



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2022	2025 On 04-August-22			Bond Future	160.96	160.9278	160.9552	160.9278	7,305.00
18/05/2022	2025 On 03-November-22			Bond Future	163.33	163.3050	163.3290	163.3050	0.00
18/05/2022	2025 On 02-February-23			Bond Future	164.48	164.4634	164.4814	164.4634	0.00
18/05/2022	2025 On 04-May-23			Bond Future	167.51	167.4933	167.5081	167.4933	0.00
18/05/2022	2029 On 04-August-22			Bond Future	118.54	118.7943	118.5439	118.7943	3,954.00
18/05/2022	2029 On 03-November-22			Bond Future	119.05	119.3097	119.0497	119.3097	0.00
18/05/2022	2029 On 02-February-23			Bond Future	121.11	121.3823	121.1139	121.3823	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
18/05/2022	2029 On 04-May-23			Bond Future	122.06	122.3392	122.0625	122.3392	0.00
18/05/2022	2030 On 04-August-22			Bond Future	10.16	88.9719	10.1564	88.9719	96,349.00
18/05/2022	2030 On 04-August-22	8.30	Call	Bond Future	4	0	4	0	800.00
18/05/2022	2030 On 04-August-22	9.05	Call	Bond Future	66	0	66	0	800.00
18/05/2022	2030 On 04-August-22	9.54	Call	Bond Future	325	0	325	0	0.00
18/05/2022	2030 On 04-August-22	9.55	Call	Bond Future	335	0	335	0	0.00
18/05/2022	2030 On 04-August-22	10.95	Call	Bond Future	3995	4	3995	4	0.00
18/05/2022	2030 On 04-August-22	9.56	Call	Bond Future	345	0	345	0	0.00
18/05/2022	2030 On 04-August-22	9.56	Put	Bond Future	3253	3	3253	3	0.00
18/05/2022	2030 On 04-August-22	10.95	Put	Bond Future	305	0	305	0	800.00
18/05/2022	2030 On 04-August-22	9.55	Put	Bond Future	3293	3	3293	3	0.00
18/05/2022	2030 On 04-August-22	9.54	Put	Bond Future	3333	3	3333	3	0.00
18/05/2022	2030 On 04-August-22	9.05	Put	Bond Future	5557	6	5557	6	0.00
18/05/2022	2030 On 04-August-22	8.30	Put	Bond Future	9464	10	9464	10	0.00
18/05/2022	2030 On 03-November-22			Bond Future	10.35	90.2667	10.3479	90.2667	18,740.00
18/05/2022	2030 On 03-November-22	10.20	Call	Bond Future	1661	1	1661	1	500.00
18/05/2022	2030 On 03-November-22	11.57	Call	Bond Future	5927	6	5927	6	0.00
18/05/2022	2030 On 03-November-22	10.08	Call	Bond Future	1413	1	1413	1	0.00
18/05/2022	2030 On 03-November-22	10.09	Call	Bond Future	1433	1	1433	1	0.00
18/05/2022	2030 On 03-November-22	10.10	Call	Bond Future	1453	1	1453	1	0.00
18/05/2022	2030 On 03-November-22	9.70	Call	Bond Future	779	1	779	1	500.00
18/05/2022	2030 On 03-November-22	9.70	Put	Bond Future	3839	4	3839	4	0.00
18/05/2022	2030 On 03-November-22	10.10	Put	Bond Future	2608	3	2608	3	0.00
18/05/2022	2030 On 03-November-22	10.20	Put	Bond Future	2348	2	2348	2	0.00
18/05/2022	2030 On 03-November-22	10.09	Put	Bond Future	2635	3	2635	3	0.00
18/05/2022	2030 On 03-November-22	10.08	Put	Bond Future	2663	3	2663	3	0.00
18/05/2022	2030 On 03-November-22	11.57	Put	Bond Future	501	0	501	0	500.00
18/05/2022	2030 On 02-February-23			Bond Future	10.51	87.8106	10.5115	87.8106	0.00
18/05/2022	2030 On 02-February-23	10.01	Call	Bond Future	1361	1	1361	1	0.00
18/05/2022	2030 On 02-February-23	9.94	Call	Bond Future	1244	1	1244	1	0.00
18/05/2022	2030 On 02-February-23	8.81	Call	Bond Future	221	0	221	0	102.00
18/05/2022	2030 On 02-February-23	10.00	Call	Bond Future	1344	1	1344	1	0.00
18/05/2022	2030 On 02-February-23	9.80	Call	Bond Future	1029	1	1029	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
18/05/2022	2030 On 02-February-23	9.99	Call	Bond Future	1327	1	1327	1	0.00
18/05/2022	2030 On 02-February-23	9.20	Call	Bond Future	419	0	419	0	0.00
18/05/2022	2030 On 02-February-23	9.66	Call	Bond Future	840	1	840	1	0.00
18/05/2022	2030 On 02-February-23	9.66	Put	Bond Future	4757	5	4757	5	102.00
18/05/2022	2030 On 02-February-23	9.20	Put	Bond Future	6544	7	6544	7	0.00
18/05/2022	2030 On 02-February-23	8.81	Put	Bond Future	8270	8	8270	8	0.00
18/05/2022	2030 On 02-February-23	9.94	Put	Bond Future	3849	4	3849	4	102.00
18/05/2022	2030 On 02-February-23	10.01	Put	Bond Future	3642	4	3642	4	0.00
18/05/2022	2030 On 02-February-23	9.99	Put	Bond Future	3700	4	3700	4	0.00
18/05/2022	2030 On 02-February-23	9.80	Put	Bond Future	4287	4	4287	4	0.00
18/05/2022	2030 On 02-February-23	10.00	Put	Bond Future	3671	4	3671	4	0.00
18/05/2022	2030 On 04-May-23			Bond Future	10.67	89.4162	10.6696	89.4162	0.00
18/05/2022	2030 On 04-May-23	12.04	Call	Bond Future	6673	6	6673	6	0.00
18/05/2022	2030 On 04-May-23	10.54	Call	Bond Future	2420	2	2420	2	0.00
18/05/2022	2030 On 04-May-23	10.52	Call	Bond Future	2377	2	2377	2	0.00
18/05/2022	2030 On 04-May-23	10.00	Call	Bond Future	1393	1	1393	1	1,080.00
18/05/2022	2030 On 04-May-23	10.53	Call	Bond Future	2398	2	2398	2	0.00
18/05/2022	2030 On 04-May-23	10.53	Put	Bond Future	3006	3	3006	3	0.00
18/05/2022	2030 On 04-May-23	10.00	Put	Bond Future	4356	4	4356	4	0.00
18/05/2022	2030 On 04-May-23	10.52	Put	Bond Future	3028	3	3028	3	0.00
18/05/2022	2030 On 04-May-23	10.54	Put	Bond Future	2984	3	2984	3	0.00
18/05/2022	2030 On 04-May-23	12.04	Put	Bond Future	982	1	982	1	1,080.00
18/05/2022	2032 On 04-August-22			Bond Future	10.56	89.0759	10.5591	89.0759	70,093.00
18/05/2022	2032 On 04-August-22	11.00	Call	Bond Future	3035	3	3035	3	0.00
18/05/2022	2032 On 04-August-22	11.60	Call	Bond Future	5605	5	5605	5	0.00
18/05/2022	2032 On 04-August-22	11.89	Call	Bond Future	6922	7	6922	7	0.00
18/05/2022	2032 On 04-August-22	10.21	Call	Bond Future	719	1	719	1	0.00
18/05/2022	2032 On 04-August-22	10.50	Call	Bond Future	1368	1	1368	1	900.00
18/05/2022	2032 On 04-August-22	10.20	Call	Bond Future	700	1	700	1	0.00
18/05/2022	2032 On 04-August-22	10.10	Call	Bond Future	533	0	533	0	0.00
18/05/2022	2032 On 04-August-22	8.97	Call	Bond Future	5	0	5	0	800.00
18/05/2022	2032 On 04-August-22	9.40	Call	Bond Future	35	0	35	0	0.00
18/05/2022	2032 On 04-August-22	10.22	Call	Bond Future	738	1	738	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
18/05/2022	2032 On 04-August-22	9.80	Call	Bond Future	197	0	197	0	900.00
18/05/2022	2032 On 04-August-22	9.72	Call	Bond Future	144	0	144	0	800.00
18/05/2022	2032 On 04-August-22	9.72	Put	Bond Future	4838	5	4838	5	0.00
18/05/2022	2032 On 04-August-22	10.21	Put	Bond Future	2632	3	2632	3	0.00
18/05/2022	2032 On 04-August-22	10.20	Put	Bond Future	2669	3	2669	3	0.00
18/05/2022	2032 On 04-August-22	9.40	Put	Bond Future	6608	7	6608	7	0.00
18/05/2022	2032 On 04-August-22	8.97	Put	Bond Future	9185	9	9185	9	0.00
18/05/2022	2032 On 04-August-22	10.10	Put	Bond Future	3060	3	3060	3	0.00
18/05/2022	2032 On 04-August-22	10.50	Put	Bond Future	1688	2	1688	2	0.00
18/05/2022	2032 On 04-August-22	9.80	Put	Bond Future	4429	4	4429	4	0.00
18/05/2022	2032 On 04-August-22	10.22	Put	Bond Future	2595	3	2595	3	0.00
18/05/2022	2032 On 04-August-22	11.89	Put	Bond Future	119	0	119	0	0.00
18/05/2022	2032 On 04-August-22	11.60	Put	Bond Future	221	0	221	0	800.00
18/05/2022	2032 On 04-August-22	11.00	Put	Bond Future	697	1	697	1	7,500.00
18/05/2022	2032 On 03-November-22			Bond Future	10.74	86.2201	10.7438	86.2201	87,927.00
18/05/2022	2032 On 03-November-22	12.30	Call	Bond Future	8029	8	8029	8	0.00
18/05/2022	2032 On 03-November-22	10.66	Call	Bond Future	1963	2	1963	2	0.00
18/05/2022	2032 On 03-November-22	10.67	Call	Bond Future	1989	2	1989	2	750.00
18/05/2022	2032 On 03-November-22	11.55	Call	Bond Future	4948	5	4948	5	0.00
18/05/2022	2032 On 03-November-22	10.21	Call	Bond Future	973	1	973	1	500.00
18/05/2022	2032 On 03-November-22	10.56	Call	Bond Future	1712	2	1712	2	0.00
18/05/2022	2032 On 03-November-22	10.11	Call	Bond Future	803	1	803	1	0.00
18/05/2022	2032 On 03-November-22	9.31	Call	Bond Future	130	0	130	0	180.00
18/05/2022	2032 On 03-November-22	9.46	Call	Bond Future	187	0	187	0	500.00
18/05/2022	2032 On 03-November-22	10.49	Call	Bond Future	1547	1	1547	1	0.00
18/05/2022	2032 On 03-November-22	9.92	Call	Bond Future	536	0	536	0	750.00
18/05/2022	2032 On 03-November-22	10.16	Call	Bond Future	885	1	885	1	0.00
18/05/2022	2032 On 03-November-22	9.36	Call	Bond Future	147	0	147	0	454.00
18/05/2022	2032 On 03-November-22	9.36	Put	Bond Future	7839	8	7839	8	0.00
18/05/2022	2032 On 03-November-22	9.46	Put	Bond Future	7293	7	7293	7	0.00
18/05/2022	2032 On 03-November-22	10.16	Put	Bond Future	4024	4	4024	4	180.00
18/05/2022	2032 On 03-November-22	9.31	Put	Bond Future	8117	8	8117	8	0.00
18/05/2022	2032 On 03-November-22	9.92	Put	Bond Future	5009	5	5009	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
18/05/2022	2032 On 03-November-22	10.11	Put	Bond Future	4218	4	4218	4	454.00
18/05/2022	2032 On 03-November-22	10.56	Put	Bond Future	2684	3	2684	3	180.00
18/05/2022	2032 On 03-November-22	10.49	Put	Bond Future	2894	3	2894	3	454.00
18/05/2022	2032 On 03-November-22	10.21	Put	Bond Future	3837	4	3837	4	0.00
18/05/2022	2032 On 03-November-22	11.55	Put	Bond Future	853	1	853	1	500.00
18/05/2022	2032 On 03-November-22	10.67	Put	Bond Future	2378	2	2378	2	0.00
18/05/2022	2032 On 03-November-22	10.66	Put	Bond Future	2405	2	2405	2	0.00
18/05/2022	2032 On 03-November-22	12.30	Put	Bond Future	356	0	356	0	750.00
18/05/2022	2032 On 02-February-23			Bond Future	10.90	87.7023	10.9008	87.7023	0.00
18/05/2022	2032 On 02-February-23	11.84	Call	Bond Future	5705	6	5705	6	0.00
18/05/2022	2032 On 02-February-23	12.75	Call	Bond Future	9273	9	9273	9	0.00
18/05/2022	2032 On 02-February-23	10.38	Call	Bond Future	1397	1	1397	1	0.00
18/05/2022	2032 On 02-February-23	10.39	Call	Bond Future	1417	1	1417	1	0.00
18/05/2022	2032 On 02-February-23	9.31	Call	Bond Future	232	0	232	0	454.00
18/05/2022	2032 On 02-February-23	10.16	Call	Bond Future	1004	1	1004	1	0.00
18/05/2022	2032 On 02-February-23	11.69	Call	Bond Future	5148	5	5148	5	0.00
18/05/2022	2032 On 02-February-23	10.40	Call	Bond Future	1437	1	1437	1	0.00
18/05/2022	2032 On 02-February-23	9.92	Call	Bond Future	679	1	679	1	750.00
18/05/2022	2032 On 02-February-23	10.22	Call	Bond Future	1104	1	1104	1	500.00
18/05/2022	2032 On 02-February-23	9.47	Call	Bond Future	315	0	315	0	500.00
18/05/2022	2032 On 02-February-23	10.50	Call	Bond Future	1644	1	1644	1	0.00
18/05/2022	2032 On 02-February-23	10.67	Call	Bond Future	2028	2	2028	2	750.00
18/05/2022	2032 On 02-February-23	10.67	Put	Bond Future	3218	3	3218	3	0.00
18/05/2022	2032 On 02-February-23	10.50	Put	Bond Future	3727	4	3727	4	454.00
18/05/2022	2032 On 02-February-23	9.47	Put	Bond Future	8067	8	8067	8	0.00
18/05/2022	2032 On 02-February-23	10.22	Put	Bond Future	4681	5	4681	5	0.00
18/05/2022	2032 On 02-February-23	9.92	Put	Bond Future	5896	6	5896	6	0.00
18/05/2022	2032 On 02-February-23	10.40	Put	Bond Future	4049	4	4049	4	0.00
18/05/2022	2032 On 02-February-23	11.69	Put	Bond Future	1237	1	1237	1	0.00
18/05/2022	2032 On 02-February-23	10.16	Put	Bond Future	4906	5	4906	5	454.00
18/05/2022	2032 On 02-February-23	9.31	Put	Bond Future	8907	9	8907	9	0.00
18/05/2022	2032 On 02-February-23	10.39	Put	Bond Future	4083	4	4083	4	0.00
18/05/2022	2032 On 02-February-23	10.38	Put	Bond Future	4116	4	4116	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
18/05/2022	2032 On 02-February-23	12.75	Put	Bond Future	479	0	479	0	750.00
18/05/2022	2032 On 02-February-23	11.84	Put	Bond Future	1077	1	1077	1	500.00
18/05/2022	2032 On 04-May-23			Bond Future	11.05	85.1458	11.0485	85.1458	0.00
18/05/2022	2032 On 04-May-23	10.88	Call	Bond Future	2607	2	2607	2	0.00
18/05/2022	2032 On 04-May-23	10.87	Call	Bond Future	2583	2	2583	2	0.00
18/05/2022	2032 On 04-May-23	10.89	Call	Bond Future	2631	2	2631	2	0.00
18/05/2022	2032 On 04-May-23	10.89	Put	Bond Future	3426	3	3426	3	0.00
18/05/2022	2032 On 04-May-23	10.87	Put	Bond Future	3478	3	3478	3	0.00
18/05/2022	2032 On 04-May-23	10.88	Put	Bond Future	3452	3	3452	3	0.00
18/05/2022	2033 On 04-August-22			Bond Future	113.54	113.8664	113.5438	113.8664	7,046.00
18/05/2022	2033 On 03-November-22			Bond Future	113.89	114.2255	113.8911	114.2255	0.00
18/05/2022	2033 On 02-February-23			Bond Future	115.87	116.2095	115.8657	116.2095	0.00
18/05/2022	2033 On 04-May-23			Bond Future	116.63	116.9860	116.6325	116.9860	0.00
18/05/2022	2037 On 04-August-22			Bond Future	11.10	81.6019	11.0952	81.6019	126,804.00
18/05/2022	2037 On 04-August-22	10.10	Call	Bond Future	80	0	80	0	50.00
18/05/2022	2037 On 04-August-22	11.42	Call	Bond Future	2958	3	2958	3	0.00
18/05/2022	2037 On 04-August-22	10.91	Call	Bond Future	1216	1	1216	1	0.00
18/05/2022	2037 On 04-August-22	11.21	Call	Bond Future	2143	2	2143	2	1,050.00
18/05/2022	2037 On 04-August-22	10.89	Call	Bond Future	1165	1	1165	1	0.00
18/05/2022	2037 On 04-August-22	10.90	Call	Bond Future	1191	1	1191	1	0.00
18/05/2022	2037 On 04-August-22	11.95	Call	Bond Future	5385	5	5385	5	0.00
18/05/2022	2037 On 04-August-22	11.95	Put	Bond Future	385	0	385	0	1,050.00
18/05/2022	2037 On 04-August-22	10.91	Put	Bond Future	2363	2	2363	2	0.00
18/05/2022	2037 On 04-August-22	10.89	Put	Bond Future	2437	2	2437	2	0.00
18/05/2022	2037 On 04-August-22	11.21	Put	Bond Future	1444	1	1444	1	0.00
18/05/2022	2037 On 04-August-22	11.42	Put	Bond Future	1002	1	1002	1	50.00
18/05/2022	2037 On 04-August-22	10.10	Put	Bond Future	6534	7	6534	7	0.00
18/05/2022	2037 On 04-August-22	10.90	Put	Bond Future	2400	2	2400	2	50.00
18/05/2022	2037 On 03-November-22			Bond Future	11.26	82.7897	11.2605	82.7897	0.00
18/05/2022	2037 On 03-November-22	11.30	Call	Bond Future	2629	2	2629	2	0.00
18/05/2022	2037 On 03-November-22	11.32	Call	Bond Future	2694	3	2694	3	0.00
18/05/2022	2037 On 03-November-22	11.31	Call	Bond Future	2661	2	2661	2	0.00
18/05/2022	2037 On 03-November-22	11.31	Put	Bond Future	2366	2	2366	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
18/05/2022	2037 On 03-November-22	11.30	Put	Bond Future	2393	2	2393	2	0.00
18/05/2022	2037 On 03-November-22	11.32	Put	Bond Future	2339	2	2339	2	0.00
18/05/2022	2037 On 02-February-23			Bond Future	11.41	79.9556	11.4053	79.9556	0.00
18/05/2022	2037 On 02-February-23	11.05	Call	Bond Future	2031	2	2031	2	0.00
18/05/2022	2037 On 02-February-23	11.03	Call	Bond Future	1980	2	1980	2	0.00
18/05/2022	2037 On 02-February-23	11.04	Call	Bond Future	2005	2	2005	2	0.00
18/05/2022	2037 On 02-February-23	11.04	Put	Bond Future	4190	4	4190	4	0.00
18/05/2022	2037 On 02-February-23	11.03	Put	Bond Future	4226	4	4226	4	0.00
18/05/2022	2037 On 02-February-23	11.05	Put	Bond Future	4155	4	4155	4	0.00
18/05/2022	2037 On 04-May-23			Bond Future	11.54	81.4190	11.5436	81.4190	0.00
18/05/2022	2037 On 04-May-23	11.32	Call	Bond Future	2850	3	2850	3	0.00
18/05/2022	2037 On 04-May-23	11.30	Call	Bond Future	2797	3	2797	3	0.00
18/05/2022	2037 On 04-May-23	11.31	Call	Bond Future	2824	3	2824	3	0.00
18/05/2022	2037 On 04-May-23	11.31	Put	Bond Future	4183	4	4183	4	0.00
18/05/2022	2037 On 04-May-23	11.30	Put	Bond Future	4215	4	4215	4	0.00
18/05/2022	2037 On 04-May-23	11.32	Put	Bond Future	4151	4	4151	4	0.00
18/05/2022	2038 On 04-August-22			Bond Future	128.18	128.2065	128.1804	128.2065	6,836.00
18/05/2022	2038 On 03-November-22			Bond Future	130.07	130.1006	130.0712	130.1006	0.00
18/05/2022	2038 On 02-February-23			Bond Future	130.44	130.4732	130.4377	130.4732	0.00
18/05/2022	2038 On 04-May-23			Bond Future	132.84	132.8783	132.8394	132.8783	0.00
18/05/2022	2040 On 04-August-22			Bond Future	11.23	83.1732	11.2312	83.1732	120,301.00
18/05/2022	2040 On 04-August-22	9.70	Call	Bond Future	8	0	8	0	460.00
18/05/2022	2040 On 04-August-22	10.70	Call	Bond Future	516	0	516	0	460.00
18/05/2022	2040 On 04-August-22	11.03	Call	Bond Future	1250	1	1250	1	0.00
18/05/2022	2040 On 04-August-22	11.04	Call	Bond Future	1277	1	1277	1	0.00
18/05/2022	2040 On 04-August-22	12.24	Call	Bond Future	6532	6	6532	6	0.00
18/05/2022	2040 On 04-August-22	11.05	Call	Bond Future	1305	1	1305	1	0.00
18/05/2022	2040 On 04-August-22	11.05	Put	Bond Future	2508	2	2508	2	0.00
18/05/2022	2040 On 04-August-22	12.24	Put	Bond Future	304	0	304	0	460.00
18/05/2022	2040 On 04-August-22	9.70	Put	Bond Future	11094	11	11094	11	0.00
18/05/2022	2040 On 04-August-22	11.04	Put	Bond Future	2548	3	2548	3	0.00
18/05/2022	2040 On 04-August-22	11.03	Put	Bond Future	2587	3	2587	3	0.00
18/05/2022	2040 On 04-August-22	10.70	Put	Bond Future	4122	4	4122	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
18/05/2022	2040 On 03-November-22			Bond Future	11.39	84.3840	11.3926	84.3840	3,965.00
18/05/2022	2040 On 03-November-22	11.41	Call	Bond Future	2734	3	2734	3	0.00
18/05/2022	2040 On 03-November-22	11.39	Call	Bond Future	2666	3	2666	3	0.00
18/05/2022	2040 On 03-November-22	11.40	Call	Bond Future	2700	3	2700	3	0.00
18/05/2022	2040 On 03-November-22	12.52	Call	Bond Future	7491	7	7491	7	0.00
18/05/2022	2040 On 03-November-22	10.70	Call	Bond Future	836	1	836	1	1,100.00
18/05/2022	2040 On 03-November-22	11.20	Call	Bond Future	2062	2	2062	2	1,100.00
18/05/2022	2040 On 03-November-22	11.20	Put	Bond Future	3313	3	3313	3	0.00
18/05/2022	2040 On 03-November-22	11.41	Put	Bond Future	2622	3	2622	3	0.00
18/05/2022	2040 On 03-November-22	12.52	Put	Bond Future	731	1	731	1	1,100.00
18/05/2022	2040 On 03-November-22	10.70	Put	Bond Future	5475	6	5475	6	0.00
18/05/2022	2040 On 03-November-22	11.39	Put	Bond Future	2683	3	2683	3	0.00
18/05/2022	2040 On 03-November-22	11.40	Put	Bond Future	2652	3	2652	3	0.00
18/05/2022	2040 On 02-February-23			Bond Future	11.53	81.3270	11.5344	81.3270	0.00
18/05/2022	2040 On 02-February-23	11.10	Call	Bond Future	2027	2	2027	2	0.00
18/05/2022	2040 On 02-February-23	11.11	Call	Bond Future	2053	2	2053	2	0.00
18/05/2022	2040 On 02-February-23	11.12	Call	Bond Future	2079	2	2079	2	0.00
18/05/2022	2040 On 02-February-23	11.12	Put	Bond Future	4749	5	4749	5	0.00
18/05/2022	2040 On 02-February-23	11.11	Put	Bond Future	4789	5	4789	5	0.00
18/05/2022	2040 On 02-February-23	11.10	Put	Bond Future	4829	5	4829	5	0.00
18/05/2022	2040 On 04-May-23			Bond Future	11.67	82.8160	11.6695	82.8160	0.00
18/05/2022	2040 On 04-May-23	11.41	Call	Bond Future	2943	3	2943	3	0.00
18/05/2022	2040 On 04-May-23	11.42	Call	Bond Future	2972	3	2972	3	0.00
18/05/2022	2040 On 04-May-23	11.43	Call	Bond Future	3001	3	3001	3	0.00
18/05/2022	2040 On 04-May-23	11.43	Put	Bond Future	4498	4	4498	4	0.00
18/05/2022	2040 On 04-May-23	11.42	Put	Bond Future	4533	5	4533	5	0.00
18/05/2022	2040 On 04-May-23	11.41	Put	Bond Future	4567	5	4567	5	0.00
18/05/2022	2044 On 04-August-22			Bond Future	11.24	80.0685	11.2427	80.0685	77,371.00
18/05/2022	2044 On 04-August-22	11.10	Call	Bond Future	1449	1	1449	1	0.00
18/05/2022	2044 On 04-August-22	11.08	Call	Bond Future	1389	1	1389	1	0.00
18/05/2022	2044 On 04-August-22	11.09	Call	Bond Future	1419	1	1419	1	0.00
18/05/2022	2044 On 04-August-22	11.09	Put	Bond Future	2452	2	2452	2	0.00
18/05/2022	2044 On 04-August-22	11.08	Put	Bond Future	2491	2	2491	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
18/05/2022	2044 On 04-August-22	11.10	Put	Bond Future	2413	2	2413	2	0.00
18/05/2022	2044 On 03-November-22			Bond Future	11.40	81.2342	11.3952	81.2342	0.00
18/05/2022	2044 On 03-November-22	11.39	Call	Bond Future	2714	3	2714	3	0.00
18/05/2022	2044 On 03-November-22	11.40	Call	Bond Future	2748	3	2748	3	0.00
18/05/2022	2044 On 03-November-22	11.41	Call	Bond Future	2783	3	2783	3	0.00
18/05/2022	2044 On 03-November-22	11.41	Put	Bond Future	2686	3	2686	3	0.00
18/05/2022	2044 On 03-November-22	11.40	Put	Bond Future	2717	3	2717	3	0.00
18/05/2022	2044 On 03-November-22	11.39	Put	Bond Future	2748	3	2748	3	0.00
18/05/2022	2044 On 02-February-23			Bond Future	11.53	78.2483	11.5289	78.2483	0.00
18/05/2022	2044 On 02-February-23	11.16	Call	Bond Future	2250	2	2250	2	0.00
18/05/2022	2044 On 02-February-23	11.14	Call	Bond Future	2195	2	2195	2	0.00
18/05/2022	2044 On 02-February-23	11.15	Call	Bond Future	2223	2	2223	2	0.00
18/05/2022	2044 On 02-February-23	11.15	Put	Bond Future	4717	5	4717	5	0.00
18/05/2022	2044 On 02-February-23	11.14	Put	Bond Future	4757	5	4757	5	0.00
18/05/2022	2044 On 02-February-23	11.16	Put	Bond Future	4677	5	4677	5	0.00
18/05/2022	2044 On 04-May-23			Bond Future	11.66	79.6810	11.6559	79.6810	0.00
18/05/2022	2044 On 04-May-23	11.43	Call	Bond Future	3110	3	3110	3	0.00
18/05/2022	2044 On 04-May-23	11.41	Call	Bond Future	3051	3	3051	3	0.00
18/05/2022	2044 On 04-May-23	11.42	Call	Bond Future	3081	3	3081	3	0.00
18/05/2022	2044 On 04-May-23	11.42	Put	Bond Future	4590	5	4590	5	0.00
18/05/2022	2044 On 04-May-23	11.41	Put	Bond Future	4625	5	4625	5	0.00
18/05/2022	2044 On 04-May-23	11.43	Put	Bond Future	4554	4	4554	4	0.00
18/05/2022	2046 On 04-August-22			Bond Future	117.38	117.4260	117.3836	117.4260	16,119.00
18/05/2022	2046 On 03-November-22			Bond Future	117.16	117.2137	117.1628	117.2137	1,566.00
18/05/2022	2046 On 02-February-23			Bond Future	119.20	119.2509	119.1954	119.2509	0.00
18/05/2022	2046 On 04-May-23			Bond Future	119.38	119.4392	119.3790	119.4392	0.00
18/05/2022	2050 On 04-August-22			Bond Future	119.32	119.1549	119.3245	119.1549	11,293.00
18/05/2022	2050 On 03-November-22			Bond Future	121.08	120.9152	121.0842	120.9152	0.00
18/05/2022	2050 On 02-February-23			Bond Future	121.09	120.9193	121.0867	120.9193	0.00
18/05/2022	2050 On 04-May-23			Bond Future	123.32	123.1481	123.3161	123.1481	0.00
18/05/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2022	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
18/05/2022	AL37 On 04-August-22			Index Future	825.37	824.3050	825.3670	824.3050	0.00
18/05/2022	AL37 On 03-November-22			Index Future	837.46	836.3840	837.4550	836.3840	0.00
18/05/2022	AL37 On 02-February-23			Index Future	851.77	850.6870	851.7670	850.6870	0.00
18/05/2022	AL37 On 04-May-23			Index Future	867.23	866.1340	867.2280	866.1340	0.00
18/05/2022	AL7T On 04-August-22			Index Future	937.94	936.8930	937.9390	936.8930	0.00
18/05/2022	AL7T On 03-November-22			Index Future	951.68	950.6220	951.6760	950.6220	0.00
18/05/2022	AL7T On 02-February-23			Index Future	967.94	966.8780	967.9400	966.8780	0.00
18/05/2022	AL7T On 04-May-23			Index Future	985.51	984.4350	985.5090	984.4350	0.00
18/05/2022	ALBI On 04-August-22			Index Future	834.43	833.4410	834.4330	833.4410	131.00
18/05/2022	ALBI On 03-November-22			Index Future	846.65	845.6540	846.6540	845.6540	0.00
18/05/2022	ALBI On 02-February-23			Index Future	861.12	860.1150	861.1220	860.1150	0.00
18/05/2022	ALBI On 04-May-23			Index Future	876.75	875.7330	876.7530	875.7330	0.00
18/05/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/05/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2022	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
18/05/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2022	ES33 On 04-August-22			Bond Future	11.94	76.0085	11.9365	76.0085	350.00
18/05/2022	ES33 On 03-November-22			Bond Future	12.16	73.3491	12.1562	73.3491	0.00
18/05/2022	ES33 On 02-February-23			Bond Future	12.36	74.6269	12.3559	74.6269	0.00
18/05/2022	ES33 On 04-May-23			Bond Future	12.54	72.2160	12.5435	72.2160	0.00
18/05/2022	ES42 On 04-August-22			Bond Future	12.31	74.3265	12.3081	74.3265	4,769.00
18/05/2022	ES42 On 03-November-22			Bond Future	12.51	71.1647	12.5088	71.1647	0.00
18/05/2022	ES42 On 02-February-23			Bond Future	12.69	72.4072	12.6851	72.4072	0.00
18/05/2022	ES42 On 04-May-23			Bond Future	12.86	69.4836	12.8584	69.4836	0.00
18/05/2022	GOVI On 04-August-22			GOVI	822.99	822.0080	822.9900	822.0080	1,114.00
18/05/2022	GOVI On 04-August-22	819.26	Call	GOVI	37300	3	37300	3	0.00
18/05/2022	GOVI On 04-August-22	819.27	Call	GOVI	37200	3	37200	3	0.00
18/05/2022	GOVI On 04-August-22	819.28	Call	GOVI	37100	3	37100	3	0.00
18/05/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
18/05/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
18/05/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
18/05/2022	GOVI On 03-November-22			GOVI	835.04	834.0540	835.0430	834.0540	0.00
18/05/2022	GOVI On 03-November-22	820.43	Call	GOVI	146130	14	146130	14	0.00
18/05/2022	GOVI On 03-November-22	820.41	Call	GOVI	146330	14	146330	14	0.00
18/05/2022	GOVI On 03-November-22	820.42	Call	GOVI	146230	14	146230	14	0.00
18/05/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
18/05/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
18/05/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
18/05/2022	GOVI On 02-February-23			GOVI	849.31	848.3160	849.3140	848.3160	0.00
18/05/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
18/05/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
18/05/2022	GOVI On 02-February-23	850.83	Put	GOVI	15160	3	15160	3	0.00
18/05/2022	GOVI On 02-February-23	850.82	Put	GOVI	15060	3	15060	3	0.00
18/05/2022	GOVI On 02-February-23	850.84	Put	GOVI	15260	3	15260	3	0.00
18/05/2022	GOVI On 04-May-23			GOVI	864.73	863.7200	864.7300	863.7200	0.00
18/05/2022	GOVI On 04-May-23	852.88	Call	GOVI	118500	11	118500	11	0.00
18/05/2022	GOVI On 04-May-23	852.86	Call	GOVI	118700	11	118700	11	0.00
18/05/2022	GOVI On 04-May-23	852.87	Call	GOVI	118600	11	118600	11	0.00
18/05/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
18/05/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
18/05/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
18/05/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/05/2022	IGOV On 04-August-22			Index Future	317.94	318.0770	317.9400	318.0770	482.00
18/05/2022	IGOV On 03-November-22			Index Future	322.67	322.8160	322.6740	322.8160	16.00
18/05/2022	IGOV On 02-February-23			Index Future	328.26	328.4120	328.2640	328.4120	0.00
18/05/2022	IGOV On 04-May-23			Index Future	334.30	334.4500	334.2970	334.4500	0.00
18/05/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
18/05/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
18/05/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
18/05/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
18/05/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
18/05/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
18/05/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
18/05/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
18/05/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
18/05/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
18/05/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
18/05/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
18/05/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
18/05/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
18/05/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
18/05/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
18/05/2022	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
18/05/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
18/05/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/05/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.53	95.4750	4.5250	95.4750	0.00
18/05/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.92	95.0600	4.9200	95.0600	0.00
18/05/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.07	94.8950	5.0700	94.8950	0.00
18/05/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.45	94.5250	5.4500	94.5250	0.00
18/05/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.57	94.3950	5.5700	94.3950	0.00
18/05/2022	JBAF On 19-October-22			Jibar Tradeable Future	5.94	94.0150	5.9350	94.0150	0.00
18/05/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.05	93.9500	6.0500	93.9500	0.00
18/05/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.41	93.5400	6.4100	93.5400	68.00
18/05/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.96	93.0000	6.9550	93.0000	0.00
18/05/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.29	92.6800	7.2900	92.6800	0.00
18/05/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.61	92.3450	7.6100	92.3450	75.00
18/05/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.66	92.3100	7.6600	92.3100	172.00
18/05/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.87	92.0900	7.8650	92.0900	0.00
18/05/2022	R023 On 04-August-22			Bond Future	5.74	104.5095	5.7361	104.5095	22,183.00
18/05/2022	R023 On 04-August-22	6.03	Call	Bond Future	226	0	226	0	0.00
18/05/2022	R023 On 04-August-22	6.04	Call	Bond Future	230	0	230	0	0.00
18/05/2022	R023 On 04-August-22	6.05	Call	Bond Future	234	0	234	0	0.00
18/05/2022	R023 On 04-August-22	6.05	Put	Bond Future	62	0	62	0	0.00
18/05/2022	R023 On 04-August-22	6.04	Put	Bond Future	64	0	64	0	0.00
18/05/2022	R023 On 04-August-22	6.03	Put	Bond Future	65	0	65	0	0.00
18/05/2022	R023 On 03-November-22			Bond Future	5.62	102.1114	5.6153	102.1114	0.00
18/05/2022	R023 On 03-November-22	6.27	Call	Bond Future	243	0	243	0	0.00
18/05/2022	R023 On 03-November-22	6.25	Call	Bond Future	238	0	238	0	0.00
18/05/2022	R023 On 03-November-22	6.26	Call	Bond Future	240	0	240	0	0.00
18/05/2022	R023 On 03-November-22	6.26	Put	Bond Future	42	0	42	0	0.00
18/05/2022	R023 On 03-November-22	6.25	Put	Bond Future	43	0	43	0	0.00
18/05/2022	R023 On 03-November-22	6.27	Put	Bond Future	41	0	41	0	0.00
18/05/2022	R035 On 04-August-22			Bond Future	10.95	89.7939	10.9466	89.7939	129,157.00
18/05/2022	R035 On 04-August-22	10.53	Call	Bond Future	649	1	649	1	400.00
18/05/2022	R035 On 04-August-22	10.74	Call	Bond Future	1116	1	1116	1	0.00
18/05/2022	R035 On 04-August-22	11.13	Call	Bond Future	2334	2	2334	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
18/05/2022	R035 On 04-August-22	12.18	Call	Bond Future	7193	7	7193	7	0.00
18/05/2022	R035 On 04-August-22	10.64	Call	Bond Future	874	1	874	1	0.00
18/05/2022	R035 On 04-August-22	10.72	Call	Bond Future	1065	1	1065	1	0.00
18/05/2022	R035 On 04-August-22	10.73	Call	Bond Future	1090	1	1090	1	0.00
18/05/2022	R035 On 04-August-22	9.53	Call	Bond Future	13	0	13	0	400.00
18/05/2022	R035 On 04-August-22	9.84	Call	Bond Future	48	0	48	0	100.00
18/05/2022	R035 On 04-August-22	9.84	Put	Bond Future	7139	7	7139	7	0.00
18/05/2022	R035 On 04-August-22	10.53	Put	Bond Future	3226	3	3226	3	0.00
18/05/2022	R035 On 04-August-22	11.13	Put	Bond Future	1234	1	1234	1	100.00
18/05/2022	R035 On 04-August-22	9.53	Put	Bond Future	9238	9	9238	9	0.00
18/05/2022	R035 On 04-August-22	10.73	Put	Bond Future	2416	2	2416	2	0.00
18/05/2022	R035 On 04-August-22	10.72	Put	Bond Future	2453	2	2453	2	0.00
18/05/2022	R035 On 04-August-22	10.64	Put	Bond Future	2760	3	2760	3	100.00
18/05/2022	R035 On 04-August-22	12.18	Put	Bond Future	166	0	166	0	400.00
18/05/2022	R035 On 04-August-22	10.74	Put	Bond Future	2380	2	2380	2	0.00
18/05/2022	R035 On 03-November-22			Bond Future	11.12	86.6136	11.1242	86.6136	3,020.00
18/05/2022	R035 On 03-November-22	11.14	Call	Bond Future	2486	2	2486	2	0.00
18/05/2022	R035 On 03-November-22	11.13	Call	Bond Future	2454	2	2454	2	0.00
18/05/2022	R035 On 03-November-22	10.30	Call	Bond Future	555	0	555	0	1,000.00
18/05/2022	R035 On 03-November-22	9.82	Call	Bond Future	188	0	188	0	582.00
18/05/2022	R035 On 03-November-22	11.15	Call	Bond Future	2517	2	2517	2	0.00
18/05/2022	R035 On 03-November-22	12.68	Call	Bond Future	8913	9	8913	9	0.00
18/05/2022	R035 On 03-November-22	11.05	Call	Bond Future	2211	2	2211	2	1,000.00
18/05/2022	R035 On 03-November-22	10.57	Call	Bond Future	1007	1	1007	1	0.00
18/05/2022	R035 On 03-November-22	10.99	Call	Bond Future	2037	2	2037	2	0.00
18/05/2022	R035 On 03-November-22	10.99	Put	Bond Future	2835	3	2835	3	582.00
18/05/2022	R035 On 03-November-22	10.57	Put	Bond Future	4371	4	4371	4	582.00
18/05/2022	R035 On 03-November-22	12.68	Put	Bond Future	394	0	394	0	1,000.00
18/05/2022	R035 On 03-November-22	11.15	Put	Bond Future	2365	2	2365	2	0.00
18/05/2022	R035 On 03-November-22	9.82	Put	Bond Future	8410	9	8410	9	0.00
18/05/2022	R035 On 03-November-22	10.30	Put	Bond Future	5626	6	5626	6	0.00
18/05/2022	R035 On 03-November-22	11.13	Put	Bond Future	2420	2	2420	2	0.00
18/05/2022	R035 On 03-November-22	11.14	Put	Bond Future	2392	2	2392	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
18/05/2022	R035 On 03-November-22	11.05	Put	Bond Future	2651	3	2651	3	0.00
18/05/2022	R035 On 02-February-23			Bond Future	11.28	88.1016	11.2802	88.1016	0.00
18/05/2022	R035 On 02-February-23	11.05	Call	Bond Future	2353	2	2353	2	1,000.00
18/05/2022	R035 On 02-February-23	11.06	Call	Bond Future	2379	2	2379	2	0.00
18/05/2022	R035 On 02-February-23	10.30	Call	Bond Future	784	1	784	1	1,000.00
18/05/2022	R035 On 02-February-23	13.22	Call	Bond Future	10758	11	10758	11	0.00
18/05/2022	R035 On 02-February-23	10.86	Call	Bond Future	1869	2	1869	2	0.00
18/05/2022	R035 On 02-February-23	10.87	Call	Bond Future	1893	2	1893	2	0.00
18/05/2022	R035 On 02-February-23	10.88	Call	Bond Future	1917	2	1917	2	0.00
18/05/2022	R035 On 02-February-23	10.66	Call	Bond Future	1420	1	1420	1	0.00
18/05/2022	R035 On 02-February-23	9.81	Call	Bond Future	327	0	327	0	582.00
18/05/2022	R035 On 02-February-23	9.81	Put	Bond Future	9445	10	9445	10	0.00
18/05/2022	R035 On 02-February-23	10.30	Put	Bond Future	6716	7	6716	7	0.00
18/05/2022	R035 On 02-February-23	10.66	Put	Bond Future	5107	5	5107	5	582.00
18/05/2022	R035 On 02-February-23	10.88	Put	Bond Future	4270	4	4270	4	0.00
18/05/2022	R035 On 02-February-23	13.22	Put	Bond Future	554	0	554	0	1,000.00
18/05/2022	R035 On 02-February-23	10.87	Put	Bond Future	4306	4	4306	4	0.00
18/05/2022	R035 On 02-February-23	10.86	Put	Bond Future	4342	4	4342	4	0.00
18/05/2022	R035 On 02-February-23	11.06	Put	Bond Future	3663	4	3663	4	582.00
18/05/2022	R035 On 02-February-23	11.05	Put	Bond Future	3695	4	3695	4	0.00
18/05/2022	R035 On 04-May-23			Bond Future	11.42	85.2132	11.4198	85.2132	0.00
18/05/2022	R035 On 04-May-23	11.22	Call	Bond Future	2825	3	2825	3	0.00
18/05/2022	R035 On 04-May-23	11.20	Call	Bond Future	2771	3	2771	3	0.00
18/05/2022	R035 On 04-May-23	11.21	Call	Bond Future	2797	3	2797	3	0.00
18/05/2022	R035 On 04-May-23	11.22	Put	Bond Future	3963	4	3963	4	0.00
18/05/2022	R035 On 04-May-23	11.20	Put	Bond Future	4025	4	4025	4	0.00
18/05/2022	R035 On 04-May-23	11.21	Put	Bond Future	3994	4	3994	4	0.00
18/05/2022	R186 On 04-August-22			Bond Future	8.55	108.2063	8.5549	108.2063	82,888.00
18/05/2022	R186 On 04-August-22	6.96	Call	Bond Future	5	0	5	0	3,600.00
18/05/2022	R186 On 04-August-22	8.13	Call	Bond Future	407	0	407	0	0.00
18/05/2022	R186 On 04-August-22	8.14	Call	Bond Future	418	0	418	0	0.00
18/05/2022	R186 On 04-August-22	7.96	Call	Bond Future	247	0	247	0	3,600.00
18/05/2022	R186 On 04-August-22	8.15	Call	Bond Future	429	0	429	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
18/05/2022	R186 On 04-August-22	9.78	Call	Bond Future	4538	4	4538	4	0.00
18/05/2022	R186 On 04-August-22	9.78	Put	Bond Future	82	0	82	0	3,600.00
18/05/2022	R186 On 04-August-22	8.15	Put	Bond Future	1955	2	1955	2	0.00
18/05/2022	R186 On 04-August-22	8.14	Put	Bond Future	1982	2	1982	2	0.00
18/05/2022	R186 On 04-August-22	8.13	Put	Bond Future	2008	2	2008	2	0.00
18/05/2022	R186 On 04-August-22	6.96	Put	Bond Future	6175	6	6175	6	0.00
18/05/2022	R186 On 04-August-22	7.96	Put	Bond Future	2498	3	2498	3	0.00
18/05/2022	R186 On 03-November-22			Bond Future	8.75	109.7795	8.7479	109.7795	11,129.00
18/05/2022	R186 On 03-November-22	8.55	Call	Bond Future	1157	1	1157	1	0.00
18/05/2022	R186 On 03-November-22	8.54	Call	Bond Future	1141	1	1141	1	0.00
18/05/2022	R186 On 03-November-22	8.53	Call	Bond Future	1125	1	1125	1	0.00
18/05/2022	R186 On 03-November-22	8.53	Put	Bond Future	1896	2	1896	2	0.00
18/05/2022	R186 On 03-November-22	8.54	Put	Bond Future	1876	2	1876	2	0.00
18/05/2022	R186 On 03-November-22	8.55	Put	Bond Future	1857	2	1857	2	0.00
18/05/2022	R186 On 02-February-23			Bond Future	8.89	106.3687	8.8905	106.3687	0.00
18/05/2022	R186 On 02-February-23	8.34	Call	Bond Future	857	1	857	1	0.00
18/05/2022	R186 On 02-February-23	8.32	Call	Bond Future	829	1	829	1	0.00
18/05/2022	R186 On 02-February-23	8.33	Call	Bond Future	842	1	842	1	0.00
18/05/2022	R186 On 02-February-23	8.33	Put	Bond Future	2723	3	2723	3	0.00
18/05/2022	R186 On 02-February-23	8.32	Put	Bond Future	2744	3	2744	3	0.00
18/05/2022	R186 On 02-February-23	8.34	Put	Bond Future	2704	3	2704	3	0.00
18/05/2022	R186 On 04-May-23			Bond Future	9.02	108.3114	9.0182	108.3114	0.00
18/05/2022	R186 On 04-May-23	8.82	Call	Bond Future	1688	2	1688	2	0.00
18/05/2022	R186 On 04-May-23	8.83	Call	Bond Future	1703	2	1703	2	0.00
18/05/2022	R186 On 04-May-23	8.84	Call	Bond Future	1719	2	1719	2	0.00
18/05/2022	R186 On 04-May-23	8.83	Put	Bond Future	2292	2	2292	2	0.00
18/05/2022	R186 On 04-May-23	8.84	Put	Bond Future	2276	2	2276	2	0.00
18/05/2022	R186 On 04-May-23	8.82	Put	Bond Future	2308	2	2308	2	0.00
18/05/2022	R197 On 04-August-22			Bond Future	326.94	327.1058	326.9382	327.1058	875.00
18/05/2022	R197 On 03-November-22			Bond Future	331.76	331.9372	331.7590	331.9372	0.00
18/05/2022	R197 On 02-February-23			Bond Future	328.81	329.0011	328.8053	329.0011	0.00
18/05/2022	R197 On 04-May-23			Bond Future	334.86	335.0682	334.8614	335.0682	0.00
18/05/2022	R202 On 04-August-22			Bond Future	246.97	246.8542	246.9719	246.8542	6,519.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2022	R202 On 03-November-22			Bond Future	250.61	250.5001	250.6134	250.5001	0.00
18/05/2022	R202 On 02-February-23			Bond Future	250.33	250.2282	250.3335	250.2282	0.00
18/05/2022	R202 On 04-May-23			Bond Future	254.94	254.8394	254.9410	254.8394	0.00
18/05/2022	R209 On 04-August-22			Bond Future	10.93	69.3442	10.9337	69.3442	20,119.00
18/05/2022	R209 On 04-August-22	10.57	Call	Bond Future	646	1	646	1	0.00
18/05/2022	R209 On 04-August-22	10.59	Call	Bond Future	682	1	682	1	0.00
18/05/2022	R209 On 04-August-22	10.58	Call	Bond Future	664	1	664	1	0.00
18/05/2022	R209 On 04-August-22	10.58	Put	Bond Future	2576	3	2576	3	0.00
18/05/2022	R209 On 04-August-22	10.57	Put	Bond Future	2614	3	2614	3	0.00
18/05/2022	R209 On 04-August-22	10.59	Put	Bond Future	2540	3	2540	3	0.00
18/05/2022	R209 On 03-November-22			Bond Future	11.09	67.2077	11.0907	67.2077	4,135.00
18/05/2022	R209 On 03-November-22	11.02	Call	Bond Future	1977	2	1977	2	0.00
18/05/2022	R209 On 03-November-22	11.50	Call	Bond Future	3427	3	3427	3	0.00
18/05/2022	R209 On 03-November-22	10.50	Call	Bond Future	864	1	864	1	0.00
18/05/2022	R209 On 03-November-22	11.00	Call	Bond Future	1925	2	1925	2	0.00
18/05/2022	R209 On 03-November-22	11.01	Call	Bond Future	1951	2	1951	2	0.00
18/05/2022	R209 On 03-November-22	10.00	Call	Bond Future	259	0	259	0	0.00
18/05/2022	R209 On 03-November-22	9.25	Call	Bond Future	36	0	36	0	9,500.00
18/05/2022	R209 On 03-November-22	9.50	Call	Bond Future	74	0	74	0	0.00
18/05/2022	R209 On 03-November-22	11.03	Call	Bond Future	2003	2	2003	2	0.00
18/05/2022	R209 On 03-November-22	11.03	Put	Bond Future	2319	2	2319	2	0.00
18/05/2022	R209 On 03-November-22	10.50	Put	Bond Future	4032	4	4032	4	0.00
18/05/2022	R209 On 03-November-22	9.50	Put	Bond Future	9099	9	9099	9	0.00
18/05/2022	R209 On 03-November-22	9.25	Put	Bond Future	10630	11	10630	11	0.00
18/05/2022	R209 On 03-November-22	10.00	Put	Bond Future	6273	6	6273	6	9,500.00
18/05/2022	R209 On 03-November-22	11.01	Put	Bond Future	2372	2	2372	2	0.00
18/05/2022	R209 On 03-November-22	11.00	Put	Bond Future	2398	2	2398	2	9,500.00
18/05/2022	R209 On 03-November-22	11.50	Put	Bond Future	1349	1	1349	1	0.00
18/05/2022	R209 On 03-November-22	11.02	Put	Bond Future	2345	2	2345	2	0.00
18/05/2022	R209 On 02-February-23			Bond Future	11.22	68.3629	11.2244	68.3629	0.00
18/05/2022	R209 On 02-February-23	10.80	Call	Bond Future	1604	1	1604	1	0.00
18/05/2022	R209 On 02-February-23	10.78	Call	Bond Future	1562	1	1562	1	0.00
18/05/2022	R209 On 02-February-23	10.79	Call	Bond Future	1583	1	1583	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
18/05/2022	R209 On 02-February-23	10.80	Put	Bond Future	3816	4	3816	4	0.00
18/05/2022	R209 On 02-February-23	10.78	Put	Bond Future	3881	4	3881	4	0.00
18/05/2022	R209 On 02-February-23	10.79	Put	Bond Future	3849	4	3849	4	0.00
18/05/2022	R209 On 04-May-23			Bond Future	11.35	66.4611	11.3495	66.4611	0.00
18/05/2022	R209 On 04-May-23	11.11	Call	Bond Future	2416	2	2416	2	0.00
18/05/2022	R209 On 04-May-23	11.09	Call	Bond Future	2370	2	2370	2	0.00
18/05/2022	R209 On 04-May-23	11.10	Call	Bond Future	2393	2	2393	2	0.00
18/05/2022	R209 On 04-May-23	11.10	Put	Bond Future	3658	4	3658	4	0.00
18/05/2022	R209 On 04-May-23	11.09	Put	Bond Future	3686	4	3686	4	0.00
18/05/2022	R209 On 04-May-23	11.11	Put	Bond Future	3630	4	3630	4	0.00
18/05/2022	R210 On 04-August-22			Bond Future	221.94	221.8542	221.9369	221.8542	1,025.00
18/05/2022	R210 On 03-November-22			Bond Future	222.25	222.1796	222.2508	222.1796	0.00
18/05/2022	R210 On 02-February-23			Bond Future	226.11	226.0401	226.1053	226.0401	0.00
18/05/2022	R210 On 04-May-23			Bond Future	227.22	227.1585	227.2183	227.1585	0.00
18/05/2022	R213 On 04-August-22			Bond Future	10.40	83.9981	10.4046	83.9981	26,862.00
18/05/2022	R213 On 04-August-22	9.90	Call	Bond Future	433	0	433	0	0.00
18/05/2022	R213 On 04-August-22	9.88	Call	Bond Future	409	0	409	0	0.00
18/05/2022	R213 On 04-August-22	9.89	Call	Bond Future	421	0	421	0	0.00
18/05/2022	R213 On 04-August-22	9.90	Put	Bond Future	2939	3	2939	3	0.00
18/05/2022	R213 On 04-August-22	9.88	Put	Bond Future	3016	3	3016	3	0.00
18/05/2022	R213 On 04-August-22	9.89	Put	Bond Future	2977	3	2977	3	0.00
18/05/2022	R213 On 03-November-22			Bond Future	10.59	81.6810	10.5912	81.6810	0.00
18/05/2022	R213 On 03-November-22	10.40	Call	Bond Future	1582	1	1582	1	0.00
18/05/2022	R213 On 03-November-22	9.98	Call	Bond Future	822	1	822	1	0.00
18/05/2022	R213 On 03-November-22	10.19	Call	Bond Future	1167	1	1167	1	0.00
18/05/2022	R213 On 03-November-22	9.84	Call	Bond Future	631	1	631	1	0.00
18/05/2022	R213 On 03-November-22	9.13	Call	Bond Future	135	0	135	0	200.00
18/05/2022	R213 On 03-November-22	10.38	Call	Bond Future	1540	1	1540	1	0.00
18/05/2022	R213 On 03-November-22	9.19	Call	Bond Future	154	0	154	0	476.00
18/05/2022	R213 On 03-November-22	10.39	Call	Bond Future	1561	1	1561	1	0.00
18/05/2022	R213 On 03-November-22	10.37	Call	Bond Future	1519	1	1519	1	0.00
18/05/2022	R213 On 03-November-22	10.37	Put	Bond Future	2574	3	2574	3	200.00
18/05/2022	R213 On 03-November-22	10.39	Put	Bond Future	2520	3	2520	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
18/05/2022	R213 On 03-November-22	9.19	Put	Bond Future	7146	7	7146	7	0.00
18/05/2022	R213 On 03-November-22	10.38	Put	Bond Future	2547	3	2547	3	0.00
18/05/2022	R213 On 03-November-22	9.13	Put	Bond Future	7442	8	7442	8	0.00
18/05/2022	R213 On 03-November-22	9.84	Put	Bond Future	4287	4	4287	4	476.00
18/05/2022	R213 On 03-November-22	10.19	Put	Bond Future	3093	3	3093	3	476.00
18/05/2022	R213 On 03-November-22	9.98	Put	Bond Future	3780	4	3780	4	200.00
18/05/2022	R213 On 03-November-22	10.40	Put	Bond Future	2493	2	2493	2	0.00
18/05/2022	R213 On 02-February-23			Bond Future	10.75	83.0835	10.7529	83.0835	0.00
18/05/2022	R213 On 02-February-23	10.43	Call	Bond Future	1690	2	1690	2	912.00
18/05/2022	R213 On 02-February-23	10.22	Call	Bond Future	1298	1	1298	1	0.00
18/05/2022	R213 On 02-February-23	10.21	Call	Bond Future	1281	1	1281	1	0.00
18/05/2022	R213 On 02-February-23	9.16	Call	Bond Future	237	0	237	0	476.00
18/05/2022	R213 On 02-February-23	12.20	Call	Bond Future	6971	7	6971	7	0.00
18/05/2022	R213 On 02-February-23	10.23	Call	Bond Future	1315	1	1315	1	0.00
18/05/2022	R213 On 02-February-23	10.35	Call	Bond Future	1534	1	1534	1	0.00
18/05/2022	R213 On 02-February-23	10.01	Call	Bond Future	963	1	963	1	0.00
18/05/2022	R213 On 02-February-23	10.35	Put	Bond Future	3415	3	3415	3	476.00
18/05/2022	R213 On 02-February-23	12.20	Put	Bond Future	654	1	654	1	912.00
18/05/2022	R213 On 02-February-23	10.22	Put	Bond Future	3797	4	3797	4	0.00
18/05/2022	R213 On 02-February-23	10.43	Put	Bond Future	3193	3	3193	3	0.00
18/05/2022	R213 On 02-February-23	9.16	Put	Bond Future	8010	8	8010	8	0.00
18/05/2022	R213 On 02-February-23	10.01	Put	Bond Future	4474	4	4474	4	476.00
18/05/2022	R213 On 02-February-23	10.21	Put	Bond Future	3828	4	3828	4	0.00
18/05/2022	R213 On 02-February-23	10.23	Put	Bond Future	3767	4	3767	4	0.00
18/05/2022	R213 On 04-May-23			Bond Future	10.90	81.0524	10.8977	81.0524	0.00
18/05/2022	R213 On 04-May-23	10.74	Call	Bond Future	2393	2	2393	2	0.00
18/05/2022	R213 On 04-May-23	10.73	Call	Bond Future	2370	2	2370	2	0.00
18/05/2022	R213 On 04-May-23	10.75	Call	Bond Future	2415	2	2415	2	0.00
18/05/2022	R213 On 04-May-23	10.75	Put	Bond Future	3080	3	3080	3	0.00
18/05/2022	R213 On 04-May-23	10.73	Put	Bond Future	3126	3	3126	3	0.00
18/05/2022	R213 On 04-May-23	10.74	Put	Bond Future	3103	3	3103	3	0.00
18/05/2022	R214 On 04-August-22			Bond Future	11.20	66.3569	11.1979	66.3569	14,485.00
18/05/2022	R214 On 04-August-22	10.97	Call	Bond Future	970	1	970	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
18/05/2022	R214 On 04-August-22	10.98	Call	Bond Future	993	1	993	1	0.00
18/05/2022	R214 On 04-August-22	10.99	Call	Bond Future	1016	1	1016	1	0.00
18/05/2022	R214 On 04-August-22	10.98	Put	Bond Future	2203	2	2203	2	0.00
18/05/2022	R214 On 04-August-22	10.99	Put	Bond Future	2170	2	2170	2	0.00
18/05/2022	R214 On 04-August-22	10.97	Put	Bond Future	2236	2	2236	2	0.00
18/05/2022	R214 On 03-November-22			Bond Future	11.35	64.0363	11.3494	64.0363	0.00
18/05/2022	R214 On 03-November-22	11.35	Call	Bond Future	2275	2	2275	2	0.00
18/05/2022	R214 On 03-November-22	11.36	Call	Bond Future	2303	2	2303	2	0.00
18/05/2022	R214 On 03-November-22	11.34	Call	Bond Future	2247	2	2247	2	0.00
18/05/2022	R214 On 03-November-22	11.36	Put	Bond Future	2246	2	2246	2	0.00
18/05/2022	R214 On 03-November-22	11.35	Put	Bond Future	2272	2	2272	2	0.00
18/05/2022	R214 On 03-November-22	11.34	Put	Bond Future	2297	2	2297	2	0.00
18/05/2022	R214 On 02-February-23			Bond Future	11.48	65.1364	11.4823	65.1364	0.00
18/05/2022	R214 On 02-February-23	11.09	Call	Bond Future	1769	2	1769	2	0.00
18/05/2022	R214 On 02-February-23	11.07	Call	Bond Future	1725	2	1725	2	0.00
18/05/2022	R214 On 02-February-23	11.08	Call	Bond Future	1747	2	1747	2	0.00
18/05/2022	R214 On 02-February-23	11.08	Put	Bond Future	3920	4	3920	4	0.00
18/05/2022	R214 On 02-February-23	11.07	Put	Bond Future	3954	4	3954	4	0.00
18/05/2022	R214 On 02-February-23	11.09	Put	Bond Future	3887	4	3887	4	0.00
18/05/2022	R214 On 04-May-23			Bond Future	11.60	63.0321	11.6007	63.0321	0.00
18/05/2022	R214 On 04-May-23	11.38	Call	Bond Future	2592	2	2592	2	0.00
18/05/2022	R214 On 04-May-23	11.36	Call	Bond Future	2544	2	2544	2	0.00
18/05/2022	R214 On 04-May-23	11.37	Call	Bond Future	2568	2	2568	2	0.00
18/05/2022	R214 On 04-May-23	11.36	Put	Bond Future	3809	4	3809	4	0.00
18/05/2022	R214 On 04-May-23	11.37	Put	Bond Future	3780	4	3780	4	0.00
18/05/2022	R214 On 04-May-23	11.38	Put	Bond Future	3751	4	3751	4	0.00
18/05/2022	R248 On 04-August-22			Bond Future	11.17	83.4611	11.1664	83.4611	188,751.00
18/05/2022	R248 On 04-August-22	9.70	Call	Bond Future	10	0	10	0	0.00
18/05/2022	R248 On 04-August-22	10.40	Call	Bond Future	216	0	216	0	0.00
18/05/2022	R248 On 04-August-22	11.00	Call	Bond Future	1390	1	1390	1	0.00
18/05/2022	R248 On 04-August-22	10.90	Call	Bond Future	1098	1	1098	1	1,700.00
18/05/2022	R248 On 04-August-22	10.20	Call	Bond Future	90	0	90	0	1,700.00
18/05/2022	R248 On 04-August-22	10.98	Call	Bond Future	1329	1	1329	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
18/05/2022	R248 On 04-August-22	10.99	Call	Bond Future	1359	1	1359	1	0.00
18/05/2022	R248 On 04-August-22	10.99	Put	Bond Future	2595	3	2595	3	0.00
18/05/2022	R248 On 04-August-22	10.98	Put	Bond Future	2635	3	2635	3	0.00
18/05/2022	R248 On 04-August-22	10.40	Put	Bond Future	5834	6	5834	6	0.00
18/05/2022	R248 On 04-August-22	10.90	Put	Bond Future	2976	3	2976	3	0.00
18/05/2022	R248 On 04-August-22	11.00	Put	Bond Future	2554	3	2554	3	50.00
18/05/2022	R248 On 04-August-22	9.70	Put	Bond Future	11382	11	11382	11	0.00
18/05/2022	R248 On 04-August-22	10.20	Put	Bond Future	7287	7	7287	7	0.00
18/05/2022	R248 On 03-November-22			Bond Future	11.32	80.2519	11.3163	80.2519	0.00
18/05/2022	R248 On 03-November-22	11.30	Call	Bond Future	2785	3	2785	3	0.00
18/05/2022	R248 On 03-November-22	11.31	Call	Bond Future	2821	3	2821	3	0.00
18/05/2022	R248 On 03-November-22	11.32	Call	Bond Future	2856	3	2856	3	0.00
18/05/2022	R248 On 03-November-22	11.30	Put	Bond Future	2895	3	2895	3	0.00
18/05/2022	R248 On 03-November-22	11.31	Put	Bond Future	2863	3	2863	3	0.00
18/05/2022	R248 On 03-November-22	11.32	Put	Bond Future	2831	3	2831	3	0.00
18/05/2022	R248 On 02-February-23			Bond Future	11.45	81.6309	11.4476	81.6309	0.00
18/05/2022	R248 On 02-February-23	11.06	Call	Bond Future	2216	2	2216	2	0.00
18/05/2022	R248 On 02-February-23	11.07	Call	Bond Future	2244	2	2244	2	0.00
18/05/2022	R248 On 02-February-23	11.08	Call	Bond Future	2272	2	2272	2	0.00
18/05/2022	R248 On 02-February-23	11.08	Put	Bond Future	4770	5	4770	5	0.00
18/05/2022	R248 On 02-February-23	11.07	Put	Bond Future	4812	5	4812	5	0.00
18/05/2022	R248 On 02-February-23	11.06	Put	Bond Future	4853	5	4853	5	0.00
18/05/2022	R248 On 04-May-23			Bond Future	11.56	78.6881	11.5642	78.6881	0.00
18/05/2022	R248 On 04-May-23	11.33	Call	Bond Future	3200	3	3200	3	0.00
18/05/2022	R248 On 04-May-23	11.34	Call	Bond Future	3230	3	3230	3	0.00
18/05/2022	R248 On 04-May-23	11.35	Call	Bond Future	3261	3	3261	3	0.00
18/05/2022	R248 On 04-May-23	11.35	Put	Bond Future	4674	5	4674	5	0.00
18/05/2022	R248 On 04-May-23	11.34	Put	Bond Future	4710	5	4710	5	0.00
18/05/2022	R248 On 04-May-23	11.33	Put	Bond Future	4747	5	4747	5	0.00