



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
27/05/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2022	2025 On 04-August-22			Bond Future	162.18	162.2063	162.1809	162.2063	7,305.00
27/05/2022	2025 On 03-November-22			Bond Future	164.62	164.6451	164.6179	164.6451	0.00
27/05/2022	2025 On 02-February-23			Bond Future	165.76	165.7861	165.7572	165.7861	0.00
27/05/2022	2025 On 04-May-23			Bond Future	168.78	168.8096	168.7791	168.8096	0.00
27/05/2022	2029 On 04-August-22			Bond Future	120.97	121.2590	120.9691	121.2590	3,894.00
27/05/2022	2029 On 03-November-22			Bond Future	121.54	121.8380	121.5426	121.8380	0.00
27/05/2022	2029 On 02-February-23			Bond Future	123.63	123.9273	123.6257	123.9273	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
27/05/2022	2029 On 04-May-23			Bond Future	124.60	124.9048	124.5968	124.9048	0.00
27/05/2022	2030 On 04-August-22			Bond Future	9.87	90.2880	9.8675	90.2880	97,820.00
27/05/2022	2030 On 04-August-22	8.30	Call	Bond Future	7	0	7	0	800.00
27/05/2022	2030 On 04-August-22	9.05	Call	Bond Future	154	0	154	0	800.00
27/05/2022	2030 On 04-August-22	9.54	Call	Bond Future	669	1	669	1	0.00
27/05/2022	2030 On 04-August-22	9.55	Call	Bond Future	685	1	685	1	0.00
27/05/2022	2030 On 04-August-22	10.95	Call	Bond Future	5236	5	5236	5	0.00
27/05/2022	2030 On 04-August-22	9.56	Call	Bond Future	701	1	701	1	0.00
27/05/2022	2030 On 04-August-22	9.56	Put	Bond Future	2215	2	2215	2	0.00
27/05/2022	2030 On 04-August-22	10.95	Put	Bond Future	152	0	152	0	800.00
27/05/2022	2030 On 04-August-22	9.55	Put	Bond Future	2249	2	2249	2	0.00
27/05/2022	2030 On 04-August-22	9.54	Put	Bond Future	2282	2	2282	2	0.00
27/05/2022	2030 On 04-August-22	9.05	Put	Bond Future	4252	4	4252	4	0.00
27/05/2022	2030 On 04-August-22	8.30	Put	Bond Future	8073	8	8073	8	0.00
27/05/2022	2030 On 03-November-22			Bond Future	10.04	91.6255	10.0397	91.6255	18,740.00
27/05/2022	2030 On 03-November-22	10.20	Call	Bond Future	2401	2	2401	2	500.00
27/05/2022	2030 On 03-November-22	11.57	Call	Bond Future	7186	7	7186	7	0.00
27/05/2022	2030 On 03-November-22	10.09	Call	Bond Future	2111	2	2111	2	0.00
27/05/2022	2030 On 03-November-22	10.08	Call	Bond Future	2086	2	2086	2	0.00
27/05/2022	2030 On 03-November-22	10.10	Call	Bond Future	2137	2	2137	2	0.00
27/05/2022	2030 On 03-November-22	9.70	Call	Bond Future	1252	1	1252	1	500.00
27/05/2022	2030 On 03-November-22	9.70	Put	Bond Future	2873	3	2873	3	0.00
27/05/2022	2030 On 03-November-22	10.10	Put	Bond Future	1853	2	1853	2	0.00
27/05/2022	2030 On 03-November-22	10.20	Put	Bond Future	1648	2	1648	2	0.00
27/05/2022	2030 On 03-November-22	10.08	Put	Bond Future	1896	2	1896	2	0.00
27/05/2022	2030 On 03-November-22	10.09	Put	Bond Future	1874	2	1874	2	0.00
27/05/2022	2030 On 03-November-22	11.57	Put	Bond Future	321	0	321	0	500.00
27/05/2022	2030 On 02-February-23			Bond Future	10.19	89.1716	10.1918	89.1716	0.00
27/05/2022	2030 On 02-February-23	10.01	Call	Bond Future	1992	2	1992	2	0.00
27/05/2022	2030 On 02-February-23	9.94	Call	Bond Future	1844	2	1844	2	0.00
27/05/2022	2030 On 02-February-23	8.81	Call	Bond Future	381	0	381	0	102.00
27/05/2022	2030 On 02-February-23	10.00	Call	Bond Future	1971	2	1971	2	0.00
27/05/2022	2030 On 02-February-23	9.80	Call	Bond Future	1566	1	1566	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
27/05/2022	2030 On 02-February-23	9.99	Call	Bond Future	1949	2	1949	2	0.00
27/05/2022	2030 On 02-February-23	9.20	Call	Bond Future	681	1	681	1	0.00
27/05/2022	2030 On 02-February-23	9.66	Call	Bond Future	1315	1	1315	1	0.00
27/05/2022	2030 On 02-February-23	9.66	Put	Bond Future	3786	4	3786	4	102.00
27/05/2022	2030 On 02-February-23	9.20	Put	Bond Future	5361	6	5361	6	0.00
27/05/2022	2030 On 02-February-23	8.81	Put	Bond Future	6986	7	6986	7	0.00
27/05/2022	2030 On 02-February-23	9.94	Put	Bond Future	3004	3	3004	3	102.00
27/05/2022	2030 On 02-February-23	10.01	Put	Bond Future	2828	3	2828	3	0.00
27/05/2022	2030 On 02-February-23	9.99	Put	Bond Future	2877	3	2877	3	0.00
27/05/2022	2030 On 02-February-23	9.80	Put	Bond Future	3379	4	3379	4	0.00
27/05/2022	2030 On 02-February-23	10.00	Put	Bond Future	2853	3	2853	3	0.00
27/05/2022	2030 On 04-May-23			Bond Future	10.34	90.7841	10.3372	90.7841	0.00
27/05/2022	2030 On 04-May-23	10.54	Call	Bond Future	3286	3	3286	3	0.00
27/05/2022	2030 On 04-May-23	9.58	Call	Bond Future	1316	1	1316	1	150.00
27/05/2022	2030 On 04-May-23	12.04	Call	Bond Future	7961	8	7961	8	0.00
27/05/2022	2030 On 04-May-23	11.34	Call	Bond Future	5631	5	5631	5	0.00
27/05/2022	2030 On 04-May-23	10.00	Call	Bond Future	2061	2	2061	2	1,080.00
27/05/2022	2030 On 04-May-23	10.52	Call	Bond Future	3234	3	3234	3	0.00
27/05/2022	2030 On 04-May-23	10.53	Call	Bond Future	3260	3	3260	3	0.00
27/05/2022	2030 On 04-May-23	10.53	Put	Bond Future	2412	3	2412	3	0.00
27/05/2022	2030 On 04-May-23	9.58	Put	Bond Future	4747	5	4747	5	0.00
27/05/2022	2030 On 04-May-23	10.52	Put	Bond Future	2430	3	2430	3	0.00
27/05/2022	2030 On 04-May-23	10.00	Put	Bond Future	3568	4	3568	4	0.00
27/05/2022	2030 On 04-May-23	11.34	Put	Bond Future	1332	1	1332	1	150.00
27/05/2022	2030 On 04-May-23	12.04	Put	Bond Future	815	1	815	1	1,080.00
27/05/2022	2030 On 04-May-23	10.54	Put	Bond Future	2394	2	2394	2	0.00
27/05/2022	2032 On 04-August-22			Bond Future	10.31	90.3443	10.3101	90.3443	80,070.00
27/05/2022	2032 On 04-August-22	11.00	Call	Bond Future	4087	4	4087	4	0.00
27/05/2022	2032 On 04-August-22	11.60	Call	Bond Future	6846	7	6846	7	0.00
27/05/2022	2032 On 04-August-22	11.89	Call	Bond Future	8213	8	8213	8	0.00
27/05/2022	2032 On 04-August-22	10.21	Call	Bond Future	1215	1	1215	1	0.00
27/05/2022	2032 On 04-August-22	10.50	Call	Bond Future	2086	2	2086	2	900.00
27/05/2022	2032 On 04-August-22	10.10	Call	Bond Future	952	1	952	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
27/05/2022	2032 On 04-August-22	10.20	Call	Bond Future	1190	1	1190	1	0.00
27/05/2022	2032 On 04-August-22	8.97	Call	Bond Future	12	0	12	0	800.00
27/05/2022	2032 On 04-August-22	9.40	Call	Bond Future	90	0	90	0	0.00
27/05/2022	2032 On 04-August-22	9.72	Call	Bond Future	321	0	321	0	800.00
27/05/2022	2032 On 04-August-22	10.22	Call	Bond Future	1241	1	1241	1	0.00
27/05/2022	2032 On 04-August-22	9.80	Call	Bond Future	418	0	418	0	900.00
27/05/2022	2032 On 04-August-22	10.20	Put	Bond Future	1800	2	1800	2	0.00
27/05/2022	2032 On 04-August-22	9.72	Put	Bond Future	3656	4	3656	4	0.00
27/05/2022	2032 On 04-August-22	10.21	Put	Bond Future	1769	2	1769	2	0.00
27/05/2022	2032 On 04-August-22	9.40	Put	Bond Future	5304	6	5304	6	0.00
27/05/2022	2032 On 04-August-22	8.97	Put	Bond Future	7833	8	7833	8	0.00
27/05/2022	2032 On 04-August-22	10.10	Put	Bond Future	2121	2	2121	2	0.00
27/05/2022	2032 On 04-August-22	10.50	Put	Bond Future	1047	1	1047	1	0.00
27/05/2022	2032 On 04-August-22	9.80	Put	Bond Future	3291	3	3291	3	0.00
27/05/2022	2032 On 04-August-22	10.22	Put	Bond Future	1740	2	1740	2	0.00
27/05/2022	2032 On 04-August-22	11.89	Put	Bond Future	51	0	51	0	0.00
27/05/2022	2032 On 04-August-22	11.60	Put	Bond Future	103	0	103	0	800.00
27/05/2022	2032 On 04-August-22	11.00	Put	Bond Future	391	0	391	0	7,500.00
27/05/2022	2032 On 03-November-22			Bond Future	10.48	87.5301	10.4794	87.5301	87,927.00
27/05/2022	2032 On 03-November-22	12.30	Call	Bond Future	9318	9	9318	9	0.00
27/05/2022	2032 On 03-November-22	10.66	Call	Bond Future	2729	3	2729	3	0.00
27/05/2022	2032 On 03-November-22	10.67	Call	Bond Future	2760	3	2760	3	750.00
27/05/2022	2032 On 03-November-22	11.55	Call	Bond Future	6100	6	6100	6	0.00
27/05/2022	2032 On 03-November-22	10.56	Call	Bond Future	2424	2	2424	2	0.00
27/05/2022	2032 On 03-November-22	10.11	Call	Bond Future	1279	1	1279	1	0.00
27/05/2022	2032 On 03-November-22	9.31	Call	Bond Future	232	0	232	0	180.00
27/05/2022	2032 On 03-November-22	9.46	Call	Bond Future	324	0	324	0	500.00
27/05/2022	2032 On 03-November-22	10.21	Call	Bond Future	1502	1	1502	1	500.00
27/05/2022	2032 On 03-November-22	10.49	Call	Bond Future	2220	2	2220	2	0.00
27/05/2022	2032 On 03-November-22	9.92	Call	Bond Future	911	1	911	1	750.00
27/05/2022	2032 On 03-November-22	9.36	Call	Bond Future	260	0	260	0	454.00
27/05/2022	2032 On 03-November-22	10.16	Call	Bond Future	1388	1	1388	1	0.00
27/05/2022	2032 On 03-November-22	10.16	Put	Bond Future	3123	3	3123	3	180.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2022	2032 On 03-November-22	9.31	Put	Bond Future	6815	7	6815	7	0.00
27/05/2022	2032 On 03-November-22	9.36	Put	Bond Future	6548	7	6548	7	0.00
27/05/2022	2032 On 03-November-22	9.46	Put	Bond Future	6026	6	6026	6	0.00
27/05/2022	2032 On 03-November-22	9.92	Put	Bond Future	3981	4	3981	4	0.00
27/05/2022	2032 On 03-November-22	10.11	Put	Bond Future	3291	3	3291	3	454.00
27/05/2022	2032 On 03-November-22	10.56	Put	Bond Future	1992	2	1992	2	180.00
27/05/2022	2032 On 03-November-22	10.49	Put	Bond Future	2163	2	2163	2	454.00
27/05/2022	2032 On 03-November-22	10.21	Put	Bond Future	2962	3	2962	3	0.00
27/05/2022	2032 On 03-November-22	11.55	Put	Bond Future	601	1	601	1	500.00
27/05/2022	2032 On 03-November-22	10.67	Put	Bond Future	1746	2	1746	2	0.00
27/05/2022	2032 On 03-November-22	10.66	Put	Bond Future	1767	2	1767	2	0.00
27/05/2022	2032 On 03-November-22	12.30	Put	Bond Future	242	0	242	0	750.00
27/05/2022	2032 On 02-February-23			Bond Future	10.63	89.0142	10.6282	89.0142	0.00
27/05/2022	2032 On 02-February-23	11.84	Call	Bond Future	6935	7	6935	7	0.00
27/05/2022	2032 On 02-February-23	12.75	Call	Bond Future	10572	10	10572	10	0.00
27/05/2022	2032 On 02-February-23	10.38	Call	Bond Future	2068	2	2068	2	0.00
27/05/2022	2032 On 02-February-23	10.39	Call	Bond Future	2092	2	2092	2	0.00
27/05/2022	2032 On 02-February-23	10.16	Call	Bond Future	1580	2	1580	2	0.00
27/05/2022	2032 On 02-February-23	9.31	Call	Bond Future	395	0	395	0	454.00
27/05/2022	2032 On 02-February-23	10.22	Call	Bond Future	1707	2	1707	2	500.00
27/05/2022	2032 On 02-February-23	10.67	Call	Bond Future	2820	3	2820	3	750.00
27/05/2022	2032 On 02-February-23	11.69	Call	Bond Future	6348	6	6348	6	0.00
27/05/2022	2032 On 02-February-23	10.40	Call	Bond Future	2116	2	2116	2	0.00
27/05/2022	2032 On 02-February-23	9.92	Call	Bond Future	1127	1	1127	1	750.00
27/05/2022	2032 On 02-February-23	9.47	Call	Bond Future	520	0	520	0	500.00
27/05/2022	2032 On 02-February-23	10.50	Call	Bond Future	2364	2	2364	2	0.00
27/05/2022	2032 On 02-February-23	10.50	Put	Bond Future	3037	3	3037	3	454.00
27/05/2022	2032 On 02-February-23	9.47	Put	Bond Future	6863	7	6863	7	0.00
27/05/2022	2032 On 02-February-23	9.92	Put	Bond Future	4935	5	4935	5	0.00
27/05/2022	2032 On 02-February-23	10.40	Put	Bond Future	3319	3	3319	3	0.00
27/05/2022	2032 On 02-February-23	11.69	Put	Bond Future	1028	1	1028	1	0.00
27/05/2022	2032 On 02-February-23	10.67	Put	Bond Future	2602	3	2602	3	0.00
27/05/2022	2032 On 02-February-23	10.22	Put	Bond Future	3875	4	3875	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
27/05/2022	2032 On 02-February-23	9.31	Put	Bond Future	7662	8	7662	8	0.00
27/05/2022	2032 On 02-February-23	10.16	Put	Bond Future	4073	4	4073	4	454.00
27/05/2022	2032 On 02-February-23	10.39	Put	Bond Future	3349	3	3349	3	0.00
27/05/2022	2032 On 02-February-23	10.38	Put	Bond Future	3378	4	3378	4	0.00
27/05/2022	2032 On 02-February-23	12.75	Put	Bond Future	368	0	368	0	750.00
27/05/2022	2032 On 02-February-23	11.84	Put	Bond Future	899	1	899	1	500.00
27/05/2022	2032 On 04-May-23			Bond Future	10.77	86.4644	10.7669	86.4644	0.00
27/05/2022	2032 On 04-May-23	10.88	Call	Bond Future	3385	3	3385	3	0.00
27/05/2022	2032 On 04-May-23	10.87	Call	Bond Future	3357	3	3357	3	0.00
27/05/2022	2032 On 04-May-23	10.89	Call	Bond Future	3413	3	3413	3	0.00
27/05/2022	2032 On 04-May-23	10.89	Put	Bond Future	2789	3	2789	3	0.00
27/05/2022	2032 On 04-May-23	10.87	Put	Bond Future	2834	3	2834	3	0.00
27/05/2022	2032 On 04-May-23	10.88	Put	Bond Future	2811	3	2811	3	0.00
27/05/2022	2033 On 04-August-22			Bond Future	115.60	115.9034	115.6042	115.9034	7,046.00
27/05/2022	2033 On 03-November-22			Bond Future	116.01	116.3177	116.0129	116.3177	0.00
27/05/2022	2033 On 02-February-23			Bond Future	118.00	118.3121	118.0009	118.3121	0.00
27/05/2022	2033 On 04-May-23			Bond Future	118.78	119.1021	118.7846	119.1021	0.00
27/05/2022	2037 On 04-August-22			Bond Future	10.91	82.6798	10.9147	82.6798	126,442.00
27/05/2022	2037 On 04-August-22	10.10	Call	Bond Future	165	0	165	0	50.00
27/05/2022	2037 On 04-August-22	11.42	Call	Bond Future	3761	4	3761	4	0.00
27/05/2022	2037 On 04-August-22	10.91	Call	Bond Future	1711	2	1711	2	0.00
27/05/2022	2037 On 04-August-22	11.21	Call	Bond Future	2834	3	2834	3	1,050.00
27/05/2022	2037 On 04-August-22	10.89	Call	Bond Future	1647	2	1647	2	0.00
27/05/2022	2037 On 04-August-22	10.90	Call	Bond Future	1679	2	1679	2	0.00
27/05/2022	2037 On 04-August-22	11.95	Call	Bond Future	6354	6	6354	6	0.00
27/05/2022	2037 On 04-August-22	11.95	Put	Bond Future	237	0	237	0	1,050.00
27/05/2022	2037 On 04-August-22	10.91	Put	Bond Future	1741	2	1741	2	0.00
27/05/2022	2037 On 04-August-22	10.89	Put	Bond Future	1802	2	1802	2	0.00
27/05/2022	2037 On 04-August-22	11.21	Put	Bond Future	1017	1	1017	1	0.00
27/05/2022	2037 On 04-August-22	11.42	Put	Bond Future	688	1	688	1	50.00
27/05/2022	2037 On 04-August-22	10.10	Put	Bond Future	5502	6	5502	6	0.00
27/05/2022	2037 On 04-August-22	10.90	Put	Bond Future	1771	2	1771	2	50.00
27/05/2022	2037 On 03-November-22			Bond Future	11.07	83.9049	11.0695	83.9049	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
27/05/2022	2037 On 03-November-22	11.30	Call	Bond Future	3333	3	3333	3	0.00
27/05/2022	2037 On 03-November-22	11.32	Call	Bond Future	3408	3	3408	3	0.00
27/05/2022	2037 On 03-November-22	11.31	Call	Bond Future	3371	3	3371	3	0.00
27/05/2022	2037 On 03-November-22	11.31	Put	Bond Future	1919	2	1919	2	0.00
27/05/2022	2037 On 03-November-22	11.30	Put	Bond Future	1941	2	1941	2	0.00
27/05/2022	2037 On 03-November-22	11.32	Put	Bond Future	1897	2	1897	2	0.00
27/05/2022	2037 On 02-February-23			Bond Future	11.21	81.0704	11.2098	81.0704	0.00
27/05/2022	2037 On 02-February-23	11.05	Call	Bond Future	2667	3	2667	3	0.00
27/05/2022	2037 On 02-February-23	11.03	Call	Bond Future	2610	3	2610	3	0.00
27/05/2022	2037 On 02-February-23	11.04	Call	Bond Future	2638	3	2638	3	0.00
27/05/2022	2037 On 02-February-23	11.04	Put	Bond Future	3665	4	3665	4	0.00
27/05/2022	2037 On 02-February-23	11.03	Put	Bond Future	3697	4	3697	4	0.00
27/05/2022	2037 On 02-February-23	11.05	Put	Bond Future	3632	4	3632	4	0.00
27/05/2022	2037 On 04-May-23			Bond Future	11.34	82.5377	11.3431	82.5377	0.00
27/05/2022	2037 On 04-May-23	11.32	Call	Bond Future	3503	3	3503	3	0.00
27/05/2022	2037 On 04-May-23	11.30	Call	Bond Future	3442	3	3442	3	0.00
27/05/2022	2037 On 04-May-23	11.31	Call	Bond Future	3473	3	3473	3	0.00
27/05/2022	2037 On 04-May-23	11.31	Put	Bond Future	3668	4	3668	4	0.00
27/05/2022	2037 On 04-May-23	11.30	Put	Bond Future	3696	4	3696	4	0.00
27/05/2022	2037 On 04-May-23	11.32	Put	Bond Future	3639	4	3639	4	0.00
27/05/2022	2038 On 04-August-22			Bond Future	130.69	131.6753	130.6904	131.6753	4,102.00
27/05/2022	2038 On 03-November-22			Bond Future	132.65	133.6554	132.6543	133.6554	0.00
27/05/2022	2038 On 02-February-23			Bond Future	133.04	134.0552	133.0363	134.0552	0.00
27/05/2022	2038 On 04-May-23			Bond Future	135.46	136.5011	135.4627	136.5011	0.00
27/05/2022	2040 On 04-August-22			Bond Future	11.05	84.3934	11.0462	84.3934	120,054.00
27/05/2022	2040 On 04-August-22	9.70	Call	Bond Future	14	0	14	0	460.00
27/05/2022	2040 On 04-August-22	10.70	Call	Bond Future	849	1	849	1	460.00
27/05/2022	2040 On 04-August-22	11.03	Call	Bond Future	1790	2	1790	2	0.00
27/05/2022	2040 On 04-August-22	12.24	Call	Bond Future	7637	8	7637	8	0.00
27/05/2022	2040 On 04-August-22	11.04	Call	Bond Future	1824	2	1824	2	0.00
27/05/2022	2040 On 04-August-22	11.05	Call	Bond Future	1859	2	1859	2	0.00
27/05/2022	2040 On 04-August-22	11.05	Put	Bond Future	1833	2	1833	2	0.00
27/05/2022	2040 On 04-August-22	12.24	Put	Bond Future	180	0	180	0	460.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2022	2040 On 04-August-22	9.70	Put	Bond Future	9871	10	9871	10	0.00
27/05/2022	2040 On 04-August-22	11.04	Put	Bond Future	1866	2	1866	2	0.00
27/05/2022	2040 On 04-August-22	11.03	Put	Bond Future	1898	2	1898	2	0.00
27/05/2022	2040 On 04-August-22	10.70	Put	Bond Future	3226	3	3226	3	0.00
27/05/2022	2040 On 03-November-22			Bond Future	11.20	85.6440	11.1970	85.6440	3,965.00
27/05/2022	2040 On 03-November-22	11.41	Call	Bond Future	3577	3	3577	3	0.00
27/05/2022	2040 On 03-November-22	10.70	Call	Bond Future	1344	1	1344	1	1,100.00
27/05/2022	2040 On 03-November-22	11.20	Call	Bond Future	2794	3	2794	3	1,100.00
27/05/2022	2040 On 03-November-22	11.39	Call	Bond Future	3499	3	3499	3	0.00
27/05/2022	2040 On 03-November-22	11.40	Call	Bond Future	3538	3	3538	3	0.00
27/05/2022	2040 On 03-November-22	12.52	Call	Bond Future	8674	9	8674	9	0.00
27/05/2022	2040 On 03-November-22	11.41	Put	Bond Future	2195	2	2195	2	0.00
27/05/2022	2040 On 03-November-22	11.20	Put	Bond Future	2775	3	2775	3	0.00
27/05/2022	2040 On 03-November-22	12.52	Put	Bond Future	643	1	643	1	1,100.00
27/05/2022	2040 On 03-November-22	10.70	Put	Bond Future	4713	5	4713	5	0.00
27/05/2022	2040 On 03-November-22	11.39	Put	Bond Future	2245	2	2245	2	0.00
27/05/2022	2040 On 03-November-22	11.40	Put	Bond Future	2220	2	2220	2	0.00
27/05/2022	2040 On 02-February-23			Bond Future	11.33	82.5887	11.3341	82.5887	0.00
27/05/2022	2040 On 02-February-23	11.10	Call	Bond Future	2634	3	2634	3	0.00
27/05/2022	2040 On 02-February-23	11.11	Call	Bond Future	2664	3	2664	3	0.00
27/05/2022	2040 On 02-February-23	11.12	Call	Bond Future	2694	3	2694	3	0.00
27/05/2022	2040 On 02-February-23	11.12	Put	Bond Future	4090	4	4090	4	0.00
27/05/2022	2040 On 02-February-23	11.11	Put	Bond Future	4126	4	4126	4	0.00
27/05/2022	2040 On 02-February-23	11.10	Put	Bond Future	4163	4	4163	4	0.00
27/05/2022	2040 On 04-May-23			Bond Future	11.46	84.0839	11.4641	84.0839	0.00
27/05/2022	2040 On 04-May-23	11.41	Call	Bond Future	3726	4	3726	4	0.00
27/05/2022	2040 On 04-May-23	11.42	Call	Bond Future	3758	4	3758	4	0.00
27/05/2022	2040 On 04-May-23	11.43	Call	Bond Future	3790	4	3790	4	0.00
27/05/2022	2040 On 04-May-23	11.43	Put	Bond Future	4006	4	4006	4	0.00
27/05/2022	2040 On 04-May-23	11.42	Put	Bond Future	4037	4	4037	4	0.00
27/05/2022	2040 On 04-May-23	11.41	Put	Bond Future	4069	4	4069	4	0.00
27/05/2022	2044 On 04-August-22			Bond Future	11.06	81.2349	11.0587	81.2349	76,692.00
27/05/2022	2044 On 04-August-22	11.10	Call	Bond Future	2044	2	2044	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
27/05/2022	2044 On 04-August-22	11.08	Call	Bond Future	1971	2	1971	2	0.00
27/05/2022	2044 On 04-August-22	11.09	Call	Bond Future	2007	2	2007	2	0.00
27/05/2022	2044 On 04-August-22	11.09	Put	Bond Future	1793	2	1793	2	0.00
27/05/2022	2044 On 04-August-22	11.08	Put	Bond Future	1825	2	1825	2	0.00
27/05/2022	2044 On 04-August-22	11.10	Put	Bond Future	1762	2	1762	2	0.00
27/05/2022	2044 On 03-November-22			Bond Future	11.20	82.4388	11.2010	82.4388	0.00
27/05/2022	2044 On 03-November-22	11.39	Call	Bond Future	3569	3	3569	3	0.00
27/05/2022	2044 On 03-November-22	11.40	Call	Bond Future	3609	4	3609	4	0.00
27/05/2022	2044 On 03-November-22	11.41	Call	Bond Future	3649	4	3649	4	0.00
27/05/2022	2044 On 03-November-22	11.41	Put	Bond Future	2265	2	2265	2	0.00
27/05/2022	2044 On 03-November-22	11.40	Put	Bond Future	2290	2	2290	2	0.00
27/05/2022	2044 On 03-November-22	11.39	Put	Bond Future	2316	2	2316	2	0.00
27/05/2022	2044 On 02-February-23			Bond Future	11.33	79.4544	11.3301	79.4544	0.00
27/05/2022	2044 On 02-February-23	11.16	Call	Bond Future	2905	3	2905	3	0.00
27/05/2022	2044 On 02-February-23	11.14	Call	Bond Future	2842	3	2842	3	0.00
27/05/2022	2044 On 02-February-23	11.15	Call	Bond Future	2873	3	2873	3	0.00
27/05/2022	2044 On 02-February-23	11.15	Put	Bond Future	4075	4	4075	4	0.00
27/05/2022	2044 On 02-February-23	11.14	Put	Bond Future	4111	4	4111	4	0.00
27/05/2022	2044 On 02-February-23	11.16	Put	Bond Future	4038	4	4038	4	0.00
27/05/2022	2044 On 04-May-23			Bond Future	11.45	80.8929	11.4520	80.8929	0.00
27/05/2022	2044 On 04-May-23	11.43	Call	Bond Future	3932	4	3932	4	0.00
27/05/2022	2044 On 04-May-23	11.42	Call	Bond Future	3899	4	3899	4	0.00
27/05/2022	2044 On 04-May-23	11.41	Call	Bond Future	3866	4	3866	4	0.00
27/05/2022	2044 On 04-May-23	11.41	Put	Bond Future	4139	4	4139	4	0.00
27/05/2022	2044 On 04-May-23	11.42	Put	Bond Future	4107	4	4107	4	0.00
27/05/2022	2044 On 04-May-23	11.43	Put	Bond Future	4075	4	4075	4	0.00
27/05/2022	2046 On 04-August-22			Bond Future	120.24	121.3408	120.2443	121.3408	16,569.00
27/05/2022	2046 On 03-November-22			Bond Future	120.10	121.2105	120.0964	121.2105	1,566.00
27/05/2022	2046 On 02-February-23			Bond Future	122.16	123.2898	122.1555	123.2898	0.00
27/05/2022	2046 On 04-May-23			Bond Future	122.37	123.5243	122.3685	123.5243	0.00
27/05/2022	2050 On 04-August-22			Bond Future	122.70	124.0760	122.6960	124.0760	11,293.00
27/05/2022	2050 On 03-November-22			Bond Future	124.54	125.9413	124.5395	125.9413	0.00
27/05/2022	2050 On 02-February-23			Bond Future	124.57	126.0001	124.5734	126.0001	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
27/05/2022	2050 On 04-May-23			Bond Future	126.85	128.2989	126.8453	128.2989	0.00
27/05/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2022	AL37 On 04-August-22			Index Future	829.96	829.1680	829.9560	829.1680	0.00
27/05/2022	AL37 On 03-November-22			Index Future	842.34	841.5510	842.3430	841.5510	0.00
27/05/2022	AL37 On 02-February-23			Index Future	856.57	855.7740	856.5710	855.7740	0.00
27/05/2022	AL37 On 04-May-23			Index Future	871.98	871.1690	871.9750	871.1690	0.00
27/05/2022	AL7T On 04-August-22			Index Future	951.82	949.7330	951.8210	949.7330	0.00
27/05/2022	AL7T On 03-November-22			Index Future	966.03	963.9160	966.0270	963.9160	0.00
27/05/2022	AL7T On 02-February-23			Index Future	982.35	980.2070	982.3450	980.2070	0.00
27/05/2022	AL7T On 04-May-23			Index Future	1000.01	997.8400	1000.0100	997.8400	0.00
27/05/2022	ALBI On 04-August-22			Index Future	845.06	843.4230	845.0610	843.4230	134.00
27/05/2022	ALBI On 03-November-22			Index Future	857.67	856.0190	857.6730	856.0190	0.00
27/05/2022	ALBI On 02-February-23			Index Future	872.16	870.4860	872.1610	870.4860	0.00
27/05/2022	ALBI On 04-May-23			Index Future	887.85	886.1450	887.8450	886.1450	0.00
27/05/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/05/2022	C210 On 31-March-28			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
27/05/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2022	ES33 On 04-August-22			Bond Future	11.75	76.9186	11.7465	76.9186	350.00
27/05/2022	ES33 On 03-November-22			Bond Future	11.95	74.2923	11.9538	74.2923	0.00
27/05/2022	ES33 On 02-February-23			Bond Future	12.15	75.5692	12.1481	75.5692	0.00
27/05/2022	ES33 On 04-May-23			Bond Future	12.33	73.1610	12.3297	73.1610	0.00
27/05/2022	ES42 On 04-August-22			Bond Future	12.14	75.3308	12.1360	75.3308	4,769.00
27/05/2022	ES42 On 03-November-22			Bond Future	12.33	72.2036	12.3257	72.2036	0.00
27/05/2022	ES42 On 02-February-23			Bond Future	12.50	73.4467	12.4973	73.4467	0.00
27/05/2022	ES42 On 04-May-23			Bond Future	12.67	70.5281	12.6652	70.5281	0.00
27/05/2022	GOVI On 04-August-22			GOVI	833.66	831.9940	833.6590	831.9940	1,114.00
27/05/2022	GOVI On 04-August-22	819.26	Call	GOVI	143990	13	143990	13	0.00
27/05/2022	GOVI On 04-August-22	819.27	Call	GOVI	143890	13	143890	13	0.00
27/05/2022	GOVI On 04-August-22	819.28	Call	GOVI	143790	13	143790	13	0.00
27/05/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
27/05/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
27/05/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
27/05/2022	GOVI On 03-November-22			GOVI	846.10	844.4190	846.1010	844.4190	0.00
27/05/2022	GOVI On 03-November-22	820.43	Call	GOVI	256710	24	256710	24	0.00
27/05/2022	GOVI On 03-November-22	820.41	Call	GOVI	256910	24	256910	24	0.00
27/05/2022	GOVI On 03-November-22	820.42	Call	GOVI	256810	24	256810	24	0.00
27/05/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
27/05/2022	GOVI On 03-November-22	820.41	Put	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
27/05/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
27/05/2022	GOVI On 02-February-23			GOVI	860.39	858.6900	860.3930	858.6900	0.00
27/05/2022	GOVI On 02-February-23	850.84	Call	GOVI	95530	8	95530	8	0.00
27/05/2022	GOVI On 02-February-23	850.82	Call	GOVI	95730	8	95730	8	0.00
27/05/2022	GOVI On 02-February-23	850.83	Call	GOVI	95630	8	95630	8	0.00
27/05/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
27/05/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
27/05/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
27/05/2022	GOVI On 04-May-23			GOVI	875.87	874.1370	875.8650	874.1370	0.00
27/05/2022	GOVI On 04-May-23	852.88	Call	GOVI	229850	21	229850	21	0.00
27/05/2022	GOVI On 04-May-23	852.86	Call	GOVI	230050	21	230050	21	0.00
27/05/2022	GOVI On 04-May-23	852.87	Call	GOVI	229950	21	229950	21	0.00
27/05/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
27/05/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
27/05/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
27/05/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/05/2022	IGOV On 04-August-22			Index Future	322.96	324.3990	322.9550	324.3990	759.00
27/05/2022	IGOV On 03-November-22			Index Future	327.85	329.3230	327.8540	329.3230	16.00
27/05/2022	IGOV On 02-February-23			Index Future	333.47	334.9660	333.4690	334.9660	0.00
27/05/2022	IGOV On 04-May-23			Index Future	339.54	341.0680	339.5420	341.0680	0.00
27/05/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
27/05/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
27/05/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
27/05/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
27/05/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
27/05/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
27/05/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
27/05/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
27/05/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
27/05/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
27/05/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
27/05/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
27/05/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	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
27/05/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
27/05/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
27/05/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
27/05/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
27/05/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/05/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/05/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.96	95.0450	4.9550	95.0450	0.00
27/05/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.04	94.9550	5.0350	94.9550	0.00
27/05/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.38	94.6000	5.3800	94.6000	0.00
27/05/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.49	94.4950	5.4850	94.4950	0.00
27/05/2022	JBAF On 19-October-22			Jibar Tradeable Future	5.81	94.1800	5.8100	94.1800	0.00
27/05/2022	JBAF On 16-November-22			Jibar Tradeable Future	5.89	94.0900	5.8900	94.0900	0.00
27/05/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.20	93.7900	6.2000	93.7900	68.00
27/05/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.62	93.3350	6.6150	93.3350	0.00
27/05/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.97	92.9700	6.9700	92.9700	0.00
27/05/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.14	92.8100	7.1400	92.8100	75.00
27/05/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.28	92.6850	7.2750	92.6850	172.00
27/05/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.38	92.5750	7.3750	92.5750	0.00
27/05/2022	R023 On 04-August-22			Bond Future	5.76	104.4748	5.7625	104.4748	22,183.00
27/05/2022	R023 On 04-August-22	6.03	Call	Bond Future	204	0	204	0	0.00
27/05/2022	R023 On 04-August-22	6.04	Call	Bond Future	209	0	209	0	0.00
27/05/2022	R023 On 04-August-22	6.05	Call	Bond Future	213	0	213	0	0.00
27/05/2022	R023 On 04-August-22	6.05	Put	Bond Future	56	0	56	0	0.00
27/05/2022	R023 On 04-August-22	6.04	Put	Bond Future	57	0	57	0	0.00
27/05/2022	R023 On 04-August-22	6.03	Put	Bond Future	58	0	58	0	0.00
27/05/2022	R023 On 03-November-22			Bond Future	5.57	102.1028	5.5711	102.1028	0.00
27/05/2022	R023 On 03-November-22	6.27	Call	Bond Future	251	0	251	0	0.00
27/05/2022	R023 On 03-November-22	6.25	Call	Bond Future	246	0	246	0	0.00
27/05/2022	R023 On 03-November-22	6.26	Call	Bond Future	248	0	248	0	0.00
27/05/2022	R023 On 03-November-22	6.26	Put	Bond Future	37	0	37	0	0.00
27/05/2022	R023 On 03-November-22	6.25	Put	Bond Future	37	0	37	0	0.00
27/05/2022	R023 On 03-November-22	6.27	Put	Bond Future	36	0	36	0	0.00
27/05/2022	R035 On 04-August-22			Bond Future	10.71	91.1445	10.7145	91.1445	129,151.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2022	R035 On 04-August-22	10.53	Call	Bond Future	1128	1	1128	1	400.00
27/05/2022	R035 On 04-August-22	10.74	Call	Bond Future	1749	2	1749	2	0.00
27/05/2022	R035 On 04-August-22	11.13	Call	Bond Future	3276	3	3276	3	0.00
27/05/2022	R035 On 04-August-22	12.18	Call	Bond Future	8527	8	8527	8	0.00
27/05/2022	R035 On 04-August-22	10.72	Call	Bond Future	1683	2	1683	2	0.00
27/05/2022	R035 On 04-August-22	10.73	Call	Bond Future	1716	2	1716	2	0.00
27/05/2022	R035 On 04-August-22	9.53	Call	Bond Future	27	0	27	0	400.00
27/05/2022	R035 On 04-August-22	10.64	Call	Bond Future	1434	1	1434	1	0.00
27/05/2022	R035 On 04-August-22	9.84	Call	Bond Future	108	0	108	0	100.00
27/05/2022	R035 On 04-August-22	9.84	Put	Bond Future	5777	6	5777	6	0.00
27/05/2022	R035 On 04-August-22	10.53	Put	Bond Future	2282	2	2282	2	0.00
27/05/2022	R035 On 04-August-22	11.13	Put	Bond Future	753	1	753	1	100.00
27/05/2022	R035 On 04-August-22	10.64	Put	Bond Future	1897	2	1897	2	100.00
27/05/2022	R035 On 04-August-22	9.53	Put	Bond Future	7830	8	7830	8	0.00
27/05/2022	R035 On 04-August-22	10.73	Put	Bond Future	1620	2	1620	2	0.00
27/05/2022	R035 On 04-August-22	10.72	Put	Bond Future	1649	2	1649	2	0.00
27/05/2022	R035 On 04-August-22	12.18	Put	Bond Future	78	0	78	0	400.00
27/05/2022	R035 On 04-August-22	10.74	Put	Bond Future	1591	2	1591	2	0.00
27/05/2022	R035 On 03-November-22			Bond Future	10.88	88.0068	10.8787	88.0068	3,020.00
27/05/2022	R035 On 03-November-22	11.14	Call	Bond Future	3422	3	3422	3	0.00
27/05/2022	R035 On 03-November-22	11.13	Call	Bond Future	3384	3	3384	3	0.00
27/05/2022	R035 On 03-November-22	10.30	Call	Bond Future	1026	1	1026	1	1,000.00
27/05/2022	R035 On 03-November-22	9.82	Call	Bond Future	331	0	331	0	582.00
27/05/2022	R035 On 03-November-22	11.15	Call	Bond Future	3459	3	3459	3	0.00
27/05/2022	R035 On 03-November-22	12.68	Call	Bond Future	10302	10	10302	10	0.00
27/05/2022	R035 On 03-November-22	11.05	Call	Bond Future	3091	3	3091	3	1,000.00
27/05/2022	R035 On 03-November-22	10.57	Call	Bond Future	1633	2	1633	2	0.00
27/05/2022	R035 On 03-November-22	10.99	Call	Bond Future	2879	3	2879	3	0.00
27/05/2022	R035 On 03-November-22	10.99	Put	Bond Future	2209	2	2209	2	582.00
27/05/2022	R035 On 03-November-22	10.57	Put	Bond Future	3529	4	3529	4	582.00
27/05/2022	R035 On 03-November-22	12.68	Put	Bond Future	315	0	315	0	1,000.00
27/05/2022	R035 On 03-November-22	11.15	Put	Bond Future	1840	2	1840	2	0.00
27/05/2022	R035 On 03-November-22	9.82	Put	Bond Future	7086	7	7086	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
27/05/2022	R035 On 03-November-22	10.30	Put	Bond Future	4630	5	4630	5	0.00
27/05/2022	R035 On 03-November-22	11.13	Put	Bond Future	1883	2	1883	2	0.00
27/05/2022	R035 On 03-November-22	11.14	Put	Bond Future	1861	2	1861	2	0.00
27/05/2022	R035 On 03-November-22	11.05	Put	Bond Future	2063	2	2063	2	0.00
27/05/2022	R035 On 02-February-23			Bond Future	11.03	89.4981	11.0277	89.4981	0.00
27/05/2022	R035 On 02-February-23	11.05	Call	Bond Future	3118	3	3118	3	1,000.00
27/05/2022	R035 On 02-February-23	11.06	Call	Bond Future	3149	3	3149	3	0.00
27/05/2022	R035 On 02-February-23	13.22	Call	Bond Future	12078	12	12078	12	0.00
27/05/2022	R035 On 02-February-23	10.86	Call	Bond Future	2552	2	2552	2	0.00
27/05/2022	R035 On 02-February-23	10.87	Call	Bond Future	2581	2	2581	2	0.00
27/05/2022	R035 On 02-February-23	10.30	Call	Bond Future	1209	1	1209	1	1,000.00
27/05/2022	R035 On 02-February-23	10.88	Call	Bond Future	2609	3	2609	3	0.00
27/05/2022	R035 On 02-February-23	9.81	Call	Bond Future	518	0	518	0	582.00
27/05/2022	R035 On 02-February-23	10.66	Call	Bond Future	2015	2	2015	2	0.00
27/05/2022	R035 On 02-February-23	10.66	Put	Bond Future	4228	4	4228	4	582.00
27/05/2022	R035 On 02-February-23	9.81	Put	Bond Future	8162	8	8162	8	0.00
27/05/2022	R035 On 02-February-23	10.30	Put	Bond Future	5667	6	5667	6	0.00
27/05/2022	R035 On 02-February-23	10.88	Put	Bond Future	3488	4	3488	4	0.00
27/05/2022	R035 On 02-February-23	13.22	Put	Bond Future	400	0	400	0	1,000.00
27/05/2022	R035 On 02-February-23	10.87	Put	Bond Future	3520	4	3520	4	0.00
27/05/2022	R035 On 02-February-23	10.86	Put	Bond Future	3552	4	3552	4	0.00
27/05/2022	R035 On 02-February-23	11.06	Put	Bond Future	2959	3	2959	3	582.00
27/05/2022	R035 On 02-February-23	11.05	Put	Bond Future	2986	3	2986	3	0.00
27/05/2022	R035 On 04-May-23			Bond Future	11.16	86.6178	11.1600	86.6178	0.00
27/05/2022	R035 On 04-May-23	11.22	Call	Bond Future	3696	4	3696	4	0.00
27/05/2022	R035 On 04-May-23	11.20	Call	Bond Future	3635	4	3635	4	0.00
27/05/2022	R035 On 04-May-23	11.21	Call	Bond Future	3665	4	3665	4	0.00
27/05/2022	R035 On 04-May-23	11.22	Put	Bond Future	3350	3	3350	3	0.00
27/05/2022	R035 On 04-May-23	11.20	Put	Bond Future	3404	4	3404	4	0.00
27/05/2022	R035 On 04-May-23	11.21	Put	Bond Future	3377	3	3377	3	0.00
27/05/2022	R186 On 04-August-22			Bond Future	8.39	108.8966	8.3866	108.8966	81,225.00
27/05/2022	R186 On 04-August-22	6.96	Call	Bond Future	13	0	13	0	3,600.00
27/05/2022	R186 On 04-August-22	8.14	Call	Bond Future	555	1	555	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
27/05/2022	R186 On 04-August-22	8.13	Call	Bond Future	542	1	542	1	0.00
27/05/2022	R186 On 04-August-22	7.96	Call	Bond Future	344	0	344	0	3,600.00
27/05/2022	R186 On 04-August-22	8.15	Call	Bond Future	569	1	569	1	0.00
27/05/2022	R186 On 04-August-22	9.78	Call	Bond Future	5130	5	5130	5	0.00
27/05/2022	R186 On 04-August-22	9.78	Put	Bond Future	44	0	44	0	3,600.00
27/05/2022	R186 On 04-August-22	8.15	Put	Bond Future	1464	2	1464	2	0.00
27/05/2022	R186 On 04-August-22	8.13	Put	Bond Future	1512	2	1512	2	0.00
27/05/2022	R186 On 04-August-22	8.14	Put	Bond Future	1488	2	1488	2	0.00
27/05/2022	R186 On 04-August-22	6.96	Put	Bond Future	5552	6	5552	6	0.00
27/05/2022	R186 On 04-August-22	7.96	Put	Bond Future	1964	2	1964	2	0.00
27/05/2022	R186 On 03-November-22			Bond Future	8.56	110.5080	8.5585	110.5080	11,129.00
27/05/2022	R186 On 03-November-22	8.55	Call	Bond Future	1436	1	1436	1	0.00
27/05/2022	R186 On 03-November-22	8.91	Call	Bond Future	2208	2	2208	2	0.00
27/05/2022	R186 On 03-November-22	8.23	Call	Bond Future	903	1	903	1	4,310.00
27/05/2022	R186 On 03-November-22	8.53	Call	Bond Future	1399	1	1399	1	0.00
27/05/2022	R186 On 03-November-22	8.54	Call	Bond Future	1417	1	1417	1	0.00
27/05/2022	R186 On 03-November-22	8.54	Put	Bond Future	1483	2	1483	2	0.00
27/05/2022	R186 On 03-November-22	8.53	Put	Bond Future	1500	2	1500	2	0.00
27/05/2022	R186 On 03-November-22	8.91	Put	Bond Future	969	1	969	1	4,310.00
27/05/2022	R186 On 03-November-22	8.23	Put	Bond Future	2077	2	2077	2	0.00
27/05/2022	R186 On 03-November-22	8.55	Put	Bond Future	1466	2	1466	2	0.00
27/05/2022	R186 On 02-February-23			Bond Future	8.69	107.0841	8.6928	107.0841	0.00
27/05/2022	R186 On 02-February-23	8.34	Call	Bond Future	1131	1	1131	1	0.00
27/05/2022	R186 On 02-February-23	8.33	Call	Bond Future	1117	1	1117	1	0.00
27/05/2022	R186 On 02-February-23	8.32	Call	Bond Future	1102	1	1102	1	0.00
27/05/2022	R186 On 02-February-23	8.32	Put	Bond Future	2358	2	2358	2	0.00
27/05/2022	R186 On 02-February-23	8.33	Put	Bond Future	2339	2	2339	2	0.00
27/05/2022	R186 On 02-February-23	8.34	Put	Bond Future	2320	2	2320	2	0.00
27/05/2022	R186 On 04-May-23			Bond Future	8.81	109.0185	8.8101	109.0185	0.00
27/05/2022	R186 On 04-May-23	8.83	Call	Bond Future	2021	2	2021	2	0.00
27/05/2022	R186 On 04-May-23	8.82	Call	Bond Future	2003	2	2003	2	0.00
27/05/2022	R186 On 04-May-23	8.84	Call	Bond Future	2038	2	2038	2	0.00
27/05/2022	R186 On 04-May-23	8.83	Put	Bond Future	1958	2	1958	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
27/05/2022	R186 On 04-May-23	8.82	Put	Bond Future	1972	2	1972	2	0.00
27/05/2022	R186 On 04-May-23	8.84	Put	Bond Future	1944	2	1944	2	0.00
27/05/2022	R197 On 04-August-22			Bond Future	328.18	328.2308	328.1813	328.2308	870.00
27/05/2022	R197 On 03-November-22			Bond Future	333.11	333.1640	333.1107	333.1640	0.00
27/05/2022	R197 On 02-February-23			Bond Future	330.10	330.1539	330.0977	330.1539	0.00
27/05/2022	R197 On 04-May-23			Bond Future	336.12	336.1792	336.1198	336.1792	0.00
27/05/2022	R202 On 04-August-22			Bond Future	250.39	251.2941	250.3900	251.2941	6,593.00
27/05/2022	R202 On 03-November-22			Bond Future	254.15	255.0710	254.1508	255.0710	0.00
27/05/2022	R202 On 02-February-23			Bond Future	253.87	254.8106	253.8730	254.8106	0.00
27/05/2022	R202 On 04-May-23			Bond Future	258.50	259.4581	258.5020	259.4581	0.00
27/05/2022	R209 On 04-August-22			Bond Future	10.75	70.2881	10.7507	70.2881	27,943.00
27/05/2022	R209 On 04-August-22	10.57	Call	Bond Future	992	1	992	1	0.00
27/05/2022	R209 On 04-August-22	10.59	Call	Bond Future	1038	1	1038	1	0.00
27/05/2022	R209 On 04-August-22	10.58	Call	Bond Future	1015	1	1015	1	0.00
27/05/2022	R209 On 04-August-22	10.58	Put	Bond Future	1948	2	1948	2	0.00
27/05/2022	R209 On 04-August-22	10.57	Put	Bond Future	1980	2	1980	2	0.00
27/05/2022	R209 On 04-August-22	10.59	Put	Bond Future	1916	2	1916	2	0.00
27/05/2022	R209 On 03-November-22			Bond Future	10.90	68.1834	10.8975	68.1834	4,135.00
27/05/2022	R209 On 03-November-22	11.02	Call	Bond Future	2548	2	2548	2	0.00
27/05/2022	R209 On 03-November-22	11.50	Call	Bond Future	4185	4	4185	4	0.00
27/05/2022	R209 On 03-November-22	10.50	Call	Bond Future	1238	1	1238	1	0.00
27/05/2022	R209 On 03-November-22	11.00	Call	Bond Future	2487	2	2487	2	0.00
27/05/2022	R209 On 03-November-22	11.01	Call	Bond Future	2517	2	2517	2	0.00
27/05/2022	R209 On 03-November-22	10.00	Call	Bond Future	443	0	443	0	0.00
27/05/2022	R209 On 03-November-22	11.03	Call	Bond Future	2578	3	2578	3	0.00
27/05/2022	R209 On 03-November-22	9.50	Call	Bond Future	119	0	119	0	0.00
27/05/2022	R209 On 03-November-22	9.25	Call	Bond Future	60	0	60	0	9,500.00
27/05/2022	R209 On 03-November-22	9.25	Put	Bond Future	9641	10	9641	10	0.00
27/05/2022	R209 On 03-November-22	9.50	Put	Bond Future	8131	8	8131	8	0.00
27/05/2022	R209 On 03-November-22	11.03	Put	Bond Future	1881	2	1881	2	0.00
27/05/2022	R209 On 03-November-22	10.50	Put	Bond Future	3392	3	3392	3	0.00
27/05/2022	R209 On 03-November-22	10.00	Put	Bond Future	5444	6	5444	6	9,500.00
27/05/2022	R209 On 03-November-22	11.01	Put	Bond Future	1924	2	1924	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
27/05/2022	R209 On 03-November-22	11.00	Put	Bond Future	1946	2	1946	2	9,500.00
27/05/2022	R209 On 03-November-22	11.50	Put	Bond Future	1093	1	1093	1	0.00
27/05/2022	R209 On 03-November-22	11.02	Put	Bond Future	1902	2	1902	2	0.00
27/05/2022	R209 On 02-February-23			Bond Future	11.03	69.3394	11.0270	69.3394	0.00
27/05/2022	R209 On 02-February-23	10.80	Call	Bond Future	2085	2	2085	2	0.00
27/05/2022	R209 On 02-February-23	10.78	Call	Bond Future	2038	2	2038	2	0.00
27/05/2022	R209 On 02-February-23	10.79	Call	Bond Future	2061	2	2061	2	0.00
27/05/2022	R209 On 02-February-23	10.80	Put	Bond Future	3281	3	3281	3	0.00
27/05/2022	R209 On 02-February-23	10.78	Put	Bond Future	3340	3	3340	3	0.00
27/05/2022	R209 On 02-February-23	10.79	Put	Bond Future	3311	3	3311	3	0.00
27/05/2022	R209 On 04-May-23			Bond Future	11.15	67.4420	11.1474	67.4420	0.00
27/05/2022	R209 On 04-May-23	11.11	Call	Bond Future	2981	3	2981	3	0.00
27/05/2022	R209 On 04-May-23	11.09	Call	Bond Future	2929	3	2929	3	0.00
27/05/2022	R209 On 04-May-23	11.10	Call	Bond Future	2955	3	2955	3	0.00
27/05/2022	R209 On 04-May-23	11.10	Put	Bond Future	3198	3	3198	3	0.00
27/05/2022	R209 On 04-May-23	11.09	Put	Bond Future	3223	3	3223	3	0.00
27/05/2022	R209 On 04-May-23	11.11	Put	Bond Future	3173	3	3173	3	0.00
27/05/2022	R210 On 04-August-22			Bond Future	224.60	224.9815	224.5982	224.9815	1,025.00
27/05/2022	R210 On 03-November-22			Bond Future	225.01	225.4008	225.0097	225.4008	0.00
27/05/2022	R210 On 02-February-23			Bond Future	228.87	229.2667	228.8668	229.2667	0.00
27/05/2022	R210 On 04-May-23			Bond Future	229.99	230.3941	229.9853	230.3941	0.00
27/05/2022	R213 On 04-August-22			Bond Future	10.17	85.1171	10.1656	85.1171	27,150.00
27/05/2022	R213 On 04-August-22	9.90	Call	Bond Future	759	1	759	1	0.00
27/05/2022	R213 On 04-August-22	9.88	Call	Bond Future	722	1	722	1	0.00
27/05/2022	R213 On 04-August-22	9.89	Call	Bond Future	740	1	740	1	0.00
27/05/2022	R213 On 04-August-22	9.90	Put	Bond Future	2090	2	2090	2	0.00
27/05/2022	R213 On 04-August-22	9.88	Put	Bond Future	2155	2	2155	2	0.00
27/05/2022	R213 On 04-August-22	9.89	Put	Bond Future	2122	2	2122	2	0.00
27/05/2022	R213 On 03-November-22			Bond Future	10.34	82.8380	10.3369	82.8380	0.00
27/05/2022	R213 On 03-November-22	10.40	Call	Bond Future	2191	2	2191	2	0.00
27/05/2022	R213 On 03-November-22	9.98	Call	Bond Future	1240	1	1240	1	0.00
27/05/2022	R213 On 03-November-22	10.19	Call	Bond Future	1678	2	1678	2	0.00
27/05/2022	R213 On 03-November-22	9.84	Call	Bond Future	989	1	989	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
27/05/2022	R213 On 03-November-22	9.13	Call	Bond Future	228	0	228	0	200.00
27/05/2022	R213 On 03-November-22	10.38	Call	Bond Future	2139	2	2139	2	0.00
27/05/2022	R213 On 03-November-22	10.39	Call	Bond Future	2165	2	2165	2	0.00
27/05/2022	R213 On 03-November-22	10.37	Call	Bond Future	2113	2	2113	2	0.00
27/05/2022	R213 On 03-November-22	9.19	Call	Bond Future	258	0	258	0	476.00
27/05/2022	R213 On 03-November-22	9.19	Put	Bond Future	6035	6	6035	6	0.00
27/05/2022	R213 On 03-November-22	10.37	Put	Bond Future	1954	2	1954	2	200.00
27/05/2022	R213 On 03-November-22	10.39	Put	Bond Future	1909	2	1909	2	0.00
27/05/2022	R213 On 03-November-22	10.38	Put	Bond Future	1932	2	1932	2	0.00
27/05/2022	R213 On 03-November-22	9.13	Put	Bond Future	6320	6	6320	6	0.00
27/05/2022	R213 On 03-November-22	9.84	Put	Bond Future	3430	4	3430	4	476.00
27/05/2022	R213 On 03-November-22	10.19	Put	Bond Future	2390	2	2390	2	476.00
27/05/2022	R213 On 03-November-22	9.98	Put	Bond Future	2984	3	2984	3	200.00
27/05/2022	R213 On 03-November-22	10.40	Put	Bond Future	1888	2	1888	2	0.00
27/05/2022	R213 On 02-February-23			Bond Future	10.49	84.2410	10.4906	84.2410	0.00
27/05/2022	R213 On 02-February-23	10.43	Call	Bond Future	2296	2	2296	2	912.00
27/05/2022	R213 On 02-February-23	10.22	Call	Bond Future	1826	2	1826	2	0.00
27/05/2022	R213 On 02-February-23	10.21	Call	Bond Future	1805	2	1805	2	0.00
27/05/2022	R213 On 02-February-23	9.16	Call	Bond Future	384	0	384	0	476.00
27/05/2022	R213 On 02-February-23	12.20	Call	Bond Future	8051	8	8051	8	0.00
27/05/2022	R213 On 02-February-23	10.23	Call	Bond Future	1848	2	1848	2	0.00
27/05/2022	R213 On 02-February-23	10.35	Call	Bond Future	2110	2	2110	2	0.00
27/05/2022	R213 On 02-February-23	10.01	Call	Bond Future	1411	1	1411	1	0.00
27/05/2022	R213 On 02-February-23	10.35	Put	Bond Future	2773	3	2773	3	476.00
27/05/2022	R213 On 02-February-23	12.20	Put	Bond Future	516	1	516	1	912.00
27/05/2022	R213 On 02-February-23	10.22	Put	Bond Future	3108	3	3108	3	0.00
27/05/2022	R213 On 02-February-23	10.43	Put	Bond Future	2580	3	2580	3	0.00
27/05/2022	R213 On 02-February-23	9.16	Put	Bond Future	6939	7	6939	7	0.00
27/05/2022	R213 On 02-February-23	10.01	Put	Bond Future	3705	4	3705	4	476.00
27/05/2022	R213 On 02-February-23	10.21	Put	Bond Future	3134	3	3134	3	0.00
27/05/2022	R213 On 02-February-23	10.23	Put	Bond Future	3081	3	3081	3	0.00
27/05/2022	R213 On 04-May-23			Bond Future	10.63	82.2149	10.6267	82.2149	0.00
27/05/2022	R213 On 04-May-23	10.74	Call	Bond Future	3120	3	3120	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
27/05/2022	R213 On 04-May-23	10.73	Call	Bond Future	3095	3	3095	3	0.00
27/05/2022	R213 On 04-May-23	10.75	Call	Bond Future	3145	3	3145	3	0.00
27/05/2022	R213 On 04-May-23	10.75	Put	Bond Future	2584	3	2584	3	0.00
27/05/2022	R213 On 04-May-23	10.73	Put	Bond Future	2625	3	2625	3	0.00
27/05/2022	R213 On 04-May-23	10.74	Put	Bond Future	2604	3	2604	3	0.00
27/05/2022	R214 On 04-August-22			Bond Future	11.03	67.2989	11.0311	67.2989	13,186.00
27/05/2022	R214 On 04-August-22	10.97	Call	Bond Future	1362	1	1362	1	0.00
27/05/2022	R214 On 04-August-22	10.98	Call	Bond Future	1389	1	1389	1	0.00
27/05/2022	R214 On 04-August-22	10.99	Call	Bond Future	1417	1	1417	1	0.00
27/05/2022	R214 On 04-August-22	10.98	Put	Bond Future	1676	2	1676	2	0.00
27/05/2022	R214 On 04-August-22	10.99	Put	Bond Future	1648	2	1648	2	0.00
27/05/2022	R214 On 04-August-22	10.97	Put	Bond Future	1705	2	1705	2	0.00
27/05/2022	R214 On 03-November-22			Bond Future	11.17	65.0090	11.1734	65.0090	0.00
27/05/2022	R214 On 03-November-22	11.35	Call	Bond Future	2856	3	2856	3	0.00
27/05/2022	R214 On 03-November-22	11.36	Call	Bond Future	2889	3	2889	3	0.00
27/05/2022	R214 On 03-November-22	11.34	Call	Bond Future	2824	3	2824	3	0.00
27/05/2022	R214 On 03-November-22	11.36	Put	Bond Future	1877	2	1877	2	0.00
27/05/2022	R214 On 03-November-22	11.35	Put	Bond Future	1898	2	1898	2	0.00
27/05/2022	R214 On 03-November-22	11.34	Put	Bond Future	1920	2	1920	2	0.00
27/05/2022	R214 On 02-February-23			Bond Future	11.30	66.1105	11.3024	66.1105	0.00
27/05/2022	R214 On 02-February-23	11.09	Call	Bond Future	2249	2	2249	2	0.00
27/05/2022	R214 On 02-February-23	11.07	Call	Bond Future	2200	2	2200	2	0.00
27/05/2022	R214 On 02-February-23	11.08	Call	Bond Future	2224	2	2224	2	0.00
27/05/2022	R214 On 02-February-23	11.08	Put	Bond Future	3441	4	3441	4	0.00
27/05/2022	R214 On 02-February-23	11.07	Put	Bond Future	3471	4	3471	4	0.00
27/05/2022	R214 On 02-February-23	11.09	Put	Bond Future	3410	3	3410	3	0.00
27/05/2022	R214 On 04-May-23			Bond Future	11.42	64.0112	11.4168	64.0112	0.00
27/05/2022	R214 On 04-May-23	11.38	Call	Bond Future	3153	3	3153	3	0.00
27/05/2022	R214 On 04-May-23	11.36	Call	Bond Future	3099	3	3099	3	0.00
27/05/2022	R214 On 04-May-23	11.37	Call	Bond Future	3126	3	3126	3	0.00
27/05/2022	R214 On 04-May-23	11.37	Put	Bond Future	3375	3	3375	3	0.00
27/05/2022	R214 On 04-May-23	11.36	Put	Bond Future	3401	3	3401	3	0.00
27/05/2022	R214 On 04-May-23	11.38	Put	Bond Future	3349	3	3349	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
27/05/2022	R248 On 04-August-22			Bond Future	10.98	84.6525	10.9789	84.6525	200,684.00
27/05/2022	R248 On 04-August-22	9.70	Call	Bond Future	19	0	19	0	0.00
27/05/2022	R248 On 04-August-22	10.40	Call	Bond Future	419	0	419	0	0.00
27/05/2022	R248 On 04-August-22	11.00	Call	Bond Future	2007	2	2007	2	0.00
27/05/2022	R248 On 04-August-22	10.90	Call	Bond Future	1648	2	1648	2	1,700.00
27/05/2022	R248 On 04-August-22	10.98	Call	Bond Future	1932	2	1932	2	0.00
27/05/2022	R248 On 04-August-22	10.20	Call	Bond Future	192	0	192	0	1,700.00
27/05/2022	R248 On 04-August-22	10.99	Call	Bond Future	1969	2	1969	2	0.00
27/05/2022	R248 On 04-August-22	10.99	Put	Bond Future	1891	2	1891	2	0.00
27/05/2022	R248 On 04-August-22	10.98	Put	Bond Future	1925	2	1925	2	0.00
27/05/2022	R248 On 04-August-22	10.40	Put	Bond Future	4723	5	4723	5	0.00
27/05/2022	R248 On 04-August-22	10.90	Put	Bond Future	2213	2	2213	2	0.00
27/05/2022	R248 On 04-August-22	11.00	Put	Bond Future	1857	2	1857	2	50.00
27/05/2022	R248 On 04-August-22	9.70	Put	Bond Future	10076	10	10076	10	0.00
27/05/2022	R248 On 04-August-22	10.20	Put	Bond Future	6075	6	6075	6	0.00
27/05/2022	R248 On 03-November-22			Bond Future	11.12	81.4820	11.1184	81.4820	0.00
27/05/2022	R248 On 03-November-22	11.30	Call	Bond Future	3607	3	3607	3	0.00
27/05/2022	R248 On 03-November-22	11.31	Call	Bond Future	3648	4	3648	4	0.00
27/05/2022	R248 On 03-November-22	11.32	Call	Bond Future	3689	4	3689	4	0.00
27/05/2022	R248 On 03-November-22	11.30	Put	Bond Future	2361	2	2361	2	0.00
27/05/2022	R248 On 03-November-22	11.31	Put	Bond Future	2334	2	2334	2	0.00
27/05/2022	R248 On 03-November-22	11.32	Put	Bond Future	2308	2	2308	2	0.00
27/05/2022	R248 On 02-February-23			Bond Future	11.24	82.8629	11.2447	82.8629	0.00
27/05/2022	R248 On 02-February-23	11.06	Call	Bond Future	2908	3	2908	3	0.00
27/05/2022	R248 On 02-February-23	11.07	Call	Bond Future	2940	3	2940	3	0.00
27/05/2022	R248 On 02-February-23	11.08	Call	Bond Future	2973	3	2973	3	0.00
27/05/2022	R248 On 02-February-23	11.08	Put	Bond Future	4109	4	4109	4	0.00
27/05/2022	R248 On 02-February-23	11.07	Put	Bond Future	4146	4	4146	4	0.00
27/05/2022	R248 On 02-February-23	11.06	Put	Bond Future	4184	4	4184	4	0.00
27/05/2022	R248 On 04-May-23			Bond Future	11.36	79.9265	11.3563	79.9265	0.00
27/05/2022	R248 On 04-May-23	11.33	Call	Bond Future	3998	4	3998	4	0.00
27/05/2022	R248 On 04-May-23	11.34	Call	Bond Future	4032	4	4032	4	0.00
27/05/2022	R248 On 04-May-23	11.35	Call	Bond Future	4066	4	4066	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
27/05/2022	R248 On 04-May-23	11.35	Put	Bond Future	4108	4	4108	4	0.00
27/05/2022	R248 On 04-May-23	11.34	Put	Bond Future	4141	4	4141	4	0.00
27/05/2022	R248 On 04-May-23	11.33	Put	Bond Future	4174	4	4174	4	0.00