0	500.00
16/05/2022	2030 On 02-February-23			Bond Future	10.54	87.7722	10.5419	87.7722	0.00
16/05/2022	2030 On 02-February-23	10.01	Call	Bond Future	1243	1	1243	1	0.00
16/05/2022	2030 On 02-February-23	9.94	Call	Bond Future	1130	1	1130	1	0.00
16/05/2022	2030 On 02-February-23	8.81	Call	Bond Future	197	0	197	0	102.00
16/05/2022	2030 On 02-February-23	10.00	Call	Bond Future	1226	1	1226	1	0.00
16/05/2022	2030 On 02-February-23	9.80	Call	Bond Future	924	1	924	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
16/05/2022	2030 On 02-February-23	9.99	Call	Bond Future	1210	1	1210	1	0.00
16/05/2022	2030 On 02-February-23	9.20	Call	Bond Future	382	0	382	0	0.00
16/05/2022	2030 On 02-February-23	9.66	Call	Bond Future	758	1	758	1	0.00
16/05/2022	2030 On 02-February-23	9.66	Put	Bond Future	4811	5	4811	5	102.00
16/05/2022	2030 On 02-February-23	9.20	Put	Bond Future	6643	7	6643	7	0.00
16/05/2022	2030 On 02-February-23	8.81	Put	Bond Future	8383	8	8383	8	0.00
16/05/2022	2030 On 02-February-23	9.94	Put	Bond Future	3871	4	3871	4	102.00
16/05/2022	2030 On 02-February-23	10.01	Put	Bond Future	3659	4	3659	4	0.00
16/05/2022	2030 On 02-February-23	9.99	Put	Bond Future	3719	4	3719	4	0.00
16/05/2022	2030 On 02-February-23	9.80	Put	Bond Future	4318	4	4318	4	0.00
16/05/2022	2030 On 02-February-23	10.00	Put	Bond Future	3689	4	3689	4	0.00
16/05/2022	2030 On 04-May-23			Bond Future	10.71	89.3300	10.7122	89.3300	0.00
16/05/2022	2030 On 04-May-23	12.04	Call	Bond Future	6441	6	6441	6	0.00
16/05/2022	2030 On 04-May-23	10.54	Call	Bond Future	2242	2	2242	2	0.00
16/05/2022	2030 On 04-May-23	10.52	Call	Bond Future	2200	2	2200	2	0.00
16/05/2022	2030 On 04-May-23	10.00	Call	Bond Future	1245	1	1245	1	1,080.00
16/05/2022	2030 On 04-May-23	10.53	Call	Bond Future	2221	2	2221	2	0.00
16/05/2022	2030 On 04-May-23	10.53	Put	Bond Future	3013	3	3013	3	0.00
16/05/2022	2030 On 04-May-23	10.00	Put	Bond Future	4392	4	4392	4	0.00
16/05/2022	2030 On 04-May-23	10.52	Put	Bond Future	3035	3	3035	3	0.00
16/05/2022	2030 On 04-May-23	10.54	Put	Bond Future	2990	3	2990	3	0.00
16/05/2022	2030 On 04-May-23	12.04	Put	Bond Future	934	1	934	1	1,080.00
16/05/2022	2032 On 04-August-22			Bond Future	10.58	88.9012	10.5804	88.9012	70,093.00
16/05/2022	2032 On 04-August-22	11.00	Call	Bond Future	2894	3	2894	3	0.00
16/05/2022	2032 On 04-August-22	11.60	Call	Bond Future	5473	5	5473	5	0.00
16/05/2022	2032 On 04-August-22	11.89	Call	Bond Future	6800	7	6800	7	0.00
16/05/2022	2032 On 04-August-22	10.21	Call	Bond Future	622	1	622	1	0.00
16/05/2022	2032 On 04-August-22	10.50	Call	Bond Future	1262	1	1262	1	900.00
16/05/2022	2032 On 04-August-22	10.20	Call	Bond Future	605	1	605	1	0.00
16/05/2022	2032 On 04-August-22	10.10	Call	Bond Future	450	0	450	0	0.00
16/05/2022	2032 On 04-August-22	8.97	Call	Bond Future	5	0	5	0	800.00
16/05/2022	2032 On 04-August-22	9.40	Call	Bond Future	32	0	32	0	0.00
16/05/2022	2032 On 04-August-22	10.22	Call	Bond Future	640	1	640	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
16/05/2022	2032 On 04-August-22	9.80	Call	Bond Future	150	0	150	0	900.00
16/05/2022	2032 On 04-August-22	9.72	Call	Bond Future	109	0	109	0	800.00
16/05/2022	2032 On 04-August-22	9.72	Put	Bond Future	4917	5	4917	5	0.00
16/05/2022	2032 On 04-August-22	10.21	Put	Bond Future	2650	3	2650	3	0.00
16/05/2022	2032 On 04-August-22	10.20	Put	Bond Future	2689	3	2689	3	0.00
16/05/2022	2032 On 04-August-22	9.40	Put	Bond Future	6720	7	6720	7	0.00
16/05/2022	2032 On 04-August-22	8.97	Put	Bond Future	9299	9	9299	9	0.00
16/05/2022	2032 On 04-August-22	10.10	Put	Bond Future	3092	3	3092	3	0.00
16/05/2022	2032 On 04-August-22	10.50	Put	Bond Future	1697	2	1697	2	0.00
16/05/2022	2032 On 04-August-22	9.80	Put	Bond Future	4497	5	4497	5	0.00
16/05/2022	2032 On 04-August-22	10.22	Put	Bond Future	2612	3	2612	3	0.00
16/05/2022	2032 On 04-August-22	11.89	Put	Bond Future	111	0	111	0	0.00
16/05/2022	2032 On 04-August-22	11.60	Put	Bond Future	204	0	204	0	800.00
16/05/2022	2032 On 04-August-22	11.00	Put	Bond Future	671	1	671	1	7,500.00
16/05/2022	2032 On 03-November-22			Bond Future	10.77	86.0447	10.7654	86.0447	87,927.00
16/05/2022	2032 On 03-November-22	12.30	Call	Bond Future	7874	8	7874	8	0.00
16/05/2022	2032 On 03-November-22	10.66	Call	Bond Future	1817	2	1817	2	0.00
16/05/2022	2032 On 03-November-22	10.67	Call	Bond Future	1843	2	1843	2	750.00
16/05/2022	2032 On 03-November-22	10.56	Call	Bond Future	1567	2	1567	2	0.00
16/05/2022	2032 On 03-November-22	10.11	Call	Bond Future	685	1	685	1	0.00
16/05/2022	2032 On 03-November-22	9.31	Call	Bond Future	114	0	114	0	180.00
16/05/2022	2032 On 03-November-22	9.46	Call	Bond Future	165	0	165	0	500.00
16/05/2022	2032 On 03-November-22	11.55	Call	Bond Future	4767	5	4767	5	0.00
16/05/2022	2032 On 03-November-22	10.21	Call	Bond Future	844	1	844	1	500.00
16/05/2022	2032 On 03-November-22	10.49	Call	Bond Future	1403	1	1403	1	0.00
16/05/2022	2032 On 03-November-22	9.92	Call	Bond Future	456	0	456	0	750.00
16/05/2022	2032 On 03-November-22	10.16	Call	Bond Future	762	1	762	1	0.00
16/05/2022	2032 On 03-November-22	9.36	Call	Bond Future	129	0	129	0	454.00
16/05/2022	2032 On 03-November-22	9.36	Put	Bond Future	7934	8	7934	8	0.00
16/05/2022	2032 On 03-November-22	9.46	Put	Bond Future	7384	8	7384	8	0.00
16/05/2022	2032 On 03-November-22	10.16	Put	Bond Future	4014	4	4014	4	180.00
16/05/2022	2032 On 03-November-22	9.31	Put	Bond Future	8213	8	8213	8	0.00
16/05/2022	2032 On 03-November-22	9.92	Put	Bond Future	5042	5	5042	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
16/05/2022	2032 On 03-November-22	10.11	Put	Bond Future	4213	4	4213	4	454.00
16/05/2022	2032 On 03-November-22	10.56	Put	Bond Future	2652	3	2652	3	180.00
16/05/2022	2032 On 03-November-22	10.49	Put	Bond Future	2863	3	2863	3	454.00
16/05/2022	2032 On 03-November-22	10.21	Put	Bond Future	3821	4	3821	4	0.00
16/05/2022	2032 On 03-November-22	11.55	Put	Bond Future	784	1	784	1	500.00
16/05/2022	2032 On 03-November-22	10.67	Put	Bond Future	2345	2	2345	2	0.00
16/05/2022	2032 On 03-November-22	10.66	Put	Bond Future	2371	2	2371	2	0.00
16/05/2022	2032 On 03-November-22	12.30	Put	Bond Future	314	0	314	0	750.00
16/05/2022	2032 On 02-February-23			Bond Future	10.93	87.4946	10.9286	87.4946	0.00
16/05/2022	2032 On 02-February-23	11.84	Call	Bond Future	5495	5	5495	5	0.00
16/05/2022	2032 On 02-February-23	12.75	Call	Bond Future	9083	9	9083	9	0.00
16/05/2022	2032 On 02-February-23	10.38	Call	Bond Future	1246	1	1246	1	0.00
16/05/2022	2032 On 02-February-23	10.39	Call	Bond Future	1265	1	1265	1	0.00
16/05/2022	2032 On 02-February-23	9.31	Call	Bond Future	201	0	201	0	454.00
16/05/2022	2032 On 02-February-23	10.16	Call	Bond Future	892	1	892	1	0.00
16/05/2022	2032 On 02-February-23	11.69	Call	Bond Future	4940	5	4940	5	0.00
16/05/2022	2032 On 02-February-23	10.40	Call	Bond Future	1284	1	1284	1	0.00
16/05/2022	2032 On 02-February-23	9.92	Call	Bond Future	615	1	615	1	750.00
16/05/2022	2032 On 02-February-23	10.22	Call	Bond Future	974	1	974	1	500.00
16/05/2022	2032 On 02-February-23	9.47	Call	Bond Future	276	0	276	0	500.00
16/05/2022	2032 On 02-February-23	10.50	Call	Bond Future	1484	1	1484	1	0.00
16/05/2022	2032 On 02-February-23	10.67	Call	Bond Future	1861	2	1861	2	750.00
16/05/2022	2032 On 02-February-23	10.67	Put	Bond Future	3194	3	3194	3	0.00
16/05/2022	2032 On 02-February-23	10.50	Put	Bond Future	3708	4	3708	4	454.00
16/05/2022	2032 On 02-February-23	9.47	Put	Bond Future	8170	8	8170	8	0.00
16/05/2022	2032 On 02-February-23	10.22	Put	Bond Future	4693	5	4693	5	0.00
16/05/2022	2032 On 02-February-23	9.92	Put	Bond Future	5974	6	5974	6	0.00
16/05/2022	2032 On 02-February-23	10.40	Put	Bond Future	4039	4	4039	4	0.00
16/05/2022	2032 On 02-February-23	11.69	Put	Bond Future	1171	1	1171	1	0.00
16/05/2022	2032 On 02-February-23	10.16	Put	Bond Future	4936	5	4936	5	454.00
16/05/2022	2032 On 02-February-23	9.31	Put	Bond Future	9019	9	9019	9	0.00
16/05/2022	2032 On 02-February-23	10.39	Put	Bond Future	4073	4	4073	4	0.00
16/05/2022	2032 On 02-February-23	10.38	Put	Bond Future	4108	4	4108	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
16/05/2022	2032 On 02-February-23	12.75	Put	Bond Future	431	0	431	0	750.00
16/05/2022	2032 On 02-February-23	11.84	Put	Bond Future	1010	1	1010	1	500.00
16/05/2022	2032 On 04-May-23			Bond Future	11.09	84.8886	11.0865	84.8886	0.00
16/05/2022	2032 On 04-May-23	10.88	Call	Bond Future	2419	2	2419	2	0.00
16/05/2022	2032 On 04-May-23	10.87	Call	Bond Future	2395	2	2395	2	0.00
16/05/2022	2032 On 04-May-23	10.89	Call	Bond Future	2442	2	2442	2	0.00
16/05/2022	2032 On 04-May-23	10.89	Put	Bond Future	3426	4	3426	4	0.00
16/05/2022	2032 On 04-May-23	10.87	Put	Bond Future	3480	4	3480	4	0.00
16/05/2022	2032 On 04-May-23	10.88	Put	Bond Future	3453	4	3453	4	0.00
16/05/2022	2033 On 04-August-22			Bond Future	113.73	114.2483	113.7276	114.2483	7,046.00
16/05/2022	2033 On 03-November-22			Bond Future	114.09	114.6154	114.0861	114.6154	0.00
16/05/2022	2033 On 02-February-23			Bond Future	116.03	116.5678	116.0283	116.5678	0.00
16/05/2022	2033 On 04-May-23			Bond Future	116.74	117.2903	116.7403	117.2903	0.00
16/05/2022	2037 On 04-August-22			Bond Future	11.07	81.7879	11.0691	81.7879	126,921.00
16/05/2022	2037 On 04-August-22	10.10	Call	Bond Future	80	0	80	0	50.00
16/05/2022	2037 On 04-August-22	10.91	Call	Bond Future	1215	1	1215	1	0.00
16/05/2022	2037 On 04-August-22	11.21	Call	Bond Future	2178	2	2178	2	1,050.00
16/05/2022	2037 On 04-August-22	11.42	Call	Bond Future	3003	3	3003	3	0.00
16/05/2022	2037 On 04-August-22	10.89	Call	Bond Future	1160	1	1160	1	0.00
16/05/2022	2037 On 04-August-22	10.90	Call	Bond Future	1188	1	1188	1	0.00
16/05/2022	2037 On 04-August-22	11.95	Call	Bond Future	5477	5	5477	5	0.00
16/05/2022	2037 On 04-August-22	11.95	Put	Bond Future	317	0	317	0	1,050.00
16/05/2022	2037 On 04-August-22	10.91	Put	Bond Future	2202	2	2202	2	0.00
16/05/2022	2037 On 04-August-22	10.89	Put	Bond Future	2272	2	2272	2	0.00
16/05/2022	2037 On 04-August-22	11.42	Put	Bond Future	887	1	887	1	50.00
16/05/2022	2037 On 04-August-22	11.21	Put	Bond Future	1318	1	1318	1	0.00
16/05/2022	2037 On 04-August-22	10.10	Put	Bond Future	6374	6	6374	6	0.00
16/05/2022	2037 On 04-August-22	10.90	Put	Bond Future	2237	2	2237	2	50.00
16/05/2022	2037 On 03-November-22			Bond Future	11.23	82.9803	11.2329	82.9803	0.00
16/05/2022	2037 On 03-November-22	11.30	Call	Bond Future	2617	3	2617	3	0.00
16/05/2022	2037 On 03-November-22	11.32	Call	Bond Future	2683	3	2683	3	0.00
16/05/2022	2037 On 03-November-22	11.31	Call	Bond Future	2650	3	2650	3	0.00
16/05/2022	2037 On 03-November-22	11.31	Put	Bond Future	2188	2	2188	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
16/05/2022	2037 On 03-November-22	11.30	Put	Bond Future	2215	2	2215	2	0.00
16/05/2022	2037 On 03-November-22	11.32	Put	Bond Future	2162	2	2162	2	0.00
16/05/2022	2037 On 02-February-23			Bond Future	11.38	80.1215	11.3810	80.1215	0.00
16/05/2022	2037 On 02-February-23	11.05	Call	Bond Future	2034	2	2034	2	0.00
16/05/2022	2037 On 02-February-23	11.03	Call	Bond Future	1983	2	1983	2	0.00
16/05/2022	2037 On 02-February-23	11.04	Call	Bond Future	2008	2	2008	2	0.00
16/05/2022	2037 On 02-February-23	11.04	Put	Bond Future	4051	4	4051	4	0.00
16/05/2022	2037 On 02-February-23	11.03	Put	Bond Future	4086	4	4086	4	0.00
16/05/2022	2037 On 02-February-23	11.05	Put	Bond Future	4015	4	4015	4	0.00
16/05/2022	2037 On 04-May-23			Bond Future	11.53	81.5448	11.5256	81.5448	0.00
16/05/2022	2037 On 04-May-23	11.32	Call	Bond Future	2761	3	2761	3	0.00
16/05/2022	2037 On 04-May-23	11.30	Call	Bond Future	2706	3	2706	3	0.00
16/05/2022	2037 On 04-May-23	11.31	Call	Bond Future	2734	3	2734	3	0.00
16/05/2022	2037 On 04-May-23	11.31	Put	Bond Future	3990	4	3990	4	0.00
16/05/2022	2037 On 04-May-23	11.30	Put	Bond Future	4021	4	4021	4	0.00
16/05/2022	2037 On 04-May-23	11.32	Put	Bond Future	3958	4	3958	4	0.00
16/05/2022	2038 On 04-August-22			Bond Future	128.25	129.6317	128.2522	129.6317	6,836.00
16/05/2022	2038 On 03-November-22			Bond Future	130.15	131.5496	130.1486	131.5496	0.00
16/05/2022	2038 On 02-February-23			Bond Future	130.48	131.9035	130.4772	131.9035	0.00
16/05/2022	2038 On 04-May-23			Bond Future	132.81	134.2654	132.8127	134.2654	0.00
16/05/2022	2040 On 04-August-22			Bond Future	11.19	83.5443	11.1892	83.5443	120,301.00
16/05/2022	2040 On 04-August-22	9.70	Call	Bond Future	10	0	10	0	460.00
16/05/2022	2040 On 04-August-22	10.70	Call	Bond Future	503	1	503	1	460.00
16/05/2022	2040 On 04-August-22	11.03	Call	Bond Future	1268	1	1268	1	0.00
16/05/2022	2040 On 04-August-22	11.04	Call	Bond Future	1298	1	1298	1	0.00
16/05/2022	2040 On 04-August-22	12.24	Call	Bond Future	6735	7	6735	7	0.00
16/05/2022	2040 On 04-August-22	11.05	Call	Bond Future	1328	1	1328	1	0.00
16/05/2022	2040 On 04-August-22	11.05	Put	Bond Future	2255	2	2255	2	0.00
16/05/2022	2040 On 04-August-22	12.24	Put	Bond Future	231	0	231	0	460.00
16/05/2022	2040 On 04-August-22	9.70	Put	Bond Future	10820	11	10820	11	0.00
16/05/2022	2040 On 04-August-22	11.04	Put	Bond Future	2292	2	2292	2	0.00
16/05/2022	2040 On 04-August-22	11.03	Put	Bond Future	2329	2	2329	2	0.00
16/05/2022	2040 On 04-August-22	10.70	Put	Bond Future	3833	4	3833	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
16/05/2022	2040 On 03-November-22			Bond Future	11.35	84.7624	11.3485	84.7624	3,965.00
16/05/2022	2040 On 03-November-22	11.41	Call	Bond Future	2826	3	2826	3	0.00
16/05/2022	2040 On 03-November-22	11.39	Call	Bond Future	2756	3	2756	3	0.00
16/05/2022	2040 On 03-November-22	11.40	Call	Bond Future	2791	3	2791	3	0.00
16/05/2022	2040 On 03-November-22	12.52	Call	Bond Future	7693	8	7693	8	0.00
16/05/2022	2040 On 03-November-22	10.70	Call	Bond Future	861	1	861	1	1,100.00
16/05/2022	2040 On 03-November-22	11.20	Call	Bond Future	2132	2	2132	2	1,100.00
16/05/2022	2040 On 03-November-22	11.20	Put	Bond Future	3099	3	3099	3	0.00
16/05/2022	2040 On 03-November-22	11.41	Put	Bond Future	2431	2	2431	2	0.00
16/05/2022	2040 On 03-November-22	12.52	Put	Bond Future	649	1	649	1	1,100.00
16/05/2022	2040 On 03-November-22	10.70	Put	Bond Future	5217	5	5217	5	0.00
16/05/2022	2040 On 03-November-22	11.39	Put	Bond Future	2489	3	2489	3	0.00
16/05/2022	2040 On 03-November-22	11.40	Put	Bond Future	2460	3	2460	3	0.00
16/05/2022	2040 On 02-February-23			Bond Future	11.49	81.6834	11.4928	81.6834	0.00
16/05/2022	2040 On 02-February-23	11.10	Call	Bond Future	1974	2	1974	2	0.00
16/05/2022	2040 On 02-February-23	11.11	Call	Bond Future	2001	2	2001	2	0.00
16/05/2022	2040 On 02-February-23	11.12	Call	Bond Future	2028	2	2028	2	0.00
16/05/2022	2040 On 02-February-23	11.12	Put	Bond Future	4437	4	4437	4	0.00
16/05/2022	2040 On 02-February-23	11.11	Put	Bond Future	4476	5	4476	5	0.00
16/05/2022	2040 On 02-February-23	11.10	Put	Bond Future	4515	5	4515	5	0.00
16/05/2022	2040 On 04-May-23			Bond Future	11.63	83.1348	11.6333	83.1348	0.00
16/05/2022	2040 On 04-May-23	11.41	Call	Bond Future	2955	3	2955	3	0.00
16/05/2022	2040 On 04-May-23	11.42	Call	Bond Future	2984	3	2984	3	0.00
16/05/2022	2040 On 04-May-23	11.43	Call	Bond Future	3014	3	3014	3	0.00
16/05/2022	2040 On 04-May-23	11.43	Put	Bond Future	4288	4	4288	4	0.00
16/05/2022	2040 On 04-May-23	11.42	Put	Bond Future	4322	4	4322	4	0.00
16/05/2022	2040 On 04-May-23	11.41	Put	Bond Future	4356	4	4356	4	0.00
16/05/2022	2044 On 04-August-22			Bond Future	11.20	80.3794	11.2002	80.3794	77,372.00
16/05/2022	2044 On 04-August-22	11.10	Call	Bond Future	1476	1	1476	1	0.00
16/05/2022	2044 On 04-August-22	11.08	Call	Bond Future	1412	1	1412	1	0.00
16/05/2022	2044 On 04-August-22	11.09	Call	Bond Future	1444	1	1444	1	0.00
16/05/2022	2044 On 04-August-22	11.09	Put	Bond Future	2192	2	2192	2	0.00
16/05/2022	2044 On 04-August-22	11.08	Put	Bond Future	2228	2	2228	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
16/05/2022	2044 On 04-August-22	11.10	Put	Bond Future	2156	2	2156	2	0.00
16/05/2022	2044 On 03-November-22			Bond Future	11.35	81.5514	11.3506	81.5514	0.00
16/05/2022	2044 On 03-November-22	11.39	Call	Bond Future	2794	3	2794	3	0.00
16/05/2022	2044 On 03-November-22	11.40	Call	Bond Future	2830	3	2830	3	0.00
16/05/2022	2044 On 03-November-22	11.41	Call	Bond Future	2865	3	2865	3	0.00
16/05/2022	2044 On 03-November-22	11.41	Put	Bond Future	2476	3	2476	3	0.00
16/05/2022	2044 On 03-November-22	11.40	Put	Bond Future	2506	3	2506	3	0.00
16/05/2022	2044 On 03-November-22	11.39	Put	Bond Future	2536	3	2536	3	0.00
16/05/2022	2044 On 02-February-23			Bond Future	11.49	78.5435	11.4866	78.5435	0.00
16/05/2022	2044 On 02-February-23	11.16	Call	Bond Future	2191	2	2191	2	0.00
16/05/2022	2044 On 02-February-23	11.14	Call	Bond Future	2133	2	2133	2	0.00
16/05/2022	2044 On 02-February-23	11.15	Call	Bond Future	2162	2	2162	2	0.00
16/05/2022	2044 On 02-February-23	11.15	Put	Bond Future	4384	4	4384	4	0.00
16/05/2022	2044 On 02-February-23	11.14	Put	Bond Future	4423	4	4423	4	0.00
16/05/2022	2044 On 02-February-23	11.16	Put	Bond Future	4345	4	4345	4	0.00
16/05/2022	2044 On 04-May-23			Bond Future	11.62	79.9393	11.6186	79.9393	0.00
16/05/2022	2044 On 04-May-23	11.43	Call	Bond Future	3106	3	3106	3	0.00
16/05/2022	2044 On 04-May-23	11.41	Call	Bond Future	3046	3	3046	3	0.00
16/05/2022	2044 On 04-May-23	11.42	Call	Bond Future	3076	3	3076	3	0.00
16/05/2022	2044 On 04-May-23	11.42	Put	Bond Future	4349	4	4349	4	0.00
16/05/2022	2044 On 04-May-23	11.41	Put	Bond Future	4384	4	4384	4	0.00
16/05/2022	2044 On 04-May-23	11.43	Put	Bond Future	4314	4	4314	4	0.00
16/05/2022	2046 On 04-August-22			Bond Future	117.79	119.1557	117.7864	119.1557	15,959.00
16/05/2022	2046 On 03-November-22			Bond Future	117.58	118.9714	117.5806	118.9714	1,566.00
16/05/2022	2046 On 02-February-23			Bond Future	119.58	120.9990	119.5833	120.9990	0.00
16/05/2022	2046 On 04-May-23			Bond Future	119.71	121.1567	119.7148	121.1567	0.00
16/05/2022	2050 On 04-August-22			Bond Future	119.12	120.3383	119.1215	120.3383	11,293.00
16/05/2022	2050 On 03-November-22			Bond Future	120.88	122.1184	120.8825	122.1184	0.00
16/05/2022	2050 On 02-February-23			Bond Future	120.84	122.1030	120.8446	122.1030	0.00
16/05/2022	2050 On 04-May-23			Bond Future	123.01	124.2894	123.0078	124.2894	0.00
16/05/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2022	8657 On 21-December-26			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
16/05/2022	AL37 On 04-August-22			Index Future	825.73	825.6520	825.7250	825.6520	0.00
16/05/2022	AL37 On 03-November-22			Index Future	837.83	837.7790	837.8310	837.7790	0.00
16/05/2022	AL37 On 02-February-23			Index Future	851.87	851.8430	851.8720	851.8430	0.00
16/05/2022	AL37 On 04-May-23			Index Future	866.89	866.8780	866.8920	866.8780	0.00
16/05/2022	AL7T On 04-August-22			Index Future	937.21	935.9770	937.2110	935.9770	0.00
16/05/2022	AL7T On 03-November-22			Index Future	950.95	949.7240	950.9520	949.7240	0.00
16/05/2022	AL7T On 02-February-23			Index Future	966.89	965.6680	966.8890	965.6680	0.00
16/05/2022	AL7T On 04-May-23			Index Future	983.94	982.7120	983.9360	982.7120	0.00
16/05/2022	ALBI On 04-August-22			Index Future	835.58	834.8870	835.5830	834.8870	131.00
16/05/2022	ALBI On 03-November-22			Index Future	847.83	847.1500	847.8330	847.1500	0.00
16/05/2022	ALBI On 02-February-23			Index Future	862.04	861.3710	862.0420	861.3710	0.00
16/05/2022	ALBI On 04-May-23			Index Future	877.24	876.5740	877.2410	876.5740	0.00
16/05/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/05/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2022	ES33 On 04-August-22			Bond Future	11.91	76.2028	11.9071	76.2028	350.00
16/05/2022	ES33 On 03-November-22			Bond Future	12.12	73.5478	12.1249	73.5478	0.00
16/05/2022	ES33 On 02-February-23			Bond Future	12.33	74.8042	12.3283	74.8042	0.00
16/05/2022	ES33 On 04-May-23			Bond Future	12.52	72.3577	12.5230	72.3577	0.00
16/05/2022	ES42 On 04-August-22			Bond Future	12.27	74.6128	12.2723	74.6128	4,769.00
16/05/2022	ES42 On 03-November-22			Bond Future	12.47	71.4567	12.4710	71.4567	0.00
16/05/2022	ES42 On 02-February-23			Bond Future	12.65	72.6797	12.6500	72.6797	0.00
16/05/2022	ES42 On 04-May-23			Bond Future	12.83	69.7227	12.8289	69.7227	0.00
16/05/2022	GOVI On 04-August-22			GOVI	824.08	823.3720	824.0750	823.3720	1,114.00
16/05/2022	GOVI On 04-August-22	819.26	Call	GOVI	48150	4	48150	4	0.00
16/05/2022	GOVI On 04-August-22	819.27	Call	GOVI	48050	4	48050	4	0.00
16/05/2022	GOVI On 04-August-22	819.28	Call	GOVI	47950	4	47950	4	0.00
16/05/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
16/05/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
16/05/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
16/05/2022	GOVI On 03-November-22			GOVI	836.16	835.4650	836.1570	835.4650	0.00
16/05/2022	GOVI On 03-November-22	820.43	Call	GOVI	157270	15	157270	15	0.00
16/05/2022	GOVI On 03-November-22	820.41	Call	GOVI	157470	15	157470	15	0.00
16/05/2022	GOVI On 03-November-22	820.42	Call	GOVI	157370	15	157370	15	0.00
16/05/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
16/05/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
16/05/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
16/05/2022	GOVI On 02-February-23			GOVI	850.17	849.4900	850.1700	849.4900	0.00
16/05/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
16/05/2022	GOVI On 02-February-23	850.82	Call	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
16/05/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
16/05/2022	GOVI On 02-February-23	850.83	Put	GOVI	6600	1	6600	1	0.00
16/05/2022	GOVI On 02-February-23	850.82	Put	GOVI	6500	1	6500	1	0.00
16/05/2022	GOVI On 02-February-23	850.84	Put	GOVI	6700	1	6700	1	0.00
16/05/2022	GOVI On 04-May-23			GOVI	865.16	864.4840	865.1600	864.4840	0.00
16/05/2022	GOVI On 04-May-23	852.88	Call	GOVI	122800	12	122800	12	0.00
16/05/2022	GOVI On 04-May-23	852.86	Call	GOVI	123000	12	123000	12	0.00
16/05/2022	GOVI On 04-May-23	852.87	Call	GOVI	122900	12	122900	12	0.00
16/05/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
16/05/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
16/05/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
16/05/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/05/2022	IGOV On 04-August-22			Index Future	318.15	319.8780	318.1500	319.8780	482.00
16/05/2022	IGOV On 03-November-22			Index Future	322.89	324.6540	322.8920	324.6540	16.00
16/05/2022	IGOV On 02-February-23			Index Future	328.38	330.1800	328.3790	330.1800	0.00
16/05/2022	IGOV On 04-May-23			Index Future	334.24	336.0830	334.2440	336.0830	0.00
16/05/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
16/05/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
16/05/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
16/05/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
16/05/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
16/05/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
16/05/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
16/05/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
16/05/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
16/05/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
16/05/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
16/05/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
16/05/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
16/05/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
16/05/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
16/05/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
16/05/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	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
16/05/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/05/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/05/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.53	95.5100	4.5280	95.5100	0.00
16/05/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.93	95.0400	4.9310	95.0400	0.00
16/05/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.11	94.9050	5.1090	94.9050	0.00
16/05/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.49	94.5100	5.4930	94.5100	0.00
16/05/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.60	94.3850	5.6030	94.3850	0.00
16/05/2022	JBAF On 19-October-22			Jibar Tradeable Future	5.98	94.0250	5.9790	94.0250	0.00
16/05/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.46	93.5100	6.4570	93.5100	68.00
16/05/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.99	93.0050	6.9930	93.0050	0.00
16/05/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.36	92.6350	7.3590	92.6350	0.00
16/05/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.65	92.3450	7.6530	92.3450	75.00
16/05/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.68	92.2700	7.6780	92.2700	172.00
16/05/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.92	92.0500	7.9240	92.0500	0.00
16/05/2022	R023 On 04-August-22			Bond Future	5.60	104.6316	5.5950	104.6316	22,183.00
16/05/2022	R023 On 04-August-22	6.03	Call	Bond Future	286	0	286	0	0.00
16/05/2022	R023 On 04-August-22	6.04	Call	Bond Future	291	0	291	0	0.00
16/05/2022	R023 On 04-August-22	6.05	Call	Bond Future	295	0	295	0	0.00
16/05/2022	R023 On 04-August-22	6.05	Put	Bond Future	46	0	46	0	0.00
16/05/2022	R023 On 04-August-22	6.04	Put	Bond Future	47	0	47	0	0.00
16/05/2022	R023 On 04-August-22	6.03	Put	Bond Future	49	0	49	0	0.00
16/05/2022	R023 On 03-November-22			Bond Future	5.35	102.2376	5.3485	102.2376	0.00
16/05/2022	R023 On 03-November-22	6.27	Call	Bond Future	308	0	308	0	0.00
16/05/2022	R023 On 03-November-22	6.25	Call	Bond Future	303	0	303	0	0.00
16/05/2022	R023 On 03-November-22	6.26	Call	Bond Future	305	0	305	0	0.00
16/05/2022	R023 On 03-November-22	6.26	Put	Bond Future	25	0	25	0	0.00
16/05/2022	R023 On 03-November-22	6.25	Put	Bond Future	25	0	25	0	0.00
16/05/2022	R023 On 03-November-22	6.27	Put	Bond Future	24	0	24	0	0.00
16/05/2022	R035 On 04-August-22			Bond Future	10.93	90.0714	10.9258	90.0714	129,168.00
16/05/2022	R035 On 04-August-22	10.53	Call	Bond Future	614	1	614	1	400.00
16/05/2022	R035 On 04-August-22	10.74	Call	Bond Future	1084	1	1084	1	0.00
16/05/2022	R035 On 04-August-22	11.13	Call	Bond Future	2354	2	2354	2	0.00
16/05/2022	R035 On 04-August-22	12.18	Call	Bond Future	7289	7	7289	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
16/05/2022	R035 On 04-August-22	9.53	Call	Bond Future	15	0	15	0	400.00
16/05/2022	R035 On 04-August-22	9.84	Call	Bond Future	53	0	53	0	100.00
16/05/2022	R035 On 04-August-22	10.64	Call	Bond Future	840	1	840	1	0.00
16/05/2022	R035 On 04-August-22	10.72	Call	Bond Future	1032	1	1032	1	0.00
16/05/2022	R035 On 04-August-22	10.73	Call	Bond Future	1058	1	1058	1	0.00
16/05/2022	R035 On 04-August-22	10.73	Put	Bond Future	2258	2	2258	2	0.00
16/05/2022	R035 On 04-August-22	10.72	Put	Bond Future	2294	2	2294	2	0.00
16/05/2022	R035 On 04-August-22	10.64	Put	Bond Future	2599	3	2599	3	100.00
16/05/2022	R035 On 04-August-22	9.84	Put	Bond Future	7017	7	7017	7	0.00
16/05/2022	R035 On 04-August-22	10.53	Put	Bond Future	3064	3	3064	3	0.00
16/05/2022	R035 On 04-August-22	11.13	Put	Bond Future	1127	1	1127	1	100.00
16/05/2022	R035 On 04-August-22	9.53	Put	Bond Future	9113	9	9113	9	0.00
16/05/2022	R035 On 04-August-22	12.18	Put	Bond Future	135	0	135	0	400.00
16/05/2022	R035 On 04-August-22	10.74	Put	Bond Future	2222	2	2222	2	0.00
16/05/2022	R035 On 03-November-22			Bond Future	11.10	86.8971	11.1020	86.8971	3,020.00
16/05/2022	R035 On 03-November-22	11.14	Call	Bond Future	2510	3	2510	3	0.00
16/05/2022	R035 On 03-November-22	11.13	Call	Bond Future	2478	2	2478	2	0.00
16/05/2022	R035 On 03-November-22	9.82	Call	Bond Future	183	0	183	0	582.00
16/05/2022	R035 On 03-November-22	10.30	Call	Bond Future	551	1	551	1	1,000.00
16/05/2022	R035 On 03-November-22	11.15	Call	Bond Future	2542	3	2542	3	0.00
16/05/2022	R035 On 03-November-22	12.68	Call	Bond Future	9013	9	9013	9	0.00
16/05/2022	R035 On 03-November-22	10.99	Call	Bond Future	2053	2	2053	2	0.00
16/05/2022	R035 On 03-November-22	11.05	Call	Bond Future	2231	2	2231	2	1,000.00
16/05/2022	R035 On 03-November-22	10.57	Call	Bond Future	1009	1	1009	1	0.00
16/05/2022	R035 On 03-November-22	10.57	Put	Bond Future	4241	4	4241	4	582.00
16/05/2022	R035 On 03-November-22	10.99	Put	Bond Future	2720	3	2720	3	582.00
16/05/2022	R035 On 03-November-22	12.68	Put	Bond Future	362	0	362	0	1,000.00
16/05/2022	R035 On 03-November-22	11.15	Put	Bond Future	2258	2	2258	2	0.00
16/05/2022	R035 On 03-November-22	10.30	Put	Bond Future	5491	6	5491	6	0.00
16/05/2022	R035 On 03-November-22	9.82	Put	Bond Future	8273	8	8273	8	0.00
16/05/2022	R035 On 03-November-22	11.13	Put	Bond Future	2312	2	2312	2	0.00
16/05/2022	R035 On 03-November-22	11.14	Put	Bond Future	2285	2	2285	2	0.00
16/05/2022	R035 On 03-November-22	11.05	Put	Bond Future	2539	3	2539	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
16/05/2022	R035 On 02-February-23			Bond Future	11.26	88.3605	11.2617	88.3605	0.00
16/05/2022	R035 On 02-February-23	11.05	Call	Bond Future	2272	2	2272	2	1,000.00
16/05/2022	R035 On 02-February-23	11.06	Call	Bond Future	2299	2	2299	2	0.00
16/05/2022	R035 On 02-February-23	13.22	Call	Bond Future	10776	11	10776	11	0.00
16/05/2022	R035 On 02-February-23	10.86	Call	Bond Future	1777	2	1777	2	0.00
16/05/2022	R035 On 02-February-23	10.30	Call	Bond Future	745	1	745	1	1,000.00
16/05/2022	R035 On 02-February-23	10.87	Call	Bond Future	1802	2	1802	2	0.00
16/05/2022	R035 On 02-February-23	10.88	Call	Bond Future	1827	2	1827	2	0.00
16/05/2022	R035 On 02-February-23	9.81	Call	Bond Future	306	0	306	0	582.00
16/05/2022	R035 On 02-February-23	10.66	Call	Bond Future	1326	1	1326	1	0.00
16/05/2022	R035 On 02-February-23	10.66	Put	Bond Future	4906	5	4906	5	582.00
16/05/2022	R035 On 02-February-23	9.81	Put	Bond Future	9318	9	9318	9	0.00
16/05/2022	R035 On 02-February-23	10.30	Put	Bond Future	6571	7	6571	7	0.00
16/05/2022	R035 On 02-February-23	10.88	Put	Bond Future	4073	4	4073	4	0.00
16/05/2022	R035 On 02-February-23	13.22	Put	Bond Future	465	0	465	0	1,000.00
16/05/2022	R035 On 02-February-23	10.87	Put	Bond Future	4109	4	4109	4	0.00
16/05/2022	R035 On 02-February-23	10.86	Put	Bond Future	4144	4	4144	4	0.00
16/05/2022	R035 On 02-February-23	11.06	Put	Bond Future	3476	3	3476	3	582.00
16/05/2022	R035 On 02-February-23	11.05	Put	Bond Future	3508	4	3508	4	0.00
16/05/2022	R035 On 04-May-23			Bond Future	11.41	85.4311	11.4085	85.4311	0.00
16/05/2022	R035 On 04-May-23	11.22	Call	Bond Future	2716	3	2716	3	0.00
16/05/2022	R035 On 04-May-23	11.20	Call	Bond Future	2662	3	2662	3	0.00
16/05/2022	R035 On 04-May-23	11.21	Call	Bond Future	2689	3	2689	3	0.00
16/05/2022	R035 On 04-May-23	11.22	Put	Bond Future	3791	4	3791	4	0.00
16/05/2022	R035 On 04-May-23	11.20	Put	Bond Future	3852	4	3852	4	0.00
16/05/2022	R035 On 04-May-23	11.21	Put	Bond Future	3821	4	3821	4	0.00
16/05/2022	R186 On 04-August-22			Bond Future	8.55	108.4130	8.5472	108.4130	79,088.00
16/05/2022	R186 On 04-August-22	6.96	Call	Bond Future	6	0	6	0	3,600.00
16/05/2022	R186 On 04-August-22	8.13	Call	Bond Future	390	0	390	0	0.00
16/05/2022	R186 On 04-August-22	8.14	Call	Bond Future	402	0	402	0	0.00
16/05/2022	R186 On 04-August-22	7.96	Call	Bond Future	230	0	230	0	3,600.00
16/05/2022	R186 On 04-August-22	8.15	Call	Bond Future	413	0	413	0	0.00
16/05/2022	R186 On 04-August-22	9.78	Call	Bond Future	4561	5	4561	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
16/05/2022	R186 On 04-August-22	9.78	Put	Bond Future	77	0	77	0	3,600.00
16/05/2022	R186 On 04-August-22	8.15	Put	Bond Future	1910	2	1910	2	0.00
16/05/2022	R186 On 04-August-22	8.14	Put	Bond Future	1937	2	1937	2	0.00
16/05/2022	R186 On 04-August-22	8.13	Put	Bond Future	1963	2	1963	2	0.00
16/05/2022	R186 On 04-August-22	6.96	Put	Bond Future	6147	6	6147	6	0.00
16/05/2022	R186 On 04-August-22	7.96	Put	Bond Future	2452	2	2452	2	0.00
16/05/2022	R186 On 03-November-22			Bond Future	8.74	109.9914	8.7385	109.9914	11,129.00
16/05/2022	R186 On 03-November-22	8.55	Call	Bond Future	1115	1	1115	1	0.00
16/05/2022	R186 On 03-November-22	8.53	Call	Bond Future	1081	1	1081	1	0.00
16/05/2022	R186 On 03-November-22	8.54	Call	Bond Future	1098	1	1098	1	0.00
16/05/2022	R186 On 03-November-22	8.54	Put	Bond Future	1800	2	1800	2	0.00
16/05/2022	R186 On 03-November-22	8.53	Put	Bond Future	1819	2	1819	2	0.00
16/05/2022	R186 On 03-November-22	8.55	Put	Bond Future	1782	2	1782	2	0.00
16/05/2022	R186 On 02-February-23			Bond Future	8.89	106.5479	8.8905	106.5479	0.00
16/05/2022	R186 On 02-February-23	8.34	Call	Bond Future	750	1	750	1	0.00
16/05/2022	R186 On 02-February-23	8.32	Call	Bond Future	723	1	723	1	0.00
16/05/2022	R186 On 02-February-23	8.33	Call	Bond Future	736	1	736	1	0.00
16/05/2022	R186 On 02-February-23	8.33	Put	Bond Future	2617	3	2617	3	0.00
16/05/2022	R186 On 02-February-23	8.32	Put	Bond Future	2637	3	2637	3	0.00
16/05/2022	R186 On 02-February-23	8.34	Put	Bond Future	2597	3	2597	3	0.00
16/05/2022	R186 On 04-May-23			Bond Future	9.04	108.4370	9.0358	108.4370	0.00
16/05/2022	R186 On 04-May-23	8.82	Call	Bond Future	1559	2	1559	2	0.00
16/05/2022	R186 On 04-May-23	8.83	Call	Bond Future	1575	2	1575	2	0.00
16/05/2022	R186 On 04-May-23	8.84	Call	Bond Future	1591	2	1591	2	0.00
16/05/2022	R186 On 04-May-23	8.83	Put	Bond Future	2218	2	2218	2	0.00
16/05/2022	R186 On 04-May-23	8.84	Put	Bond Future	2203	2	2203	2	0.00
16/05/2022	R186 On 04-May-23	8.82	Put	Bond Future	2234	2	2234	2	0.00
16/05/2022	R197 On 04-August-22			Bond Future	327.04	326.9161	327.0410	326.9161	875.00
16/05/2022	R197 On 03-November-22			Bond Future	331.88	331.7513	331.8751	331.7513	0.00
16/05/2022	R197 On 02-February-23			Bond Future	328.82	328.7029	328.8248	328.7029	0.00
16/05/2022	R197 On 04-May-23			Bond Future	334.71	334.5912	334.7132	334.5912	0.00
16/05/2022	R202 On 04-August-22			Bond Future	246.79	248.1423	246.7855	248.1423	6,519.00
16/05/2022	R202 On 03-November-22			Bond Future	250.43	251.8119	250.4329	251.8119	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
16/05/2022	R202 On 02-February-23			Bond Future	250.07	251.4797	250.0744	251.4797	0.00
16/05/2022	R202 On 04-May-23			Bond Future	254.55	255.9818	254.5499	255.9818	0.00
16/05/2022	R209 On 04-August-22			Bond Future	10.90	69.5625	10.9015	69.5625	20,119.00
16/05/2022	R209 On 04-August-22	10.57	Call	Bond Future	690	1	690	1	0.00
16/05/2022	R209 On 04-August-22	10.59	Call	Bond Future	728	1	728	1	0.00
16/05/2022	R209 On 04-August-22	10.58	Call	Bond Future	708	1	708	1	0.00
16/05/2022	R209 On 04-August-22	10.58	Put	Bond Future	2450	2	2450	2	0.00
16/05/2022	R209 On 04-August-22	10.57	Put	Bond Future	2487	3	2487	3	0.00
16/05/2022	R209 On 04-August-22	10.59	Put	Bond Future	2414	2	2414	2	0.00
16/05/2022	R209 On 03-November-22			Bond Future	11.06	67.4306	11.0568	67.4306	4,135.00
16/05/2022	R209 On 03-November-22	11.02	Call	Bond Future	1973	2	1973	2	0.00
16/05/2022	R209 On 03-November-22	11.50	Call	Bond Future	3443	3	3443	3	0.00
16/05/2022	R209 On 03-November-22	10.50	Call	Bond Future	817	1	817	1	0.00
16/05/2022	R209 On 03-November-22	11.00	Call	Bond Future	1921	2	1921	2	0.00
16/05/2022	R209 On 03-November-22	10.00	Call	Bond Future	265	0	265	0	0.00
16/05/2022	R209 On 03-November-22	11.01	Call	Bond Future	1947	2	1947	2	0.00
16/05/2022	R209 On 03-November-22	9.25	Call	Bond Future	36	0	36	0	9,500.00
16/05/2022	R209 On 03-November-22	9.50	Call	Bond Future	75	0	75	0	0.00
16/05/2022	R209 On 03-November-22	11.03	Call	Bond Future	2000	2	2000	2	0.00
16/05/2022	R209 On 03-November-22	11.03	Put	Bond Future	2140	2	2140	2	0.00
16/05/2022	R209 On 03-November-22	10.50	Put	Bond Future	3808	4	3808	4	0.00
16/05/2022	R209 On 03-November-22	9.50	Put	Bond Future	8923	9	8923	9	0.00
16/05/2022	R209 On 03-November-22	9.25	Put	Bond Future	10454	10	10454	10	0.00
16/05/2022	R209 On 03-November-22	11.01	Put	Bond Future	2191	2	2191	2	0.00
16/05/2022	R209 On 03-November-22	10.00	Put	Bond Future	6104	6	6104	6	9,500.00
16/05/2022	R209 On 03-November-22	11.00	Put	Bond Future	2217	2	2217	2	9,500.00
16/05/2022	R209 On 03-November-22	11.50	Put	Bond Future	1190	1	1190	1	0.00
16/05/2022	R209 On 03-November-22	11.02	Put	Bond Future	2166	2	2166	2	0.00
16/05/2022	R209 On 02-February-23			Bond Future	11.19	68.5667	11.1935	68.5667	0.00
16/05/2022	R209 On 02-February-23	10.80	Call	Bond Future	1547	2	1547	2	0.00
16/05/2022	R209 On 02-February-23	10.78	Call	Bond Future	1505	2	1505	2	0.00
16/05/2022	R209 On 02-February-23	10.79	Call	Bond Future	1526	2	1526	2	0.00
16/05/2022	R209 On 02-February-23	10.80	Put	Bond Future	3602	4	3602	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
16/05/2022	R209 On 02-February-23	10.78	Put	Bond Future	3666	4	3666	4	0.00
16/05/2022	R209 On 02-February-23	10.79	Put	Bond Future	3634	4	3634	4	0.00
16/05/2022	R209 On 04-May-23			Bond Future	11.32	66.6328	11.3244	66.6328	0.00
16/05/2022	R209 On 04-May-23	11.11	Call	Bond Future	2356	2	2356	2	0.00
16/05/2022	R209 On 04-May-23	11.09	Call	Bond Future	2308	2	2308	2	0.00
16/05/2022	R209 On 04-May-23	11.10	Call	Bond Future	2332	2	2332	2	0.00
16/05/2022	R209 On 04-May-23	11.10	Put	Bond Future	3471	4	3471	4	0.00
16/05/2022	R209 On 04-May-23	11.09	Put	Bond Future	3499	4	3499	4	0.00
16/05/2022	R209 On 04-May-23	11.11	Put	Bond Future	3444	3	3444	3	0.00
16/05/2022	R210 On 04-August-22			Bond Future	221.80	222.5620	221.8003	222.5620	1,025.00
16/05/2022	R210 On 03-November-22			Bond Future	222.13	222.9024	222.1273	222.9024	0.00
16/05/2022	R210 On 02-February-23			Bond Future	225.91	226.7005	225.9102	226.7005	0.00
16/05/2022	R210 On 04-May-23			Bond Future	226.91	227.7133	226.9069	227.7133	0.00
16/05/2022	R213 On 04-August-22			Bond Future	10.42	83.9409	10.4208	83.9409	26,734.00
16/05/2022	R213 On 04-August-22	9.90	Call	Bond Future	377	0	377	0	0.00
16/05/2022	R213 On 04-August-22	9.88	Call	Bond Future	354	0	354	0	0.00
16/05/2022	R213 On 04-August-22	9.89	Call	Bond Future	366	0	366	0	0.00
16/05/2022	R213 On 04-August-22	9.90	Put	Bond Future	2962	3	2962	3	0.00
16/05/2022	R213 On 04-August-22	9.88	Put	Bond Future	3040	3	3040	3	0.00
16/05/2022	R213 On 04-August-22	9.89	Put	Bond Future	3001	3	3001	3	0.00
16/05/2022	R213 On 03-November-22			Bond Future	10.61	81.6249	10.6074	81.6249	0.00
16/05/2022	R213 On 03-November-22	10.40	Call	Bond Future	1478	1	1478	1	0.00
16/05/2022	R213 On 03-November-22	9.98	Call	Bond Future	731	1	731	1	0.00
16/05/2022	R213 On 03-November-22	10.19	Call	Bond Future	1066	1	1066	1	0.00
16/05/2022	R213 On 03-November-22	9.13	Call	Bond Future	123	0	123	0	200.00
16/05/2022	R213 On 03-November-22	9.84	Call	Bond Future	552	1	552	1	0.00
16/05/2022	R213 On 03-November-22	10.38	Call	Bond Future	1435	1	1435	1	0.00
16/05/2022	R213 On 03-November-22	9.19	Call	Bond Future	141	0	141	0	476.00
16/05/2022	R213 On 03-November-22	10.39	Call	Bond Future	1456	1	1456	1	0.00
16/05/2022	R213 On 03-November-22	10.37	Call	Bond Future	1414	1	1414	1	0.00
16/05/2022	R213 On 03-November-22	10.37	Put	Bond Future	2546	3	2546	3	200.00
16/05/2022	R213 On 03-November-22	10.39	Put	Bond Future	2492	3	2492	3	0.00
16/05/2022	R213 On 03-November-22	9.19	Put	Bond Future	7209	7	7209	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
16/05/2022	R213 On 03-November-22	10.38	Put	Bond Future	2519	3	2519	3	0.00
16/05/2022	R213 On 03-November-22	9.84	Put	Bond Future	4284	4	4284	4	476.00
16/05/2022	R213 On 03-November-22	9.13	Put	Bond Future	7507	8	7507	8	0.00
16/05/2022	R213 On 03-November-22	10.19	Put	Bond Future	3070	3	3070	3	476.00
16/05/2022	R213 On 03-November-22	9.98	Put	Bond Future	3767	4	3767	4	200.00
16/05/2022	R213 On 03-November-22	10.40	Put	Bond Future	2465	3	2465	3	0.00
16/05/2022	R213 On 02-February-23			Bond Future	10.78	82.9987	10.7755	82.9987	0.00
16/05/2022	R213 On 02-February-23	10.43	Call	Bond Future	1562	2	1562	2	912.00
16/05/2022	R213 On 02-February-23	10.22	Call	Bond Future	1177	1	1177	1	0.00
16/05/2022	R213 On 02-February-23	9.16	Call	Bond Future	211	0	211	0	476.00
16/05/2022	R213 On 02-February-23	10.21	Call	Bond Future	1160	1	1160	1	0.00
16/05/2022	R213 On 02-February-23	10.23	Call	Bond Future	1194	1	1194	1	0.00
16/05/2022	R213 On 02-February-23	10.35	Call	Bond Future	1407	1	1407	1	0.00
16/05/2022	R213 On 02-February-23	12.20	Call	Bond Future	6811	7	6811	7	0.00
16/05/2022	R213 On 02-February-23	10.01	Call	Bond Future	855	1	855	1	0.00
16/05/2022	R213 On 02-February-23	12.20	Put	Bond Future	599	1	599	1	912.00
16/05/2022	R213 On 02-February-23	10.22	Put	Bond Future	3780	4	3780	4	0.00
16/05/2022	R213 On 02-February-23	10.43	Put	Bond Future	3168	3	3168	3	0.00
16/05/2022	R213 On 02-February-23	10.35	Put	Bond Future	3392	3	3392	3	476.00
16/05/2022	R213 On 02-February-23	10.21	Put	Bond Future	3811	4	3811	4	0.00
16/05/2022	R213 On 02-February-23	9.16	Put	Bond Future	8088	8	8088	8	0.00
16/05/2022	R213 On 02-February-23	10.01	Put	Bond Future	4471	5	4471	5	476.00
16/05/2022	R213 On 02-February-23	10.23	Put	Bond Future	3749	4	3749	4	0.00
16/05/2022	R213 On 04-May-23			Bond Future	10.93	80.9232	10.9306	80.9232	0.00
16/05/2022	R213 On 04-May-23	10.74	Call	Bond Future	2226	2	2226	2	0.00
16/05/2022	R213 On 04-May-23	10.73	Call	Bond Future	2204	2	2204	2	0.00
16/05/2022	R213 On 04-May-23	10.75	Call	Bond Future	2248	2	2248	2	0.00
16/05/2022	R213 On 04-May-23	10.75	Put	Bond Future	3061	3	3061	3	0.00
16/05/2022	R213 On 04-May-23	10.73	Put	Bond Future	3107	3	3107	3	0.00
16/05/2022	R213 On 04-May-23	10.74	Put	Bond Future	3084	3	3084	3	0.00
16/05/2022	R214 On 04-August-22			Bond Future	11.16	66.6404	11.1601	66.6404	14,753.00
16/05/2022	R214 On 04-August-22	10.97	Call	Bond Future	1032	1	1032	1	0.00
16/05/2022	R214 On 04-August-22	10.98	Call	Bond Future	1056	1	1056	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
16/05/2022	R214 On 04-August-22	10.99	Call	Bond Future	1081	1	1081	1	0.00
16/05/2022	R214 On 04-August-22	10.98	Put	Bond Future	2059	2	2059	2	0.00
16/05/2022	R214 On 04-August-22	10.99	Put	Bond Future	2027	2	2027	2	0.00
16/05/2022	R214 On 04-August-22	10.97	Put	Bond Future	2092	2	2092	2	0.00
16/05/2022	R214 On 03-November-22			Bond Future	11.31	64.3254	11.3098	64.3254	0.00
16/05/2022	R214 On 03-November-22	11.36	Call	Bond Future	2309	2	2309	2	0.00
16/05/2022	R214 On 03-November-22	11.35	Call	Bond Future	2280	2	2280	2	0.00
16/05/2022	R214 On 03-November-22	11.34	Call	Bond Future	2251	2	2251	2	0.00
16/05/2022	R214 On 03-November-22	11.36	Put	Bond Future	2040	2	2040	2	0.00
16/05/2022	R214 On 03-November-22	11.35	Put	Bond Future	2064	2	2064	2	0.00
16/05/2022	R214 On 03-November-22	11.34	Put	Bond Future	2089	2	2089	2	0.00
16/05/2022	R214 On 02-February-23			Bond Future	11.45	65.4086	11.4451	65.4086	0.00
16/05/2022	R214 On 02-February-23	11.09	Call	Bond Future	1712	2	1712	2	0.00
16/05/2022	R214 On 02-February-23	11.07	Call	Bond Future	1666	2	1666	2	0.00
16/05/2022	R214 On 02-February-23	11.08	Call	Bond Future	1689	2	1689	2	0.00
16/05/2022	R214 On 02-February-23	11.08	Put	Bond Future	3666	4	3666	4	0.00
16/05/2022	R214 On 02-February-23	11.07	Put	Bond Future	3699	4	3699	4	0.00
16/05/2022	R214 On 02-February-23	11.09	Put	Bond Future	3634	4	3634	4	0.00
16/05/2022	R214 On 04-May-23			Bond Future	11.57	63.2755	11.5685	63.2755	0.00
16/05/2022	R214 On 04-May-23	11.38	Call	Bond Future	2534	3	2534	3	0.00
16/05/2022	R214 On 04-May-23	11.36	Call	Bond Future	2484	2	2484	2	0.00
16/05/2022	R214 On 04-May-23	11.37	Call	Bond Future	2509	3	2509	3	0.00
16/05/2022	R214 On 04-May-23	11.37	Put	Bond Future	3554	4	3554	4	0.00
16/05/2022	R214 On 04-May-23	11.36	Put	Bond Future	3583	4	3583	4	0.00
16/05/2022	R214 On 04-May-23	11.38	Put	Bond Future	3526	4	3526	4	0.00
16/05/2022	R248 On 04-August-22			Bond Future	11.12	83.8563	11.1233	83.8563	188,751.00
16/05/2022	R248 On 04-August-22	9.70	Call	Bond Future	10	0	10	0	0.00
16/05/2022	R248 On 04-August-22	10.90	Call	Bond Future	1179	1	1179	1	1,700.00
16/05/2022	R248 On 04-August-22	10.40	Call	Bond Future	232	0	232	0	0.00
16/05/2022	R248 On 04-August-22	11.00	Call	Bond Future	1488	2	1488	2	0.00
16/05/2022	R248 On 04-August-22	10.20	Call	Bond Future	96	0	96	0	1,700.00
16/05/2022	R248 On 04-August-22	10.98	Call	Bond Future	1423	1	1423	1	0.00
16/05/2022	R248 On 04-August-22	10.99	Call	Bond Future	1455	1	1455	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
16/05/2022	R248 On 04-August-22	10.99	Put	Bond Future	2392	2	2392	2	0.00
16/05/2022	R248 On 04-August-22	10.98	Put	Bond Future	2430	2	2430	2	0.00
16/05/2022	R248 On 04-August-22	10.40	Put	Bond Future	5551	6	5551	6	0.00
16/05/2022	R248 On 04-August-22	11.00	Put	Bond Future	2353	2	2353	2	50.00
16/05/2022	R248 On 04-August-22	10.90	Put	Bond Future	2759	3	2759	3	0.00
16/05/2022	R248 On 04-August-22	9.70	Put	Bond Future	11083	11	11083	11	0.00
16/05/2022	R248 On 04-August-22	10.20	Put	Bond Future	6994	7	6994	7	0.00
16/05/2022	R248 On 03-November-22			Bond Future	11.27	80.6548	11.2710	80.6548	0.00
16/05/2022	R248 On 03-November-22	11.30	Call	Bond Future	2802	3	2802	3	0.00
16/05/2022	R248 On 03-November-22	11.31	Call	Bond Future	2839	3	2839	3	0.00
16/05/2022	R248 On 03-November-22	11.32	Call	Bond Future	2875	3	2875	3	0.00
16/05/2022	R248 On 03-November-22	11.30	Put	Bond Future	2606	3	2606	3	0.00
16/05/2022	R248 On 03-November-22	11.31	Put	Bond Future	2575	3	2575	3	0.00
16/05/2022	R248 On 03-November-22	11.32	Put	Bond Future	2543	3	2543	3	0.00
16/05/2022	R248 On 02-February-23			Bond Future	11.40	82.0132	11.4044	82.0132	0.00
16/05/2022	R248 On 02-February-23	11.06	Call	Bond Future	2235	2	2235	2	0.00
16/05/2022	R248 On 02-February-23	11.07	Call	Bond Future	2265	2	2265	2	0.00
16/05/2022	R248 On 02-February-23	11.08	Call	Bond Future	2294	2	2294	2	0.00
16/05/2022	R248 On 02-February-23	11.08	Put	Bond Future	4506	5	4506	5	0.00
16/05/2022	R248 On 02-February-23	11.07	Put	Bond Future	4546	5	4546	5	0.00
16/05/2022	R248 On 02-February-23	11.06	Put	Bond Future	4587	5	4587	5	0.00
16/05/2022	R248 On 04-May-23			Bond Future	11.53	79.0352	11.5258	79.0352	0.00
16/05/2022	R248 On 04-May-23	11.33	Call	Bond Future	3127	3	3127	3	0.00
16/05/2022	R248 On 04-May-23	11.34	Call	Bond Future	3158	3	3158	3	0.00
16/05/2022	R248 On 04-May-23	11.35	Call	Bond Future	3189	3	3189	3	0.00
16/05/2022	R248 On 04-May-23	11.35	Put	Bond Future	4352	4	4352	4	0.00
16/05/2022	R248 On 04-May-23	11.34	Put	Bond Future	4388	4	4388	4	0.00
16/05/2022	R248 On 04-May-23	11.33	Put	Bond Future	4424	4	4424	4	0.00