



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 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
19/05/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2022	2025 On 04-August-22			Bond Future	160.85	160.9552	160.8472	160.9552	7,305.00
19/05/2022	2025 On 03-November-22			Bond Future	163.22	163.3290	163.2181	163.3290	0.00
19/05/2022	2025 On 02-February-23			Bond Future	164.37	164.4814	164.3664	164.4814	0.00
19/05/2022	2025 On 04-May-23			Bond Future	167.39	167.5081	167.3898	167.5081	0.00
19/05/2022	2029 On 04-August-22			Bond Future	118.04	118.5439	118.0379	118.5439	3,954.00
19/05/2022	2029 On 03-November-22			Bond Future	118.54	119.0497	118.5352	119.0497	0.00
19/05/2022	2029 On 02-February-23			Bond Future	120.59	121.1139	120.5893	121.1139	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
19/05/2022	2029 On 04-May-23			Bond Future	121.53	122.0625	121.5269	122.0625	0.00
19/05/2022	2030 On 04-August-22			Bond Future	10.03	89.1070	10.0288	89.1070	96,224.00
19/05/2022	2030 On 04-August-22	8.30	Call	Bond Future	6	0	6	0	800.00
19/05/2022	2030 On 04-August-22	9.05	Call	Bond Future	100	0	100	0	800.00
19/05/2022	2030 On 04-August-22	9.54	Call	Bond Future	449	0	449	0	0.00
19/05/2022	2030 On 04-August-22	9.55	Call	Bond Future	461	0	461	0	0.00
19/05/2022	2030 On 04-August-22	10.95	Call	Bond Future	4520	4	4520	4	0.00
19/05/2022	2030 On 04-August-22	9.56	Call	Bond Future	474	0	474	0	0.00
19/05/2022	2030 On 04-August-22	9.56	Put	Bond Future	2770	3	2770	3	0.00
19/05/2022	2030 On 04-August-22	10.95	Put	Bond Future	218	0	218	0	800.00
19/05/2022	2030 On 04-August-22	9.55	Put	Bond Future	2807	3	2807	3	0.00
19/05/2022	2030 On 04-August-22	9.54	Put	Bond Future	2845	3	2845	3	0.00
19/05/2022	2030 On 04-August-22	9.05	Put	Bond Future	4979	6	4979	6	0.00
19/05/2022	2030 On 04-August-22	8.30	Put	Bond Future	8854	9	8854	9	0.00
19/05/2022	2030 On 03-November-22			Bond Future	10.21	90.4015	10.2143	90.4015	18,740.00
19/05/2022	2030 On 03-November-22	10.20	Call	Bond Future	1953	2	1953	2	500.00
19/05/2022	2030 On 03-November-22	11.57	Call	Bond Future	6452	6	6452	6	0.00
19/05/2022	2030 On 03-November-22	10.08	Call	Bond Future	1677	1	1677	1	0.00
19/05/2022	2030 On 03-November-22	10.09	Call	Bond Future	1699	1	1699	1	0.00
19/05/2022	2030 On 03-November-22	10.10	Call	Bond Future	1722	1	1722	1	0.00
19/05/2022	2030 On 03-November-22	9.70	Call	Bond Future	957	1	957	1	500.00
19/05/2022	2030 On 03-November-22	9.70	Put	Bond Future	3397	4	3397	4	0.00
19/05/2022	2030 On 03-November-22	10.10	Put	Bond Future	2257	3	2257	3	0.00
19/05/2022	2030 On 03-November-22	10.20	Put	Bond Future	2020	2	2020	2	0.00
19/05/2022	2030 On 03-November-22	10.09	Put	Bond Future	2282	3	2282	3	0.00
19/05/2022	2030 On 03-November-22	10.08	Put	Bond Future	2307	3	2307	3	0.00
19/05/2022	2030 On 03-November-22	11.57	Put	Bond Future	406	1	406	1	500.00
19/05/2022	2030 On 02-February-23			Bond Future	10.37	87.9447	10.3713	87.9447	0.00
19/05/2022	2030 On 02-February-23	10.01	Call	Bond Future	1597	1	1597	1	0.00
19/05/2022	2030 On 02-February-23	9.94	Call	Bond Future	1466	1	1466	1	0.00
19/05/2022	2030 On 02-February-23	8.81	Call	Bond Future	280	0	280	0	102.00
19/05/2022	2030 On 02-February-23	10.00	Call	Bond Future	1578	1	1578	1	0.00
19/05/2022	2030 On 02-February-23	9.80	Call	Bond Future	1225	1	1225	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
19/05/2022	2030 On 02-February-23	9.99	Call	Bond Future	1559	1	1559	1	0.00
19/05/2022	2030 On 02-February-23	9.20	Call	Bond Future	520	0	520	0	0.00
19/05/2022	2030 On 02-February-23	9.66	Call	Bond Future	1010	1	1010	1	0.00
19/05/2022	2030 On 02-February-23	9.66	Put	Bond Future	4297	5	4297	5	102.00
19/05/2022	2030 On 02-February-23	9.20	Put	Bond Future	6014	7	6014	7	0.00
19/05/2022	2030 On 02-February-23	8.81	Put	Bond Future	7700	8	7700	8	0.00
19/05/2022	2030 On 02-February-23	9.94	Put	Bond Future	3441	4	3441	4	102.00
19/05/2022	2030 On 02-February-23	10.01	Put	Bond Future	3247	4	3247	4	0.00
19/05/2022	2030 On 02-February-23	9.99	Put	Bond Future	3302	4	3302	4	0.00
19/05/2022	2030 On 02-February-23	9.80	Put	Bond Future	3853	4	3853	4	0.00
19/05/2022	2030 On 02-February-23	10.00	Put	Bond Future	3275	4	3275	4	0.00
19/05/2022	2030 On 04-May-23			Bond Future	10.52	89.5507	10.5224	89.5507	0.00
19/05/2022	2030 On 04-May-23	12.04	Call	Bond Future	7182	7	7182	7	0.00
19/05/2022	2030 On 04-May-23	10.54	Call	Bond Future	2737	2	2737	2	0.00
19/05/2022	2030 On 04-May-23	10.52	Call	Bond Future	2690	2	2690	2	0.00
19/05/2022	2030 On 04-May-23	10.00	Call	Bond Future	1618	1	1618	1	1,080.00
19/05/2022	2030 On 04-May-23	10.53	Call	Bond Future	2713	2	2713	2	0.00
19/05/2022	2030 On 04-May-23	10.53	Put	Bond Future	2680	3	2680	3	0.00
19/05/2022	2030 On 04-May-23	10.00	Put	Bond Future	3940	4	3940	4	0.00
19/05/2022	2030 On 04-May-23	10.52	Put	Bond Future	2700	3	2700	3	0.00
19/05/2022	2030 On 04-May-23	10.54	Put	Bond Future	2660	3	2660	3	0.00
19/05/2022	2030 On 04-May-23	12.04	Put	Bond Future	851	1	851	1	1,080.00
19/05/2022	2032 On 04-August-22			Bond Future	10.45	89.1960	10.4532	89.1960	70,092.00
19/05/2022	2032 On 04-August-22	11.00	Call	Bond Future	3458	3	3458	3	0.00
19/05/2022	2032 On 04-August-22	11.60	Call	Bond Future	6123	6	6123	6	0.00
19/05/2022	2032 On 04-August-22	11.89	Call	Bond Future	7464	7	7464	7	0.00
19/05/2022	2032 On 04-August-22	10.21	Call	Bond Future	905	1	905	1	0.00
19/05/2022	2032 On 04-August-22	10.50	Call	Bond Future	1648	1	1648	1	900.00
19/05/2022	2032 On 04-August-22	10.20	Call	Bond Future	883	1	883	1	0.00
19/05/2022	2032 On 04-August-22	10.10	Call	Bond Future	684	1	684	1	0.00
19/05/2022	2032 On 04-August-22	8.97	Call	Bond Future	9	0	9	0	800.00
19/05/2022	2032 On 04-August-22	9.40	Call	Bond Future	53	0	53	0	0.00
19/05/2022	2032 On 04-August-22	10.22	Call	Bond Future	927	1	927	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
19/05/2022	2032 On 04-August-22	9.80	Call	Bond Future	270	0	270	0	900.00
19/05/2022	2032 On 04-August-22	9.72	Call	Bond Future	201	0	201	0	800.00
19/05/2022	2032 On 04-August-22	9.72	Put	Bond Future	4320	5	4320	5	0.00
19/05/2022	2032 On 04-August-22	10.21	Put	Bond Future	2243	3	2243	3	0.00
19/05/2022	2032 On 04-August-22	10.20	Put	Bond Future	2277	3	2277	3	0.00
19/05/2022	2032 On 04-August-22	9.40	Put	Bond Future	6052	7	6052	7	0.00
19/05/2022	2032 On 04-August-22	8.97	Put	Bond Future	8613	9	8613	9	0.00
19/05/2022	2032 On 04-August-22	10.10	Put	Bond Future	2637	3	2637	3	0.00
19/05/2022	2032 On 04-August-22	10.50	Put	Bond Future	1394	2	1394	2	0.00
19/05/2022	2032 On 04-August-22	9.80	Put	Bond Future	3928	4	3928	4	0.00
19/05/2022	2032 On 04-August-22	10.22	Put	Bond Future	2209	3	2209	3	0.00
19/05/2022	2032 On 04-August-22	11.89	Put	Bond Future	86	0	86	0	0.00
19/05/2022	2032 On 04-August-22	11.60	Put	Bond Future	164	0	164	0	800.00
19/05/2022	2032 On 04-August-22	11.00	Put	Bond Future	546	1	546	1	7,500.00
19/05/2022	2032 On 03-November-22			Bond Future	10.63	86.3398	10.6334	86.3398	87,927.00
19/05/2022	2032 On 03-November-22	12.30	Call	Bond Future	8550	8	8550	8	0.00
19/05/2022	2032 On 03-November-22	10.66	Call	Bond Future	2249	2	2249	2	0.00
19/05/2022	2032 On 03-November-22	10.67	Call	Bond Future	2277	2	2277	2	750.00
19/05/2022	2032 On 03-November-22	11.55	Call	Bond Future	5398	5	5398	5	0.00
19/05/2022	2032 On 03-November-22	10.21	Call	Bond Future	1155	1	1155	1	500.00
19/05/2022	2032 On 03-November-22	10.56	Call	Bond Future	1975	2	1975	2	0.00
19/05/2022	2032 On 03-November-22	10.11	Call	Bond Future	964	1	964	1	0.00
19/05/2022	2032 On 03-November-22	9.31	Call	Bond Future	169	0	169	0	180.00
19/05/2022	2032 On 03-November-22	9.46	Call	Bond Future	240	0	240	0	500.00
19/05/2022	2032 On 03-November-22	10.49	Call	Bond Future	1794	2	1794	2	0.00
19/05/2022	2032 On 03-November-22	9.92	Call	Bond Future	656	1	656	1	750.00
19/05/2022	2032 On 03-November-22	10.16	Call	Bond Future	1057	1	1057	1	0.00
19/05/2022	2032 On 03-November-22	9.36	Call	Bond Future	191	0	191	0	454.00
19/05/2022	2032 On 03-November-22	9.36	Put	Bond Future	7300	8	7300	8	0.00
19/05/2022	2032 On 03-November-22	9.46	Put	Bond Future	6763	7	6763	7	0.00
19/05/2022	2032 On 03-November-22	10.16	Put	Bond Future	3613	4	3613	4	180.00
19/05/2022	2032 On 03-November-22	9.31	Put	Bond Future	7573	8	7573	8	0.00
19/05/2022	2032 On 03-November-22	9.92	Put	Bond Future	4547	5	4547	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
19/05/2022	2032 On 03-November-22	10.11	Put	Bond Future	3796	4	3796	4	454.00
19/05/2022	2032 On 03-November-22	10.56	Put	Bond Future	2365	3	2365	3	180.00
19/05/2022	2032 On 03-November-22	10.49	Put	Bond Future	2558	3	2558	3	454.00
19/05/2022	2032 On 03-November-22	10.21	Put	Bond Future	3437	4	3437	4	0.00
19/05/2022	2032 On 03-November-22	11.55	Put	Bond Future	720	1	720	1	500.00
19/05/2022	2032 On 03-November-22	10.67	Put	Bond Future	2083	2	2083	2	0.00
19/05/2022	2032 On 03-November-22	10.66	Put	Bond Future	2108	2	2108	2	0.00
19/05/2022	2032 On 03-November-22	12.30	Put	Bond Future	295	0	295	0	750.00
19/05/2022	2032 On 02-February-23			Bond Future	10.79	87.8211	10.7857	87.8211	0.00
19/05/2022	2032 On 02-February-23	11.84	Call	Bond Future	6156	6	6156	6	0.00
19/05/2022	2032 On 02-February-23	12.75	Call	Bond Future	9797	9	9797	9	0.00
19/05/2022	2032 On 02-February-23	10.38	Call	Bond Future	1608	1	1608	1	0.00
19/05/2022	2032 On 02-February-23	10.39	Call	Bond Future	1630	1	1630	1	0.00
19/05/2022	2032 On 02-February-23	9.31	Call	Bond Future	286	0	286	0	454.00
19/05/2022	2032 On 02-February-23	10.16	Call	Bond Future	1174	1	1174	1	0.00
19/05/2022	2032 On 02-February-23	11.69	Call	Bond Future	5582	5	5582	5	0.00
19/05/2022	2032 On 02-February-23	10.40	Call	Bond Future	1652	1	1652	1	0.00
19/05/2022	2032 On 02-February-23	9.92	Call	Bond Future	807	1	807	1	750.00
19/05/2022	2032 On 02-February-23	10.22	Call	Bond Future	1285	1	1285	1	500.00
19/05/2022	2032 On 02-February-23	9.47	Call	Bond Future	385	0	385	0	500.00
19/05/2022	2032 On 02-February-23	10.50	Call	Bond Future	1879	2	1879	2	0.00
19/05/2022	2032 On 02-February-23	10.67	Call	Bond Future	2294	2	2294	2	750.00
19/05/2022	2032 On 02-February-23	10.67	Put	Bond Future	2894	3	2894	3	0.00
19/05/2022	2032 On 02-February-23	10.50	Put	Bond Future	3370	4	3370	4	454.00
19/05/2022	2032 On 02-February-23	9.47	Put	Bond Future	7545	8	7545	8	0.00
19/05/2022	2032 On 02-February-23	10.22	Put	Bond Future	4270	5	4270	5	0.00
19/05/2022	2032 On 02-February-23	9.92	Put	Bond Future	5432	6	5432	6	0.00
19/05/2022	2032 On 02-February-23	10.40	Put	Bond Future	3673	4	3673	4	0.00
19/05/2022	2032 On 02-February-23	11.69	Put	Bond Future	1079	1	1079	1	0.00
19/05/2022	2032 On 02-February-23	10.16	Put	Bond Future	4484	5	4484	5	454.00
19/05/2022	2032 On 02-February-23	9.31	Put	Bond Future	8370	9	8370	9	0.00
19/05/2022	2032 On 02-February-23	10.39	Put	Bond Future	3704	4	3704	4	0.00
19/05/2022	2032 On 02-February-23	10.38	Put	Bond Future	3736	4	3736	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
19/05/2022	2032 On 02-February-23	12.75	Put	Bond Future	411	0	411	0	750.00
19/05/2022	2032 On 02-February-23	11.84	Put	Bond Future	937	1	937	1	500.00
19/05/2022	2032 On 04-May-23			Bond Future	10.93	85.2648	10.9284	85.2648	0.00
19/05/2022	2032 On 04-May-23	10.88	Call	Bond Future	2896	3	2896	3	0.00
19/05/2022	2032 On 04-May-23	10.87	Call	Bond Future	2871	3	2871	3	0.00
19/05/2022	2032 On 04-May-23	10.89	Call	Bond Future	2922	3	2922	3	0.00
19/05/2022	2032 On 04-May-23	10.89	Put	Bond Future	3116	3	3116	3	0.00
19/05/2022	2032 On 04-May-23	10.87	Put	Bond Future	3165	3	3165	3	0.00
19/05/2022	2032 On 04-May-23	10.88	Put	Bond Future	3140	3	3140	3	0.00
19/05/2022	2033 On 04-August-22			Bond Future	113.72	113.5438	113.7222	113.5438	7,046.00
19/05/2022	2033 On 03-November-22			Bond Future	114.07	113.8911	114.0712	113.8911	0.00
19/05/2022	2033 On 02-February-23			Bond Future	116.05	115.8657	116.0476	115.8657	0.00
19/05/2022	2033 On 04-May-23			Bond Future	116.82	116.6325	116.8166	116.6325	0.00
19/05/2022	2037 On 04-August-22			Bond Future	11.01	81.7363	11.0051	81.7363	126,746.00
19/05/2022	2037 On 04-August-22	10.10	Call	Bond Future	110	0	110	0	50.00
19/05/2022	2037 On 04-August-22	11.42	Call	Bond Future	3335	3	3335	3	0.00
19/05/2022	2037 On 04-August-22	10.91	Call	Bond Future	1445	1	1445	1	0.00
19/05/2022	2037 On 04-August-22	11.21	Call	Bond Future	2464	2	2464	2	1,050.00
19/05/2022	2037 On 04-August-22	10.89	Call	Bond Future	1387	1	1387	1	0.00
19/05/2022	2037 On 04-August-22	10.90	Call	Bond Future	1416	1	1416	1	0.00
19/05/2022	2037 On 04-August-22	11.95	Call	Bond Future	5860	5	5860	5	0.00
19/05/2022	2037 On 04-August-22	11.95	Put	Bond Future	304	0	304	0	1,050.00
19/05/2022	2037 On 04-August-22	10.91	Put	Bond Future	2037	2	2037	2	0.00
19/05/2022	2037 On 04-August-22	10.89	Put	Bond Future	2104	2	2104	2	0.00
19/05/2022	2037 On 04-August-22	11.21	Put	Bond Future	1210	1	1210	1	0.00
19/05/2022	2037 On 04-August-22	11.42	Put	Bond Future	824	1	824	1	50.00
19/05/2022	2037 On 04-August-22	10.10	Put	Bond Future	6009	7	6009	7	0.00
19/05/2022	2037 On 04-August-22	10.90	Put	Bond Future	2070	2	2070	2	50.00
19/05/2022	2037 On 03-November-22			Bond Future	11.17	82.9239	11.1671	82.9239	0.00
19/05/2022	2037 On 03-November-22	11.30	Call	Bond Future	2930	3	2930	3	0.00
19/05/2022	2037 On 03-November-22	11.32	Call	Bond Future	2999	3	2999	3	0.00
19/05/2022	2037 On 03-November-22	11.31	Call	Bond Future	2964	3	2964	3	0.00
19/05/2022	2037 On 03-November-22	11.31	Put	Bond Future	2106	2	2106	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
19/05/2022	2037 On 03-November-22	11.30	Put	Bond Future	2131	2	2131	2	0.00
19/05/2022	2037 On 03-November-22	11.32	Put	Bond Future	2081	2	2081	2	0.00
19/05/2022	2037 On 02-February-23			Bond Future	11.31	80.0893	11.3084	80.0893	0.00
19/05/2022	2037 On 02-February-23	11.05	Call	Bond Future	2265	2	2265	2	0.00
19/05/2022	2037 On 02-February-23	11.03	Call	Bond Future	2211	2	2211	2	0.00
19/05/2022	2037 On 02-February-23	11.04	Call	Bond Future	2238	2	2238	2	0.00
19/05/2022	2037 On 02-February-23	11.04	Put	Bond Future	3852	4	3852	4	0.00
19/05/2022	2037 On 02-February-23	11.03	Put	Bond Future	3886	4	3886	4	0.00
19/05/2022	2037 On 02-February-23	11.05	Put	Bond Future	3818	4	3818	4	0.00
19/05/2022	2037 On 04-May-23			Bond Future	11.44	81.5533	11.4431	81.5533	0.00
19/05/2022	2037 On 04-May-23	11.32	Call	Bond Future	3121	3	3121	3	0.00
19/05/2022	2037 On 04-May-23	11.30	Call	Bond Future	3064	3	3064	3	0.00
19/05/2022	2037 On 04-May-23	11.31	Call	Bond Future	3093	3	3093	3	0.00
19/05/2022	2037 On 04-May-23	11.31	Put	Bond Future	3871	4	3871	4	0.00
19/05/2022	2037 On 04-May-23	11.30	Put	Bond Future	3902	4	3902	4	0.00
19/05/2022	2037 On 04-May-23	11.32	Put	Bond Future	3841	4	3841	4	0.00
19/05/2022	2038 On 04-August-22			Bond Future	127.96	128.1804	127.9561	128.1804	4,102.00
19/05/2022	2038 On 03-November-22			Bond Future	129.84	130.0712	129.8426	130.0712	0.00
19/05/2022	2038 On 02-February-23			Bond Future	130.20	130.4377	130.2033	130.4377	0.00
19/05/2022	2038 On 04-May-23			Bond Future	132.60	132.8394	132.5997	132.8394	0.00
19/05/2022	2040 On 04-August-22			Bond Future	11.14	83.3160	11.1412	83.3160	120,253.00
19/05/2022	2040 On 04-August-22	9.70	Call	Bond Future	12	0	12	0	460.00
19/05/2022	2040 On 04-August-22	10.70	Call	Bond Future	647	1	647	1	460.00
19/05/2022	2040 On 04-August-22	11.03	Call	Bond Future	1489	1	1489	1	0.00
19/05/2022	2040 On 04-August-22	11.04	Call	Bond Future	1520	1	1520	1	0.00
19/05/2022	2040 On 04-August-22	12.24	Call	Bond Future	7060	7	7060	7	0.00
19/05/2022	2040 On 04-August-22	11.05	Call	Bond Future	1551	1	1551	1	0.00
19/05/2022	2040 On 04-August-22	11.05	Put	Bond Future	2160	3	2160	3	0.00
19/05/2022	2040 On 04-August-22	12.24	Put	Bond Future	238	0	238	0	460.00
19/05/2022	2040 On 04-August-22	9.70	Put	Bond Future	10503	11	10503	11	0.00
19/05/2022	2040 On 04-August-22	11.04	Put	Bond Future	2196	3	2196	3	0.00
19/05/2022	2040 On 04-August-22	11.03	Put	Bond Future	2232	3	2232	3	0.00
19/05/2022	2040 On 04-August-22	10.70	Put	Bond Future	3658	4	3658	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
19/05/2022	2040 On 03-November-22			Bond Future	11.30	84.5268	11.2992	84.5268	3,965.00
19/05/2022	2040 On 03-November-22	11.41	Call	Bond Future	3051	3	3051	3	0.00
19/05/2022	2040 On 03-November-22	11.39	Call	Bond Future	2979	3	2979	3	0.00
19/05/2022	2040 On 03-November-22	11.40	Call	Bond Future	3015	3	3015	3	0.00
19/05/2022	2040 On 03-November-22	12.52	Call	Bond Future	7992	7	7992	7	0.00
19/05/2022	2040 On 03-November-22	10.70	Call	Bond Future	984	1	984	1	1,100.00
19/05/2022	2040 On 03-November-22	11.20	Call	Bond Future	2331	2	2331	2	1,100.00
19/05/2022	2040 On 03-November-22	11.20	Put	Bond Future	2979	3	2979	3	0.00
19/05/2022	2040 On 03-November-22	11.41	Put	Bond Future	2337	3	2337	3	0.00
19/05/2022	2040 On 03-November-22	12.52	Put	Bond Future	629	1	629	1	1,100.00
19/05/2022	2040 On 03-November-22	10.70	Put	Bond Future	5021	5	5021	5	0.00
19/05/2022	2040 On 03-November-22	11.39	Put	Bond Future	2393	3	2393	3	0.00
19/05/2022	2040 On 03-November-22	11.40	Put	Bond Future	2365	3	2365	3	0.00
19/05/2022	2040 On 02-February-23			Bond Future	11.44	81.4694	11.4376	81.4694	0.00
19/05/2022	2040 On 02-February-23	11.10	Call	Bond Future	2264	2	2264	2	0.00
19/05/2022	2040 On 02-February-23	11.11	Call	Bond Future	2292	2	2292	2	0.00
19/05/2022	2040 On 02-February-23	11.12	Call	Bond Future	2320	2	2320	2	0.00
19/05/2022	2040 On 02-February-23	11.12	Put	Bond Future	4379	5	4379	5	0.00
19/05/2022	2040 On 02-February-23	11.11	Put	Bond Future	4417	5	4417	5	0.00
19/05/2022	2040 On 02-February-23	11.10	Put	Bond Future	4455	5	4455	5	0.00
19/05/2022	2040 On 04-May-23			Bond Future	11.57	82.9590	11.5692	82.9590	0.00
19/05/2022	2040 On 04-May-23	11.41	Call	Bond Future	3227	3	3227	3	0.00
19/05/2022	2040 On 04-May-23	11.42	Call	Bond Future	3258	3	3258	3	0.00
19/05/2022	2040 On 04-May-23	11.43	Call	Bond Future	3289	3	3289	3	0.00
19/05/2022	2040 On 04-May-23	11.43	Put	Bond Future	4164	4	4164	4	0.00
19/05/2022	2040 On 04-May-23	11.42	Put	Bond Future	4197	5	4197	5	0.00
19/05/2022	2040 On 04-May-23	11.41	Put	Bond Future	4230	5	4230	5	0.00
19/05/2022	2044 On 04-August-22			Bond Future	11.16	80.1774	11.1579	80.1774	77,311.00
19/05/2022	2044 On 04-August-22	11.10	Call	Bond Future	1696	1	1696	1	0.00
19/05/2022	2044 On 04-August-22	11.08	Call	Bond Future	1630	1	1630	1	0.00
19/05/2022	2044 On 04-August-22	11.09	Call	Bond Future	1663	1	1663	1	0.00
19/05/2022	2044 On 04-August-22	11.09	Put	Bond Future	2125	2	2125	2	0.00
19/05/2022	2044 On 04-August-22	11.08	Put	Bond Future	2161	2	2161	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
19/05/2022	2044 On 04-August-22	11.10	Put	Bond Future	2090	2	2090	2	0.00
19/05/2022	2044 On 03-November-22			Bond Future	11.31	81.3426	11.3074	81.3426	0.00
19/05/2022	2044 On 03-November-22	11.39	Call	Bond Future	3013	3	3013	3	0.00
19/05/2022	2044 On 03-November-22	11.40	Call	Bond Future	3049	3	3049	3	0.00
19/05/2022	2044 On 03-November-22	11.41	Call	Bond Future	3086	3	3086	3	0.00
19/05/2022	2044 On 03-November-22	11.41	Put	Bond Future	2411	3	2411	3	0.00
19/05/2022	2044 On 03-November-22	11.40	Put	Bond Future	2440	3	2440	3	0.00
19/05/2022	2044 On 03-November-22	11.39	Put	Bond Future	2469	3	2469	3	0.00
19/05/2022	2044 On 02-February-23			Bond Future	11.44	78.3558	11.4379	78.3558	0.00
19/05/2022	2044 On 02-February-23	11.16	Call	Bond Future	2490	2	2490	2	0.00
19/05/2022	2044 On 02-February-23	11.14	Call	Bond Future	2432	2	2432	2	0.00
19/05/2022	2044 On 02-February-23	11.15	Call	Bond Future	2461	2	2461	2	0.00
19/05/2022	2044 On 02-February-23	11.15	Put	Bond Future	4368	5	4368	5	0.00
19/05/2022	2044 On 02-February-23	11.14	Put	Bond Future	4406	5	4406	5	0.00
19/05/2022	2044 On 02-February-23	11.16	Put	Bond Future	4330	5	4330	5	0.00
19/05/2022	2044 On 04-May-23			Bond Future	11.56	79.7886	11.5617	79.7886	0.00
19/05/2022	2044 On 04-May-23	11.43	Call	Bond Future	3389	3	3389	3	0.00
19/05/2022	2044 On 04-May-23	11.41	Call	Bond Future	3326	3	3326	3	0.00
19/05/2022	2044 On 04-May-23	11.42	Call	Bond Future	3358	3	3358	3	0.00
19/05/2022	2044 On 04-May-23	11.42	Put	Bond Future	4269	5	4269	5	0.00
19/05/2022	2044 On 04-May-23	11.41	Put	Bond Future	4303	5	4303	5	0.00
19/05/2022	2044 On 04-May-23	11.43	Put	Bond Future	4236	5	4236	5	0.00
19/05/2022	2046 On 04-August-22			Bond Future	116.82	117.3836	116.8165	117.3836	16,569.00
19/05/2022	2046 On 03-November-22			Bond Future	116.59	117.1628	116.5864	117.1628	1,566.00
19/05/2022	2046 On 02-February-23			Bond Future	118.61	119.1954	118.6076	119.1954	0.00
19/05/2022	2046 On 04-May-23			Bond Future	118.78	119.3790	118.7791	119.3790	0.00
19/05/2022	2050 On 04-August-22			Bond Future	118.45	119.3245	118.4539	119.3245	11,293.00
19/05/2022	2050 On 03-November-22			Bond Future	120.20	121.0842	120.1998	121.0842	0.00
19/05/2022	2050 On 02-February-23			Bond Future	120.19	121.0867	120.1852	121.0867	0.00
19/05/2022	2050 On 04-May-23			Bond Future	122.40	123.3161	122.3970	123.3161	0.00
19/05/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2022	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
19/05/2022	AL37 On 04-August-22			Index Future	828.47	825.3670	828.4680	825.3670	0.00
19/05/2022	AL37 On 03-November-22			Index Future	840.60	837.4550	840.5950	837.4550	0.00
19/05/2022	AL37 On 02-February-23			Index Future	854.95	851.7670	854.9510	851.7670	0.00
19/05/2022	AL37 On 04-May-23			Index Future	870.46	867.2280	870.4640	867.2280	0.00
19/05/2022	AL7T On 04-August-22			Index Future	943.99	937.9390	943.9940	937.9390	0.00
19/05/2022	AL7T On 03-November-22			Index Future	957.81	951.6760	957.8120	951.6760	0.00
19/05/2022	AL7T On 02-February-23			Index Future	974.17	967.9400	974.1700	967.9400	0.00
19/05/2022	AL7T On 04-May-23			Index Future	991.85	985.5090	991.8450	985.5090	0.00
19/05/2022	ALBI On 04-August-22			Index Future	839.49	834.4330	839.4850	834.4330	131.00
19/05/2022	ALBI On 03-November-22			Index Future	851.77	846.6540	851.7730	846.6540	0.00
19/05/2022	ALBI On 02-February-23			Index Future	866.32	861.1220	866.3200	861.1220	0.00
19/05/2022	ALBI On 04-May-23			Index Future	882.04	876.7530	882.0390	876.7530	0.00
19/05/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/05/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2022	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
19/05/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2022	ES33 On 04-August-22			Bond Future	11.84	76.0968	11.8406	76.0968	350.00
19/05/2022	ES33 On 03-November-22			Bond Future	12.06	73.4370	12.0563	73.4370	0.00
19/05/2022	ES33 On 02-February-23			Bond Future	12.25	74.7139	12.2519	74.7139	0.00
19/05/2022	ES33 On 04-May-23			Bond Future	12.44	72.3028	12.4352	72.3028	0.00
19/05/2022	ES42 On 04-August-22			Bond Future	12.22	74.4535	12.2229	74.4535	4,769.00
19/05/2022	ES42 On 03-November-22			Bond Future	12.42	71.2918	12.4201	71.2918	0.00
19/05/2022	ES42 On 02-February-23			Bond Future	12.59	72.5340	12.5928	72.5340	0.00
19/05/2022	ES42 On 04-May-23			Bond Future	12.76	69.6111	12.7624	69.6111	0.00
19/05/2022	GOVI On 04-August-22			GOVI	828.02	822.9900	828.0180	822.9900	1,114.00
19/05/2022	GOVI On 04-August-22	819.26	Call	GOVI	87580	4	87580	4	0.00
19/05/2022	GOVI On 04-August-22	819.27	Call	GOVI	87480	4	87480	4	0.00
19/05/2022	GOVI On 04-August-22	819.28	Call	GOVI	87380	4	87380	4	0.00
19/05/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
19/05/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
19/05/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
19/05/2022	GOVI On 03-November-22			GOVI	840.14	835.0430	840.1380	835.0430	0.00
19/05/2022	GOVI On 03-November-22	820.43	Call	GOVI	197080	15	197080	15	0.00
19/05/2022	GOVI On 03-November-22	820.41	Call	GOVI	197280	15	197280	15	0.00
19/05/2022	GOVI On 03-November-22	820.42	Call	GOVI	197180	15	197180	15	0.00
19/05/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
19/05/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
19/05/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
19/05/2022	GOVI On 02-February-23			GOVI	854.49	849.3140	854.4870	849.3140	0.00
19/05/2022	GOVI On 02-February-23	850.84	Call	GOVI	36470	0	36470	0	0.00
19/05/2022	GOVI On 02-February-23	850.82	Call	GOVI	36670	0	36670	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
19/05/2022	GOVI On 02-February-23	850.83	Call	GOVI	36570	0	36570	0	0.00
19/05/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	2	0	2	0.00
19/05/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	2	0	2	0.00
19/05/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	2	0	2	0.00
19/05/2022	GOVI On 04-May-23			GOVI	869.99	864.7300	869.9910	864.7300	0.00
19/05/2022	GOVI On 04-May-23	852.88	Call	GOVI	171110	12	171110	12	0.00
19/05/2022	GOVI On 04-May-23	852.86	Call	GOVI	171310	12	171310	12	0.00
19/05/2022	GOVI On 04-May-23	852.87	Call	GOVI	171210	12	171210	12	0.00
19/05/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
19/05/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
19/05/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
19/05/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/05/2022	IGOV On 04-August-22			Index Future	317.12	317.9400	317.1210	317.9400	482.00
19/05/2022	IGOV On 03-November-22			Index Future	321.84	322.6740	321.8400	322.6740	16.00
19/05/2022	IGOV On 02-February-23			Index Future	327.41	328.2640	327.4130	328.2640	0.00
19/05/2022	IGOV On 04-May-23			Index Future	333.43	334.2970	333.4270	334.2970	0.00
19/05/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
19/05/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
19/05/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
19/05/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
19/05/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
19/05/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
19/05/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
19/05/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/05/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/05/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
19/05/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/05/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/05/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
19/05/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/05/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/05/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/05/2022	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
19/05/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/05/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/05/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.90	95.0800	4.8950	95.0800	0.00
19/05/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.05	94.9300	5.0450	94.9300	0.00
19/05/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.40	94.5500	5.4000	94.5500	0.00
19/05/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.53	94.4300	5.5250	94.4300	0.00
19/05/2022	JBAF On 19-October-22			Jibar Tradeable Future	5.87	94.0650	5.8700	94.0650	0.00
19/05/2022	JBAF On 16-November-22			Jibar Tradeable Future	5.96	93.9500	5.9600	93.9500	0.00
19/05/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.30	93.5900	6.3000	93.5900	68.00
19/05/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.79	93.0450	6.7850	93.0450	0.00
19/05/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.17	92.7100	7.1700	92.7100	0.00
19/05/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.38	92.3900	7.3800	92.3900	75.00
19/05/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.51	92.3400	7.5050	92.3400	172.00
19/05/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.62	92.1350	7.6150	92.1350	0.00
19/05/2022	R023 On 04-August-22			Bond Future	5.71	104.5160	5.7136	104.5160	22,183.00
19/05/2022	R023 On 04-August-22	6.03	Call	Bond Future	234	0	234	0	0.00
19/05/2022	R023 On 04-August-22	6.04	Call	Bond Future	238	0	238	0	0.00
19/05/2022	R023 On 04-August-22	6.05	Call	Bond Future	242	0	242	0	0.00
19/05/2022	R023 On 04-August-22	6.05	Put	Bond Future	58	0	58	0	0.00
19/05/2022	R023 On 04-August-22	6.04	Put	Bond Future	59	0	59	0	0.00
19/05/2022	R023 On 04-August-22	6.03	Put	Bond Future	61	0	61	0	0.00
19/05/2022	R023 On 03-November-22			Bond Future	5.58	102.1155	5.5774	102.1155	0.00
19/05/2022	R023 On 03-November-22	6.27	Call	Bond Future	251	0	251	0	0.00
19/05/2022	R023 On 03-November-22	6.25	Call	Bond Future	246	0	246	0	0.00
19/05/2022	R023 On 03-November-22	6.26	Call	Bond Future	249	0	249	0	0.00
19/05/2022	R023 On 03-November-22	6.26	Put	Bond Future	39	0	39	0	0.00
19/05/2022	R023 On 03-November-22	6.25	Put	Bond Future	40	0	40	0	0.00
19/05/2022	R023 On 03-November-22	6.27	Put	Bond Future	38	0	38	0	0.00
19/05/2022	R035 On 04-August-22			Bond Future	10.85	89.9580	10.8462	89.9580	129,156.00
19/05/2022	R035 On 04-August-22	10.53	Call	Bond Future	821	1	821	1	400.00
19/05/2022	R035 On 04-August-22	10.74	Call	Bond Future	1361	1	1361	1	0.00
19/05/2022	R035 On 04-August-22	11.13	Call	Bond Future	2713	2	2713	2	0.00
19/05/2022	R035 On 04-August-22	12.18	Call	Bond Future	7761	7	7761	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
19/05/2022	R035 On 04-August-22	10.64	Call	Bond Future	1084	1	1084	1	0.00
19/05/2022	R035 On 04-August-22	10.72	Call	Bond Future	1303	1	1303	1	0.00
19/05/2022	R035 On 04-August-22	10.73	Call	Bond Future	1332	1	1332	1	0.00
19/05/2022	R035 On 04-August-22	9.53	Call	Bond Future	20	0	20	0	400.00
19/05/2022	R035 On 04-August-22	9.84	Call	Bond Future	70	0	70	0	100.00
19/05/2022	R035 On 04-August-22	9.84	Put	Bond Future	6550	7	6550	7	0.00
19/05/2022	R035 On 04-August-22	10.53	Put	Bond Future	2787	3	2787	3	0.00
19/05/2022	R035 On 04-August-22	11.13	Put	Bond Future	1001	1	1001	1	100.00
19/05/2022	R035 On 04-August-22	9.53	Put	Bond Future	8633	9	8633	9	0.00
19/05/2022	R035 On 04-August-22	10.73	Put	Bond Future	2047	2	2047	2	0.00
19/05/2022	R035 On 04-August-22	10.72	Put	Bond Future	2080	2	2080	2	0.00
19/05/2022	R035 On 04-August-22	10.64	Put	Bond Future	2359	3	2359	3	100.00
19/05/2022	R035 On 04-August-22	12.18	Put	Bond Future	123	0	123	0	400.00
19/05/2022	R035 On 04-August-22	10.74	Put	Bond Future	2014	2	2014	2	0.00
19/05/2022	R035 On 03-November-22			Bond Future	11.02	86.7779	11.0198	86.7779	3,020.00
19/05/2022	R035 On 03-November-22	11.14	Call	Bond Future	2813	2	2813	2	0.00
19/05/2022	R035 On 03-November-22	11.13	Call	Bond Future	2779	2	2779	2	0.00
19/05/2022	R035 On 03-November-22	10.30	Call	Bond Future	678	1	678	1	1,000.00
19/05/2022	R035 On 03-November-22	9.82	Call	Bond Future	239	0	239	0	582.00
19/05/2022	R035 On 03-November-22	11.15	Call	Bond Future	2847	3	2847	3	0.00
19/05/2022	R035 On 03-November-22	12.68	Call	Bond Future	9468	9	9468	9	0.00
19/05/2022	R035 On 03-November-22	11.05	Call	Bond Future	2517	2	2517	2	1,000.00
19/05/2022	R035 On 03-November-22	10.57	Call	Bond Future	1194	1	1194	1	0.00
19/05/2022	R035 On 03-November-22	10.99	Call	Bond Future	2328	2	2328	2	0.00
19/05/2022	R035 On 03-November-22	10.99	Put	Bond Future	2507	3	2507	3	582.00
19/05/2022	R035 On 03-November-22	10.57	Put	Bond Future	3938	4	3938	4	582.00
19/05/2022	R035 On 03-November-22	12.68	Put	Bond Future	329	0	329	0	1,000.00
19/05/2022	R035 On 03-November-22	11.15	Put	Bond Future	2075	2	2075	2	0.00
19/05/2022	R035 On 03-November-22	9.82	Put	Bond Future	7842	8	7842	8	0.00
19/05/2022	R035 On 03-November-22	10.30	Put	Bond Future	5130	6	5130	6	0.00
19/05/2022	R035 On 03-November-22	11.13	Put	Bond Future	2126	2	2126	2	0.00
19/05/2022	R035 On 03-November-22	11.14	Put	Bond Future	2100	2	2100	2	0.00
19/05/2022	R035 On 03-November-22	11.05	Put	Bond Future	2338	3	2338	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
19/05/2022	R035 On 02-February-23			Bond Future	11.17	88.2658	11.1716	88.2658	0.00
19/05/2022	R035 On 02-February-23	11.05	Call	Bond Future	2638	2	2638	2	1,000.00
19/05/2022	R035 On 02-February-23	11.06	Call	Bond Future	2666	2	2666	2	0.00
19/05/2022	R035 On 02-February-23	10.30	Call	Bond Future	921	1	921	1	1,000.00
19/05/2022	R035 On 02-February-23	13.22	Call	Bond Future	11316	11	11316	11	0.00
19/05/2022	R035 On 02-February-23	10.86	Call	Bond Future	2116	2	2116	2	0.00
19/05/2022	R035 On 02-February-23	10.87	Call	Bond Future	2142	2	2142	2	0.00
19/05/2022	R035 On 02-February-23	10.88	Call	Bond Future	2168	2	2168	2	0.00
19/05/2022	R035 On 02-February-23	10.66	Call	Bond Future	1627	1	1627	1	0.00
19/05/2022	R035 On 02-February-23	9.81	Call	Bond Future	396	0	396	0	582.00
19/05/2022	R035 On 02-February-23	9.81	Put	Bond Future	8885	9	8885	9	0.00
19/05/2022	R035 On 02-February-23	10.30	Put	Bond Future	6224	7	6224	7	0.00
19/05/2022	R035 On 02-February-23	10.66	Put	Bond Future	4684	5	4684	5	582.00
19/05/2022	R035 On 02-February-23	10.88	Put	Bond Future	3892	4	3892	4	0.00
19/05/2022	R035 On 02-February-23	13.22	Put	Bond Future	483	1	483	1	1,000.00
19/05/2022	R035 On 02-February-23	10.87	Put	Bond Future	3926	4	3926	4	0.00
19/05/2022	R035 On 02-February-23	10.86	Put	Bond Future	3960	4	3960	4	0.00
19/05/2022	R035 On 02-February-23	11.06	Put	Bond Future	3320	4	3320	4	582.00
19/05/2022	R035 On 02-February-23	11.05	Put	Bond Future	3351	4	3351	4	0.00
19/05/2022	R035 On 04-May-23			Bond Future	11.31	85.3784	11.3070	85.3784	0.00
19/05/2022	R035 On 04-May-23	11.22	Call	Bond Future	3128	3	3128	3	0.00
19/05/2022	R035 On 04-May-23	11.20	Call	Bond Future	3070	3	3070	3	0.00
19/05/2022	R035 On 04-May-23	11.21	Call	Bond Future	3099	3	3099	3	0.00
19/05/2022	R035 On 04-May-23	11.22	Put	Bond Future	3626	4	3626	4	0.00
19/05/2022	R035 On 04-May-23	11.20	Put	Bond Future	3684	4	3684	4	0.00
19/05/2022	R035 On 04-May-23	11.21	Put	Bond Future	3655	4	3655	4	0.00
19/05/2022	R186 On 04-August-22			Bond Future	8.44	108.3738	8.4408	108.3738	82,883.00
19/05/2022	R186 On 04-August-22	6.96	Call	Bond Future	8	0	8	0	3,600.00
19/05/2022	R186 On 04-August-22	8.13	Call	Bond Future	527	0	527	0	0.00
19/05/2022	R186 On 04-August-22	8.14	Call	Bond Future	541	0	541	0	0.00
19/05/2022	R186 On 04-August-22	7.96	Call	Bond Future	332	0	332	0	3,600.00
19/05/2022	R186 On 04-August-22	8.15	Call	Bond Future	555	0	555	0	0.00
19/05/2022	R186 On 04-August-22	9.78	Call	Bond Future	4940	5	4940	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
19/05/2022	R186 On 04-August-22	9.78	Put	Bond Future	57	0	57	0	3,600.00
19/05/2022	R186 On 04-August-22	8.15	Put	Bond Future	1653	2	1653	2	0.00
19/05/2022	R186 On 04-August-22	8.14	Put	Bond Future	1678	2	1678	2	0.00
19/05/2022	R186 On 04-August-22	8.13	Put	Bond Future	1702	2	1702	2	0.00
19/05/2022	R186 On 04-August-22	6.96	Put	Bond Future	5750	6	5750	6	0.00
19/05/2022	R186 On 04-August-22	7.96	Put	Bond Future	2156	2	2156	2	0.00
19/05/2022	R186 On 03-November-22			Bond Future	8.63	109.9467	8.6255	109.9467	11,129.00
19/05/2022	R186 On 03-November-22	8.55	Call	Bond Future	1349	1	1349	1	0.00
19/05/2022	R186 On 03-November-22	8.54	Call	Bond Future	1331	1	1331	1	0.00
19/05/2022	R186 On 03-November-22	8.53	Call	Bond Future	1314	1	1314	1	0.00
19/05/2022	R186 On 03-November-22	8.53	Put	Bond Future	1652	2	1652	2	0.00
19/05/2022	R186 On 03-November-22	8.54	Put	Bond Future	1635	2	1635	2	0.00
19/05/2022	R186 On 03-November-22	8.55	Put	Bond Future	1617	2	1617	2	0.00
19/05/2022	R186 On 02-February-23			Bond Future	8.76	106.5350	8.7587	106.5350	0.00
19/05/2022	R186 On 02-February-23	8.34	Call	Bond Future	1008	1	1008	1	0.00
19/05/2022	R186 On 02-February-23	8.32	Call	Bond Future	977	1	977	1	0.00
19/05/2022	R186 On 02-February-23	8.33	Call	Bond Future	992	1	992	1	0.00
19/05/2022	R186 On 02-February-23	8.33	Put	Bond Future	2434	3	2434	3	0.00
19/05/2022	R186 On 02-February-23	8.32	Put	Bond Future	2453	3	2453	3	0.00
19/05/2022	R186 On 02-February-23	8.34	Put	Bond Future	2416	3	2416	3	0.00
19/05/2022	R186 On 04-May-23			Bond Future	8.88	108.4782	8.8756	108.4782	0.00
19/05/2022	R186 On 04-May-23	8.82	Call	Bond Future	1898	2	1898	2	0.00
19/05/2022	R186 On 04-May-23	8.83	Call	Bond Future	1914	2	1914	2	0.00
19/05/2022	R186 On 04-May-23	8.84	Call	Bond Future	1931	2	1931	2	0.00
19/05/2022	R186 On 04-May-23	8.83	Put	Bond Future	2057	2	2057	2	0.00
19/05/2022	R186 On 04-May-23	8.84	Put	Bond Future	2043	2	2043	2	0.00
19/05/2022	R186 On 04-May-23	8.82	Put	Bond Future	2072	2	2072	2	0.00
19/05/2022	R197 On 04-August-22			Bond Future	327.21	326.9382	327.2084	326.9382	875.00
19/05/2022	R197 On 03-November-22			Bond Future	332.03	331.7590	332.0306	331.7590	0.00
19/05/2022	R197 On 02-February-23			Bond Future	329.08	328.8053	329.0765	328.8053	0.00
19/05/2022	R197 On 04-May-23			Bond Future	335.14	334.8614	335.1351	334.8614	0.00
19/05/2022	R202 On 04-August-22			Bond Future	246.20	246.9719	246.2014	246.9719	6,593.00
19/05/2022	R202 On 03-November-22			Bond Future	249.83	250.6134	249.8294	250.6134	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
19/05/2022	R202 On 02-February-23			Bond Future	249.53	250.3335	249.5325	250.3335	0.00
19/05/2022	R202 On 04-May-23			Bond Future	254.12	254.9410	254.1236	254.9410	0.00
19/05/2022	R209 On 04-August-22			Bond Future	10.84	69.4290	10.8389	69.4290	20,120.00
19/05/2022	R209 On 04-August-22	10.57	Call	Bond Future	801	1	801	1	0.00
19/05/2022	R209 On 04-August-22	10.59	Call	Bond Future	843	1	843	1	0.00
19/05/2022	R209 On 04-August-22	10.58	Call	Bond Future	822	1	822	1	0.00
19/05/2022	R209 On 04-August-22	10.58	Put	Bond Future	2230	3	2230	3	0.00
19/05/2022	R209 On 04-August-22	10.57	Put	Bond Future	2264	3	2264	3	0.00
19/05/2022	R209 On 04-August-22	10.59	Put	Bond Future	2196	3	2196	3	0.00
19/05/2022	R209 On 03-November-22			Bond Future	10.99	67.2921	10.9926	67.2921	4,135.00
19/05/2022	R209 On 03-November-22	11.02	Call	Bond Future	2230	2	2230	2	0.00
19/05/2022	R209 On 03-November-22	11.50	Call	Bond Future	3767	3	3767	3	0.00
19/05/2022	R209 On 03-November-22	10.50	Call	Bond Future	1013	1	1013	1	0.00
19/05/2022	R209 On 03-November-22	11.00	Call	Bond Future	2175	2	2175	2	0.00
19/05/2022	R209 On 03-November-22	11.01	Call	Bond Future	2202	2	2202	2	0.00
19/05/2022	R209 On 03-November-22	10.00	Call	Bond Future	321	0	321	0	0.00
19/05/2022	R209 On 03-November-22	9.25	Call	Bond Future	47	0	47	0	9,500.00
19/05/2022	R209 On 03-November-22	9.50	Call	Bond Future	95	0	95	0	0.00
19/05/2022	R209 On 03-November-22	11.03	Call	Bond Future	2258	2	2258	2	0.00
19/05/2022	R209 On 03-November-22	11.03	Put	Bond Future	2063	2	2063	2	0.00
19/05/2022	R209 On 03-November-22	10.50	Put	Bond Future	3669	4	3669	4	0.00
19/05/2022	R209 On 03-November-22	9.50	Put	Bond Future	8608	9	8608	9	0.00
19/05/2022	R209 On 03-November-22	9.25	Put	Bond Future	10130	11	10130	11	0.00
19/05/2022	R209 On 03-November-22	10.00	Put	Bond Future	5824	6	5824	6	9,500.00
19/05/2022	R209 On 03-November-22	11.01	Put	Bond Future	2111	2	2111	2	0.00
19/05/2022	R209 On 03-November-22	11.00	Put	Bond Future	2136	2	2136	2	9,500.00
19/05/2022	R209 On 03-November-22	11.50	Put	Bond Future	1178	1	1178	1	0.00
19/05/2022	R209 On 03-November-22	11.02	Put	Bond Future	2087	2	2087	2	0.00
19/05/2022	R209 On 02-February-23			Bond Future	11.12	68.4465	11.1229	68.4465	0.00
19/05/2022	R209 On 02-February-23	10.80	Call	Bond Future	1806	2	1806	2	0.00
19/05/2022	R209 On 02-February-23	10.78	Call	Bond Future	1761	2	1761	2	0.00
19/05/2022	R209 On 02-February-23	10.79	Call	Bond Future	1784	2	1784	2	0.00
19/05/2022	R209 On 02-February-23	10.80	Put	Bond Future	3499	4	3499	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
19/05/2022	R209 On 02-February-23	10.78	Put	Bond Future	3561	4	3561	4	0.00
19/05/2022	R209 On 02-February-23	10.79	Put	Bond Future	3530	4	3530	4	0.00
19/05/2022	R209 On 04-May-23			Bond Future	11.24	66.5447	11.2444	66.5447	0.00
19/05/2022	R209 On 04-May-23	11.11	Call	Bond Future	2661	2	2661	2	0.00
19/05/2022	R209 On 04-May-23	11.09	Call	Bond Future	2612	2	2612	2	0.00
19/05/2022	R209 On 04-May-23	11.10	Call	Bond Future	2636	2	2636	2	0.00
19/05/2022	R209 On 04-May-23	11.10	Put	Bond Future	3373	4	3373	4	0.00
19/05/2022	R209 On 04-May-23	11.09	Put	Bond Future	3400	4	3400	4	0.00
19/05/2022	R209 On 04-May-23	11.11	Put	Bond Future	3346	4	3346	4	0.00
19/05/2022	R210 On 04-August-22			Bond Future	221.13	221.9369	221.1322	221.9369	1,025.00
19/05/2022	R210 On 03-November-22			Bond Future	221.43	222.2508	221.4322	222.2508	0.00
19/05/2022	R210 On 02-February-23			Bond Future	225.27	226.1053	225.2703	226.1053	0.00
19/05/2022	R210 On 04-May-23			Bond Future	226.37	227.2183	226.3653	227.2183	0.00
19/05/2022	R213 On 04-August-22			Bond Future	10.30	84.1065	10.2986	84.1065	26,862.00
19/05/2022	R213 On 04-August-22	9.90	Call	Bond Future	559	0	559	0	0.00
19/05/2022	R213 On 04-August-22	9.88	Call	Bond Future	530	0	530	0	0.00
19/05/2022	R213 On 04-August-22	9.89	Call	Bond Future	544	0	544	0	0.00
19/05/2022	R213 On 04-August-22	9.90	Put	Bond Future	2546	3	2546	3	0.00
19/05/2022	R213 On 04-August-22	9.88	Put	Bond Future	2618	3	2618	3	0.00
19/05/2022	R213 On 04-August-22	9.89	Put	Bond Future	2582	3	2582	3	0.00
19/05/2022	R213 On 03-November-22			Bond Future	10.48	81.7890	10.4806	81.7890	0.00
19/05/2022	R213 On 03-November-22	10.40	Call	Bond Future	1819	2	1819	2	0.00
19/05/2022	R213 On 03-November-22	9.98	Call	Bond Future	975	1	975	1	0.00
19/05/2022	R213 On 03-November-22	10.19	Call	Bond Future	1361	1	1361	1	0.00
19/05/2022	R213 On 03-November-22	9.84	Call	Bond Future	759	1	759	1	0.00
19/05/2022	R213 On 03-November-22	9.13	Call	Bond Future	172	0	172	0	200.00
19/05/2022	R213 On 03-November-22	10.38	Call	Bond Future	1772	2	1772	2	0.00
19/05/2022	R213 On 03-November-22	9.19	Call	Bond Future	197	0	197	0	476.00
19/05/2022	R213 On 03-November-22	10.39	Call	Bond Future	1795	2	1795	2	0.00
19/05/2022	R213 On 03-November-22	10.37	Call	Bond Future	1749	2	1749	2	0.00
19/05/2022	R213 On 03-November-22	10.37	Put	Bond Future	2279	3	2279	3	200.00
19/05/2022	R213 On 03-November-22	10.39	Put	Bond Future	2229	3	2229	3	0.00
19/05/2022	R213 On 03-November-22	9.19	Put	Bond Future	6663	7	6663	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
19/05/2022	R213 On 03-November-22	10.38	Put	Bond Future	2254	3	2254	3	0.00
19/05/2022	R213 On 03-November-22	9.13	Put	Bond Future	6955	7	6955	7	0.00
19/05/2022	R213 On 03-November-22	9.84	Put	Bond Future	3889	4	3889	4	476.00
19/05/2022	R213 On 03-November-22	10.19	Put	Bond Future	2762	3	2762	3	476.00
19/05/2022	R213 On 03-November-22	9.98	Put	Bond Future	3408	4	3408	4	200.00
19/05/2022	R213 On 03-November-22	10.40	Put	Bond Future	2204	2	2204	2	0.00
19/05/2022	R213 On 02-February-23			Bond Future	10.64	83.1906	10.6374	83.1906	0.00
19/05/2022	R213 On 02-February-23	10.43	Call	Bond Future	1916	2	1916	2	912.00
19/05/2022	R213 On 02-February-23	10.22	Call	Bond Future	1488	1	1488	1	0.00
19/05/2022	R213 On 02-February-23	10.21	Call	Bond Future	1469	1	1469	1	0.00
19/05/2022	R213 On 02-February-23	9.16	Call	Bond Future	290	0	290	0	476.00
19/05/2022	R213 On 02-February-23	12.20	Call	Bond Future	7417	7	7417	7	0.00
19/05/2022	R213 On 02-February-23	10.23	Call	Bond Future	1507	1	1507	1	0.00
19/05/2022	R213 On 02-February-23	10.35	Call	Bond Future	1746	2	1746	2	0.00
19/05/2022	R213 On 02-February-23	10.01	Call	Bond Future	1118	1	1118	1	0.00
19/05/2022	R213 On 02-February-23	10.35	Put	Bond Future	3093	3	3093	3	476.00
19/05/2022	R213 On 02-February-23	12.20	Put	Bond Future	567	1	567	1	912.00
19/05/2022	R213 On 02-February-23	10.22	Put	Bond Future	3454	4	3454	4	0.00
19/05/2022	R213 On 02-February-23	10.43	Put	Bond Future	2885	3	2885	3	0.00
19/05/2022	R213 On 02-February-23	9.16	Put	Bond Future	7529	8	7529	8	0.00
19/05/2022	R213 On 02-February-23	10.01	Put	Bond Future	4097	4	4097	4	476.00
19/05/2022	R213 On 02-February-23	10.21	Put	Bond Future	3483	4	3483	4	0.00
19/05/2022	R213 On 02-February-23	10.23	Put	Bond Future	3426	4	3426	4	0.00
19/05/2022	R213 On 04-May-23			Bond Future	10.78	81.1596	10.7771	81.1596	0.00
19/05/2022	R213 On 04-May-23	10.74	Call	Bond Future	2655	2	2655	2	0.00
19/05/2022	R213 On 04-May-23	10.73	Call	Bond Future	2632	2	2632	2	0.00
19/05/2022	R213 On 04-May-23	10.75	Call	Bond Future	2679	2	2679	2	0.00
19/05/2022	R213 On 04-May-23	10.75	Put	Bond Future	2801	3	2801	3	0.00
19/05/2022	R213 On 04-May-23	10.73	Put	Bond Future	2845	3	2845	3	0.00
19/05/2022	R213 On 04-May-23	10.74	Put	Bond Future	2823	3	2823	3	0.00
19/05/2022	R214 On 04-August-22			Bond Future	11.11	66.4716	11.1135	66.4716	14,485.00
19/05/2022	R214 On 04-August-22	10.97	Call	Bond Future	1148	1	1148	1	0.00
19/05/2022	R214 On 04-August-22	10.98	Call	Bond Future	1174	1	1174	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
19/05/2022	R214 On 04-August-22	10.99	Call	Bond Future	1200	1	1200	1	0.00
19/05/2022	R214 On 04-August-22	10.98	Put	Bond Future	1919	2	1919	2	0.00
19/05/2022	R214 On 04-August-22	10.99	Put	Bond Future	1889	2	1889	2	0.00
19/05/2022	R214 On 04-August-22	10.97	Put	Bond Future	1950	2	1950	2	0.00
19/05/2022	R214 On 03-November-22			Bond Future	11.26	64.1510	11.2621	64.1510	0.00
19/05/2022	R214 On 03-November-22	11.35	Call	Bond Future	2520	2	2520	2	0.00
19/05/2022	R214 On 03-November-22	11.36	Call	Bond Future	2550	2	2550	2	0.00
19/05/2022	R214 On 03-November-22	11.34	Call	Bond Future	2490	2	2490	2	0.00
19/05/2022	R214 On 03-November-22	11.36	Put	Bond Future	2022	2	2022	2	0.00
19/05/2022	R214 On 03-November-22	11.35	Put	Bond Future	2046	2	2046	2	0.00
19/05/2022	R214 On 03-November-22	11.34	Put	Bond Future	2069	2	2069	2	0.00
19/05/2022	R214 On 02-February-23			Bond Future	11.39	65.2509	11.3920	65.2509	0.00
19/05/2022	R214 On 02-February-23	11.09	Call	Bond Future	1960	2	1960	2	0.00
19/05/2022	R214 On 02-February-23	11.07	Call	Bond Future	1913	2	1913	2	0.00
19/05/2022	R214 On 02-February-23	11.08	Call	Bond Future	1936	2	1936	2	0.00
19/05/2022	R214 On 02-February-23	11.08	Put	Bond Future	3632	4	3632	4	0.00
19/05/2022	R214 On 02-February-23	11.07	Put	Bond Future	3664	4	3664	4	0.00
19/05/2022	R214 On 02-February-23	11.09	Put	Bond Future	3600	4	3600	4	0.00
19/05/2022	R214 On 04-May-23			Bond Future	11.51	63.1472	11.5073	63.1472	0.00
19/05/2022	R214 On 04-May-23	11.38	Call	Bond Future	2820	3	2820	3	0.00
19/05/2022	R214 On 04-May-23	11.36	Call	Bond Future	2769	3	2769	3	0.00
19/05/2022	R214 On 04-May-23	11.37	Call	Bond Future	2795	3	2795	3	0.00
19/05/2022	R214 On 04-May-23	11.36	Put	Bond Future	3549	4	3549	4	0.00
19/05/2022	R214 On 04-May-23	11.37	Put	Bond Future	3521	4	3521	4	0.00
19/05/2022	R214 On 04-May-23	11.38	Put	Bond Future	3493	4	3493	4	0.00
19/05/2022	R248 On 04-August-22			Bond Future	11.08	83.5699	11.0819	83.5699	188,684.00
19/05/2022	R248 On 04-August-22	9.70	Call	Bond Future	14	0	14	0	0.00
19/05/2022	R248 On 04-August-22	10.40	Call	Bond Future	281	0	281	0	0.00
19/05/2022	R248 On 04-August-22	11.00	Call	Bond Future	1636	1	1636	1	0.00
19/05/2022	R248 On 04-August-22	10.90	Call	Bond Future	1310	1	1310	1	1,700.00
19/05/2022	R248 On 04-August-22	10.20	Call	Bond Future	122	0	122	0	1,700.00
19/05/2022	R248 On 04-August-22	10.98	Call	Bond Future	1568	1	1568	1	0.00
19/05/2022	R248 On 04-August-22	10.99	Call	Bond Future	1602	1	1602	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
19/05/2022	R248 On 04-August-22	10.99	Put	Bond Future	2249	3	2249	3	0.00
19/05/2022	R248 On 04-August-22	10.98	Put	Bond Future	2286	3	2286	3	0.00
19/05/2022	R248 On 04-August-22	10.40	Put	Bond Future	5311	6	5311	6	0.00
19/05/2022	R248 On 04-August-22	10.90	Put	Bond Future	2600	3	2600	3	0.00
19/05/2022	R248 On 04-August-22	11.00	Put	Bond Future	2213	3	2213	3	50.00
19/05/2022	R248 On 04-August-22	9.70	Put	Bond Future	10798	11	10798	11	0.00
19/05/2022	R248 On 04-August-22	10.20	Put	Bond Future	6731	7	6731	7	0.00
19/05/2022	R248 On 03-November-22			Bond Future	11.23	80.3604	11.2286	80.3604	0.00
19/05/2022	R248 On 03-November-22	11.30	Call	Bond Future	3091	3	3091	3	0.00
19/05/2022	R248 On 03-November-22	11.31	Call	Bond Future	3129	3	3129	3	0.00
19/05/2022	R248 On 03-November-22	11.32	Call	Bond Future	3166	3	3166	3	0.00
19/05/2022	R248 On 03-November-22	11.30	Put	Bond Future	2606	3	2606	3	0.00
19/05/2022	R248 On 03-November-22	11.31	Put	Bond Future	2576	3	2576	3	0.00
19/05/2022	R248 On 03-November-22	11.32	Put	Bond Future	2546	3	2546	3	0.00
19/05/2022	R248 On 02-February-23			Bond Future	11.36	81.7385	11.3567	81.7385	0.00
19/05/2022	R248 On 02-February-23	11.06	Call	Bond Future	2458	2	2458	2	0.00
19/05/2022	R248 On 02-February-23	11.07	Call	Bond Future	2488	2	2488	2	0.00
19/05/2022	R248 On 02-February-23	11.08	Call	Bond Future	2519	2	2519	2	0.00
19/05/2022	R248 On 02-February-23	11.08	Put	Bond Future	4412	5	4412	5	0.00
19/05/2022	R248 On 02-February-23	11.07	Put	Bond Future	4451	5	4451	5	0.00
19/05/2022	R248 On 02-February-23	11.06	Put	Bond Future	4491	5	4491	5	0.00
19/05/2022	R248 On 04-May-23			Bond Future	11.47	78.7959	11.4702	78.7959	0.00
19/05/2022	R248 On 04-May-23	11.33	Call	Bond Future	3486	3	3486	3	0.00
19/05/2022	R248 On 04-May-23	11.34	Call	Bond Future	3518	3	3518	3	0.00
19/05/2022	R248 On 04-May-23	11.35	Call	Bond Future	3550	3	3550	3	0.00
19/05/2022	R248 On 04-May-23	11.35	Put	Bond Future	4349	5	4349	5	0.00
19/05/2022	R248 On 04-May-23	11.34	Put	Bond Future	4383	5	4383	5	0.00
19/05/2022	R248 On 04-May-23	11.33	Put	Bond Future	4418	5	4418	5	0.00