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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/05/2022 TO: 20/05/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2022	2025 On 04-August-22			Bond Future	161.24	160.8472	161.2434	160.8472	7,305.00
20/05/2022	2025 On 03-November-22			Bond Future	163.62	163.2181	163.6188	163.2181	0.00
20/05/2022	2025 On 02-February-23			Bond Future	164.77	164.3664	164.7705	164.3664	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
20/05/2022	2025 On 04-May-23			Bond Future	167.80	167.3898	167.8002	167.3898	0.00
20/05/2022	2029 On 04-August-22			Bond Future	118.95	118.0379	118.9517	118.0379	3,954.00
20/05/2022	2029 On 03-November-22			Bond Future	119.46	118.5352	119.4602	118.5352	0.00
20/05/2022	2029 On 02-February-23			Bond Future	121.53	120.5893	121.5290	120.5893	0.00
20/05/2022	2029 On 04-May-23			Bond Future	122.48	121.5269	122.4817	121.5269	0.00
20/05/2022	2030 On 04-August-22			Bond Future	9.91	89.7193	90.2856	89.7193	97,888.00
20/05/2022	2030 On 04-August-22	8.30	Call	Bond Future	10	0	0	0	800.00
20/05/2022	2030 On 04-August-22	9.05	Call	Bond Future	144	0	0	0	800.00
20/05/2022	2030 On 04-August-22	9.54	Call	Bond Future	593	0	1	0	0.00
20/05/2022	2030 On 04-August-22	9.55	Call	Bond Future	608	0	1	0	0.00
20/05/2022	2030 On 04-August-22	10.95	Call	Bond Future	5024	5	5	5	0.00
20/05/2022	2030 On 04-August-22	9.56	Call	Bond Future	624	0	1	0	0.00
20/05/2022	2030 On 04-August-22	9.56	Put	Bond Future	2353	3	2	3	0.00
20/05/2022	2030 On 04-August-22	10.95	Put	Bond Future	156	0	0	0	800.00
20/05/2022	2030 On 04-August-22	9.55	Put	Bond Future	2388	3	2	3	0.00
20/05/2022	2030 On 04-August-22	9.54	Put	Bond Future	2422	3	2	3	0.00
20/05/2022	2030 On 04-August-22	9.05	Put	Bond Future	4457	5	4	5	0.00
20/05/2022	2030 On 04-August-22	8.30	Put	Bond Future	8292	9	8	9	0.00
20/05/2022	2030 On 03-November-22			Bond Future	10.09	91.0219	91.5956	91.0219	18,740.00
20/05/2022	2030 On 03-November-22	10.20	Call	Bond Future	2251	2	2	2	500.00
20/05/2022	2030 On 03-November-22	11.57	Call	Bond Future	6952	6	7	6	0.00
20/05/2022	2030 On 03-November-22	10.08	Call	Bond Future	1949	2	2	2	0.00
20/05/2022	2030 On 03-November-22	10.09	Call	Bond Future	1973	2	2	2	0.00
20/05/2022	2030 On 03-November-22	10.10	Call	Bond Future	1998	2	2	2	0.00
20/05/2022	2030 On 03-November-22	9.70	Call	Bond Future	1146	1	1	1	500.00
20/05/2022	2030 On 03-November-22	9.70	Put	Bond Future	3012	3	3	3	0.00
20/05/2022	2030 On 03-November-22	10.10	Put	Bond Future	1959	2	2	2	0.00
20/05/2022	2030 On 03-November-22	10.20	Put	Bond Future	1744	2	2	2	0.00
20/05/2022	2030 On 03-November-22	10.09	Put	Bond Future	1981	2	2	2	0.00
20/05/2022	2030 On 03-November-22	10.08	Put	Bond Future	2004	2	2	2	0.00
20/05/2022	2030 On 03-November-22	11.57	Put	Bond Future	331	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
20/05/2022	2030 On 02-February-23			Bond Future	10.24	88.5747	89.1572	88.5747	0.00
20/05/2022	2030 On 02-February-23	10.01	Call	Bond Future	1838	2	2	2	0.00
20/05/2022	2030 On 02-February-23	9.94	Call	Bond Future	1694	1	2	1	0.00
20/05/2022	2030 On 02-February-23	8.81	Call	Bond Future	346	0	0	0	102.00
20/05/2022	2030 On 02-February-23	10.00	Call	Bond Future	1817	2	2	2	0.00
20/05/2022	2030 On 02-February-23	9.80	Call	Bond Future	1427	1	1	1	0.00
20/05/2022	2030 On 02-February-23	9.99	Call	Bond Future	1796	2	2	2	0.00
20/05/2022	2030 On 02-February-23	9.20	Call	Bond Future	628	1	1	1	0.00
20/05/2022	2030 On 02-February-23	9.66	Call	Bond Future	1188	1	1	1	0.00
20/05/2022	2030 On 02-February-23	9.66	Put	Bond Future	3892	4	4	4	102.00
20/05/2022	2030 On 02-February-23	9.20	Put	Bond Future	5540	6	6	6	0.00
20/05/2022	2030 On 02-February-23	8.81	Put	Bond Future	7183	8	7	8	0.00
20/05/2022	2030 On 02-February-23	9.94	Put	Bond Future	3087	3	3	3	102.00
20/05/2022	2030 On 02-February-23	10.01	Put	Bond Future	2906	3	3	3	0.00
20/05/2022	2030 On 02-February-23	9.99	Put	Bond Future	2957	3	3	3	0.00
20/05/2022	2030 On 02-February-23	9.80	Put	Bond Future	3473	4	3	4	0.00
20/05/2022	2030 On 02-February-23	10.00	Put	Bond Future	2931	3	3	3	0.00
20/05/2022	2030 On 04-May-23			Bond Future	10.39	90.1914	90.7837	90.1914	0.00
20/05/2022	2030 On 04-May-23	12.04	Call	Bond Future	7665	7	8	7	0.00
20/05/2022	2030 On 04-May-23	10.54	Call	Bond Future	3051	3	3	3	0.00
20/05/2022	2030 On 04-May-23	10.52	Call	Bond Future	3001	3	3	3	0.00
20/05/2022	2030 On 04-May-23	10.00	Call	Bond Future	1847	2	2	2	1,080.00
20/05/2022	2030 On 04-May-23	10.53	Call	Bond Future	3026	3	3	3	0.00
20/05/2022	2030 On 04-May-23	10.53	Put	Bond Future	2400	3	2	3	0.00
20/05/2022	2030 On 04-May-23	10.00	Put	Bond Future	3577	4	4	4	0.00
20/05/2022	2030 On 04-May-23	10.52	Put	Bond Future	2419	3	2	3	0.00
20/05/2022	2030 On 04-May-23	10.54	Put	Bond Future	2382	3	2	3	0.00
20/05/2022	2030 On 04-May-23	12.04	Put	Bond Future	741	1	1	1	1,080.00
20/05/2022	2032 On 04-August-22			Bond Future	10.36	89.7707	90.2929	89.7707	70,096.00
20/05/2022	2032 On 04-August-22	11.00	Call	Bond Future	3864	3	4	3	0.00
20/05/2022	2032 On 04-August-22	11.60	Call	Bond Future	6604	6	7	6	0.00
20/05/2022	2032 On 04-August-22	11.89	Call	Bond Future	7963	7	8	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
20/05/2022	2032 On 04-August-22	10.21	Call	Bond Future	1101	1	1	1	0.00
20/05/2022	2032 On 04-August-22	10.50	Call	Bond Future	1932	2	2	2	900.00
20/05/2022	2032 On 04-August-22	10.20	Call	Bond Future	1076	1	1	1	0.00
20/05/2022	2032 On 04-August-22	10.10	Call	Bond Future	847	1	1	1	0.00
20/05/2022	2032 On 04-August-22	8.97	Call	Bond Future	13	0	0	0	800.00
20/05/2022	2032 On 04-August-22	9.40	Call	Bond Future	76	0	0	0	0.00
20/05/2022	2032 On 04-August-22	10.22	Call	Bond Future	1126	1	1	1	0.00
20/05/2022	2032 On 04-August-22	9.80	Call	Bond Future	354	0	0	0	900.00
20/05/2022	2032 On 04-August-22	9.72	Call	Bond Future	268	0	0	0	800.00
20/05/2022	2032 On 04-August-22	9.72	Put	Bond Future	3865	4	4	4	0.00
20/05/2022	2032 On 04-August-22	10.21	Put	Bond Future	1917	2	2	2	0.00
20/05/2022	2032 On 04-August-22	10.20	Put	Bond Future	1948	2	2	2	0.00
20/05/2022	2032 On 04-August-22	9.40	Put	Bond Future	5552	6	6	6	0.00
20/05/2022	2032 On 04-August-22	8.97	Put	Bond Future	8095	9	8	9	0.00
20/05/2022	2032 On 04-August-22	10.10	Put	Bond Future	2278	3	2	3	0.00
20/05/2022	2032 On 04-August-22	10.50	Put	Bond Future	1155	1	1	1	0.00
20/05/2022	2032 On 04-August-22	9.80	Put	Bond Future	3489	4	3	4	0.00
20/05/2022	2032 On 04-August-22	10.22	Put	Bond Future	1886	2	2	2	0.00
20/05/2022	2032 On 04-August-22	11.89	Put	Bond Future	63	0	0	0	0.00
20/05/2022	2032 On 04-August-22	11.60	Put	Bond Future	123	0	0	0	800.00
20/05/2022	2032 On 04-August-22	11.00	Put	Bond Future	430	1	0	1	7,500.00
20/05/2022	2032 On 03-November-22			Bond Future	10.53	86.9220	87.4511	86.9220	87,927.00
20/05/2022	2032 On 03-November-22	12.30	Call	Bond Future	9031	9	9	9	0.00
20/05/2022	2032 On 03-November-22	10.66	Call	Bond Future	2529	2	3	2	0.00
20/05/2022	2032 On 03-November-22	10.67	Call	Bond Future	2559	2	3	2	750.00
20/05/2022	2032 On 03-November-22	11.55	Call	Bond Future	5820	5	6	5	0.00
20/05/2022	2032 On 03-November-22	10.21	Call	Bond Future	1341	1	1	1	500.00
20/05/2022	2032 On 03-November-22	10.56	Call	Bond Future	2235	2	2	2	0.00
20/05/2022	2032 On 03-November-22	10.11	Call	Bond Future	1128	1	1	1	0.00
20/05/2022	2032 On 03-November-22	9.31	Call	Bond Future	213	0	0	0	180.00
20/05/2022	2032 On 03-November-22	9.46	Call	Bond Future	297	0	0	0	500.00
20/05/2022	2032 On 03-November-22	10.49	Call	Bond Future	2039	2	2	2	0.00
20/05/2022	2032 On 03-November-22	9.92	Call	Bond Future	783	1	1	1	750.00

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20/05/2022	2032 On 03-November-22	10.16	Call	Bond Future	1232	1	1	1	0.00
20/05/2022	2032 On 03-November-22	9.36	Call	Bond Future	238	0	0	0	454.00
20/05/2022	2032 On 03-November-22	9.36	Put	Bond Future	6818	7	7	7	0.00
20/05/2022	2032 On 03-November-22	9.46	Put	Bond Future	6292	7	6	7	0.00
20/05/2022	2032 On 03-November-22	10.16	Put	Bond Future	3259	4	3	4	180.00
20/05/2022	2032 On 03-November-22	9.31	Put	Bond Future	7087	8	7	8	0.00
20/05/2022	2032 On 03-November-22	9.92	Put	Bond Future	4145	5	4	5	0.00
20/05/2022	2032 On 03-November-22	10.11	Put	Bond Future	3431	4	3	4	454.00
20/05/2022	2032 On 03-November-22	10.56	Put	Bond Future	2096	2	2	2	180.00
20/05/2022	2032 On 03-November-22	10.49	Put	Bond Future	2274	3	2	3	454.00
20/05/2022	2032 On 03-November-22	10.21	Put	Bond Future	3094	3	3	3	0.00
20/05/2022	2032 On 03-November-22	11.55	Put	Bond Future	614	1	1	1	500.00
20/05/2022	2032 On 03-November-22	10.67	Put	Bond Future	1837	2	2	2	0.00
20/05/2022	2032 On 03-November-22	10.66	Put	Bond Future	1859	2	2	2	0.00
20/05/2022	2032 On 03-November-22	12.30	Put	Bond Future	247	0	0	0	750.00
20/05/2022	2032 On 02-February-23			Bond Future	10.68	88.4124	88.9495	88.4124	0.00
20/05/2022	2032 On 02-February-23	11.84	Call	Bond Future	6578	6	7	6	0.00
20/05/2022	2032 On 02-February-23	12.75	Call	Bond Future	10279	10	10	10	0.00
20/05/2022	2032 On 02-February-23	10.38	Call	Bond Future	1818	2	2	2	0.00
20/05/2022	2032 On 02-February-23	10.39	Call	Bond Future	1841	2	2	2	0.00
20/05/2022	2032 On 02-February-23	9.31	Call	Bond Future	344	0	0	0	454.00
20/05/2022	2032 On 02-February-23	10.16	Call	Bond Future	1344	1	1	1	0.00
20/05/2022	2032 On 02-February-23	11.69	Call	Bond Future	5989	6	6	6	0.00
20/05/2022	2032 On 02-February-23	10.40	Call	Bond Future	1865	2	2	2	0.00
20/05/2022	2032 On 02-February-23	9.92	Call	Bond Future	938	1	1	1	750.00
20/05/2022	2032 On 02-February-23	10.22	Call	Bond Future	1465	1	1	1	500.00
20/05/2022	2032 On 02-February-23	9.47	Call	Bond Future	458	0	0	0	500.00
20/05/2022	2032 On 02-February-23	10.50	Call	Bond Future	2109	2	2	2	0.00
20/05/2022	2032 On 02-February-23	10.67	Call	Bond Future	2555	2	3	2	750.00
20/05/2022	2032 On 02-February-23	10.67	Put	Bond Future	2617	3	3	3	0.00
20/05/2022	2032 On 02-February-23	10.50	Put	Bond Future	3063	3	3	3	454.00
20/05/2022	2032 On 02-February-23	9.47	Put	Bond Future	7081	8	7	8	0.00
20/05/2022	2032 On 02-February-23	10.22	Put	Bond Future	3914	4	4	4	0.00

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20/05/2022	2032 On 02-February-23	9.92	Put	Bond Future	5026	5	5	5	0.00
20/05/2022	2032 On 02-February-23	10.40	Put	Bond Future	3349	4	3	4	0.00
20/05/2022	2032 On 02-February-23	11.69	Put	Bond Future	950	1	1	1	0.00
20/05/2022	2032 On 02-February-23	10.16	Put	Bond Future	4118	4	4	4	454.00
20/05/2022	2032 On 02-February-23	9.31	Put	Bond Future	7891	8	8	8	0.00
20/05/2022	2032 On 02-February-23	10.39	Put	Bond Future	3378	4	3	4	0.00
20/05/2022	2032 On 02-February-23	10.38	Put	Bond Future	3408	4	3	4	0.00
20/05/2022	2032 On 02-February-23	12.75	Put	Bond Future	357	0	0	0	750.00
20/05/2022	2032 On 02-February-23	11.84	Put	Bond Future	822	1	1	1	500.00
20/05/2022	2032 On 04-May-23			Bond Future	10.82	85.8661	86.4123	85.8661	0.00
20/05/2022	2032 On 04-May-23	10.88	Call	Bond Future	3175	3	3	3	0.00
20/05/2022	2032 On 04-May-23	10.87	Call	Bond Future	3148	3	3	3	0.00
20/05/2022	2032 On 04-May-23	10.89	Call	Bond Future	3203	3	3	3	0.00
20/05/2022	2032 On 04-May-23	10.89	Put	Bond Future	2850	3	3	3	0.00
20/05/2022	2032 On 04-May-23	10.87	Put	Bond Future	2896	3	3	3	0.00
20/05/2022	2032 On 04-May-23	10.88	Put	Bond Future	2873	3	3	3	0.00
20/05/2022	2033 On 04-August-22			Bond Future	114.44	113.7222	114.4392	113.7222	7,046.00
20/05/2022	2033 On 03-November-22			Bond Future	114.80	114.0712	114.7971	114.0712	0.00
20/05/2022	2033 On 02-February-23			Bond Future	116.78	116.0476	116.7849	116.0476	0.00
20/05/2022	2033 On 04-May-23			Bond Future	117.57	116.8166	117.5651	116.8166	0.00
20/05/2022	2037 On 04-August-22			Bond Future	10.90	82.2913	82.9484	82.2913	126,746.00
20/05/2022	2037 On 04-August-22	10.10	Call	Bond Future	159	0	0	0	50.00
20/05/2022	2037 On 04-August-22	11.42	Call	Bond Future	3814	3	4	3	0.00
20/05/2022	2037 On 04-August-22	10.91	Call	Bond Future	1753	1	2	1	0.00
20/05/2022	2037 On 04-August-22	11.21	Call	Bond Future	2880	2	3	2	1,050.00
20/05/2022	2037 On 04-August-22	10.89	Call	Bond Future	1687	1	2	1	0.00
20/05/2022	2037 On 04-August-22	10.90	Call	Bond Future	1720	1	2	1	0.00
20/05/2022	2037 On 04-August-22	11.95	Call	Bond Future	6441	6	6	6	0.00
20/05/2022	2037 On 04-August-22	11.95	Put	Bond Future	228	0	0	0	1,050.00
20/05/2022	2037 On 04-August-22	10.91	Put	Bond Future	1688	2	2	2	0.00
20/05/2022	2037 On 04-August-22	10.89	Put	Bond Future	1748	2	2	2	0.00

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20/05/2022	2037 On 04-August-22	11.21	Put	Bond Future	969	1	1	1	0.00
20/05/2022	2037 On 04-August-22	11.42	Put	Bond Future	646	1	1	1	50.00
20/05/2022	2037 On 04-August-22	10.10	Put	Bond Future	5401	6	5	6	0.00
20/05/2022	2037 On 04-August-22	10.90	Put	Bond Future	1717	2	2	2	50.00
20/05/2022	2037 On 03-November-22			Bond Future	11.06	83.4864	84.1523	83.4864	0.00
20/05/2022	2037 On 03-November-22	11.30	Call	Bond Future	3313	3	3	3	0.00
20/05/2022	2037 On 03-November-22	11.32	Call	Bond Future	3387	3	3	3	0.00
20/05/2022	2037 On 03-November-22	11.31	Call	Bond Future	3350	3	3	3	0.00
20/05/2022	2037 On 03-November-22	11.31	Put	Bond Future	1826	2	2	2	0.00
20/05/2022	2037 On 03-November-22	11.30	Put	Bond Future	1848	2	2	2	0.00
20/05/2022	2037 On 03-November-22	11.32	Put	Bond Future	1803	2	2	2	0.00
20/05/2022	2037 On 02-February-23			Bond Future	11.19	80.6604	81.3368	80.6604	0.00
20/05/2022	2037 On 02-February-23	11.05	Call	Bond Future	2566	2	3	2	0.00
20/05/2022	2037 On 02-February-23	11.03	Call	Bond Future	2508	2	3	2	0.00
20/05/2022	2037 On 02-February-23	11.04	Call	Bond Future	2537	2	3	2	0.00
20/05/2022	2037 On 02-February-23	11.04	Put	Bond Future	3475	4	3	4	0.00
20/05/2022	2037 On 02-February-23	11.03	Put	Bond Future	3507	4	4	4	0.00
20/05/2022	2037 On 02-February-23	11.05	Put	Bond Future	3443	4	3	4	0.00
20/05/2022	2037 On 04-May-23			Bond Future	11.33	82.1341	82.8221	82.1341	0.00
20/05/2022	2037 On 04-May-23	11.32	Call	Bond Future	3463	3	3	3	0.00
20/05/2022	2037 On 04-May-23	11.30	Call	Bond Future	3402	3	3	3	0.00
20/05/2022	2037 On 04-May-23	11.31	Call	Bond Future	3433	3	3	3	0.00
20/05/2022	2037 On 04-May-23	11.31	Put	Bond Future	3523	4	4	4	0.00
20/05/2022	2037 On 04-May-23	11.30	Put	Bond Future	3552	4	4	4	0.00
20/05/2022	2037 On 04-May-23	11.32	Put	Bond Future	3495	4	3	4	0.00
20/05/2022	2038 On 04-August-22			Bond Future	129.21	127.9561	129.2064	127.9561	4,102.00
20/05/2022	2038 On 03-November-22			Bond Future	131.11	129.8426	131.1101	129.8426	0.00
20/05/2022	2038 On 02-February-23			Bond Future	131.49	130.2033	131.4895	130.2033	0.00
20/05/2022	2038 On 04-May-23			Bond Future	133.91	132.5997	133.9085	132.5997	0.00
20/05/2022	2040 On 04-August-22			Bond Future	11.03	83.9105	84.6499	83.9105	120,251.00
20/05/2022	2040 On 04-August-22	9.70	Call	Bond Future	19	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
20/05/2022	2040 On 04-August-22	10.70	Call	Bond Future	847	1	1	1	460.00
20/05/2022	2040 On 04-August-22	11.03	Call	Bond Future	1831	1	2	1	0.00
20/05/2022	2040 On 04-August-22	11.04	Call	Bond Future	1866	2	2	2	0.00
20/05/2022	2040 On 04-August-22	12.24	Call	Bond Future	7735	7	8	7	0.00
20/05/2022	2040 On 04-August-22	11.05	Call	Bond Future	1902	2	2	2	0.00
20/05/2022	2040 On 04-August-22	11.05	Put	Bond Future	1771	2	2	2	0.00
20/05/2022	2040 On 04-August-22	12.24	Put	Bond Future	173	0	0	0	460.00
20/05/2022	2040 On 04-August-22	9.70	Put	Bond Future	9771	11	10	11	0.00
20/05/2022	2040 On 04-August-22	11.04	Put	Bond Future	1802	2	2	2	0.00
20/05/2022	2040 On 04-August-22	11.03	Put	Bond Future	1834	2	2	2	0.00
20/05/2022	2040 On 04-August-22	10.70	Put	Bond Future	3119	4	3	4	0.00
20/05/2022	2040 On 03-November-22			Bond Future	11.18	85.1291	85.8786	85.1291	3,965.00
20/05/2022	2040 On 03-November-22	11.41	Call	Bond Future	3478	3	3	3	0.00
20/05/2022	2040 On 03-November-22	11.39	Call	Bond Future	3400	3	3	3	0.00
20/05/2022	2040 On 03-November-22	11.40	Call	Bond Future	3439	3	3	3	0.00
20/05/2022	2040 On 03-November-22	12.52	Call	Bond Future	8632	8	9	8	0.00
20/05/2022	2040 On 03-November-22	10.70	Call	Bond Future	1197	1	1	1	1,100.00
20/05/2022	2040 On 03-November-22	11.20	Call	Bond Future	2697	2	3	2	1,100.00
20/05/2022	2040 On 03-November-22	11.20	Put	Bond Future	2595	3	3	3	0.00
20/05/2022	2040 On 03-November-22	11.41	Put	Bond Future	2014	2	2	2	0.00
20/05/2022	2040 On 03-November-22	12.52	Put	Bond Future	520	1	1	1	1,100.00
20/05/2022	2040 On 03-November-22	10.70	Put	Bond Future	4484	5	4	5	0.00
20/05/2022	2040 On 03-November-22	11.39	Put	Bond Future	2065	2	2	2	0.00
20/05/2022	2040 On 03-November-22	11.40	Put	Bond Future	2039	2	2	2	0.00
20/05/2022	2040 On 02-February-23			Bond Future	11.32	82.0811	82.8424	82.0811	0.00
20/05/2022	2040 On 02-February-23	11.10	Call	Bond Future	2586	2	3	2	0.00
20/05/2022	2040 On 02-February-23	11.11	Call	Bond Future	2617	2	3	2	0.00
20/05/2022	2040 On 02-February-23	11.12	Call	Bond Future	2648	2	3	2	0.00
20/05/2022	2040 On 02-February-23	11.12	Put	Bond Future	3945	4	4	4	0.00
20/05/2022	2040 On 02-February-23	11.11	Put	Bond Future	3980	4	4	4	0.00
20/05/2022	2040 On 02-February-23	11.10	Put	Bond Future	4016	4	4	4	0.00
20/05/2022	2040 On 04-May-23			Bond Future	11.45	83.5811	84.3556	83.5811	0.00
20/05/2022	2040 On 04-May-23	11.41	Call	Bond Future	3606	3	4	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
20/05/2022	2040 On 04-May-23	11.42	Call	Bond Future	3639	3	4	3	0.00
20/05/2022	2040 On 04-May-23	11.43	Call	Bond Future	3671	3	4	3	0.00
20/05/2022	2040 On 04-May-23	11.43	Put	Bond Future	3773	4	4	4	0.00
20/05/2022	2040 On 04-May-23	11.42	Put	Bond Future	3803	4	4	4	0.00
20/05/2022	2040 On 04-May-23	11.41	Put	Bond Future	3834	4	4	4	0.00
20/05/2022	2044 On 04-August-22			Bond Future	11.04	80.7478	81.5374	80.7478	77,307.00
20/05/2022	2044 On 04-August-22	11.10	Call	Bond Future	2088	2	2	2	0.00
20/05/2022	2044 On 04-August-22	11.08	Call	Bond Future	2013	2	2	2	0.00
20/05/2022	2044 On 04-August-22	11.09	Call	Bond Future	2050	2	2	2	0.00
20/05/2022	2044 On 04-August-22	11.09	Put	Bond Future	1723	2	2	2	0.00
20/05/2022	2044 On 04-August-22	11.08	Put	Bond Future	1754	2	2	2	0.00
20/05/2022	2044 On 04-August-22	11.10	Put	Bond Future	1692	2	2	2	0.00
20/05/2022	2044 On 03-November-22			Bond Future	11.19	81.9206	82.7208	81.9206	0.00
20/05/2022	2044 On 03-November-22	11.39	Call	Bond Future	3462	3	3	3	0.00
20/05/2022	2044 On 03-November-22	11.40	Call	Bond Future	3502	3	4	3	0.00
20/05/2022	2044 On 03-November-22	11.41	Call	Bond Future	3541	3	4	3	0.00
20/05/2022	2044 On 03-November-22	11.41	Put	Bond Future	2066	2	2	2	0.00
20/05/2022	2044 On 03-November-22	11.40	Put	Bond Future	2092	2	2	2	0.00
20/05/2022	2044 On 03-November-22	11.39	Put	Bond Future	2118	2	2	2	0.00
20/05/2022	2044 On 02-February-23			Bond Future	11.31	78.9428	79.7559	78.9428	0.00
20/05/2022	2044 On 02-February-23	11.16	Call	Bond Future	2852	2	3	2	0.00
20/05/2022	2044 On 02-February-23	11.14	Call	Bond Future	2788	2	3	2	0.00
20/05/2022	2044 On 02-February-23	11.15	Call	Bond Future	2820	2	3	2	0.00
20/05/2022	2044 On 02-February-23	11.15	Put	Bond Future	3914	4	4	4	0.00
20/05/2022	2044 On 02-February-23	11.14	Put	Bond Future	3949	4	4	4	0.00
20/05/2022	2044 On 02-February-23	11.16	Put	Bond Future	3878	4	4	4	0.00
20/05/2022	2044 On 04-May-23			Bond Future	11.43	80.3856	81.2127	80.3856	0.00
20/05/2022	2044 On 04-May-23	11.43	Call	Bond Future	3802	3	4	3	0.00
20/05/2022	2044 On 04-May-23	11.41	Call	Bond Future	3734	3	4	3	0.00
20/05/2022	2044 On 04-May-23	11.42	Call	Bond Future	3768	3	4	3	0.00
20/05/2022	2044 On 04-May-23	11.42	Put	Bond Future	3853	4	4	4	0.00
20/05/2022	2044 On 04-May-23	11.41	Put	Bond Future	3884	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
20/05/2022	2044 On 04-May-23	11.43	Put	Bond Future	3821	4	4	4	0.00
20/05/2022	2046 On 04-August-22			Bond Future	118.80	116.8165	118.8016	116.8165	16,569.00
20/05/2022	2046 On 03-November-22			Bond Future	118.60	116.5864	118.5976	116.5864	1,566.00
20/05/2022	2046 On 02-February-23			Bond Future	120.65	118.6076	120.6525	118.6076	0.00
20/05/2022	2046 On 04-May-23			Bond Future	120.86	118.7791	120.8582	118.7791	0.00
20/05/2022	2050 On 04-August-22			Bond Future	120.94	118.4539	120.9418	118.4539	11,293.00
20/05/2022	2050 On 03-November-22			Bond Future	122.72	120.1998	122.7233	120.1998	0.00
20/05/2022	2050 On 02-February-23			Bond Future	122.75	120.1852	122.7487	120.1852	0.00
20/05/2022	2050 On 04-May-23			Bond Future	125.01	122.3970	125.0067	122.3970	0.00
20/05/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2022	AL37 On 04-August-22			Index Future	830.71	828.4680	830.7100	828.4680	0.00
20/05/2022	AL37 On 03-November-22			Index Future	842.86	840.5950	842.8630	840.5950	0.00
20/05/2022	AL37 On 02-February-23			Index Future	857.25	854.9510	857.2490	854.9510	0.00
20/05/2022	AL37 On 04-May-23			Index Future	872.80	870.4640	872.7970	870.4640	0.00
20/05/2022	AL7T On 04-August-22			Index Future	949.65	943.9940	949.6530	943.9940	0.00
20/05/2022	AL7T On 03-November-22			Index Future	963.55	957.8120	963.5460	957.8120	0.00
20/05/2022	AL7T On 02-February-23			Index Future	979.99	974.1700	979.9920	974.1700	0.00
20/05/2022	AL7T On 04-May-23			Index Future	997.77	991.8450	997.7660	991.8450	0.00
20/05/2022	ALBI On 04-August-22			Index Future	844.96	839.4850	844.9600	839.4850	131.00
20/05/2022	ALBI On 03-November-22			Index Future	857.32	851.7730	857.3210	851.7730	0.00
20/05/2022	ALBI On 02-February-23			Index Future	871.95	866.3200	871.9540	866.3200	0.00
20/05/2022	ALBI On 04-May-23			Index Future	887.77	882.0390	887.7690	882.0390	0.00
20/05/2022	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
20/05/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/05/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2022	ES33 On 04-August-22			Bond Future	11.73	76.5674	77.1190	76.5674	350.00
20/05/2022	ES33 On 03-November-22			Bond Future	11.94	73.9138	74.4730	73.9138	0.00
20/05/2022	ES33 On 02-February-23			Bond Future	12.13	75.1982	75.7662	75.1982	0.00
20/05/2022	ES33 On 04-May-23			Bond Future	12.31	72.7956	73.3734	72.7956	0.00
20/05/2022	ES42 On 04-August-22			Bond Future	12.11	74.9357	75.6019	74.9357	4,769.00
20/05/2022	ES42 On 03-November-22			Bond Future	12.30	71.7805	72.4559	71.7805	0.00
20/05/2022	ES42 On 02-February-23			Bond Future	12.47	73.0305	73.7167	73.0305	0.00
20/05/2022	ES42 On 04-May-23			Bond Future	12.63	70.1161	70.8144	70.1161	0.00
20/05/2022	GOVI On 04-August-22			GOVI	833.43	828.0180	833.4290	828.0180	1,114.00
20/05/2022	GOVI On 04-August-22	819.26	Call	GOVI	141690	9	14	9	0.00
20/05/2022	GOVI On 04-August-22	819.27	Call	GOVI	141590	9	14	9	0.00
20/05/2022	GOVI On 04-August-22	819.28	Call	GOVI	141490	9	14	9	0.00
20/05/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
20/05/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
20/05/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
20/05/2022	GOVI On 03-November-22			GOVI	845.62	840.1380	845.6220	840.1380	0.00
20/05/2022	GOVI On 03-November-22	820.43	Call	GOVI	251920	20	25	20	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
20/05/2022	GOVI On 03-November-22	820.41	Call	GOVI	252120	20	25	20	0.00
20/05/2022	GOVI On 03-November-22	820.42	Call	GOVI	252020	20	25	20	0.00
20/05/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
20/05/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
20/05/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
20/05/2022	GOVI On 02-February-23			GOVI	860.06	854.4870	860.0550	854.4870	0.00
20/05/2022	GOVI On 02-February-23	850.84	Call	GOVI	92150	4	9	4	0.00
20/05/2022	GOVI On 02-February-23	850.82	Call	GOVI	92350	4	9	4	0.00
20/05/2022	GOVI On 02-February-23	850.83	Call	GOVI	92250	4	9	4	0.00
20/05/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
20/05/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
20/05/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
20/05/2022	GOVI On 04-May-23			GOVI	875.65	869.9910	875.6540	869.9910	0.00
20/05/2022	GOVI On 04-May-23	852.88	Call	GOVI	227740	17	23	17	0.00
20/05/2022	GOVI On 04-May-23	852.86	Call	GOVI	227940	17	23	17	0.00
20/05/2022	GOVI On 04-May-23	852.87	Call	GOVI	227840	17	23	17	0.00
20/05/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
20/05/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
20/05/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
20/05/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/05/2022	IGOV On 04-August-22			Index Future	319.88	317.1210	319.8830	317.1210	759.00
20/05/2022	IGOV On 03-November-22			Index Future	324.64	321.8400	324.6410	321.8400	16.00
20/05/2022	IGOV On 02-February-23			Index Future	330.26	327.4130	330.2590	327.4130	0.00
20/05/2022	IGOV On 04-May-23			Index Future	336.32	333.4270	336.3230	333.4270	0.00
20/05/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
20/05/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
20/05/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
20/05/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
20/05/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
20/05/2022	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
20/05/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
20/05/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/05/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
20/05/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/05/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/05/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/05/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
20/05/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/05/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/05/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/05/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/05/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/05/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
20/05/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.97	95.1050	95.0350	95.1050	0.00
20/05/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.13	94.9550	94.8750	94.9550	0.00
20/05/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.41	94.6000	94.5900	94.6000	0.00
20/05/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.55	94.4750	94.4550	94.4750	0.00
20/05/2022	JBAF On 19-October-22			Jibar Tradeable Future	5.84	94.1300	94.1600	94.1300	0.00
20/05/2022	JBAF On 16-November-22			Jibar Tradeable Future	5.92	94.0400	94.0800	94.0400	0.00
20/05/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.25	93.7000	93.7500	93.7000	68.00
20/05/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.70	93.2150	93.3000	93.2150	0.00
20/05/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.09	92.8300	92.9100	92.8300	0.00
20/05/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.29	92.6200	92.7100	92.6200	75.00
20/05/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.39	92.4950	92.6100	92.4950	172.00
20/05/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.51	92.3850	92.4950	92.3850	0.00
20/05/2022	R023 On 04-August-22			Bond Future	5.65	104.5284	104.5634	104.5284	22,183.00
20/05/2022	R023 On 04-August-22	6.03	Call	Bond Future	258	0	0	0	0.00
20/05/2022	R023 On 04-August-22	6.04	Call	Bond Future	262	0	0	0	0.00
20/05/2022	R023 On 04-August-22	6.05	Call	Bond Future	267	0	0	0	0.00
20/05/2022	R023 On 04-August-22	6.05	Put	Bond Future	48	0	0	0	0.00
20/05/2022	R023 On 04-August-22	6.04	Put	Bond Future	49	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
20/05/2022	R023 On 04-August-22	6.03	Put	Bond Future	50	0	0	0	0.00
20/05/2022	R023 On 03-November-22			Bond Future	5.46	102.1272	102.1619	102.1272	0.00
20/05/2022	R023 On 03-November-22	6.27	Call	Bond Future	279	0	0	0	0.00
20/05/2022	R023 On 03-November-22	6.25	Call	Bond Future	273	0	0	0	0.00
20/05/2022	R023 On 03-November-22	6.26	Call	Bond Future	276	0	0	0	0.00
20/05/2022	R023 On 03-November-22	6.26	Put	Bond Future	31	0	0	0	0.00
20/05/2022	R023 On 03-November-22	6.25	Put	Bond Future	32	0	0	0	0.00
20/05/2022	R023 On 03-November-22	6.27	Put	Bond Future	31	0	0	0	0.00
20/05/2022	R035 On 04-August-22			Bond Future	10.74	90.5695	91.2186	90.5695	129,156.00
20/05/2022	R035 On 04-August-22	10.53	Call	Bond Future	1039	1	1	1	400.00
20/05/2022	R035 On 04-August-22	10.74	Call	Bond Future	1661	1	2	1	0.00
20/05/2022	R035 On 04-August-22	11.13	Call	Bond Future	3151	3	3	3	0.00
20/05/2022	R035 On 04-August-22	12.18	Call	Bond Future	8376	8	8	8	0.00
20/05/2022	R035 On 04-August-22	10.64	Call	Bond Future	1345	1	1	1	0.00
20/05/2022	R035 On 04-August-22	10.72	Call	Bond Future	1595	1	2	1	0.00
20/05/2022	R035 On 04-August-22	10.73	Call	Bond Future	1627	1	2	1	0.00
20/05/2022	R035 On 04-August-22	9.53	Call	Bond Future	30	0	0	0	400.00
20/05/2022	R035 On 04-August-22	9.84	Call	Bond Future	104	0	0	0	100.00
20/05/2022	R035 On 04-August-22	9.84	Put	Bond Future	5934	7	6	7	0.00
20/05/2022	R035 On 04-August-22	10.53	Put	Bond Future	2356	3	2	3	0.00
20/05/2022	R035 On 04-August-22	11.13	Put	Bond Future	790	1	1	1	100.00
20/05/2022	R035 On 04-August-22	9.53	Put	Bond Future	7995	9	8	9	0.00
20/05/2022	R035 On 04-August-22	10.73	Put	Bond Future	1693	2	2	2	0.00
20/05/2022	R035 On 04-August-22	10.72	Put	Bond Future	1722	2	2	2	0.00
20/05/2022	R035 On 04-August-22	10.64	Put	Bond Future	1970	2	2	2	100.00
20/05/2022	R035 On 04-August-22	12.18	Put	Bond Future	88	0	0	0	400.00
20/05/2022	R035 On 04-August-22	10.74	Put	Bond Future	1664	2	2	2	0.00
20/05/2022	R035 On 03-November-22			Bond Future	10.91	87.3975	88.0553	87.3975	3,020.00
20/05/2022	R035 On 03-November-22	11.14	Call	Bond Future	3188	3	3	3	0.00
20/05/2022	R035 On 03-November-22	11.13	Call	Bond Future	3152	3	3	3	0.00
20/05/2022	R035 On 03-November-22	10.30	Call	Bond Future	831	1	1	1	1,000.00
20/05/2022	R035 On 03-November-22	9.82	Call	Bond Future	306	0	0	0	582.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2022	R035 On 03-November-22	11.15	Call	Bond Future	3225	3	3	3	0.00
20/05/2022	R035 On 03-November-22	12.68	Call	Bond Future	10067	9	10	9	0.00
20/05/2022	R035 On 03-November-22	11.05	Call	Bond Future	2870	3	3	3	1,000.00
20/05/2022	R035 On 03-November-22	10.57	Call	Bond Future	1418	1	1	1	0.00
20/05/2022	R035 On 03-November-22	10.99	Call	Bond Future	2666	2	3	2	0.00
20/05/2022	R035 On 03-November-22	10.99	Put	Bond Future	2186	3	2	3	582.00
20/05/2022	R035 On 03-November-22	10.57	Put	Bond Future	3504	4	4	4	582.00
20/05/2022	R035 On 03-November-22	12.68	Put	Bond Future	270	0	0	0	1,000.00
20/05/2022	R035 On 03-November-22	11.15	Put	Bond Future	1795	2	2	2	0.00
20/05/2022	R035 On 03-November-22	9.82	Put	Bond Future	7251	8	7	8	0.00
20/05/2022	R035 On 03-November-22	10.30	Put	Bond Future	4625	5	5	5	0.00
20/05/2022	R035 On 03-November-22	11.13	Put	Bond Future	1841	2	2	2	0.00
20/05/2022	R035 On 03-November-22	11.14	Put	Bond Future	1818	2	2	2	0.00
20/05/2022	R035 On 03-November-22	11.05	Put	Bond Future	2032	2	2	2	0.00
20/05/2022	R035 On 02-February-23			Bond Future	11.06	88.8950	89.5630	88.8950	0.00
20/05/2022	R035 On 02-February-23	11.05	Call	Bond Future	2963	3	3	3	1,000.00
20/05/2022	R035 On 02-February-23	11.06	Call	Bond Future	2994	3	3	3	0.00
20/05/2022	R035 On 02-February-23	10.30	Call	Bond Future	1086	1	1	1	1,000.00
20/05/2022	R035 On 02-February-23	13.22	Call	Bond Future	11917	11	12	11	0.00
20/05/2022	R035 On 02-February-23	10.86	Call	Bond Future	2401	2	2	2	0.00
20/05/2022	R035 On 02-February-23	10.87	Call	Bond Future	2429	2	2	2	0.00
20/05/2022	R035 On 02-February-23	10.88	Call	Bond Future	2458	2	2	2	0.00
20/05/2022	R035 On 02-February-23	10.66	Call	Bond Future	1868	2	2	2	0.00
20/05/2022	R035 On 02-February-23	9.81	Call	Bond Future	482	0	0	0	582.00
20/05/2022	R035 On 02-February-23	9.81	Put	Bond Future	8303	9	8	9	0.00
20/05/2022	R035 On 02-February-23	10.30	Put	Bond Future	5720	6	6	6	0.00
20/05/2022	R035 On 02-February-23	10.66	Put	Bond Future	4258	5	4	5	582.00
20/05/2022	R035 On 02-February-23	10.88	Put	Bond Future	3514	4	4	4	0.00
20/05/2022	R035 On 02-February-23	13.22	Put	Bond Future	416	0	0	0	1,000.00
20/05/2022	R035 On 02-February-23	10.87	Put	Bond Future	3545	4	4	4	0.00
20/05/2022	R035 On 02-February-23	10.86	Put	Bond Future	3577	4	4	4	0.00
20/05/2022	R035 On 02-February-23	11.06	Put	Bond Future	2980	3	3	3	582.00
20/05/2022	R035 On 02-February-23	11.05	Put	Bond Future	3008	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
20/05/2022	R035 On 04-May-23			Bond Future	11.19	86.0184	86.6978	86.0184	0.00
20/05/2022	R035 On 04-May-23	11.22	Call	Bond Future	3471	3	3	3	0.00
20/05/2022	R035 On 04-May-23	11.20	Call	Bond Future	3410	3	3	3	0.00
20/05/2022	R035 On 04-May-23	11.21	Call	Bond Future	3440	3	3	3	0.00
20/05/2022	R035 On 04-May-23	11.22	Put	Bond Future	3290	4	3	4	0.00
20/05/2022	R035 On 04-May-23	11.20	Put	Bond Future	3344	4	3	4	0.00
20/05/2022	R035 On 04-May-23	11.21	Put	Bond Future	3317	4	3	4	0.00
20/05/2022	R186 On 04-August-22			Bond Future	8.36	108.8009	109.1094	108.8009	82,883.00
20/05/2022	R186 On 04-August-22	6.96	Call	Bond Future	11	0	0	0	3,600.00
20/05/2022	R186 On 04-August-22	8.13	Call	Bond Future	628	1	1	1	0.00
20/05/2022	R186 On 04-August-22	8.14	Call	Bond Future	644	1	1	1	0.00
20/05/2022	R186 On 04-August-22	7.96	Call	Bond Future	405	0	0	0	3,600.00
20/05/2022	R186 On 04-August-22	8.15	Call	Bond Future	659	1	1	1	0.00
20/05/2022	R186 On 04-August-22	9.78	Call	Bond Future	5234	5	5	5	0.00
20/05/2022	R186 On 04-August-22	9.78	Put	Bond Future	43	0	0	0	3,600.00
20/05/2022	R186 On 04-August-22	8.15	Put	Bond Future	1449	2	1	2	0.00
20/05/2022	R186 On 04-August-22	8.14	Put	Bond Future	1472	2	1	2	0.00
20/05/2022	R186 On 04-August-22	8.13	Put	Bond Future	1495	2	1	2	0.00
20/05/2022	R186 On 04-August-22	6.96	Put	Bond Future	5445	6	5	6	0.00
20/05/2022	R186 On 04-August-22	7.96	Put	Bond Future	1920	2	2	2	0.00
20/05/2022	R186 On 03-November-22			Bond Future	8.54	110.3790	110.6910	110.3790	11,129.00
20/05/2022	R186 On 03-November-22	8.55	Call	Bond Future	1499	1	1	1	0.00
20/05/2022	R186 On 03-November-22	8.54	Call	Bond Future	1480	1	1	1	0.00
20/05/2022	R186 On 03-November-22	8.53	Call	Bond Future	1461	1	1	1	0.00
20/05/2022	R186 On 03-November-22	8.53	Put	Bond Future	1488	2	1	2	0.00
20/05/2022	R186 On 03-November-22	8.54	Put	Bond Future	1471	2	1	2	0.00
20/05/2022	R186 On 03-November-22	8.55	Put	Bond Future	1455	2	1	2	0.00
20/05/2022	R186 On 02-February-23			Bond Future	8.66	106.9735	107.2897	106.9735	0.00
20/05/2022	R186 On 02-February-23	8.34	Call	Bond Future	1127	1	1	1	0.00
20/05/2022	R186 On 02-February-23	8.32	Call	Bond Future	1093	1	1	1	0.00
20/05/2022	R186 On 02-February-23	8.33	Call	Bond Future	1110	1	1	1	0.00
20/05/2022	R186 On 02-February-23	8.33	Put	Bond Future	2236	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
20/05/2022	R186 On 02-February-23	8.32	Put	Bond Future	2254	2	2	2	0.00
20/05/2022	R186 On 02-February-23	8.34	Put	Bond Future	2219	2	2	2	0.00
20/05/2022	R186 On 04-May-23			Bond Future	8.77	108.9239	109.2449	108.9239	0.00
20/05/2022	R186 On 04-May-23	8.82	Call	Bond Future	2058	2	2	2	0.00
20/05/2022	R186 On 04-May-23	8.83	Call	Bond Future	2075	2	2	2	0.00
20/05/2022	R186 On 04-May-23	8.84	Call	Bond Future	2093	2	2	2	0.00
20/05/2022	R186 On 04-May-23	8.83	Put	Bond Future	1897	2	2	2	0.00
20/05/2022	R186 On 04-May-23	8.84	Put	Bond Future	1883	2	2	2	0.00
20/05/2022	R186 On 04-May-23	8.82	Put	Bond Future	1911	2	2	2	0.00
20/05/2022	R197 On 04-August-22			Bond Future	327.58	327.2084	327.5756	327.2084	875.00
20/05/2022	R197 On 03-November-22			Bond Future	332.40	332.0306	332.4005	332.0306	0.00
20/05/2022	R197 On 02-February-23			Bond Future	329.44	329.0765	329.4377	329.0765	0.00
20/05/2022	R197 On 04-May-23			Bond Future	335.50	335.1351	335.5006	335.1351	0.00
20/05/2022	R202 On 04-August-22			Bond Future	247.75	246.2014	247.7467	246.2014	6,593.00
20/05/2022	R202 On 03-November-22			Bond Future	251.40	249.8294	251.3956	249.8294	0.00
20/05/2022	R202 On 02-February-23			Bond Future	251.12	249.5325	251.1168	249.5325	0.00
20/05/2022	R202 On 04-May-23			Bond Future	255.74	254.1236	255.7352	254.1236	0.00
20/05/2022	R209 On 04-August-22			Bond Future	10.73	69.9341	70.5277	69.9341	20,120.00
20/05/2022	R209 On 04-August-22	10.57	Call	Bond Future	1018	1	1	1	0.00
20/05/2022	R209 On 04-August-22	10.59	Call	Bond Future	1067	1	1	1	0.00
20/05/2022	R209 On 04-August-22	10.58	Call	Bond Future	1043	1	1	1	0.00
20/05/2022	R209 On 04-August-22	10.58	Put	Bond Future	1857	2	2	2	0.00
20/05/2022	R209 On 04-August-22	10.57	Put	Bond Future	1888	2	2	2	0.00
20/05/2022	R209 On 04-August-22	10.59	Put	Bond Future	1826	2	2	2	0.00
20/05/2022	R209 On 03-November-22			Bond Future	10.88	67.8039	68.4056	67.8039	4,135.00
20/05/2022	R209 On 03-November-22	11.02	Call	Bond Future	2554	2	3	2	0.00
20/05/2022	R209 On 03-November-22	11.50	Call	Bond Future	4189	4	4	4	0.00
20/05/2022	R209 On 03-November-22	10.50	Call	Bond Future	1212	1	1	1	0.00
20/05/2022	R209 On 03-November-22	11.00	Call	Bond Future	2494	2	2	2	0.00
20/05/2022	R209 On 03-November-22	11.01	Call	Bond Future	2524	2	3	2	0.00
20/05/2022	R209 On 03-November-22	10.00	Call	Bond Future	409	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
20/05/2022	R209 On 03-November-22	9.25	Call	Bond Future	64	0	0	0	9,500.00
20/05/2022	R209 On 03-November-22	9.50	Call	Bond Future	127	0	0	0	0.00
20/05/2022	R209 On 03-November-22	11.03	Call	Bond Future	2584	2	3	2	0.00
20/05/2022	R209 On 03-November-22	11.03	Put	Bond Future	1787	2	2	2	0.00
20/05/2022	R209 On 03-November-22	10.50	Put	Bond Future	3266	4	3	4	0.00
20/05/2022	R209 On 03-November-22	9.50	Put	Bond Future	8038	9	8	9	0.00
20/05/2022	R209 On 03-November-22	9.25	Put	Bond Future	9545	10	10	10	0.00
20/05/2022	R209 On 03-November-22	10.00	Put	Bond Future	5310	6	5	6	9,500.00
20/05/2022	R209 On 03-November-22	11.01	Put	Bond Future	1831	2	2	2	0.00
20/05/2022	R209 On 03-November-22	11.00	Put	Bond Future	1853	2	2	2	9,500.00
20/05/2022	R209 On 03-November-22	11.50	Put	Bond Future	998	1	1	1	0.00
20/05/2022	R209 On 03-November-22	11.02	Put	Bond Future	1809	2	2	2	0.00
20/05/2022	R209 On 02-February-23			Bond Future	11.01	68.9663	69.5775	68.9663	0.00
20/05/2022	R209 On 02-February-23	10.80	Call	Bond Future	2066	2	2	2	0.00
20/05/2022	R209 On 02-February-23	10.78	Call	Bond Future	2017	2	2	2	0.00
20/05/2022	R209 On 02-February-23	10.79	Call	Bond Future	2041	2	2	2	0.00
20/05/2022	R209 On 02-February-23	10.80	Put	Bond Future	3147	3	3	3	0.00
20/05/2022	R209 On 02-February-23	10.78	Put	Bond Future	3205	4	3	4	0.00
20/05/2022	R209 On 02-February-23	10.79	Put	Bond Future	3176	4	3	4	0.00
20/05/2022	R209 On 04-May-23			Bond Future	11.12	67.0734	67.6952	67.0734	0.00
20/05/2022	R209 On 04-May-23	11.11	Call	Bond Future	2969	3	3	3	0.00
20/05/2022	R209 On 04-May-23	11.09	Call	Bond Future	2917	3	3	3	0.00
20/05/2022	R209 On 04-May-23	11.10	Call	Bond Future	2943	3	3	3	0.00
20/05/2022	R209 On 04-May-23	11.10	Put	Bond Future	3058	3	3	3	0.00
20/05/2022	R209 On 04-May-23	11.09	Put	Bond Future	3083	3	3	3	0.00
20/05/2022	R209 On 04-May-23	11.11	Put	Bond Future	3032	3	3	3	0.00
20/05/2022	R210 On 04-August-22			Bond Future	222.59	221.1322	222.5883	221.1322	1,025.00
20/05/2022	R210 On 03-November-22			Bond Future	222.91	221.4322	222.9050	221.4322	0.00
20/05/2022	R210 On 02-February-23			Bond Future	226.77	225.2703	226.7662	225.2703	0.00
20/05/2022	R210 On 04-May-23			Bond Future	227.88	226.3653	227.8835	226.3653	0.00
20/05/2022	R213 On 04-August-22			Bond Future	10.20	84.6250	85.1216	84.6250	26,862.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2022	R213 On 04-August-22	9.90	Call	Bond Future	704	1	1	1	0.00
20/05/2022	R213 On 04-August-22	9.88	Call	Bond Future	669	1	1	1	0.00
20/05/2022	R213 On 04-August-22	9.89	Call	Bond Future	686	1	1	1	0.00
20/05/2022	R213 On 04-August-22	9.90	Put	Bond Future	2195	3	2	3	0.00
20/05/2022	R213 On 04-August-22	9.88	Put	Bond Future	2261	3	2	3	0.00
20/05/2022	R213 On 04-August-22	9.89	Put	Bond Future	2228	3	2	3	0.00
20/05/2022	R213 On 03-November-22			Bond Future	10.38	82.3144	82.8174	82.3144	0.00
20/05/2022	R213 On 03-November-22	10.40	Call	Bond Future	2065	2	2	2	0.00
20/05/2022	R213 On 03-November-22	9.98	Call	Bond Future	1140	1	1	1	0.00
20/05/2022	R213 On 03-November-22	10.19	Call	Bond Future	1567	1	2	1	0.00
20/05/2022	R213 On 03-November-22	9.84	Call	Bond Future	898	1	1	1	0.00
20/05/2022	R213 On 03-November-22	9.13	Call	Bond Future	216	0	0	0	200.00
20/05/2022	R213 On 03-November-22	10.38	Call	Bond Future	2014	2	2	2	0.00
20/05/2022	R213 On 03-November-22	9.19	Call	Bond Future	246	0	0	0	476.00
20/05/2022	R213 On 03-November-22	10.39	Call	Bond Future	2039	2	2	2	0.00
20/05/2022	R213 On 03-November-22	10.37	Call	Bond Future	1990	2	2	2	0.00
20/05/2022	R213 On 03-November-22	10.37	Put	Bond Future	2016	2	2	2	200.00
20/05/2022	R213 On 03-November-22	10.39	Put	Bond Future	1970	2	2	2	0.00
20/05/2022	R213 On 03-November-22	9.19	Put	Bond Future	6209	7	6	7	0.00
20/05/2022	R213 On 03-November-22	10.38	Put	Bond Future	1993	2	2	2	0.00
20/05/2022	R213 On 03-November-22	9.13	Put	Bond Future	6496	7	6	7	0.00
20/05/2022	R213 On 03-November-22	9.84	Put	Bond Future	3526	4	4	4	476.00
20/05/2022	R213 On 03-November-22	10.19	Put	Bond Future	2465	3	2	3	476.00
20/05/2022	R213 On 03-November-22	9.98	Put	Bond Future	3070	3	3	3	200.00
20/05/2022	R213 On 03-November-22	10.40	Put	Bond Future	1947	2	2	2	0.00
20/05/2022	R213 On 02-February-23			Bond Future	10.53	83.7240	84.2347	83.7240	0.00
20/05/2022	R213 On 02-February-23	10.43	Call	Bond Future	2149	2	2	2	912.00
20/05/2022	R213 On 02-February-23	10.22	Call	Bond Future	1687	1	2	1	0.00
20/05/2022	R213 On 02-February-23	10.21	Call	Bond Future	1667	1	2	1	0.00
20/05/2022	R213 On 02-February-23	9.16	Call	Bond Future	349	0	0	0	476.00
20/05/2022	R213 On 02-February-23	12.20	Call	Bond Future	7853	7	8	7	0.00
20/05/2022	R213 On 02-February-23	10.23	Call	Bond Future	1708	2	2	2	0.00
20/05/2022	R213 On 02-February-23	10.35	Call	Bond Future	1966	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
20/05/2022	R213 On 02-February-23	10.01	Call	Bond Future	1284	1	1	1	0.00
20/05/2022	R213 On 02-February-23	10.35	Put	Bond Future	2803	3	3	3	476.00
20/05/2022	R213 On 02-February-23	12.20	Put	Bond Future	493	1	0	1	912.00
20/05/2022	R213 On 02-February-23	10.22	Put	Bond Future	3143	3	3	3	0.00
20/05/2022	R213 On 02-February-23	10.43	Put	Bond Future	2608	3	3	3	0.00
20/05/2022	R213 On 02-February-23	9.16	Put	Bond Future	7078	8	7	8	0.00
20/05/2022	R213 On 02-February-23	10.01	Put	Bond Future	3751	4	4	4	476.00
20/05/2022	R213 On 02-February-23	10.21	Put	Bond Future	3170	3	3	3	0.00
20/05/2022	R213 On 02-February-23	10.23	Put	Bond Future	3116	3	3	3	0.00
20/05/2022	R213 On 04-May-23			Bond Future	10.66	81.7020	82.2214	81.7020	0.00
20/05/2022	R213 On 04-May-23	10.74	Call	Bond Future	2922	3	3	3	0.00
20/05/2022	R213 On 04-May-23	10.73	Call	Bond Future	2897	3	3	3	0.00
20/05/2022	R213 On 04-May-23	10.75	Call	Bond Future	2948	3	3	3	0.00
20/05/2022	R213 On 04-May-23	10.75	Put	Bond Future	2551	3	3	3	0.00
20/05/2022	R213 On 04-May-23	10.73	Put	Bond Future	2591	3	3	3	0.00
20/05/2022	R213 On 04-May-23	10.74	Put	Bond Future	2571	3	3	3	0.00
20/05/2022	R214 On 04-August-22			Bond Future	11.00	66.9360	67.5789	66.9360	14,482.00
20/05/2022	R214 On 04-August-22	10.97	Call	Bond Future	1434	1	1	1	0.00
20/05/2022	R214 On 04-August-22	10.98	Call	Bond Future	1464	1	1	1	0.00
20/05/2022	R214 On 04-August-22	10.99	Call	Bond Future	1494	1	1	1	0.00
20/05/2022	R214 On 04-August-22	10.98	Put	Bond Future	1567	2	2	2	0.00
20/05/2022	R214 On 04-August-22	10.99	Put	Bond Future	1540	2	2	2	0.00
20/05/2022	R214 On 04-August-22	10.97	Put	Bond Future	1594	2	2	2	0.00
20/05/2022	R214 On 03-November-22			Bond Future	11.14	64.6217	65.2733	64.6217	0.00
20/05/2022	R214 On 03-November-22	11.35	Call	Bond Future	2886	3	3	3	0.00
20/05/2022	R214 On 03-November-22	11.36	Call	Bond Future	2919	3	3	3	0.00
20/05/2022	R214 On 03-November-22	11.34	Call	Bond Future	2854	2	3	2	0.00
20/05/2022	R214 On 03-November-22	11.36	Put	Bond Future	1740	2	2	2	0.00
20/05/2022	R214 On 03-November-22	11.35	Put	Bond Future	1761	2	2	2	0.00
20/05/2022	R214 On 03-November-22	11.34	Put	Bond Future	1782	2	2	2	0.00
20/05/2022	R214 On 02-February-23			Bond Future	11.27	65.7289	66.3909	65.7289	0.00
20/05/2022	R214 On 02-February-23	11.09	Call	Bond Future	2248	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
20/05/2022	R214 On 02-February-23	11.07	Call	Bond Future	2197	2	2	2	0.00
20/05/2022	R214 On 02-February-23	11.08	Call	Bond Future	2223	2	2	2	0.00
20/05/2022	R214 On 02-February-23	11.08	Put	Bond Future	3256	4	3	4	0.00
20/05/2022	R214 On 02-February-23	11.07	Put	Bond Future	3286	4	3	4	0.00
20/05/2022	R214 On 02-February-23	11.09	Put	Bond Future	3227	4	3	4	0.00
20/05/2022	R214 On 04-May-23			Bond Future	11.38	63.6334	64.3069	63.6334	0.00
20/05/2022	R214 On 04-May-23	11.38	Call	Bond Future	3158	3	3	3	0.00
20/05/2022	R214 On 04-May-23	11.36	Call	Bond Future	3103	3	3	3	0.00
20/05/2022	R214 On 04-May-23	11.37	Call	Bond Future	3130	3	3	3	0.00
20/05/2022	R214 On 04-May-23	11.36	Put	Bond Future	3209	4	3	4	0.00
20/05/2022	R214 On 04-May-23	11.37	Put	Bond Future	3183	4	3	4	0.00
20/05/2022	R214 On 04-May-23	11.38	Put	Bond Future	3157	3	3	3	0.00
20/05/2022	R248 On 04-August-22			Bond Future	10.97	84.1575	84.9354	84.1575	188,684.00
20/05/2022	R248 On 04-August-22	9.70	Call	Bond Future	23	0	0	0	0.00
20/05/2022	R248 On 04-August-22	10.40	Call	Bond Future	393	0	0	0	0.00
20/05/2022	R248 On 04-August-22	11.00	Call	Bond Future	2009	2	2	2	0.00
20/05/2022	R248 On 04-August-22	10.90	Call	Bond Future	1636	1	2	1	1,700.00
20/05/2022	R248 On 04-August-22	10.20	Call	Bond Future	180	0	0	0	1,700.00
20/05/2022	R248 On 04-August-22	10.98	Call	Bond Future	1932	2	2	2	0.00
20/05/2022	R248 On 04-August-22	10.99	Call	Bond Future	1970	2	2	2	0.00
20/05/2022	R248 On 04-August-22	10.99	Put	Bond Future	1840	2	2	2	0.00
20/05/2022	R248 On 04-August-22	10.98	Put	Bond Future	1872	2	2	2	0.00
20/05/2022	R248 On 04-August-22	10.40	Put	Bond Future	4645	5	5	5	0.00
20/05/2022	R248 On 04-August-22	10.90	Put	Bond Future	2149	3	2	3	0.00
20/05/2022	R248 On 04-August-22	11.00	Put	Bond Future	1808	2	2	2	50.00
20/05/2022	R248 On 04-August-22	9.70	Put	Bond Future	10029	11	10	11	0.00
20/05/2022	R248 On 04-August-22	10.20	Put	Bond Future	6012	7	6	7	0.00
20/05/2022	R248 On 03-November-22			Bond Future	11.11	80.9558	81.7443	80.9558	0.00
20/05/2022	R248 On 03-November-22	11.30	Call	Bond Future	3530	3	4	3	0.00
20/05/2022	R248 On 03-November-22	11.31	Call	Bond Future	3570	3	4	3	0.00
20/05/2022	R248 On 03-November-22	11.32	Call	Bond Future	3611	3	4	3	0.00
20/05/2022	R248 On 03-November-22	11.30	Put	Bond Future	2256	3	2	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
20/05/2022	R248 On 03-November-22	11.31	Put	Bond Future	2228	3	2	3	0.00
20/05/2022	R248 On 03-November-22	11.32	Put	Bond Future	2201	3	2	3	0.00
20/05/2022	R248 On 02-February-23			Bond Future	11.24	82.3432	83.1442	82.3432	0.00
20/05/2022	R248 On 02-February-23	11.06	Call	Bond Future	2807	2	3	2	0.00
20/05/2022	R248 On 02-February-23	11.07	Call	Bond Future	2840	2	3	2	0.00
20/05/2022	R248 On 02-February-23	11.08	Call	Bond Future	2873	3	3	3	0.00
20/05/2022	R248 On 02-February-23	11.08	Put	Bond Future	3965	4	4	4	0.00
20/05/2022	R248 On 02-February-23	11.07	Put	Bond Future	4002	4	4	4	0.00
20/05/2022	R248 On 02-February-23	11.06	Put	Bond Future	4039	4	4	4	0.00
20/05/2022	R248 On 04-May-23			Bond Future	11.35	79.4109	80.2258	79.4109	0.00
20/05/2022	R248 On 04-May-23	11.33	Call	Bond Future	3890	3	4	3	0.00
20/05/2022	R248 On 04-May-23	11.34	Call	Bond Future	3925	4	4	4	0.00
20/05/2022	R248 On 04-May-23	11.35	Call	Bond Future	3959	4	4	4	0.00
20/05/2022	R248 On 04-May-23	11.35	Put	Bond Future	3943	4	4	4	0.00
20/05/2022	R248 On 04-May-23	11.34	Put	Bond Future	3975	4	4	4	0.00
20/05/2022	R248 On 04-May-23	11.33	Put	Bond Future	4008	4	4	4	0.00