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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
13/05/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2022	2025 On 04-August-22			Bond Future	161.36	161.2564	161.3592	161.2564	7,305.00
13/05/2022	2025 On 03-November-22			Bond Future	163.75	163.6432	163.7460	163.6432	0.00
13/05/2022	2025 On 02-February-23			Bond Future	164.86	164.7553	164.8575	164.7553	0.00
13/05/2022	2025 On 04-May-23			Bond Future	167.81	167.7051	167.8081	167.7051	0.00
13/05/2022	2029 On 04-August-22			Bond Future	119.05	119.4091	119.0481	119.4091	3,954.00
13/05/2022	2029 On 03-November-22			Bond Future	119.57	119.9371	119.5697	119.9371	0.00
13/05/2022	2029 On 02-February-23			Bond Future	121.61	121.9815	121.6066	121.9815	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
13/05/2022	2029 On 04-May-23			Bond Future	122.50	122.8876	122.5043	122.8876	0.00
13/05/2022	2030 On 04-August-22			Bond Future	10.19	88.9003	10.1868	88.9003	96,308.00
13/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	4	0	4	0	800.00
13/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	68	0	68	0	800.00
13/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	294	0	294	0	0.00
13/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	303	0	303	0	0.00
13/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	3857	4	3857	4	0.00
13/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	312	0	312	0	0.00
13/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	3365	3	3365	3	0.00
13/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	312	0	312	0	800.00
13/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	3406	3	3406	3	0.00
13/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	3447	4	3447	4	0.00
13/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	5705	6	5705	6	0.00
13/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	9609	10	9609	10	0.00
13/05/2022	2030 On 03-November-22			Bond Future	10.38	90.1968	10.3788	90.1968	18,740.00
13/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	1509	1	1509	1	500.00
13/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	5717	6	5717	6	0.00
13/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	1268	1	1268	1	0.00
13/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	1288	1	1288	1	0.00
13/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	1307	1	1307	1	0.00
13/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	677	1	677	1	500.00
13/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	3880	4	3880	4	0.00
13/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	2605	3	2605	3	0.00
13/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	2339	2	2339	2	0.00
13/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	2633	3	2633	3	0.00
13/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	2661	3	2661	3	0.00
13/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	433	0	433	0	500.00
13/05/2022	2030 On 02-February-23			Bond Future	10.55	87.7102	10.5501	87.7102	0.00
13/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1242	1	1242	1	0.00
13/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1129	1	1129	1	0.00
13/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	199	0	199	0	102.00
13/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1225	1	1225	1	0.00
13/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	924	1	924	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
13/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1209	1	1209	1	0.00
13/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	384	0	384	0	0.00
13/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	759	1	759	1	0.00
13/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	4848	5	4848	5	102.00
13/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	6682	7	6682	7	0.00
13/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	8421	8	8421	8	0.00
13/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	3907	4	3907	4	102.00
13/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	3695	4	3695	4	0.00
13/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	3755	4	3755	4	0.00
13/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	4354	4	4354	4	0.00
13/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	3725	4	3725	4	0.00
13/05/2022	2030 On 04-May-23			Bond Future	10.72	89.2675	10.7206	89.2675	0.00
13/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	6421	6	6421	6	0.00
13/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	2236	2	2236	2	0.00
13/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	2194	2	2194	2	0.00
13/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	1243	1	1243	1	1,080.00
13/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	2215	2	2215	2	0.00
13/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	3043	3	3043	3	0.00
13/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	4426	4	4426	4	0.00
13/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	3066	3	3066	3	0.00
13/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	3020	3	3020	3	0.00
13/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	951	1	951	1	1,080.00
13/05/2022	2032 On 04-August-22			Bond Future	10.61	89.0291	10.6139	89.0291	70,114.00
13/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	2789	3	2789	3	0.00
13/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	5326	5	5326	5	0.00
13/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	6640	7	6640	7	0.00
13/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	593	1	593	1	0.00
13/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	1208	1	1208	1	900.00
13/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	577	1	577	1	0.00
13/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	428	0	428	0	0.00
13/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	5	0	5	0	800.00
13/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	31	0	31	0	0.00
13/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	610	1	610	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
13/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	143	0	143	0	900.00
13/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	104	0	104	0	800.00
13/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	5093	5	5093	5	0.00
13/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	2801	3	2801	3	0.00
13/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	2840	3	2840	3	0.00
13/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	6899	7	6899	7	0.00
13/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	9479	9	9479	9	0.00
13/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	3251	3	3251	3	0.00
13/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	1823	2	1823	2	0.00
13/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	4670	5	4670	5	0.00
13/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	2762	3	2762	3	0.00
13/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	132	0	132	0	0.00
13/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	237	0	237	0	800.00
13/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	746	1	746	1	7,500.00
13/05/2022	2032 On 03-November-22			Bond Future	10.80	86.1752	10.8002	86.1752	87,927.00
13/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	7721	8	7721	8	0.00
13/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	1750	2	1750	2	0.00
13/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	1776	2	1776	2	750.00
13/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	4643	5	4643	5	0.00
13/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	808	1	808	1	500.00
13/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	1507	2	1507	2	0.00
13/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	654	1	654	1	0.00
13/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	109	0	109	0	180.00
13/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	158	0	158	0	500.00
13/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	1349	1	1349	1	0.00
13/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	435	0	435	0	750.00
13/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	728	1	728	1	0.00
13/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	123	0	123	0	454.00
13/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	8110	8	8110	8	0.00
13/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	7559	7	7559	7	0.00
13/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	4162	4	4162	4	180.00
13/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	8390	8	8390	8	0.00
13/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	5203	5	5203	5	0.00

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13/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	4364	4	4364	4	454.00
13/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	2775	3	2775	3	180.00
13/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	2990	3	2990	3	454.00
13/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	3967	4	3967	4	0.00
13/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	842	1	842	1	500.00
13/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	2460	2	2460	2	0.00
13/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	2487	2	2487	2	0.00
13/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	343	0	343	0	750.00
13/05/2022	2032 On 02-February-23			Bond Future	10.96	87.6281	10.9648	87.6281	0.00
13/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	5368	5	5368	5	0.00
13/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	8929	9	8929	9	0.00
13/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1199	1	1199	1	0.00
13/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1217	1	1217	1	0.00
13/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	192	0	192	0	454.00
13/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	856	1	856	1	0.00
13/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	4819	5	4819	5	0.00
13/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1235	1	1235	1	0.00
13/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	589	1	589	1	750.00
13/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	934	1	934	1	500.00
13/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	264	0	264	0	500.00
13/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1430	1	1430	1	0.00
13/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1797	2	1797	2	750.00
13/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	3314	3	3314	3	0.00
13/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	3838	4	3838	4	454.00
13/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	8342	8	8342	8	0.00
13/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	4838	5	4838	5	0.00
13/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	6132	6	6132	6	0.00
13/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	4174	4	4174	4	0.00
13/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	1234	1	1234	1	0.00
13/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	5084	5	5084	5	454.00
13/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	9193	9	9193	9	0.00
13/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	4209	4	4209	4	0.00
13/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	4244	4	4244	4	0.00

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13/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	461	0	461	0	750.00
13/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	1067	1	1067	1	500.00
13/05/2022	2032 On 04-May-23			Bond Future	11.12	85.0251	11.1242	85.0251	0.00
13/05/2022	2032 On 04-May-23	0000000	Call	Bond Future	2346	2	2346	2	0.00
13/05/2022	2032 On 04-May-23	0000000	Call	Bond Future	2322	2	2322	2	0.00
13/05/2022	2032 On 04-May-23	0000000	Call	Bond Future	2369	2	2369	2	0.00
13/05/2022	2032 On 04-May-23	0000000	Put	Bond Future	3540	3	3540	3	0.00
13/05/2022	2032 On 04-May-23	0000000	Put	Bond Future	3594	4	3594	4	0.00
13/05/2022	2032 On 04-May-23	0000000	Put	Bond Future	3567	3	3567	3	0.00
13/05/2022	2033 On 04-August-22			Bond Future	114.25	114.7719	114.2483	114.7719	7,046.00
13/05/2022	2033 On 03-November-22			Bond Future	114.62	115.1477	114.6154	115.1477	0.00
13/05/2022	2033 On 02-February-23			Bond Future	116.57	117.1103	116.5678	117.1103	0.00
13/05/2022	2033 On 04-May-23			Bond Future	117.29	117.8442	117.2903	117.8442	0.00
13/05/2022	2037 On 04-August-22			Bond Future	11.09	81.9661	11.0868	81.9661	126,921.00
13/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	82	0	82	0	50.00
13/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	2957	3	2957	3	0.00
13/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	1200	1	1200	1	0.00
13/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	2146	2	2146	2	1,050.00
13/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	1147	1	1147	1	0.00
13/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	1173	1	1173	1	0.00
13/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	5402	6	5402	6	0.00
13/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	351	0	351	0	1,050.00
13/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	2296	2	2296	2	0.00
13/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	2367	2	2367	2	0.00
13/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	1395	1	1395	1	0.00
13/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	950	1	950	1	50.00
13/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	6484	6	6484	6	0.00
13/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	2331	2	2331	2	50.00
13/05/2022	2037 On 03-November-22			Bond Future	11.25	83.1619	11.2511	83.1619	0.00
13/05/2022	2037 On 03-November-22	0000000	Call	Bond Future	2579	3	2579	3	0.00
13/05/2022	2037 On 03-November-22	0000000	Call	Bond Future	2644	3	2644	3	0.00
13/05/2022	2037 On 03-November-22	0000000	Call	Bond Future	2611	3	2611	3	0.00
13/05/2022	2037 On 03-November-22	0000000	Put	Bond Future	2259	2	2259	2	0.00

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13/05/2022	2037 On 03-November-22	0000000	Put	Bond Future	2287	2	2287	2	0.00
13/05/2022	2037 On 03-November-22	0000000	Put	Bond Future	2232	2	2232	2	0.00
13/05/2022	2037 On 02-February-23			Bond Future	11.40	80.3069	11.3998	80.3069	0.00
13/05/2022	2037 On 02-February-23	0000000	Call	Bond Future	2005	2	2005	2	0.00
13/05/2022	2037 On 02-February-23	0000000	Call	Bond Future	1954	2	1954	2	0.00
13/05/2022	2037 On 02-February-23	0000000	Call	Bond Future	1979	2	1979	2	0.00
13/05/2022	2037 On 02-February-23	0000000	Put	Bond Future	4132	4	4132	4	0.00
13/05/2022	2037 On 02-February-23	0000000	Put	Bond Future	4168	4	4168	4	0.00
13/05/2022	2037 On 02-February-23	0000000	Put	Bond Future	4097	4	4097	4	0.00
13/05/2022	2037 On 04-May-23			Bond Future	11.55	81.7341	11.5451	81.7341	0.00
13/05/2022	2037 On 04-May-23	0000000	Call	Bond Future	2723	3	2723	3	0.00
13/05/2022	2037 On 04-May-23	0000000	Call	Bond Future	2669	3	2669	3	0.00
13/05/2022	2037 On 04-May-23	0000000	Call	Bond Future	2696	3	2696	3	0.00
13/05/2022	2037 On 04-May-23	0000000	Put	Bond Future	4064	4	4064	4	0.00
13/05/2022	2037 On 04-May-23	0000000	Put	Bond Future	4096	4	4096	4	0.00
13/05/2022	2037 On 04-May-23	0000000	Put	Bond Future	4032	4	4032	4	0.00
13/05/2022	2038 On 04-August-22			Bond Future	129.63	129.7768	129.6317	129.7768	6,836.00
13/05/2022	2038 On 03-November-22			Bond Future	131.55	131.6980	131.5496	131.6980	0.00
13/05/2022	2038 On 02-February-23			Bond Future	131.90	132.0565	131.9035	132.0565	0.00
13/05/2022	2038 On 04-May-23			Bond Future	134.27	134.4222	134.2654	134.4222	0.00
13/05/2022	2040 On 04-August-22			Bond Future	11.20	83.7706	11.1965	83.7706	120,301.00
13/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	11	0	11	0	460.00
13/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	515	1	515	1	460.00
13/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	1279	1	1279	1	0.00
13/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	1309	1	1309	1	0.00
13/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	6708	7	6708	7	0.00
13/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	1339	1	1339	1	0.00
13/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	2314	2	2314	2	0.00
13/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	252	0	252	0	460.00
13/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	10869	11	10869	11	0.00
13/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	2351	2	2351	2	0.00
13/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	2389	2	2389	2	0.00
13/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	3893	4	3893	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
13/05/2022	2040 On 03-November-22			Bond Future	11.36	84.9927	11.3560	84.9927	3,965.00
13/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	2823	3	2823	3	0.00
13/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	2754	3	2754	3	0.00
13/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	2788	3	2788	3	0.00
13/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	7668	8	7668	8	0.00
13/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	866	1	866	1	1,100.00
13/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	2132	2	2132	2	1,100.00
13/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	3147	3	3147	3	0.00
13/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	2476	2	2476	2	0.00
13/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	673	1	673	1	1,100.00
13/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	5269	5	5269	5	0.00
13/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	2535	2	2535	2	0.00
13/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	2505	2	2505	2	0.00
13/05/2022	2040 On 02-February-23			Bond Future	11.50	81.9184	11.5004	81.9184	0.00
13/05/2022	2040 On 02-February-23	0000000	Call	Bond Future	1972	2	1972	2	0.00
13/05/2022	2040 On 02-February-23	0000000	Call	Bond Future	1999	2	1999	2	0.00
13/05/2022	2040 On 02-February-23	0000000	Call	Bond Future	2026	2	2026	2	0.00
13/05/2022	2040 On 02-February-23	0000000	Put	Bond Future	4482	4	4482	4	0.00
13/05/2022	2040 On 02-February-23	0000000	Put	Bond Future	4521	4	4521	4	0.00
13/05/2022	2040 On 02-February-23	0000000	Put	Bond Future	4560	4	4560	4	0.00
13/05/2022	2040 On 04-May-23			Bond Future	11.64	83.3746	11.6411	83.3746	0.00
13/05/2022	2040 On 04-May-23	0000000	Call	Bond Future	2948	3	2948	3	0.00
13/05/2022	2040 On 04-May-23	0000000	Call	Bond Future	2977	3	2977	3	0.00
13/05/2022	2040 On 04-May-23	0000000	Call	Bond Future	3007	3	3007	3	0.00
13/05/2022	2040 On 04-May-23	0000000	Put	Bond Future	4329	4	4329	4	0.00
13/05/2022	2040 On 04-May-23	0000000	Put	Bond Future	4363	4	4363	4	0.00
13/05/2022	2040 On 04-May-23	0000000	Put	Bond Future	4397	4	4397	4	0.00
13/05/2022	2044 On 04-August-22			Bond Future	11.21	80.5407	11.2126	80.5407	77,372.00
13/05/2022	2044 On 04-August-22	0000000	Call	Bond Future	1472	2	1472	2	0.00
13/05/2022	2044 On 04-August-22	0000000	Call	Bond Future	1408	1	1408	1	0.00
13/05/2022	2044 On 04-August-22	0000000	Call	Bond Future	1440	2	1440	2	0.00
13/05/2022	2044 On 04-August-22	0000000	Put	Bond Future	2271	2	2271	2	0.00
13/05/2022	2044 On 04-August-22	0000000	Put	Bond Future	2308	2	2308	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
13/05/2022	2044 On 04-August-22	0000000	Put	Bond Future	2234	2	2234	2	0.00
13/05/2022	2044 On 03-November-22			Bond Future	11.36	81.7159	11.3633	81.7159	0.00
13/05/2022	2044 On 03-November-22	0000000	Call	Bond Future	2773	3	2773	3	0.00
13/05/2022	2044 On 03-November-22	0000000	Call	Bond Future	2808	3	2808	3	0.00
13/05/2022	2044 On 03-November-22	0000000	Call	Bond Future	2844	3	2844	3	0.00
13/05/2022	2044 On 03-November-22	0000000	Put	Bond Future	2538	2	2538	2	0.00
13/05/2022	2044 On 03-November-22	0000000	Put	Bond Future	2568	2	2568	2	0.00
13/05/2022	2044 On 03-November-22	0000000	Put	Bond Future	2598	3	2598	3	0.00
13/05/2022	2044 On 02-February-23			Bond Future	11.50	78.7116	11.4997	78.7116	0.00
13/05/2022	2044 On 02-February-23	0000000	Call	Bond Future	2173	2	2173	2	0.00
13/05/2022	2044 On 02-February-23	0000000	Call	Bond Future	2116	2	2116	2	0.00
13/05/2022	2044 On 02-February-23	0000000	Call	Bond Future	2145	2	2145	2	0.00
13/05/2022	2044 On 02-February-23	0000000	Put	Bond Future	4451	4	4451	4	0.00
13/05/2022	2044 On 02-February-23	0000000	Put	Bond Future	4490	4	4490	4	0.00
13/05/2022	2044 On 02-February-23	0000000	Put	Bond Future	4412	4	4412	4	0.00
13/05/2022	2044 On 04-May-23			Bond Future	11.63	80.1108	11.6320	80.1108	0.00
13/05/2022	2044 On 04-May-23	0000000	Call	Bond Future	3082	3	3082	3	0.00
13/05/2022	2044 On 04-May-23	0000000	Call	Bond Future	3022	3	3022	3	0.00
13/05/2022	2044 On 04-May-23	0000000	Call	Bond Future	3052	3	3052	3	0.00
13/05/2022	2044 On 04-May-23	0000000	Put	Bond Future	4410	4	4410	4	0.00
13/05/2022	2044 On 04-May-23	0000000	Put	Bond Future	4445	4	4445	4	0.00
13/05/2022	2044 On 04-May-23	0000000	Put	Bond Future	4375	4	4375	4	0.00
13/05/2022	2046 On 04-August-22			Bond Future	119.16	119.5373	119.1557	119.5373	15,959.00
13/05/2022	2046 On 03-November-22			Bond Future	118.97	119.3595	118.9714	119.3595	1,566.00
13/05/2022	2046 On 02-February-23			Bond Future	121.00	121.3951	120.9990	121.3951	0.00
13/05/2022	2046 On 04-May-23			Bond Future	121.16	121.5621	121.1567	121.5621	0.00
13/05/2022	2050 On 04-August-22			Bond Future	120.34	122.1472	120.3383	122.1472	11,293.00
13/05/2022	2050 On 03-November-22			Bond Future	122.12	123.9551	122.1184	123.9551	0.00
13/05/2022	2050 On 02-February-23			Bond Future	122.10	123.9730	122.1030	123.9730	0.00
13/05/2022	2050 On 04-May-23			Bond Future	124.29	126.1934	124.2894	126.1934	0.00
13/05/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2022	8657 On 21-December-26			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
13/05/2022	AL37 On 04-August-22			Index Future	825.65	825.4040	825.6520	825.4040	0.00
13/05/2022	AL37 On 03-November-22			Index Future	837.78	837.5350	837.7790	837.5350	0.00
13/05/2022	AL37 On 02-February-23			Index Future	851.84	851.6030	851.8430	851.6030	0.00
13/05/2022	AL37 On 04-May-23			Index Future	866.88	866.6390	866.8780	866.6390	0.00
13/05/2022	AL7T On 04-August-22			Index Future	935.98	936.2220	935.9770	936.2220	0.00
13/05/2022	AL7T On 03-November-22			Index Future	949.72	949.9810	949.7240	949.9810	0.00
13/05/2022	AL7T On 02-February-23			Index Future	965.67	965.9380	965.6680	965.9380	0.00
13/05/2022	AL7T On 04-May-23			Index Future	982.71	982.9930	982.7120	982.9930	0.00
13/05/2022	ALBI On 04-August-22			Index Future	834.89	835.6860	834.8870	835.6860	131.00
13/05/2022	ALBI On 03-November-22			Index Future	847.15	847.9680	847.1500	847.9680	0.00
13/05/2022	ALBI On 02-February-23			Index Future	861.37	862.2110	861.3710	862.2110	0.00
13/05/2022	ALBI On 04-May-23			Index Future	876.57	877.4350	876.5740	877.4350	0.00
13/05/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/05/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2022	ES33 On 04-August-22			Bond Future	11.91	76.3176	11.9148	76.3176	350.00
13/05/2022	ES33 On 03-November-22			Bond Future	12.13	73.6650	12.1329	73.6650	0.00
13/05/2022	ES33 On 02-February-23			Bond Future	12.34	74.9241	12.3364	74.9241	0.00
13/05/2022	ES33 On 04-May-23			Bond Future	12.53	72.4802	12.5314	72.4802	0.00
13/05/2022	ES42 On 04-August-22			Bond Future	12.28	74.7760	12.2798	74.7760	4,769.00
13/05/2022	ES42 On 03-November-22			Bond Future	12.48	71.6230	12.4788	71.6230	0.00
13/05/2022	ES42 On 02-February-23			Bond Future	12.66	72.8495	12.6579	72.8495	0.00
13/05/2022	ES42 On 04-May-23			Bond Future	12.84	69.8961	12.8371	69.8961	0.00
13/05/2022	GOVI On 04-August-22			GOVI	823.37	824.1330	823.3720	824.1330	1,114.00
13/05/2022	GOVI On 04-August-22	0000000	Call	GOVI	41120	5	41120	5	0.00
13/05/2022	GOVI On 04-August-22	0000000	Call	GOVI	41020	5	41020	5	0.00
13/05/2022	GOVI On 04-August-22	0000000	Call	GOVI	40920	5	40920	5	0.00
13/05/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
13/05/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
13/05/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
13/05/2022	GOVI On 03-November-22			GOVI	835.47	836.2450	835.4650	836.2450	0.00
13/05/2022	GOVI On 03-November-22	0000000	Call	GOVI	150350	16	150350	16	0.00
13/05/2022	GOVI On 03-November-22	0000000	Call	GOVI	150550	16	150550	16	0.00
13/05/2022	GOVI On 03-November-22	0000000	Call	GOVI	150450	16	150450	16	0.00
13/05/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
13/05/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
13/05/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
13/05/2022	GOVI On 02-February-23			GOVI	849.49	850.2910	849.4900	850.2910	0.00
13/05/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
13/05/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00

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13/05/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
13/05/2022	GOVI On 02-February-23	0000000	Put	GOVI	13400	1	13400	1	0.00
13/05/2022	GOVI On 02-February-23	0000000	Put	GOVI	13300	1	13300	1	0.00
13/05/2022	GOVI On 02-February-23	0000000	Put	GOVI	13500	1	13500	1	0.00
13/05/2022	GOVI On 04-May-23			GOVI	864.48	865.3040	864.4840	865.3040	0.00
13/05/2022	GOVI On 04-May-23	0000000	Call	GOVI	116040	12	116040	12	0.00
13/05/2022	GOVI On 04-May-23	0000000	Call	GOVI	116240	12	116240	12	0.00
13/05/2022	GOVI On 04-May-23	0000000	Call	GOVI	116140	12	116140	12	0.00
13/05/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
13/05/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
13/05/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
13/05/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/05/2022	IGOV On 04-August-22			Index Future	319.88	320.9200	319.8780	320.9200	482.00
13/05/2022	IGOV On 03-November-22			Index Future	324.65	325.7150	324.6540	325.7150	16.00
13/05/2022	IGOV On 02-February-23			Index Future	330.18	331.2620	330.1800	331.2620	0.00
13/05/2022	IGOV On 04-May-23			Index Future	336.08	337.1860	336.0830	337.1860	0.00
13/05/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
13/05/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
13/05/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
13/05/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
13/05/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
13/05/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
13/05/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
13/05/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/05/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/05/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/05/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/05/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/05/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/05/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/05/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/05/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/05/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00

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13/05/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/05/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/05/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.49	95.5050	4.4900	95.5050	0.00
13/05/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.96	95.0650	4.9600	95.0650	0.00
13/05/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.10	94.9250	5.0950	94.9250	0.00
13/05/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.49	94.5400	5.4900	94.5400	0.00
13/05/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.62	94.4150	5.6150	94.4150	0.00
13/05/2022	JBAF On 19-October-22			Jibar Tradeable Future	5.98	94.0700	5.9750	94.0700	0.00
13/05/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.49	93.5550	6.4900	93.5550	68.00
13/05/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.00	93.0550	6.9950	93.0550	0.00
13/05/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.37	92.6800	7.3650	92.6800	0.00
13/05/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.66	92.4000	7.6550	92.4000	75.00
13/05/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.73	92.3150	7.7300	92.3150	172.00
13/05/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.95	92.0950	7.9500	92.0950	0.00
13/05/2022	R023 On 04-August-22			Bond Future	5.53	104.6702	5.5251	104.6702	22,183.00
13/05/2022	R023 On 04-August-22	0000000	Call	Bond Future	318	0	318	0	0.00
13/05/2022	R023 On 04-August-22	0000000	Call	Bond Future	322	0	322	0	0.00
13/05/2022	R023 On 04-August-22	0000000	Call	Bond Future	327	0	327	0	0.00
13/05/2022	R023 On 04-August-22	0000000	Put	Bond Future	40	0	40	0	0.00
13/05/2022	R023 On 04-August-22	0000000	Put	Bond Future	41	0	41	0	0.00
13/05/2022	R023 On 04-August-22	0000000	Put	Bond Future	42	0	42	0	0.00
13/05/2022	R023 On 03-November-22			Bond Future	5.22	102.2777	5.2195	102.2777	0.00
13/05/2022	R023 On 03-November-22	0000000	Call	Bond Future	343	0	343	0	0.00
13/05/2022	R023 On 03-November-22	0000000	Call	Bond Future	337	0	337	0	0.00
13/05/2022	R023 On 03-November-22	0000000	Call	Bond Future	340	0	340	0	0.00
13/05/2022	R023 On 03-November-22	0000000	Put	Bond Future	20	0	20	0	0.00
13/05/2022	R023 On 03-November-22	0000000	Put	Bond Future	20	0	20	0	0.00
13/05/2022	R023 On 03-November-22	0000000	Put	Bond Future	19	0	19	0	0.00
13/05/2022	R035 On 04-August-22			Bond Future	10.93	90.1846	10.9279	90.1846	129,183.00
13/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	633	1	633	1	400.00
13/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	1107	1	1107	1	0.00
13/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	2376	2	2376	2	0.00
13/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	7288	7	7288	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
13/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	862	1	862	1	0.00
13/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	1055	1	1055	1	0.00
13/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	1081	1	1081	1	0.00
13/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	17	0	17	0	400.00
13/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	58	0	58	0	100.00
13/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	7036	7	7036	7	0.00
13/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	3097	3	3097	3	0.00
13/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	1162	1	1162	1	100.00
13/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	9128	9	9128	9	0.00
13/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	2294	2	2294	2	0.00
13/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	2330	2	2330	2	0.00
13/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	2634	3	2634	3	100.00
13/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	148	0	148	0	400.00
13/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	2258	2	2258	2	0.00
13/05/2022	R035 On 03-November-22			Bond Future	11.10	87.0127	11.1040	87.0127	3,020.00
13/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	2524	3	2524	3	0.00
13/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	2492	3	2492	3	0.00
13/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	562	1	562	1	1,000.00
13/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	188	0	188	0	582.00
13/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	2556	3	2556	3	0.00
13/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	9013	9	9013	9	0.00
13/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	2245	2	2245	2	1,000.00
13/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	1022	1	1022	1	0.00
13/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	2068	2	2068	2	0.00
13/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	2747	3	2747	3	582.00
13/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	4267	4	4267	4	582.00
13/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	375	0	375	0	1,000.00
13/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	2285	2	2285	2	0.00
13/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	8292	8	8292	8	0.00
13/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	5514	5	5514	5	0.00
13/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	2339	2	2339	2	0.00
13/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	2312	2	2312	2	0.00
13/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	2566	3	2566	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
13/05/2022	R035 On 02-February-23			Bond Future	11.26	88.4789	11.2638	88.4789	0.00
13/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	2282	2	2282	2	1,000.00
13/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	2310	2	2310	2	0.00
13/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	754	1	754	1	1,000.00
13/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	10774	11	10774	11	0.00
13/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	1788	2	1788	2	0.00
13/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	1813	2	1813	2	0.00
13/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	1837	2	1837	2	0.00
13/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	1336	1	1336	1	0.00
13/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	312	0	312	0	582.00
13/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	9335	9	9335	9	0.00
13/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	6591	7	6591	7	0.00
13/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	4928	5	4928	5	582.00
13/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	4096	4	4096	4	0.00
13/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	476	0	476	0	1,000.00
13/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	4131	4	4131	4	0.00
13/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	4167	4	4167	4	0.00
13/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	3499	3	3499	3	582.00
13/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	3530	3	3530	3	0.00
13/05/2022	R035 On 04-May-23			Bond Future	11.41	85.5522	11.4105	85.5522	0.00
13/05/2022	R035 On 04-May-23	0000000	Call	Bond Future	2725	3	2725	3	0.00
13/05/2022	R035 On 04-May-23	0000000	Call	Bond Future	2670	3	2670	3	0.00
13/05/2022	R035 On 04-May-23	0000000	Call	Bond Future	2697	3	2697	3	0.00
13/05/2022	R035 On 04-May-23	0000000	Put	Bond Future	3811	4	3811	4	0.00
13/05/2022	R035 On 04-May-23	0000000	Put	Bond Future	3871	4	3871	4	0.00
13/05/2022	R035 On 04-May-23	0000000	Put	Bond Future	3841	4	3841	4	0.00
13/05/2022	R186 On 04-August-22			Bond Future	8.54	108.3835	8.5444	108.3835	79,112.00
13/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	7	0	7	0	3,600.00
13/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	408	0	408	0	0.00
13/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	420	0	420	0	0.00
13/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	243	0	243	0	3,600.00
13/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	431	0	431	0	0.00
13/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	4577	5	4577	5	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
13/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	83	0	83	0	3,600.00
13/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	1918	2	1918	2	0.00
13/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	1944	2	1944	2	0.00
13/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	1971	2	1971	2	0.00
13/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	6138	6	6138	6	0.00
13/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	2455	2	2455	2	0.00
13/05/2022	R186 On 03-November-22			Bond Future	8.74	109.9625	8.7352	109.9625	11,129.00
13/05/2022	R186 On 03-November-22	0000000	Call	Bond Future	1132	1	1132	1	0.00
13/05/2022	R186 On 03-November-22	0000000	Call	Bond Future	1115	1	1115	1	0.00
13/05/2022	R186 On 03-November-22	0000000	Call	Bond Future	1098	1	1098	1	0.00
13/05/2022	R186 On 03-November-22	0000000	Put	Bond Future	1825	2	1825	2	0.00
13/05/2022	R186 On 03-November-22	0000000	Put	Bond Future	1806	2	1806	2	0.00
13/05/2022	R186 On 03-November-22	0000000	Put	Bond Future	1787	2	1787	2	0.00
13/05/2022	R186 On 02-February-23			Bond Future	8.89	106.5196	8.8866	106.5196	0.00
13/05/2022	R186 On 02-February-23	0000000	Call	Bond Future	761	1	761	1	0.00
13/05/2022	R186 On 02-February-23	0000000	Call	Bond Future	734	1	734	1	0.00
13/05/2022	R186 On 02-February-23	0000000	Call	Bond Future	747	1	747	1	0.00
13/05/2022	R186 On 02-February-23	0000000	Put	Bond Future	2616	3	2616	3	0.00
13/05/2022	R186 On 02-February-23	0000000	Put	Bond Future	2636	3	2636	3	0.00
13/05/2022	R186 On 02-February-23	0000000	Put	Bond Future	2596	3	2596	3	0.00
13/05/2022	R186 On 04-May-23			Bond Future	9.03	108.4090	9.0314	108.4090	0.00
13/05/2022	R186 On 04-May-23	0000000	Call	Bond Future	1573	2	1573	2	0.00
13/05/2022	R186 On 04-May-23	0000000	Call	Bond Future	1589	2	1589	2	0.00
13/05/2022	R186 On 04-May-23	0000000	Call	Bond Future	1605	2	1605	2	0.00
13/05/2022	R186 On 04-May-23	0000000	Put	Bond Future	2219	2	2219	2	0.00
13/05/2022	R186 On 04-May-23	0000000	Put	Bond Future	2203	2	2203	2	0.00
13/05/2022	R186 On 04-May-23	0000000	Put	Bond Future	2234	2	2234	2	0.00
13/05/2022	R197 On 04-August-22			Bond Future	326.92	326.8898	326.9161	326.8898	875.00
13/05/2022	R197 On 03-November-22			Bond Future	331.75	331.7275	331.7513	331.7275	0.00
13/05/2022	R197 On 02-February-23			Bond Future	328.70	328.6842	328.7029	328.6842	0.00
13/05/2022	R197 On 04-May-23			Bond Future	334.59	334.5743	334.5912	334.5743	0.00
13/05/2022	R202 On 04-August-22			Bond Future	248.14	248.8046	248.1423	248.8046	6,519.00
13/05/2022	R202 On 03-November-22			Bond Future	251.81	252.4863	251.8119	252.4863	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
13/05/2022	R202 On 02-February-23			Bond Future	251.48	252.1692	251.4797	252.1692	0.00
13/05/2022	R202 On 04-May-23			Bond Future	255.98	256.6852	255.9818	256.6852	0.00
13/05/2022	R209 On 04-August-22			Bond Future	10.91	69.6901	10.9085	69.6901	20,119.00
13/05/2022	R209 On 04-August-22	0000000	Call	Bond Future	701	1	701	1	0.00
13/05/2022	R209 On 04-August-22	0000000	Call	Bond Future	739	1	739	1	0.00
13/05/2022	R209 On 04-August-22	0000000	Call	Bond Future	720	1	720	1	0.00
13/05/2022	R209 On 04-August-22	0000000	Put	Bond Future	2499	2	2499	2	0.00
13/05/2022	R209 On 04-August-22	0000000	Put	Bond Future	2535	2	2535	2	0.00
13/05/2022	R209 On 04-August-22	0000000	Put	Bond Future	2463	2	2463	2	0.00
13/05/2022	R209 On 03-November-22			Bond Future	11.06	67.5606	11.0640	67.5606	4,135.00
13/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	1973	2	1973	2	0.00
13/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	3435	4	3435	4	0.00
13/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	820	1	820	1	0.00
13/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	1920	2	1920	2	0.00
13/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	1946	2	1946	2	0.00
13/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	269	0	269	0	0.00
13/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	37	0	37	0	9,500.00
13/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	77	0	77	0	0.00
13/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	1999	2	1999	2	0.00
13/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	2177	2	2177	2	0.00
13/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	3849	4	3849	4	0.00
13/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	8963	9	8963	9	0.00
13/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	10493	10	10493	10	0.00
13/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	6145	6	6145	6	9,500.00
13/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	2228	2	2228	2	0.00
13/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	2254	2	2254	2	9,500.00
13/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	1219	1	1219	1	0.00
13/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	2202	2	2202	2	0.00
13/05/2022	R209 On 02-February-23			Bond Future	11.20	68.6996	11.2008	68.6996	0.00
13/05/2022	R209 On 02-February-23	0000000	Call	Bond Future	1546	2	1546	2	0.00
13/05/2022	R209 On 02-February-23	0000000	Call	Bond Future	1504	2	1504	2	0.00
13/05/2022	R209 On 02-February-23	0000000	Call	Bond Future	1525	2	1525	2	0.00
13/05/2022	R209 On 02-February-23	0000000	Put	Bond Future	3638	4	3638	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
13/05/2022	R209 On 02-February-23	0000000	Put	Bond Future	3702	4	3702	4	0.00
13/05/2022	R209 On 02-February-23	0000000	Put	Bond Future	3670	4	3670	4	0.00
13/05/2022	R209 On 04-May-23			Bond Future	11.33	66.7685	11.3319	66.7685	0.00
13/05/2022	R209 On 04-May-23	0000000	Call	Bond Future	2350	2	2350	2	0.00
13/05/2022	R209 On 04-May-23	0000000	Call	Bond Future	2303	2	2303	2	0.00
13/05/2022	R209 On 04-May-23	0000000	Call	Bond Future	2327	2	2327	2	0.00
13/05/2022	R209 On 04-May-23	0000000	Put	Bond Future	3504	3	3504	3	0.00
13/05/2022	R209 On 04-May-23	0000000	Put	Bond Future	3532	3	3532	3	0.00
13/05/2022	R209 On 04-May-23	0000000	Put	Bond Future	3476	3	3476	3	0.00
13/05/2022	R210 On 04-August-22			Bond Future	222.56	222.5344	222.5620	222.5344	1,025.00
13/05/2022	R210 On 03-November-22			Bond Future	222.90	222.8763	222.9024	222.8763	0.00
13/05/2022	R210 On 02-February-23			Bond Future	226.70	226.6761	226.7005	226.6761	0.00
13/05/2022	R210 On 04-May-23			Bond Future	227.71	227.6923	227.7133	227.6923	0.00
13/05/2022	R213 On 04-August-22			Bond Future	10.44	83.9552	10.4387	83.9552	26,734.00
13/05/2022	R213 On 04-August-22	0000000	Call	Bond Future	376	0	376	0	0.00
13/05/2022	R213 On 04-August-22	0000000	Call	Bond Future	353	0	353	0	0.00
13/05/2022	R213 On 04-August-22	0000000	Call	Bond Future	364	0	364	0	0.00
13/05/2022	R213 On 04-August-22	0000000	Put	Bond Future	3047	3	3047	3	0.00
13/05/2022	R213 On 04-August-22	0000000	Put	Bond Future	3126	3	3126	3	0.00
13/05/2022	R213 On 04-August-22	0000000	Put	Bond Future	3087	3	3087	3	0.00
13/05/2022	R213 On 03-November-22			Bond Future	10.63	81.6401	10.6260	81.6401	0.00
13/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	1457	1	1457	1	0.00
13/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	721	1	721	1	0.00
13/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	1051	1	1051	1	0.00
13/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	544	1	544	1	0.00
13/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	122	0	122	0	200.00
13/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	1415	1	1415	1	0.00
13/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	140	0	140	0	476.00
13/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	1436	1	1436	1	0.00
13/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	1394	1	1394	1	0.00
13/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	2614	3	2614	3	200.00
13/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	2559	3	2559	3	0.00
13/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	7296	7	7296	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
13/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	2586	3	2586	3	0.00
13/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	7594	8	7594	8	0.00
13/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	4364	4	4364	4	476.00
13/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	3142	3	3142	3	476.00
13/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	3844	4	3844	4	200.00
13/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	2532	3	2532	3	0.00
13/05/2022	R213 On 02-February-23			Bond Future	10.79	83.0150	10.7947	83.0150	0.00
13/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1539	2	1539	2	912.00
13/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1159	1	1159	1	0.00
13/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1142	1	1142	1	0.00
13/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	209	0	209	0	476.00
13/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	6747	7	6747	7	0.00
13/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1176	1	1176	1	0.00
13/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1387	1	1387	1	0.00
13/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	842	1	842	1	0.00
13/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	3459	3	3459	3	476.00
13/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	623	1	623	1	912.00
13/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	3850	4	3850	4	0.00
13/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	3234	3	3234	3	0.00
13/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	8173	8	8173	8	0.00
13/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	4546	5	4546	5	476.00
13/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	3882	4	3882	4	0.00
13/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	3819	4	3819	4	0.00
13/05/2022	R213 On 04-May-23			Bond Future	10.95	80.9403	10.9505	80.9403	0.00
13/05/2022	R213 On 04-May-23	0000000	Call	Bond Future	2196	2	2196	2	0.00
13/05/2022	R213 On 04-May-23	0000000	Call	Bond Future	2175	2	2175	2	0.00
13/05/2022	R213 On 04-May-23	0000000	Call	Bond Future	2218	2	2218	2	0.00
13/05/2022	R213 On 04-May-23	0000000	Put	Bond Future	3119	3	3119	3	0.00
13/05/2022	R213 On 04-May-23	0000000	Put	Bond Future	3166	3	3166	3	0.00
13/05/2022	R213 On 04-May-23	0000000	Put	Bond Future	3143	3	3143	3	0.00
13/05/2022	R214 On 04-August-22			Bond Future	11.17	66.8013	11.1671	66.8013	14,753.00
13/05/2022	R214 On 04-August-22	0000000	Call	Bond Future	1044	1	1044	1	0.00
13/05/2022	R214 On 04-August-22	0000000	Call	Bond Future	1068	1	1068	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
13/05/2022	R214 On 04-August-22	0000000	Call	Bond Future	1092	1	1092	1	0.00
13/05/2022	R214 On 04-August-22	0000000	Put	Bond Future	2109	2	2109	2	0.00
13/05/2022	R214 On 04-August-22	0000000	Put	Bond Future	2077	2	2077	2	0.00
13/05/2022	R214 On 04-August-22	0000000	Put	Bond Future	2142	2	2142	2	0.00
13/05/2022	R214 On 03-November-22			Bond Future	11.32	64.4892	11.3169	64.4892	0.00
13/05/2022	R214 On 03-November-22	0000000	Call	Bond Future	2279	2	2279	2	0.00
13/05/2022	R214 On 03-November-22	0000000	Call	Bond Future	2307	2	2307	2	0.00
13/05/2022	R214 On 03-November-22	0000000	Call	Bond Future	2250	2	2250	2	0.00
13/05/2022	R214 On 03-November-22	0000000	Put	Bond Future	2076	2	2076	2	0.00
13/05/2022	R214 On 03-November-22	0000000	Put	Bond Future	2101	2	2101	2	0.00
13/05/2022	R214 On 03-November-22	0000000	Put	Bond Future	2126	2	2126	2	0.00
13/05/2022	R214 On 02-February-23			Bond Future	11.45	65.5758	11.4524	65.5758	0.00
13/05/2022	R214 On 02-February-23	0000000	Call	Bond Future	1711	2	1711	2	0.00
13/05/2022	R214 On 02-February-23	0000000	Call	Bond Future	1665	2	1665	2	0.00
13/05/2022	R214 On 02-February-23	0000000	Call	Bond Future	1688	2	1688	2	0.00
13/05/2022	R214 On 02-February-23	0000000	Put	Bond Future	3704	4	3704	4	0.00
13/05/2022	R214 On 02-February-23	0000000	Put	Bond Future	3736	4	3736	4	0.00
13/05/2022	R214 On 02-February-23	0000000	Put	Bond Future	3671	4	3671	4	0.00
13/05/2022	R214 On 04-May-23			Bond Future	11.58	63.4460	11.5759	63.4460	0.00
13/05/2022	R214 On 04-May-23	0000000	Call	Bond Future	2528	3	2528	3	0.00
13/05/2022	R214 On 04-May-23	0000000	Call	Bond Future	2479	3	2479	3	0.00
13/05/2022	R214 On 04-May-23	0000000	Call	Bond Future	2503	3	2503	3	0.00
13/05/2022	R214 On 04-May-23	0000000	Put	Bond Future	3616	4	3616	4	0.00
13/05/2022	R214 On 04-May-23	0000000	Put	Bond Future	3587	4	3587	4	0.00
13/05/2022	R214 On 04-May-23	0000000	Put	Bond Future	3559	3	3559	3	0.00
13/05/2022	R248 On 04-August-22			Bond Future	11.13	83.9881	11.1251	83.9881	188,751.00
13/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	12	0	12	0	0.00
13/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	246	0	246	0	0.00
13/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	1517	2	1517	2	0.00
13/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	1207	1	1207	1	1,700.00
13/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	104	0	104	0	1,700.00
13/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	1452	2	1452	2	0.00
13/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	1484	2	1484	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
13/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	2433	2	2433	2	0.00
13/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	2472	2	2472	2	0.00
13/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	5578	5	5578	5	0.00
13/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	2799	3	2799	3	0.00
13/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	2395	2	2395	2	50.00
13/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	11097	11	11097	11	0.00
13/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	7015	7	7015	7	0.00
13/05/2022	R248 On 03-November-22			Bond Future	11.27	80.7893	11.2728	80.7893	0.00
13/05/2022	R248 On 03-November-22	0000000	Call	Bond Future	2820	3	2820	3	0.00
13/05/2022	R248 On 03-November-22	0000000	Call	Bond Future	2856	3	2856	3	0.00
13/05/2022	R248 On 03-November-22	0000000	Call	Bond Future	2892	3	2892	3	0.00
13/05/2022	R248 On 03-November-22	0000000	Put	Bond Future	2635	3	2635	3	0.00
13/05/2022	R248 On 03-November-22	0000000	Put	Bond Future	2604	3	2604	3	0.00
13/05/2022	R248 On 03-November-22	0000000	Put	Bond Future	2573	3	2573	3	0.00
13/05/2022	R248 On 02-February-23			Bond Future	11.41	82.1508	11.4061	82.1508	0.00
13/05/2022	R248 On 02-February-23	0000000	Call	Bond Future	2249	2	2249	2	0.00
13/05/2022	R248 On 02-February-23	0000000	Call	Bond Future	2278	2	2278	2	0.00
13/05/2022	R248 On 02-February-23	0000000	Call	Bond Future	2307	2	2307	2	0.00
13/05/2022	R248 On 02-February-23	0000000	Put	Bond Future	4531	4	4531	4	0.00
13/05/2022	R248 On 02-February-23	0000000	Put	Bond Future	4571	4	4571	4	0.00
13/05/2022	R248 On 02-February-23	0000000	Put	Bond Future	4612	5	4612	5	0.00
13/05/2022	R248 On 04-May-23			Bond Future	11.53	79.1756	11.5275	79.1756	0.00
13/05/2022	R248 On 04-May-23	0000000	Call	Bond Future	3137	3	3137	3	0.00
13/05/2022	R248 On 04-May-23	0000000	Call	Bond Future	3169	3	3169	3	0.00
13/05/2022	R248 On 04-May-23	0000000	Call	Bond Future	3200	3	3200	3	0.00
13/05/2022	R248 On 04-May-23	0000000	Put	Bond Future	4374	4	4374	4	0.00
13/05/2022	R248 On 04-May-23	0000000	Put	Bond Future	4410	4	4410	4	0.00
13/05/2022	R248 On 04-May-23	0000000	Put	Bond Future	4445	4	4445	4	0.00