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## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 25/05/2022 TO: 25/05/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	2025 On 04-August-22			Bond Future	162.53	161.9707	162.5271	161.9707	7,305.00
25/05/2022	2025 On 03-November-22			Bond Future	164.97	164.4121	164.9723	164.4121	0.00
25/05/2022	2025 On 02-February-23			Bond Future	166.12	165.5552	166.1205	165.5552	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
25/05/2022	2025 On 04-May-23			Bond Future	169.15	168.5789	169.1512	168.5789	0.00
25/05/2022	2029 On 04-August-22			Bond Future	121.78	120.2814	121.7805	120.2814	3,954.00
25/05/2022	2029 On 03-November-22			Bond Future	122.37	120.8501	122.3684	120.8501	0.00
25/05/2022	2029 On 02-February-23			Bond Future	124.47	122.9269	124.4679	122.9269	0.00
25/05/2022	2029 On 04-May-23			Bond Future	125.46	123.8895	125.4562	123.8895	0.00
25/05/2022	2030 On 04-August-22			Bond Future	9.92	90.4454	90.2515	90.4454	97,820.00
25/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	6	0	0	0	800.00
25/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	137	0	0	0	800.00
25/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	608	1	1	1	0.00
25/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	623	1	1	1	0.00
25/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	5018	5	5	5	0.00
25/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	639	1	1	1	0.00
25/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	2403	2	2	2	0.00
25/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	184	0	0	0	800.00
25/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	2437	2	2	2	0.00
25/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	2472	2	2	2	0.00
25/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	4485	4	4	4	0.00
25/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	8322	8	8	8	0.00
25/05/2022	2030 On 03-November-22			Bond Future	10.09	91.7888	91.5894	91.7888	18,740.00
25/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	2272	2	2	2	500.00
25/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	6970	7	7	7	0.00
25/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	1969	2	2	2	0.00
25/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	1993	2	2	2	0.00
25/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	2018	2	2	2	0.00
25/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	1170	1	1	1	500.00
25/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	3043	3	3	3	0.00
25/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	1985	2	2	2	0.00
25/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	1771	2	2	2	0.00
25/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	2008	2	2	2	0.00
25/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	2030	2	2	2	0.00
25/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	356	0	0	0	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2022	2030 On 02-February-23			Bond Future	10.25	89.3412	89.1357	89.3412	0.00
25/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1887	2	2	2	0.00
25/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1744	2	2	2	0.00
25/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	353	0	0	0	102.00
25/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1867	2	2	2	0.00
25/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1477	1	1	1	0.00
25/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1846	2	2	2	0.00
25/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	634	1	1	1	0.00
25/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1236	1	1	1	0.00
25/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	3962	4	4	4	102.00
25/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	5568	5	6	5	0.00
25/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	7211	7	7	7	0.00
25/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	3158	3	3	3	102.00
25/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	2977	3	3	3	0.00
25/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	3028	3	3	3	0.00
25/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	3544	3	4	3	0.00
25/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	3003	3	3	3	0.00
25/05/2022	2030 On 04-May-23			Bond Future	10.40	90.9593	90.7482	90.9593	0.00
25/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	7755	8	8	8	0.00
25/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	3150	3	3	3	0.00
25/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	3100	3	3	3	0.00
25/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	1960	2	2	2	1,080.00
25/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	3125	3	3	3	0.00
25/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	2535	2	3	2	0.00
25/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	3725	3	4	3	0.00
25/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	2553	2	3	2	0.00
25/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	2516	2	3	2	0.00
25/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	867	1	1	1	1,080.00
25/05/2022	2032 On 04-August-22			Bond Future	10.35	90.6401	90.3327	90.6401	80,070.00
25/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	3921	4	4	4	0.00
25/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	6644	7	7	7	0.00
25/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	8003	8	8	8	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
25/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	1139	1	1	1	0.00
25/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	1973	2	2	2	900.00
25/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	1115	1	1	1	0.00
25/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	889	1	1	1	0.00
25/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	11	0	0	0	800.00
25/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	82	0	0	0	0.00
25/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	1164	1	1	1	0.00
25/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	386	0	0	0	900.00
25/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	296	0	0	0	800.00
25/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	3853	4	4	4	0.00
25/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	1915	2	2	2	0.00
25/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	1947	2	2	2	0.00
25/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	5518	5	6	5	0.00
25/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	8054	8	8	8	0.00
25/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	2280	2	2	2	0.00
25/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	1156	1	1	1	0.00
25/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	3482	3	3	3	0.00
25/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	1884	2	2	2	0.00
25/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	63	0	0	0	0.00
25/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	124	0	0	0	800.00
25/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	447	0	0	0	7,500.00
25/05/2022	2032 On 03-November-22			Bond Future	10.52	87.8337	87.5192	87.8337	87,927.00
25/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	9118	9	9	9	0.00
25/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	2614	3	3	3	0.00
25/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	2645	3	3	3	750.00
25/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	5926	6	6	6	0.00
25/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	1426	1	1	1	500.00
25/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	2317	2	2	2	0.00
25/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	1212	1	1	1	0.00
25/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	215	0	0	0	180.00
25/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	301	0	0	0	500.00
25/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	2120	2	2	2	0.00
25/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	859	1	1	1	750.00

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25/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	1316	1	1	1	0.00
25/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	241	0	0	0	454.00
25/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	6753	6	7	6	0.00
25/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	6227	6	6	6	0.00
25/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	3275	3	3	3	180.00
25/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	7022	7	7	7	0.00
25/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	4153	4	4	4	0.00
25/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	3447	3	3	3	454.00
25/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	2110	2	2	2	180.00
25/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	2287	2	2	2	454.00
25/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	3110	3	3	3	0.00
25/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	651	1	1	1	500.00
25/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	1854	2	2	2	0.00
25/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	1876	2	2	2	0.00
25/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	266	0	0	0	750.00
25/05/2022	2032 On 02-February-23			Bond Future	10.67	89.3264	89.0039	89.3264	0.00
25/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	6764	7	7	7	0.00
25/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	10372	11	10	11	0.00
25/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1981	2	2	2	0.00
25/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	2004	2	2	2	0.00
25/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	371	0	0	0	454.00
25/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1508	1	2	1	0.00
25/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	6183	6	6	6	0.00
25/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	2028	2	2	2	0.00
25/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1071	1	1	1	750.00
25/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1631	2	2	2	500.00
25/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	490	1	0	1	500.00
25/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	2268	2	2	2	0.00
25/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	2713	3	3	3	750.00
25/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	2721	2	3	2	0.00
25/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	3168	3	3	3	454.00
25/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	7058	7	7	7	0.00
25/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	4025	4	4	4	0.00

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25/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	5105	5	5	5	0.00
25/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	3457	3	3	3	0.00
25/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	1089	1	1	1	0.00
25/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	4227	4	4	4	454.00
25/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	7863	8	8	8	0.00
25/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	3487	3	3	3	0.00
25/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	3517	3	4	3	0.00
25/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	395	0	0	0	750.00
25/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	953	1	1	1	500.00
25/05/2022	2032 On 04-May-23			Bond Future	10.81	86.7847	86.4546	86.7847	0.00
25/05/2022	2032 On 04-May-23	0000000	Call	Bond Future	3270	3	3	3	0.00
25/05/2022	2032 On 04-May-23	0000000	Call	Bond Future	3243	3	3	3	0.00
25/05/2022	2032 On 04-May-23	0000000	Call	Bond Future	3297	3	3	3	0.00
25/05/2022	2032 On 04-May-23	0000000	Put	Bond Future	2902	3	3	3	0.00
25/05/2022	2032 On 04-May-23	0000000	Put	Bond Future	2948	3	3	3	0.00
25/05/2022	2032 On 04-May-23	0000000	Put	Bond Future	2925	3	3	3	0.00
25/05/2022	2033 On 04-August-22			Bond Future	116.78	115.7361	116.7756	115.7361	7,046.00
25/05/2022	2033 On 03-November-22			Bond Future	117.20	116.1522	117.2041	116.1522	0.00
25/05/2022	2033 On 02-February-23			Bond Future	119.21	118.1481	119.2148	118.1481	0.00
25/05/2022	2033 On 04-May-23			Bond Future	120.02	118.9383	120.0221	118.9383	0.00
25/05/2022	2037 On 04-August-22			Bond Future	10.94	83.3086	82.6671	83.3086	126,442.00
25/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	157	0	0	0	50.00
25/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	3642	4	4	4	0.00
25/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	1643	2	2	2	0.00
25/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	2735	3	3	3	1,050.00
25/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	1580	2	2	2	0.00
25/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	1611	2	2	2	0.00
25/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	6199	7	6	7	0.00
25/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	269	0	0	0	1,050.00
25/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	1859	1	2	1	0.00
25/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	1922	2	2	2	0.00

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25/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	1104	1	1	1	0.00
25/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	756	1	1	1	50.00
25/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	5680	5	6	5	0.00
25/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	1890	2	2	2	50.00
25/05/2022	2037 On 03-November-22			Bond Future	11.10	84.5464	83.8928	84.5464	0.00
25/05/2022	2037 On 03-November-22	0000000	Call	Bond Future	3237	4	3	4	0.00
25/05/2022	2037 On 03-November-22	0000000	Call	Bond Future	3311	4	3	4	0.00
25/05/2022	2037 On 03-November-22	0000000	Call	Bond Future	3274	4	3	4	0.00
25/05/2022	2037 On 03-November-22	0000000	Put	Bond Future	2010	2	2	2	0.00
25/05/2022	2037 On 03-November-22	0000000	Put	Bond Future	2033	2	2	2	0.00
25/05/2022	2037 On 03-November-22	0000000	Put	Bond Future	1987	2	2	2	0.00
25/05/2022	2037 On 02-February-23			Bond Future	11.24	81.7259	81.0589	81.7259	0.00
25/05/2022	2037 On 02-February-23	0000000	Call	Bond Future	2591	3	3	3	0.00
25/05/2022	2037 On 02-February-23	0000000	Call	Bond Future	2535	3	3	3	0.00
25/05/2022	2037 On 02-February-23	0000000	Call	Bond Future	2563	3	3	3	0.00
25/05/2022	2037 On 02-February-23	0000000	Put	Bond Future	3779	3	4	3	0.00
25/05/2022	2037 On 02-February-23	0000000	Put	Bond Future	3812	3	4	3	0.00
25/05/2022	2037 On 02-February-23	0000000	Put	Bond Future	3746	3	4	3	0.00
25/05/2022	2037 On 04-May-23			Bond Future	11.38	83.2074	82.5265	83.2074	0.00
25/05/2022	2037 On 04-May-23	0000000	Call	Bond Future	3415	4	3	4	0.00
25/05/2022	2037 On 04-May-23	0000000	Call	Bond Future	3356	4	3	4	0.00
25/05/2022	2037 On 04-May-23	0000000	Call	Bond Future	3386	4	3	4	0.00
25/05/2022	2037 On 04-May-23	0000000	Put	Bond Future	3772	3	4	3	0.00
25/05/2022	2037 On 04-May-23	0000000	Put	Bond Future	3801	3	4	3	0.00
25/05/2022	2037 On 04-May-23	0000000	Put	Bond Future	3743	3	4	3	0.00
25/05/2022	2038 On 04-August-22			Bond Future	131.66	131.2584	131.6552	131.2584	4,102.00
25/05/2022	2038 On 03-November-22			Bond Future	133.64	133.2372	133.6362	133.2372	0.00
25/05/2022	2038 On 02-February-23			Bond Future	134.04	133.6349	134.0371	133.6349	0.00
25/05/2022	2038 On 04-May-23			Bond Future	136.48	136.0767	136.4835	136.0767	0.00
25/05/2022	2040 On 04-August-22			Bond Future	11.08	85.0708	84.3110	85.0708	120,054.00
25/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	14	0	0	0	460.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	801	1	1	1	460.00
25/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	1701	2	2	2	0.00
25/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	1734	2	2	2	0.00
25/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	7432	8	7	8	0.00
25/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	1768	2	2	2	0.00
25/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	1976	2	2	2	0.00
25/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	209	0	0	0	460.00
25/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	10104	9	10	9	0.00
25/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	2010	2	2	2	0.00
25/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	2044	2	2	2	0.00
25/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	3412	3	3	3	0.00
25/05/2022	2040 On 03-November-22			Bond Future	11.23	86.3347	85.5613	86.3347	3,965.00
25/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	3456	4	3	4	0.00
25/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	3379	4	3	4	0.00
25/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	3418	4	3	4	0.00
25/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	8485	9	8	9	0.00
25/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	1284	1	1	1	1,100.00
25/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	2691	3	3	3	1,100.00
25/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	2907	2	3	2	0.00
25/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	2310	2	2	2	0.00
25/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	690	0	1	0	1,100.00
25/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	4889	4	5	4	0.00
25/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	2362	2	2	2	0.00
25/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	2336	2	2	2	0.00
25/05/2022	2040 On 02-February-23			Bond Future	11.37	83.2945	82.5053	83.2945	0.00
25/05/2022	2040 On 02-February-23	0000000	Call	Bond Future	2542	3	3	3	0.00
25/05/2022	2040 On 02-February-23	0000000	Call	Bond Future	2571	3	3	3	0.00
25/05/2022	2040 On 02-February-23	0000000	Call	Bond Future	2600	3	3	3	0.00
25/05/2022	2040 On 02-February-23	0000000	Put	Bond Future	4234	4	4	4	0.00
25/05/2022	2040 On 02-February-23	0000000	Put	Bond Future	4271	4	4	4	0.00
25/05/2022	2040 On 02-February-23	0000000	Put	Bond Future	4309	4	4	4	0.00
25/05/2022	2040 On 04-May-23			Bond Future	11.50	84.8047	83.9996	84.8047	0.00
25/05/2022	2040 On 04-May-23	0000000	Call	Bond Future	3615	4	4	4	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2022	2040 On 04-May-23	0000000	Call	Bond Future	3647	4	4	4	0.00
25/05/2022	2040 On 04-May-23	0000000	Call	Bond Future	3679	4	4	4	0.00
25/05/2022	2040 On 04-May-23	0000000	Put	Bond Future	4136	4	4	4	0.00
25/05/2022	2040 On 04-May-23	0000000	Put	Bond Future	4168	4	4	4	0.00
25/05/2022	2040 On 04-May-23	0000000	Put	Bond Future	4200	4	4	4	0.00
25/05/2022	2044 On 04-August-22			Bond Future	11.09	81.9299	81.2221	81.9299	76,703.00
25/05/2022	2044 On 04-August-22	0000000	Call	Bond Future	1965	2	2	2	0.00
25/05/2022	2044 On 04-August-22	0000000	Call	Bond Future	1894	2	2	2	0.00
25/05/2022	2044 On 04-August-22	0000000	Call	Bond Future	1929	2	2	2	0.00
25/05/2022	2044 On 04-August-22	0000000	Put	Bond Future	1917	1	2	1	0.00
25/05/2022	2044 On 04-August-22	0000000	Put	Bond Future	1950	2	2	2	0.00
25/05/2022	2044 On 04-August-22	0000000	Put	Bond Future	1885	1	2	1	0.00
25/05/2022	2044 On 03-November-22			Bond Future	11.23	83.1472	82.4265	83.1472	0.00
25/05/2022	2044 On 03-November-22	0000000	Call	Bond Future	3469	4	3	4	0.00
25/05/2022	2044 On 03-November-22	0000000	Call	Bond Future	3508	4	4	4	0.00
25/05/2022	2044 On 03-November-22	0000000	Call	Bond Future	3547	4	4	4	0.00
25/05/2022	2044 On 03-November-22	0000000	Put	Bond Future	2366	2	2	2	0.00
25/05/2022	2044 On 03-November-22	0000000	Put	Bond Future	2393	2	2	2	0.00
25/05/2022	2044 On 03-November-22	0000000	Put	Bond Future	2419	2	2	2	0.00
25/05/2022	2044 On 02-February-23			Bond Future	11.36	80.1780	79.4427	80.1780	0.00
25/05/2022	2044 On 02-February-23	0000000	Call	Bond Future	2823	3	3	3	0.00
25/05/2022	2044 On 02-February-23	0000000	Call	Bond Future	2761	3	3	3	0.00
25/05/2022	2044 On 02-February-23	0000000	Call	Bond Future	2792	3	3	3	0.00
25/05/2022	2044 On 02-February-23	0000000	Put	Bond Future	4199	4	4	4	0.00
25/05/2022	2044 On 02-February-23	0000000	Put	Bond Future	4236	4	4	4	0.00
25/05/2022	2044 On 02-February-23	0000000	Put	Bond Future	4162	4	4	4	0.00
25/05/2022	2044 On 04-May-23			Bond Future	11.48	81.6318	80.8815	81.6318	0.00
25/05/2022	2044 On 04-May-23	0000000	Call	Bond Future	3837	4	4	4	0.00
25/05/2022	2044 On 04-May-23	0000000	Call	Bond Future	3772	4	4	4	0.00
25/05/2022	2044 On 04-May-23	0000000	Call	Bond Future	3804	4	4	4	0.00
25/05/2022	2044 On 04-May-23	0000000	Put	Bond Future	4220	4	4	4	0.00
25/05/2022	2044 On 04-May-23	0000000	Put	Bond Future	4253	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2022	2044 On 04-May-23	0000000	Put	Bond Future	4188	4	4	4	0.00
25/05/2022	2046 On 04-August-22			Bond Future	122.66	120.9623	122.6569	120.9623	16,569.00
25/05/2022	2046 On 03-November-22			Bond Future	122.55	120.8308	122.5474	120.8308	1,566.00
25/05/2022	2046 On 02-February-23			Bond Future	124.65	122.9080	124.6510	122.9080	0.00
25/05/2022	2046 On 04-May-23			Bond Future	124.91	123.1392	124.9112	123.1392	0.00
25/05/2022	2050 On 04-August-22			Bond Future	125.00	123.2973	125.0012	123.2973	11,293.00
25/05/2022	2050 On 03-November-22			Bond Future	126.88	125.1557	126.8816	125.1557	0.00
25/05/2022	2050 On 02-February-23			Bond Future	126.96	125.2058	126.9578	125.2058	0.00
25/05/2022	2050 On 04-May-23			Bond Future	129.27	127.4933	129.2748	127.4933	0.00
25/05/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	AL37 On 04-August-22			Index Future	829.39	829.0410	829.3880	829.0410	0.00
25/05/2022	AL37 On 03-November-22			Index Future	841.78	841.4380	841.7820	841.4380	0.00
25/05/2022	AL37 On 02-February-23			Index Future	856.02	855.6740	856.0160	855.6740	0.00
25/05/2022	AL37 On 04-May-23			Index Future	871.42	871.0780	871.4210	871.0780	0.00
25/05/2022	AL7T On 04-August-22			Index Future	949.59	952.3990	949.5930	952.3990	0.00
25/05/2022	AL7T On 03-November-22			Index Future	963.78	966.6400	963.7830	966.6400	0.00
25/05/2022	AL7T On 02-February-23			Index Future	980.08	982.9940	980.0800	982.9940	0.00
25/05/2022	AL7T On 04-May-23			Index Future	997.72	1000.6910	997.7180	1000.6910	0.00
25/05/2022	ALBI On 04-August-22			Index Future	843.21	847.4300	843.2140	847.4300	131.00
25/05/2022	ALBI On 03-November-22			Index Future	855.81	860.1020	855.8140	860.1020	0.00
25/05/2022	ALBI On 02-February-23			Index Future	870.29	874.6540	870.2860	874.6540	0.00
25/05/2022	ALBI On 04-May-23			Index Future	885.95	890.4000	885.9480	890.4000	0.00
25/05/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/05/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2022	ES33 On 04-August-22			Bond Future	11.78	77.3332	76.8807	77.3332	350.00
25/05/2022	ES33 On 03-November-22			Bond Future	11.99	74.7161	74.2545	74.7161	0.00
25/05/2022	ES33 On 02-February-23			Bond Future	12.18	76.0031	75.5315	76.0031	0.00
25/05/2022	ES33 On 04-May-23			Bond Future	12.36	73.6049	73.1231	73.6049	0.00
25/05/2022	ES42 On 04-August-22			Bond Future	12.16	75.8762	75.2883	75.8762	4,769.00
25/05/2022	ES42 On 03-November-22			Bond Future	12.35	72.7599	72.1611	72.7599	0.00
25/05/2022	ES42 On 02-February-23			Bond Future	12.52	74.0154	73.4041	74.0154	0.00
25/05/2022	ES42 On 04-May-23			Bond Future	12.69	71.1091	70.4853	71.1091	0.00
25/05/2022	GOVI On 04-August-22			GOVI	831.79	835.9590	831.7880	835.9590	1,114.00
25/05/2022	GOVI On 04-August-22	0000000	Call	GOVI	125280	17	13	17	0.00
25/05/2022	GOVI On 04-August-22	0000000	Call	GOVI	125180	17	13	17	0.00
25/05/2022	GOVI On 04-August-22	0000000	Call	GOVI	125080	17	13	17	0.00
25/05/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
25/05/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
25/05/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
25/05/2022	GOVI On 03-November-22			GOVI	844.22	848.4590	844.2180	848.4590	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
25/05/2022	GOVI On 03-November-22	0000000	Call	GOVI	237880	28	24	28	0.00
25/05/2022	GOVI On 03-November-22	0000000	Call	GOVI	238080	28	24	28	0.00
25/05/2022	GOVI On 03-November-22	0000000	Call	GOVI	237980	28	24	28	0.00
25/05/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
25/05/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
25/05/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
25/05/2022	GOVI On 02-February-23			GOVI	858.49	862.8140	858.4930	862.8140	0.00
25/05/2022	GOVI On 02-February-23	0000000	Call	GOVI	76530	12	8	12	0.00
25/05/2022	GOVI On 02-February-23	0000000	Call	GOVI	76730	12	8	12	0.00
25/05/2022	GOVI On 02-February-23	0000000	Call	GOVI	76630	12	8	12	0.00
25/05/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
25/05/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
25/05/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
25/05/2022	GOVI On 04-May-23			GOVI	873.94	878.3470	873.9430	878.3470	0.00
25/05/2022	GOVI On 04-May-23	0000000	Call	GOVI	210630	25	21	25	0.00
25/05/2022	GOVI On 04-May-23	0000000	Call	GOVI	210830	25	21	25	0.00
25/05/2022	GOVI On 04-May-23	0000000	Call	GOVI	210730	25	21	25	0.00
25/05/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
25/05/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
25/05/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
25/05/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/05/2022	IGOV On 04-August-22			Index Future	326.02	323.4200	326.0150	323.4200	759.00
25/05/2022	IGOV On 03-November-22			Index Future	330.97	328.3350	330.9670	328.3350	16.00
25/05/2022	IGOV On 02-February-23			Index Future	336.64	333.9670	336.6410	333.9670	0.00
25/05/2022	IGOV On 04-May-23			Index Future	342.78	340.0550	342.7760	340.0550	0.00
25/05/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
25/05/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
25/05/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
25/05/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
25/05/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
25/05/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
25/05/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
25/05/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
25/05/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
25/05/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
25/05/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
25/05/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
25/05/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
25/05/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
25/05/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
25/05/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
25/05/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/05/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
25/05/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.96	95.0450	95.0450	95.0450	0.00
25/05/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.03	94.9550	94.9750	94.9550	0.00
25/05/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.38	94.6100	94.6200	94.6100	0.00
25/05/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.49	94.5050	94.5150	94.5050	0.00
25/05/2022	JBAF On 19-October-22			Jibar Tradeable Future	5.79	94.1900	94.2100	94.1900	0.00
25/05/2022	JBAF On 16-November-22			Jibar Tradeable Future	5.87	94.0800	94.1300	94.0800	0.00
25/05/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.18	93.7900	93.8200	93.7900	68.00
25/05/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.62	93.3050	93.3850	93.3050	0.00
25/05/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.97	92.9500	93.0300	92.9500	0.00
25/05/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.15	92.7700	92.8500	92.7700	75.00
25/05/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.27	92.6450	92.7350	92.6450	172.00
25/05/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.38	92.5450	92.6250	92.5450	0.00
25/05/2022	R023 On 04-August-22			Bond Future	5.75	104.4899	104.5074	104.4899	22,183.00
25/05/2022	R023 On 04-August-22	0000000	Call	Bond Future	210	0	0	0	0.00
25/05/2022	R023 On 04-August-22	0000000	Call	Bond Future	214	0	0	0	0.00
25/05/2022	R023 On 04-August-22	0000000	Call	Bond Future	218	0	0	0	0.00
25/05/2022	R023 On 04-August-22	0000000	Put	Bond Future	56	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
25/05/2022	R023 On 04-August-22	0000000	Put	Bond Future	57	0	0	0	0.00
25/05/2022	R023 On 04-August-22	0000000	Put	Bond Future	58	0	0	0	0.00
25/05/2022	R023 On 03-November-22			Bond Future	5.55	102.1221	102.1369	102.1221	0.00
25/05/2022	R023 On 03-November-22	0000000	Call	Bond Future	258	0	0	0	0.00
25/05/2022	R023 On 03-November-22	0000000	Call	Bond Future	252	0	0	0	0.00
25/05/2022	R023 On 03-November-22	0000000	Call	Bond Future	255	0	0	0	0.00
25/05/2022	R023 On 03-November-22	0000000	Put	Bond Future	35	0	0	0	0.00
25/05/2022	R023 On 03-November-22	0000000	Put	Bond Future	36	0	0	0	0.00
25/05/2022	R023 On 03-November-22	0000000	Put	Bond Future	35	0	0	0	0.00
25/05/2022	R035 On 04-August-22			Bond Future	10.76	91.7033	91.0683	91.7033	129,151.00
25/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	1030	1	1	1	400.00
25/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	1614	2	2	2	0.00
25/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	3074	3	3	3	0.00
25/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	8235	9	8	9	0.00
25/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	1317	2	1	2	0.00
25/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	1552	2	2	2	0.00
25/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	1583	2	2	2	0.00
25/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	24	0	0	0	400.00
25/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	95	0	0	0	100.00
25/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	6075	5	6	5	0.00
25/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	2497	2	2	2	0.00
25/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	864	1	1	1	100.00
25/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	8138	8	8	8	0.00
25/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	1799	1	2	1	0.00
25/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	1830	1	2	1	0.00
25/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	2093	2	2	2	100.00
25/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	97	0	0	0	400.00
25/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	1768	1	2	1	0.00
25/05/2022	R035 On 03-November-22			Bond Future	10.93	88.5773	87.9303	88.5773	3,020.00
25/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	3248	3	3	3	0.00
25/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	3212	3	3	3	0.00
25/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	951	1	1	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	301	0	0	0	582.00
25/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	3285	4	3	4	0.00
25/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	10022	11	10	11	0.00
25/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	2927	3	3	3	1,000.00
25/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	1527	2	2	2	0.00
25/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	2723	3	3	3	0.00
25/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	2368	2	2	2	582.00
25/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	3738	3	4	3	582.00
25/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	350	0	0	0	1,000.00
25/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	1980	2	2	2	0.00
25/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	7371	7	7	7	0.00
25/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	4870	4	5	4	0.00
25/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	2025	2	2	2	0.00
25/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	2003	2	2	2	0.00
25/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	2215	2	2	2	0.00
25/05/2022	R035 On 02-February-23			Bond Future	11.08	90.0816	89.4211	90.0816	0.00
25/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	2966	3	3	3	1,000.00
25/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	2996	3	3	3	0.00
25/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	1130	1	1	1	1,000.00
25/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	11794	12	12	12	0.00
25/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	2419	3	2	3	0.00
25/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	2446	3	2	3	0.00
25/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	2474	3	2	3	0.00
25/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	1902	2	2	2	0.00
25/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	478	1	0	1	582.00
25/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	8441	8	8	8	0.00
25/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	5907	5	6	5	0.00
25/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	4433	4	4	4	582.00
25/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	3671	3	4	3	0.00
25/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	435	0	0	0	1,000.00
25/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	3704	3	4	3	0.00
25/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	3737	3	4	3	0.00
25/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	3124	3	3	3	582.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	3153	3	3	3	0.00
25/05/2022	R035 On 04-May-23			Bond Future	11.22	87.2143	86.5401	87.2143	0.00
25/05/2022	R035 On 04-May-23	0000000	Call	Bond Future	3535	4	4	4	0.00
25/05/2022	R035 On 04-May-23	0000000	Call	Bond Future	3476	4	3	4	0.00
25/05/2022	R035 On 04-May-23	0000000	Call	Bond Future	3505	4	4	4	0.00
25/05/2022	R035 On 04-May-23	0000000	Put	Bond Future	3513	3	4	3	0.00
25/05/2022	R035 On 04-May-23	0000000	Put	Bond Future	3568	3	4	3	0.00
25/05/2022	R035 On 04-May-23	0000000	Put	Bond Future	3540	3	4	3	0.00
25/05/2022	R186 On 04-August-22			Bond Future	8.41	108.8607	108.9273	108.8607	81,226.00
25/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	13	0	0	0	3,600.00
25/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	528	1	1	1	0.00
25/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	541	1	1	1	0.00
25/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	335	0	0	0	3,600.00
25/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	555	1	1	1	0.00
25/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	5059	5	5	5	0.00
25/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	50	0	0	0	3,600.00
25/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	1527	2	2	2	0.00
25/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	1551	2	2	2	0.00
25/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	1576	2	2	2	0.00
25/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	5629	6	6	6	0.00
25/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	2033	2	2	2	0.00
25/05/2022	R186 On 03-November-22			Bond Future	8.58	110.4759	110.5403	110.4759	11,129.00
25/05/2022	R186 On 03-November-22	0000000	Call	Bond Future	1407	1	1	1	0.00
25/05/2022	R186 On 03-November-22	0000000	Call	Bond Future	1388	1	1	1	0.00
25/05/2022	R186 On 03-November-22	0000000	Call	Bond Future	1370	1	1	1	0.00
25/05/2022	R186 On 03-November-22	0000000	Put	Bond Future	1548	2	2	2	0.00
25/05/2022	R186 On 03-November-22	0000000	Put	Bond Future	1530	2	2	2	0.00
25/05/2022	R186 On 03-November-22	0000000	Put	Bond Future	1513	2	2	2	0.00
25/05/2022	R186 On 02-February-23			Bond Future	8.72	107.0557	107.1180	107.0557	0.00
25/05/2022	R186 On 02-February-23	0000000	Call	Bond Future	1108	1	1	1	0.00
25/05/2022	R186 On 02-February-23	0000000	Call	Bond Future	1079	1	1	1	0.00
25/05/2022	R186 On 02-February-23	0000000	Call	Bond Future	1094	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2022	R186 On 02-February-23	0000000	Put	Bond Future	2392	2	2	2	0.00
25/05/2022	R186 On 02-February-23	0000000	Put	Bond Future	2411	2	2	2	0.00
25/05/2022	R186 On 02-February-23	0000000	Put	Bond Future	2372	2	2	2	0.00
25/05/2022	R186 On 04-May-23			Bond Future	8.83	108.9927	109.0538	108.9927	0.00
25/05/2022	R186 On 04-May-23	0000000	Call	Bond Future	1971	2	2	2	0.00
25/05/2022	R186 On 04-May-23	0000000	Call	Bond Future	1988	2	2	2	0.00
25/05/2022	R186 On 04-May-23	0000000	Call	Bond Future	2005	2	2	2	0.00
25/05/2022	R186 On 04-May-23	0000000	Put	Bond Future	2001	2	2	2	0.00
25/05/2022	R186 On 04-May-23	0000000	Put	Bond Future	1987	2	2	2	0.00
25/05/2022	R186 On 04-May-23	0000000	Put	Bond Future	2015	2	2	2	0.00
25/05/2022	R197 On 04-August-22			Bond Future	328.14	328.0523	328.1351	328.0523	871.00
25/05/2022	R197 On 03-November-22			Bond Future	333.07	332.9958	333.0699	332.9958	1.00
25/05/2022	R197 On 02-February-23			Bond Future	330.06	329.9963	330.0617	329.9963	0.00
25/05/2022	R197 On 04-May-23			Bond Future	336.09	336.0281	336.0875	336.0281	0.00
25/05/2022	R202 On 04-August-22			Bond Future	254.56	249.9555	254.5621	249.9555	6,593.00
25/05/2022	R202 On 03-November-22			Bond Future	258.39	253.7221	258.3906	253.7221	0.00
25/05/2022	R202 On 02-February-23			Bond Future	258.19	253.4485	258.1897	253.4485	0.00
25/05/2022	R202 On 04-May-23			Bond Future	262.90	258.0784	262.9005	258.0784	0.00
25/05/2022	R209 On 04-August-22			Bond Future	10.78	70.7515	70.2505	70.7515	27,943.00
25/05/2022	R209 On 04-August-22	0000000	Call	Bond Future	949	1	1	1	0.00
25/05/2022	R209 On 04-August-22	0000000	Call	Bond Future	994	1	1	1	0.00
25/05/2022	R209 On 04-August-22	0000000	Call	Bond Future	971	1	1	1	0.00
25/05/2022	R209 On 04-August-22	0000000	Put	Bond Future	2063	2	2	2	0.00
25/05/2022	R209 On 04-August-22	0000000	Put	Bond Future	2096	2	2	2	0.00
25/05/2022	R209 On 04-August-22	0000000	Put	Bond Future	2030	2	2	2	0.00
25/05/2022	R209 On 03-November-22			Bond Future	10.93	68.6563	68.1460	68.6563	4,135.00
25/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	2472	3	2	3	0.00
25/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	4083	4	4	4	0.00
25/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	1194	1	1	1	0.00
25/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	2413	3	2	3	0.00
25/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	424	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
25/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	2443	3	2	3	0.00
25/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	57	0	0	0	9,500.00
25/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	113	0	0	0	0.00
25/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	2503	3	3	3	0.00
25/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	1965	2	2	2	0.00
25/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	3508	3	4	3	0.00
25/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	8284	8	8	8	0.00
25/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	9798	9	10	9	0.00
25/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	2009	2	2	2	0.00
25/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	5585	5	6	5	9,500.00
25/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	2032	2	2	2	9,500.00
25/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	1152	1	1	1	0.00
25/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	1987	2	2	2	0.00
25/05/2022	R209 On 02-February-23			Bond Future	11.06	69.8229	69.3019	69.8229	0.00
25/05/2022	R209 On 02-February-23	0000000	Call	Bond Future	2024	2	2	2	0.00
25/05/2022	R209 On 02-February-23	0000000	Call	Bond Future	1978	2	2	2	0.00
25/05/2022	R209 On 02-February-23	0000000	Call	Bond Future	2001	2	2	2	0.00
25/05/2022	R209 On 02-February-23	0000000	Put	Bond Future	3381	3	3	3	0.00
25/05/2022	R209 On 02-February-23	0000000	Put	Bond Future	3441	3	3	3	0.00
25/05/2022	R209 On 02-February-23	0000000	Put	Bond Future	3411	3	3	3	0.00
25/05/2022	R209 On 04-May-23			Bond Future	11.18	67.9361	67.4044	67.9361	0.00
25/05/2022	R209 On 04-May-23	0000000	Call	Bond Future	2907	3	3	3	0.00
25/05/2022	R209 On 04-May-23	0000000	Call	Bond Future	2856	3	3	3	0.00
25/05/2022	R209 On 04-May-23	0000000	Call	Bond Future	2882	3	3	3	0.00
25/05/2022	R209 On 04-May-23	0000000	Put	Bond Future	3287	3	3	3	0.00
25/05/2022	R209 On 04-May-23	0000000	Put	Bond Future	3313	3	3	3	0.00
25/05/2022	R209 On 04-May-23	0000000	Put	Bond Future	3262	3	3	3	0.00
25/05/2022	R210 On 04-August-22			Bond Future	225.28	224.4671	225.2814	224.4671	1,025.00
25/05/2022	R210 On 03-November-22			Bond Future	225.71	224.8871	225.7072	224.8871	0.00
25/05/2022	R210 On 02-February-23			Bond Future	229.58	228.7525	229.5805	228.7525	0.00
25/05/2022	R210 On 04-May-23			Bond Future	230.72	229.8768	230.7155	229.8768	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
25/05/2022	R213 On 04-August-22			Bond Future	10.19	85.3578	85.1579	85.3578	27,150.00
25/05/2022	R213 On 04-August-22	0000000	Call	Bond Future	734	1	1	1	0.00
25/05/2022	R213 On 04-August-22	0000000	Call	Bond Future	698	1	1	1	0.00
25/05/2022	R213 On 04-August-22	0000000	Call	Bond Future	716	1	1	1	0.00
25/05/2022	R213 On 04-August-22	0000000	Put	Bond Future	2188	2	2	2	0.00
25/05/2022	R213 On 04-August-22	0000000	Put	Bond Future	2254	2	2	2	0.00
25/05/2022	R213 On 04-August-22	0000000	Put	Bond Future	2221	2	2	2	0.00
25/05/2022	R213 On 03-November-22			Bond Future	10.36	83.0854	82.8801	83.0854	0.00
25/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	2138	2	2	2	0.00
25/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	1206	1	1	1	0.00
25/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	1634	2	2	2	0.00
25/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	220	0	0	0	200.00
25/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	961	1	1	1	0.00
25/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	2087	2	2	2	0.00
25/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	2112	2	2	2	0.00
25/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	2062	2	2	2	0.00
25/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	250	0	0	0	476.00
25/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	6150	6	6	6	0.00
25/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	2026	2	2	2	200.00
25/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	1980	2	2	2	0.00
25/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	2003	2	2	2	0.00
25/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	3525	3	4	3	476.00
25/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	6436	6	6	6	0.00
25/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	2470	2	2	2	476.00
25/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	3074	3	3	3	200.00
25/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	1958	2	2	2	0.00
25/05/2022	R213 On 02-February-23			Bond Future	10.52	84.4958	84.2847	84.4958	0.00
25/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	2244	2	2	2	912.00
25/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1783	2	2	2	0.00
25/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1762	2	2	2	0.00
25/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	372	0	0	0	476.00
25/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	7950	8	8	8	0.00
25/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1804	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	2062	2	2	2	0.00
25/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1375	1	1	1	0.00
25/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	2849	3	3	3	476.00
25/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	539	0	1	0	912.00
25/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	3188	3	3	3	0.00
25/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	2653	2	3	2	0.00
25/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	7051	7	7	7	0.00
25/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	3793	4	4	4	476.00
25/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	3215	3	3	3	0.00
25/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	3161	3	3	3	0.00
25/05/2022	R213 On 04-May-23			Bond Future	10.65	82.4766	82.2599	82.4766	0.00
25/05/2022	R213 On 04-May-23	0000000	Call	Bond Future	3060	3	3	3	0.00
25/05/2022	R213 On 04-May-23	0000000	Call	Bond Future	3035	3	3	3	0.00
25/05/2022	R213 On 04-May-23	0000000	Call	Bond Future	3085	3	3	3	0.00
25/05/2022	R213 On 04-May-23	0000000	Put	Bond Future	2650	2	3	2	0.00
25/05/2022	R213 On 04-May-23	0000000	Put	Bond Future	2691	2	3	2	0.00
25/05/2022	R213 On 04-May-23	0000000	Put	Bond Future	2670	2	3	2	0.00
25/05/2022	R214 On 04-August-22			Bond Future	11.06	67.8387	67.2605	67.8387	13,186.00
25/05/2022	R214 On 04-August-22	0000000	Call	Bond Future	1321	2	1	2	0.00
25/05/2022	R214 On 04-August-22	0000000	Call	Bond Future	1347	2	1	2	0.00
25/05/2022	R214 On 04-August-22	0000000	Call	Bond Future	1374	2	1	2	0.00
25/05/2022	R214 On 04-August-22	0000000	Put	Bond Future	1769	1	2	1	0.00
25/05/2022	R214 On 04-August-22	0000000	Put	Bond Future	1740	1	2	1	0.00
25/05/2022	R214 On 04-August-22	0000000	Put	Bond Future	1799	1	2	1	0.00
25/05/2022	R214 On 03-November-22			Bond Future	11.20	65.5593	64.9706	65.5593	0.00
25/05/2022	R214 On 03-November-22	0000000	Call	Bond Future	2793	3	3	3	0.00
25/05/2022	R214 On 03-November-22	0000000	Call	Bond Future	2825	3	3	3	0.00
25/05/2022	R214 On 03-November-22	0000000	Call	Bond Future	2761	3	3	3	0.00
25/05/2022	R214 On 03-November-22	0000000	Put	Bond Future	1948	2	2	2	0.00
25/05/2022	R214 On 03-November-22	0000000	Put	Bond Future	1970	2	2	2	0.00
25/05/2022	R214 On 03-November-22	0000000	Put	Bond Future	1992	2	2	2	0.00
25/05/2022	R214 On 02-February-23			Bond Future	11.33	66.6726	66.0721	66.6726	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
25/05/2022	R214 On 02-February-23	0000000	Call	Bond Future	2199	2	2	2	0.00
25/05/2022	R214 On 02-February-23	0000000	Call	Bond Future	2150	2	2	2	0.00
25/05/2022	R214 On 02-February-23	0000000	Call	Bond Future	2174	2	2	2	0.00
25/05/2022	R214 On 02-February-23	0000000	Put	Bond Future	3527	3	4	3	0.00
25/05/2022	R214 On 02-February-23	0000000	Put	Bond Future	3558	3	4	3	0.00
25/05/2022	R214 On 02-February-23	0000000	Put	Bond Future	3496	3	3	3	0.00
25/05/2022	R214 On 04-May-23			Bond Future	11.44	64.5852	63.9725	64.5852	0.00
25/05/2022	R214 On 04-May-23	0000000	Call	Bond Future	3092	3	3	3	0.00
25/05/2022	R214 On 04-May-23	0000000	Call	Bond Future	3038	3	3	3	0.00
25/05/2022	R214 On 04-May-23	0000000	Call	Bond Future	3065	3	3	3	0.00
25/05/2022	R214 On 04-May-23	0000000	Put	Bond Future	3452	3	3	3	0.00
25/05/2022	R214 On 04-May-23	0000000	Put	Bond Future	3479	3	3	3	0.00
25/05/2022	R214 On 04-May-23	0000000	Put	Bond Future	3425	3	3	3	0.00
25/05/2022	R248 On 04-August-22			Bond Future	11.02	85.4125	84.6039	85.4125	188,684.00
25/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	17	0	0	0	0.00
25/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	1549	2	2	2	1,700.00
25/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	387	0	0	0	0.00
25/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	1891	2	2	2	0.00
25/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	176	0	0	0	1,700.00
25/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	1855	2	2	2	0.00
25/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	1820	2	2	2	0.00
25/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	2092	2	2	2	0.00
25/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	2057	2	2	2	0.00
25/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	4971	4	5	4	0.00
25/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	2022	2	2	2	50.00
25/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	2393	2	2	2	0.00
25/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	10355	10	10	10	0.00
25/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	6339	6	6	6	0.00
25/05/2022	R248 On 03-November-22			Bond Future	11.16	82.2565	81.4334	82.2565	0.00
25/05/2022	R248 On 03-November-22	0000000	Call	Bond Future	3462	4	3	4	0.00
25/05/2022	R248 On 03-November-22	0000000	Call	Bond Future	3502	4	4	4	0.00
25/05/2022	R248 On 03-November-22	0000000	Call	Bond Future	3542	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2022	R248 On 03-November-22	0000000	Put	Bond Future	2498	2	2	2	0.00
25/05/2022	R248 On 03-November-22	0000000	Put	Bond Future	2471	2	2	2	0.00
25/05/2022	R248 On 03-November-22	0000000	Put	Bond Future	2444	2	2	2	0.00
25/05/2022	R248 On 02-February-23			Bond Future	11.29	83.6536	82.8143	83.6536	0.00
25/05/2022	R248 On 02-February-23	0000000	Call	Bond Future	2791	3	3	3	0.00
25/05/2022	R248 On 02-February-23	0000000	Call	Bond Future	2823	3	3	3	0.00
25/05/2022	R248 On 02-February-23	0000000	Call	Bond Future	2854	3	3	3	0.00
25/05/2022	R248 On 02-February-23	0000000	Put	Bond Future	4276	4	4	4	0.00
25/05/2022	R248 On 02-February-23	0000000	Put	Bond Future	4315	4	4	4	0.00
25/05/2022	R248 On 02-February-23	0000000	Put	Bond Future	4353	4	4	4	0.00
25/05/2022	R248 On 04-May-23			Bond Future	11.40	80.7338	79.8777	80.7338	0.00
25/05/2022	R248 On 04-May-23	0000000	Call	Bond Future	3861	4	4	4	0.00
25/05/2022	R248 On 04-May-23	0000000	Call	Bond Future	3894	4	4	4	0.00
25/05/2022	R248 On 04-May-23	0000000	Call	Bond Future	3928	4	4	4	0.00
25/05/2022	R248 On 04-May-23	0000000	Put	Bond Future	4260	4	4	4	0.00
25/05/2022	R248 On 04-May-23	0000000	Put	Bond Future	4293	4	4	4	0.00
25/05/2022	R248 On 04-May-23	0000000	Put	Bond Future	4327	4	4	4	0.00