



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For April 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2022	2025 On 05-May-22			Bond Future	160.89	160.9955	160.8864	160.9955	611.00
14/04/2022	2025 On 04-August-22			Bond Future	161.44	161.5494	161.4372	161.5494	6,124.00
14/04/2022	2025 On 03-November-22			Bond Future	163.88	163.9962	163.8808	163.9962	0.00
14/04/2022	2025 On 02-February-23			Bond Future	165.00	165.1203	165.0019	165.1203	0.00
14/04/2022	2029 On 05-May-22			Bond Future	118.45	118.4432	118.4455	118.4432	2,554.00
14/04/2022	2029 On 04-August-22			Bond Future	120.05	120.0448	120.0459	120.0448	3,568.00
14/04/2022	2029 On 03-November-22			Bond Future	120.63	120.6303	120.6303	120.6303	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
14/04/2022	2029 On 02-February-23			Bond Future	122.68	122.6831	122.6821	122.6831	0.00
14/04/2022	2030 On 05-May-22			Bond Future	9.79	92.8737	9.7868	92.8737	77,840.00
14/04/2022	2030 On 05-May-22	7.73	Call	Bond Future	0	0	0	0	200.00
14/04/2022	2030 On 05-May-22	11.04	Call	Bond Future	6006	6	6006	6	0.00
14/04/2022	2030 On 05-May-22	10.19	Call	Bond Future	2141	2	2141	2	0.00
14/04/2022	2030 On 05-May-22	10.20	Call	Bond Future	2183	2	2183	2	0.00
14/04/2022	2030 On 05-May-22	9.35	Call	Bond Future	83	0	83	0	0.00
14/04/2022	2030 On 05-May-22	9.65	Call	Bond Future	424	1	424	1	0.00
14/04/2022	2030 On 05-May-22	8.81	Call	Bond Future	1	0	1	0	200.00
14/04/2022	2030 On 05-May-22	8.89	Call	Bond Future	2	0	2	0	1,800.00
14/04/2022	2030 On 05-May-22	9.60	Call	Bond Future	338	0	338	0	0.00
14/04/2022	2030 On 05-May-22	8.14	Call	Bond Future	0	0	0	0	1,800.00
14/04/2022	2030 On 05-May-22	8.47	Call	Bond Future	0	0	0	0	1,073.00
14/04/2022	2030 On 05-May-22	10.21	Call	Bond Future	2226	2	2226	2	0.00
14/04/2022	2030 On 05-May-22	9.95	Call	Bond Future	1216	1	1216	1	0.00
14/04/2022	2030 On 05-May-22	9.15	Call	Bond Future	19	0	19	0	7,500.00
14/04/2022	2030 On 05-May-22	9.15	Put	Bond Future	3280	3	3280	3	0.00
14/04/2022	2030 On 05-May-22	9.65	Put	Bond Future	1112	1	1112	1	5,000.00
14/04/2022	2030 On 05-May-22	8.81	Put	Bond Future	5063	5	5063	5	0.00
14/04/2022	2030 On 05-May-22	8.89	Put	Bond Future	4636	4	4636	4	0.00
14/04/2022	2030 On 05-May-22	10.21	Put	Bond Future	139	0	139	0	0.00
14/04/2022	2030 On 05-May-22	8.14	Put	Bond Future	8744	9	8744	9	0.00
14/04/2022	2030 On 05-May-22	9.60	Put	Bond Future	1280	1	1280	1	5,000.00
14/04/2022	2030 On 05-May-22	9.35	Put	Bond Future	2304	2	2304	2	1,073.00
14/04/2022	2030 On 05-May-22	10.20	Put	Bond Future	145	0	145	0	200.00
14/04/2022	2030 On 05-May-22	10.19	Put	Bond Future	151	0	151	0	0.00
14/04/2022	2030 On 05-May-22	11.04	Put	Bond Future	2	0	2	0	1,800.00
14/04/2022	2030 On 05-May-22	9.95	Put	Bond Future	404	0	404	0	1,073.00
14/04/2022	2030 On 05-May-22	7.73	Put	Bond Future	11085	11	11085	11	0.00
14/04/2022	2030 On 05-May-22	8.47	Put	Bond Future	6909	7	6909	7	0.00
14/04/2022	2030 On 04-August-22			Bond Future	10.00	90.1006	10.0006	90.1006	47,029.00
14/04/2022	2030 On 04-August-22	9.05	Call	Bond Future	224	0	224	0	800.00
14/04/2022	2030 On 04-August-22	9.54	Call	Bond Future	744	1	744	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
14/04/2022	2030 On 04-August-22	8.30	Call	Bond Future	28	0	28	0	800.00
14/04/2022	2030 On 04-August-22	9.55	Call	Bond Future	759	1	759	1	0.00
14/04/2022	2030 On 04-August-22	9.56	Call	Bond Future	775	1	775	1	0.00
14/04/2022	2030 On 04-August-22	10.95	Call	Bond Future	4843	5	4843	5	0.00
14/04/2022	2030 On 04-August-22	10.95	Put	Bond Future	405	0	405	0	800.00
14/04/2022	2030 On 04-August-22	9.56	Put	Bond Future	2935	3	2935	3	0.00
14/04/2022	2030 On 04-August-22	9.55	Put	Bond Future	2969	3	2969	3	0.00
14/04/2022	2030 On 04-August-22	8.30	Put	Bond Future	8739	9	8739	9	0.00
14/04/2022	2030 On 04-August-22	9.54	Put	Bond Future	3003	3	3003	3	0.00
14/04/2022	2030 On 04-August-22	9.05	Put	Bond Future	4968	5	4968	5	0.00
14/04/2022	2030 On 03-November-22			Bond Future	10.18	91.4468	10.1768	91.4468	0.00
14/04/2022	2030 On 03-November-22	10.09	Call	Bond Future	1973	2	1973	2	0.00
14/04/2022	2030 On 03-November-22	10.08	Call	Bond Future	1950	2	1950	2	0.00
14/04/2022	2030 On 03-November-22	10.10	Call	Bond Future	1997	2	1997	2	0.00
14/04/2022	2030 On 03-November-22	10.10	Put	Bond Future	2357	2	2357	2	0.00
14/04/2022	2030 On 03-November-22	10.08	Put	Bond Future	2404	2	2404	2	0.00
14/04/2022	2030 On 03-November-22	10.09	Put	Bond Future	2380	2	2380	2	0.00
14/04/2022	2030 On 02-February-23			Bond Future	10.34	88.9794	10.3381	88.9794	0.00
14/04/2022	2030 On 02-February-23	10.01	Call	Bond Future	1865	2	1865	2	0.00
14/04/2022	2030 On 02-February-23	9.94	Call	Bond Future	1729	2	1729	2	0.00
14/04/2022	2030 On 02-February-23	8.81	Call	Bond Future	348	0	348	0	102.00
14/04/2022	2030 On 02-February-23	9.99	Call	Bond Future	1825	2	1825	2	0.00
14/04/2022	2030 On 02-February-23	10.00	Call	Bond Future	1845	2	1845	2	0.00
14/04/2022	2030 On 02-February-23	9.20	Call	Bond Future	649	1	649	1	0.00
14/04/2022	2030 On 02-February-23	9.66	Call	Bond Future	1244	1	1244	1	0.00
14/04/2022	2030 On 02-February-23	9.80	Call	Bond Future	1476	2	1476	2	0.00
14/04/2022	2030 On 02-February-23	8.81	Put	Bond Future	7617	7	7617	7	0.00
14/04/2022	2030 On 02-February-23	9.66	Put	Bond Future	4381	4	4381	4	102.00
14/04/2022	2030 On 02-February-23	9.20	Put	Bond Future	5993	6	5993	6	0.00
14/04/2022	2030 On 02-February-23	10.01	Put	Bond Future	3365	3	3365	3	0.00
14/04/2022	2030 On 02-February-23	9.94	Put	Bond Future	3554	3	3554	3	102.00
14/04/2022	2030 On 02-February-23	9.99	Put	Bond Future	3418	3	3418	3	0.00
14/04/2022	2030 On 02-February-23	10.00	Put	Bond Future	3392	3	3392	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
14/04/2022	2030 On 02-February-23	9.80	Put	Bond Future	3954	4	3954	4	0.00
14/04/2022	2032 On 05-May-22			Bond Future	10.16	89.3730	10.1620	89.3730	132,735.00
14/04/2022	2032 On 05-May-22	9.58	Call	Bond Future	29	0	29	0	780.00
14/04/2022	2032 On 05-May-22	10.18	Call	Bond Future	884	1	884	1	780.00
14/04/2022	2032 On 05-May-22	11.02	Call	Bond Future	4701	5	4701	5	0.00
14/04/2022	2032 On 05-May-22	10.29	Call	Bond Future	1255	1	1255	1	993.00
14/04/2022	2032 On 05-May-22	11.04	Call	Bond Future	4804	5	4804	5	0.00
14/04/2022	2032 On 05-May-22	11.18	Call	Bond Future	5525	6	5525	6	0.00
14/04/2022	2032 On 05-May-22	10.98	Call	Bond Future	4495	5	4495	5	0.00
14/04/2022	2032 On 05-May-22	11.03	Call	Bond Future	4752	5	4752	5	0.00
14/04/2022	2032 On 05-May-22	11.03	Put	Bond Future	18	0	18	0	0.00
14/04/2022	2032 On 05-May-22	10.98	Put	Bond Future	24	0	24	0	993.00
14/04/2022	2032 On 05-May-22	11.02	Put	Bond Future	20	0	20	0	0.00
14/04/2022	2032 On 05-May-22	11.18	Put	Bond Future	8	0	8	0	780.00
14/04/2022	2032 On 05-May-22	10.29	Put	Bond Future	535	0	535	0	0.00
14/04/2022	2032 On 05-May-22	11.04	Put	Bond Future	17	0	17	0	0.00
14/04/2022	2032 On 05-May-22	10.18	Put	Bond Future	782	1	782	1	0.00
14/04/2022	2032 On 05-May-22	9.58	Put	Bond Future	3405	3	3405	3	0.00
14/04/2022	2032 On 04-August-22			Bond Future	10.35	90.5591	10.3546	90.5591	19,742.00
14/04/2022	2032 On 04-August-22	11.60	Call	Bond Future	6799	7	6799	7	0.00
14/04/2022	2032 On 04-August-22	11.89	Call	Bond Future	8107	8	8107	8	0.00
14/04/2022	2032 On 04-August-22	10.10	Call	Bond Future	1226	1	1226	1	1,300.00
14/04/2022	2032 On 04-August-22	10.20	Call	Bond Future	1465	2	1465	2	0.00
14/04/2022	2032 On 04-August-22	10.21	Call	Bond Future	1490	2	1490	2	0.00
14/04/2022	2032 On 04-August-22	10.22	Call	Bond Future	1516	2	1516	2	0.00
14/04/2022	2032 On 04-August-22	9.40	Call	Bond Future	213	0	213	0	1,300.00
14/04/2022	2032 On 04-August-22	9.72	Call	Bond Future	545	1	545	1	800.00
14/04/2022	2032 On 04-August-22	8.97	Call	Bond Future	39	0	39	0	800.00
14/04/2022	2032 On 04-August-22	8.97	Put	Bond Future	8104	8	8104	8	0.00
14/04/2022	2032 On 04-August-22	9.72	Put	Bond Future	4125	4	4125	4	0.00
14/04/2022	2032 On 04-August-22	9.40	Put	Bond Future	5672	5	5672	5	0.00
14/04/2022	2032 On 04-August-22	10.20	Put	Bond Future	2319	2	2319	2	0.00
14/04/2022	2032 On 04-August-22	10.21	Put	Bond Future	2289	2	2289	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
14/04/2022	2032 On 04-August-22	10.22	Put	Bond Future	2259	2	2259	2	0.00
14/04/2022	2032 On 04-August-22	10.10	Put	Bond Future	2640	2	2640	2	0.00
14/04/2022	2032 On 04-August-22	11.89	Put	Bond Future	190	0	190	0	0.00
14/04/2022	2032 On 04-August-22	11.60	Put	Bond Future	301	0	301	0	800.00
14/04/2022	2032 On 03-November-22			Bond Future	10.52	87.7585	10.5238	87.7585	0.00
14/04/2022	2032 On 03-November-22	10.67	Call	Bond Future	2843	3	2843	3	750.00
14/04/2022	2032 On 03-November-22	11.55	Call	Bond Future	6068	6	6068	6	0.00
14/04/2022	2032 On 03-November-22	12.30	Call	Bond Future	9207	9	9207	9	0.00
14/04/2022	2032 On 03-November-22	10.49	Call	Bond Future	2321	2	2321	2	0.00
14/04/2022	2032 On 03-November-22	10.56	Call	Bond Future	2518	3	2518	3	0.00
14/04/2022	2032 On 03-November-22	10.66	Call	Bond Future	2812	3	2812	3	0.00
14/04/2022	2032 On 03-November-22	10.11	Call	Bond Future	1401	2	1401	2	0.00
14/04/2022	2032 On 03-November-22	10.21	Call	Bond Future	1621	2	1621	2	500.00
14/04/2022	2032 On 03-November-22	9.46	Call	Bond Future	412	0	412	0	500.00
14/04/2022	2032 On 03-November-22	9.31	Call	Bond Future	307	0	307	0	180.00
14/04/2022	2032 On 03-November-22	10.16	Call	Bond Future	1509	2	1509	2	0.00
14/04/2022	2032 On 03-November-22	9.36	Call	Bond Future	339	0	339	0	454.00
14/04/2022	2032 On 03-November-22	9.92	Call	Bond Future	1032	1	1032	1	750.00
14/04/2022	2032 On 03-November-22	9.92	Put	Bond Future	4340	4	4340	4	0.00
14/04/2022	2032 On 03-November-22	9.31	Put	Bond Future	7128	7	7128	7	0.00
14/04/2022	2032 On 03-November-22	9.36	Put	Bond Future	6866	7	6866	7	0.00
14/04/2022	2032 On 03-November-22	9.46	Put	Bond Future	6353	6	6353	6	0.00
14/04/2022	2032 On 03-November-22	10.16	Put	Bond Future	3482	3	3482	3	180.00
14/04/2022	2032 On 03-November-22	10.56	Put	Bond Future	2325	2	2325	2	180.00
14/04/2022	2032 On 03-November-22	10.11	Put	Bond Future	3651	3	3651	3	454.00
14/04/2022	2032 On 03-November-22	10.21	Put	Bond Future	3320	3	3320	3	0.00
14/04/2022	2032 On 03-November-22	10.66	Put	Bond Future	2089	2	2089	2	0.00
14/04/2022	2032 On 03-November-22	10.49	Put	Bond Future	2502	2	2502	2	454.00
14/04/2022	2032 On 03-November-22	12.30	Put	Bond Future	369	0	369	0	750.00
14/04/2022	2032 On 03-November-22	11.55	Put	Bond Future	808	1	808	1	500.00
14/04/2022	2032 On 03-November-22	10.67	Put	Bond Future	2066	2	2066	2	0.00
14/04/2022	2032 On 02-February-23			Bond Future	10.68	89.2361	10.6766	89.2361	0.00
14/04/2022	2032 On 02-February-23	12.75	Call	Bond Future	10422	11	10422	11	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
14/04/2022	2032 On 02-February-23	11.84	Call	Bond Future	6859	7	6859	7	0.00
14/04/2022	2032 On 02-February-23	10.39	Call	Bond Future	2142	2	2142	2	0.00
14/04/2022	2032 On 02-February-23	10.16	Call	Bond Future	1640	2	1640	2	0.00
14/04/2022	2032 On 02-February-23	9.31	Call	Bond Future	448	0	448	0	454.00
14/04/2022	2032 On 02-February-23	10.38	Call	Bond Future	2119	2	2119	2	0.00
14/04/2022	2032 On 02-February-23	9.92	Call	Bond Future	1192	1	1192	1	750.00
14/04/2022	2032 On 02-February-23	9.47	Call	Bond Future	579	1	579	1	500.00
14/04/2022	2032 On 02-February-23	10.67	Call	Bond Future	2850	3	2850	3	750.00
14/04/2022	2032 On 02-February-23	11.69	Call	Bond Future	6285	6	6285	6	0.00
14/04/2022	2032 On 02-February-23	10.40	Call	Bond Future	2165	2	2165	2	0.00
14/04/2022	2032 On 02-February-23	10.50	Call	Bond Future	2407	3	2407	3	0.00
14/04/2022	2032 On 02-February-23	10.22	Call	Bond Future	1765	2	1765	2	500.00
14/04/2022	2032 On 02-February-23	10.22	Put	Bond Future	4185	4	4185	4	0.00
14/04/2022	2032 On 02-February-23	10.50	Put	Bond Future	3333	3	3333	3	454.00
14/04/2022	2032 On 02-February-23	10.40	Put	Bond Future	3621	3	3621	3	0.00
14/04/2022	2032 On 02-February-23	11.69	Put	Bond Future	1217	1	1217	1	0.00
14/04/2022	2032 On 02-February-23	10.67	Put	Bond Future	2884	3	2884	3	0.00
14/04/2022	2032 On 02-February-23	9.47	Put	Bond Future	7175	7	7175	7	0.00
14/04/2022	2032 On 02-February-23	9.92	Put	Bond Future	5252	5	5252	5	0.00
14/04/2022	2032 On 02-February-23	10.38	Put	Bond Future	3681	4	3681	4	0.00
14/04/2022	2032 On 02-February-23	9.31	Put	Bond Future	7967	8	7967	8	0.00
14/04/2022	2032 On 02-February-23	10.16	Put	Bond Future	4385	4	4385	4	454.00
14/04/2022	2032 On 02-February-23	10.39	Put	Bond Future	3651	4	3651	4	0.00
14/04/2022	2032 On 02-February-23	11.84	Put	Bond Future	1076	1	1076	1	500.00
14/04/2022	2032 On 02-February-23	12.75	Put	Bond Future	472	0	472	0	750.00
14/04/2022	2033 On 05-May-22			Bond Future	115.00	115.4370	115.0008	115.4370	2,162.00
14/04/2022	2033 On 04-August-22			Bond Future	116.55	116.9981	116.5548	116.9981	5,647.00
14/04/2022	2033 On 03-November-22			Bond Future	117.00	117.4552	117.0043	117.4552	0.00
14/04/2022	2033 On 02-February-23			Bond Future	118.99	119.4539	118.9942	119.4539	0.00
14/04/2022	2037 On 05-May-22			Bond Future	10.65	86.7738	10.6495	86.7738	53,881.00
14/04/2022	2037 On 05-May-22	11.84	Call	Bond Future	7227	8	7227	8	0.00
14/04/2022	2037 On 05-May-22	11.82	Call	Bond Future	7114	7	7114	7	0.00
14/04/2022	2037 On 05-May-22	11.83	Call	Bond Future	7170	7	7170	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
14/04/2022	2037 On 05-May-22	11.84	Put	Bond Future	4	0	4	0	0.00
14/04/2022	2037 On 05-May-22	11.82	Put	Bond Future	4	0	4	0	0.00
14/04/2022	2037 On 05-May-22	11.83	Put	Bond Future	4	0	4	0	0.00
14/04/2022	2037 On 04-August-22			Bond Future	10.83	83.6694	10.8305	83.6694	78,333.00
14/04/2022	2037 On 04-August-22	10.91	Call	Bond Future	2424	3	2424	3	0.00
14/04/2022	2037 On 04-August-22	11.21	Call	Bond Future	3597	4	3597	4	1,050.00
14/04/2022	2037 On 04-August-22	10.10	Call	Bond Future	450	1	450	1	50.00
14/04/2022	2037 On 04-August-22	11.42	Call	Bond Future	4526	5	4526	5	0.00
14/04/2022	2037 On 04-August-22	11.95	Call	Bond Future	7067	7	7067	7	0.00
14/04/2022	2037 On 04-August-22	10.90	Call	Bond Future	2389	3	2389	3	0.00
14/04/2022	2037 On 04-August-22	10.89	Call	Bond Future	2354	3	2354	3	0.00
14/04/2022	2037 On 04-August-22	10.89	Put	Bond Future	1979	2	1979	2	0.00
14/04/2022	2037 On 04-August-22	11.95	Put	Bond Future	419	0	419	0	1,050.00
14/04/2022	2037 On 04-August-22	10.91	Put	Bond Future	1924	2	1924	2	0.00
14/04/2022	2037 On 04-August-22	11.42	Put	Bond Future	924	1	924	1	50.00
14/04/2022	2037 On 04-August-22	10.10	Put	Bond Future	5257	5	5257	5	0.00
14/04/2022	2037 On 04-August-22	10.90	Put	Bond Future	1951	2	1951	2	50.00
14/04/2022	2037 On 04-August-22	11.21	Put	Bond Future	1250	1	1250	1	0.00
14/04/2022	2037 On 03-November-22			Bond Future	10.98	84.9201	10.9803	84.9201	0.00
14/04/2022	2037 On 03-November-22	11.30	Call	Bond Future	4030	4	4030	4	0.00
14/04/2022	2037 On 03-November-22	11.32	Call	Bond Future	4108	4	4108	4	0.00
14/04/2022	2037 On 03-November-22	11.31	Call	Bond Future	4069	4	4069	4	0.00
14/04/2022	2037 On 03-November-22	11.31	Put	Bond Future	2069	2	2069	2	0.00
14/04/2022	2037 On 03-November-22	11.30	Put	Bond Future	2089	2	2089	2	0.00
14/04/2022	2037 On 03-November-22	11.32	Put	Bond Future	2048	2	2048	2	0.00
14/04/2022	2037 On 02-February-23			Bond Future	11.12	82.0932	11.1187	82.0932	0.00
14/04/2022	2037 On 02-February-23	11.05	Call	Bond Future	3142	3	3142	3	0.00
14/04/2022	2037 On 02-February-23	11.04	Call	Bond Future	3112	3	3112	3	0.00
14/04/2022	2037 On 02-February-23	11.03	Call	Bond Future	3081	3	3081	3	0.00
14/04/2022	2037 On 02-February-23	11.03	Put	Bond Future	3620	3	3620	3	0.00
14/04/2022	2037 On 02-February-23	11.04	Put	Bond Future	3590	3	3590	3	0.00
14/04/2022	2037 On 02-February-23	11.05	Put	Bond Future	3559	3	3559	3	0.00
14/04/2022	2038 On 05-May-22			Bond Future	132.08	132.4794	132.0801	132.4794	1,830.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2022	2038 On 04-August-22			Bond Future	132.04	132.4447	132.0388	132.4447	5,129.00
14/04/2022	2038 On 03-November-22			Bond Future	134.04	134.4513	134.0380	134.4513	0.00
14/04/2022	2038 On 02-February-23			Bond Future	134.44	134.8650	134.4439	134.8650	0.00
14/04/2022	2040 On 05-May-22			Bond Future	10.78	88.8018	10.7784	88.8018	52,257.00
14/04/2022	2040 On 05-May-22	9.82	Call	Bond Future	1	0	1	0	1,200.00
14/04/2022	2040 On 05-May-22	11.90	Call	Bond Future	7305	8	7305	8	0.00
14/04/2022	2040 On 05-May-22	11.91	Call	Bond Future	7366	8	7366	8	0.00
14/04/2022	2040 On 05-May-22	11.92	Call	Bond Future	7426	8	7426	8	0.00
14/04/2022	2040 On 05-May-22	10.57	Call	Bond Future	428	1	428	1	1,200.00
14/04/2022	2040 On 05-May-22	13.04	Call	Bond Future	13753	14	13753	14	0.00
14/04/2022	2040 On 05-May-22	13.04	Put	Bond Future	0	0	0	0	1,200.00
14/04/2022	2040 On 05-May-22	10.57	Put	Bond Future	1901	2	1901	2	0.00
14/04/2022	2040 On 05-May-22	11.91	Put	Bond Future	6	0	6	0	0.00
14/04/2022	2040 On 05-May-22	11.92	Put	Bond Future	6	0	6	0	0.00
14/04/2022	2040 On 05-May-22	11.90	Put	Bond Future	6	0	6	0	0.00
14/04/2022	2040 On 05-May-22	9.82	Put	Bond Future	7113	7	7113	7	0.00
14/04/2022	2040 On 04-August-22			Bond Future	10.95	85.4739	10.9543	85.4739	58,694.00
14/04/2022	2040 On 04-August-22	11.04	Call	Bond Future	2674	3	2674	3	0.00
14/04/2022	2040 On 04-August-22	12.24	Call	Bond Future	8454	9	8454	9	0.00
14/04/2022	2040 On 04-August-22	9.70	Call	Bond Future	80	0	80	0	460.00
14/04/2022	2040 On 04-August-22	10.70	Call	Bond Future	1543	2	1543	2	460.00
14/04/2022	2040 On 04-August-22	11.03	Call	Bond Future	2636	3	2636	3	0.00
14/04/2022	2040 On 04-August-22	11.05	Call	Bond Future	2713	3	2713	3	0.00
14/04/2022	2040 On 04-August-22	11.05	Put	Bond Future	2067	2	2067	2	0.00
14/04/2022	2040 On 04-August-22	12.24	Put	Bond Future	376	0	376	0	460.00
14/04/2022	2040 On 04-August-22	9.70	Put	Bond Future	9316	9	9316	9	0.00
14/04/2022	2040 On 04-August-22	11.03	Put	Bond Future	2124	2	2124	2	0.00
14/04/2022	2040 On 04-August-22	10.70	Put	Bond Future	3299	3	3299	3	0.00
14/04/2022	2040 On 04-August-22	11.04	Put	Bond Future	2095	2	2095	2	0.00
14/04/2022	2040 On 03-November-22			Bond Future	11.10	86.7517	11.1001	86.7517	0.00
14/04/2022	2040 On 03-November-22	11.41	Call	Bond Future	4256	4	4256	4	0.00
14/04/2022	2040 On 03-November-22	11.39	Call	Bond Future	4175	4	4175	4	0.00
14/04/2022	2040 On 03-November-22	11.40	Call	Bond Future	4215	4	4215	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
14/04/2022	2040 On 03-November-22	11.41	Put	Bond Future	2233	2	2233	2	0.00
14/04/2022	2040 On 03-November-22	11.39	Put	Bond Future	2280	2	2280	2	0.00
14/04/2022	2040 On 03-November-22	11.40	Put	Bond Future	2257	2	2257	2	0.00
14/04/2022	2040 On 02-February-23			Bond Future	11.23	83.7054	11.2349	83.7054	0.00
14/04/2022	2040 On 02-February-23	11.10	Call	Bond Future	3216	3	3216	3	0.00
14/04/2022	2040 On 02-February-23	11.11	Call	Bond Future	3248	3	3248	3	0.00
14/04/2022	2040 On 02-February-23	11.12	Call	Bond Future	3281	3	3281	3	0.00
14/04/2022	2040 On 02-February-23	11.12	Put	Bond Future	4035	4	4035	4	0.00
14/04/2022	2040 On 02-February-23	11.11	Put	Bond Future	4069	4	4069	4	0.00
14/04/2022	2040 On 02-February-23	11.10	Put	Bond Future	4103	4	4103	4	0.00
14/04/2022	2044 On 05-May-22			Bond Future	10.81	85.6522	10.8064	85.6522	46,433.00
14/04/2022	2044 On 05-May-22	11.93	Call	Bond Future	7419	8	7419	8	0.00
14/04/2022	2044 On 05-May-22	11.91	Call	Bond Future	7298	8	7298	8	0.00
14/04/2022	2044 On 05-May-22	11.92	Call	Bond Future	7359	8	7359	8	0.00
14/04/2022	2044 On 05-May-22	11.92	Put	Bond Future	7	0	7	0	0.00
14/04/2022	2044 On 05-May-22	11.91	Put	Bond Future	7	0	7	0	0.00
14/04/2022	2044 On 05-May-22	11.93	Put	Bond Future	7	0	7	0	0.00
14/04/2022	2044 On 04-August-22			Bond Future	10.97	82.4076	10.9728	82.4076	34,116.00
14/04/2022	2044 On 04-August-22	11.10	Call	Bond Future	2900	3	2900	3	0.00
14/04/2022	2044 On 04-August-22	11.08	Call	Bond Future	2819	3	2819	3	0.00
14/04/2022	2044 On 04-August-22	11.09	Call	Bond Future	2859	3	2859	3	0.00
14/04/2022	2044 On 04-August-22	11.09	Put	Bond Future	2051	2	2051	2	0.00
14/04/2022	2044 On 04-August-22	11.08	Put	Bond Future	2080	2	2080	2	0.00
14/04/2022	2044 On 04-August-22	11.10	Put	Bond Future	2024	2	2024	2	0.00
14/04/2022	2044 On 03-November-22			Bond Future	11.11	83.6397	11.1104	83.6397	0.00
14/04/2022	2044 On 03-November-22	11.39	Call	Bond Future	4218	4	4218	4	0.00
14/04/2022	2044 On 03-November-22	11.40	Call	Bond Future	4259	5	4259	5	0.00
14/04/2022	2044 On 03-November-22	11.41	Call	Bond Future	4301	5	4301	5	0.00
14/04/2022	2044 On 03-November-22	11.41	Put	Bond Future	2303	2	2303	2	0.00
14/04/2022	2044 On 03-November-22	11.40	Put	Bond Future	2327	2	2327	2	0.00
14/04/2022	2044 On 03-November-22	11.39	Put	Bond Future	2351	2	2351	2	0.00
14/04/2022	2044 On 02-February-23			Bond Future	11.24	80.6662	11.2374	80.6662	0.00
14/04/2022	2044 On 02-February-23	11.16	Call	Bond Future	3472	4	3472	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
14/04/2022	2044 On 02-February-23	11.15	Call	Bond Future	3438	4	3438	4	0.00
14/04/2022	2044 On 02-February-23	11.14	Call	Bond Future	3405	4	3405	4	0.00
14/04/2022	2044 On 02-February-23	11.14	Put	Bond Future	4059	4	4059	4	0.00
14/04/2022	2044 On 02-February-23	11.15	Put	Bond Future	4025	4	4025	4	0.00
14/04/2022	2044 On 02-February-23	11.16	Put	Bond Future	3991	4	3991	4	0.00
14/04/2022	2046 On 05-May-22			Bond Future	120.53	120.5217	120.5262	120.5217	6,004.00
14/04/2022	2046 On 04-August-22			Bond Future	122.15	122.1515	122.1549	122.1515	15,759.00
14/04/2022	2046 On 03-November-22			Bond Future	122.07	122.0652	122.0675	122.0652	0.00
14/04/2022	2046 On 02-February-23			Bond Future	124.14	124.1435	124.1447	124.1435	0.00
14/04/2022	2050 On 05-May-22			Bond Future	125.08	125.6642	125.0794	125.6642	1,672.00
14/04/2022	2050 On 04-August-22			Bond Future	124.74	125.3325	124.7387	125.3325	8,534.00
14/04/2022	2050 On 03-November-22			Bond Future	126.63	127.2311	126.6270	127.2311	0.00
14/04/2022	2050 On 02-February-23			Bond Future	126.70	127.3143	126.6990	127.3143	0.00
14/04/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2022	AL37 On 05-May-22			Index Future	819.38	820.3360	819.3820	820.3360	0.00
14/04/2022	AL37 On 04-August-22			Index Future	830.15	831.1240	830.1500	831.1240	0.00
14/04/2022	AL37 On 03-November-22			Index Future	842.64	843.6400	842.6430	843.6400	0.00
14/04/2022	AL37 On 02-February-23			Index Future	856.78	857.8030	856.7820	857.8030	0.00
14/04/2022	AL7T On 05-May-22			Index Future	935.26	937.7080	935.2590	937.7080	0.00
14/04/2022	AL7T On 04-August-22			Index Future	947.55	950.0400	947.5490	950.0400	0.00
14/04/2022	AL7T On 03-November-22			Index Future	961.81	964.3460	961.8090	964.3460	0.00
14/04/2022	AL7T On 02-February-23			Index Future	977.95	980.5350	977.9470	980.5350	0.00
14/04/2022	ALBI On 05-May-22			Index Future	835.51	837.8840	835.5130	837.8840	129.00
14/04/2022	ALBI On 04-August-22			Index Future	846.49	848.9030	846.4930	848.9030	96.00
14/04/2022	ALBI On 03-November-22			Index Future	859.23	861.6870	859.2320	861.6870	0.00
14/04/2022	ALBI On 02-February-23			Index Future	873.65	876.1520	873.6490	876.1520	0.00
14/04/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/04/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2022	ES33 On 05-May-22			Bond Future	11.44	76.6329	11.4425	76.6329	87.00
14/04/2022	ES33 On 04-August-22			Bond Future	11.66	77.6691	11.6643	77.6691	263.00
14/04/2022	ES33 On 03-November-22			Bond Future	11.87	75.0631	11.8663	75.0631	0.00
14/04/2022	ES33 On 02-February-23			Bond Future	12.06	76.3442	12.0587	76.3442	0.00
14/04/2022	ES42 On 05-May-22			Bond Future	11.85	75.2100	11.8482	75.2100	1,190.00
14/04/2022	ES42 On 04-August-22			Bond Future	12.05	76.2270	12.0495	76.2270	3,579.00
14/04/2022	ES42 On 03-November-22			Bond Future	12.23	73.1216	12.2341	73.1216	0.00
14/04/2022	ES42 On 02-February-23			Bond Future	12.40	74.3718	12.4036	74.3718	0.00
14/04/2022	GOVI On 05-May-22			GOVI	824.03	826.3650	824.0280	826.3650	558.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2022	GOVI On 05-May-22	788.23	Call	GOVI	357980	38	357980	38	0.00
14/04/2022	GOVI On 05-May-22	788.24	Call	GOVI	357880	38	357880	38	0.00
14/04/2022	GOVI On 05-May-22	788.25	Call	GOVI	357780	38	357780	38	0.00
14/04/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
14/04/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
14/04/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
14/04/2022	GOVI On 04-August-22			GOVI	834.86	837.2330	834.8560	837.2330	430.00
14/04/2022	GOVI On 04-August-22	819.26	Call	GOVI	155960	18	155960	18	0.00
14/04/2022	GOVI On 04-August-22	819.27	Call	GOVI	155860	18	155860	18	0.00
14/04/2022	GOVI On 04-August-22	819.28	Call	GOVI	155760	18	155760	18	0.00
14/04/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
14/04/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
14/04/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
14/04/2022	GOVI On 03-November-22			GOVI	847.42	849.8410	847.4210	849.8410	0.00
14/04/2022	GOVI On 03-November-22	820.43	Call	GOVI	269910	29	269910	29	0.00
14/04/2022	GOVI On 03-November-22	820.41	Call	GOVI	270110	29	270110	29	0.00
14/04/2022	GOVI On 03-November-22	820.42	Call	GOVI	270010	29	270010	29	0.00
14/04/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
14/04/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
14/04/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
14/04/2022	GOVI On 02-February-23			GOVI	861.64	864.1070	861.6400	864.1070	0.00
14/04/2022	GOVI On 02-February-23	850.84	Call	GOVI	108000	13	108000	13	0.00
14/04/2022	GOVI On 02-February-23	850.82	Call	GOVI	108200	13	108200	13	0.00
14/04/2022	GOVI On 02-February-23	850.83	Call	GOVI	108100	13	108100	13	0.00
14/04/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
14/04/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
14/04/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
14/04/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/04/2022	IGOV On 05-May-22			Index Future	320.52	320.9740	320.5180	320.9740	374.00
14/04/2022	IGOV On 04-August-22			Index Future	324.81	325.2750	324.8090	325.2750	109.00
14/04/2022	IGOV On 03-November-22			Index Future	329.78	330.2520	329.7760	330.2520	16.00
14/04/2022	IGOV On 02-February-23			Index Future	335.39	335.8730	335.3860	335.8730	0.00
14/04/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	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
14/04/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
14/04/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
14/04/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
14/04/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
14/04/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
14/04/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
14/04/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
14/04/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
14/04/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
14/04/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
14/04/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
14/04/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
14/04/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
14/04/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
14/04/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
14/04/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
14/04/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/04/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/04/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.40	95.5900	4.4000	95.5900	0.00
14/04/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.49	95.4900	4.4900	95.4900	0.00
14/04/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.83	95.1350	4.8250	95.1350	0.00
14/04/2022	JBAF On 20-July-22			Jibar Tradeable Future	4.92	95.0400	4.9150	95.0400	0.00
14/04/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.26	94.6900	5.2600	94.6900	0.00
14/04/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.35	94.6050	5.3450	94.6050	0.00
14/04/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.08	93.8800	6.0800	93.8800	68.00
14/04/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.42	93.5300	6.4200	93.5300	0.00
14/04/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.62	93.3400	6.6150	93.3400	0.00
14/04/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.82	93.1550	6.8150	93.1550	75.00
14/04/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.89	93.0950	6.8850	93.0950	72.00
14/04/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.10	92.8650	7.1000	92.8650	0.00
14/04/2022	R023 On 05-May-22			Bond Future	5.55	103.1932	5.5508	103.1932	15,976.00
14/04/2022	R023 On 05-May-22	6.29	Call	Bond Future	585	1	585	1	0.00
14/04/2022	R023 On 05-May-22	6.30	Call	Bond Future	592	1	592	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
14/04/2022	R023 On 05-May-22	6.31	Call	Bond Future	600	1	600	1	0.00
14/04/2022	R023 On 05-May-22	6.31	Put	Bond Future	2	0	2	0	0.00
14/04/2022	R023 On 05-May-22	6.30	Put	Bond Future	2	0	2	0	0.00
14/04/2022	R023 On 05-May-22	6.29	Put	Bond Future	2	0	2	0	0.00
14/04/2022	R023 On 04-August-22			Bond Future	5.69	104.5380	5.6941	104.5380	9,989.00
14/04/2022	R023 On 04-August-22	6.03	Call	Bond Future	239	0	239	0	0.00
14/04/2022	R023 On 04-August-22	6.04	Call	Bond Future	244	0	244	0	0.00
14/04/2022	R023 On 04-August-22	6.05	Call	Bond Future	249	0	249	0	0.00
14/04/2022	R023 On 04-August-22	6.05	Put	Bond Future	54	0	54	0	0.00
14/04/2022	R023 On 04-August-22	6.04	Put	Bond Future	55	0	55	0	0.00
14/04/2022	R023 On 04-August-22	6.03	Put	Bond Future	56	0	56	0	0.00
14/04/2022	R023 On 03-November-22			Bond Future	5.27	102.2213	5.2720	102.2213	0.00
14/04/2022	R023 On 03-November-22	6.27	Call	Bond Future	323	0	323	0	0.00
14/04/2022	R023 On 03-November-22	6.25	Call	Bond Future	317	0	317	0	0.00
14/04/2022	R023 On 03-November-22	6.26	Call	Bond Future	320	0	320	0	0.00
14/04/2022	R023 On 03-November-22	6.26	Put	Bond Future	16	0	16	0	0.00
14/04/2022	R023 On 03-November-22	6.25	Put	Bond Future	16	0	16	0	0.00
14/04/2022	R023 On 03-November-22	6.27	Put	Bond Future	16	0	16	0	0.00
14/04/2022	R035 On 05-May-22			Bond Future	10.52	90.5566	10.5160	90.5566	71,319.00
14/04/2022	R035 On 05-May-22	10.82	Call	Bond Future	2213	2	2213	2	0.00
14/04/2022	R035 On 05-May-22	11.65	Call	Bond Future	6836	7	6836	7	0.00
14/04/2022	R035 On 05-May-22	12.64	Call	Bond Future	12188	12	12188	12	0.00
14/04/2022	R035 On 05-May-22	10.72	Call	Bond Future	1736	2	1736	2	0.00
14/04/2022	R035 On 05-May-22	11.63	Call	Bond Future	6722	7	6722	7	0.00
14/04/2022	R035 On 05-May-22	11.64	Call	Bond Future	6779	7	6779	7	0.00
14/04/2022	R035 On 05-May-22	11.64	Put	Bond Future	5	0	5	0	0.00
14/04/2022	R035 On 05-May-22	11.63	Put	Bond Future	5	0	5	0	0.00
14/04/2022	R035 On 05-May-22	10.72	Put	Bond Future	449	0	449	0	0.00
14/04/2022	R035 On 05-May-22	12.64	Put	Bond Future	0	0	0	0	0.00
14/04/2022	R035 On 05-May-22	11.65	Put	Bond Future	5	0	5	0	0.00
14/04/2022	R035 On 05-May-22	10.82	Put	Bond Future	304	0	304	0	0.00
14/04/2022	R035 On 04-August-22			Bond Future	10.71	91.7184	10.7053	91.7184	56,033.00
14/04/2022	R035 On 04-August-22	10.74	Call	Bond Future	2254	2	2254	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
14/04/2022	R035 On 04-August-22	10.53	Call	Bond Future	1607	2	1607	2	400.00
14/04/2022	R035 On 04-August-22	11.13	Call	Bond Future	3765	4	3765	4	0.00
14/04/2022	R035 On 04-August-22	12.18	Call	Bond Future	8753	9	8753	9	0.00
14/04/2022	R035 On 04-August-22	10.64	Call	Bond Future	1931	2	1931	2	0.00
14/04/2022	R035 On 04-August-22	10.72	Call	Bond Future	2187	2	2187	2	0.00
14/04/2022	R035 On 04-August-22	10.73	Call	Bond Future	2221	2	2221	2	0.00
14/04/2022	R035 On 04-August-22	9.53	Call	Bond Future	98	0	98	0	400.00
14/04/2022	R035 On 04-August-22	9.84	Call	Bond Future	310	0	310	0	100.00
14/04/2022	R035 On 04-August-22	9.84	Put	Bond Future	5922	6	5922	6	0.00
14/04/2022	R035 On 04-August-22	10.53	Put	Bond Future	2705	3	2705	3	0.00
14/04/2022	R035 On 04-August-22	9.53	Put	Bond Future	7843	8	7843	8	0.00
14/04/2022	R035 On 04-August-22	10.73	Put	Bond Future	2068	2	2068	2	0.00
14/04/2022	R035 On 04-August-22	10.72	Put	Bond Future	2096	2	2096	2	0.00
14/04/2022	R035 On 04-August-22	10.64	Put	Bond Future	2338	2	2338	2	100.00
14/04/2022	R035 On 04-August-22	11.13	Put	Bond Future	1186	1	1186	1	100.00
14/04/2022	R035 On 04-August-22	12.18	Put	Bond Future	247	0	247	0	400.00
14/04/2022	R035 On 04-August-22	10.74	Put	Bond Future	2039	2	2039	2	0.00
14/04/2022	R035 On 03-November-22			Bond Future	10.86	88.6222	10.8637	88.6222	0.00
14/04/2022	R035 On 03-November-22	11.14	Call	Bond Future	3745	4	3745	4	0.00
14/04/2022	R035 On 03-November-22	11.13	Call	Bond Future	3708	4	3708	4	0.00
14/04/2022	R035 On 03-November-22	9.82	Call	Bond Future	497	1	497	1	582.00
14/04/2022	R035 On 03-November-22	10.30	Call	Bond Future	1294	1	1294	1	1,000.00
14/04/2022	R035 On 03-November-22	11.15	Call	Bond Future	3782	4	3782	4	0.00
14/04/2022	R035 On 03-November-22	12.68	Call	Bond Future	10520	11	10520	11	0.00
14/04/2022	R035 On 03-November-22	11.05	Call	Bond Future	3416	4	3416	4	1,000.00
14/04/2022	R035 On 03-November-22	10.57	Call	Bond Future	1937	2	1937	2	0.00
14/04/2022	R035 On 03-November-22	10.99	Call	Bond Future	3204	3	3204	3	0.00
14/04/2022	R035 On 03-November-22	10.99	Put	Bond Future	2443	2	2443	2	582.00
14/04/2022	R035 On 03-November-22	10.57	Put	Bond Future	3743	4	3743	4	582.00
14/04/2022	R035 On 03-November-22	12.68	Put	Bond Future	443	0	443	0	1,000.00
14/04/2022	R035 On 03-November-22	11.15	Put	Bond Future	2072	2	2072	2	0.00
14/04/2022	R035 On 03-November-22	10.30	Put	Bond Future	4807	5	4807	5	0.00
14/04/2022	R035 On 03-November-22	9.82	Put	Bond Future	7162	7	7162	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
14/04/2022	R035 On 03-November-22	11.13	Put	Bond Future	2115	2	2115	2	0.00
14/04/2022	R035 On 03-November-22	11.14	Put	Bond Future	2094	2	2094	2	0.00
14/04/2022	R035 On 03-November-22	11.05	Put	Bond Future	2297	2	2297	2	0.00
14/04/2022	R035 On 02-February-23			Bond Future	11.01	90.1523	11.0073	90.1523	0.00
14/04/2022	R035 On 02-February-23	11.05	Call	Bond Future	3449	4	3449	4	1,000.00
14/04/2022	R035 On 02-February-23	10.30	Call	Bond Future	1496	2	1496	2	1,000.00
14/04/2022	R035 On 02-February-23	11.06	Call	Bond Future	3482	4	3482	4	0.00
14/04/2022	R035 On 02-February-23	13.22	Call	Bond Future	12276	13	12276	13	0.00
14/04/2022	R035 On 02-February-23	10.86	Call	Bond Future	2871	3	2871	3	0.00
14/04/2022	R035 On 02-February-23	10.87	Call	Bond Future	2900	3	2900	3	0.00
14/04/2022	R035 On 02-February-23	10.88	Call	Bond Future	2929	3	2929	3	0.00
14/04/2022	R035 On 02-February-23	10.66	Call	Bond Future	2324	2	2324	2	0.00
14/04/2022	R035 On 02-February-23	9.81	Call	Bond Future	687	1	687	1	582.00
14/04/2022	R035 On 02-February-23	9.81	Put	Bond Future	8210	8	8210	8	0.00
14/04/2022	R035 On 02-February-23	10.30	Put	Bond Future	5832	6	5832	6	0.00
14/04/2022	R035 On 02-February-23	10.66	Put	Bond Future	4416	4	4416	4	582.00
14/04/2022	R035 On 02-February-23	10.88	Put	Bond Future	3687	4	3687	4	0.00
14/04/2022	R035 On 02-February-23	13.22	Put	Bond Future	477	0	477	0	1,000.00
14/04/2022	R035 On 02-February-23	10.87	Put	Bond Future	3718	4	3718	4	0.00
14/04/2022	R035 On 02-February-23	10.86	Put	Bond Future	3749	4	3749	4	0.00
14/04/2022	R035 On 02-February-23	11.06	Put	Bond Future	3170	3	3170	3	582.00
14/04/2022	R035 On 02-February-23	11.05	Put	Bond Future	3197	3	3197	3	0.00
14/04/2022	R186 On 05-May-22			Bond Future	8.17	112.9714	8.1679	112.9714	62,459.00
14/04/2022	R186 On 05-May-22	6.73	Call	Bond Future	0	0	0	0	3,600.00
14/04/2022	R186 On 05-May-22	8.64	Call	Bond Future	1941	2	1941	2	0.00
14/04/2022	R186 On 05-May-22	8.30	Call	Bond Future	873	1	873	1	0.00
14/04/2022	R186 On 05-May-22	8.94	Call	Bond Future	3042	3	3042	3	0.00
14/04/2022	R186 On 05-May-22	8.31	Call	Bond Future	900	1	900	1	0.00
14/04/2022	R186 On 05-May-22	8.35	Call	Bond Future	1009	1	1009	1	454.00
14/04/2022	R186 On 05-May-22	7.88	Call	Bond Future	155	0	155	0	435.00
14/04/2022	R186 On 05-May-22	7.28	Call	Bond Future	1	0	1	0	435.00
14/04/2022	R186 On 05-May-22	7.48	Call	Bond Future	9	0	9	0	3,600.00
14/04/2022	R186 On 05-May-22	9.18	Call	Bond Future	3949	4	3949	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
14/04/2022	R186 On 05-May-22	8.14	Call	Bond Future	509	1	509	1	454.00
14/04/2022	R186 On 05-May-22	8.32	Call	Bond Future	926	1	926	1	0.00
14/04/2022	R186 On 05-May-22	8.32	Put	Bond Future	322	0	322	0	0.00
14/04/2022	R186 On 05-May-22	8.14	Put	Bond Future	620	1	620	1	0.00
14/04/2022	R186 On 05-May-22	9.18	Put	Bond Future	4	0	4	0	454.00
14/04/2022	R186 On 05-May-22	7.48	Put	Bond Future	2797	3	2797	3	0.00
14/04/2022	R186 On 05-May-22	7.28	Put	Bond Future	3617	3	3617	3	0.00
14/04/2022	R186 On 05-May-22	7.88	Put	Bond Future	1311	1	1311	1	0.00
14/04/2022	R186 On 05-May-22	8.35	Put	Bond Future	286	0	286	0	0.00
14/04/2022	R186 On 05-May-22	8.31	Put	Bond Future	335	0	335	0	0.00
14/04/2022	R186 On 05-May-22	8.94	Put	Bond Future	16	0	16	0	454.00
14/04/2022	R186 On 05-May-22	8.30	Put	Bond Future	348	0	348	0	0.00
14/04/2022	R186 On 05-May-22	8.64	Put	Bond Future	78	0	78	0	4,035.00
14/04/2022	R186 On 05-May-22	6.73	Put	Bond Future	5930	6	5930	6	0.00
14/04/2022	R186 On 04-August-22			Bond Future	8.37	109.1835	8.3749	109.1835	22,212.00
14/04/2022	R186 On 04-August-22	8.14	Call	Bond Future	884	1	884	1	0.00
14/04/2022	R186 On 04-August-22	6.96	Call	Bond Future	34	0	34	0	3,600.00
14/04/2022	R186 On 04-August-22	8.13	Call	Bond Future	868	1	868	1	0.00
14/04/2022	R186 On 04-August-22	8.15	Call	Bond Future	900	1	900	1	0.00
14/04/2022	R186 On 04-August-22	9.78	Call	Bond Future	5266	5	5266	5	0.00
14/04/2022	R186 On 04-August-22	7.96	Call	Bond Future	626	1	626	1	3,600.00
14/04/2022	R186 On 04-August-22	9.78	Put	Bond Future	135	0	135	0	3,600.00
14/04/2022	R186 On 04-August-22	8.15	Put	Bond Future	1750	2	1750	2	0.00
14/04/2022	R186 On 04-August-22	8.13	Put	Bond Future	1795	2	1795	2	0.00
14/04/2022	R186 On 04-August-22	6.96	Put	Bond Future	5529	5	5529	5	0.00
14/04/2022	R186 On 04-August-22	7.96	Put	Bond Future	2202	2	2202	2	0.00
14/04/2022	R186 On 04-August-22	8.14	Put	Bond Future	1772	2	1772	2	0.00
14/04/2022	R186 On 03-November-22			Bond Future	8.54	110.8133	8.5419	110.8133	0.00
14/04/2022	R186 On 03-November-22	8.55	Call	Bond Future	1687	2	1687	2	0.00
14/04/2022	R186 On 03-November-22	8.53	Call	Bond Future	1650	2	1650	2	0.00
14/04/2022	R186 On 03-November-22	8.54	Call	Bond Future	1669	2	1669	2	0.00
14/04/2022	R186 On 03-November-22	8.54	Put	Bond Future	1675	2	1675	2	0.00
14/04/2022	R186 On 03-November-22	8.53	Put	Bond Future	1692	2	1692	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
14/04/2022	R186 On 03-November-22	8.55	Put	Bond Future	1659	2	1659	2	0.00
14/04/2022	R186 On 02-February-23			Bond Future	8.68	107.3830	8.6784	107.3830	0.00
14/04/2022	R186 On 02-February-23	8.34	Call	Bond Future	1298	1	1298	1	0.00
14/04/2022	R186 On 02-February-23	8.32	Call	Bond Future	1264	1	1264	1	0.00
14/04/2022	R186 On 02-February-23	8.33	Call	Bond Future	1281	1	1281	1	0.00
14/04/2022	R186 On 02-February-23	8.33	Put	Bond Future	2455	2	2455	2	0.00
14/04/2022	R186 On 02-February-23	8.32	Put	Bond Future	2472	2	2472	2	0.00
14/04/2022	R186 On 02-February-23	8.34	Put	Bond Future	2439	2	2439	2	0.00
14/04/2022	R197 On 05-May-22			Bond Future	330.45	330.6636	330.4472	330.6636	640.00
14/04/2022	R197 On 04-August-22			Bond Future	326.47	326.6914	326.4687	326.6914	328.00
14/04/2022	R197 On 03-November-22			Bond Future	331.41	331.6402	331.4109	331.6402	0.00
14/04/2022	R197 On 02-February-23			Bond Future	328.40	328.6394	328.4028	328.6394	0.00
14/04/2022	R202 On 05-May-22			Bond Future	254.15	253.6666	254.1504	253.6666	786.00
14/04/2022	R202 On 04-August-22			Bond Future	253.10	252.6119	253.0998	252.6119	6,489.00
14/04/2022	R202 On 03-November-22			Bond Future	256.93	256.4375	256.9304	256.4375	0.00
14/04/2022	R202 On 02-February-23			Bond Future	256.71	256.2088	256.7076	256.2088	0.00
14/04/2022	R209 On 05-May-22			Bond Future	10.48	70.3165	10.4803	70.3165	19,244.00
14/04/2022	R209 On 05-May-22	11.45	Call	Bond Future	5157	5	5157	5	0.00
14/04/2022	R209 On 05-May-22	12.00	Call	Bond Future	7827	8	7827	8	0.00
14/04/2022	R209 On 05-May-22	9.50	Call	Bond Future	1	0	1	0	2,975.00
14/04/2022	R209 On 05-May-22	9.75	Call	Bond Future	7	0	7	0	6,525.00
14/04/2022	R209 On 05-May-22	11.44	Call	Bond Future	5107	5	5107	5	0.00
14/04/2022	R209 On 05-May-22	10.25	Call	Bond Future	294	0	294	0	0.00
14/04/2022	R209 On 05-May-22	10.75	Call	Bond Future	1782	2	1782	2	0.00
14/04/2022	R209 On 05-May-22	11.43	Call	Bond Future	5058	5	5058	5	0.00
14/04/2022	R209 On 05-May-22	11.43	Put	Bond Future	11	0	11	0	0.00
14/04/2022	R209 On 05-May-22	10.75	Put	Bond Future	294	0	294	0	1,050.00
14/04/2022	R209 On 05-May-22	10.25	Put	Bond Future	1601	1	1601	1	9,000.00
14/04/2022	R209 On 05-May-22	11.44	Put	Bond Future	11	0	11	0	0.00
14/04/2022	R209 On 05-May-22	9.75	Put	Bond Future	4275	4	4275	4	0.00
14/04/2022	R209 On 05-May-22	9.50	Put	Bond Future	5813	6	5813	6	0.00
14/04/2022	R209 On 05-May-22	12.00	Put	Bond Future	0	0	0	0	10,050.00
14/04/2022	R209 On 05-May-22	11.45	Put	Bond Future	10	0	10	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
14/04/2022	R209 On 04-August-22			Bond Future	10.64	71.2497	10.6419	71.2497	1,550.00
14/04/2022	R209 On 04-August-22	10.59	Call	Bond Future	1710	2	1710	2	0.00
14/04/2022	R209 On 04-August-22	10.57	Call	Bond Future	1656	2	1656	2	0.00
14/04/2022	R209 On 04-August-22	10.58	Call	Bond Future	1683	2	1683	2	0.00
14/04/2022	R209 On 04-August-22	10.58	Put	Bond Future	2023	2	2023	2	0.00
14/04/2022	R209 On 04-August-22	10.57	Put	Bond Future	2051	2	2051	2	0.00
14/04/2022	R209 On 04-August-22	10.59	Put	Bond Future	1995	2	1995	2	0.00
14/04/2022	R209 On 03-November-22			Bond Future	10.78	69.1675	10.7833	69.1675	3,610.00
14/04/2022	R209 On 03-November-22	11.50	Call	Bond Future	4827	5	4827	5	0.00
14/04/2022	R209 On 03-November-22	11.00	Call	Bond Future	3069	3	3069	3	0.00
14/04/2022	R209 On 03-November-22	11.01	Call	Bond Future	3101	3	3101	3	0.00
14/04/2022	R209 On 03-November-22	11.02	Call	Bond Future	3133	3	3133	3	0.00
14/04/2022	R209 On 03-November-22	10.00	Call	Bond Future	733	1	733	1	0.00
14/04/2022	R209 On 03-November-22	10.50	Call	Bond Future	1698	2	1698	2	0.00
14/04/2022	R209 On 03-November-22	9.50	Call	Bond Future	253	0	253	0	0.00
14/04/2022	R209 On 03-November-22	11.03	Call	Bond Future	3166	3	3166	3	0.00
14/04/2022	R209 On 03-November-22	9.25	Call	Bond Future	143	0	143	0	8,000.00
14/04/2022	R209 On 03-November-22	9.25	Put	Bond Future	9115	9	9115	9	0.00
14/04/2022	R209 On 03-November-22	11.03	Put	Bond Future	1859	2	1859	2	0.00
14/04/2022	R209 On 03-November-22	9.50	Put	Bond Future	7655	7	7655	7	0.00
14/04/2022	R209 On 03-November-22	10.50	Put	Bond Future	3243	3	3243	3	0.00
14/04/2022	R209 On 03-November-22	10.00	Put	Bond Future	5125	5	5125	5	8,000.00
14/04/2022	R209 On 03-November-22	11.02	Put	Bond Future	1879	2	1879	2	0.00
14/04/2022	R209 On 03-November-22	11.01	Put	Bond Future	1899	2	1899	2	0.00
14/04/2022	R209 On 03-November-22	11.00	Put	Bond Future	1919	2	1919	2	8,000.00
14/04/2022	R209 On 03-November-22	11.50	Put	Bond Future	1127	1	1127	1	0.00
14/04/2022	R209 On 02-February-23			Bond Future	10.91	70.3319	10.9102	70.3319	0.00
14/04/2022	R209 On 02-February-23	10.80	Call	Bond Future	2594	3	2594	3	0.00
14/04/2022	R209 On 02-February-23	10.79	Call	Bond Future	2568	3	2568	3	0.00
14/04/2022	R209 On 02-February-23	10.78	Call	Bond Future	2542	3	2542	3	0.00
14/04/2022	R209 On 02-February-23	10.80	Put	Bond Future	3178	3	3178	3	0.00
14/04/2022	R209 On 02-February-23	10.78	Put	Bond Future	3233	3	3233	3	0.00
14/04/2022	R209 On 02-February-23	10.79	Put	Bond Future	3206	3	3206	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
14/04/2022	R210 On 05-May-22			Bond Future	220.50	220.9764	220.4951	220.9764	988.00
14/04/2022	R210 On 04-August-22			Bond Future	223.47	223.9645	223.4743	223.9645	928.00
14/04/2022	R210 On 03-November-22			Bond Future	223.92	224.4210	223.9212	224.4210	0.00
14/04/2022	R210 On 02-February-23			Bond Future	227.73	228.2410	227.7309	228.2410	0.00
14/04/2022	R213 On 05-May-22			Bond Future	10.02	84.1322	10.0186	84.1322	26,056.00
14/04/2022	R213 On 05-May-22	10.64	Call	Bond Future	3148	3	3148	3	0.00
14/04/2022	R213 On 05-May-22	10.65	Call	Bond Future	3194	3	3194	3	0.00
14/04/2022	R213 On 05-May-22	10.63	Call	Bond Future	3103	3	3103	3	0.00
14/04/2022	R213 On 05-May-22	10.65	Put	Bond Future	56	0	56	0	0.00
14/04/2022	R213 On 05-May-22	10.64	Put	Bond Future	58	0	58	0	0.00
14/04/2022	R213 On 05-May-22	10.63	Put	Bond Future	61	0	61	0	0.00
14/04/2022	R213 On 04-August-22			Bond Future	10.22	85.2132	10.2193	85.2132	0.00
14/04/2022	R213 On 04-August-22	9.90	Call	Bond Future	990	1	990	1	0.00
14/04/2022	R213 On 04-August-22	9.88	Call	Bond Future	953	1	953	1	0.00
14/04/2022	R213 On 04-August-22	9.89	Call	Bond Future	972	1	972	1	0.00
14/04/2022	R213 On 04-August-22	9.90	Put	Bond Future	2587	2	2587	2	0.00
14/04/2022	R213 On 04-August-22	9.88	Put	Bond Future	2652	3	2652	3	0.00
14/04/2022	R213 On 04-August-22	9.89	Put	Bond Future	2619	3	2619	3	0.00
14/04/2022	R213 On 03-November-22			Bond Future	10.39	82.9648	10.3868	82.9648	0.00
14/04/2022	R213 On 03-November-22	10.40	Call	Bond Future	2286	2	2286	2	0.00
14/04/2022	R213 On 03-November-22	9.98	Call	Bond Future	1345	1	1345	1	0.00
14/04/2022	R213 On 03-November-22	10.19	Call	Bond Future	1776	2	1776	2	0.00
14/04/2022	R213 On 03-November-22	9.84	Call	Bond Future	1098	1	1098	1	0.00
14/04/2022	R213 On 03-November-22	9.13	Call	Bond Future	285	0	285	0	200.00
14/04/2022	R213 On 03-November-22	10.38	Call	Bond Future	2234	2	2234	2	0.00
14/04/2022	R213 On 03-November-22	10.39	Call	Bond Future	2260	2	2260	2	0.00
14/04/2022	R213 On 03-November-22	9.19	Call	Bond Future	327	0	327	0	476.00
14/04/2022	R213 On 03-November-22	10.37	Call	Bond Future	2209	2	2209	2	0.00
14/04/2022	R213 On 03-November-22	10.37	Put	Bond Future	2290	2	2290	2	200.00
14/04/2022	R213 On 03-November-22	9.19	Put	Bond Future	6345	6	6345	6	0.00
14/04/2022	R213 On 03-November-22	10.39	Put	Bond Future	2245	2	2245	2	0.00
14/04/2022	R213 On 03-November-22	10.38	Put	Bond Future	2267	2	2267	2	0.00
14/04/2022	R213 On 03-November-22	9.13	Put	Bond Future	6619	6	6619	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
14/04/2022	R213 On 03-November-22	9.84	Put	Bond Future	3780	4	3780	4	476.00
14/04/2022	R213 On 03-November-22	10.19	Put	Bond Future	2729	3	2729	3	476.00
14/04/2022	R213 On 03-November-22	9.98	Put	Bond Future	3330	3	3330	3	200.00
14/04/2022	R213 On 03-November-22	10.40	Put	Bond Future	2223	2	2223	2	0.00
14/04/2022	R213 On 02-February-23			Bond Future	10.54	84.3949	10.5375	84.3949	0.00
14/04/2022	R213 On 02-February-23	10.43	Call	Bond Future	2345	2	2345	2	912.00
14/04/2022	R213 On 02-February-23	10.22	Call	Bond Future	1883	2	1883	2	0.00
14/04/2022	R213 On 02-February-23	10.21	Call	Bond Future	1862	2	1862	2	0.00
14/04/2022	R213 On 02-February-23	9.16	Call	Bond Future	433	0	433	0	476.00
14/04/2022	R213 On 02-February-23	10.01	Call	Bond Future	1476	2	1476	2	0.00
14/04/2022	R213 On 02-February-23	12.20	Call	Bond Future	7962	8	7962	8	0.00
14/04/2022	R213 On 02-February-23	10.23	Call	Bond Future	1903	2	1903	2	0.00
14/04/2022	R213 On 02-February-23	10.35	Call	Bond Future	2162	2	2162	2	0.00
14/04/2022	R213 On 02-February-23	10.35	Put	Bond Future	3044	3	3044	3	476.00
14/04/2022	R213 On 02-February-23	12.20	Put	Bond Future	647	1	647	1	912.00
14/04/2022	R213 On 02-February-23	10.22	Put	Bond Future	3383	3	3383	3	0.00
14/04/2022	R213 On 02-February-23	10.43	Put	Bond Future	2849	3	2849	3	0.00
14/04/2022	R213 On 02-February-23	9.16	Put	Bond Future	7207	7	7207	7	0.00
14/04/2022	R213 On 02-February-23	10.01	Put	Bond Future	3989	4	3989	4	476.00
14/04/2022	R213 On 02-February-23	10.21	Put	Bond Future	3410	3	3410	3	0.00
14/04/2022	R213 On 02-February-23	10.23	Put	Bond Future	3356	3	3356	3	0.00
14/04/2022	R214 On 05-May-22			Bond Future	10.77	67.3833	10.7699	67.3833	15,464.00
14/04/2022	R214 On 05-May-22	11.73	Call	Bond Future	5242	6	5242	6	0.00
14/04/2022	R214 On 05-May-22	11.74	Call	Bond Future	5292	6	5292	6	0.00
14/04/2022	R214 On 05-May-22	11.75	Call	Bond Future	5342	6	5342	6	0.00
14/04/2022	R214 On 05-May-22	11.73	Put	Bond Future	13	0	13	0	0.00
14/04/2022	R214 On 05-May-22	11.74	Put	Bond Future	12	0	12	0	0.00
14/04/2022	R214 On 05-May-22	11.75	Put	Bond Future	12	0	12	0	0.00
14/04/2022	R214 On 04-August-22			Bond Future	10.93	68.2473	10.9309	68.2473	1,337.00
14/04/2022	R214 On 04-August-22	10.97	Call	Bond Future	2072	2	2072	2	0.00
14/04/2022	R214 On 04-August-22	10.98	Call	Bond Future	2102	2	2102	2	0.00
14/04/2022	R214 On 04-August-22	10.99	Call	Bond Future	2133	2	2133	2	0.00
14/04/2022	R214 On 04-August-22	10.98	Put	Bond Future	1824	2	1824	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
14/04/2022	R214 On 04-August-22	10.99	Put	Bond Future	1799	2	1799	2	0.00
14/04/2022	R214 On 04-August-22	10.97	Put	Bond Future	1850	2	1850	2	0.00
14/04/2022	R214 On 03-November-22			Bond Future	11.07	65.9963	11.0652	65.9963	0.00
14/04/2022	R214 On 03-November-22	11.35	Call	Bond Future	3449	4	3449	4	0.00
14/04/2022	R214 On 03-November-22	11.36	Call	Bond Future	3483	4	3483	4	0.00
14/04/2022	R214 On 03-November-22	11.34	Call	Bond Future	3416	4	3416	4	0.00
14/04/2022	R214 On 03-November-22	11.36	Put	Bond Future	1874	2	1874	2	0.00
14/04/2022	R214 On 03-November-22	11.35	Put	Bond Future	1893	2	1893	2	0.00
14/04/2022	R214 On 03-November-22	11.34	Put	Bond Future	1913	2	1913	2	0.00
14/04/2022	R214 On 02-February-23			Bond Future	11.19	67.1362	11.1864	67.1362	0.00
14/04/2022	R214 On 02-February-23	11.09	Call	Bond Future	2779	3	2779	3	0.00
14/04/2022	R214 On 02-February-23	11.07	Call	Bond Future	2725	3	2725	3	0.00
14/04/2022	R214 On 02-February-23	11.08	Call	Bond Future	2752	3	2752	3	0.00
14/04/2022	R214 On 02-February-23	11.08	Put	Bond Future	3338	3	3338	3	0.00
14/04/2022	R214 On 02-February-23	11.07	Put	Bond Future	3366	3	3366	3	0.00
14/04/2022	R214 On 02-February-23	11.09	Put	Bond Future	3310	3	3310	3	0.00
14/04/2022	R248 On 05-May-22			Bond Future	10.74	84.7048	10.7394	84.7048	137,761.00
14/04/2022	R248 On 05-May-22	11.81	Call	Bond Future	7302	8	7302	8	0.00
14/04/2022	R248 On 05-May-22	11.79	Call	Bond Future	7177	7	7177	7	0.00
14/04/2022	R248 On 05-May-22	11.80	Call	Bond Future	7239	8	7239	8	0.00
14/04/2022	R248 On 05-May-22	11.79	Put	Bond Future	10	0	10	0	0.00
14/04/2022	R248 On 05-May-22	11.81	Put	Bond Future	9	0	9	0	0.00
14/04/2022	R248 On 05-May-22	11.80	Put	Bond Future	9	0	9	0	0.00
14/04/2022	R248 On 04-August-22			Bond Future	10.90	85.7910	10.8979	85.7910	168,105.00
14/04/2022	R248 On 04-August-22	11.00	Call	Bond Future	2854	3	2854	3	0.00
14/04/2022	R248 On 04-August-22	10.90	Call	Bond Future	2464	3	2464	3	1,700.00
14/04/2022	R248 On 04-August-22	10.40	Call	Bond Future	952	1	952	1	0.00
14/04/2022	R248 On 04-August-22	9.70	Call	Bond Future	92	0	92	0	0.00
14/04/2022	R248 On 04-August-22	10.98	Call	Bond Future	2774	3	2774	3	0.00
14/04/2022	R248 On 04-August-22	10.99	Call	Bond Future	2813	3	2813	3	0.00
14/04/2022	R248 On 04-August-22	10.20	Call	Bond Future	562	1	562	1	1,700.00
14/04/2022	R248 On 04-August-22	10.40	Put	Bond Future	4677	4	4677	4	0.00
14/04/2022	R248 On 04-August-22	10.99	Put	Bond Future	2156	2	2156	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
14/04/2022	R248 On 04-August-22	10.98	Put	Bond Future	2187	2	2187	2	0.00
14/04/2022	R248 On 04-August-22	9.70	Put	Bond Future	9571	9	9571	9	0.00
14/04/2022	R248 On 04-August-22	10.20	Put	Bond Future	5866	6	5866	6	0.00
14/04/2022	R248 On 04-August-22	10.90	Put	Bond Future	2449	2	2449	2	0.00
14/04/2022	R248 On 04-August-22	11.00	Put	Bond Future	2125	2	2125	2	0.00
14/04/2022	R248 On 03-November-22			Bond Future	11.03	82.6687	11.0299	82.6687	0.00
14/04/2022	R248 On 03-November-22	11.30	Call	Bond Future	4271	4	4271	4	0.00
14/04/2022	R248 On 03-November-22	11.31	Call	Bond Future	4314	5	4314	5	0.00
14/04/2022	R248 On 03-November-22	11.32	Call	Bond Future	4356	5	4356	5	0.00
14/04/2022	R248 On 03-November-22	11.30	Put	Bond Future	2406	2	2406	2	0.00
14/04/2022	R248 On 03-November-22	11.31	Put	Bond Future	2381	2	2381	2	0.00
14/04/2022	R248 On 03-November-22	11.32	Put	Bond Future	2356	2	2356	2	0.00
14/04/2022	R248 On 02-February-23			Bond Future	11.15	84.0969	11.1490	84.0969	0.00
14/04/2022	R248 On 02-February-23	11.06	Call	Bond Future	3509	4	3509	4	0.00
14/04/2022	R248 On 02-February-23	11.07	Call	Bond Future	3544	4	3544	4	0.00
14/04/2022	R248 On 02-February-23	11.08	Call	Bond Future	3579	4	3579	4	0.00
14/04/2022	R248 On 02-February-23	11.08	Put	Bond Future	4058	4	4058	4	0.00
14/04/2022	R248 On 02-February-23	11.07	Put	Bond Future	4093	4	4093	4	0.00
14/04/2022	R248 On 02-February-23	11.06	Put	Bond Future	4129	4	4129	4	0.00