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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
31/05/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2022	2025 On 04-August-22			Bond Future	162.50	162.4305	162.5021	162.4305	7,305.00
31/05/2022	2025 On 03-November-22			Bond Future	164.85	164.8697	164.8462	164.8697	0.00
31/05/2022	2025 On 02-February-23			Bond Future	165.91	166.0113	165.9140	166.0113	0.00
31/05/2022	2025 On 04-May-23			Bond Future	168.92	169.0367	168.9236	169.0367	0.00
31/05/2022	2029 On 04-August-22			Bond Future	122.25	121.8436	122.2536	121.8436	3,894.00
31/05/2022	2029 On 03-November-22			Bond Future	122.77	122.4290	122.7733	122.4290	0.00
31/05/2022	2029 On 02-February-23			Bond Future	124.82	124.5261	124.8216	124.5261	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
31/05/2022	2029 On 04-May-23			Bond Future	125.80	125.5122	125.8024	125.5122	0.00
31/05/2022	2030 On 04-August-22			Bond Future	9.98	90.8927	9.9781	90.8927	97,899.00
31/05/2022	2030 On 04-August-22	8.30	Call	Bond Future	2	0	2	0	800.00
31/05/2022	2030 On 04-August-22	9.05	Call	Bond Future	77	0	77	0	800.00
31/05/2022	2030 On 04-August-22	9.54	Call	Bond Future	440	1	440	1	0.00
31/05/2022	2030 On 04-August-22	9.55	Call	Bond Future	453	1	453	1	0.00
31/05/2022	2030 On 04-August-22	10.95	Call	Bond Future	4707	6	4707	6	0.00
31/05/2022	2030 On 04-August-22	9.56	Call	Bond Future	466	1	466	1	0.00
31/05/2022	2030 On 04-August-22	9.56	Put	Bond Future	2517	2	2517	2	0.00
31/05/2022	2030 On 04-August-22	10.95	Put	Bond Future	160	0	160	0	800.00
31/05/2022	2030 On 04-August-22	9.55	Put	Bond Future	2553	2	2553	2	0.00
31/05/2022	2030 On 04-August-22	9.54	Put	Bond Future	2591	2	2591	2	0.00
31/05/2022	2030 On 04-August-22	9.05	Put	Bond Future	4711	4	4711	4	0.00
31/05/2022	2030 On 04-August-22	8.30	Put	Bond Future	8605	8	8605	8	0.00
31/05/2022	2030 On 03-November-22			Bond Future	10.17	92.2373	10.1673	92.2373	18,740.00
31/05/2022	2030 On 03-November-22	10.20	Call	Bond Future	1979	3	1979	3	500.00
31/05/2022	2030 On 03-November-22	11.57	Call	Bond Future	6605	8	6605	8	0.00
31/05/2022	2030 On 03-November-22	10.09	Call	Bond Future	1714	2	1714	2	0.00
31/05/2022	2030 On 03-November-22	10.08	Call	Bond Future	1691	2	1691	2	0.00
31/05/2022	2030 On 03-November-22	10.10	Call	Bond Future	1737	2	1737	2	0.00
31/05/2022	2030 On 03-November-22	9.70	Call	Bond Future	952	1	952	1	500.00
31/05/2022	2030 On 03-November-22	9.70	Put	Bond Future	3172	3	3172	3	0.00
31/05/2022	2030 On 03-November-22	10.10	Put	Bond Future	2053	2	2053	2	0.00
31/05/2022	2030 On 03-November-22	10.20	Put	Bond Future	1826	1	1826	1	0.00
31/05/2022	2030 On 03-November-22	10.08	Put	Bond Future	2101	2	2101	2	0.00
31/05/2022	2030 On 03-November-22	10.09	Put	Bond Future	2077	2	2077	2	0.00
31/05/2022	2030 On 03-November-22	11.57	Put	Bond Future	339	0	339	0	500.00
31/05/2022	2030 On 02-February-23			Bond Future	10.34	89.7920	10.3351	89.7920	0.00
31/05/2022	2030 On 02-February-23	10.01	Call	Bond Future	1636	2	1636	2	0.00
31/05/2022	2030 On 02-February-23	9.94	Call	Bond Future	1503	2	1503	2	0.00
31/05/2022	2030 On 02-February-23	8.81	Call	Bond Future	247	0	247	0	102.00
31/05/2022	2030 On 02-February-23	10.00	Call	Bond Future	1617	2	1617	2	0.00
31/05/2022	2030 On 02-February-23	9.80	Call	Bond Future	1258	2	1258	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
31/05/2022	2030 On 02-February-23	9.99	Call	Bond Future	1597	2	1597	2	0.00
31/05/2022	2030 On 02-February-23	9.20	Call	Bond Future	499	1	499	1	0.00
31/05/2022	2030 On 02-February-23	9.66	Call	Bond Future	1039	1	1039	1	0.00
31/05/2022	2030 On 02-February-23	9.66	Put	Bond Future	4162	4	4162	4	102.00
31/05/2022	2030 On 02-February-23	9.20	Put	Bond Future	5829	5	5829	5	0.00
31/05/2022	2030 On 02-February-23	8.81	Put	Bond Future	7502	7	7502	7	0.00
31/05/2022	2030 On 02-February-23	9.94	Put	Bond Future	3314	3	3314	3	102.00
31/05/2022	2030 On 02-February-23	10.01	Put	Bond Future	3123	3	3123	3	0.00
31/05/2022	2030 On 02-February-23	9.99	Put	Bond Future	3177	3	3177	3	0.00
31/05/2022	2030 On 02-February-23	9.80	Put	Bond Future	3722	3	3722	3	0.00
31/05/2022	2030 On 02-February-23	10.00	Put	Bond Future	3150	3	3150	3	0.00
31/05/2022	2030 On 04-May-23			Bond Future	10.49	91.4144	10.4895	91.4144	0.00
31/05/2022	2030 On 04-May-23	10.54	Call	Bond Future	2796	4	2796	4	0.00
31/05/2022	2030 On 04-May-23	9.58	Call	Bond Future	1012	1	1012	1	150.00
31/05/2022	2030 On 04-May-23	12.04	Call	Bond Future	7330	8	7330	8	0.00
31/05/2022	2030 On 04-May-23	11.34	Call	Bond Future	5049	6	5049	6	0.00
31/05/2022	2030 On 04-May-23	10.00	Call	Bond Future	1672	2	1672	2	1,080.00
31/05/2022	2030 On 04-May-23	10.52	Call	Bond Future	2747	3	2747	3	0.00
31/05/2022	2030 On 04-May-23	10.53	Call	Bond Future	2772	3	2772	3	0.00
31/05/2022	2030 On 04-May-23	10.53	Put	Bond Future	2594	2	2594	2	0.00
31/05/2022	2030 On 04-May-23	9.58	Put	Bond Future	5113	4	5113	4	0.00
31/05/2022	2030 On 04-May-23	10.52	Put	Bond Future	2614	2	2614	2	0.00
31/05/2022	2030 On 04-May-23	10.00	Put	Bond Future	3849	3	3849	3	0.00
31/05/2022	2030 On 04-May-23	11.34	Put	Bond Future	1419	1	1419	1	150.00
31/05/2022	2030 On 04-May-23	12.04	Put	Bond Future	855	1	855	1	1,080.00
31/05/2022	2030 On 04-May-23	10.54	Put	Bond Future	2575	2	2575	2	0.00
31/05/2022	2032 On 04-August-22			Bond Future	10.41	90.9663	10.4101	90.9663	78,126.00
31/05/2022	2032 On 04-August-22	11.00	Call	Bond Future	3572	4	3572	4	0.00
31/05/2022	2032 On 04-August-22	11.60	Call	Bond Future	6296	7	6296	7	0.00
31/05/2022	2032 On 04-August-22	11.89	Call	Bond Future	7661	9	7661	9	0.00
31/05/2022	2032 On 04-August-22	10.21	Call	Bond Future	893	1	893	1	0.00
31/05/2022	2032 On 04-August-22	10.50	Call	Bond Future	1667	2	1667	2	900.00
31/05/2022	2032 On 04-August-22	10.10	Call	Bond Future	673	1	673	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
31/05/2022	2032 On 04-August-22	10.20	Call	Bond Future	872	1	872	1	0.00
31/05/2022	2032 On 04-August-22	8.97	Call	Bond Future	4	0	4	0	800.00
31/05/2022	2032 On 04-August-22	9.40	Call	Bond Future	42	0	42	0	0.00
31/05/2022	2032 On 04-August-22	9.72	Call	Bond Future	186	0	186	0	800.00
31/05/2022	2032 On 04-August-22	10.22	Call	Bond Future	915	1	915	1	0.00
31/05/2022	2032 On 04-August-22	9.80	Call	Bond Future	255	0	255	0	900.00
31/05/2022	2032 On 04-August-22	10.20	Put	Bond Future	2030	2	2030	2	0.00
31/05/2022	2032 On 04-August-22	9.72	Put	Bond Future	4071	3	4071	3	0.00
31/05/2022	2032 On 04-August-22	10.21	Put	Bond Future	1997	2	1997	2	0.00
31/05/2022	2032 On 04-August-22	9.40	Put	Bond Future	5805	5	5805	5	0.00
31/05/2022	2032 On 04-August-22	8.97	Put	Bond Future	8374	7	8374	7	0.00
31/05/2022	2032 On 04-August-22	10.10	Put	Bond Future	2390	2	2390	2	0.00
31/05/2022	2032 On 04-August-22	10.50	Put	Bond Future	1177	1	1177	1	0.00
31/05/2022	2032 On 04-August-22	9.80	Put	Bond Future	3677	3	3677	3	0.00
31/05/2022	2032 On 04-August-22	10.22	Put	Bond Future	1963	1	1963	1	0.00
31/05/2022	2032 On 04-August-22	11.89	Put	Bond Future	48	0	48	0	0.00
31/05/2022	2032 On 04-August-22	11.60	Put	Bond Future	103	0	103	0	800.00
31/05/2022	2032 On 04-August-22	11.00	Put	Bond Future	425	0	425	0	7,500.00
31/05/2022	2032 On 03-November-22			Bond Future	10.59	88.1596	10.5937	88.1596	87,931.00
31/05/2022	2032 On 03-November-22	12.30	Call	Bond Future	8712	10	8712	10	0.00
31/05/2022	2032 On 03-November-22	10.66	Call	Bond Future	2280	3	2280	3	0.00
31/05/2022	2032 On 03-November-22	10.67	Call	Bond Future	2310	3	2310	3	750.00
31/05/2022	2032 On 03-November-22	11.55	Call	Bond Future	5528	6	5528	6	0.00
31/05/2022	2032 On 03-November-22	10.56	Call	Bond Future	1998	3	1998	3	0.00
31/05/2022	2032 On 03-November-22	10.11	Call	Bond Future	974	1	974	1	0.00
31/05/2022	2032 On 03-November-22	9.31	Call	Bond Future	140	0	140	0	180.00
31/05/2022	2032 On 03-November-22	9.46	Call	Bond Future	203	0	203	0	500.00
31/05/2022	2032 On 03-November-22	10.21	Call	Bond Future	1168	2	1168	2	500.00
31/05/2022	2032 On 03-November-22	10.49	Call	Bond Future	1812	2	1812	2	0.00
31/05/2022	2032 On 03-November-22	9.92	Call	Bond Future	662	1	662	1	750.00
31/05/2022	2032 On 03-November-22	9.36	Call	Bond Future	159	0	159	0	454.00
31/05/2022	2032 On 03-November-22	10.16	Call	Bond Future	1068	2	1068	2	0.00
31/05/2022	2032 On 03-November-22	10.16	Put	Bond Future	3414	3	3414	3	180.00

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31/05/2022	2032 On 03-November-22	9.31	Put	Bond Future	7333	6	7333	6	0.00
31/05/2022	2032 On 03-November-22	9.36	Put	Bond Future	7057	6	7057	6	0.00
31/05/2022	2032 On 03-November-22	9.46	Put	Bond Future	6516	6	6516	6	0.00
31/05/2022	2032 On 03-November-22	9.92	Put	Bond Future	4343	4	4343	4	0.00
31/05/2022	2032 On 03-November-22	10.11	Put	Bond Future	3596	3	3596	3	454.00
31/05/2022	2032 On 03-November-22	10.56	Put	Bond Future	2177	2	2177	2	180.00
31/05/2022	2032 On 03-November-22	10.49	Put	Bond Future	2365	2	2365	2	454.00
31/05/2022	2032 On 03-November-22	10.21	Put	Bond Future	3239	3	3239	3	0.00
31/05/2022	2032 On 03-November-22	11.55	Put	Bond Future	640	1	640	1	500.00
31/05/2022	2032 On 03-November-22	10.67	Put	Bond Future	1906	2	1906	2	0.00
31/05/2022	2032 On 03-November-22	10.66	Put	Bond Future	1929	2	1929	2	0.00
31/05/2022	2032 On 03-November-22	12.30	Put	Bond Future	247	0	247	0	750.00
31/05/2022	2032 On 02-February-23			Bond Future	10.76	89.6526	10.7553	89.6526	0.00
31/05/2022	2032 On 02-February-23	11.84	Call	Bond Future	6331	7	6331	7	0.00
31/05/2022	2032 On 02-February-23	12.75	Call	Bond Future	9925	11	9925	11	0.00
31/05/2022	2032 On 02-February-23	10.38	Call	Bond Future	1685	2	1685	2	0.00
31/05/2022	2032 On 02-February-23	10.39	Call	Bond Future	1706	2	1706	2	0.00
31/05/2022	2032 On 02-February-23	10.16	Call	Bond Future	1249	2	1249	2	0.00
31/05/2022	2032 On 02-February-23	9.31	Call	Bond Future	265	0	265	0	454.00
31/05/2022	2032 On 02-February-23	10.22	Call	Bond Future	1362	2	1362	2	500.00
31/05/2022	2032 On 02-February-23	10.67	Call	Bond Future	2372	3	2372	3	750.00
31/05/2022	2032 On 02-February-23	11.69	Call	Bond Future	5755	7	5755	7	0.00
31/05/2022	2032 On 02-February-23	10.40	Call	Bond Future	1728	2	1728	2	0.00
31/05/2022	2032 On 02-February-23	9.92	Call	Bond Future	856	1	856	1	750.00
31/05/2022	2032 On 02-February-23	9.47	Call	Bond Future	359	1	359	1	500.00
31/05/2022	2032 On 02-February-23	10.50	Call	Bond Future	1953	3	1953	3	0.00
31/05/2022	2032 On 02-February-23	10.50	Put	Bond Future	3287	3	3287	3	454.00
31/05/2022	2032 On 02-February-23	9.47	Put	Bond Future	7362	7	7362	7	0.00
31/05/2022	2032 On 02-February-23	9.92	Put	Bond Future	5324	5	5324	5	0.00
31/05/2022	2032 On 02-February-23	10.40	Put	Bond Future	3592	3	3592	3	0.00
31/05/2022	2032 On 02-February-23	11.69	Put	Bond Future	1096	1	1096	1	0.00
31/05/2022	2032 On 02-February-23	10.67	Put	Bond Future	2815	2	2815	2	0.00
31/05/2022	2032 On 02-February-23	10.22	Put	Bond Future	4191	4	4191	4	0.00

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31/05/2022	2032 On 02-February-23	9.31	Put	Bond Future	8192	7	8192	7	0.00
31/05/2022	2032 On 02-February-23	10.16	Put	Bond Future	4403	4	4403	4	454.00
31/05/2022	2032 On 02-February-23	10.39	Put	Bond Future	3624	3	3624	3	0.00
31/05/2022	2032 On 02-February-23	10.38	Put	Bond Future	3655	3	3655	3	0.00
31/05/2022	2032 On 02-February-23	12.75	Put	Bond Future	382	0	382	0	750.00
31/05/2022	2032 On 02-February-23	11.84	Put	Bond Future	955	1	955	1	500.00
31/05/2022	2032 On 04-May-23			Bond Future	10.90	87.1131	10.9011	87.1131	0.00
31/05/2022	2032 On 04-May-23	10.88	Call	Bond Future	2906	4	2906	4	0.00
31/05/2022	2032 On 04-May-23	10.87	Call	Bond Future	2880	4	2880	4	0.00
31/05/2022	2032 On 04-May-23	10.89	Call	Bond Future	2932	4	2932	4	0.00
31/05/2022	2032 On 04-May-23	10.89	Put	Bond Future	2988	3	2988	3	0.00
31/05/2022	2032 On 04-May-23	10.87	Put	Bond Future	3037	3	3037	3	0.00
31/05/2022	2032 On 04-May-23	10.88	Put	Bond Future	3012	3	3012	3	0.00
31/05/2022	2033 On 04-August-22			Bond Future	116.43	116.1837	116.4293	116.1837	7,046.00
31/05/2022	2033 On 03-November-22			Bond Future	116.78	116.6000	116.7811	116.6000	0.00
31/05/2022	2033 On 02-February-23			Bond Future	118.73	118.5970	118.7293	118.5970	0.00
31/05/2022	2033 On 04-May-23			Bond Future	119.51	119.3902	119.5149	119.3902	0.00
31/05/2022	2037 On 04-August-22			Bond Future	11.03	83.1571	11.0300	83.1571	126,442.00
31/05/2022	2037 On 04-August-22	10.10	Call	Bond Future	80	0	80	0	50.00
31/05/2022	2037 On 04-August-22	11.42	Call	Bond Future	3145	4	3145	4	0.00
31/05/2022	2037 On 04-August-22	10.91	Call	Bond Future	1269	2	1269	2	0.00
31/05/2022	2037 On 04-August-22	11.21	Call	Bond Future	2277	3	2277	3	1,050.00
31/05/2022	2037 On 04-August-22	10.89	Call	Bond Future	1214	2	1214	2	0.00
31/05/2022	2037 On 04-August-22	10.90	Call	Bond Future	1241	2	1241	2	0.00
31/05/2022	2037 On 04-August-22	11.95	Call	Bond Future	5660	7	5660	7	0.00
31/05/2022	2037 On 04-August-22	11.95	Put	Bond Future	259	0	259	0	1,050.00
31/05/2022	2037 On 04-August-22	10.91	Put	Bond Future	2015	2	2015	2	0.00
31/05/2022	2037 On 04-August-22	10.89	Put	Bond Future	2085	2	2085	2	0.00
31/05/2022	2037 On 04-August-22	11.21	Put	Bond Future	1176	1	1176	1	0.00
31/05/2022	2037 On 04-August-22	11.42	Put	Bond Future	788	1	788	1	50.00
31/05/2022	2037 On 04-August-22	10.10	Put	Bond Future	6133	5	6133	5	0.00
31/05/2022	2037 On 04-August-22	10.90	Put	Bond Future	2049	2	2049	2	50.00
31/05/2022	2037 On 03-November-22			Bond Future	11.20	84.3877	11.1973	84.3877	0.00

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31/05/2022	2037 On 03-November-22	11.30	Call	Bond Future	2778	3	2778	3	0.00
31/05/2022	2037 On 03-November-22	11.32	Call	Bond Future	2848	4	2848	4	0.00
31/05/2022	2037 On 03-November-22	11.31	Call	Bond Future	2813	4	2813	4	0.00
31/05/2022	2037 On 03-November-22	11.31	Put	Bond Future	2138	2	2138	2	0.00
31/05/2022	2037 On 03-November-22	11.30	Put	Bond Future	2162	2	2162	2	0.00
31/05/2022	2037 On 03-November-22	11.32	Put	Bond Future	2113	2	2113	2	0.00
31/05/2022	2037 On 02-February-23			Bond Future	11.35	81.5596	11.3490	81.5596	0.00
31/05/2022	2037 On 02-February-23	11.05	Call	Bond Future	2126	3	2126	3	0.00
31/05/2022	2037 On 02-February-23	11.03	Call	Bond Future	2075	3	2075	3	0.00
31/05/2022	2037 On 02-February-23	11.04	Call	Bond Future	2100	3	2100	3	0.00
31/05/2022	2037 On 02-February-23	11.04	Put	Bond Future	3954	3	3954	3	0.00
31/05/2022	2037 On 02-February-23	11.03	Put	Bond Future	3990	4	3990	4	0.00
31/05/2022	2037 On 02-February-23	11.05	Put	Bond Future	3919	3	3919	3	0.00
31/05/2022	2037 On 04-May-23			Bond Future	11.49	83.0346	11.4888	83.0346	0.00
31/05/2022	2037 On 04-May-23	11.32	Call	Bond Future	2979	4	2979	4	0.00
31/05/2022	2037 On 04-May-23	11.30	Call	Bond Future	2923	4	2923	4	0.00
31/05/2022	2037 On 04-May-23	11.31	Call	Bond Future	2951	4	2951	4	0.00
31/05/2022	2037 On 04-May-23	11.31	Put	Bond Future	3995	3	3995	3	0.00
31/05/2022	2037 On 04-May-23	11.30	Put	Bond Future	4026	4	4026	4	0.00
31/05/2022	2037 On 04-May-23	11.32	Put	Bond Future	3964	3	3964	3	0.00
31/05/2022	2038 On 04-August-22			Bond Future	132.78	132.5788	132.7794	132.5788	4,102.00
31/05/2022	2038 On 03-November-22			Bond Future	134.69	134.5700	134.6949	134.5700	0.00
31/05/2022	2038 On 02-February-23			Bond Future	135.05	134.9827	135.0498	134.9827	0.00
31/05/2022	2038 On 04-May-23			Bond Future	137.50	137.4437	137.5008	137.4437	0.00
31/05/2022	2040 On 04-August-22			Bond Future	11.15	84.9056	11.1511	84.9056	120,054.00
31/05/2022	2040 On 04-August-22	9.70	Call	Bond Future	5	0	5	0	460.00
31/05/2022	2040 On 04-August-22	10.70	Call	Bond Future	566	1	566	1	460.00
31/05/2022	2040 On 04-August-22	11.03	Call	Bond Future	1349	2	1349	2	0.00
31/05/2022	2040 On 04-August-22	12.24	Call	Bond Future	6944	8	6944	8	0.00
31/05/2022	2040 On 04-August-22	11.04	Call	Bond Future	1379	2	1379	2	0.00
31/05/2022	2040 On 04-August-22	11.05	Call	Bond Future	1410	2	1410	2	0.00
31/05/2022	2040 On 04-August-22	11.05	Put	Bond Future	2085	2	2085	2	0.00
31/05/2022	2040 On 04-August-22	12.24	Put	Bond Future	188	0	188	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
31/05/2022	2040 On 04-August-22	9.70	Put	Bond Future	10562	10	10562	10	0.00
31/05/2022	2040 On 04-August-22	11.04	Put	Bond Future	2121	2	2121	2	0.00
31/05/2022	2040 On 04-August-22	11.03	Put	Bond Future	2158	2	2158	2	0.00
31/05/2022	2040 On 04-August-22	10.70	Put	Bond Future	3643	3	3643	3	0.00
31/05/2022	2040 On 03-November-22			Bond Future	11.31	86.1622	11.3138	86.1622	3,965.00
31/05/2022	2040 On 03-November-22	11.41	Call	Bond Future	2944	4	2944	4	0.00
31/05/2022	2040 On 03-November-22	10.70	Call	Bond Future	943	1	943	1	1,100.00
31/05/2022	2040 On 03-November-22	11.20	Call	Bond Future	2234	3	2234	3	1,100.00
31/05/2022	2040 On 03-November-22	11.39	Call	Bond Future	2873	4	2873	4	0.00
31/05/2022	2040 On 03-November-22	11.40	Call	Bond Future	2908	4	2908	4	0.00
31/05/2022	2040 On 03-November-22	12.52	Call	Bond Future	7894	9	7894	9	0.00
31/05/2022	2040 On 03-November-22	11.41	Put	Bond Future	2324	2	2324	2	0.00
31/05/2022	2040 On 03-November-22	11.20	Put	Bond Future	2976	3	2976	3	0.00
31/05/2022	2040 On 03-November-22	12.52	Put	Bond Future	626	1	626	1	1,100.00
31/05/2022	2040 On 03-November-22	10.70	Put	Bond Future	5074	4	5074	4	0.00
31/05/2022	2040 On 03-November-22	11.39	Put	Bond Future	2381	2	2381	2	0.00
31/05/2022	2040 On 03-November-22	11.40	Put	Bond Future	2353	2	2353	2	0.00
31/05/2022	2040 On 02-February-23			Bond Future	11.46	83.1140	11.4614	83.1140	0.00
31/05/2022	2040 On 02-February-23	11.10	Call	Bond Future	2167	3	2167	3	0.00
31/05/2022	2040 On 02-February-23	11.11	Call	Bond Future	2194	3	2194	3	0.00
31/05/2022	2040 On 02-February-23	11.12	Call	Bond Future	2221	3	2221	3	0.00
31/05/2022	2040 On 02-February-23	11.12	Put	Bond Future	4431	4	4431	4	0.00
31/05/2022	2040 On 02-February-23	11.11	Put	Bond Future	4470	4	4470	4	0.00
31/05/2022	2040 On 02-February-23	11.10	Put	Bond Future	4509	4	4509	4	0.00
31/05/2022	2040 On 04-May-23			Bond Future	11.60	84.6173	11.5973	84.6173	0.00
31/05/2022	2040 On 04-May-23	11.41	Call	Bond Future	3137	4	3137	4	0.00
31/05/2022	2040 On 04-May-23	11.42	Call	Bond Future	3167	4	3167	4	0.00
31/05/2022	2040 On 04-May-23	11.43	Call	Bond Future	3197	4	3197	4	0.00
31/05/2022	2040 On 04-May-23	11.43	Put	Bond Future	4247	4	4247	4	0.00
31/05/2022	2040 On 04-May-23	11.42	Put	Bond Future	4281	4	4281	4	0.00
31/05/2022	2040 On 04-May-23	11.41	Put	Bond Future	4315	4	4315	4	0.00
31/05/2022	2044 On 04-August-22			Bond Future	11.18	81.6145	11.1793	81.6145	76,692.00
31/05/2022	2044 On 04-August-22	11.10	Call	Bond Future	1520	2	1520	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
31/05/2022	2044 On 04-August-22	11.08	Call	Bond Future	1456	2	1456	2	0.00
31/05/2022	2044 On 04-August-22	11.09	Call	Bond Future	1488	2	1488	2	0.00
31/05/2022	2044 On 04-August-22	11.09	Put	Bond Future	2094	2	2094	2	0.00
31/05/2022	2044 On 04-August-22	11.08	Put	Bond Future	2131	2	2131	2	0.00
31/05/2022	2044 On 04-August-22	11.10	Put	Bond Future	2058	2	2058	2	0.00
31/05/2022	2044 On 03-November-22			Bond Future	11.33	82.8224	11.3335	82.8224	0.00
31/05/2022	2044 On 03-November-22	11.39	Call	Bond Future	2874	4	2874	4	0.00
31/05/2022	2044 On 03-November-22	11.40	Call	Bond Future	2910	4	2910	4	0.00
31/05/2022	2044 On 03-November-22	11.41	Call	Bond Future	2946	4	2946	4	0.00
31/05/2022	2044 On 03-November-22	11.41	Put	Bond Future	2443	2	2443	2	0.00
31/05/2022	2044 On 03-November-22	11.40	Put	Bond Future	2472	2	2472	2	0.00
31/05/2022	2044 On 03-November-22	11.39	Put	Bond Future	2502	2	2502	2	0.00
31/05/2022	2044 On 02-February-23			Bond Future	11.47	79.8428	11.4732	79.8428	0.00
31/05/2022	2044 On 02-February-23	11.16	Call	Bond Future	2365	3	2365	3	0.00
31/05/2022	2044 On 02-February-23	11.14	Call	Bond Future	2309	3	2309	3	0.00
31/05/2022	2044 On 02-February-23	11.15	Call	Bond Future	2337	3	2337	3	0.00
31/05/2022	2044 On 02-February-23	11.15	Put	Bond Future	4473	4	4473	4	0.00
31/05/2022	2044 On 02-February-23	11.14	Put	Bond Future	4512	4	4512	4	0.00
31/05/2022	2044 On 02-February-23	11.16	Put	Bond Future	4433	4	4433	4	0.00
31/05/2022	2044 On 04-May-23			Bond Future	11.60	81.2872	11.6015	81.2872	0.00
31/05/2022	2044 On 04-May-23	11.43	Call	Bond Future	3274	4	3274	4	0.00
31/05/2022	2044 On 04-May-23	11.42	Call	Bond Future	3243	4	3243	4	0.00
31/05/2022	2044 On 04-May-23	11.41	Call	Bond Future	3213	4	3213	4	0.00
31/05/2022	2044 On 04-May-23	11.41	Put	Bond Future	4443	4	4443	4	0.00
31/05/2022	2044 On 04-May-23	11.42	Put	Bond Future	4409	4	4409	4	0.00
31/05/2022	2044 On 04-May-23	11.43	Put	Bond Future	4374	4	4374	4	0.00
31/05/2022	2046 On 04-August-22			Bond Future	122.76	122.5221	122.7568	122.5221	16,569.00
31/05/2022	2046 On 03-November-22			Bond Future	122.57	122.4072	122.5732	122.4072	1,566.00
31/05/2022	2046 On 02-February-23			Bond Future	124.62	124.5047	124.6190	124.5047	0.00
31/05/2022	2046 On 04-May-23			Bond Future	124.86	124.7587	124.8644	124.7587	0.00
31/05/2022	2050 On 04-August-22			Bond Future	124.87	124.4847	124.8683	124.4847	11,293.00
31/05/2022	2050 On 03-November-22			Bond Future	126.67	126.3538	126.6696	126.3538	0.00
31/05/2022	2050 On 02-February-23			Bond Future	126.68	126.4172	126.6820	126.4172	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
31/05/2022	2050 On 04-May-23			Bond Future	128.98	128.7217	128.9809	128.7217	0.00
31/05/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2022	AL37 On 04-August-22			Index Future	829.61	833.1860	829.6050	833.1860	0.00
31/05/2022	AL37 On 03-November-22			Index Future	841.48	845.5980	841.4780	845.5980	0.00
31/05/2022	AL37 On 02-February-23			Index Future	855.29	859.8580	855.2940	859.8580	0.00
31/05/2022	AL37 On 04-May-23			Index Future	870.58	875.3040	870.5810	875.3040	0.00
31/05/2022	AL7T On 04-August-22			Index Future	946.44	956.1000	946.4360	956.1000	0.00
31/05/2022	AL7T On 03-November-22			Index Future	959.98	970.3430	959.9820	970.3430	0.00
31/05/2022	AL7T On 02-February-23			Index Future	975.74	986.7070	975.7430	986.7070	0.00
31/05/2022	AL7T On 04-May-23			Index Future	993.18	1004.4310	993.1830	1004.4310	0.00
31/05/2022	ALBI On 04-August-22			Index Future	840.13	848.3920	840.1310	848.3920	134.00
31/05/2022	ALBI On 03-November-22			Index Future	852.16	861.0300	852.1560	861.0300	0.00
31/05/2022	ALBI On 02-February-23			Index Future	866.15	875.5500	866.1470	875.5500	0.00
31/05/2022	ALBI On 04-May-23			Index Future	881.63	891.2780	881.6280	891.2780	0.00
31/05/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/05/2022	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
31/05/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2022	ES33 On 04-August-22			Bond Future	11.84	77.3289	11.8405	77.3289	350.00
31/05/2022	ES33 On 03-November-22			Bond Future	12.06	74.7074	12.0612	74.7074	0.00
31/05/2022	ES33 On 02-February-23			Bond Future	12.27	75.9899	12.2673	75.9899	0.00
31/05/2022	ES33 On 04-May-23			Bond Future	12.46	73.5884	12.4553	73.5884	0.00
31/05/2022	ES42 On 04-August-22			Bond Future	12.24	75.7137	12.2406	75.7137	4,769.00
31/05/2022	ES42 On 03-November-22			Bond Future	12.44	72.5907	12.4427	72.5907	0.00
31/05/2022	ES42 On 02-February-23			Bond Future	12.63	73.8392	12.6252	73.8392	0.00
31/05/2022	ES42 On 04-May-23			Bond Future	12.80	70.9267	12.7996	70.9267	0.00
31/05/2022	GOVI On 04-August-22			GOVI	828.72	836.9430	828.7170	836.9430	1,111.00
31/05/2022	GOVI On 04-August-22	819.26	Call	GOVI	94570	18	94570	18	0.00
31/05/2022	GOVI On 04-August-22	819.27	Call	GOVI	94470	18	94470	18	0.00
31/05/2022	GOVI On 04-August-22	819.28	Call	GOVI	94370	18	94370	18	0.00
31/05/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
31/05/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
31/05/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
31/05/2022	GOVI On 03-November-22			GOVI	840.58	849.4110	840.5780	849.4110	0.00
31/05/2022	GOVI On 03-November-22	820.43	Call	GOVI	201480	29	201480	29	0.00
31/05/2022	GOVI On 03-November-22	820.41	Call	GOVI	201680	29	201680	29	0.00
31/05/2022	GOVI On 03-November-22	820.42	Call	GOVI	201580	29	201580	29	0.00
31/05/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
31/05/2022	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
31/05/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
31/05/2022	GOVI On 02-February-23			GOVI	854.38	863.7350	854.3790	863.7350	0.00
31/05/2022	GOVI On 02-February-23	850.84	Call	GOVI	35390	13	35390	13	0.00
31/05/2022	GOVI On 02-February-23	850.82	Call	GOVI	35590	13	35590	13	0.00
31/05/2022	GOVI On 02-February-23	850.83	Call	GOVI	35490	13	35490	13	0.00
31/05/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
31/05/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
31/05/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
31/05/2022	GOVI On 04-May-23			GOVI	869.65	879.2500	869.6500	879.2500	0.00
31/05/2022	GOVI On 04-May-23	852.88	Call	GOVI	167700	26	167700	26	0.00
31/05/2022	GOVI On 04-May-23	852.86	Call	GOVI	167900	26	167900	26	0.00
31/05/2022	GOVI On 04-May-23	852.87	Call	GOVI	167800	26	167800	26	0.00
31/05/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
31/05/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
31/05/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
31/05/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/05/2022	IGOV On 04-August-22			Index Future	326.19	325.7320	326.1890	325.7320	759.00
31/05/2022	IGOV On 03-November-22			Index Future	330.94	330.6640	330.9370	330.6640	16.00
31/05/2022	IGOV On 02-February-23			Index Future	336.45	336.3180	336.4490	336.3180	0.00
31/05/2022	IGOV On 04-May-23			Index Future	342.54	342.4360	342.5390	342.4360	0.00
31/05/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
31/05/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
31/05/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
31/05/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
31/05/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
31/05/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
31/05/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
31/05/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
31/05/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
31/05/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
31/05/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
31/05/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
31/05/2022	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
31/05/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
31/05/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
31/05/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
31/05/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
31/05/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
31/05/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/05/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.95	95.0350	4.9450	95.0350	0.00
31/05/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.04	94.9500	5.0350	94.9500	0.00
31/05/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.42	94.6100	5.4200	94.6100	0.00
31/05/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.52	94.4950	5.5150	94.4950	0.00
31/05/2022	JBAF On 19-October-22			Jibar Tradeable Future	5.88	94.1750	5.8800	94.1750	0.00
31/05/2022	JBAF On 16-November-22			Jibar Tradeable Future	5.96	94.0600	5.9600	94.0600	0.00
31/05/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.32	93.7600	6.3200	93.7600	68.00
31/05/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.78	93.3300	6.7750	93.3300	0.00
31/05/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.13	92.9900	7.1300	92.9900	0.00
31/05/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.30	92.8000	7.3000	92.8000	75.00
31/05/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.49	92.7100	7.4850	92.7100	172.00
31/05/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.59	92.5950	7.5850	92.5950	0.00
31/05/2022	R023 On 04-August-22			Bond Future	5.65	104.5652	5.6498	104.5652	22,183.00
31/05/2022	R023 On 04-August-22	6.03	Call	Bond Future	244	0	244	0	0.00
31/05/2022	R023 On 04-August-22	6.04	Call	Bond Future	249	0	249	0	0.00
31/05/2022	R023 On 04-August-22	6.05	Call	Bond Future	253	0	253	0	0.00
31/05/2022	R023 On 04-August-22	6.05	Put	Bond Future	35	0	35	0	0.00
31/05/2022	R023 On 04-August-22	6.04	Put	Bond Future	35	0	35	0	0.00
31/05/2022	R023 On 04-August-22	6.03	Put	Bond Future	36	0	36	0	0.00
31/05/2022	R023 On 03-November-22			Bond Future	5.57	102.1926	5.5676	102.1926	0.00
31/05/2022	R023 On 03-November-22	6.27	Call	Bond Future	252	0	252	0	0.00
31/05/2022	R023 On 03-November-22	6.25	Call	Bond Future	247	0	247	0	0.00
31/05/2022	R023 On 03-November-22	6.26	Call	Bond Future	249	0	249	0	0.00
31/05/2022	R023 On 03-November-22	6.26	Put	Bond Future	36	0	36	0	0.00
31/05/2022	R023 On 03-November-22	6.25	Put	Bond Future	37	0	37	0	0.00
31/05/2022	R023 On 03-November-22	6.27	Put	Bond Future	36	0	36	0	0.00
31/05/2022	R035 On 04-August-22			Bond Future	10.81	91.7453	10.8144	91.7453	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
31/05/2022	R035 On 04-August-22	10.53	Call	Bond Future	805	1	805	1	400.00
31/05/2022	R035 On 04-August-22	10.74	Call	Bond Future	1339	2	1339	2	0.00
31/05/2022	R035 On 04-August-22	11.13	Call	Bond Future	2748	4	2748	4	0.00
31/05/2022	R035 On 04-August-22	12.18	Call	Bond Future	7909	9	7909	9	0.00
31/05/2022	R035 On 04-August-22	10.72	Call	Bond Future	1281	2	1281	2	0.00
31/05/2022	R035 On 04-August-22	10.73	Call	Bond Future	1310	2	1310	2	0.00
31/05/2022	R035 On 04-August-22	9.53	Call	Bond Future	10	0	10	0	400.00
31/05/2022	R035 On 04-August-22	10.64	Call	Bond Future	1064	2	1064	2	0.00
31/05/2022	R035 On 04-August-22	9.84	Call	Bond Future	52	0	52	0	100.00
31/05/2022	R035 On 04-August-22	9.84	Put	Bond Future	6336	5	6336	5	0.00
31/05/2022	R035 On 04-August-22	10.53	Put	Bond Future	2576	2	2576	2	0.00
31/05/2022	R035 On 04-August-22	11.13	Put	Bond Future	842	1	842	1	100.00
31/05/2022	R035 On 04-August-22	10.64	Put	Bond Future	2144	2	2144	2	100.00
31/05/2022	R035 On 04-August-22	9.53	Put	Bond Future	8429	7	8429	7	0.00
31/05/2022	R035 On 04-August-22	10.73	Put	Bond Future	1830	1	1830	1	0.00
31/05/2022	R035 On 04-August-22	10.72	Put	Bond Future	1863	1	1863	1	0.00
31/05/2022	R035 On 04-August-22	12.18	Put	Bond Future	76	0	76	0	400.00
31/05/2022	R035 On 04-August-22	10.74	Put	Bond Future	1797	1	1797	1	0.00
31/05/2022	R035 On 03-November-22			Bond Future	10.99	88.6148	10.9915	88.6148	3,020.00
31/05/2022	R035 On 03-November-22	11.14	Call	Bond Future	2913	4	2913	4	0.00
31/05/2022	R035 On 03-November-22	11.13	Call	Bond Future	2878	4	2878	4	0.00
31/05/2022	R035 On 03-November-22	10.30	Call	Bond Future	757	1	757	1	1,000.00
31/05/2022	R035 On 03-November-22	9.82	Call	Bond Future	209	0	209	0	582.00
31/05/2022	R035 On 03-November-22	11.15	Call	Bond Future	2949	4	2949	4	0.00
31/05/2022	R035 On 03-November-22	12.68	Call	Bond Future	9635	11	9635	11	0.00
31/05/2022	R035 On 03-November-22	11.05	Call	Bond Future	2604	3	2604	3	1,000.00
31/05/2022	R035 On 03-November-22	10.57	Call	Bond Future	1279	2	1279	2	0.00
31/05/2022	R035 On 03-November-22	10.99	Call	Bond Future	2407	3	2407	3	0.00
31/05/2022	R035 On 03-November-22	10.99	Put	Bond Future	2416	2	2416	2	582.00
31/05/2022	R035 On 03-November-22	10.57	Put	Bond Future	3854	3	3854	3	582.00
31/05/2022	R035 On 03-November-22	12.68	Put	Bond Future	326	0	326	0	1,000.00
31/05/2022	R035 On 03-November-22	11.15	Put	Bond Future	2008	2	2008	2	0.00
31/05/2022	R035 On 03-November-22	9.82	Put	Bond Future	7642	7	7642	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
31/05/2022	R035 On 03-November-22	10.30	Put	Bond Future	5039	4	5039	4	0.00
31/05/2022	R035 On 03-November-22	11.13	Put	Bond Future	2055	2	2055	2	0.00
31/05/2022	R035 On 03-November-22	11.14	Put	Bond Future	2031	2	2031	2	0.00
31/05/2022	R035 On 03-November-22	11.05	Put	Bond Future	2254	2	2254	2	0.00
31/05/2022	R035 On 02-February-23			Bond Future	11.15	90.1146	11.1519	90.1146	0.00
31/05/2022	R035 On 02-February-23	11.05	Call	Bond Future	2635	3	2635	3	1,000.00
31/05/2022	R035 On 02-February-23	11.06	Call	Bond Future	2665	3	2665	3	0.00
31/05/2022	R035 On 02-February-23	13.22	Call	Bond Future	11368	12	11368	12	0.00
31/05/2022	R035 On 02-February-23	10.86	Call	Bond Future	2115	3	2115	3	0.00
31/05/2022	R035 On 02-February-23	10.87	Call	Bond Future	2141	3	2141	3	0.00
31/05/2022	R035 On 02-February-23	10.30	Call	Bond Future	923	1	923	1	1,000.00
31/05/2022	R035 On 02-February-23	10.88	Call	Bond Future	2167	3	2167	3	0.00
31/05/2022	R035 On 02-February-23	9.81	Call	Bond Future	359	1	359	1	582.00
31/05/2022	R035 On 02-February-23	10.66	Call	Bond Future	1630	2	1630	2	0.00
31/05/2022	R035 On 02-February-23	10.66	Put	Bond Future	4573	4	4573	4	582.00
31/05/2022	R035 On 02-February-23	9.81	Put	Bond Future	8733	8	8733	8	0.00
31/05/2022	R035 On 02-February-23	10.30	Put	Bond Future	6111	5	6111	5	0.00
31/05/2022	R035 On 02-February-23	10.88	Put	Bond Future	3776	3	3776	3	0.00
31/05/2022	R035 On 02-February-23	13.22	Put	Bond Future	420	0	420	0	1,000.00
31/05/2022	R035 On 02-February-23	10.87	Put	Bond Future	3810	3	3810	3	0.00
31/05/2022	R035 On 02-February-23	10.86	Put	Bond Future	3844	3	3844	3	0.00
31/05/2022	R035 On 02-February-23	11.06	Put	Bond Future	3204	3	3204	3	582.00
31/05/2022	R035 On 02-February-23	11.05	Put	Bond Future	3234	3	3234	3	0.00
31/05/2022	R035 On 04-May-23			Bond Future	11.29	87.2442	11.2904	87.2442	0.00
31/05/2022	R035 On 04-May-23	11.22	Call	Bond Future	3200	4	3200	4	0.00
31/05/2022	R035 On 04-May-23	11.20	Call	Bond Future	3143	4	3143	4	0.00
31/05/2022	R035 On 04-May-23	11.21	Call	Bond Future	3172	4	3172	4	0.00
31/05/2022	R035 On 04-May-23	11.22	Put	Bond Future	3604	3	3604	3	0.00
31/05/2022	R035 On 04-May-23	11.20	Put	Bond Future	3662	3	3662	3	0.00
31/05/2022	R035 On 04-May-23	11.21	Put	Bond Future	3633	3	3633	3	0.00
31/05/2022	R186 On 04-August-22			Bond Future	8.40	109.4314	8.4047	109.4314	81,225.00
31/05/2022	R186 On 04-August-22	6.96	Call	Bond Future	9	0	9	0	3,600.00
31/05/2022	R186 On 04-August-22	8.14	Call	Bond Future	488	1	488	1	0.00

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31/05/2022	R186 On 04-August-22	8.13	Call	Bond Future	476	1	476	1	0.00
31/05/2022	R186 On 04-August-22	7.96	Call	Bond Future	293	0	293	0	3,600.00
31/05/2022	R186 On 04-August-22	8.15	Call	Bond Future	501	1	501	1	0.00
31/05/2022	R186 On 04-August-22	9.78	Call	Bond Future	5067	6	5067	6	0.00
31/05/2022	R186 On 04-August-22	9.78	Put	Bond Future	48	0	48	0	3,600.00
31/05/2022	R186 On 04-August-22	8.15	Put	Bond Future	1464	1	1464	1	0.00
31/05/2022	R186 On 04-August-22	8.13	Put	Bond Future	1515	1	1515	1	0.00
31/05/2022	R186 On 04-August-22	8.14	Put	Bond Future	1489	1	1489	1	0.00
31/05/2022	R186 On 04-August-22	6.96	Put	Bond Future	5616	5	5616	5	0.00
31/05/2022	R186 On 04-August-22	7.96	Put	Bond Future	1981	2	1981	2	0.00
31/05/2022	R186 On 03-November-22			Bond Future	8.60	111.0486	8.5964	111.0486	11,129.00
31/05/2022	R186 On 03-November-22	8.55	Call	Bond Future	1292	2	1292	2	0.00
31/05/2022	R186 On 03-November-22	8.91	Call	Bond Future	2059	2	2059	2	0.00
31/05/2022	R186 On 03-November-22	8.23	Call	Bond Future	789	1	789	1	4,310.00
31/05/2022	R186 On 03-November-22	8.53	Call	Bond Future	1255	2	1255	2	0.00
31/05/2022	R186 On 03-November-22	8.54	Call	Bond Future	1273	2	1273	2	0.00
31/05/2022	R186 On 03-November-22	8.54	Put	Bond Future	1474	1	1474	1	0.00
31/05/2022	R186 On 03-November-22	8.53	Put	Bond Future	1491	1	1491	1	0.00
31/05/2022	R186 On 03-November-22	8.91	Put	Bond Future	954	1	954	1	4,310.00
31/05/2022	R186 On 03-November-22	8.23	Put	Bond Future	2098	2	2098	2	0.00
31/05/2022	R186 On 03-November-22	8.55	Put	Bond Future	1456	1	1456	1	0.00
31/05/2022	R186 On 02-February-23			Bond Future	8.75	107.6317	8.7485	107.6317	0.00
31/05/2022	R186 On 02-February-23	8.34	Call	Bond Future	1067	1	1067	1	0.00
31/05/2022	R186 On 02-February-23	8.33	Call	Bond Future	1053	1	1053	1	0.00
31/05/2022	R186 On 02-February-23	8.32	Call	Bond Future	1039	1	1039	1	0.00
31/05/2022	R186 On 02-February-23	8.32	Put	Bond Future	2482	2	2482	2	0.00
31/05/2022	R186 On 02-February-23	8.33	Put	Bond Future	2461	2	2461	2	0.00
31/05/2022	R186 On 02-February-23	8.34	Put	Bond Future	2441	2	2441	2	0.00
31/05/2022	R186 On 04-May-23			Bond Future	8.87	109.5744	8.8734	109.5744	0.00
31/05/2022	R186 On 04-May-23	8.83	Call	Bond Future	1900	2	1900	2	0.00
31/05/2022	R186 On 04-May-23	8.82	Call	Bond Future	1883	2	1883	2	0.00
31/05/2022	R186 On 04-May-23	8.84	Call	Bond Future	1917	2	1917	2	0.00
31/05/2022	R186 On 04-May-23	8.83	Put	Bond Future	2036	2	2036	2	0.00

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31/05/2022	R186 On 04-May-23	8.82	Put	Bond Future	2051	2	2051	2	0.00
31/05/2022	R186 On 04-May-23	8.84	Put	Bond Future	2022	2	2022	2	0.00
31/05/2022	R197 On 04-August-22			Bond Future	328.73	328.5875	328.7325	328.5875	870.00
31/05/2022	R197 On 03-November-22			Bond Future	333.47	333.5200	333.4734	333.5200	0.00
31/05/2022	R197 On 02-February-23			Bond Future	330.32	330.5089	330.3154	330.5089	0.00
31/05/2022	R197 On 04-May-23			Bond Future	336.31	336.5363	336.3119	336.5363	0.00
31/05/2022	R202 On 04-August-22			Bond Future	252.17	252.1128	252.1703	252.1128	6,575.00
31/05/2022	R202 On 03-November-22			Bond Future	255.81	255.8972	255.8070	255.8972	0.00
31/05/2022	R202 On 02-February-23			Bond Future	255.44	255.6461	255.4415	255.6461	0.00
31/05/2022	R202 On 04-May-23			Bond Future	260.08	260.3055	260.0757	260.3055	0.00
31/05/2022	R209 On 04-August-22			Bond Future	10.85	70.7257	10.8455	70.7257	27,943.00
31/05/2022	R209 On 04-August-22	10.57	Call	Bond Future	720	1	720	1	0.00
31/05/2022	R209 On 04-August-22	10.59	Call	Bond Future	759	1	759	1	0.00
31/05/2022	R209 On 04-August-22	10.58	Call	Bond Future	739	1	739	1	0.00
31/05/2022	R209 On 04-August-22	10.58	Put	Bond Future	2182	2	2182	2	0.00
31/05/2022	R209 On 04-August-22	10.57	Put	Bond Future	2218	2	2218	2	0.00
31/05/2022	R209 On 04-August-22	10.59	Put	Bond Future	2146	2	2146	2	0.00
31/05/2022	R209 On 03-November-22			Bond Future	11.00	68.6262	11.0035	68.6262	4,135.00
31/05/2022	R209 On 03-November-22	11.02	Call	Bond Future	2150	3	2150	3	0.00
31/05/2022	R209 On 03-November-22	11.50	Call	Bond Future	3708	4	3708	4	0.00
31/05/2022	R209 On 03-November-22	10.50	Call	Bond Future	964	1	964	1	0.00
31/05/2022	R209 On 03-November-22	11.00	Call	Bond Future	2093	3	2093	3	0.00
31/05/2022	R209 On 03-November-22	11.01	Call	Bond Future	2121	3	2121	3	0.00
31/05/2022	R209 On 03-November-22	10.00	Call	Bond Future	302	0	302	0	0.00
31/05/2022	R209 On 03-November-22	11.03	Call	Bond Future	2179	3	2179	3	0.00
31/05/2022	R209 On 03-November-22	9.50	Call	Bond Future	69	0	69	0	0.00
31/05/2022	R209 On 03-November-22	9.25	Call	Bond Future	32	0	32	0	9,500.00
31/05/2022	R209 On 03-November-22	9.25	Put	Bond Future	10172	9	10172	9	0.00
31/05/2022	R209 On 03-November-22	9.50	Put	Bond Future	8639	8	8639	8	0.00
31/05/2022	R209 On 03-November-22	11.03	Put	Bond Future	2040	2	2040	2	0.00
31/05/2022	R209 On 03-November-22	10.50	Put	Bond Future	3677	3	3677	3	0.00
31/05/2022	R209 On 03-November-22	10.00	Put	Bond Future	5862	5	5862	5	9,500.00
31/05/2022	R209 On 03-November-22	11.01	Put	Bond Future	2087	2	2087	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
31/05/2022	R209 On 03-November-22	11.00	Put	Bond Future	2111	2	2111	2	9,500.00
31/05/2022	R209 On 03-November-22	11.50	Put	Bond Future	1176	1	1176	1	0.00
31/05/2022	R209 On 03-November-22	11.02	Put	Bond Future	2064	2	2064	2	0.00
31/05/2022	R209 On 02-February-23			Bond Future	11.14	69.7883	11.1429	69.7883	0.00
31/05/2022	R209 On 02-February-23	10.80	Call	Bond Future	1733	2	1733	2	0.00
31/05/2022	R209 On 02-February-23	10.78	Call	Bond Future	1690	2	1690	2	0.00
31/05/2022	R209 On 02-February-23	10.79	Call	Bond Future	1712	2	1712	2	0.00
31/05/2022	R209 On 02-February-23	10.80	Put	Bond Future	3529	3	3529	3	0.00
31/05/2022	R209 On 02-February-23	10.78	Put	Bond Future	3592	3	3592	3	0.00
31/05/2022	R209 On 02-February-23	10.79	Put	Bond Future	3560	3	3560	3	0.00
31/05/2022	R209 On 04-May-23			Bond Future	11.27	67.8980	11.2686	67.8980	0.00
31/05/2022	R209 On 04-May-23	11.11	Call	Bond Future	2585	3	2585	3	0.00
31/05/2022	R209 On 04-May-23	11.09	Call	Bond Future	2537	3	2537	3	0.00
31/05/2022	R209 On 04-May-23	11.10	Call	Bond Future	2561	3	2561	3	0.00
31/05/2022	R209 On 04-May-23	11.10	Put	Bond Future	3420	3	3420	3	0.00
31/05/2022	R209 On 04-May-23	11.09	Put	Bond Future	3447	3	3447	3	0.00
31/05/2022	R209 On 04-May-23	11.11	Put	Bond Future	3393	3	3393	3	0.00
31/05/2022	R210 On 04-August-22			Bond Future	226.39	225.8615	226.3895	225.8615	1,025.00
31/05/2022	R210 On 03-November-22			Bond Future	226.69	226.2896	226.6925	226.2896	0.00
31/05/2022	R210 On 02-February-23			Bond Future	230.48	230.1665	230.4753	230.1665	0.00
31/05/2022	R210 On 04-May-23			Bond Future	231.60	231.3057	231.6005	231.3057	0.00
31/05/2022	R213 On 04-August-22			Bond Future	10.27	85.6258	10.2709	85.6258	27,150.00
31/05/2022	R213 On 04-August-22	9.90	Call	Bond Future	547	1	547	1	0.00
31/05/2022	R213 On 04-August-22	9.88	Call	Bond Future	518	1	518	1	0.00
31/05/2022	R213 On 04-August-22	9.89	Call	Bond Future	533	1	533	1	0.00
31/05/2022	R213 On 04-August-22	9.90	Put	Bond Future	2399	2	2399	2	0.00
31/05/2022	R213 On 04-August-22	9.88	Put	Bond Future	2471	2	2471	2	0.00
31/05/2022	R213 On 04-August-22	9.89	Put	Bond Future	2435	2	2435	2	0.00
31/05/2022	R213 On 03-November-22			Bond Future	10.46	83.3525	10.4572	83.3525	0.00
31/05/2022	R213 On 03-November-22	10.40	Call	Bond Future	1800	2	1800	2	0.00
31/05/2022	R213 On 03-November-22	9.98	Call	Bond Future	952	1	952	1	0.00
31/05/2022	R213 On 03-November-22	10.19	Call	Bond Future	1336	2	1336	2	0.00
31/05/2022	R213 On 03-November-22	9.84	Call	Bond Future	738	1	738	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2022	R213 On 03-November-22	9.13	Call	Bond Future	139	0	139	0	200.00
31/05/2022	R213 On 03-November-22	10.38	Call	Bond Future	1753	2	1753	2	0.00
31/05/2022	R213 On 03-November-22	10.39	Call	Bond Future	1776	2	1776	2	0.00
31/05/2022	R213 On 03-November-22	10.37	Call	Bond Future	1729	2	1729	2	0.00
31/05/2022	R213 On 03-November-22	9.19	Call	Bond Future	160	0	160	0	476.00
31/05/2022	R213 On 03-November-22	9.19	Put	Bond Future	6514	6	6514	6	0.00
31/05/2022	R213 On 03-November-22	10.37	Put	Bond Future	2147	2	2147	2	200.00
31/05/2022	R213 On 03-November-22	10.39	Put	Bond Future	2098	2	2098	2	0.00
31/05/2022	R213 On 03-November-22	10.38	Put	Bond Future	2123	2	2123	2	0.00
31/05/2022	R213 On 03-November-22	9.13	Put	Bond Future	6809	6	6809	6	0.00
31/05/2022	R213 On 03-November-22	9.84	Put	Bond Future	3756	3	3756	3	476.00
31/05/2022	R213 On 03-November-22	10.19	Put	Bond Future	2626	2	2626	2	476.00
31/05/2022	R213 On 03-November-22	9.98	Put	Bond Future	3274	3	3274	3	200.00
31/05/2022	R213 On 03-November-22	10.40	Put	Bond Future	2074	2	2074	2	0.00
31/05/2022	R213 On 02-February-23			Bond Future	10.62	84.7627	10.6245	84.7627	0.00
31/05/2022	R213 On 02-February-23	10.43	Call	Bond Future	1902	2	1902	2	912.00
31/05/2022	R213 On 02-February-23	10.22	Call	Bond Future	1476	2	1476	2	0.00
31/05/2022	R213 On 02-February-23	10.21	Call	Bond Future	1457	2	1457	2	0.00
31/05/2022	R213 On 02-February-23	9.16	Call	Bond Future	261	0	261	0	476.00
31/05/2022	R213 On 02-February-23	12.20	Call	Bond Future	7458	8	7458	8	0.00
31/05/2022	R213 On 02-February-23	10.23	Call	Bond Future	1495	2	1495	2	0.00
31/05/2022	R213 On 02-February-23	10.35	Call	Bond Future	1733	2	1733	2	0.00
31/05/2022	R213 On 02-February-23	10.01	Call	Bond Future	1110	2	1110	2	0.00
31/05/2022	R213 On 02-February-23	10.35	Put	Bond Future	3020	3	3020	3	476.00
31/05/2022	R213 On 02-February-23	12.20	Put	Bond Future	548	0	548	0	912.00
31/05/2022	R213 On 02-February-23	10.22	Put	Bond Future	3382	3	3382	3	0.00
31/05/2022	R213 On 02-February-23	10.43	Put	Bond Future	2812	2	2812	2	0.00
31/05/2022	R213 On 02-February-23	9.16	Put	Bond Future	7440	7	7440	7	0.00
31/05/2022	R213 On 02-February-23	10.01	Put	Bond Future	4029	3	4029	3	476.00
31/05/2022	R213 On 02-February-23	10.21	Put	Bond Future	3411	3	3411	3	0.00
31/05/2022	R213 On 02-February-23	10.23	Put	Bond Future	3353	3	3353	3	0.00
31/05/2022	R213 On 04-May-23			Bond Future	10.77	82.7448	10.7682	82.7448	0.00
31/05/2022	R213 On 04-May-23	10.74	Call	Bond Future	2672	3	2672	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
31/05/2022	R213 On 04-May-23	10.73	Call	Bond Future	2649	3	2649	3	0.00
31/05/2022	R213 On 04-May-23	10.75	Call	Bond Future	2696	3	2696	3	0.00
31/05/2022	R213 On 04-May-23	10.75	Put	Bond Future	2778	2	2778	2	0.00
31/05/2022	R213 On 04-May-23	10.73	Put	Bond Future	2822	2	2822	2	0.00
31/05/2022	R213 On 04-May-23	10.74	Put	Bond Future	2800	2	2800	2	0.00
31/05/2022	R214 On 04-August-22			Bond Future	11.14	67.6645	11.1362	67.6645	13,186.00
31/05/2022	R214 On 04-August-22	10.97	Call	Bond Future	1011	1	1011	1	0.00
31/05/2022	R214 On 04-August-22	10.98	Call	Bond Future	1035	1	1035	1	0.00
31/05/2022	R214 On 04-August-22	10.99	Call	Bond Future	1059	2	1059	2	0.00
31/05/2022	R214 On 04-August-22	10.98	Put	Bond Future	1906	2	1906	2	0.00
31/05/2022	R214 On 04-August-22	10.99	Put	Bond Future	1874	1	1874	1	0.00
31/05/2022	R214 On 04-August-22	10.97	Put	Bond Future	1939	2	1939	2	0.00
31/05/2022	R214 On 03-November-22			Bond Future	11.29	65.3788	11.2894	65.3788	0.00
31/05/2022	R214 On 03-November-22	11.35	Call	Bond Future	2342	3	2342	3	0.00
31/05/2022	R214 On 03-November-22	11.36	Call	Bond Future	2371	3	2371	3	0.00
31/05/2022	R214 On 03-November-22	11.34	Call	Bond Future	2313	3	2313	3	0.00
31/05/2022	R214 On 03-November-22	11.36	Put	Bond Future	1992	2	1992	2	0.00
31/05/2022	R214 On 03-November-22	11.35	Put	Bond Future	2016	2	2016	2	0.00
31/05/2022	R214 On 03-November-22	11.34	Put	Bond Future	2040	2	2040	2	0.00
31/05/2022	R214 On 02-February-23			Bond Future	11.43	66.4853	11.4282	66.4853	0.00
31/05/2022	R214 On 02-February-23	11.09	Call	Bond Future	1857	2	1857	2	0.00
31/05/2022	R214 On 02-February-23	11.07	Call	Bond Future	1812	2	1812	2	0.00
31/05/2022	R214 On 02-February-23	11.08	Call	Bond Future	1835	2	1835	2	0.00
31/05/2022	R214 On 02-February-23	11.08	Put	Bond Future	3723	3	3723	3	0.00
31/05/2022	R214 On 02-February-23	11.07	Put	Bond Future	3756	3	3756	3	0.00
31/05/2022	R214 On 02-February-23	11.09	Put	Bond Future	3690	3	3690	3	0.00
31/05/2022	R214 On 04-May-23			Bond Future	11.55	64.3917	11.5480	64.3917	0.00
31/05/2022	R214 On 04-May-23	11.38	Call	Bond Future	2661	3	2661	3	0.00
31/05/2022	R214 On 04-May-23	11.36	Call	Bond Future	2611	3	2611	3	0.00
31/05/2022	R214 On 04-May-23	11.37	Call	Bond Future	2636	3	2636	3	0.00
31/05/2022	R214 On 04-May-23	11.37	Put	Bond Future	3574	3	3574	3	0.00
31/05/2022	R214 On 04-May-23	11.36	Put	Bond Future	3603	3	3603	3	0.00
31/05/2022	R214 On 04-May-23	11.38	Put	Bond Future	3546	3	3546	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
31/05/2022	R248 On 04-August-22			Bond Future	11.10	85.1160	11.0997	85.1160	200,684.00
31/05/2022	R248 On 04-August-22	9.70	Call	Bond Future	6	0	6	0	0.00
31/05/2022	R248 On 04-August-22	10.40	Call	Bond Future	229	0	229	0	0.00
31/05/2022	R248 On 04-August-22	11.00	Call	Bond Future	1474	2	1474	2	0.00
31/05/2022	R248 On 04-August-22	10.90	Call	Bond Future	1170	2	1170	2	1,700.00
31/05/2022	R248 On 04-August-22	10.98	Call	Bond Future	1410	2	1410	2	0.00
31/05/2022	R248 On 04-August-22	10.20	Call	Bond Future	91	0	91	0	1,700.00
31/05/2022	R248 On 04-August-22	10.99	Call	Bond Future	1441	2	1441	2	0.00
31/05/2022	R248 On 04-August-22	10.99	Put	Bond Future	2213	2	2213	2	0.00
31/05/2022	R248 On 04-August-22	10.98	Put	Bond Future	2253	2	2253	2	0.00
31/05/2022	R248 On 04-August-22	10.40	Put	Bond Future	5384	5	5384	5	0.00
31/05/2022	R248 On 04-August-22	10.90	Put	Bond Future	2585	2	2585	2	0.00
31/05/2022	R248 On 04-August-22	11.00	Put	Bond Future	2175	2	2175	2	50.00
31/05/2022	R248 On 04-August-22	9.70	Put	Bond Future	10914	10	10914	10	0.00
31/05/2022	R248 On 04-August-22	10.20	Put	Bond Future	6825	6	6825	6	0.00
31/05/2022	R248 On 03-November-22			Bond Future	11.25	81.9508	11.2509	81.9508	0.00
31/05/2022	R248 On 03-November-22	11.30	Call	Bond Future	2971	4	2971	4	0.00
31/05/2022	R248 On 03-November-22	11.31	Call	Bond Future	3009	4	3009	4	0.00
31/05/2022	R248 On 03-November-22	11.32	Call	Bond Future	3047	4	3047	4	0.00
31/05/2022	R248 On 03-November-22	11.30	Put	Bond Future	2637	2	2637	2	0.00
31/05/2022	R248 On 03-November-22	11.31	Put	Bond Future	2608	2	2608	2	0.00
31/05/2022	R248 On 03-November-22	11.32	Put	Bond Future	2578	2	2578	2	0.00
31/05/2022	R248 On 02-February-23			Bond Future	11.39	83.3381	11.3878	83.3381	0.00
31/05/2022	R248 On 02-February-23	11.06	Call	Bond Future	2355	3	2355	3	0.00
31/05/2022	R248 On 02-February-23	11.07	Call	Bond Future	2384	3	2384	3	0.00
31/05/2022	R248 On 02-February-23	11.08	Call	Bond Future	2413	3	2413	3	0.00
31/05/2022	R248 On 02-February-23	11.08	Put	Bond Future	4514	4	4514	4	0.00
31/05/2022	R248 On 02-February-23	11.07	Put	Bond Future	4555	4	4555	4	0.00
31/05/2022	R248 On 02-February-23	11.06	Put	Bond Future	4596	4	4596	4	0.00
31/05/2022	R248 On 04-May-23			Bond Future	11.51	80.4091	11.5055	80.4091	0.00
31/05/2022	R248 On 04-May-23	11.33	Call	Bond Future	3385	4	3385	4	0.00
31/05/2022	R248 On 04-May-23	11.34	Call	Bond Future	3416	4	3416	4	0.00
31/05/2022	R248 On 04-May-23	11.35	Call	Bond Future	3448	4	3448	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
31/05/2022	R248 On 04-May-23	11.35	Put	Bond Future	4478	4	4478	4	0.00
31/05/2022	R248 On 04-May-23	11.34	Put	Bond Future	4514	4	4514	4	0.00
31/05/2022	R248 On 04-May-23	11.33	Put	Bond Future	4549	4	4549	4	0.00