



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
25/05/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	2025 On 04-August-22			Bond Future	162.53	161.9707	162.5271	161.9707	7,305.00
25/05/2022	2025 On 03-November-22			Bond Future	164.97	164.4121	164.9723	164.4121	0.00
25/05/2022	2025 On 02-February-23			Bond Future	166.12	165.5552	166.1205	165.5552	0.00
25/05/2022	2025 On 04-May-23			Bond Future	169.15	168.5789	169.1512	168.5789	0.00
25/05/2022	2029 On 04-August-22			Bond Future	121.78	120.2814	121.7805	120.2814	3,954.00
25/05/2022	2029 On 03-November-22			Bond Future	122.37	120.8501	122.3684	120.8501	0.00
25/05/2022	2029 On 02-February-23			Bond Future	124.47	122.9269	124.4679	122.9269	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
25/05/2022	2029 On 04-May-23			Bond Future	125.46	123.8895	125.4562	123.8895	0.00
25/05/2022	2030 On 04-August-22			Bond Future	9.92	90.4454	9.9188	90.4454	97,820.00
25/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	6	0	6	0	800.00
25/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	137	0	137	0	800.00
25/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	608	1	608	1	0.00
25/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	623	1	623	1	0.00
25/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	5018	5	5018	5	0.00
25/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	639	1	639	1	0.00
25/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	2403	2	2403	2	0.00
25/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	184	0	184	0	800.00
25/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	2437	2	2437	2	0.00
25/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	2472	2	2472	2	0.00
25/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	4485	4	4485	4	0.00
25/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	8322	8	8322	8	0.00
25/05/2022	2030 On 03-November-22			Bond Future	10.09	91.7888	10.0931	91.7888	18,740.00
25/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	2272	2	2272	2	500.00
25/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	6970	7	6970	7	0.00
25/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	1969	2	1969	2	0.00
25/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	1993	2	1993	2	0.00
25/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	2018	2	2018	2	0.00
25/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	1170	1	1170	1	500.00
25/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	3043	3	3043	3	0.00
25/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	1985	2	1985	2	0.00
25/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	1771	2	1771	2	0.00
25/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	2008	2	2008	2	0.00
25/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	2030	2	2030	2	0.00
25/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	356	0	356	0	500.00
25/05/2022	2030 On 02-February-23			Bond Future	10.25	89.3412	10.2476	89.3412	0.00
25/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1887	2	1887	2	0.00
25/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1744	2	1744	2	0.00
25/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	353	0	353	0	102.00
25/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1867	2	1867	2	0.00
25/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1477	1	1477	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
25/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1846	2	1846	2	0.00
25/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	634	1	634	1	0.00
25/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1236	1	1236	1	0.00
25/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	3962	4	3962	4	102.00
25/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	5568	5	5568	5	0.00
25/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	7211	7	7211	7	0.00
25/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	3158	3	3158	3	102.00
25/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	2977	3	2977	3	0.00
25/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	3028	3	3028	3	0.00
25/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	3544	3	3544	3	0.00
25/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	3003	3	3003	3	0.00
25/05/2022	2030 On 04-May-23			Bond Future	10.40	90.9593	10.3955	90.9593	0.00
25/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	7755	8	7755	8	0.00
25/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	3150	3	3150	3	0.00
25/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	3100	3	3100	3	0.00
25/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	1960	2	1960	2	1,080.00
25/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	3125	3	3125	3	0.00
25/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	2535	2	2535	2	0.00
25/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	3725	3	3725	3	0.00
25/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	2553	2	2553	2	0.00
25/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	2516	2	2516	2	0.00
25/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	867	1	867	1	1,080.00
25/05/2022	2032 On 04-August-22			Bond Future	10.35	90.6401	10.3505	90.6401	80,070.00
25/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	3921	4	3921	4	0.00
25/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	6644	7	6644	7	0.00
25/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	8003	8	8003	8	0.00
25/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	1139	1	1139	1	0.00
25/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	1973	2	1973	2	900.00
25/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	1115	1	1115	1	0.00
25/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	889	1	889	1	0.00
25/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	11	0	11	0	800.00
25/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	82	0	82	0	0.00
25/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	1164	1	1164	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
25/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	386	0	386	0	900.00
25/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	296	0	296	0	800.00
25/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	3853	4	3853	4	0.00
25/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	1915	2	1915	2	0.00
25/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	1947	2	1947	2	0.00
25/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	5518	5	5518	5	0.00
25/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	8054	8	8054	8	0.00
25/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	2280	2	2280	2	0.00
25/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	1156	1	1156	1	0.00
25/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	3482	3	3482	3	0.00
25/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	1884	2	1884	2	0.00
25/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	63	0	63	0	0.00
25/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	124	0	124	0	800.00
25/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	447	0	447	0	7,500.00
25/05/2022	2032 On 03-November-22			Bond Future	10.52	87.8337	10.5212	87.8337	87,927.00
25/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	9118	9	9118	9	0.00
25/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	2614	3	2614	3	0.00
25/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	2645	3	2645	3	750.00
25/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	5926	6	5926	6	0.00
25/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	1426	1	1426	1	500.00
25/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	2317	2	2317	2	0.00
25/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	1212	1	1212	1	0.00
25/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	215	0	215	0	180.00
25/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	301	0	301	0	500.00
25/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	2120	2	2120	2	0.00
25/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	859	1	859	1	750.00
25/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	1316	1	1316	1	0.00
25/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	241	0	241	0	454.00
25/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	6753	6	6753	6	0.00
25/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	6227	6	6227	6	0.00
25/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	3275	3	3275	3	180.00
25/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	7022	7	7022	7	0.00
25/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	4153	4	4153	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
25/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	3447	3	3447	3	454.00
25/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	2110	2	2110	2	180.00
25/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	2287	2	2287	2	454.00
25/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	3110	3	3110	3	0.00
25/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	651	1	651	1	500.00
25/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	1854	2	1854	2	0.00
25/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	1876	2	1876	2	0.00
25/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	266	0	266	0	750.00
25/05/2022	2032 On 02-February-23			Bond Future	10.67	89.3264	10.6715	89.3264	0.00
25/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	6764	7	6764	7	0.00
25/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	10372	11	10372	11	0.00
25/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1981	2	1981	2	0.00
25/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	2004	2	2004	2	0.00
25/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	371	0	371	0	454.00
25/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1508	1	1508	1	0.00
25/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	6183	6	6183	6	0.00
25/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	2028	2	2028	2	0.00
25/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1071	1	1071	1	750.00
25/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1631	2	1631	2	500.00
25/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	490	1	490	1	500.00
25/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	2268	2	2268	2	0.00
25/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	2713	3	2713	3	750.00
25/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	2721	2	2721	2	0.00
25/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	3168	3	3168	3	454.00
25/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	7058	7	7058	7	0.00
25/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	4025	4	4025	4	0.00
25/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	5105	5	5105	5	0.00
25/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	3457	3	3457	3	0.00
25/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	1089	1	1089	1	0.00
25/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	4227	4	4227	4	454.00
25/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	7863	8	7863	8	0.00
25/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	3487	3	3487	3	0.00
25/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	3517	3	3517	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
25/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	395	0	395	0	750.00
25/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	953	1	953	1	500.00
25/05/2022	2032 On 04-May-23			Bond Future	10.81	86.7847	10.8119	86.7847	0.00
25/05/2022	2032 On 04-May-23	0000000	Call	Bond Future	3270	3	3270	3	0.00
25/05/2022	2032 On 04-May-23	0000000	Call	Bond Future	3243	3	3243	3	0.00
25/05/2022	2032 On 04-May-23	0000000	Call	Bond Future	3297	3	3297	3	0.00
25/05/2022	2032 On 04-May-23	0000000	Put	Bond Future	2902	3	2902	3	0.00
25/05/2022	2032 On 04-May-23	0000000	Put	Bond Future	2948	3	2948	3	0.00
25/05/2022	2032 On 04-May-23	0000000	Put	Bond Future	2925	3	2925	3	0.00
25/05/2022	2033 On 04-August-22			Bond Future	116.78	115.7361	116.7756	115.7361	7,046.00
25/05/2022	2033 On 03-November-22			Bond Future	117.20	116.1522	117.2041	116.1522	0.00
25/05/2022	2033 On 02-February-23			Bond Future	119.21	118.1481	119.2148	118.1481	0.00
25/05/2022	2033 On 04-May-23			Bond Future	120.02	118.9383	120.0221	118.9383	0.00
25/05/2022	2037 On 04-August-22			Bond Future	10.94	83.3086	10.9446	83.3086	126,442.00
25/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	157	0	157	0	50.00
25/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	3642	4	3642	4	0.00
25/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	1643	2	1643	2	0.00
25/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	2735	3	2735	3	1,050.00
25/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	1580	2	1580	2	0.00
25/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	1611	2	1611	2	0.00
25/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	6199	7	6199	7	0.00
25/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	269	0	269	0	1,050.00
25/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	1859	1	1859	1	0.00
25/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	1922	2	1922	2	0.00
25/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	1104	1	1104	1	0.00
25/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	756	1	756	1	50.00
25/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	5680	5	5680	5	0.00
25/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	1890	2	1890	2	50.00
25/05/2022	2037 On 03-November-22			Bond Future	11.10	84.5464	11.1002	84.5464	0.00
25/05/2022	2037 On 03-November-22	0000000	Call	Bond Future	3237	4	3237	4	0.00
25/05/2022	2037 On 03-November-22	0000000	Call	Bond Future	3311	4	3311	4	0.00
25/05/2022	2037 On 03-November-22	0000000	Call	Bond Future	3274	4	3274	4	0.00
25/05/2022	2037 On 03-November-22	0000000	Put	Bond Future	2010	2	2010	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
25/05/2022	2037 On 03-November-22	0000000	Put	Bond Future	2033	2	2033	2	0.00
25/05/2022	2037 On 03-November-22	0000000	Put	Bond Future	1987	2	1987	2	0.00
25/05/2022	2037 On 02-February-23			Bond Future	11.24	81.7259	11.2414	81.7259	0.00
25/05/2022	2037 On 02-February-23	0000000	Call	Bond Future	2591	3	2591	3	0.00
25/05/2022	2037 On 02-February-23	0000000	Call	Bond Future	2535	3	2535	3	0.00
25/05/2022	2037 On 02-February-23	0000000	Call	Bond Future	2563	3	2563	3	0.00
25/05/2022	2037 On 02-February-23	0000000	Put	Bond Future	3779	3	3779	3	0.00
25/05/2022	2037 On 02-February-23	0000000	Put	Bond Future	3812	3	3812	3	0.00
25/05/2022	2037 On 02-February-23	0000000	Put	Bond Future	3746	3	3746	3	0.00
25/05/2022	2037 On 04-May-23			Bond Future	11.38	83.2074	11.3758	83.2074	0.00
25/05/2022	2037 On 04-May-23	0000000	Call	Bond Future	3415	4	3415	4	0.00
25/05/2022	2037 On 04-May-23	0000000	Call	Bond Future	3356	4	3356	4	0.00
25/05/2022	2037 On 04-May-23	0000000	Call	Bond Future	3386	4	3386	4	0.00
25/05/2022	2037 On 04-May-23	0000000	Put	Bond Future	3772	3	3772	3	0.00
25/05/2022	2037 On 04-May-23	0000000	Put	Bond Future	3801	3	3801	3	0.00
25/05/2022	2037 On 04-May-23	0000000	Put	Bond Future	3743	3	3743	3	0.00
25/05/2022	2038 On 04-August-22			Bond Future	131.66	131.2584	131.6552	131.2584	4,102.00
25/05/2022	2038 On 03-November-22			Bond Future	133.64	133.2372	133.6362	133.2372	0.00
25/05/2022	2038 On 02-February-23			Bond Future	134.04	133.6349	134.0371	133.6349	0.00
25/05/2022	2038 On 04-May-23			Bond Future	136.48	136.0767	136.4835	136.0767	0.00
25/05/2022	2040 On 04-August-22			Bond Future	11.08	85.0708	11.0811	85.0708	120,054.00
25/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	14	0	14	0	460.00
25/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	801	1	801	1	460.00
25/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	1701	2	1701	2	0.00
25/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	1734	2	1734	2	0.00
25/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	7432	8	7432	8	0.00
25/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	1768	2	1768	2	0.00
25/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	1976	2	1976	2	0.00
25/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	209	0	209	0	460.00
25/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	10104	9	10104	9	0.00
25/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	2010	2	2010	2	0.00
25/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	2044	2	2044	2	0.00
25/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	3412	3	3412	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
25/05/2022	2040 On 03-November-22			Bond Future	11.23	86.3347	11.2329	86.3347	3,965.00
25/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	3456	4	3456	4	0.00
25/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	3379	4	3379	4	0.00
25/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	3418	4	3418	4	0.00
25/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	8485	9	8485	9	0.00
25/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	1284	1	1284	1	1,100.00
25/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	2691	3	2691	3	1,100.00
25/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	2907	2	2907	2	0.00
25/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	2310	2	2310	2	0.00
25/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	690	0	690	0	1,100.00
25/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	4889	4	4889	4	0.00
25/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	2362	2	2362	2	0.00
25/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	2336	2	2336	2	0.00
25/05/2022	2040 On 02-February-23			Bond Future	11.37	83.2945	11.3712	83.2945	0.00
25/05/2022	2040 On 02-February-23	0000000	Call	Bond Future	2542	3	2542	3	0.00
25/05/2022	2040 On 02-February-23	0000000	Call	Bond Future	2571	3	2571	3	0.00
25/05/2022	2040 On 02-February-23	0000000	Call	Bond Future	2600	3	2600	3	0.00
25/05/2022	2040 On 02-February-23	0000000	Put	Bond Future	4234	4	4234	4	0.00
25/05/2022	2040 On 02-February-23	0000000	Put	Bond Future	4271	4	4271	4	0.00
25/05/2022	2040 On 02-February-23	0000000	Put	Bond Future	4309	4	4309	4	0.00
25/05/2022	2040 On 04-May-23			Bond Future	11.50	84.8047	11.5024	84.8047	0.00
25/05/2022	2040 On 04-May-23	0000000	Call	Bond Future	3615	4	3615	4	0.00
25/05/2022	2040 On 04-May-23	0000000	Call	Bond Future	3647	4	3647	4	0.00
25/05/2022	2040 On 04-May-23	0000000	Call	Bond Future	3679	4	3679	4	0.00
25/05/2022	2040 On 04-May-23	0000000	Put	Bond Future	4136	4	4136	4	0.00
25/05/2022	2040 On 04-May-23	0000000	Put	Bond Future	4168	4	4168	4	0.00
25/05/2022	2040 On 04-May-23	0000000	Put	Bond Future	4200	4	4200	4	0.00
25/05/2022	2044 On 04-August-22			Bond Future	11.09	81.9299	11.0883	81.9299	76,703.00
25/05/2022	2044 On 04-August-22	0000000	Call	Bond Future	1965	2	1965	2	0.00
25/05/2022	2044 On 04-August-22	0000000	Call	Bond Future	1894	2	1894	2	0.00
25/05/2022	2044 On 04-August-22	0000000	Call	Bond Future	1929	2	1929	2	0.00
25/05/2022	2044 On 04-August-22	0000000	Put	Bond Future	1917	1	1917	1	0.00
25/05/2022	2044 On 04-August-22	0000000	Put	Bond Future	1950	2	1950	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
25/05/2022	2044 On 04-August-22	0000000	Put	Bond Future	1885	1	1885	1	0.00
25/05/2022	2044 On 03-November-22			Bond Future	11.23	83.1472	11.2314	83.1472	0.00
25/05/2022	2044 On 03-November-22	0000000	Call	Bond Future	3469	4	3469	4	0.00
25/05/2022	2044 On 03-November-22	0000000	Call	Bond Future	3508	4	3508	4	0.00
25/05/2022	2044 On 03-November-22	0000000	Call	Bond Future	3547	4	3547	4	0.00
25/05/2022	2044 On 03-November-22	0000000	Put	Bond Future	2366	2	2366	2	0.00
25/05/2022	2044 On 03-November-22	0000000	Put	Bond Future	2393	2	2393	2	0.00
25/05/2022	2044 On 03-November-22	0000000	Put	Bond Future	2419	2	2419	2	0.00
25/05/2022	2044 On 02-February-23			Bond Future	11.36	80.1780	11.3613	80.1780	0.00
25/05/2022	2044 On 02-February-23	0000000	Call	Bond Future	2823	3	2823	3	0.00
25/05/2022	2044 On 02-February-23	0000000	Call	Bond Future	2761	3	2761	3	0.00
25/05/2022	2044 On 02-February-23	0000000	Call	Bond Future	2792	3	2792	3	0.00
25/05/2022	2044 On 02-February-23	0000000	Put	Bond Future	4199	4	4199	4	0.00
25/05/2022	2044 On 02-February-23	0000000	Put	Bond Future	4236	4	4236	4	0.00
25/05/2022	2044 On 02-February-23	0000000	Put	Bond Future	4162	4	4162	4	0.00
25/05/2022	2044 On 04-May-23			Bond Future	11.48	81.6318	11.4843	81.6318	0.00
25/05/2022	2044 On 04-May-23	0000000	Call	Bond Future	3837	4	3837	4	0.00
25/05/2022	2044 On 04-May-23	0000000	Call	Bond Future	3772	4	3772	4	0.00
25/05/2022	2044 On 04-May-23	0000000	Call	Bond Future	3804	4	3804	4	0.00
25/05/2022	2044 On 04-May-23	0000000	Put	Bond Future	4220	4	4220	4	0.00
25/05/2022	2044 On 04-May-23	0000000	Put	Bond Future	4253	4	4253	4	0.00
25/05/2022	2044 On 04-May-23	0000000	Put	Bond Future	4188	4	4188	4	0.00
25/05/2022	2046 On 04-August-22			Bond Future	122.66	120.9623	122.6569	120.9623	16,569.00
25/05/2022	2046 On 03-November-22			Bond Future	122.55	120.8308	122.5474	120.8308	1,566.00
25/05/2022	2046 On 02-February-23			Bond Future	124.65	122.9080	124.6510	122.9080	0.00
25/05/2022	2046 On 04-May-23			Bond Future	124.91	123.1392	124.9112	123.1392	0.00
25/05/2022	2050 On 04-August-22			Bond Future	125.00	123.2973	125.0012	123.2973	11,293.00
25/05/2022	2050 On 03-November-22			Bond Future	126.88	125.1557	126.8816	125.1557	0.00
25/05/2022	2050 On 02-February-23			Bond Future	126.96	125.2058	126.9578	125.2058	0.00
25/05/2022	2050 On 04-May-23			Bond Future	129.27	127.4933	129.2748	127.4933	0.00
25/05/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	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
25/05/2022	AL37 On 04-August-22			Index Future	829.39	829.0410	829.3880	829.0410	0.00
25/05/2022	AL37 On 03-November-22			Index Future	841.78	841.4380	841.7820	841.4380	0.00
25/05/2022	AL37 On 02-February-23			Index Future	856.02	855.6740	856.0160	855.6740	0.00
25/05/2022	AL37 On 04-May-23			Index Future	871.42	871.0780	871.4210	871.0780	0.00
25/05/2022	AL7T On 04-August-22			Index Future	949.59	952.3990	949.5930	952.3990	0.00
25/05/2022	AL7T On 03-November-22			Index Future	963.78	966.6400	963.7830	966.6400	0.00
25/05/2022	AL7T On 02-February-23			Index Future	980.08	982.9940	980.0800	982.9940	0.00
25/05/2022	AL7T On 04-May-23			Index Future	997.72	1000.6910	997.7180	1000.6910	0.00
25/05/2022	ALBI On 04-August-22			Index Future	843.21	847.4300	843.2140	847.4300	131.00
25/05/2022	ALBI On 03-November-22			Index Future	855.81	860.1020	855.8140	860.1020	0.00
25/05/2022	ALBI On 02-February-23			Index Future	870.29	874.6540	870.2860	874.6540	0.00
25/05/2022	ALBI On 04-May-23			Index Future	885.95	890.4000	885.9480	890.4000	0.00
25/05/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/05/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	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
25/05/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	ES33 On 04-August-22			Bond Future	11.78	77.3332	11.7773	77.3332	350.00
25/05/2022	ES33 On 03-November-22			Bond Future	11.99	74.7161	11.9856	74.7161	0.00
25/05/2022	ES33 On 02-February-23			Bond Future	12.18	76.0031	12.1809	76.0031	0.00
25/05/2022	ES33 On 04-May-23			Bond Future	12.36	73.6049	12.3638	73.6049	0.00
25/05/2022	ES42 On 04-August-22			Bond Future	12.16	75.8762	12.1611	75.8762	4,769.00
25/05/2022	ES42 On 03-November-22			Bond Future	12.35	72.7599	12.3516	72.7599	0.00
25/05/2022	ES42 On 02-February-23			Bond Future	12.52	74.0154	12.5241	74.0154	0.00
25/05/2022	ES42 On 04-May-23			Bond Future	12.69	71.1091	12.6929	71.1091	0.00
25/05/2022	GOVI On 04-August-22			GOVI	831.79	835.9590	831.7880	835.9590	1,114.00
25/05/2022	GOVI On 04-August-22	0000000	Call	GOVI	125280	17	125280	17	0.00
25/05/2022	GOVI On 04-August-22	0000000	Call	GOVI	125180	17	125180	17	0.00
25/05/2022	GOVI On 04-August-22	0000000	Call	GOVI	125080	17	125080	17	0.00
25/05/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
25/05/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
25/05/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
25/05/2022	GOVI On 03-November-22			GOVI	844.22	848.4590	844.2180	848.4590	0.00
25/05/2022	GOVI On 03-November-22	0000000	Call	GOVI	237880	28	237880	28	0.00
25/05/2022	GOVI On 03-November-22	0000000	Call	GOVI	238080	28	238080	28	0.00
25/05/2022	GOVI On 03-November-22	0000000	Call	GOVI	237980	28	237980	28	0.00
25/05/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
25/05/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
25/05/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
25/05/2022	GOVI On 02-February-23			GOVI	858.49	862.8140	858.4930	862.8140	0.00
25/05/2022	GOVI On 02-February-23	0000000	Call	GOVI	76530	12	76530	12	0.00
25/05/2022	GOVI On 02-February-23	0000000	Call	GOVI	76730	12	76730	12	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
25/05/2022	GOVI On 02-February-23	0000000	Call	GOVI	76630	12	76630	12	0.00
25/05/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
25/05/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
25/05/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
25/05/2022	GOVI On 04-May-23			GOVI	873.94	878.3470	873.9430	878.3470	0.00
25/05/2022	GOVI On 04-May-23	0000000	Call	GOVI	210630	25	210630	25	0.00
25/05/2022	GOVI On 04-May-23	0000000	Call	GOVI	210830	25	210830	25	0.00
25/05/2022	GOVI On 04-May-23	0000000	Call	GOVI	210730	25	210730	25	0.00
25/05/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
25/05/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
25/05/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
25/05/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/05/2022	IGOV On 04-August-22			Index Future	326.02	323.4200	326.0150	323.4200	759.00
25/05/2022	IGOV On 03-November-22			Index Future	330.97	328.3350	330.9670	328.3350	16.00
25/05/2022	IGOV On 02-February-23			Index Future	336.64	333.9670	336.6410	333.9670	0.00
25/05/2022	IGOV On 04-May-23			Index Future	342.78	340.0550	342.7760	340.0550	0.00
25/05/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
25/05/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
25/05/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
25/05/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
25/05/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
25/05/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
25/05/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
25/05/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
25/05/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
25/05/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
25/05/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
25/05/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
25/05/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
25/05/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
25/05/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
25/05/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
25/05/2022	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
25/05/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/05/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/05/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.96	95.0450	4.9550	95.0450	0.00
25/05/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.03	94.9550	5.0250	94.9550	0.00
25/05/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.38	94.6100	5.3800	94.6100	0.00
25/05/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.49	94.5050	5.4850	94.5050	0.00
25/05/2022	JBAF On 19-October-22			Jibar Tradeable Future	5.79	94.1900	5.7900	94.1900	0.00
25/05/2022	JBAF On 16-November-22			Jibar Tradeable Future	5.87	94.0800	5.8700	94.0800	0.00
25/05/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.18	93.7900	6.1800	93.7900	68.00
25/05/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.62	93.3050	6.6150	93.3050	0.00
25/05/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.97	92.9500	6.9700	92.9500	0.00
25/05/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.15	92.7700	7.1500	92.7700	75.00
25/05/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.27	92.6450	7.2650	92.6450	172.00
25/05/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.38	92.5450	7.3750	92.5450	0.00
25/05/2022	R023 On 04-August-22			Bond Future	5.75	104.4899	5.7519	104.4899	22,183.00
25/05/2022	R023 On 04-August-22	0000000	Call	Bond Future	210	0	210	0	0.00
25/05/2022	R023 On 04-August-22	0000000	Call	Bond Future	214	0	214	0	0.00
25/05/2022	R023 On 04-August-22	0000000	Call	Bond Future	218	0	218	0	0.00
25/05/2022	R023 On 04-August-22	0000000	Put	Bond Future	56	0	56	0	0.00
25/05/2022	R023 On 04-August-22	0000000	Put	Bond Future	57	0	57	0	0.00
25/05/2022	R023 On 04-August-22	0000000	Put	Bond Future	58	0	58	0	0.00
25/05/2022	R023 On 03-November-22			Bond Future	5.55	102.1221	5.5458	102.1221	0.00
25/05/2022	R023 On 03-November-22	0000000	Call	Bond Future	258	0	258	0	0.00
25/05/2022	R023 On 03-November-22	0000000	Call	Bond Future	252	0	252	0	0.00
25/05/2022	R023 On 03-November-22	0000000	Call	Bond Future	255	0	255	0	0.00
25/05/2022	R023 On 03-November-22	0000000	Put	Bond Future	35	0	35	0	0.00
25/05/2022	R023 On 03-November-22	0000000	Put	Bond Future	36	0	36	0	0.00
25/05/2022	R023 On 03-November-22	0000000	Put	Bond Future	35	0	35	0	0.00
25/05/2022	R035 On 04-August-22			Bond Future	10.76	91.7033	10.7650	91.7033	129,151.00
25/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	1030	1	1030	1	400.00
25/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	1614	2	1614	2	0.00
25/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	3074	3	3074	3	0.00
25/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	8235	9	8235	9	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
25/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	1317	2	1317	2	0.00
25/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	1552	2	1552	2	0.00
25/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	1583	2	1583	2	0.00
25/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	24	0	24	0	400.00
25/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	95	0	95	0	100.00
25/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	6075	5	6075	5	0.00
25/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	2497	2	2497	2	0.00
25/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	864	1	864	1	100.00
25/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	8138	8	8138	8	0.00
25/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	1799	1	1799	1	0.00
25/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	1830	1	1830	1	0.00
25/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	2093	2	2093	2	100.00
25/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	97	0	97	0	400.00
25/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	1768	1	1768	1	0.00
25/05/2022	R035 On 03-November-22			Bond Future	10.93	88.5773	10.9309	88.5773	3,020.00
25/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	3248	3	3248	3	0.00
25/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	3212	3	3212	3	0.00
25/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	951	1	951	1	1,000.00
25/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	301	0	301	0	582.00
25/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	3285	4	3285	4	0.00
25/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	10022	11	10022	11	0.00
25/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	2927	3	2927	3	1,000.00
25/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	1527	2	1527	2	0.00
25/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	2723	3	2723	3	0.00
25/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	2368	2	2368	2	582.00
25/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	3738	3	3738	3	582.00
25/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	350	0	350	0	1,000.00
25/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	1980	2	1980	2	0.00
25/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	7371	7	7371	7	0.00
25/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	4870	4	4870	4	0.00
25/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	2025	2	2025	2	0.00
25/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	2003	2	2003	2	0.00
25/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	2215	2	2215	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
25/05/2022	R035 On 02-February-23			Bond Future	11.08	90.0816	11.0817	90.0816	0.00
25/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	2966	3	2966	3	1,000.00
25/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	2996	3	2996	3	0.00
25/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	1130	1	1130	1	1,000.00
25/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	11794	12	11794	12	0.00
25/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	2419	3	2419	3	0.00
25/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	2446	3	2446	3	0.00
25/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	2474	3	2474	3	0.00
25/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	1902	2	1902	2	0.00
25/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	478	1	478	1	582.00
25/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	8441	8	8441	8	0.00
25/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	5907	5	5907	5	0.00
25/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	4433	4	4433	4	582.00
25/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	3671	3	3671	3	0.00
25/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	435	0	435	0	1,000.00
25/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	3704	3	3704	3	0.00
25/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	3737	3	3737	3	0.00
25/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	3124	3	3124	3	582.00
25/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	3153	3	3153	3	0.00
25/05/2022	R035 On 04-May-23			Bond Future	11.22	87.2143	11.2160	87.2143	0.00
25/05/2022	R035 On 04-May-23	0000000	Call	Bond Future	3535	4	3535	4	0.00
25/05/2022	R035 On 04-May-23	0000000	Call	Bond Future	3476	4	3476	4	0.00
25/05/2022	R035 On 04-May-23	0000000	Call	Bond Future	3505	4	3505	4	0.00
25/05/2022	R035 On 04-May-23	0000000	Put	Bond Future	3513	3	3513	3	0.00
25/05/2022	R035 On 04-May-23	0000000	Put	Bond Future	3568	3	3568	3	0.00
25/05/2022	R035 On 04-May-23	0000000	Put	Bond Future	3540	3	3540	3	0.00
25/05/2022	R186 On 04-August-22			Bond Future	8.41	108.8607	8.4072	108.8607	81,226.00
25/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	13	0	13	0	3,600.00
25/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	528	1	528	1	0.00
25/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	541	1	541	1	0.00
25/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	335	0	335	0	3,600.00
25/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	555	1	555	1	0.00
25/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	5059	5	5059	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
25/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	50	0	50	0	3,600.00
25/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	1527	2	1527	2	0.00
25/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	1551	2	1551	2	0.00
25/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	1576	2	1576	2	0.00
25/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	5629	6	5629	6	0.00
25/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	2033	2	2033	2	0.00
25/05/2022	R186 On 03-November-22			Bond Future	8.58	110.4759	8.5800	110.4759	11,129.00
25/05/2022	R186 On 03-November-22	0000000	Call	Bond Future	1407	1	1407	1	0.00
25/05/2022	R186 On 03-November-22	0000000	Call	Bond Future	1388	1	1388	1	0.00
25/05/2022	R186 On 03-November-22	0000000	Call	Bond Future	1370	1	1370	1	0.00
25/05/2022	R186 On 03-November-22	0000000	Put	Bond Future	1548	2	1548	2	0.00
25/05/2022	R186 On 03-November-22	0000000	Put	Bond Future	1530	2	1530	2	0.00
25/05/2022	R186 On 03-November-22	0000000	Put	Bond Future	1513	2	1513	2	0.00
25/05/2022	R186 On 02-February-23			Bond Future	8.72	107.0557	8.7154	107.0557	0.00
25/05/2022	R186 On 02-February-23	0000000	Call	Bond Future	1108	1	1108	1	0.00
25/05/2022	R186 On 02-February-23	0000000	Call	Bond Future	1079	1	1079	1	0.00
25/05/2022	R186 On 02-February-23	0000000	Call	Bond Future	1094	1	1094	1	0.00
25/05/2022	R186 On 02-February-23	0000000	Put	Bond Future	2392	2	2392	2	0.00
25/05/2022	R186 On 02-February-23	0000000	Put	Bond Future	2411	2	2411	2	0.00
25/05/2022	R186 On 02-February-23	0000000	Put	Bond Future	2372	2	2372	2	0.00
25/05/2022	R186 On 04-May-23			Bond Future	8.83	108.9927	8.8341	108.9927	0.00
25/05/2022	R186 On 04-May-23	0000000	Call	Bond Future	1971	2	1971	2	0.00
25/05/2022	R186 On 04-May-23	0000000	Call	Bond Future	1988	2	1988	2	0.00
25/05/2022	R186 On 04-May-23	0000000	Call	Bond Future	2005	2	2005	2	0.00
25/05/2022	R186 On 04-May-23	0000000	Put	Bond Future	2001	2	2001	2	0.00
25/05/2022	R186 On 04-May-23	0000000	Put	Bond Future	1987	2	1987	2	0.00
25/05/2022	R186 On 04-May-23	0000000	Put	Bond Future	2015	2	2015	2	0.00
25/05/2022	R197 On 04-August-22			Bond Future	328.14	328.0523	328.1351	328.0523	871.00
25/05/2022	R197 On 03-November-22			Bond Future	333.07	332.9958	333.0699	332.9958	1.00
25/05/2022	R197 On 02-February-23			Bond Future	330.06	329.9963	330.0617	329.9963	0.00
25/05/2022	R197 On 04-May-23			Bond Future	336.09	336.0281	336.0875	336.0281	0.00
25/05/2022	R202 On 04-August-22			Bond Future	254.56	249.9555	254.5621	249.9555	6,593.00
25/05/2022	R202 On 03-November-22			Bond Future	258.39	253.7221	258.3906	253.7221	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
25/05/2022	R202 On 02-February-23			Bond Future	258.19	253.4485	258.1897	253.4485	0.00
25/05/2022	R202 On 04-May-23			Bond Future	262.90	258.0784	262.9005	258.0784	0.00
25/05/2022	R209 On 04-August-22			Bond Future	10.78	70.7515	10.7801	70.7515	27,943.00
25/05/2022	R209 On 04-August-22	0000000	Call	Bond Future	949	1	949	1	0.00
25/05/2022	R209 On 04-August-22	0000000	Call	Bond Future	994	1	994	1	0.00
25/05/2022	R209 On 04-August-22	0000000	Call	Bond Future	971	1	971	1	0.00
25/05/2022	R209 On 04-August-22	0000000	Put	Bond Future	2063	2	2063	2	0.00
25/05/2022	R209 On 04-August-22	0000000	Put	Bond Future	2096	2	2096	2	0.00
25/05/2022	R209 On 04-August-22	0000000	Put	Bond Future	2030	2	2030	2	0.00
25/05/2022	R209 On 03-November-22			Bond Future	10.93	68.6563	10.9276	68.6563	4,135.00
25/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	2472	3	2472	3	0.00
25/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	4083	4	4083	4	0.00
25/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	1194	1	1194	1	0.00
25/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	2413	3	2413	3	0.00
25/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	2443	3	2443	3	0.00
25/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	424	0	424	0	0.00
25/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	57	0	57	0	9,500.00
25/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	113	0	113	0	0.00
25/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	2503	3	2503	3	0.00
25/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	1965	2	1965	2	0.00
25/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	3508	3	3508	3	0.00
25/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	8284	8	8284	8	0.00
25/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	9798	9	9798	9	0.00
25/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	5585	5	5585	5	9,500.00
25/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	2009	2	2009	2	0.00
25/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	2032	2	2032	2	9,500.00
25/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	1152	1	1152	1	0.00
25/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	1987	2	1987	2	0.00
25/05/2022	R209 On 02-February-23			Bond Future	11.06	69.8229	11.0580	69.8229	0.00
25/05/2022	R209 On 02-February-23	0000000	Call	Bond Future	2024	2	2024	2	0.00
25/05/2022	R209 On 02-February-23	0000000	Call	Bond Future	1978	2	1978	2	0.00
25/05/2022	R209 On 02-February-23	0000000	Call	Bond Future	2001	2	2001	2	0.00
25/05/2022	R209 On 02-February-23	0000000	Put	Bond Future	3381	3	3381	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
25/05/2022	R209 On 02-February-23	0000000	Put	Bond Future	3441	3	3441	3	0.00
25/05/2022	R209 On 02-February-23	0000000	Put	Bond Future	3411	3	3411	3	0.00
25/05/2022	R209 On 04-May-23			Bond Future	11.18	67.9361	11.1793	67.9361	0.00
25/05/2022	R209 On 04-May-23	0000000	Call	Bond Future	2907	3	2907	3	0.00
25/05/2022	R209 On 04-May-23	0000000	Call	Bond Future	2856	3	2856	3	0.00
25/05/2022	R209 On 04-May-23	0000000	Call	Bond Future	2882	3	2882	3	0.00
25/05/2022	R209 On 04-May-23	0000000	Put	Bond Future	3287	3	3287	3	0.00
25/05/2022	R209 On 04-May-23	0000000	Put	Bond Future	3313	3	3313	3	0.00
25/05/2022	R209 On 04-May-23	0000000	Put	Bond Future	3262	3	3262	3	0.00
25/05/2022	R210 On 04-August-22			Bond Future	225.28	224.4671	225.2814	224.4671	1,025.00
25/05/2022	R210 On 03-November-22			Bond Future	225.71	224.8871	225.7072	224.8871	0.00
25/05/2022	R210 On 02-February-23			Bond Future	229.58	228.7525	229.5805	228.7525	0.00
25/05/2022	R210 On 04-May-23			Bond Future	230.72	229.8768	230.7155	229.8768	0.00
25/05/2022	R213 On 04-August-22			Bond Future	10.19	85.3578	10.1905	85.3578	27,150.00
25/05/2022	R213 On 04-August-22	0000000	Call	Bond Future	734	1	734	1	0.00
25/05/2022	R213 On 04-August-22	0000000	Call	Bond Future	698	1	698	1	0.00
25/05/2022	R213 On 04-August-22	0000000	Call	Bond Future	716	1	716	1	0.00
25/05/2022	R213 On 04-August-22	0000000	Put	Bond Future	2188	2	2188	2	0.00
25/05/2022	R213 On 04-August-22	0000000	Put	Bond Future	2254	2	2254	2	0.00
25/05/2022	R213 On 04-August-22	0000000	Put	Bond Future	2221	2	2221	2	0.00
25/05/2022	R213 On 03-November-22			Bond Future	10.36	83.0854	10.3625	83.0854	0.00
25/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	2138	2	2138	2	0.00
25/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	1206	1	1206	1	0.00
25/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	1634	2	1634	2	0.00
25/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	961	1	961	1	0.00
25/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	220	0	220	0	200.00
25/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	2087	2	2087	2	0.00
25/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	250	0	250	0	476.00
25/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	2112	2	2112	2	0.00
25/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	2062	2	2062	2	0.00
25/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	2026	2	2026	2	200.00
25/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	1980	2	1980	2	0.00
25/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	6150	6	6150	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	2003	2	2003	2	0.00
25/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	6436	6	6436	6	0.00
25/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	3525	3	3525	3	476.00
25/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	2470	2	2470	2	476.00
25/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	3074	3	3074	3	200.00
25/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	1958	2	1958	2	0.00
25/05/2022	R213 On 02-February-23			Bond Future	10.52	84.4958	10.5171	84.4958	0.00
25/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	2244	2	2244	2	912.00
25/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1783	2	1783	2	0.00
25/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1762	2	1762	2	0.00
25/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	372	0	372	0	476.00
25/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	7950	8	7950	8	0.00
25/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1804	2	1804	2	0.00
25/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	2062	2	2062	2	0.00
25/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1375	1	1375	1	0.00
25/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	2849	3	2849	3	476.00
25/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	539	0	539	0	912.00
25/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	3188	3	3188	3	0.00
25/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	2653	2	2653	2	0.00
25/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	7051	7	7051	7	0.00
25/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	3793	4	3793	4	476.00
25/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	3215	3	3215	3	0.00
25/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	3161	3	3161	3	0.00
25/05/2022	R213 On 04-May-23			Bond Future	10.65	82.4766	10.6541	82.4766	0.00
25/05/2022	R213 On 04-May-23	0000000	Call	Bond Future	3060	3	3060	3	0.00
25/05/2022	R213 On 04-May-23	0000000	Call	Bond Future	3035	3	3035	3	0.00
25/05/2022	R213 On 04-May-23	0000000	Call	Bond Future	3085	3	3085	3	0.00
25/05/2022	R213 On 04-May-23	0000000	Put	Bond Future	2650	2	2650	2	0.00
25/05/2022	R213 On 04-May-23	0000000	Put	Bond Future	2691	2	2691	2	0.00
25/05/2022	R213 On 04-May-23	0000000	Put	Bond Future	2670	2	2670	2	0.00
25/05/2022	R214 On 04-August-22			Bond Future	11.06	67.8387	11.0551	67.8387	13,186.00
25/05/2022	R214 On 04-August-22	0000000	Call	Bond Future	1321	2	1321	2	0.00
25/05/2022	R214 On 04-August-22	0000000	Call	Bond Future	1347	2	1347	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
25/05/2022	R214 On 04-August-22	0000000	Call	Bond Future	1374	2	1374	2	0.00
25/05/2022	R214 On 04-August-22	0000000	Put	Bond Future	1769	1	1769	1	0.00
25/05/2022	R214 On 04-August-22	0000000	Put	Bond Future	1740	1	1740	1	0.00
25/05/2022	R214 On 04-August-22	0000000	Put	Bond Future	1799	1	1799	1	0.00
25/05/2022	R214 On 03-November-22			Bond Future	11.20	65.5593	11.1980	65.5593	0.00
25/05/2022	R214 On 03-November-22	0000000	Call	Bond Future	2793	3	2793	3	0.00
25/05/2022	R214 On 03-November-22	0000000	Call	Bond Future	2825	3	2825	3	0.00
25/05/2022	R214 On 03-November-22	0000000	Call	Bond Future	2761	3	2761	3	0.00
25/05/2022	R214 On 03-November-22	0000000	Put	Bond Future	1948	2	1948	2	0.00
25/05/2022	R214 On 03-November-22	0000000	Put	Bond Future	1970	2	1970	2	0.00
25/05/2022	R214 On 03-November-22	0000000	Put	Bond Future	1992	2	1992	2	0.00
25/05/2022	R214 On 02-February-23			Bond Future	11.33	66.6726	11.3278	66.6726	0.00
25/05/2022	R214 On 02-February-23	0000000	Call	Bond Future	2199	2	2199	2	0.00
25/05/2022	R214 On 02-February-23	0000000	Call	Bond Future	2150	2	2150	2	0.00
25/05/2022	R214 On 02-February-23	0000000	Call	Bond Future	2174	2	2174	2	0.00
25/05/2022	R214 On 02-February-23	0000000	Put	Bond Future	3527	3	3527	3	0.00
25/05/2022	R214 On 02-February-23	0000000	Put	Bond Future	3558	3	3558	3	0.00
25/05/2022	R214 On 02-February-23	0000000	Put	Bond Future	3496	3	3496	3	0.00
25/05/2022	R214 On 04-May-23			Bond Future	11.44	64.5852	11.4429	64.5852	0.00
25/05/2022	R214 On 04-May-23	0000000	Call	Bond Future	3092	3	3092	3	0.00
25/05/2022	R214 On 04-May-23	0000000	Call	Bond Future	3038	3	3038	3	0.00
25/05/2022	R214 On 04-May-23	0000000	Call	Bond Future	3065	3	3065	3	0.00
25/05/2022	R214 On 04-May-23	0000000	Put	Bond Future	3479	3	3479	3	0.00
25/05/2022	R214 On 04-May-23	0000000	Put	Bond Future	3452	3	3452	3	0.00
25/05/2022	R214 On 04-May-23	0000000	Put	Bond Future	3425	3	3425	3	0.00
25/05/2022	R248 On 04-August-22			Bond Future	11.02	85.4125	11.0184	85.4125	188,684.00
25/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	17	0	17	0	0.00
25/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	387	0	387	0	0.00
25/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	1891	2	1891	2	0.00
25/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	1549	2	1549	2	1,700.00
25/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	176	0	176	0	1,700.00
25/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	1820	2	1820	2	0.00
25/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	1855	2	1855	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
25/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	2057	2	2057	2	0.00
25/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	2092	2	2092	2	0.00
25/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	4971	4	4971	4	0.00
25/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	2393	2	2393	2	0.00
25/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	2022	2	2022	2	50.00
25/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	10355	10	10355	10	0.00
25/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	6339	6	6339	6	0.00
25/05/2022	R248 On 03-November-22			Bond Future	11.16	82.2565	11.1591	82.2565	0.00
25/05/2022	R248 On 03-November-22	0000000	Call	Bond Future	3462	4	3462	4	0.00
25/05/2022	R248 On 03-November-22	0000000	Call	Bond Future	3502	4	3502	4	0.00
25/05/2022	R248 On 03-November-22	0000000	Call	Bond Future	3542	4	3542	4	0.00
25/05/2022	R248 On 03-November-22	0000000	Put	Bond Future	2498	2	2498	2	0.00
25/05/2022	R248 On 03-November-22	0000000	Put	Bond Future	2471	2	2471	2	0.00
25/05/2022	R248 On 03-November-22	0000000	Put	Bond Future	2444	2	2444	2	0.00
25/05/2022	R248 On 02-February-23			Bond Future	11.29	83.6536	11.2868	83.6536	0.00
25/05/2022	R248 On 02-February-23	0000000	Call	Bond Future	2791	3	2791	3	0.00
25/05/2022	R248 On 02-February-23	0000000	Call	Bond Future	2823	3	2823	3	0.00
25/05/2022	R248 On 02-February-23	0000000	Call	Bond Future	2854	3	2854	3	0.00
25/05/2022	R248 On 02-February-23	0000000	Put	Bond Future	4276	4	4276	4	0.00
25/05/2022	R248 On 02-February-23	0000000	Put	Bond Future	4315	4	4315	4	0.00
25/05/2022	R248 On 02-February-23	0000000	Put	Bond Future	4353	4	4353	4	0.00
25/05/2022	R248 On 04-May-23			Bond Future	11.40	80.7338	11.3996	80.7338	0.00
25/05/2022	R248 On 04-May-23	0000000	Call	Bond Future	3861	4	3861	4	0.00
25/05/2022	R248 On 04-May-23	0000000	Call	Bond Future	3894	4	3894	4	0.00
25/05/2022	R248 On 04-May-23	0000000	Call	Bond Future	3928	4	3928	4	0.00
25/05/2022	R248 On 04-May-23	0000000	Put	Bond Future	4260	4	4260	4	0.00
25/05/2022	R248 On 04-May-23	0000000	Put	Bond Future	4293	4	4293	4	0.00
25/05/2022	R248 On 04-May-23	0000000	Put	Bond Future	4327	4	4327	4	0.00