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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 17/05/2022 TO: 17/05/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2022	2025 On 04-August-22			Bond Future	160.93	160.8904	160.9278	160.8904	7,305.00
17/05/2022	2025 On 03-November-22			Bond Future	163.31	163.2690	163.3050	163.2690	0.00
17/05/2022	2025 On 02-February-23			Bond Future	164.46	164.3705	164.4634	164.3705	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
17/05/2022	2025 On 04-May-23			Bond Future	167.49	167.3114	167.4933	167.3114	0.00
17/05/2022	2029 On 04-August-22			Bond Future	118.79	118.9140	118.7943	118.9140	3,954.00
17/05/2022	2029 On 03-November-22			Bond Future	119.31	119.4325	119.3097	119.4325	0.00
17/05/2022	2029 On 02-February-23			Bond Future	121.38	121.4660	121.3823	121.4660	0.00
17/05/2022	2029 On 04-May-23			Bond Future	122.34	122.3603	122.3392	122.3603	0.00
17/05/2022	2030 On 04-August-22			Bond Future	10.18	88.9990	88.9719	88.9990	96,349.00
17/05/2022	2030 On 04-August-22	8.30	Call	Bond Future	3	0	0	0	800.00
17/05/2022	2030 On 04-August-22	9.05	Call	Bond Future	61	0	0	0	800.00
17/05/2022	2030 On 04-August-22	9.54	Call	Bond Future	276	0	0	0	0.00
17/05/2022	2030 On 04-August-22	9.55	Call	Bond Future	285	0	0	0	0.00
17/05/2022	2030 On 04-August-22	10.95	Call	Bond Future	3844	4	4	4	0.00
17/05/2022	2030 On 04-August-22	9.56	Call	Bond Future	293	0	0	0	0.00
17/05/2022	2030 On 04-August-22	9.56	Put	Bond Future	3337	3	3	3	0.00
17/05/2022	2030 On 04-August-22	10.95	Put	Bond Future	289	0	0	0	800.00
17/05/2022	2030 On 04-August-22	9.55	Put	Bond Future	3378	3	3	3	0.00
17/05/2022	2030 On 04-August-22	9.54	Put	Bond Future	3419	3	3	3	0.00
17/05/2022	2030 On 04-August-22	9.05	Put	Bond Future	5687	6	6	6	0.00
17/05/2022	2030 On 04-August-22	8.30	Put	Bond Future	9598	10	10	10	0.00
17/05/2022	2030 On 03-November-22			Bond Future	10.38	90.2953	90.2667	90.2953	18,740.00
17/05/2022	2030 On 03-November-22	10.20	Call	Bond Future	1491	2	1	2	500.00
17/05/2022	2030 On 03-November-22	11.57	Call	Bond Future	5709	6	6	6	0.00
17/05/2022	2030 On 03-November-22	10.08	Call	Bond Future	1251	1	1	1	0.00
17/05/2022	2030 On 03-November-22	10.09	Call	Bond Future	1270	1	1	1	0.00
17/05/2022	2030 On 03-November-22	10.10	Call	Bond Future	1289	1	1	1	0.00
17/05/2022	2030 On 03-November-22	9.70	Call	Bond Future	662	1	1	1	500.00
17/05/2022	2030 On 03-November-22	9.70	Put	Bond Future	3858	4	4	4	0.00
17/05/2022	2030 On 03-November-22	10.10	Put	Bond Future	2579	3	3	3	0.00
17/05/2022	2030 On 03-November-22	10.20	Put	Bond Future	2313	2	2	2	0.00
17/05/2022	2030 On 03-November-22	10.09	Put	Bond Future	2607	3	3	3	0.00
17/05/2022	2030 On 03-November-22	10.08	Put	Bond Future	2635	3	3	3	0.00
17/05/2022	2030 On 03-November-22	11.57	Put	Bond Future	418	0	0	0	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2022	2030 On 02-February-23			Bond Future	10.54	87.8085	87.8106	87.8085	0.00
17/05/2022	2030 On 02-February-23	10.01	Call	Bond Future	1239	1	1	1	0.00
17/05/2022	2030 On 02-February-23	9.94	Call	Bond Future	1127	1	1	1	0.00
17/05/2022	2030 On 02-February-23	8.81	Call	Bond Future	196	0	0	0	102.00
17/05/2022	2030 On 02-February-23	10.00	Call	Bond Future	1223	1	1	1	0.00
17/05/2022	2030 On 02-February-23	9.80	Call	Bond Future	921	1	1	1	0.00
17/05/2022	2030 On 02-February-23	9.99	Call	Bond Future	1207	1	1	1	0.00
17/05/2022	2030 On 02-February-23	9.20	Call	Bond Future	380	0	0	0	0.00
17/05/2022	2030 On 02-February-23	9.66	Call	Bond Future	755	1	1	1	0.00
17/05/2022	2030 On 02-February-23	9.66	Put	Bond Future	4806	5	5	5	102.00
17/05/2022	2030 On 02-February-23	9.20	Put	Bond Future	6639	7	7	7	0.00
17/05/2022	2030 On 02-February-23	8.81	Put	Bond Future	8379	8	8	8	0.00
17/05/2022	2030 On 02-February-23	9.94	Put	Bond Future	3866	4	4	4	102.00
17/05/2022	2030 On 02-February-23	10.01	Put	Bond Future	3654	4	4	4	0.00
17/05/2022	2030 On 02-February-23	9.99	Put	Bond Future	3714	4	4	4	0.00
17/05/2022	2030 On 02-February-23	9.80	Put	Bond Future	4313	4	4	4	0.00
17/05/2022	2030 On 02-February-23	10.00	Put	Bond Future	3684	4	4	4	0.00
17/05/2022	2030 On 04-May-23			Bond Future	10.70	89.3664	89.4162	89.3664	0.00
17/05/2022	2030 On 04-May-23	12.04	Call	Bond Future	6477	6	6	6	0.00
17/05/2022	2030 On 04-May-23	10.54	Call	Bond Future	2262	2	2	2	0.00
17/05/2022	2030 On 04-May-23	10.52	Call	Bond Future	2219	2	2	2	0.00
17/05/2022	2030 On 04-May-23	10.00	Call	Bond Future	1258	1	1	1	1,080.00
17/05/2022	2030 On 04-May-23	10.53	Call	Bond Future	2241	2	2	2	0.00
17/05/2022	2030 On 04-May-23	10.53	Put	Bond Future	2982	3	3	3	0.00
17/05/2022	2030 On 04-May-23	10.00	Put	Bond Future	4355	4	4	4	0.00
17/05/2022	2030 On 04-May-23	10.52	Put	Bond Future	3005	3	3	3	0.00
17/05/2022	2030 On 04-May-23	10.54	Put	Bond Future	2960	3	3	3	0.00
17/05/2022	2030 On 04-May-23	12.04	Put	Bond Future	921	1	1	1	1,080.00
17/05/2022	2032 On 04-August-22			Bond Future	10.58	89.0814	89.0759	89.0814	70,093.00
17/05/2022	2032 On 04-August-22	11.00	Call	Bond Future	2881	3	3	3	0.00
17/05/2022	2032 On 04-August-22	11.60	Call	Bond Future	5463	5	5	5	0.00
17/05/2022	2032 On 04-August-22	11.89	Call	Bond Future	6791	7	7	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
17/05/2022	2032 On 04-August-22	10.21	Call	Bond Future	613	1	1	1	0.00
17/05/2022	2032 On 04-August-22	10.50	Call	Bond Future	1250	1	1	1	900.00
17/05/2022	2032 On 04-August-22	10.20	Call	Bond Future	596	1	1	1	0.00
17/05/2022	2032 On 04-August-22	10.10	Call	Bond Future	442	0	0	0	0.00
17/05/2022	2032 On 04-August-22	8.97	Call	Bond Future	5	0	0	0	800.00
17/05/2022	2032 On 04-August-22	9.40	Call	Bond Future	31	0	0	0	0.00
17/05/2022	2032 On 04-August-22	10.22	Call	Bond Future	631	1	1	1	0.00
17/05/2022	2032 On 04-August-22	9.80	Call	Bond Future	146	0	0	0	900.00
17/05/2022	2032 On 04-August-22	9.72	Call	Bond Future	105	0	0	0	800.00
17/05/2022	2032 On 04-August-22	9.72	Put	Bond Future	4920	5	5	5	0.00
17/05/2022	2032 On 04-August-22	10.21	Put	Bond Future	2646	3	3	3	0.00
17/05/2022	2032 On 04-August-22	10.20	Put	Bond Future	2685	3	3	3	0.00
17/05/2022	2032 On 04-August-22	9.40	Put	Bond Future	6724	7	7	7	0.00
17/05/2022	2032 On 04-August-22	8.97	Put	Bond Future	9304	9	9	9	0.00
17/05/2022	2032 On 04-August-22	10.10	Put	Bond Future	3089	3	3	3	0.00
17/05/2022	2032 On 04-August-22	10.50	Put	Bond Future	1691	2	2	2	0.00
17/05/2022	2032 On 04-August-22	9.80	Put	Bond Future	4498	4	4	4	0.00
17/05/2022	2032 On 04-August-22	10.22	Put	Bond Future	2608	3	3	3	0.00
17/05/2022	2032 On 04-August-22	11.89	Put	Bond Future	108	0	0	0	0.00
17/05/2022	2032 On 04-August-22	11.60	Put	Bond Future	199	0	0	0	800.00
17/05/2022	2032 On 04-August-22	11.00	Put	Bond Future	664	1	1	1	7,500.00
17/05/2022	2032 On 03-November-22			Bond Future	10.77	86.2266	86.2201	86.2266	87,927.00
17/05/2022	2032 On 03-November-22	12.30	Call	Bond Future	7864	8	8	8	0.00
17/05/2022	2032 On 03-November-22	10.66	Call	Bond Future	1807	2	2	2	0.00
17/05/2022	2032 On 03-November-22	10.67	Call	Bond Future	1834	2	2	2	750.00
17/05/2022	2032 On 03-November-22	11.55	Call	Bond Future	4757	5	5	5	0.00
17/05/2022	2032 On 03-November-22	10.21	Call	Bond Future	837	1	1	1	500.00
17/05/2022	2032 On 03-November-22	10.56	Call	Bond Future	1558	2	2	2	0.00
17/05/2022	2032 On 03-November-22	10.11	Call	Bond Future	679	1	1	1	0.00
17/05/2022	2032 On 03-November-22	9.31	Call	Bond Future	112	0	0	0	180.00
17/05/2022	2032 On 03-November-22	9.46	Call	Bond Future	163	0	0	0	500.00
17/05/2022	2032 On 03-November-22	10.49	Call	Bond Future	1395	1	1	1	0.00
17/05/2022	2032 On 03-November-22	9.92	Call	Bond Future	451	0	0	0	750.00

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17/05/2022	2032 On 03-November-22	10.16	Call	Bond Future	755	1	1	1	0.00
17/05/2022	2032 On 03-November-22	9.36	Call	Bond Future	127	0	0	0	454.00
17/05/2022	2032 On 03-November-22	9.36	Put	Bond Future	7939	8	8	8	0.00
17/05/2022	2032 On 03-November-22	9.46	Put	Bond Future	7388	7	7	7	0.00
17/05/2022	2032 On 03-November-22	10.16	Put	Bond Future	4014	4	4	4	180.00
17/05/2022	2032 On 03-November-22	9.31	Put	Bond Future	8218	8	8	8	0.00
17/05/2022	2032 On 03-November-22	9.92	Put	Bond Future	5044	5	5	5	0.00
17/05/2022	2032 On 03-November-22	10.11	Put	Bond Future	4213	4	4	4	454.00
17/05/2022	2032 On 03-November-22	10.56	Put	Bond Future	2650	3	3	3	180.00
17/05/2022	2032 On 03-November-22	10.49	Put	Bond Future	2861	3	3	3	454.00
17/05/2022	2032 On 03-November-22	10.21	Put	Bond Future	3821	4	4	4	0.00
17/05/2022	2032 On 03-November-22	11.55	Put	Bond Future	781	1	1	1	500.00
17/05/2022	2032 On 03-November-22	10.67	Put	Bond Future	2342	2	2	2	0.00
17/05/2022	2032 On 03-November-22	10.66	Put	Bond Future	2369	2	2	2	0.00
17/05/2022	2032 On 03-November-22	12.30	Put	Bond Future	311	0	0	0	750.00
17/05/2022	2032 On 02-February-23			Bond Future	10.92	87.6788	87.7023	87.6788	0.00
17/05/2022	2032 On 02-February-23	11.84	Call	Bond Future	5509	5	6	5	0.00
17/05/2022	2032 On 02-February-23	12.75	Call	Bond Future	9102	9	9	9	0.00
17/05/2022	2032 On 02-February-23	10.38	Call	Bond Future	1250	1	1	1	0.00
17/05/2022	2032 On 02-February-23	10.39	Call	Bond Future	1269	1	1	1	0.00
17/05/2022	2032 On 02-February-23	9.31	Call	Bond Future	201	0	0	0	454.00
17/05/2022	2032 On 02-February-23	10.16	Call	Bond Future	895	1	1	1	0.00
17/05/2022	2032 On 02-February-23	11.69	Call	Bond Future	4952	5	5	5	0.00
17/05/2022	2032 On 02-February-23	10.40	Call	Bond Future	1288	1	1	1	0.00
17/05/2022	2032 On 02-February-23	9.92	Call	Bond Future	616	1	1	1	750.00
17/05/2022	2032 On 02-February-23	10.22	Call	Bond Future	976	1	1	1	500.00
17/05/2022	2032 On 02-February-23	9.47	Call	Bond Future	277	0	0	0	500.00
17/05/2022	2032 On 02-February-23	10.50	Call	Bond Future	1488	1	1	1	0.00
17/05/2022	2032 On 02-February-23	10.67	Call	Bond Future	1867	2	2	2	750.00
17/05/2022	2032 On 02-February-23	10.67	Put	Bond Future	3176	3	3	3	0.00
17/05/2022	2032 On 02-February-23	10.50	Put	Bond Future	3689	4	4	4	454.00
17/05/2022	2032 On 02-February-23	9.47	Put	Bond Future	8147	8	8	8	0.00
17/05/2022	2032 On 02-February-23	10.22	Put	Bond Future	4673	5	5	5	0.00

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17/05/2022	2032 On 02-February-23	9.92	Put	Bond Future	5952	6	6	6	0.00
17/05/2022	2032 On 02-February-23	10.40	Put	Bond Future	4019	4	4	4	0.00
17/05/2022	2032 On 02-February-23	11.69	Put	Bond Future	1160	1	1	1	0.00
17/05/2022	2032 On 02-February-23	10.16	Put	Bond Future	4915	5	5	5	454.00
17/05/2022	2032 On 02-February-23	9.31	Put	Bond Future	8995	9	9	9	0.00
17/05/2022	2032 On 02-February-23	10.39	Put	Bond Future	4053	4	4	4	0.00
17/05/2022	2032 On 02-February-23	10.38	Put	Bond Future	4088	4	4	4	0.00
17/05/2022	2032 On 02-February-23	12.75	Put	Bond Future	426	0	0	0	750.00
17/05/2022	2032 On 02-February-23	11.84	Put	Bond Future	1000	1	1	1	500.00
17/05/2022	2032 On 04-May-23			Bond Future	11.07	85.0755	85.1458	85.0755	0.00
17/05/2022	2032 On 04-May-23	10.88	Call	Bond Future	2447	2	2	2	0.00
17/05/2022	2032 On 04-May-23	10.87	Call	Bond Future	2423	2	2	2	0.00
17/05/2022	2032 On 04-May-23	10.89	Call	Bond Future	2471	2	2	2	0.00
17/05/2022	2032 On 04-May-23	10.89	Put	Bond Future	3385	3	3	3	0.00
17/05/2022	2032 On 04-May-23	10.87	Put	Bond Future	3438	3	3	3	0.00
17/05/2022	2032 On 04-May-23	10.88	Put	Bond Future	3411	3	3	3	0.00
17/05/2022	2033 On 04-August-22			Bond Future	113.87	113.7276	113.8664	113.7276	7,046.00
17/05/2022	2033 On 03-November-22			Bond Future	114.23	114.0861	114.2255	114.0861	0.00
17/05/2022	2033 On 02-February-23			Bond Future	116.21	116.0283	116.2095	116.0283	0.00
17/05/2022	2033 On 04-May-23			Bond Future	116.99	116.7403	116.9860	116.7403	0.00
17/05/2022	2037 On 04-August-22			Bond Future	11.12	81.8966	81.6019	81.8966	126,804.00
17/05/2022	2037 On 04-August-22	10.10	Call	Bond Future	64	0	0	0	50.00
17/05/2022	2037 On 04-August-22	11.42	Call	Bond Future	2792	3	3	3	0.00
17/05/2022	2037 On 04-August-22	10.91	Call	Bond Future	1087	1	1	1	0.00
17/05/2022	2037 On 04-August-22	11.21	Call	Bond Future	1998	2	2	2	1,050.00
17/05/2022	2037 On 04-August-22	10.89	Call	Bond Future	1036	1	1	1	0.00
17/05/2022	2037 On 04-August-22	10.90	Call	Bond Future	1061	1	1	1	0.00
17/05/2022	2037 On 04-August-22	11.95	Call	Bond Future	5216	5	5	5	0.00
17/05/2022	2037 On 04-August-22	11.95	Put	Bond Future	350	0	0	0	1,050.00
17/05/2022	2037 On 04-August-22	10.91	Put	Bond Future	2368	2	2	2	0.00
17/05/2022	2037 On 04-August-22	10.89	Put	Bond Future	2442	2	2	2	0.00

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17/05/2022	2037 On 04-August-22	11.21	Put	Bond Future	1433	1	1	1	0.00
17/05/2022	2037 On 04-August-22	11.42	Put	Bond Future	970	1	1	1	50.00
17/05/2022	2037 On 04-August-22	10.10	Put	Bond Future	6652	6	7	6	0.00
17/05/2022	2037 On 04-August-22	10.90	Put	Bond Future	2405	2	2	2	50.00
17/05/2022	2037 On 03-November-22			Bond Future	11.28	83.0899	82.7897	83.0899	0.00
17/05/2022	2037 On 03-November-22	11.30	Call	Bond Future	2450	3	2	3	0.00
17/05/2022	2037 On 03-November-22	11.32	Call	Bond Future	2514	3	3	3	0.00
17/05/2022	2037 On 03-November-22	11.31	Call	Bond Future	2482	3	2	3	0.00
17/05/2022	2037 On 03-November-22	11.31	Put	Bond Future	2321	2	2	2	0.00
17/05/2022	2037 On 03-November-22	11.30	Put	Bond Future	2349	2	2	2	0.00
17/05/2022	2037 On 03-November-22	11.32	Put	Bond Future	2293	2	2	2	0.00
17/05/2022	2037 On 02-February-23			Bond Future	11.43	80.2320	79.9556	80.2320	0.00
17/05/2022	2037 On 02-February-23	11.05	Call	Bond Future	1917	2	2	2	0.00
17/05/2022	2037 On 02-February-23	11.03	Call	Bond Future	1868	2	2	2	0.00
17/05/2022	2037 On 02-February-23	11.04	Call	Bond Future	1892	2	2	2	0.00
17/05/2022	2037 On 02-February-23	11.04	Put	Bond Future	4211	4	4	4	0.00
17/05/2022	2037 On 02-February-23	11.03	Put	Bond Future	4248	4	4	4	0.00
17/05/2022	2037 On 02-February-23	11.05	Put	Bond Future	4175	4	4	4	0.00
17/05/2022	2037 On 04-May-23			Bond Future	11.57	81.6567	81.4190	81.6567	0.00
17/05/2022	2037 On 04-May-23	11.32	Call	Bond Future	2648	3	3	3	0.00
17/05/2022	2037 On 04-May-23	11.30	Call	Bond Future	2594	3	3	3	0.00
17/05/2022	2037 On 04-May-23	11.31	Call	Bond Future	2621	3	3	3	0.00
17/05/2022	2037 On 04-May-23	11.31	Put	Bond Future	4115	4	4	4	0.00
17/05/2022	2037 On 04-May-23	11.30	Put	Bond Future	4147	4	4	4	0.00
17/05/2022	2037 On 04-May-23	11.32	Put	Bond Future	4083	4	4	4	0.00
17/05/2022	2038 On 04-August-22			Bond Future	128.21	128.2522	128.2065	128.2522	6,836.00
17/05/2022	2038 On 03-November-22			Bond Future	130.10	130.1486	130.1006	130.1486	0.00
17/05/2022	2038 On 02-February-23			Bond Future	130.47	130.4772	130.4732	130.4772	0.00
17/05/2022	2038 On 04-May-23			Bond Future	132.88	132.8127	132.8783	132.8127	0.00
17/05/2022	2040 On 04-August-22			Bond Future	11.25	83.5922	83.1732	83.5922	120,301.00
17/05/2022	2040 On 04-August-22	9.70	Call	Bond Future	7	0	0	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
17/05/2022	2040 On 04-August-22	10.70	Call	Bond Future	411	1	0	1	460.00
17/05/2022	2040 On 04-August-22	11.03	Call	Bond Future	1092	1	1	1	0.00
17/05/2022	2040 On 04-August-22	11.04	Call	Bond Future	1119	1	1	1	0.00
17/05/2022	2040 On 04-August-22	12.24	Call	Bond Future	6352	7	6	7	0.00
17/05/2022	2040 On 04-August-22	11.05	Call	Bond Future	1146	1	1	1	0.00
17/05/2022	2040 On 04-August-22	11.05	Put	Bond Future	2492	2	2	2	0.00
17/05/2022	2040 On 04-August-22	12.24	Put	Bond Future	267	0	0	0	460.00
17/05/2022	2040 On 04-August-22	9.70	Put	Bond Future	11235	11	11	11	0.00
17/05/2022	2040 On 04-August-22	11.04	Put	Bond Future	2532	2	3	2	0.00
17/05/2022	2040 On 04-August-22	11.03	Put	Bond Future	2572	2	3	2	0.00
17/05/2022	2040 On 04-August-22	10.70	Put	Bond Future	4159	4	4	4	0.00
17/05/2022	2040 On 03-November-22			Bond Future	11.41	84.8102	84.3840	84.8102	3,965.00
17/05/2022	2040 On 03-November-22	11.41	Call	Bond Future	2594	3	3	3	0.00
17/05/2022	2040 On 03-November-22	11.39	Call	Bond Future	2528	3	3	3	0.00
17/05/2022	2040 On 03-November-22	11.40	Call	Bond Future	2561	3	3	3	0.00
17/05/2022	2040 On 03-November-22	12.52	Call	Bond Future	7330	8	7	8	0.00
17/05/2022	2040 On 03-November-22	10.70	Call	Bond Future	754	1	1	1	1,100.00
17/05/2022	2040 On 03-November-22	11.20	Call	Bond Future	1936	2	2	2	1,100.00
17/05/2022	2040 On 03-November-22	11.20	Put	Bond Future	3329	3	3	3	0.00
17/05/2022	2040 On 03-November-22	11.41	Put	Bond Future	2625	2	3	2	0.00
17/05/2022	2040 On 03-November-22	12.52	Put	Bond Future	713	1	1	1	1,100.00
17/05/2022	2040 On 03-November-22	10.70	Put	Bond Future	5536	5	6	5	0.00
17/05/2022	2040 On 03-November-22	11.39	Put	Bond Future	2687	2	3	2	0.00
17/05/2022	2040 On 03-November-22	11.40	Put	Bond Future	2656	2	3	2	0.00
17/05/2022	2040 On 02-February-23			Bond Future	11.56	81.7312	81.3270	81.7312	0.00
17/05/2022	2040 On 02-February-23	11.10	Call	Bond Future	1815	2	2	2	0.00
17/05/2022	2040 On 02-February-23	11.11	Call	Bond Future	1841	2	2	2	0.00
17/05/2022	2040 On 02-February-23	11.12	Call	Bond Future	1867	2	2	2	0.00
17/05/2022	2040 On 02-February-23	11.12	Put	Bond Future	4680	4	5	4	0.00
17/05/2022	2040 On 02-February-23	11.11	Put	Bond Future	4720	4	5	4	0.00
17/05/2022	2040 On 02-February-23	11.10	Put	Bond Future	4760	5	5	5	0.00
17/05/2022	2040 On 04-May-23			Bond Future	11.69	83.1828	82.8160	83.1828	0.00
17/05/2022	2040 On 04-May-23	11.41	Call	Bond Future	2784	3	3	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
17/05/2022	2040 On 04-May-23	11.42	Call	Bond Future	2812	3	3	3	0.00
17/05/2022	2040 On 04-May-23	11.43	Call	Bond Future	2841	3	3	3	0.00
17/05/2022	2040 On 04-May-23	11.43	Put	Bond Future	4482	4	4	4	0.00
17/05/2022	2040 On 04-May-23	11.42	Put	Bond Future	4517	4	5	4	0.00
17/05/2022	2040 On 04-May-23	11.41	Put	Bond Future	4552	4	5	4	0.00
17/05/2022	2044 On 04-August-22			Bond Future	11.26	80.4624	80.0685	80.4624	77,372.00
17/05/2022	2044 On 04-August-22	11.10	Call	Bond Future	1295	1	1	1	0.00
17/05/2022	2044 On 04-August-22	11.08	Call	Bond Future	1235	1	1	1	0.00
17/05/2022	2044 On 04-August-22	11.09	Call	Bond Future	1265	1	1	1	0.00
17/05/2022	2044 On 04-August-22	11.09	Put	Bond Future	2406	2	2	2	0.00
17/05/2022	2044 On 04-August-22	11.08	Put	Bond Future	2445	2	2	2	0.00
17/05/2022	2044 On 04-August-22	11.10	Put	Bond Future	2368	2	2	2	0.00
17/05/2022	2044 On 03-November-22			Bond Future	11.41	81.6349	81.2342	81.6349	0.00
17/05/2022	2044 On 03-November-22	11.39	Call	Bond Future	2578	3	3	3	0.00
17/05/2022	2044 On 03-November-22	11.40	Call	Bond Future	2612	3	3	3	0.00
17/05/2022	2044 On 03-November-22	11.41	Call	Bond Future	2646	3	3	3	0.00
17/05/2022	2044 On 03-November-22	11.41	Put	Bond Future	2657	2	3	2	0.00
17/05/2022	2044 On 03-November-22	11.40	Put	Bond Future	2689	3	3	3	0.00
17/05/2022	2044 On 03-November-22	11.39	Put	Bond Future	2720	3	3	3	0.00
17/05/2022	2044 On 02-February-23			Bond Future	11.55	78.6276	78.2483	78.6276	0.00
17/05/2022	2044 On 02-February-23	11.16	Call	Bond Future	2032	2	2	2	0.00
17/05/2022	2044 On 02-February-23	11.14	Call	Bond Future	1977	2	2	2	0.00
17/05/2022	2044 On 02-February-23	11.15	Call	Bond Future	2005	2	2	2	0.00
17/05/2022	2044 On 02-February-23	11.15	Put	Bond Future	4606	4	5	4	0.00
17/05/2022	2044 On 02-February-23	11.14	Put	Bond Future	4646	4	5	4	0.00
17/05/2022	2044 On 02-February-23	11.16	Put	Bond Future	4566	4	5	4	0.00
17/05/2022	2044 On 04-May-23			Bond Future	11.67	80.0243	79.6810	80.0243	0.00
17/05/2022	2044 On 04-May-23	11.43	Call	Bond Future	2942	3	3	3	0.00
17/05/2022	2044 On 04-May-23	11.41	Call	Bond Future	2883	3	3	3	0.00
17/05/2022	2044 On 04-May-23	11.42	Call	Bond Future	2913	3	3	3	0.00
17/05/2022	2044 On 04-May-23	11.42	Put	Bond Future	4529	4	5	4	0.00
17/05/2022	2044 On 04-May-23	11.41	Put	Bond Future	4565	4	5	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
17/05/2022	2044 On 04-May-23	11.43	Put	Bond Future	4494	4	4	4	0.00
17/05/2022	2046 On 04-August-22			Bond Future	117.43	117.7864	117.4260	117.7864	15,959.00
17/05/2022	2046 On 03-November-22			Bond Future	117.21	117.5806	117.2137	117.5806	1,566.00
17/05/2022	2046 On 02-February-23			Bond Future	119.25	119.5833	119.2509	119.5833	0.00
17/05/2022	2046 On 04-May-23			Bond Future	119.44	119.7148	119.4392	119.7148	0.00
17/05/2022	2050 On 04-August-22			Bond Future	119.15	119.1215	119.1549	119.1215	11,293.00
17/05/2022	2050 On 03-November-22			Bond Future	120.92	120.8825	120.9152	120.8825	0.00
17/05/2022	2050 On 02-February-23			Bond Future	120.92	120.8446	120.9193	120.8446	0.00
17/05/2022	2050 On 04-May-23			Bond Future	123.15	123.0078	123.1481	123.0078	0.00
17/05/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2022	AL37 On 04-August-22			Index Future	824.31	825.7250	824.3050	825.7250	0.00
17/05/2022	AL37 On 03-November-22			Index Future	836.38	837.8310	836.3840	837.8310	0.00
17/05/2022	AL37 On 02-February-23			Index Future	850.69	851.8720	850.6870	851.8720	0.00
17/05/2022	AL37 On 04-May-23			Index Future	866.13	866.8920	866.1340	866.8920	0.00
17/05/2022	AL7T On 04-August-22			Index Future	936.89	937.2110	936.8930	937.2110	0.00
17/05/2022	AL7T On 03-November-22			Index Future	950.62	950.9520	950.6220	950.9520	0.00
17/05/2022	AL7T On 02-February-23			Index Future	966.88	966.8890	966.8780	966.8890	0.00
17/05/2022	AL7T On 04-May-23			Index Future	984.44	983.9360	984.4350	983.9360	0.00
17/05/2022	ALBI On 04-August-22			Index Future	833.44	835.5830	833.4410	835.5830	131.00
17/05/2022	ALBI On 03-November-22			Index Future	845.65	847.8330	845.6540	847.8330	0.00
17/05/2022	ALBI On 02-February-23			Index Future	860.12	862.0420	860.1150	862.0420	0.00
17/05/2022	ALBI On 04-May-23			Index Future	875.73	877.2410	875.7330	877.2410	0.00
17/05/2022	C002 On 31-March-32			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
17/05/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/05/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2022	C223 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
17/05/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2022	ES33 On 04-August-22			Bond Future	11.95	76.2408	76.0085	76.2408	350.00
17/05/2022	ES33 On 03-November-22			Bond Future	12.17	73.5858	73.3491	73.5858	0.00
17/05/2022	ES33 On 02-February-23			Bond Future	12.37	74.8421	74.6269	74.8421	0.00
17/05/2022	ES33 On 04-May-23			Bond Future	12.56	72.3957	72.2160	72.3957	0.00
17/05/2022	ES42 On 04-August-22			Bond Future	12.33	74.6554	74.3265	74.6554	4,769.00
17/05/2022	ES42 On 03-November-22			Bond Future	12.53	71.4993	71.1647	71.4993	0.00
17/05/2022	ES42 On 02-February-23			Bond Future	12.71	72.7223	72.4072	72.7223	0.00
17/05/2022	ES42 On 04-May-23			Bond Future	12.88	69.7656	69.4836	69.7656	0.00
17/05/2022	GOVI On 04-August-22			GOVI	822.01	824.0750	822.0080	824.0750	1,114.00
17/05/2022	GOVI On 04-August-22	819.26	Call	GOVI	27480	5	3	5	0.00
17/05/2022	GOVI On 04-August-22	819.27	Call	GOVI	27380	5	3	5	0.00
17/05/2022	GOVI On 04-August-22	819.28	Call	GOVI	27280	5	3	5	0.00
17/05/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
17/05/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
17/05/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
17/05/2022	GOVI On 03-November-22			GOVI	834.05	836.1570	834.0540	836.1570	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
17/05/2022	GOVI On 03-November-22	820.43	Call	GOVI	136240	16	14	16	0.00
17/05/2022	GOVI On 03-November-22	820.41	Call	GOVI	136440	16	14	16	0.00
17/05/2022	GOVI On 03-November-22	820.42	Call	GOVI	136340	16	14	16	0.00
17/05/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
17/05/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
17/05/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
17/05/2022	GOVI On 02-February-23			GOVI	848.32	850.1700	848.3160	850.1700	0.00
17/05/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
17/05/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
17/05/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
17/05/2022	GOVI On 02-February-23	850.83	Put	GOVI	25140	1	3	1	0.00
17/05/2022	GOVI On 02-February-23	850.82	Put	GOVI	25040	1	3	1	0.00
17/05/2022	GOVI On 02-February-23	850.84	Put	GOVI	25240	1	3	1	0.00
17/05/2022	GOVI On 04-May-23			GOVI	863.72	865.1600	863.7200	865.1600	0.00
17/05/2022	GOVI On 04-May-23	852.88	Call	GOVI	108400	12	11	12	0.00
17/05/2022	GOVI On 04-May-23	852.86	Call	GOVI	108600	12	11	12	0.00
17/05/2022	GOVI On 04-May-23	852.87	Call	GOVI	108500	12	11	12	0.00
17/05/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
17/05/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
17/05/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
17/05/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/05/2022	IGOV On 04-August-22			Index Future	318.08	318.1500	318.0770	318.1500	482.00
17/05/2022	IGOV On 03-November-22			Index Future	322.82	322.8920	322.8160	322.8920	16.00
17/05/2022	IGOV On 02-February-23			Index Future	328.41	328.3790	328.4120	328.3790	0.00
17/05/2022	IGOV On 04-May-23			Index Future	334.45	334.2440	334.4500	334.2440	0.00
17/05/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
17/05/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
17/05/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
17/05/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
17/05/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
17/05/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	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
17/05/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
17/05/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
17/05/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
17/05/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
17/05/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
17/05/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
17/05/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
17/05/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
17/05/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
17/05/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
17/05/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
17/05/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/05/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
17/05/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.53	95.4720	95.4750	95.4720	0.00
17/05/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.94	95.0690	95.0600	95.0690	0.00
17/05/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.11	94.8910	94.8950	94.8910	0.00
17/05/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.48	94.5070	94.5250	94.5070	0.00
17/05/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.61	94.3970	94.3950	94.3970	0.00
17/05/2022	JBAF On 19-October-22			Jibar Tradeable Future	5.99	94.0210	94.0150	94.0210	0.00
17/05/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.05	6.0500	93.9500	6.0500	0.00
17/05/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.46	93.5430	93.5400	93.5430	68.00
17/05/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.00	93.0070	93.0000	93.0070	0.00
17/05/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.32	92.6410	92.6800	92.6410	0.00
17/05/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.66	92.3470	92.3450	92.3470	75.00
17/05/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.69	92.3220	92.3100	92.3220	172.00
17/05/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.91	92.0760	92.0900	92.0760	0.00
17/05/2022	R023 On 04-August-22			Bond Future	5.75	104.5933	104.5095	104.5933	22,183.00
17/05/2022	R023 On 04-August-22	6.03	Call	Bond Future	226	0	0	0	0.00
17/05/2022	R023 On 04-August-22	6.04	Call	Bond Future	229	0	0	0	0.00
17/05/2022	R023 On 04-August-22	6.05	Call	Bond Future	233	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
17/05/2022	R023 On 04-August-22	6.05	Put	Bond Future	69	0	0	0	0.00
17/05/2022	R023 On 04-August-22	6.04	Put	Bond Future	70	0	0	0	0.00
17/05/2022	R023 On 04-August-22	6.03	Put	Bond Future	71	0	0	0	0.00
17/05/2022	R023 On 03-November-22			Bond Future	5.63	102.1977	102.1114	102.1977	0.00
17/05/2022	R023 On 03-November-22	6.27	Call	Bond Future	239	0	0	0	0.00
17/05/2022	R023 On 03-November-22	6.25	Call	Bond Future	234	0	0	0	0.00
17/05/2022	R023 On 03-November-22	6.26	Call	Bond Future	237	0	0	0	0.00
17/05/2022	R023 On 03-November-22	6.26	Put	Bond Future	42	0	0	0	0.00
17/05/2022	R023 On 03-November-22	6.25	Put	Bond Future	43	0	0	0	0.00
17/05/2022	R023 On 03-November-22	6.27	Put	Bond Future	42	0	0	0	0.00
17/05/2022	R035 On 04-August-22			Bond Future	10.97	90.0844	89.7939	90.0844	129,168.00
17/05/2022	R035 On 04-August-22	10.53	Call	Bond Future	531	1	1	1	400.00
17/05/2022	R035 On 04-August-22	10.74	Call	Bond Future	964	1	1	1	0.00
17/05/2022	R035 On 04-August-22	11.13	Call	Bond Future	2166	2	2	2	0.00
17/05/2022	R035 On 04-August-22	12.18	Call	Bond Future	7013	7	7	7	0.00
17/05/2022	R035 On 04-August-22	9.53	Call	Bond Future	11	0	0	0	400.00
17/05/2022	R035 On 04-August-22	9.84	Call	Bond Future	42	0	0	0	100.00
17/05/2022	R035 On 04-August-22	10.64	Call	Bond Future	738	1	1	1	0.00
17/05/2022	R035 On 04-August-22	10.72	Call	Bond Future	916	1	1	1	0.00
17/05/2022	R035 On 04-August-22	10.73	Call	Bond Future	939	1	1	1	0.00
17/05/2022	R035 On 04-August-22	10.73	Put	Bond Future	2430	2	2	2	0.00
17/05/2022	R035 On 04-August-22	10.72	Put	Bond Future	2468	2	2	2	0.00
17/05/2022	R035 On 04-August-22	10.64	Put	Bond Future	2788	3	3	3	100.00
17/05/2022	R035 On 04-August-22	9.84	Put	Bond Future	7297	7	7	7	0.00
17/05/2022	R035 On 04-August-22	10.53	Put	Bond Future	3272	3	3	3	0.00
17/05/2022	R035 On 04-August-22	11.13	Put	Bond Future	1230	1	1	1	100.00
17/05/2022	R035 On 04-August-22	9.53	Put	Bond Future	9400	9	9	9	0.00
17/05/2022	R035 On 04-August-22	12.18	Put	Bond Future	150	0	0	0	400.00
17/05/2022	R035 On 04-August-22	10.74	Put	Bond Future	2392	2	2	2	0.00
17/05/2022	R035 On 03-November-22			Bond Future	11.15	86.9094	86.6136	86.9094	3,020.00
17/05/2022	R035 On 03-November-22	11.14	Call	Bond Future	2349	3	2	3	0.00
17/05/2022	R035 On 03-November-22	11.13	Call	Bond Future	2319	2	2	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
17/05/2022	R035 On 03-November-22	9.82	Call	Bond Future	159	0	0	0	582.00
17/05/2022	R035 On 03-November-22	10.30	Call	Bond Future	493	1	0	1	1,000.00
17/05/2022	R035 On 03-November-22	11.15	Call	Bond Future	2380	3	2	3	0.00
17/05/2022	R035 On 03-November-22	12.68	Call	Bond Future	8744	9	9	9	0.00
17/05/2022	R035 On 03-November-22	10.99	Call	Bond Future	1911	2	2	2	0.00
17/05/2022	R035 On 03-November-22	11.05	Call	Bond Future	2081	2	2	2	1,000.00
17/05/2022	R035 On 03-November-22	10.57	Call	Bond Future	919	1	1	1	0.00
17/05/2022	R035 On 03-November-22	10.57	Put	Bond Future	4447	4	4	4	582.00
17/05/2022	R035 On 03-November-22	10.99	Put	Bond Future	2873	3	3	3	582.00
17/05/2022	R035 On 03-November-22	12.68	Put	Bond Future	389	0	0	0	1,000.00
17/05/2022	R035 On 03-November-22	11.15	Put	Bond Future	2392	2	2	2	0.00
17/05/2022	R035 On 03-November-22	10.30	Put	Bond Future	5728	5	6	5	0.00
17/05/2022	R035 On 03-November-22	9.82	Put	Bond Future	8545	8	9	8	0.00
17/05/2022	R035 On 03-November-22	11.13	Put	Bond Future	2449	2	2	2	0.00
17/05/2022	R035 On 03-November-22	11.14	Put	Bond Future	2420	2	2	2	0.00
17/05/2022	R035 On 03-November-22	11.05	Put	Bond Future	2685	3	3	3	0.00
17/05/2022	R035 On 02-February-23			Bond Future	11.31	88.3722	88.1016	88.3722	0.00
17/05/2022	R035 On 02-February-23	11.05	Call	Bond Future	2147	2	2	2	1,000.00
17/05/2022	R035 On 02-February-23	11.06	Call	Bond Future	2174	2	2	2	0.00
17/05/2022	R035 On 02-February-23	13.22	Call	Bond Future	10531	11	11	11	0.00
17/05/2022	R035 On 02-February-23	10.86	Call	Bond Future	1671	2	2	2	0.00
17/05/2022	R035 On 02-February-23	10.30	Call	Bond Future	687	1	1	1	1,000.00
17/05/2022	R035 On 02-February-23	10.87	Call	Bond Future	1694	2	2	2	0.00
17/05/2022	R035 On 02-February-23	10.88	Call	Bond Future	1718	2	2	2	0.00
17/05/2022	R035 On 02-February-23	9.81	Call	Bond Future	278	0	0	0	582.00
17/05/2022	R035 On 02-February-23	10.66	Call	Bond Future	1238	1	1	1	0.00
17/05/2022	R035 On 02-February-23	10.66	Put	Bond Future	5089	5	5	5	582.00
17/05/2022	R035 On 02-February-23	9.81	Put	Bond Future	9560	9	10	9	0.00
17/05/2022	R035 On 02-February-23	10.30	Put	Bond Future	6783	7	7	7	0.00
17/05/2022	R035 On 02-February-23	10.88	Put	Bond Future	4235	4	4	4	0.00
17/05/2022	R035 On 02-February-23	13.22	Put	Bond Future	491	0	0	0	1,000.00
17/05/2022	R035 On 02-February-23	10.87	Put	Bond Future	4272	4	4	4	0.00
17/05/2022	R035 On 02-February-23	10.86	Put	Bond Future	4308	4	4	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
17/05/2022	R035 On 02-February-23	11.06	Put	Bond Future	3622	3	4	3	582.00
17/05/2022	R035 On 02-February-23	11.05	Put	Bond Future	3654	4	4	4	0.00
17/05/2022	R035 On 04-May-23			Bond Future	11.45	85.4425	85.2132	85.4425	0.00
17/05/2022	R035 On 04-May-23	11.22	Call	Bond Future	2606	3	3	3	0.00
17/05/2022	R035 On 04-May-23	11.20	Call	Bond Future	2553	3	3	3	0.00
17/05/2022	R035 On 04-May-23	11.21	Call	Bond Future	2580	3	3	3	0.00
17/05/2022	R035 On 04-May-23	11.22	Put	Bond Future	3910	4	4	4	0.00
17/05/2022	R035 On 04-May-23	11.20	Put	Bond Future	3972	4	4	4	0.00
17/05/2022	R035 On 04-May-23	11.21	Put	Bond Future	3941	4	4	4	0.00
17/05/2022	R186 On 04-August-22			Bond Future	8.60	108.4026	108.2063	108.4026	79,088.00
17/05/2022	R186 On 04-August-22	6.96	Call	Bond Future	5	0	0	0	3,600.00
17/05/2022	R186 On 04-August-22	8.14	Call	Bond Future	346	0	0	0	0.00
17/05/2022	R186 On 04-August-22	8.13	Call	Bond Future	336	0	0	0	0.00
17/05/2022	R186 On 04-August-22	7.96	Call	Bond Future	193	0	0	0	3,600.00
17/05/2022	R186 On 04-August-22	8.15	Call	Bond Future	357	0	0	0	0.00
17/05/2022	R186 On 04-August-22	9.78	Call	Bond Future	4375	5	4	5	0.00
17/05/2022	R186 On 04-August-22	9.78	Put	Bond Future	87	0	0	0	3,600.00
17/05/2022	R186 On 04-August-22	8.15	Put	Bond Future	2050	2	2	2	0.00
17/05/2022	R186 On 04-August-22	8.13	Put	Bond Future	2105	2	2	2	0.00
17/05/2022	R186 On 04-August-22	8.14	Put	Bond Future	2078	2	2	2	0.00
17/05/2022	R186 On 04-August-22	6.96	Put	Bond Future	6342	6	6	6	0.00
17/05/2022	R186 On 04-August-22	7.96	Put	Bond Future	2612	2	3	2	0.00
17/05/2022	R186 On 03-November-22			Bond Future	8.80	109.9799	109.7795	109.9799	11,129.00
17/05/2022	R186 On 03-November-22	8.55	Call	Bond Future	1026	1	1	1	0.00
17/05/2022	R186 On 03-November-22	8.53	Call	Bond Future	994	1	1	1	0.00
17/05/2022	R186 On 03-November-22	8.54	Call	Bond Future	1010	1	1	1	0.00
17/05/2022	R186 On 03-November-22	8.54	Put	Bond Future	1913	2	2	2	0.00
17/05/2022	R186 On 03-November-22	8.53	Put	Bond Future	1933	2	2	2	0.00
17/05/2022	R186 On 03-November-22	8.55	Put	Bond Future	1894	2	2	2	0.00
17/05/2022	R186 On 02-February-23			Bond Future	8.94	106.5350	106.3687	106.5350	0.00
17/05/2022	R186 On 02-February-23	8.34	Call	Bond Future	696	1	1	1	0.00
17/05/2022	R186 On 02-February-23	8.32	Call	Bond Future	670	1	1	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
17/05/2022	R186 On 02-February-23	8.33	Call	Bond Future	683	1	1	1	0.00
17/05/2022	R186 On 02-February-23	8.33	Put	Bond Future	2730	3	3	3	0.00
17/05/2022	R186 On 02-February-23	8.32	Put	Bond Future	2751	3	3	3	0.00
17/05/2022	R186 On 02-February-23	8.34	Put	Bond Future	2709	3	3	3	0.00
17/05/2022	R186 On 04-May-23			Bond Future	9.07	108.4232	108.3114	108.4232	0.00
17/05/2022	R186 On 04-May-23	8.82	Call	Bond Future	1507	2	2	2	0.00
17/05/2022	R186 On 04-May-23	8.83	Call	Bond Future	1522	2	2	2	0.00
17/05/2022	R186 On 04-May-23	8.84	Call	Bond Future	1538	2	2	2	0.00
17/05/2022	R186 On 04-May-23	8.83	Put	Bond Future	2277	2	2	2	0.00
17/05/2022	R186 On 04-May-23	8.84	Put	Bond Future	2262	2	2	2	0.00
17/05/2022	R186 On 04-May-23	8.82	Put	Bond Future	2293	2	2	2	0.00
17/05/2022	R197 On 04-August-22			Bond Future	327.11	327.0410	327.1058	327.0410	875.00
17/05/2022	R197 On 03-November-22			Bond Future	331.94	331.8751	331.9372	331.8751	0.00
17/05/2022	R197 On 02-February-23			Bond Future	329.00	328.8248	329.0011	328.8248	0.00
17/05/2022	R197 On 04-May-23			Bond Future	335.07	334.7132	335.0682	334.7132	0.00
17/05/2022	R202 On 04-August-22			Bond Future	246.85	246.7855	246.8542	246.7855	6,519.00
17/05/2022	R202 On 03-November-22			Bond Future	250.50	250.4329	250.5001	250.4329	0.00
17/05/2022	R202 On 02-February-23			Bond Future	250.23	250.0744	250.2282	250.0744	0.00
17/05/2022	R202 On 04-May-23			Bond Future	254.84	254.5499	254.8394	254.5499	0.00
17/05/2022	R209 On 04-August-22			Bond Future	10.95	69.6001	69.3442	69.6001	20,119.00
17/05/2022	R209 On 04-August-22	10.57	Call	Bond Future	605	1	1	1	0.00
17/05/2022	R209 On 04-August-22	10.59	Call	Bond Future	640	1	1	1	0.00
17/05/2022	R209 On 04-August-22	10.58	Call	Bond Future	622	1	1	1	0.00
17/05/2022	R209 On 04-August-22	10.58	Put	Bond Future	2620	2	3	2	0.00
17/05/2022	R209 On 04-August-22	10.57	Put	Bond Future	2658	2	3	2	0.00
17/05/2022	R209 On 04-August-22	10.59	Put	Bond Future	2582	2	3	2	0.00
17/05/2022	R209 On 03-November-22			Bond Future	11.11	67.4682	67.2077	67.4682	4,135.00
17/05/2022	R209 On 03-November-22	11.02	Call	Bond Future	1840	2	2	2	0.00
17/05/2022	R209 On 03-November-22	11.50	Call	Bond Future	3263	3	3	3	0.00
17/05/2022	R209 On 03-November-22	10.50	Call	Bond Future	741	1	1	1	0.00
17/05/2022	R209 On 03-November-22	11.00	Call	Bond Future	1789	2	2	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
17/05/2022	R209 On 03-November-22	10.00	Call	Bond Future	233	0	0	0	0.00
17/05/2022	R209 On 03-November-22	11.01	Call	Bond Future	1814	2	2	2	0.00
17/05/2022	R209 On 03-November-22	9.25	Call	Bond Future	30	0	0	0	9,500.00
17/05/2022	R209 On 03-November-22	9.50	Call	Bond Future	64	0	0	0	0.00
17/05/2022	R209 On 03-November-22	11.03	Call	Bond Future	1865	2	2	2	0.00
17/05/2022	R209 On 03-November-22	11.03	Put	Bond Future	2266	2	2	2	0.00
17/05/2022	R209 On 03-November-22	10.50	Put	Bond Future	3992	4	4	4	0.00
17/05/2022	R209 On 03-November-22	9.50	Put	Bond Future	9173	9	9	9	0.00
17/05/2022	R209 On 03-November-22	9.25	Put	Bond Future	10709	10	11	10	0.00
17/05/2022	R209 On 03-November-22	11.01	Put	Bond Future	2319	2	2	2	0.00
17/05/2022	R209 On 03-November-22	10.00	Put	Bond Future	6332	6	6	6	9,500.00
17/05/2022	R209 On 03-November-22	11.00	Put	Bond Future	2346	2	2	2	9,500.00
17/05/2022	R209 On 03-November-22	11.50	Put	Bond Future	1270	1	1	1	0.00
17/05/2022	R209 On 03-November-22	11.02	Put	Bond Future	2292	2	2	2	0.00
17/05/2022	R209 On 02-February-23			Bond Future	11.24	68.6042	68.3629	68.6042	0.00
17/05/2022	R209 On 02-February-23	10.80	Call	Bond Future	1452	2	1	2	0.00
17/05/2022	R209 On 02-February-23	10.78	Call	Bond Future	1411	2	1	2	0.00
17/05/2022	R209 On 02-February-23	10.79	Call	Bond Future	1432	2	1	2	0.00
17/05/2022	R209 On 02-February-23	10.80	Put	Bond Future	3748	4	4	4	0.00
17/05/2022	R209 On 02-February-23	10.78	Put	Bond Future	3814	4	4	4	0.00
17/05/2022	R209 On 02-February-23	10.79	Put	Bond Future	3781	4	4	4	0.00
17/05/2022	R209 On 04-May-23			Bond Future	11.37	66.6705	66.4611	66.6705	0.00
17/05/2022	R209 On 04-May-23	11.11	Call	Bond Future	2256	2	2	2	0.00
17/05/2022	R209 On 04-May-23	11.09	Call	Bond Future	2210	2	2	2	0.00
17/05/2022	R209 On 04-May-23	11.10	Call	Bond Future	2233	2	2	2	0.00
17/05/2022	R209 On 04-May-23	11.10	Put	Bond Future	3582	3	4	3	0.00
17/05/2022	R209 On 04-May-23	11.09	Put	Bond Future	3610	3	4	3	0.00
17/05/2022	R209 On 04-May-23	11.11	Put	Bond Future	3554	3	4	3	0.00
17/05/2022	R210 On 04-August-22			Bond Future	221.85	221.8003	221.8542	221.8003	1,025.00
17/05/2022	R210 On 03-November-22			Bond Future	222.18	222.1273	222.1796	222.1273	0.00
17/05/2022	R210 On 02-February-23			Bond Future	226.04	225.9102	226.0401	225.9102	0.00
17/05/2022	R210 On 04-May-23			Bond Future	227.16	226.9069	227.1585	226.9069	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
17/05/2022	R213 On 04-August-22			Bond Future	10.43	84.0278	83.9981	84.0278	26,862.00
17/05/2022	R213 On 04-August-22	9.90	Call	Bond Future	365	0	0	0	0.00
17/05/2022	R213 On 04-August-22	9.88	Call	Bond Future	343	0	0	0	0.00
17/05/2022	R213 On 04-August-22	9.89	Call	Bond Future	354	0	0	0	0.00
17/05/2022	R213 On 04-August-22	9.90	Put	Bond Future	2979	3	3	3	0.00
17/05/2022	R213 On 04-August-22	9.88	Put	Bond Future	3059	3	3	3	0.00
17/05/2022	R213 On 04-August-22	9.89	Put	Bond Future	3019	3	3	3	0.00
17/05/2022	R213 On 03-November-22			Bond Future	10.61	81.7123	81.6810	81.7123	0.00
17/05/2022	R213 On 03-November-22	10.40	Call	Bond Future	1459	1	1	1	0.00
17/05/2022	R213 On 03-November-22	9.98	Call	Bond Future	719	1	1	1	0.00
17/05/2022	R213 On 03-November-22	10.19	Call	Bond Future	1050	1	1	1	0.00
17/05/2022	R213 On 03-November-22	9.13	Call	Bond Future	119	0	0	0	200.00
17/05/2022	R213 On 03-November-22	9.84	Call	Bond Future	541	1	1	1	0.00
17/05/2022	R213 On 03-November-22	10.38	Call	Bond Future	1417	1	1	1	0.00
17/05/2022	R213 On 03-November-22	10.39	Call	Bond Future	1438	1	1	1	0.00
17/05/2022	R213 On 03-November-22	10.37	Call	Bond Future	1396	1	1	1	0.00
17/05/2022	R213 On 03-November-22	9.19	Call	Bond Future	137	0	0	0	476.00
17/05/2022	R213 On 03-November-22	9.19	Put	Bond Future	7236	7	7	7	0.00
17/05/2022	R213 On 03-November-22	10.37	Put	Bond Future	2559	3	3	3	200.00
17/05/2022	R213 On 03-November-22	10.39	Put	Bond Future	2505	2	3	2	0.00
17/05/2022	R213 On 03-November-22	10.38	Put	Bond Future	2532	3	3	3	0.00
17/05/2022	R213 On 03-November-22	9.84	Put	Bond Future	4305	4	4	4	476.00
17/05/2022	R213 On 03-November-22	9.13	Put	Bond Future	7535	8	8	8	0.00
17/05/2022	R213 On 03-November-22	10.19	Put	Bond Future	3085	3	3	3	476.00
17/05/2022	R213 On 03-November-22	9.98	Put	Bond Future	3785	4	4	4	200.00
17/05/2022	R213 On 03-November-22	10.40	Put	Bond Future	2478	2	2	2	0.00
17/05/2022	R213 On 02-February-23			Bond Future	10.78	83.0868	83.0835	83.0868	0.00
17/05/2022	R213 On 02-February-23	10.43	Call	Bond Future	1556	2	2	2	912.00
17/05/2022	R213 On 02-February-23	10.22	Call	Bond Future	1172	1	1	1	0.00
17/05/2022	R213 On 02-February-23	9.16	Call	Bond Future	209	0	0	0	476.00
17/05/2022	R213 On 02-February-23	10.21	Call	Bond Future	1155	1	1	1	0.00
17/05/2022	R213 On 02-February-23	10.23	Call	Bond Future	1189	1	1	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
17/05/2022	R213 On 02-February-23	10.35	Call	Bond Future	1402	1	1	1	0.00
17/05/2022	R213 On 02-February-23	12.20	Call	Bond Future	6805	7	7	7	0.00
17/05/2022	R213 On 02-February-23	10.01	Call	Bond Future	851	1	1	1	0.00
17/05/2022	R213 On 02-February-23	12.20	Put	Bond Future	596	1	1	1	912.00
17/05/2022	R213 On 02-February-23	10.22	Put	Bond Future	3778	4	4	4	0.00
17/05/2022	R213 On 02-February-23	10.43	Put	Bond Future	3166	3	3	3	0.00
17/05/2022	R213 On 02-February-23	10.35	Put	Bond Future	3390	3	3	3	476.00
17/05/2022	R213 On 02-February-23	10.21	Put	Bond Future	3809	4	4	4	0.00
17/05/2022	R213 On 02-February-23	9.16	Put	Bond Future	8089	8	8	8	0.00
17/05/2022	R213 On 02-February-23	10.01	Put	Bond Future	4470	4	4	4	476.00
17/05/2022	R213 On 02-February-23	10.23	Put	Bond Future	3747	4	4	4	0.00
17/05/2022	R213 On 04-May-23			Bond Future	10.92	81.0122	81.0524	81.0122	0.00
17/05/2022	R213 On 04-May-23	10.74	Call	Bond Future	2241	2	2	2	0.00
17/05/2022	R213 On 04-May-23	10.73	Call	Bond Future	2219	2	2	2	0.00
17/05/2022	R213 On 04-May-23	10.75	Call	Bond Future	2263	2	2	2	0.00
17/05/2022	R213 On 04-May-23	10.75	Put	Bond Future	3036	3	3	3	0.00
17/05/2022	R213 On 04-May-23	10.73	Put	Bond Future	3082	3	3	3	0.00
17/05/2022	R213 On 04-May-23	10.74	Put	Bond Future	3059	3	3	3	0.00
17/05/2022	R214 On 04-August-22			Bond Future	11.22	66.6789	66.3569	66.6789	14,630.00
17/05/2022	R214 On 04-August-22	10.97	Call	Bond Future	900	1	1	1	0.00
17/05/2022	R214 On 04-August-22	10.98	Call	Bond Future	922	1	1	1	0.00
17/05/2022	R214 On 04-August-22	10.99	Call	Bond Future	945	1	1	1	0.00
17/05/2022	R214 On 04-August-22	10.98	Put	Bond Future	2247	2	2	2	0.00
17/05/2022	R214 On 04-August-22	10.99	Put	Bond Future	2213	2	2	2	0.00
17/05/2022	R214 On 04-August-22	10.97	Put	Bond Future	2281	2	2	2	0.00
17/05/2022	R214 On 03-November-22			Bond Future	11.37	64.3638	64.0363	64.3638	0.00
17/05/2022	R214 On 03-November-22	11.35	Call	Bond Future	2103	2	2	2	0.00
17/05/2022	R214 On 03-November-22	11.36	Call	Bond Future	2131	2	2	2	0.00
17/05/2022	R214 On 03-November-22	11.34	Call	Bond Future	2076	2	2	2	0.00
17/05/2022	R214 On 03-November-22	11.36	Put	Bond Future	2189	2	2	2	0.00
17/05/2022	R214 On 03-November-22	11.35	Put	Bond Future	2215	2	2	2	0.00
17/05/2022	R214 On 03-November-22	11.34	Put	Bond Future	2241	2	2	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
17/05/2022	R214 On 02-February-23			Bond Future	11.50	65.4471	65.1364	65.4471	0.00
17/05/2022	R214 On 02-February-23	11.09	Call	Bond Future	1586	2	2	2	0.00
17/05/2022	R214 On 02-February-23	11.07	Call	Bond Future	1542	2	2	2	0.00
17/05/2022	R214 On 02-February-23	11.08	Call	Bond Future	1564	2	2	2	0.00
17/05/2022	R214 On 02-February-23	11.08	Put	Bond Future	3852	4	4	4	0.00
17/05/2022	R214 On 02-February-23	11.07	Put	Bond Future	3886	4	4	4	0.00
17/05/2022	R214 On 02-February-23	11.09	Put	Bond Future	3819	4	4	4	0.00
17/05/2022	R214 On 04-May-23			Bond Future	11.62	63.3142	63.0321	63.3142	0.00
17/05/2022	R214 On 04-May-23	11.38	Call	Bond Future	2399	3	2	3	0.00
17/05/2022	R214 On 04-May-23	11.36	Call	Bond Future	2351	2	2	2	0.00
17/05/2022	R214 On 04-May-23	11.37	Call	Bond Future	2375	3	2	3	0.00
17/05/2022	R214 On 04-May-23	11.37	Put	Bond Future	3702	4	4	4	0.00
17/05/2022	R214 On 04-May-23	11.36	Put	Bond Future	3731	4	4	4	0.00
17/05/2022	R214 On 04-May-23	11.38	Put	Bond Future	3673	4	4	4	0.00
17/05/2022	R248 On 04-August-22			Bond Future	11.18	83.8689	83.4611	83.8689	188,751.00
17/05/2022	R248 On 04-August-22	9.70	Call	Bond Future	7	0	0	0	0.00
17/05/2022	R248 On 04-August-22	10.40	Call	Bond Future	184	0	0	0	0.00
17/05/2022	R248 On 04-August-22	11.00	Call	Bond Future	1304	1	1	1	0.00
17/05/2022	R248 On 04-August-22	10.90	Call	Bond Future	1021	1	1	1	1,700.00
17/05/2022	R248 On 04-August-22	10.98	Call	Bond Future	1245	1	1	1	0.00
17/05/2022	R248 On 04-August-22	10.20	Call	Bond Future	73	0	0	0	1,700.00
17/05/2022	R248 On 04-August-22	10.99	Call	Bond Future	1274	1	1	1	0.00
17/05/2022	R248 On 04-August-22	10.99	Put	Bond Future	2619	2	3	2	0.00
17/05/2022	R248 On 04-August-22	10.40	Put	Bond Future	5911	6	6	6	0.00
17/05/2022	R248 On 04-August-22	10.98	Put	Bond Future	2660	2	3	2	0.00
17/05/2022	R248 On 04-August-22	10.90	Put	Bond Future	3008	3	3	3	0.00
17/05/2022	R248 On 04-August-22	11.00	Put	Bond Future	2578	2	3	2	50.00
17/05/2022	R248 On 04-August-22	9.70	Put	Bond Future	11488	11	11	11	0.00
17/05/2022	R248 On 04-August-22	10.20	Put	Bond Future	7379	7	7	7	0.00
17/05/2022	R248 On 03-November-22			Bond Future	11.33	80.6668	80.2519	80.6668	0.00
17/05/2022	R248 On 03-November-22	11.30	Call	Bond Future	2580	3	3	3	0.00
17/05/2022	R248 On 03-November-22	11.31	Call	Bond Future	2615	3	3	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
17/05/2022	R248 On 03-November-22	11.32	Call	Bond Future	2650	3	3	3	0.00
17/05/2022	R248 On 03-November-22	11.30	Put	Bond Future	2799	3	3	3	0.00
17/05/2022	R248 On 03-November-22	11.31	Put	Bond Future	2766	3	3	3	0.00
17/05/2022	R248 On 03-November-22	11.32	Put	Bond Future	2733	3	3	3	0.00
17/05/2022	R248 On 02-February-23			Bond Future	11.46	82.0246	81.6309	82.0246	0.00
17/05/2022	R248 On 02-February-23	11.06	Call	Bond Future	2073	2	2	2	0.00
17/05/2022	R248 On 02-February-23	11.07	Call	Bond Future	2101	2	2	2	0.00
17/05/2022	R248 On 02-February-23	11.08	Call	Bond Future	2129	2	2	2	0.00
17/05/2022	R248 On 02-February-23	11.08	Put	Bond Future	4735	5	5	5	0.00
17/05/2022	R248 On 02-February-23	11.07	Put	Bond Future	4777	5	5	5	0.00
17/05/2022	R248 On 02-February-23	11.06	Put	Bond Future	4819	5	5	5	0.00
17/05/2022	R248 On 04-May-23			Bond Future	11.58	79.0462	78.6881	79.0462	0.00
17/05/2022	R248 On 04-May-23	11.33	Call	Bond Future	2956	3	3	3	0.00
17/05/2022	R248 On 04-May-23	11.34	Call	Bond Future	2987	3	3	3	0.00
17/05/2022	R248 On 04-May-23	11.35	Call	Bond Future	3017	3	3	3	0.00
17/05/2022	R248 On 04-May-23	11.35	Put	Bond Future	4538	4	5	4	0.00
17/05/2022	R248 On 04-May-23	11.34	Put	Bond Future	4575	4	5	4	0.00
17/05/2022	R248 On 04-May-23	11.33	Put	Bond Future	4612	4	5	4	0.00