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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For May 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2022	2025 On 04-August-22			Bond Future	162.43	162.1809	162.4305	162.1809	7,305.00
30/05/2022	2025 On 03-November-22			Bond Future	164.87	164.6179	164.8697	164.6179	0.00
30/05/2022	2025 On 02-February-23			Bond Future	166.01	165.7572	166.0113	165.7572	0.00
30/05/2022	2025 On 04-May-23			Bond Future	169.04	168.7791	169.0367	168.7791	0.00
30/05/2022	2029 On 04-August-22			Bond Future	121.84	120.9691	121.8436	120.9691	3,894.00
30/05/2022	2029 On 03-November-22			Bond Future	122.43	121.5426	122.4290	121.5426	0.00
30/05/2022	2029 On 02-February-23			Bond Future	124.53	123.6257	124.5261	123.6257	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
30/05/2022	2029 On 04-May-23			Bond Future	125.51	124.5968	125.5122	124.5968	0.00
30/05/2022	2030 On 04-August-22			Bond Future	9.79	90.5013	9.7873	90.5013	97,899.00
30/05/2022	2030 On 04-August-22	8.30	Call	Bond Future	9	0	9	0	800.00
30/05/2022	2030 On 04-August-22	9.05	Call	Bond Future	185	0	185	0	800.00
30/05/2022	2030 On 04-August-22	9.54	Call	Bond Future	775	1	775	1	0.00
30/05/2022	2030 On 04-August-22	9.55	Call	Bond Future	793	1	793	1	0.00
30/05/2022	2030 On 04-August-22	10.95	Call	Bond Future	5586	5	5586	5	0.00
30/05/2022	2030 On 04-August-22	9.56	Call	Bond Future	812	1	812	1	0.00
30/05/2022	2030 On 04-August-22	9.56	Put	Bond Future	1935	2	1935	2	0.00
30/05/2022	2030 On 04-August-22	10.95	Put	Bond Future	111	0	111	0	800.00
30/05/2022	2030 On 04-August-22	9.55	Put	Bond Future	1966	2	1966	2	0.00
30/05/2022	2030 On 04-August-22	9.54	Put	Bond Future	1997	2	1997	2	0.00
30/05/2022	2030 On 04-August-22	9.05	Put	Bond Future	3891	4	3891	4	0.00
30/05/2022	2030 On 04-August-22	8.30	Put	Bond Future	7683	8	7683	8	0.00
30/05/2022	2030 On 03-November-22			Bond Future	9.96	91.8411	9.9559	91.8411	18,740.00
30/05/2022	2030 On 03-November-22	10.20	Call	Bond Future	2614	2	2614	2	500.00
30/05/2022	2030 On 03-November-22	11.57	Call	Bond Future	7532	7	7532	7	0.00
30/05/2022	2030 On 03-November-22	10.09	Call	Bond Future	2309	2	2309	2	0.00
30/05/2022	2030 On 03-November-22	10.08	Call	Bond Future	2282	2	2282	2	0.00
30/05/2022	2030 On 03-November-22	10.10	Call	Bond Future	2336	2	2336	2	0.00
30/05/2022	2030 On 03-November-22	9.70	Call	Bond Future	1391	1	1391	1	500.00
30/05/2022	2030 On 03-November-22	9.70	Put	Bond Future	2616	3	2616	3	0.00
30/05/2022	2030 On 03-November-22	10.10	Put	Bond Future	1656	2	1656	2	0.00
30/05/2022	2030 On 03-November-22	10.20	Put	Bond Future	1466	2	1466	2	0.00
30/05/2022	2030 On 03-November-22	10.08	Put	Bond Future	1696	2	1696	2	0.00
30/05/2022	2030 On 03-November-22	10.09	Put	Bond Future	1676	2	1676	2	0.00
30/05/2022	2030 On 03-November-22	11.57	Put	Bond Future	270	0	270	0	500.00
30/05/2022	2030 On 02-February-23			Bond Future	10.10	89.3899	10.1040	89.3899	0.00
30/05/2022	2030 On 02-February-23	10.01	Call	Bond Future	2167	2	2167	2	0.00
30/05/2022	2030 On 02-February-23	9.94	Call	Bond Future	2010	2	2010	2	0.00
30/05/2022	2030 On 02-February-23	8.81	Call	Bond Future	432	0	432	0	102.00
30/05/2022	2030 On 02-February-23	10.00	Call	Bond Future	2145	2	2145	2	0.00
30/05/2022	2030 On 02-February-23	9.80	Call	Bond Future	1715	2	1715	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
30/05/2022	2030 On 02-February-23	9.99	Call	Bond Future	2122	2	2122	2	0.00
30/05/2022	2030 On 02-February-23	9.20	Call	Bond Future	763	1	763	1	0.00
30/05/2022	2030 On 02-February-23	9.66	Call	Bond Future	1447	1	1447	1	0.00
30/05/2022	2030 On 02-February-23	9.66	Put	Bond Future	3517	4	3517	4	102.00
30/05/2022	2030 On 02-February-23	9.20	Put	Bond Future	5040	5	5040	5	0.00
30/05/2022	2030 On 02-February-23	8.81	Put	Bond Future	6634	7	6634	7	0.00
30/05/2022	2030 On 02-February-23	9.94	Put	Bond Future	2768	3	2768	3	102.00
30/05/2022	2030 On 02-February-23	10.01	Put	Bond Future	2601	3	2601	3	0.00
30/05/2022	2030 On 02-February-23	9.99	Put	Bond Future	2648	3	2648	3	0.00
30/05/2022	2030 On 02-February-23	9.80	Put	Bond Future	3126	3	3126	3	0.00
30/05/2022	2030 On 02-February-23	10.00	Put	Bond Future	2624	3	2624	3	0.00
30/05/2022	2030 On 04-May-23			Bond Future	10.25	91.0057	10.2451	91.0057	0.00
30/05/2022	2030 On 04-May-23	10.54	Call	Bond Future	3509	3	3509	3	0.00
30/05/2022	2030 On 04-May-23	9.58	Call	Bond Future	1440	1	1440	1	150.00
30/05/2022	2030 On 04-May-23	12.04	Call	Bond Future	8292	8	8292	8	0.00
30/05/2022	2030 On 04-May-23	11.34	Call	Bond Future	5922	6	5922	6	0.00
30/05/2022	2030 On 04-May-23	10.00	Call	Bond Future	2229	2	2229	2	1,080.00
30/05/2022	2030 On 04-May-23	10.52	Call	Bond Future	3456	3	3456	3	0.00
30/05/2022	2030 On 04-May-23	10.53	Call	Bond Future	3483	3	3483	3	0.00
30/05/2022	2030 On 04-May-23	10.53	Put	Bond Future	2226	2	2226	2	0.00
30/05/2022	2030 On 04-May-23	9.58	Put	Bond Future	4462	5	4462	5	0.00
30/05/2022	2030 On 04-May-23	10.52	Put	Bond Future	2243	2	2243	2	0.00
30/05/2022	2030 On 04-May-23	10.00	Put	Bond Future	3327	4	3327	4	0.00
30/05/2022	2030 On 04-May-23	11.34	Put	Bond Future	1214	1	1214	1	150.00
30/05/2022	2030 On 04-May-23	12.04	Put	Bond Future	737	1	737	1	1,080.00
30/05/2022	2030 On 04-May-23	10.54	Put	Bond Future	2209	2	2209	2	0.00
30/05/2022	2032 On 04-August-22			Bond Future	10.24	90.5550	10.2357	90.5550	80,070.00
30/05/2022	2032 On 04-August-22	11.00	Call	Bond Future	4412	4	4412	4	0.00
30/05/2022	2032 On 04-August-22	11.60	Call	Bond Future	7228	7	7228	7	0.00
30/05/2022	2032 On 04-August-22	11.89	Call	Bond Future	8609	8	8609	8	0.00
30/05/2022	2032 On 04-August-22	10.21	Call	Bond Future	1376	1	1376	1	0.00
30/05/2022	2032 On 04-August-22	10.50	Call	Bond Future	2317	2	2317	2	900.00
30/05/2022	2032 On 04-August-22	10.10	Call	Bond Future	1087	1	1087	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
30/05/2022	2032 On 04-August-22	10.20	Call	Bond Future	1349	1	1349	1	0.00
30/05/2022	2032 On 04-August-22	8.97	Call	Bond Future	15	0	15	0	800.00
30/05/2022	2032 On 04-August-22	9.40	Call	Bond Future	109	0	109	0	0.00
30/05/2022	2032 On 04-August-22	9.72	Call	Bond Future	378	0	378	0	800.00
30/05/2022	2032 On 04-August-22	10.22	Call	Bond Future	1405	1	1405	1	0.00
30/05/2022	2032 On 04-August-22	9.80	Call	Bond Future	489	0	489	0	900.00
30/05/2022	2032 On 04-August-22	10.20	Put	Bond Future	1547	2	1547	2	0.00
30/05/2022	2032 On 04-August-22	9.72	Put	Bond Future	3302	4	3302	4	0.00
30/05/2022	2032 On 04-August-22	10.21	Put	Bond Future	1519	2	1519	2	0.00
30/05/2022	2032 On 04-August-22	9.40	Put	Bond Future	4911	5	4911	5	0.00
30/05/2022	2032 On 04-August-22	8.97	Put	Bond Future	7424	8	7424	8	0.00
30/05/2022	2032 On 04-August-22	10.10	Put	Bond Future	1844	2	1844	2	0.00
30/05/2022	2032 On 04-August-22	10.50	Put	Bond Future	867	1	867	1	0.00
30/05/2022	2032 On 04-August-22	9.80	Put	Bond Future	2951	3	2951	3	0.00
30/05/2022	2032 On 04-August-22	10.22	Put	Bond Future	1492	2	1492	2	0.00
30/05/2022	2032 On 04-August-22	11.89	Put	Bond Future	35	0	35	0	0.00
30/05/2022	2032 On 04-August-22	11.60	Put	Bond Future	74	0	74	0	800.00
30/05/2022	2032 On 04-August-22	11.00	Put	Bond Future	304	0	304	0	7,500.00
30/05/2022	2032 On 03-November-22			Bond Future	10.40	87.7430	10.4019	87.7430	87,931.00
30/05/2022	2032 On 03-November-22	12.30	Call	Bond Future	9696	9	9696	9	0.00
30/05/2022	2032 On 03-November-22	10.66	Call	Bond Future	2957	3	2957	3	0.00
30/05/2022	2032 On 03-November-22	10.67	Call	Bond Future	2990	3	2990	3	750.00
30/05/2022	2032 On 03-November-22	11.55	Call	Bond Future	6434	6	6434	6	0.00
30/05/2022	2032 On 03-November-22	10.56	Call	Bond Future	2636	2	2636	2	0.00
30/05/2022	2032 On 03-November-22	10.11	Call	Bond Future	1418	1	1418	1	0.00
30/05/2022	2032 On 03-November-22	9.31	Call	Bond Future	269	0	269	0	180.00
30/05/2022	2032 On 03-November-22	9.46	Call	Bond Future	373	0	373	0	500.00
30/05/2022	2032 On 03-November-22	10.21	Call	Bond Future	1657	2	1657	2	500.00
30/05/2022	2032 On 03-November-22	10.49	Call	Bond Future	2421	2	2421	2	0.00
30/05/2022	2032 On 03-November-22	9.92	Call	Bond Future	1020	1	1020	1	750.00
30/05/2022	2032 On 03-November-22	9.36	Call	Bond Future	301	0	301	0	454.00
30/05/2022	2032 On 03-November-22	10.16	Call	Bond Future	1535	1	1535	1	0.00
30/05/2022	2032 On 03-November-22	10.16	Put	Bond Future	2854	3	2854	3	180.00

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30/05/2022	2032 On 03-November-22	9.31	Put	Bond Future	6435	7	6435	7	0.00
30/05/2022	2032 On 03-November-22	9.36	Put	Bond Future	6172	7	6172	7	0.00
30/05/2022	2032 On 03-November-22	9.46	Put	Bond Future	5659	6	5659	6	0.00
30/05/2022	2032 On 03-November-22	9.92	Put	Bond Future	3674	4	3674	4	0.00
30/05/2022	2032 On 03-November-22	10.11	Put	Bond Future	3013	3	3013	3	454.00
30/05/2022	2032 On 03-November-22	10.56	Put	Bond Future	1788	2	1788	2	180.00
30/05/2022	2032 On 03-November-22	10.49	Put	Bond Future	1948	2	1948	2	454.00
30/05/2022	2032 On 03-November-22	10.21	Put	Bond Future	2701	3	2701	3	0.00
30/05/2022	2032 On 03-November-22	11.55	Put	Bond Future	519	1	519	1	500.00
30/05/2022	2032 On 03-November-22	10.67	Put	Bond Future	1559	2	1559	2	0.00
30/05/2022	2032 On 03-November-22	10.66	Put	Bond Future	1578	2	1578	2	0.00
30/05/2022	2032 On 03-November-22	12.30	Put	Bond Future	203	0	203	0	750.00
30/05/2022	2032 On 02-February-23			Bond Future	10.55	89.2299	10.5476	89.2299	0.00
30/05/2022	2032 On 02-February-23	11.84	Call	Bond Future	7264	7	7264	7	0.00
30/05/2022	2032 On 02-February-23	12.75	Call	Bond Future	10950	11	10950	11	0.00
30/05/2022	2032 On 02-February-23	10.38	Call	Bond Future	2242	2	2242	2	0.00
30/05/2022	2032 On 02-February-23	10.39	Call	Bond Future	2267	2	2267	2	0.00
30/05/2022	2032 On 02-February-23	10.16	Call	Bond Future	1725	2	1725	2	0.00
30/05/2022	2032 On 02-February-23	9.31	Call	Bond Future	446	0	446	0	454.00
30/05/2022	2032 On 02-February-23	10.22	Call	Bond Future	1860	2	1860	2	500.00
30/05/2022	2032 On 02-February-23	10.67	Call	Bond Future	3032	3	3032	3	750.00
30/05/2022	2032 On 02-February-23	11.69	Call	Bond Future	6666	6	6666	6	0.00
30/05/2022	2032 On 02-February-23	10.40	Call	Bond Future	2293	2	2293	2	0.00
30/05/2022	2032 On 02-February-23	9.92	Call	Bond Future	1242	1	1242	1	750.00
30/05/2022	2032 On 02-February-23	9.47	Call	Bond Future	584	1	584	1	500.00
30/05/2022	2032 On 02-February-23	10.50	Call	Bond Future	2554	2	2554	2	0.00
30/05/2022	2032 On 02-February-23	10.50	Put	Bond Future	2804	3	2804	3	454.00
30/05/2022	2032 On 02-February-23	9.47	Put	Bond Future	6504	7	6504	7	0.00
30/05/2022	2032 On 02-February-23	9.92	Put	Bond Future	4627	5	4627	5	0.00
30/05/2022	2032 On 02-February-23	10.40	Put	Bond Future	3073	3	3073	3	0.00
30/05/2022	2032 On 02-February-23	11.69	Put	Bond Future	924	1	924	1	0.00
30/05/2022	2032 On 02-February-23	10.67	Put	Bond Future	2391	3	2391	3	0.00
30/05/2022	2032 On 02-February-23	10.22	Put	Bond Future	3606	4	3606	4	0.00

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30/05/2022	2032 On 02-February-23	9.31	Put	Bond Future	7290	8	7290	8	0.00
30/05/2022	2032 On 02-February-23	10.16	Put	Bond Future	3796	4	3796	4	454.00
30/05/2022	2032 On 02-February-23	10.39	Put	Bond Future	3101	3	3101	3	0.00
30/05/2022	2032 On 02-February-23	10.38	Put	Bond Future	3129	3	3129	3	0.00
30/05/2022	2032 On 02-February-23	12.75	Put	Bond Future	324	0	324	0	750.00
30/05/2022	2032 On 02-February-23	11.84	Put	Bond Future	806	1	806	1	500.00
30/05/2022	2032 On 04-May-23			Bond Future	10.68	86.6833	10.6828	86.6833	0.00
30/05/2022	2032 On 04-May-23	10.88	Call	Bond Future	3611	3	3611	3	0.00
30/05/2022	2032 On 04-May-23	10.87	Call	Bond Future	3582	3	3582	3	0.00
30/05/2022	2032 On 04-May-23	10.89	Call	Bond Future	3640	3	3640	3	0.00
30/05/2022	2032 On 04-May-23	10.89	Put	Bond Future	2586	3	2586	3	0.00
30/05/2022	2032 On 04-May-23	10.87	Put	Bond Future	2629	3	2629	3	0.00
30/05/2022	2032 On 04-May-23	10.88	Put	Bond Future	2608	3	2608	3	0.00
30/05/2022	2033 On 04-August-22			Bond Future	116.18	115.6042	116.1837	115.6042	7,046.00
30/05/2022	2033 On 03-November-22			Bond Future	116.60	116.0129	116.6000	116.0129	0.00
30/05/2022	2033 On 02-February-23			Bond Future	118.60	118.0009	118.5970	118.0009	0.00
30/05/2022	2033 On 04-May-23			Bond Future	119.39	118.7846	119.3902	118.7846	0.00
30/05/2022	2037 On 04-August-22			Bond Future	10.87	82.8535	10.8663	82.8535	126,442.00
30/05/2022	2037 On 04-August-22	10.10	Call	Bond Future	180	0	180	0	50.00
30/05/2022	2037 On 04-August-22	11.42	Call	Bond Future	3963	4	3963	4	0.00
30/05/2022	2037 On 04-August-22	10.91	Call	Bond Future	1831	2	1831	2	0.00
30/05/2022	2037 On 04-August-22	11.21	Call	Bond Future	3005	3	3005	3	1,050.00
30/05/2022	2037 On 04-August-22	10.89	Call	Bond Future	1764	2	1764	2	0.00
30/05/2022	2037 On 04-August-22	10.90	Call	Bond Future	1797	2	1797	2	0.00
30/05/2022	2037 On 04-August-22	11.95	Call	Bond Future	6612	6	6612	6	0.00
30/05/2022	2037 On 04-August-22	11.95	Put	Bond Future	191	0	191	0	1,050.00
30/05/2022	2037 On 04-August-22	10.91	Put	Bond Future	1557	2	1557	2	0.00
30/05/2022	2037 On 04-August-22	10.89	Put	Bond Future	1615	2	1615	2	0.00
30/05/2022	2037 On 04-August-22	11.21	Put	Bond Future	885	1	885	1	0.00
30/05/2022	2037 On 04-August-22	11.42	Put	Bond Future	587	1	587	1	50.00
30/05/2022	2037 On 04-August-22	10.10	Put	Bond Future	5213	6	5213	6	0.00
30/05/2022	2037 On 04-August-22	10.90	Put	Bond Future	1586	2	1586	2	50.00
30/05/2022	2037 On 03-November-22			Bond Future	11.02	84.0805	11.0194	84.0805	0.00

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30/05/2022	2037 On 03-November-22	11.30	Call	Bond Future	3497	3	3497	3	0.00
30/05/2022	2037 On 03-November-22	11.32	Call	Bond Future	3574	3	3574	3	0.00
30/05/2022	2037 On 03-November-22	11.31	Call	Bond Future	3535	3	3535	3	0.00
30/05/2022	2037 On 03-November-22	11.31	Put	Bond Future	1776	2	1776	2	0.00
30/05/2022	2037 On 03-November-22	11.30	Put	Bond Future	1797	2	1797	2	0.00
30/05/2022	2037 On 03-November-22	11.32	Put	Bond Future	1755	2	1755	2	0.00
30/05/2022	2037 On 02-February-23			Bond Future	11.16	81.2481	11.1579	81.2481	0.00
30/05/2022	2037 On 02-February-23	11.05	Call	Bond Future	2797	3	2797	3	0.00
30/05/2022	2037 On 02-February-23	11.03	Call	Bond Future	2738	3	2738	3	0.00
30/05/2022	2037 On 02-February-23	11.04	Call	Bond Future	2768	3	2768	3	0.00
30/05/2022	2037 On 02-February-23	11.04	Put	Bond Future	3482	4	3482	4	0.00
30/05/2022	2037 On 02-February-23	11.03	Put	Bond Future	3514	4	3514	4	0.00
30/05/2022	2037 On 02-February-23	11.05	Put	Bond Future	3451	4	3451	4	0.00
30/05/2022	2037 On 04-May-23			Bond Future	11.29	82.7179	11.2894	82.7179	0.00
30/05/2022	2037 On 04-May-23	11.32	Call	Bond Future	3652	4	3652	4	0.00
30/05/2022	2037 On 04-May-23	11.30	Call	Bond Future	3591	3	3591	3	0.00
30/05/2022	2037 On 04-May-23	11.31	Call	Bond Future	3622	3	3622	3	0.00
30/05/2022	2037 On 04-May-23	11.31	Put	Bond Future	3500	4	3500	4	0.00
30/05/2022	2037 On 04-May-23	11.30	Put	Bond Future	3528	4	3528	4	0.00
30/05/2022	2037 On 04-May-23	11.32	Put	Bond Future	3472	4	3472	4	0.00
30/05/2022	2038 On 04-August-22			Bond Future	132.58	130.6904	132.5788	130.6904	4,102.00
30/05/2022	2038 On 03-November-22			Bond Future	134.57	132.6543	134.5700	132.6543	0.00
30/05/2022	2038 On 02-February-23			Bond Future	134.98	133.0363	134.9827	133.0363	0.00
30/05/2022	2038 On 04-May-23			Bond Future	137.44	135.4627	137.4437	135.4627	0.00
30/05/2022	2040 On 04-August-22			Bond Future	10.99	84.5451	10.9927	84.5451	120,054.00
30/05/2022	2040 On 04-August-22	9.70	Call	Bond Future	16	0	16	0	460.00
30/05/2022	2040 On 04-August-22	10.70	Call	Bond Future	930	1	930	1	460.00
30/05/2022	2040 On 04-August-22	11.03	Call	Bond Future	1935	2	1935	2	0.00
30/05/2022	2040 On 04-August-22	12.24	Call	Bond Future	7958	8	7958	8	0.00
30/05/2022	2040 On 04-August-22	11.04	Call	Bond Future	1972	2	1972	2	0.00
30/05/2022	2040 On 04-August-22	11.05	Call	Bond Future	2009	2	2009	2	0.00
30/05/2022	2040 On 04-August-22	11.05	Put	Bond Future	1623	2	1623	2	0.00
30/05/2022	2040 On 04-August-22	12.24	Put	Bond Future	141	0	141	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
30/05/2022	2040 On 04-August-22	9.70	Put	Bond Future	9512	10	9512	10	0.00
30/05/2022	2040 On 04-August-22	11.04	Put	Bond Future	1653	2	1653	2	0.00
30/05/2022	2040 On 04-August-22	11.03	Put	Bond Future	1683	2	1683	2	0.00
30/05/2022	2040 On 04-August-22	10.70	Put	Bond Future	2946	3	2946	3	0.00
30/05/2022	2040 On 03-November-22			Bond Future	11.14	85.7971	11.1416	85.7971	3,965.00
30/05/2022	2040 On 03-November-22	11.41	Call	Bond Future	3772	4	3772	4	0.00
30/05/2022	2040 On 03-November-22	10.70	Call	Bond Future	1443	1	1443	1	1,100.00
30/05/2022	2040 On 03-November-22	11.20	Call	Bond Future	2961	3	2961	3	1,100.00
30/05/2022	2040 On 03-November-22	11.39	Call	Bond Future	3691	3	3691	3	0.00
30/05/2022	2040 On 03-November-22	11.40	Call	Bond Future	3731	4	3731	4	0.00
30/05/2022	2040 On 03-November-22	12.52	Call	Bond Future	8971	9	8971	9	0.00
30/05/2022	2040 On 03-November-22	11.41	Put	Bond Future	2025	2	2025	2	0.00
30/05/2022	2040 On 03-November-22	11.20	Put	Bond Future	2576	3	2576	3	0.00
30/05/2022	2040 On 03-November-22	12.52	Put	Bond Future	576	1	576	1	1,100.00
30/05/2022	2040 On 03-November-22	10.70	Put	Bond Future	4447	5	4447	5	0.00
30/05/2022	2040 On 03-November-22	11.39	Put	Bond Future	2072	2	2072	2	0.00
30/05/2022	2040 On 03-November-22	11.40	Put	Bond Future	2048	2	2048	2	0.00
30/05/2022	2040 On 02-February-23			Bond Future	11.28	82.7436	11.2767	82.7436	0.00
30/05/2022	2040 On 02-February-23	11.10	Call	Bond Future	2783	3	2783	3	0.00
30/05/2022	2040 On 02-February-23	11.11	Call	Bond Future	2814	3	2814	3	0.00
30/05/2022	2040 On 02-February-23	11.12	Call	Bond Future	2845	3	2845	3	0.00
30/05/2022	2040 On 02-February-23	11.12	Put	Bond Future	3871	4	3871	4	0.00
30/05/2022	2040 On 02-February-23	11.11	Put	Bond Future	3906	4	3906	4	0.00
30/05/2022	2040 On 02-February-23	11.10	Put	Bond Future	3941	4	3941	4	0.00
30/05/2022	2040 On 04-May-23			Bond Future	11.40	84.2408	11.4047	84.2408	0.00
30/05/2022	2040 On 04-May-23	11.41	Call	Bond Future	3903	4	3903	4	0.00
30/05/2022	2040 On 04-May-23	11.42	Call	Bond Future	3936	4	3936	4	0.00
30/05/2022	2040 On 04-May-23	11.43	Call	Bond Future	3969	4	3969	4	0.00
30/05/2022	2040 On 04-May-23	11.43	Put	Bond Future	3809	4	3809	4	0.00
30/05/2022	2040 On 04-May-23	11.42	Put	Bond Future	3839	4	3839	4	0.00
30/05/2022	2040 On 04-May-23	11.41	Put	Bond Future	3870	4	3870	4	0.00
30/05/2022	2044 On 04-August-22			Bond Future	11.03	81.4244	11.0311	81.4244	76,692.00
30/05/2022	2044 On 04-August-22	11.10	Call	Bond Future	2106	2	2106	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2022	2044 On 04-August-22	11.08	Call	Bond Future	2030	2	2030	2	0.00
30/05/2022	2044 On 04-August-22	11.09	Call	Bond Future	2068	2	2068	2	0.00
30/05/2022	2044 On 04-August-22	11.09	Put	Bond Future	1664	2	1664	2	0.00
30/05/2022	2044 On 04-August-22	11.08	Put	Bond Future	1694	2	1694	2	0.00
30/05/2022	2044 On 04-August-22	11.10	Put	Bond Future	1633	2	1633	2	0.00
30/05/2022	2044 On 03-November-22			Bond Future	11.17	82.6303	11.1725	82.6303	0.00
30/05/2022	2044 On 03-November-22	11.39	Call	Bond Future	3656	4	3656	4	0.00
30/05/2022	2044 On 03-November-22	11.40	Call	Bond Future	3697	4	3697	4	0.00
30/05/2022	2044 On 03-November-22	11.41	Call	Bond Future	3737	4	3737	4	0.00
30/05/2022	2044 On 03-November-22	11.41	Put	Bond Future	2161	2	2161	2	0.00
30/05/2022	2044 On 03-November-22	11.40	Put	Bond Future	2185	2	2185	2	0.00
30/05/2022	2044 On 03-November-22	11.39	Put	Bond Future	2210	2	2210	2	0.00
30/05/2022	2044 On 02-February-23			Bond Future	11.30	79.6483	11.3006	79.6483	0.00
30/05/2022	2044 On 02-February-23	11.16	Call	Bond Future	2976	3	2976	3	0.00
30/05/2022	2044 On 02-February-23	11.14	Call	Bond Future	2912	3	2912	3	0.00
30/05/2022	2044 On 02-February-23	11.15	Call	Bond Future	2944	3	2944	3	0.00
30/05/2022	2044 On 02-February-23	11.15	Put	Bond Future	3951	4	3951	4	0.00
30/05/2022	2044 On 02-February-23	11.14	Put	Bond Future	3987	4	3987	4	0.00
30/05/2022	2044 On 02-February-23	11.16	Put	Bond Future	3915	4	3915	4	0.00
30/05/2022	2044 On 04-May-23			Bond Future	11.42	81.0897	11.4216	81.0897	0.00
30/05/2022	2044 On 04-May-23	11.43	Call	Bond Future	4018	4	4018	4	0.00
30/05/2022	2044 On 04-May-23	11.42	Call	Bond Future	3984	4	3984	4	0.00
30/05/2022	2044 On 04-May-23	11.41	Call	Bond Future	3951	4	3951	4	0.00
30/05/2022	2044 On 04-May-23	11.41	Put	Bond Future	4027	4	4027	4	0.00
30/05/2022	2044 On 04-May-23	11.42	Put	Bond Future	3995	4	3995	4	0.00
30/05/2022	2044 On 04-May-23	11.43	Put	Bond Future	3963	4	3963	4	0.00
30/05/2022	2046 On 04-August-22			Bond Future	122.52	120.2443	122.5221	120.2443	16,569.00
30/05/2022	2046 On 03-November-22			Bond Future	122.41	120.0964	122.4072	120.0964	1,566.00
30/05/2022	2046 On 02-February-23			Bond Future	124.50	122.1555	124.5047	122.1555	0.00
30/05/2022	2046 On 04-May-23			Bond Future	124.76	122.3685	124.7587	122.3685	0.00
30/05/2022	2050 On 04-August-22			Bond Future	124.48	122.6960	124.4847	122.6960	11,293.00
30/05/2022	2050 On 03-November-22			Bond Future	126.35	124.5395	126.3538	124.5395	0.00
30/05/2022	2050 On 02-February-23			Bond Future	126.42	124.5734	126.4172	124.5734	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
30/05/2022	2050 On 04-May-23			Bond Future	128.72	126.8453	128.7217	126.8453	0.00
30/05/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2022	AL37 On 04-August-22			Index Future	833.19	829.9560	833.1860	829.9560	0.00
30/05/2022	AL37 On 03-November-22			Index Future	845.60	842.3430	845.5980	842.3430	0.00
30/05/2022	AL37 On 02-February-23			Index Future	859.86	856.5710	859.8580	856.5710	0.00
30/05/2022	AL37 On 04-May-23			Index Future	875.30	871.9750	875.3040	871.9750	0.00
30/05/2022	AL7T On 04-August-22			Index Future	956.10	951.8210	956.1000	951.8210	0.00
30/05/2022	AL7T On 03-November-22			Index Future	970.34	966.0270	970.3430	966.0270	0.00
30/05/2022	AL7T On 02-February-23			Index Future	986.71	982.3450	986.7070	982.3450	0.00
30/05/2022	AL7T On 04-May-23			Index Future	1004.43	1000.0100	1004.4310	1000.0100	0.00
30/05/2022	ALBI On 04-August-22			Index Future	848.39	845.0610	848.3920	845.0610	134.00
30/05/2022	ALBI On 03-November-22			Index Future	861.03	857.6730	861.0300	857.6730	0.00
30/05/2022	ALBI On 02-February-23			Index Future	875.55	872.1610	875.5500	872.1610	0.00
30/05/2022	ALBI On 04-May-23			Index Future	891.28	887.8450	891.2780	887.8450	0.00
30/05/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/05/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2022	ES33 On 04-August-22			Bond Future	11.69	77.0335	11.6873	77.0335	350.00
30/05/2022	ES33 On 03-November-22			Bond Future	11.89	74.4082	11.8922	74.4082	0.00
30/05/2022	ES33 On 02-February-23			Bond Future	12.08	75.6864	12.0840	75.6864	0.00
30/05/2022	ES33 On 04-May-23			Bond Future	12.26	73.2799	12.2630	73.2799	0.00
30/05/2022	ES42 On 04-August-22			Bond Future	12.09	75.4328	12.0873	75.4328	4,769.00
30/05/2022	ES42 On 03-November-22			Bond Future	12.28	72.3063	12.2751	72.3063	0.00
30/05/2022	ES42 On 02-February-23			Bond Future	12.44	73.5506	12.4448	73.5506	0.00
30/05/2022	ES42 On 04-May-23			Bond Future	12.61	70.6333	12.6106	70.6333	0.00
30/05/2022	GOVI On 04-August-22			GOVI	836.94	833.6590	836.9430	833.6590	1,110.00
30/05/2022	GOVI On 04-August-22	819.26	Call	GOVI	176830	14	176830	14	0.00
30/05/2022	GOVI On 04-August-22	819.27	Call	GOVI	176730	14	176730	14	0.00
30/05/2022	GOVI On 04-August-22	819.28	Call	GOVI	176630	14	176630	14	0.00
30/05/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
30/05/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
30/05/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
30/05/2022	GOVI On 03-November-22			GOVI	849.41	846.1010	849.4110	846.1010	0.00
30/05/2022	GOVI On 03-November-22	820.43	Call	GOVI	289810	26	289810	26	0.00
30/05/2022	GOVI On 03-November-22	820.41	Call	GOVI	290010	26	290010	26	0.00
30/05/2022	GOVI On 03-November-22	820.42	Call	GOVI	289910	26	289910	26	0.00
30/05/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
30/05/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
30/05/2022	GOVI On 02-February-23			GOVI	863.74	860.3930	863.7350	860.3930	0.00
30/05/2022	GOVI On 02-February-23	850.84	Call	GOVI	128950	10	128950	10	0.00
30/05/2022	GOVI On 02-February-23	850.82	Call	GOVI	129150	10	129150	10	0.00
30/05/2022	GOVI On 02-February-23	850.83	Call	GOVI	129050	10	129050	10	0.00
30/05/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
30/05/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
30/05/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
30/05/2022	GOVI On 04-May-23			GOVI	879.25	875.8650	879.2500	875.8650	0.00
30/05/2022	GOVI On 04-May-23	852.88	Call	GOVI	263700	23	263700	23	0.00
30/05/2022	GOVI On 04-May-23	852.86	Call	GOVI	263900	23	263900	23	0.00
30/05/2022	GOVI On 04-May-23	852.87	Call	GOVI	263800	23	263800	23	0.00
30/05/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
30/05/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
30/05/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
30/05/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/05/2022	IGOV On 04-August-22			Index Future	325.73	322.9550	325.7320	322.9550	759.00
30/05/2022	IGOV On 03-November-22			Index Future	330.66	327.8540	330.6640	327.8540	16.00
30/05/2022	IGOV On 02-February-23			Index Future	336.32	333.4690	336.3180	333.4690	0.00
30/05/2022	IGOV On 04-May-23			Index Future	342.44	339.5420	342.4360	339.5420	0.00
30/05/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
30/05/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
30/05/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
30/05/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
30/05/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
30/05/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
30/05/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
30/05/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
30/05/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
30/05/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
30/05/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
30/05/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
30/05/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
30/05/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
30/05/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
30/05/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
30/05/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/05/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/05/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.97	95.0450	4.9650	95.0450	0.00
30/05/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.05	94.9650	5.0500	94.9650	0.00
30/05/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.39	94.6200	5.3900	94.6200	0.00
30/05/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.51	94.5150	5.5050	94.5150	0.00
30/05/2022	JBAF On 19-October-22			Jibar Tradeable Future	5.83	94.1900	5.8250	94.1900	0.00
30/05/2022	JBAF On 16-November-22			Jibar Tradeable Future	5.94	94.1100	5.9400	94.1100	0.00
30/05/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.24	93.8000	6.2400	93.8000	68.00
30/05/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.67	93.3850	6.6700	93.3850	0.00
30/05/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.01	93.0300	7.0100	93.0300	0.00
30/05/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.20	92.8600	7.2000	92.8600	75.00
30/05/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.29	92.7250	7.2900	92.7250	172.00
30/05/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.41	92.6250	7.4050	92.6250	0.00
30/05/2022	R023 On 04-August-22			Bond Future	5.65	104.5016	5.6463	104.5016	22,183.00
30/05/2022	R023 On 04-August-22	6.03	Call	Bond Future	249	0	249	0	0.00
30/05/2022	R023 On 04-August-22	6.04	Call	Bond Future	253	0	253	0	0.00
30/05/2022	R023 On 04-August-22	6.05	Call	Bond Future	258	0	258	0	0.00
30/05/2022	R023 On 04-August-22	6.05	Put	Bond Future	37	0	37	0	0.00
30/05/2022	R023 On 04-August-22	6.04	Put	Bond Future	38	0	38	0	0.00
30/05/2022	R023 On 04-August-22	6.03	Put	Bond Future	39	0	39	0	0.00
30/05/2022	R023 On 03-November-22			Bond Future	5.37	102.1291	5.3650	102.1291	0.00
30/05/2022	R023 On 03-November-22	6.27	Call	Bond Future	302	0	302	0	0.00
30/05/2022	R023 On 03-November-22	6.25	Call	Bond Future	296	0	296	0	0.00
30/05/2022	R023 On 03-November-22	6.26	Call	Bond Future	299	0	299	0	0.00
30/05/2022	R023 On 03-November-22	6.26	Put	Bond Future	24	0	24	0	0.00
30/05/2022	R023 On 03-November-22	6.25	Put	Bond Future	24	0	24	0	0.00
30/05/2022	R023 On 03-November-22	6.27	Put	Bond Future	23	0	23	0	0.00
30/05/2022	R035 On 04-August-22			Bond Future	10.66	91.3803	10.6558	91.3803	129,178.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2022	R035 On 04-August-22	10.53	Call	Bond Future	1244	1	1244	1	400.00
30/05/2022	R035 On 04-August-22	10.74	Call	Bond Future	1910	2	1910	2	0.00
30/05/2022	R035 On 04-August-22	11.13	Call	Bond Future	3516	3	3516	3	0.00
30/05/2022	R035 On 04-August-22	12.18	Call	Bond Future	8872	9	8872	9	0.00
30/05/2022	R035 On 04-August-22	10.72	Call	Bond Future	1840	2	1840	2	0.00
30/05/2022	R035 On 04-August-22	10.73	Call	Bond Future	1875	2	1875	2	0.00
30/05/2022	R035 On 04-August-22	9.53	Call	Bond Future	31	0	31	0	400.00
30/05/2022	R035 On 04-August-22	10.64	Call	Bond Future	1573	1	1573	1	0.00
30/05/2022	R035 On 04-August-22	9.84	Call	Bond Future	124	0	124	0	100.00
30/05/2022	R035 On 04-August-22	9.84	Put	Bond Future	5427	6	5427	6	0.00
30/05/2022	R035 On 04-August-22	10.53	Put	Bond Future	2033	2	2033	2	0.00
30/05/2022	R035 On 04-August-22	11.13	Put	Bond Future	628	1	628	1	100.00
30/05/2022	R035 On 04-August-22	10.64	Put	Bond Future	1672	2	1672	2	100.00
30/05/2022	R035 On 04-August-22	9.53	Put	Bond Future	7469	8	7469	8	0.00
30/05/2022	R035 On 04-August-22	10.73	Put	Bond Future	1414	2	1414	2	0.00
30/05/2022	R035 On 04-August-22	10.72	Put	Bond Future	1441	2	1441	2	0.00
30/05/2022	R035 On 04-August-22	12.18	Put	Bond Future	57	0	57	0	400.00
30/05/2022	R035 On 04-August-22	10.74	Put	Bond Future	1387	2	1387	2	0.00
30/05/2022	R035 On 03-November-22			Bond Future	10.82	88.2453	10.8178	88.2453	3,020.00
30/05/2022	R035 On 03-November-22	11.14	Call	Bond Future	3628	3	3628	3	0.00
30/05/2022	R035 On 03-November-22	11.13	Call	Bond Future	3589	3	3589	3	0.00
30/05/2022	R035 On 03-November-22	10.30	Call	Bond Future	1117	1	1117	1	1,000.00
30/05/2022	R035 On 03-November-22	9.82	Call	Bond Future	369	0	369	0	582.00
30/05/2022	R035 On 03-November-22	11.15	Call	Bond Future	3667	3	3667	3	0.00
30/05/2022	R035 On 03-November-22	12.68	Call	Bond Future	10631	10	10631	10	0.00
30/05/2022	R035 On 03-November-22	11.05	Call	Bond Future	3285	3	3285	3	1,000.00
30/05/2022	R035 On 03-November-22	10.57	Call	Bond Future	1760	2	1760	2	0.00
30/05/2022	R035 On 03-November-22	10.99	Call	Bond Future	3065	3	3065	3	0.00
30/05/2022	R035 On 03-November-22	10.99	Put	Bond Future	2026	2	2026	2	582.00
30/05/2022	R035 On 03-November-22	10.57	Put	Bond Future	3287	4	3287	4	582.00
30/05/2022	R035 On 03-November-22	12.68	Put	Bond Future	274	0	274	0	1,000.00
30/05/2022	R035 On 03-November-22	11.15	Put	Bond Future	1678	2	1678	2	0.00
30/05/2022	R035 On 03-November-22	9.82	Put	Bond Future	6754	7	6754	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
30/05/2022	R035 On 03-November-22	10.30	Put	Bond Future	4351	5	4351	5	0.00
30/05/2022	R035 On 03-November-22	11.13	Put	Bond Future	1718	2	1718	2	0.00
30/05/2022	R035 On 03-November-22	11.14	Put	Bond Future	1698	2	1698	2	0.00
30/05/2022	R035 On 03-November-22	11.05	Put	Bond Future	1888	2	1888	2	0.00
30/05/2022	R035 On 02-February-23			Bond Future	10.96	89.7397	10.9645	89.7397	0.00
30/05/2022	R035 On 02-February-23	11.05	Call	Bond Future	3300	3	3300	3	1,000.00
30/05/2022	R035 On 02-February-23	11.06	Call	Bond Future	3332	3	3332	3	0.00
30/05/2022	R035 On 02-February-23	13.22	Call	Bond Future	12413	12	12413	12	0.00
30/05/2022	R035 On 02-February-23	10.86	Call	Bond Future	2712	3	2712	3	0.00
30/05/2022	R035 On 02-February-23	10.87	Call	Bond Future	2741	3	2741	3	0.00
30/05/2022	R035 On 02-February-23	10.30	Call	Bond Future	1304	1	1304	1	1,000.00
30/05/2022	R035 On 02-February-23	10.88	Call	Bond Future	2771	3	2771	3	0.00
30/05/2022	R035 On 02-February-23	9.81	Call	Bond Future	567	1	567	1	582.00
30/05/2022	R035 On 02-February-23	10.66	Call	Bond Future	2151	2	2151	2	0.00
30/05/2022	R035 On 02-February-23	10.66	Put	Bond Future	3989	4	3989	4	582.00
30/05/2022	R035 On 02-February-23	9.81	Put	Bond Future	7836	8	7836	8	0.00
30/05/2022	R035 On 02-February-23	10.30	Put	Bond Future	5387	6	5387	6	0.00
30/05/2022	R035 On 02-February-23	10.88	Put	Bond Future	3275	3	3275	3	0.00
30/05/2022	R035 On 02-February-23	13.22	Put	Bond Future	360	0	360	0	1,000.00
30/05/2022	R035 On 02-February-23	10.87	Put	Bond Future	3306	4	3306	4	0.00
30/05/2022	R035 On 02-February-23	10.86	Put	Bond Future	3336	4	3336	4	0.00
30/05/2022	R035 On 02-February-23	11.06	Put	Bond Future	2767	3	2767	3	582.00
30/05/2022	R035 On 02-February-23	11.05	Put	Bond Future	2793	3	2793	3	0.00
30/05/2022	R035 On 04-May-23			Bond Future	11.09	86.8632	11.0944	86.8632	0.00
30/05/2022	R035 On 04-May-23	11.22	Call	Bond Future	3888	4	3888	4	0.00
30/05/2022	R035 On 04-May-23	11.20	Call	Bond Future	3825	4	3825	4	0.00
30/05/2022	R035 On 04-May-23	11.21	Call	Bond Future	3856	4	3856	4	0.00
30/05/2022	R035 On 04-May-23	11.22	Put	Bond Future	3161	3	3161	3	0.00
30/05/2022	R035 On 04-May-23	11.20	Put	Bond Future	3213	3	3213	3	0.00
30/05/2022	R035 On 04-May-23	11.21	Put	Bond Future	3187	3	3187	3	0.00
30/05/2022	R186 On 04-August-22			Bond Future	8.27	109.0048	8.2735	109.0048	81,225.00
30/05/2022	R186 On 04-August-22	6.96	Call	Bond Future	18	0	18	0	3,600.00
30/05/2022	R186 On 04-August-22	8.14	Call	Bond Future	699	1	699	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
30/05/2022	R186 On 04-August-22	8.13	Call	Bond Future	683	1	683	1	0.00
30/05/2022	R186 On 04-August-22	7.96	Call	Bond Future	445	0	445	0	3,600.00
30/05/2022	R186 On 04-August-22	8.15	Call	Bond Future	716	1	716	1	0.00
30/05/2022	R186 On 04-August-22	9.78	Call	Bond Future	5540	5	5540	5	0.00
30/05/2022	R186 On 04-August-22	9.78	Put	Bond Future	26	0	26	0	3,600.00
30/05/2022	R186 On 04-August-22	8.15	Put	Bond Future	1184	1	1184	1	0.00
30/05/2022	R186 On 04-August-22	8.13	Put	Bond Future	1227	2	1227	2	0.00
30/05/2022	R186 On 04-August-22	8.14	Put	Bond Future	1206	1	1206	1	0.00
30/05/2022	R186 On 04-August-22	6.96	Put	Bond Future	5130	6	5130	6	0.00
30/05/2022	R186 On 04-August-22	7.96	Put	Bond Future	1638	2	1638	2	0.00
30/05/2022	R186 On 03-November-22			Bond Future	8.44	110.6167	8.4372	110.6167	11,129.00
30/05/2022	R186 On 03-November-22	8.55	Call	Bond Future	1650	1	1650	1	0.00
30/05/2022	R186 On 03-November-22	8.91	Call	Bond Future	2479	2	2479	2	0.00
30/05/2022	R186 On 03-November-22	8.23	Call	Bond Future	1062	1	1062	1	4,310.00
30/05/2022	R186 On 03-November-22	8.53	Call	Bond Future	1609	1	1609	1	0.00
30/05/2022	R186 On 03-November-22	8.54	Call	Bond Future	1630	1	1630	1	0.00
30/05/2022	R186 On 03-November-22	8.54	Put	Bond Future	1263	1	1263	1	0.00
30/05/2022	R186 On 03-November-22	8.53	Put	Bond Future	1278	1	1278	1	0.00
30/05/2022	R186 On 03-November-22	8.91	Put	Bond Future	808	1	808	1	4,310.00
30/05/2022	R186 On 03-November-22	8.23	Put	Bond Future	1805	2	1805	2	0.00
30/05/2022	R186 On 03-November-22	8.55	Put	Bond Future	1248	1	1248	1	0.00
30/05/2022	R186 On 02-February-23			Bond Future	8.56	107.1936	8.5622	107.1936	0.00
30/05/2022	R186 On 02-February-23	8.34	Call	Bond Future	1303	1	1303	1	0.00
30/05/2022	R186 On 02-February-23	8.33	Call	Bond Future	1287	1	1287	1	0.00
30/05/2022	R186 On 02-February-23	8.32	Call	Bond Future	1271	1	1271	1	0.00
30/05/2022	R186 On 02-February-23	8.32	Put	Bond Future	2089	2	2089	2	0.00
30/05/2022	R186 On 02-February-23	8.33	Put	Bond Future	2072	2	2072	2	0.00
30/05/2022	R186 On 02-February-23	8.34	Put	Bond Future	2054	2	2054	2	0.00
30/05/2022	R186 On 04-May-23			Bond Future	8.67	109.1292	8.6687	109.1292	0.00
30/05/2022	R186 On 04-May-23	8.83	Call	Bond Future	2249	2	2249	2	0.00
30/05/2022	R186 On 04-May-23	8.82	Call	Bond Future	2230	2	2230	2	0.00
30/05/2022	R186 On 04-May-23	8.84	Call	Bond Future	2267	2	2267	2	0.00
30/05/2022	R186 On 04-May-23	8.83	Put	Bond Future	1741	2	1741	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
30/05/2022	R186 On 04-May-23	8.82	Put	Bond Future	1754	2	1754	2	0.00
30/05/2022	R186 On 04-May-23	8.84	Put	Bond Future	1728	2	1728	2	0.00
30/05/2022	R197 On 04-August-22			Bond Future	328.59	328.1813	328.5875	328.1813	870.00
30/05/2022	R197 On 03-November-22			Bond Future	333.52	333.1107	333.5200	333.1107	0.00
30/05/2022	R197 On 02-February-23			Bond Future	330.51	330.0977	330.5089	330.0977	0.00
30/05/2022	R197 On 04-May-23			Bond Future	336.54	336.1198	336.5363	336.1198	0.00
30/05/2022	R202 On 04-August-22			Bond Future	252.11	250.3900	252.1128	250.3900	6,593.00
30/05/2022	R202 On 03-November-22			Bond Future	255.90	254.1508	255.8972	254.1508	0.00
30/05/2022	R202 On 02-February-23			Bond Future	255.65	253.8730	255.6461	253.8730	0.00
30/05/2022	R202 On 04-May-23			Bond Future	260.31	258.5020	260.3055	258.5020	0.00
30/05/2022	R209 On 04-August-22			Bond Future	10.69	70.4090	10.6924	70.4090	27,943.00
30/05/2022	R209 On 04-August-22	10.57	Call	Bond Future	1094	1	1094	1	0.00
30/05/2022	R209 On 04-August-22	10.59	Call	Bond Future	1143	1	1143	1	0.00
30/05/2022	R209 On 04-August-22	10.58	Call	Bond Future	1118	1	1118	1	0.00
30/05/2022	R209 On 04-August-22	10.58	Put	Bond Future	1734	2	1734	2	0.00
30/05/2022	R209 On 04-August-22	10.57	Put	Bond Future	1765	2	1765	2	0.00
30/05/2022	R209 On 04-August-22	10.59	Put	Bond Future	1704	2	1704	2	0.00
30/05/2022	R209 On 03-November-22			Bond Future	10.84	68.3055	10.8372	68.3055	4,135.00
30/05/2022	R209 On 03-November-22	11.02	Call	Bond Future	2711	3	2711	3	0.00
30/05/2022	R209 On 03-November-22	11.50	Call	Bond Future	4399	4	4399	4	0.00
30/05/2022	R209 On 03-November-22	10.50	Call	Bond Future	1338	1	1338	1	0.00
30/05/2022	R209 On 03-November-22	11.00	Call	Bond Future	2648	2	2648	2	0.00
30/05/2022	R209 On 03-November-22	11.01	Call	Bond Future	2679	3	2679	3	0.00
30/05/2022	R209 On 03-November-22	10.00	Call	Bond Future	489	0	489	0	0.00
30/05/2022	R209 On 03-November-22	11.03	Call	Bond Future	2743	3	2743	3	0.00
30/05/2022	R209 On 03-November-22	9.50	Call	Bond Future	134	0	134	0	0.00
30/05/2022	R209 On 03-November-22	9.25	Call	Bond Future	68	0	68	0	9,500.00
30/05/2022	R209 On 03-November-22	9.25	Put	Bond Future	9328	10	9328	10	0.00
30/05/2022	R209 On 03-November-22	9.50	Put	Bond Future	7825	8	7825	8	0.00
30/05/2022	R209 On 03-November-22	11.03	Put	Bond Future	1725	2	1725	2	0.00
30/05/2022	R209 On 03-November-22	10.50	Put	Bond Future	3171	3	3171	3	0.00
30/05/2022	R209 On 03-November-22	10.00	Put	Bond Future	5169	5	5169	5	9,500.00
30/05/2022	R209 On 03-November-22	11.01	Put	Bond Future	1766	2	1766	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
30/05/2022	R209 On 03-November-22	11.00	Put	Bond Future	1787	2	1787	2	9,500.00
30/05/2022	R209 On 03-November-22	11.50	Put	Bond Future	987	1	987	1	0.00
30/05/2022	R209 On 03-November-22	11.02	Put	Bond Future	1745	2	1745	2	0.00
30/05/2022	R209 On 02-February-23			Bond Future	10.96	69.4629	10.9647	69.4629	0.00
30/05/2022	R209 On 02-February-23	10.80	Call	Bond Future	2218	2	2218	2	0.00
30/05/2022	R209 On 02-February-23	10.78	Call	Bond Future	2168	2	2168	2	0.00
30/05/2022	R209 On 02-February-23	10.79	Call	Bond Future	2193	2	2193	2	0.00
30/05/2022	R209 On 02-February-23	10.80	Put	Bond Future	3089	3	3089	3	0.00
30/05/2022	R209 On 02-February-23	10.78	Put	Bond Future	3146	3	3146	3	0.00
30/05/2022	R209 On 02-February-23	10.79	Put	Bond Future	3117	3	3117	3	0.00
30/05/2022	R209 On 04-May-23			Bond Future	11.08	67.5672	11.0829	67.5672	0.00
30/05/2022	R209 On 04-May-23	11.11	Call	Bond Future	3140	3	3140	3	0.00
30/05/2022	R209 On 04-May-23	11.09	Call	Bond Future	3086	3	3086	3	0.00
30/05/2022	R209 On 04-May-23	11.10	Call	Bond Future	3113	3	3113	3	0.00
30/05/2022	R209 On 04-May-23	11.10	Put	Bond Future	3025	3	3025	3	0.00
30/05/2022	R209 On 04-May-23	11.09	Put	Bond Future	3050	3	3050	3	0.00
30/05/2022	R209 On 04-May-23	11.11	Put	Bond Future	3001	3	3001	3	0.00
30/05/2022	R210 On 04-August-22			Bond Future	225.86	224.5982	225.8615	224.5982	1,025.00
30/05/2022	R210 On 03-November-22			Bond Future	226.29	225.0097	226.2896	225.0097	0.00
30/05/2022	R210 On 02-February-23			Bond Future	230.17	228.8668	230.1665	228.8668	0.00
30/05/2022	R210 On 04-May-23			Bond Future	231.31	229.9853	231.3057	229.9853	0.00
30/05/2022	R213 On 04-August-22			Bond Future	10.10	85.2812	10.0963	85.2812	27,150.00
30/05/2022	R213 On 04-August-22	9.90	Call	Bond Future	859	1	859	1	0.00
30/05/2022	R213 On 04-August-22	9.88	Call	Bond Future	818	1	818	1	0.00
30/05/2022	R213 On 04-August-22	9.89	Call	Bond Future	838	1	838	1	0.00
30/05/2022	R213 On 04-August-22	9.90	Put	Bond Future	1845	2	1845	2	0.00
30/05/2022	R213 On 04-August-22	9.88	Put	Bond Future	1906	2	1906	2	0.00
30/05/2022	R213 On 04-August-22	9.89	Put	Bond Future	1876	2	1876	2	0.00
30/05/2022	R213 On 03-November-22			Bond Future	10.26	83.0038	10.2647	83.0038	0.00
30/05/2022	R213 On 03-November-22	10.40	Call	Bond Future	2364	2	2364	2	0.00
30/05/2022	R213 On 03-November-22	9.98	Call	Bond Future	1358	1	1358	1	0.00
30/05/2022	R213 On 03-November-22	10.19	Call	Bond Future	1823	2	1823	2	0.00
30/05/2022	R213 On 03-November-22	9.84	Call	Bond Future	1089	1	1089	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
30/05/2022	R213 On 03-November-22	9.13	Call	Bond Future	258	0	258	0	200.00
30/05/2022	R213 On 03-November-22	10.38	Call	Bond Future	2309	2	2309	2	0.00
30/05/2022	R213 On 03-November-22	10.39	Call	Bond Future	2336	2	2336	2	0.00
30/05/2022	R213 On 03-November-22	10.37	Call	Bond Future	2282	2	2282	2	0.00
30/05/2022	R213 On 03-November-22	9.19	Call	Bond Future	293	0	293	0	476.00
30/05/2022	R213 On 03-November-22	9.19	Put	Bond Future	5721	6	5721	6	0.00
30/05/2022	R213 On 03-November-22	10.37	Put	Bond Future	1774	2	1774	2	200.00
30/05/2022	R213 On 03-November-22	10.39	Put	Bond Future	1732	2	1732	2	0.00
30/05/2022	R213 On 03-November-22	10.38	Put	Bond Future	1753	2	1753	2	0.00
30/05/2022	R213 On 03-November-22	9.13	Put	Bond Future	6002	6	6002	6	0.00
30/05/2022	R213 On 03-November-22	9.84	Put	Bond Future	3181	3	3181	3	476.00
30/05/2022	R213 On 03-November-22	10.19	Put	Bond Future	2186	2	2186	2	476.00
30/05/2022	R213 On 03-November-22	9.98	Put	Bond Future	2753	3	2753	3	200.00
30/05/2022	R213 On 03-November-22	10.40	Put	Bond Future	1711	2	1711	2	0.00
30/05/2022	R213 On 02-February-23			Bond Future	10.42	84.4088	10.4153	84.4088	0.00
30/05/2022	R213 On 02-February-23	10.43	Call	Bond Future	2461	2	2461	2	912.00
30/05/2022	R213 On 02-February-23	10.22	Call	Bond Future	1968	2	1968	2	0.00
30/05/2022	R213 On 02-February-23	10.21	Call	Bond Future	1946	2	1946	2	0.00
30/05/2022	R213 On 02-February-23	9.16	Call	Bond Future	428	0	428	0	476.00
30/05/2022	R213 On 02-February-23	12.20	Call	Bond Future	8350	8	8350	8	0.00
30/05/2022	R213 On 02-February-23	10.23	Call	Bond Future	1991	2	1991	2	0.00
30/05/2022	R213 On 02-February-23	10.35	Call	Bond Future	2267	2	2267	2	0.00
30/05/2022	R213 On 02-February-23	10.01	Call	Bond Future	1530	1	1530	1	0.00
30/05/2022	R213 On 02-February-23	10.35	Put	Bond Future	2575	3	2575	3	476.00
30/05/2022	R213 On 02-February-23	12.20	Put	Bond Future	462	1	462	1	912.00
30/05/2022	R213 On 02-February-23	10.22	Put	Bond Future	2896	3	2896	3	0.00
30/05/2022	R213 On 02-February-23	10.43	Put	Bond Future	2391	3	2391	3	0.00
30/05/2022	R213 On 02-February-23	9.16	Put	Bond Future	6629	7	6629	7	0.00
30/05/2022	R213 On 02-February-23	10.01	Put	Bond Future	3470	4	3470	4	476.00
30/05/2022	R213 On 02-February-23	10.21	Put	Bond Future	2921	3	2921	3	0.00
30/05/2022	R213 On 02-February-23	10.23	Put	Bond Future	2870	3	2870	3	0.00
30/05/2022	R213 On 04-May-23			Bond Future	10.55	82.3851	10.5482	82.3851	0.00
30/05/2022	R213 On 04-May-23	10.74	Call	Bond Future	3307	3	3307	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
30/05/2022	R213 On 04-May-23	10.73	Call	Bond Future	3281	3	3281	3	0.00
30/05/2022	R213 On 04-May-23	10.75	Call	Bond Future	3333	3	3333	3	0.00
30/05/2022	R213 On 04-May-23	10.75	Put	Bond Future	2413	3	2413	3	0.00
30/05/2022	R213 On 04-May-23	10.73	Put	Bond Future	2452	3	2452	3	0.00
30/05/2022	R213 On 04-May-23	10.74	Put	Bond Future	2432	3	2432	3	0.00
30/05/2022	R214 On 04-August-22			Bond Future	10.98	67.3950	10.9831	67.3950	13,296.00
30/05/2022	R214 On 04-August-22	10.97	Call	Bond Future	1460	1	1460	1	0.00
30/05/2022	R214 On 04-August-22	10.98	Call	Bond Future	1489	1	1489	1	0.00
30/05/2022	R214 On 04-August-22	10.99	Call	Bond Future	1519	1	1519	1	0.00
30/05/2022	R214 On 04-August-22	10.98	Put	Bond Future	1507	2	1507	2	0.00
30/05/2022	R214 On 04-August-22	10.99	Put	Bond Future	1480	2	1480	2	0.00
30/05/2022	R214 On 04-August-22	10.97	Put	Bond Future	1534	2	1534	2	0.00
30/05/2022	R214 On 03-November-22			Bond Future	11.12	65.1058	11.1238	65.1058	0.00
30/05/2022	R214 On 03-November-22	11.35	Call	Bond Future	2996	3	2996	3	0.00
30/05/2022	R214 On 03-November-22	11.36	Call	Bond Future	3030	3	3030	3	0.00
30/05/2022	R214 On 03-November-22	11.34	Call	Bond Future	2963	3	2963	3	0.00
30/05/2022	R214 On 03-November-22	11.36	Put	Bond Future	1745	2	1745	2	0.00
30/05/2022	R214 On 03-November-22	11.35	Put	Bond Future	1765	2	1765	2	0.00
30/05/2022	R214 On 03-November-22	11.34	Put	Bond Future	1786	2	1786	2	0.00
30/05/2022	R214 On 02-February-23			Bond Future	11.25	66.2084	11.2512	66.2084	0.00
30/05/2022	R214 On 02-February-23	11.09	Call	Bond Future	2361	2	2361	2	0.00
30/05/2022	R214 On 02-February-23	11.07	Call	Bond Future	2309	2	2309	2	0.00
30/05/2022	R214 On 02-February-23	11.08	Call	Bond Future	2335	2	2335	2	0.00
30/05/2022	R214 On 02-February-23	11.08	Put	Bond Future	3274	3	3274	3	0.00
30/05/2022	R214 On 02-February-23	11.07	Put	Bond Future	3304	3	3304	3	0.00
30/05/2022	R214 On 02-February-23	11.09	Put	Bond Future	3245	3	3245	3	0.00
30/05/2022	R214 On 04-May-23			Bond Future	11.36	64.1103	11.3639	64.1103	0.00
30/05/2022	R214 On 04-May-23	11.38	Call	Bond Future	3286	3	3286	3	0.00
30/05/2022	R214 On 04-May-23	11.36	Call	Bond Future	3230	3	3230	3	0.00
30/05/2022	R214 On 04-May-23	11.37	Call	Bond Future	3258	3	3258	3	0.00
30/05/2022	R214 On 04-May-23	11.37	Put	Bond Future	3226	3	3226	3	0.00
30/05/2022	R214 On 04-May-23	11.36	Put	Bond Future	3251	3	3251	3	0.00
30/05/2022	R214 On 04-May-23	11.38	Put	Bond Future	3200	3	3200	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
30/05/2022	R248 On 04-August-22			Bond Future	10.95	84.8838	10.9463	84.8838	200,684.00
30/05/2022	R248 On 04-August-22	9.70	Call	Bond Future	19	0	19	0	0.00
30/05/2022	R248 On 04-August-22	10.40	Call	Bond Future	436	0	436	0	0.00
30/05/2022	R248 On 04-August-22	11.00	Call	Bond Future	2088	2	2088	2	0.00
30/05/2022	R248 On 04-August-22	10.90	Call	Bond Future	1716	2	1716	2	1,700.00
30/05/2022	R248 On 04-August-22	10.98	Call	Bond Future	2011	2	2011	2	0.00
30/05/2022	R248 On 04-August-22	10.20	Call	Bond Future	198	0	198	0	1,700.00
30/05/2022	R248 On 04-August-22	10.99	Call	Bond Future	2049	2	2049	2	0.00
30/05/2022	R248 On 04-August-22	10.99	Put	Bond Future	1739	2	1739	2	0.00
30/05/2022	R248 On 04-August-22	10.98	Put	Bond Future	1771	2	1771	2	0.00
30/05/2022	R248 On 04-August-22	10.40	Put	Bond Future	4507	5	4507	5	0.00
30/05/2022	R248 On 04-August-22	10.90	Put	Bond Future	2049	2	2049	2	0.00
30/05/2022	R248 On 04-August-22	11.00	Put	Bond Future	1707	2	1707	2	50.00
30/05/2022	R248 On 04-August-22	9.70	Put	Bond Future	9844	10	9844	10	0.00
30/05/2022	R248 On 04-August-22	10.20	Put	Bond Future	5849	6	5849	6	0.00
30/05/2022	R248 On 03-November-22			Bond Future	11.08	81.7160	11.0847	81.7160	0.00
30/05/2022	R248 On 03-November-22	11.30	Call	Bond Future	3718	4	3718	4	0.00
30/05/2022	R248 On 03-November-22	11.31	Call	Bond Future	3760	4	3760	4	0.00
30/05/2022	R248 On 03-November-22	11.32	Call	Bond Future	3802	4	3802	4	0.00
30/05/2022	R248 On 03-November-22	11.30	Put	Bond Future	2238	2	2238	2	0.00
30/05/2022	R248 On 03-November-22	11.31	Put	Bond Future	2212	2	2212	2	0.00
30/05/2022	R248 On 03-November-22	11.32	Put	Bond Future	2187	2	2187	2	0.00
30/05/2022	R248 On 02-February-23			Bond Future	11.21	83.1000	11.2099	83.1000	0.00
30/05/2022	R248 On 02-February-23	11.06	Call	Bond Future	2998	3	2998	3	0.00
30/05/2022	R248 On 02-February-23	11.07	Call	Bond Future	3032	3	3032	3	0.00
30/05/2022	R248 On 02-February-23	11.08	Call	Bond Future	3065	3	3065	3	0.00
30/05/2022	R248 On 02-February-23	11.08	Put	Bond Future	3963	4	3963	4	0.00
30/05/2022	R248 On 02-February-23	11.07	Put	Bond Future	4000	4	4000	4	0.00
30/05/2022	R248 On 02-February-23	11.06	Put	Bond Future	4036	4	4036	4	0.00
30/05/2022	R248 On 04-May-23			Bond Future	11.32	80.1673	11.3203	80.1673	0.00
30/05/2022	R248 On 04-May-23	11.33	Call	Bond Future	4106	4	4106	4	0.00
30/05/2022	R248 On 04-May-23	11.34	Call	Bond Future	4141	4	4141	4	0.00
30/05/2022	R248 On 04-May-23	11.35	Call	Bond Future	4176	4	4176	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
30/05/2022	R248 On 04-May-23	11.35	Put	Bond Future	3976	4	3976	4	0.00
30/05/2022	R248 On 04-May-23	11.34	Put	Bond Future	4008	4	4008	4	0.00
30/05/2022	R248 On 04-May-23	11.33	Put	Bond Future	4041	4	4041	4	0.00