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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
26/05/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2022	2025 On 04-August-22			Bond Future	162.21	162.5271	162.2063	162.5271	7,305.00
26/05/2022	2025 On 03-November-22			Bond Future	164.65	164.9723	164.6451	164.9723	0.00
26/05/2022	2025 On 02-February-23			Bond Future	165.79	166.1205	165.7861	166.1205	0.00
26/05/2022	2025 On 04-May-23			Bond Future	168.81	169.1512	168.8096	169.1512	0.00
26/05/2022	2029 On 04-August-22			Bond Future	121.26	121.7805	121.2590	121.7805	3,894.00
26/05/2022	2029 On 03-November-22			Bond Future	121.84	122.3684	121.8380	122.3684	0.00
26/05/2022	2029 On 02-February-23			Bond Future	123.93	124.4679	123.9273	124.4679	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
26/05/2022	2029 On 04-May-23			Bond Future	124.90	125.4562	124.9048	125.4562	0.00
26/05/2022	2030 On 04-August-22			Bond Future	9.91	90.2515	9.9113	90.2515	97,820.00
26/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	6	0	6	0	800.00
26/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	137	0	137	0	800.00
26/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	611	1	611	1	0.00
26/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	626	1	626	1	0.00
26/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	5047	5	5047	5	0.00
26/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	642	1	642	1	0.00
26/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	2369	2	2369	2	0.00
26/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	176	0	176	0	800.00
26/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	2403	2	2403	2	0.00
26/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	2438	2	2438	2	0.00
26/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	4448	4	4448	4	0.00
26/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	8285	8	8285	8	0.00
26/05/2022	2030 On 03-November-22			Bond Future	10.09	91.5894	10.0854	91.5894	18,740.00
26/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	2286	2	2286	2	500.00
26/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	6998	7	6998	7	0.00
26/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	2005	2	2005	2	0.00
26/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	1981	2	1981	2	0.00
26/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	2030	2	2030	2	0.00
26/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	1178	1	1178	1	500.00
26/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	3014	3	3014	3	0.00
26/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	1962	2	1962	2	0.00
26/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	1749	2	1749	2	0.00
26/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	2006	2	2006	2	0.00
26/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	1984	2	1984	2	0.00
26/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	348	0	348	0	500.00
26/05/2022	2030 On 02-February-23			Bond Future	10.24	89.1357	10.2397	89.1357	0.00
26/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1899	2	1899	2	0.00
26/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1755	2	1755	2	0.00
26/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	355	0	355	0	102.00
26/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1878	2	1878	2	0.00
26/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1486	1	1486	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
26/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1857	2	1857	2	0.00
26/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	638	1	638	1	0.00
26/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1244	1	1244	1	0.00
26/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	3934	4	3934	4	102.00
26/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	5536	6	5536	6	0.00
26/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	7177	7	7177	7	0.00
26/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	3133	3	3133	3	102.00
26/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	2952	3	2952	3	0.00
26/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	3003	3	3003	3	0.00
26/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	3517	4	3517	4	0.00
26/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	2978	3	2978	3	0.00
26/05/2022	2030 On 04-May-23			Bond Future	10.39	90.7482	10.3874	90.7482	0.00
26/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	3166	3	3166	3	0.00
26/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	1251	0	1251	0	150.00
26/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	7782	8	7782	8	0.00
26/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	5474	0	5474	0	0.00
26/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	1971	2	1971	2	1,080.00
26/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	3115	3	3115	3	0.00
26/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	3141	3	3141	3	0.00
26/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	2515	3	2515	3	0.00
26/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	4903	0	4903	0	0.00
26/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	2533	3	2533	3	0.00
26/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	3700	4	3700	4	0.00
26/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	1396	0	1396	0	150.00
26/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	858	1	858	1	1,080.00
26/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	2496	3	2496	3	0.00
26/05/2022	2032 On 04-August-22			Bond Future	10.35	90.3327	10.3484	90.3327	80,070.00
26/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	3923	4	3923	4	0.00
26/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	6651	7	6651	7	0.00
26/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	8011	8	8011	8	0.00
26/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	1134	1	1134	1	0.00
26/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	1969	2	1969	2	900.00
26/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	884	1	884	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
26/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	1109	1	1109	1	0.00
26/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	11	0	11	0	800.00
26/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	80	0	80	0	0.00
26/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	292	0	292	0	800.00
26/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	1158	1	1158	1	0.00
26/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	382	0	382	0	900.00
26/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	1930	2	1930	2	0.00
26/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	3837	4	3837	4	0.00
26/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	1898	2	1898	2	0.00
26/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	5505	6	5505	6	0.00
26/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	8042	8	8042	8	0.00
26/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	2263	2	2263	2	0.00
26/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	1141	1	1141	1	0.00
26/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	3466	3	3466	3	0.00
26/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	1868	2	1868	2	0.00
26/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	60	0	60	0	0.00
26/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	119	0	119	0	800.00
26/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	437	0	437	0	7,500.00
26/05/2022	2032 On 03-November-22			Bond Future	10.52	87.5192	10.5191	87.5192	87,927.00
26/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	9124	9	9124	9	0.00
26/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	2614	3	2614	3	0.00
26/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	2644	3	2644	3	750.00
26/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	5930	6	5930	6	0.00
26/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	2316	2	2316	2	0.00
26/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	1209	1	1209	1	0.00
26/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	214	0	214	0	180.00
26/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	299	0	299	0	500.00
26/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	1424	1	1424	1	500.00
26/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	2119	2	2119	2	0.00
26/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	856	1	856	1	750.00
26/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	240	0	240	0	454.00
26/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	1314	1	1314	1	0.00
26/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	3262	3	3262	3	180.00

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26/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	7010	7	7010	7	0.00
26/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	6741	7	6741	7	0.00
26/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	6215	6	6215	6	0.00
26/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	4139	4	4139	4	0.00
26/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	3434	3	3434	3	454.00
26/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	2098	2	2098	2	180.00
26/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	2275	2	2275	2	454.00
26/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	3097	3	3097	3	0.00
26/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	644	1	644	1	500.00
26/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	1843	2	1843	2	0.00
26/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	1865	2	1865	2	0.00
26/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	261	0	261	0	750.00
26/05/2022	2032 On 02-February-23			Bond Future	10.67	89.0039	10.6696	89.0039	0.00
26/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	6767	7	6767	7	0.00
26/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	10379	10	10379	10	0.00
26/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1980	2	1980	2	0.00
26/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	2003	2	2003	2	0.00
26/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1507	2	1507	2	0.00
26/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	370	0	370	0	454.00
26/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1630	2	1630	2	500.00
26/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	2713	3	2713	3	750.00
26/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	6186	6	6186	6	0.00
26/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	2027	2	2027	2	0.00
26/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1070	1	1070	1	750.00
26/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	488	0	488	0	500.00
26/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	2268	2	2268	2	0.00
26/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	3157	3	3157	3	454.00
26/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	7047	7	7047	7	0.00
26/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	5094	5	5094	5	0.00
26/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	3446	3	3446	3	0.00
26/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	1081	1	1081	1	0.00
26/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	2710	3	2710	3	0.00
26/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	4014	4	4014	4	0.00

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26/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	7852	8	7852	8	0.00
26/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	4216	4	4216	4	454.00
26/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	3476	3	3476	3	0.00
26/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	3506	4	3506	4	0.00
26/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	391	0	391	0	750.00
26/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	947	1	947	1	500.00
26/05/2022	2032 On 04-May-23			Bond Future	10.81	86.4546	10.8100	86.4546	0.00
26/05/2022	2032 On 04-May-23	0000000	Call	Bond Future	3271	3	3271	3	0.00
26/05/2022	2032 On 04-May-23	0000000	Call	Bond Future	3243	3	3243	3	0.00
26/05/2022	2032 On 04-May-23	0000000	Call	Bond Future	3298	3	3298	3	0.00
26/05/2022	2032 On 04-May-23	0000000	Put	Bond Future	2893	3	2893	3	0.00
26/05/2022	2032 On 04-May-23	0000000	Put	Bond Future	2939	3	2939	3	0.00
26/05/2022	2032 On 04-May-23	0000000	Put	Bond Future	2916	3	2916	3	0.00
26/05/2022	2033 On 04-August-22			Bond Future	115.90	116.7756	115.9034	116.7756	7,046.00
26/05/2022	2033 On 03-November-22			Bond Future	116.32	117.2041	116.3177	117.2041	0.00
26/05/2022	2033 On 02-February-23			Bond Future	118.31	119.2148	118.3121	119.2148	0.00
26/05/2022	2033 On 04-May-23			Bond Future	119.10	120.0221	119.1021	120.0221	0.00
26/05/2022	2037 On 04-August-22			Bond Future	10.94	82.6671	10.9426	82.6671	126,442.00
26/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	154	0	154	0	50.00
26/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	3641	4	3641	4	0.00
26/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	1636	2	1636	2	0.00
26/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	2731	3	2731	3	1,050.00
26/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	1574	2	1574	2	0.00
26/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	1605	2	1605	2	0.00
26/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	6204	6	6204	6	0.00
26/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	261	0	261	0	1,050.00
26/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	1840	2	1840	2	0.00
26/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	1903	2	1903	2	0.00
26/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	1088	1	1088	1	0.00
26/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	741	1	741	1	50.00
26/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	5664	6	5664	6	0.00
26/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	1871	2	1871	2	50.00
26/05/2022	2037 On 03-November-22			Bond Future	11.10	83.8928	11.0982	83.8928	0.00

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26/05/2022	2037 On 03-November-22	0000000	Call	Bond Future	3237	3	3237	3	0.00
26/05/2022	2037 On 03-November-22	0000000	Call	Bond Future	3311	3	3311	3	0.00
26/05/2022	2037 On 03-November-22	0000000	Call	Bond Future	3273	3	3273	3	0.00
26/05/2022	2037 On 03-November-22	0000000	Put	Bond Future	1997	2	1997	2	0.00
26/05/2022	2037 On 03-November-22	0000000	Put	Bond Future	2020	2	2020	2	0.00
26/05/2022	2037 On 03-November-22	0000000	Put	Bond Future	1974	2	1974	2	0.00
26/05/2022	2037 On 02-February-23			Bond Future	11.24	81.0589	11.2395	81.0589	0.00
26/05/2022	2037 On 02-February-23	0000000	Call	Bond Future	2591	3	2591	3	0.00
26/05/2022	2037 On 02-February-23	0000000	Call	Bond Future	2534	3	2534	3	0.00
26/05/2022	2037 On 02-February-23	0000000	Call	Bond Future	2562	3	2562	3	0.00
26/05/2022	2037 On 02-February-23	0000000	Put	Bond Future	3766	4	3766	4	0.00
26/05/2022	2037 On 02-February-23	0000000	Put	Bond Future	3799	4	3799	4	0.00
26/05/2022	2037 On 02-February-23	0000000	Put	Bond Future	3734	4	3734	4	0.00
26/05/2022	2037 On 04-May-23			Bond Future	11.37	82.5265	11.3739	82.5265	0.00
26/05/2022	2037 On 04-May-23	0000000	Call	Bond Future	3416	3	3416	3	0.00
26/05/2022	2037 On 04-May-23	0000000	Call	Bond Future	3356	3	3356	3	0.00
26/05/2022	2037 On 04-May-23	0000000	Call	Bond Future	3386	3	3386	3	0.00
26/05/2022	2037 On 04-May-23	0000000	Put	Bond Future	3761	4	3761	4	0.00
26/05/2022	2037 On 04-May-23	0000000	Put	Bond Future	3790	4	3790	4	0.00
26/05/2022	2037 On 04-May-23	0000000	Put	Bond Future	3732	4	3732	4	0.00
26/05/2022	2038 On 04-August-22			Bond Future	131.68	131.6552	131.6753	131.6552	4,102.00
26/05/2022	2038 On 03-November-22			Bond Future	133.66	133.6362	133.6554	133.6362	0.00
26/05/2022	2038 On 02-February-23			Bond Future	134.06	134.0371	134.0552	134.0371	0.00
26/05/2022	2038 On 04-May-23			Bond Future	136.50	136.4835	136.5011	136.4835	0.00
26/05/2022	2040 On 04-August-22			Bond Future	11.07	84.3110	11.0688	84.3110	120,054.00
26/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	14	0	14	0	460.00
26/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	815	1	815	1	460.00
26/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	1728	2	1728	2	0.00
26/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	7502	7	7502	7	0.00
26/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	1762	2	1762	2	0.00
26/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	1796	2	1796	2	0.00
26/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	1921	2	1921	2	0.00
26/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	197	0	197	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
26/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	10022	10	10022	10	0.00
26/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	1955	2	1955	2	0.00
26/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	1988	2	1988	2	0.00
26/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	3343	3	3343	3	0.00
26/05/2022	2040 On 03-November-22			Bond Future	11.22	85.5613	11.2203	85.5613	3,965.00
26/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	3496	3	3496	3	0.00
26/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	1303	1	1303	1	1,100.00
26/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	2725	3	2725	3	1,100.00
26/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	3418	3	3418	3	0.00
26/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	3457	3	3457	3	0.00
26/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	8549	8	8549	8	0.00
26/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	2267	2	2267	2	0.00
26/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	2858	3	2858	3	0.00
26/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	672	1	672	1	1,100.00
26/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	4825	5	4825	5	0.00
26/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	2318	2	2318	2	0.00
26/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	2292	2	2292	2	0.00
26/05/2022	2040 On 02-February-23			Bond Future	11.36	82.5053	11.3582	82.5053	0.00
26/05/2022	2040 On 02-February-23	0000000	Call	Bond Future	2572	3	2572	3	0.00
26/05/2022	2040 On 02-February-23	0000000	Call	Bond Future	2601	3	2601	3	0.00
26/05/2022	2040 On 02-February-23	0000000	Call	Bond Future	2631	3	2631	3	0.00
26/05/2022	2040 On 02-February-23	0000000	Put	Bond Future	4182	4	4182	4	0.00
26/05/2022	2040 On 02-February-23	0000000	Put	Bond Future	4218	4	4218	4	0.00
26/05/2022	2040 On 02-February-23	0000000	Put	Bond Future	4255	4	4255	4	0.00
26/05/2022	2040 On 04-May-23			Bond Future	11.49	83.9996	11.4890	83.9996	0.00
26/05/2022	2040 On 04-May-23	0000000	Call	Bond Future	3652	4	3652	4	0.00
26/05/2022	2040 On 04-May-23	0000000	Call	Bond Future	3684	4	3684	4	0.00
26/05/2022	2040 On 04-May-23	0000000	Call	Bond Future	3716	4	3716	4	0.00
26/05/2022	2040 On 04-May-23	0000000	Put	Bond Future	4088	4	4088	4	0.00
26/05/2022	2040 On 04-May-23	0000000	Put	Bond Future	4120	4	4120	4	0.00
26/05/2022	2040 On 04-May-23	0000000	Put	Bond Future	4152	4	4152	4	0.00
26/05/2022	2044 On 04-August-22			Bond Future	11.09	81.2221	11.0864	81.2221	76,692.00
26/05/2022	2044 On 04-August-22	0000000	Call	Bond Future	1958	2	1958	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
26/05/2022	2044 On 04-August-22	0000000	Call	Bond Future	1887	2	1887	2	0.00
26/05/2022	2044 On 04-August-22	0000000	Call	Bond Future	1922	2	1922	2	0.00
26/05/2022	2044 On 04-August-22	0000000	Put	Bond Future	1897	2	1897	2	0.00
26/05/2022	2044 On 04-August-22	0000000	Put	Bond Future	1930	2	1930	2	0.00
26/05/2022	2044 On 04-August-22	0000000	Put	Bond Future	1865	2	1865	2	0.00
26/05/2022	2044 On 03-November-22			Bond Future	11.23	82.4265	11.2296	82.4265	0.00
26/05/2022	2044 On 03-November-22	0000000	Call	Bond Future	3467	3	3467	3	0.00
26/05/2022	2044 On 03-November-22	0000000	Call	Bond Future	3506	4	3506	4	0.00
26/05/2022	2044 On 03-November-22	0000000	Call	Bond Future	3546	4	3546	4	0.00
26/05/2022	2044 On 03-November-22	0000000	Put	Bond Future	2352	2	2352	2	0.00
26/05/2022	2044 On 03-November-22	0000000	Put	Bond Future	2378	2	2378	2	0.00
26/05/2022	2044 On 03-November-22	0000000	Put	Bond Future	2405	2	2405	2	0.00
26/05/2022	2044 On 02-February-23			Bond Future	11.36	79.4427	11.3595	79.4427	0.00
26/05/2022	2044 On 02-February-23	0000000	Call	Bond Future	2821	3	2821	3	0.00
26/05/2022	2044 On 02-February-23	0000000	Call	Bond Future	2760	3	2760	3	0.00
26/05/2022	2044 On 02-February-23	0000000	Call	Bond Future	2791	3	2791	3	0.00
26/05/2022	2044 On 02-February-23	0000000	Put	Bond Future	4186	4	4186	4	0.00
26/05/2022	2044 On 02-February-23	0000000	Put	Bond Future	4222	4	4222	4	0.00
26/05/2022	2044 On 02-February-23	0000000	Put	Bond Future	4149	4	4149	4	0.00
26/05/2022	2044 On 04-May-23			Bond Future	11.48	80.8815	11.4825	80.8815	0.00
26/05/2022	2044 On 04-May-23	0000000	Call	Bond Future	3837	4	3837	4	0.00
26/05/2022	2044 On 04-May-23	0000000	Call	Bond Future	3804	4	3804	4	0.00
26/05/2022	2044 On 04-May-23	0000000	Call	Bond Future	3772	4	3772	4	0.00
26/05/2022	2044 On 04-May-23	0000000	Put	Bond Future	4242	4	4242	4	0.00
26/05/2022	2044 On 04-May-23	0000000	Put	Bond Future	4209	4	4209	4	0.00
26/05/2022	2044 On 04-May-23	0000000	Put	Bond Future	4176	4	4176	4	0.00
26/05/2022	2046 On 04-August-22			Bond Future	121.34	122.6569	121.3408	122.6569	16,569.00
26/05/2022	2046 On 03-November-22			Bond Future	121.21	122.5474	121.2105	122.5474	1,566.00
26/05/2022	2046 On 02-February-23			Bond Future	123.29	124.6510	123.2898	124.6510	0.00
26/05/2022	2046 On 04-May-23			Bond Future	123.52	124.9112	123.5243	124.9112	0.00
26/05/2022	2050 On 04-August-22			Bond Future	124.08	125.0012	124.0760	125.0012	11,293.00
26/05/2022	2050 On 03-November-22			Bond Future	125.94	126.8816	125.9413	126.8816	0.00
26/05/2022	2050 On 02-February-23			Bond Future	126.00	126.9578	126.0001	126.9578	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
26/05/2022	2050 On 04-May-23			Bond Future	128.30	129.2748	128.2989	129.2748	0.00
26/05/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2022	AL37 On 04-August-22			Index Future	829.17	829.3880	829.1680	829.3880	0.00
26/05/2022	AL37 On 03-November-22			Index Future	841.55	841.7820	841.5510	841.7820	0.00
26/05/2022	AL37 On 02-February-23			Index Future	855.77	856.0160	855.7740	856.0160	0.00
26/05/2022	AL37 On 04-May-23			Index Future	871.17	871.4210	871.1690	871.4210	0.00
26/05/2022	AL7T On 04-August-22			Index Future	949.73	949.5930	949.7330	949.5930	0.00
26/05/2022	AL7T On 03-November-22			Index Future	963.92	963.7830	963.9160	963.7830	0.00
26/05/2022	AL7T On 02-February-23			Index Future	980.21	980.0800	980.2070	980.0800	0.00
26/05/2022	AL7T On 04-May-23			Index Future	997.84	997.7180	997.8400	997.7180	0.00
26/05/2022	ALBI On 04-August-22			Index Future	843.42	843.2140	843.4230	843.2140	134.00
26/05/2022	ALBI On 03-November-22			Index Future	856.02	855.8140	856.0190	855.8140	0.00
26/05/2022	ALBI On 02-February-23			Index Future	870.49	870.2860	870.4860	870.2860	0.00
26/05/2022	ALBI On 04-May-23			Index Future	886.15	885.9480	886.1450	885.9480	0.00
26/05/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/05/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2022	ES33 On 04-August-22			Bond Future	11.77	76.8807	11.7696	76.8807	350.00
26/05/2022	ES33 On 03-November-22			Bond Future	11.98	74.2545	11.9778	74.2545	0.00
26/05/2022	ES33 On 02-February-23			Bond Future	12.17	75.5315	12.1729	75.5315	0.00
26/05/2022	ES33 On 04-May-23			Bond Future	12.36	73.1231	12.3555	73.1231	0.00
26/05/2022	ES42 On 04-August-22			Bond Future	12.15	75.2883	12.1537	75.2883	4,769.00
26/05/2022	ES42 On 03-November-22			Bond Future	12.34	72.1611	12.3440	72.1611	0.00
26/05/2022	ES42 On 02-February-23			Bond Future	12.52	73.4041	12.5163	73.4041	0.00
26/05/2022	ES42 On 04-May-23			Bond Future	12.68	70.4853	12.6849	70.4853	0.00
26/05/2022	GOVI On 04-August-22			GOVI	831.99	831.7880	831.9940	831.7880	1,114.00
26/05/2022	GOVI On 04-August-22	0000000	Call	GOVI	127340	13	127340	13	0.00
26/05/2022	GOVI On 04-August-22	0000000	Call	GOVI	127240	13	127240	13	0.00
26/05/2022	GOVI On 04-August-22	0000000	Call	GOVI	127140	13	127140	13	0.00
26/05/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
26/05/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
26/05/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
26/05/2022	GOVI On 03-November-22			GOVI	844.42	844.2180	844.4190	844.2180	0.00
26/05/2022	GOVI On 03-November-22	0000000	Call	GOVI	239890	24	239890	24	0.00
26/05/2022	GOVI On 03-November-22	0000000	Call	GOVI	240090	24	240090	24	0.00
26/05/2022	GOVI On 03-November-22	0000000	Call	GOVI	239990	24	239990	24	0.00
26/05/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
26/05/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00

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26/05/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
26/05/2022	GOVI On 02-February-23			GOVI	858.69	858.4930	858.6900	858.4930	0.00
26/05/2022	GOVI On 02-February-23	0000000	Call	GOVI	78500	8	78500	8	0.00
26/05/2022	GOVI On 02-February-23	0000000	Call	GOVI	78700	8	78700	8	0.00
26/05/2022	GOVI On 02-February-23	0000000	Call	GOVI	78600	8	78600	8	0.00
26/05/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
26/05/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
26/05/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
26/05/2022	GOVI On 04-May-23			GOVI	874.14	873.9430	874.1370	873.9430	0.00
26/05/2022	GOVI On 04-May-23	0000000	Call	GOVI	212570	21	212570	21	0.00
26/05/2022	GOVI On 04-May-23	0000000	Call	GOVI	212770	21	212770	21	0.00
26/05/2022	GOVI On 04-May-23	0000000	Call	GOVI	212670	21	212670	21	0.00
26/05/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
26/05/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
26/05/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
26/05/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/05/2022	IGOV On 04-August-22			Index Future	324.40	326.0150	324.3990	326.0150	759.00
26/05/2022	IGOV On 03-November-22			Index Future	329.32	330.9670	329.3230	330.9670	16.00
26/05/2022	IGOV On 02-February-23			Index Future	334.97	336.6410	334.9660	336.6410	0.00
26/05/2022	IGOV On 04-May-23			Index Future	341.07	342.7760	341.0680	342.7760	0.00
26/05/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
26/05/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
26/05/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
26/05/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
26/05/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
26/05/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
26/05/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
26/05/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
26/05/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
26/05/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
26/05/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
26/05/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
26/05/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00

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26/05/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
26/05/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
26/05/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
26/05/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
26/05/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/05/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/05/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.96	95.0450	4.9550	95.0450	0.00
26/05/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.05	94.9750	5.0450	94.9750	0.00
26/05/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.40	94.6200	5.4000	94.6200	0.00
26/05/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.51	94.5150	5.5050	94.5150	0.00
26/05/2022	JBAF On 19-October-22			Jibar Tradeable Future	5.82	94.2100	5.8200	94.2100	0.00
26/05/2022	JBAF On 16-November-22			Jibar Tradeable Future	5.91	94.1300	5.9100	94.1300	0.00
26/05/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.21	93.8200	6.2100	93.8200	68.00
26/05/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.67	93.3850	6.6650	93.3850	0.00
26/05/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.03	93.0300	7.0300	93.0300	0.00
26/05/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.19	92.8500	7.1900	92.8500	75.00
26/05/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.32	92.7350	7.3150	92.7350	172.00
26/05/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.43	92.6250	7.4250	92.6250	0.00
26/05/2022	R023 On 04-August-22			Bond Future	5.81	104.5074	5.8115	104.5074	22,183.00
26/05/2022	R023 On 04-August-22	0000000	Call	Bond Future	187	0	187	0	0.00
26/05/2022	R023 On 04-August-22	0000000	Call	Bond Future	191	0	191	0	0.00
26/05/2022	R023 On 04-August-22	0000000	Call	Bond Future	195	0	195	0	0.00
26/05/2022	R023 On 04-August-22	0000000	Put	Bond Future	65	0	65	0	0.00
26/05/2022	R023 On 04-August-22	0000000	Put	Bond Future	66	0	66	0	0.00
26/05/2022	R023 On 04-August-22	0000000	Put	Bond Future	68	0	68	0	0.00
26/05/2022	R023 On 03-November-22			Bond Future	5.66	102.1369	5.6564	102.1369	0.00
26/05/2022	R023 On 03-November-22	0000000	Call	Bond Future	231	0	231	0	0.00
26/05/2022	R023 On 03-November-22	0000000	Call	Bond Future	226	0	226	0	0.00
26/05/2022	R023 On 03-November-22	0000000	Call	Bond Future	229	0	229	0	0.00
26/05/2022	R023 On 03-November-22	0000000	Put	Bond Future	43	0	43	0	0.00
26/05/2022	R023 On 03-November-22	0000000	Put	Bond Future	44	0	44	0	0.00
26/05/2022	R023 On 03-November-22	0000000	Put	Bond Future	43	0	43	0	0.00
26/05/2022	R035 On 04-August-22			Bond Future	10.75	91.0683	10.7526	91.0683	129,151.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	1048	1	1048	1	400.00
26/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	1640	2	1640	2	0.00
26/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	3117	3	3117	3	0.00
26/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	8304	8	8304	8	0.00
26/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	1577	2	1577	2	0.00
26/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	1608	2	1608	2	0.00
26/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	24	0	24	0	400.00
26/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	1339	1	1339	1	0.00
26/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	96	0	96	0	100.00
26/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	6000	6	6000	6	0.00
26/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	2438	2	2438	2	0.00
26/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	831	1	831	1	100.00
26/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	2038	2	2038	2	100.00
26/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	8062	8	8062	8	0.00
26/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	1748	2	1748	2	0.00
26/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	1779	2	1779	2	0.00
26/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	91	0	91	0	400.00
26/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	1718	2	1718	2	0.00
26/05/2022	R035 On 03-November-22			Bond Future	10.92	87.9303	10.9182	87.9303	3,020.00
26/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	3286	3	3286	3	0.00
26/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	3249	3	3249	3	0.00
26/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	966	1	966	1	1,000.00
26/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	306	0	306	0	582.00
26/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	3323	3	3323	3	0.00
26/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	10088	10	10088	10	0.00
26/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	2962	3	2962	3	1,000.00
26/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	1548	2	1548	2	0.00
26/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	2756	3	2756	3	0.00
26/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	2325	2	2325	2	582.00
26/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	3683	4	3683	4	582.00
26/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	339	0	339	0	1,000.00
26/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	1942	2	1942	2	0.00
26/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	7300	7	7300	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
26/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	4808	5	4808	5	0.00
26/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	1986	2	1986	2	0.00
26/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	1964	2	1964	2	0.00
26/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	2173	2	2173	2	0.00
26/05/2022	R035 On 02-February-23			Bond Future	11.07	89.4211	11.0687	89.4211	0.00
26/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	2999	3	2999	3	1,000.00
26/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	3030	3	3030	3	0.00
26/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	11861	12	11861	12	0.00
26/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	2448	2	2448	2	0.00
26/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	2475	2	2475	2	0.00
26/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	1147	1	1147	1	1,000.00
26/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	2503	2	2503	2	0.00
26/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	485	0	485	0	582.00
26/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	1926	2	1926	2	0.00
26/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	4380	4	4380	4	582.00
26/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	8371	8	8371	8	0.00
26/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	5846	6	5846	6	0.00
26/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	3624	4	3624	4	0.00
26/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	424	0	424	0	1,000.00
26/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	3656	4	3656	4	0.00
26/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	3688	4	3688	4	0.00
26/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	3081	3	3081	3	582.00
26/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	3109	3	3109	3	0.00
26/05/2022	R035 On 04-May-23			Bond Future	11.20	86.5401	11.2025	86.5401	0.00
26/05/2022	R035 On 04-May-23	0000000	Call	Bond Future	3571	4	3571	4	0.00
26/05/2022	R035 On 04-May-23	0000000	Call	Bond Future	3511	3	3511	3	0.00
26/05/2022	R035 On 04-May-23	0000000	Call	Bond Future	3541	4	3541	4	0.00
26/05/2022	R035 On 04-May-23	0000000	Put	Bond Future	3470	4	3470	4	0.00
26/05/2022	R035 On 04-May-23	0000000	Put	Bond Future	3525	4	3525	4	0.00
26/05/2022	R035 On 04-May-23	0000000	Put	Bond Future	3498	4	3498	4	0.00
26/05/2022	R186 On 04-August-22			Bond Future	8.42	108.9273	8.4154	108.9273	81,225.00
26/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	12	0	12	0	3,600.00
26/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	524	1	524	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
26/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	511	1	511	1	0.00
26/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	323	0	323	0	3,600.00
26/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	538	1	538	1	0.00
26/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	5028	5	5028	5	0.00
26/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	50	0	50	0	3,600.00
26/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	1541	2	1541	2	0.00
26/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	1590	2	1590	2	0.00
26/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	1565	2	1565	2	0.00
26/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	5659	6	5659	6	0.00
26/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	2051	2	2051	2	0.00
26/05/2022	R186 On 03-November-22			Bond Future	8.59	110.5403	8.5891	110.5403	11,129.00
26/05/2022	R186 On 03-November-22	0000000	Call	Bond Future	1387	1	1387	1	0.00
26/05/2022	R186 On 03-November-22	0000000	Call	Bond Future	2144	0	2144	0	0.00
26/05/2022	R186 On 03-November-22	0000000	Call	Bond Future	867	0	867	0	4,310.00
26/05/2022	R186 On 03-November-22	0000000	Call	Bond Future	1350	1	1350	1	0.00
26/05/2022	R186 On 03-November-22	0000000	Call	Bond Future	1368	1	1368	1	0.00
26/05/2022	R186 On 03-November-22	0000000	Put	Bond Future	1542	2	1542	2	0.00
26/05/2022	R186 On 03-November-22	0000000	Put	Bond Future	1560	2	1560	2	0.00
26/05/2022	R186 On 03-November-22	0000000	Put	Bond Future	1014	0	1014	0	4,310.00
26/05/2022	R186 On 03-November-22	0000000	Put	Bond Future	2150	0	2150	0	0.00
26/05/2022	R186 On 03-November-22	0000000	Put	Bond Future	1525	2	1525	2	0.00
26/05/2022	R186 On 02-February-23			Bond Future	8.73	107.1180	8.7256	107.1180	0.00
26/05/2022	R186 On 02-February-23	0000000	Call	Bond Future	1092	1	1092	1	0.00
26/05/2022	R186 On 02-February-23	0000000	Call	Bond Future	1077	1	1077	1	0.00
26/05/2022	R186 On 02-February-23	0000000	Call	Bond Future	1063	1	1063	1	0.00
26/05/2022	R186 On 02-February-23	0000000	Put	Bond Future	2429	2	2429	2	0.00
26/05/2022	R186 On 02-February-23	0000000	Put	Bond Future	2409	2	2409	2	0.00
26/05/2022	R186 On 02-February-23	0000000	Put	Bond Future	2390	2	2390	2	0.00
26/05/2022	R186 On 04-May-23			Bond Future	8.85	109.0538	8.8454	109.0538	0.00
26/05/2022	R186 On 04-May-23	0000000	Call	Bond Future	1967	2	1967	2	0.00
26/05/2022	R186 On 04-May-23	0000000	Call	Bond Future	1950	2	1950	2	0.00
26/05/2022	R186 On 04-May-23	0000000	Call	Bond Future	1984	2	1984	2	0.00
26/05/2022	R186 On 04-May-23	0000000	Put	Bond Future	2015	2	2015	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
26/05/2022	R186 On 04-May-23	0000000	Put	Bond Future	2030	2	2030	2	0.00
26/05/2022	R186 On 04-May-23	0000000	Put	Bond Future	2001	2	2001	2	0.00
26/05/2022	R197 On 04-August-22			Bond Future	328.23	328.1351	328.2308	328.1351	870.00
26/05/2022	R197 On 03-November-22			Bond Future	333.16	333.0699	333.1640	333.0699	0.00
26/05/2022	R197 On 02-February-23			Bond Future	330.15	330.0617	330.1539	330.0617	0.00
26/05/2022	R197 On 04-May-23			Bond Future	336.18	336.0875	336.1792	336.0875	0.00
26/05/2022	R202 On 04-August-22			Bond Future	251.29	254.5621	251.2941	254.5621	6,593.00
26/05/2022	R202 On 03-November-22			Bond Future	255.07	258.3906	255.0710	258.3906	0.00
26/05/2022	R202 On 02-February-23			Bond Future	254.81	258.1897	254.8106	258.1897	0.00
26/05/2022	R202 On 04-May-23			Bond Future	259.46	262.9005	259.4581	262.9005	0.00
26/05/2022	R209 On 04-August-22			Bond Future	10.77	70.2505	10.7731	70.2505	27,943.00
26/05/2022	R209 On 04-August-22	0000000	Call	Bond Future	954	1	954	1	0.00
26/05/2022	R209 On 04-August-22	0000000	Call	Bond Future	999	1	999	1	0.00
26/05/2022	R209 On 04-August-22	0000000	Call	Bond Future	976	1	976	1	0.00
26/05/2022	R209 On 04-August-22	0000000	Put	Bond Future	2030	2	2030	2	0.00
26/05/2022	R209 On 04-August-22	0000000	Put	Bond Future	2063	2	2063	2	0.00
26/05/2022	R209 On 04-August-22	0000000	Put	Bond Future	1997	2	1997	2	0.00
26/05/2022	R209 On 03-November-22			Bond Future	10.92	68.1460	10.9205	68.1460	4,135.00
26/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	2486	2	2486	2	0.00
26/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	4104	4	4104	4	0.00
26/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	1201	1	1201	1	0.00
26/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	2426	2	2426	2	0.00
26/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	2456	2	2456	2	0.00
26/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	426	0	426	0	0.00
26/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	2517	3	2517	3	0.00
26/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	114	0	114	0	0.00
26/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	57	0	57	0	9,500.00
26/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	9760	10	9760	10	0.00
26/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	8247	8	8247	8	0.00
26/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	1941	2	1941	2	0.00
26/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	3477	4	3477	4	0.00
26/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	5549	6	5549	6	9,500.00
26/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	1985	2	1985	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
26/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	2008	2	2008	2	9,500.00
26/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	1135	1	1135	1	0.00
26/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	1963	2	1963	2	0.00
26/05/2022	R209 On 02-February-23			Bond Future	11.05	69.3019	11.0508	69.3019	0.00
26/05/2022	R209 On 02-February-23	0000000	Call	Bond Future	2036	2	2036	2	0.00
26/05/2022	R209 On 02-February-23	0000000	Call	Bond Future	1989	2	1989	2	0.00
26/05/2022	R209 On 02-February-23	0000000	Call	Bond Future	2012	2	2012	2	0.00
26/05/2022	R209 On 02-February-23	0000000	Put	Bond Future	3355	3	3355	3	0.00
26/05/2022	R209 On 02-February-23	0000000	Put	Bond Future	3415	3	3415	3	0.00
26/05/2022	R209 On 02-February-23	0000000	Put	Bond Future	3385	3	3385	3	0.00
26/05/2022	R209 On 04-May-23			Bond Future	11.17	67.4044	11.1719	67.4044	0.00
26/05/2022	R209 On 04-May-23	0000000	Call	Bond Future	2922	3	2922	3	0.00
26/05/2022	R209 On 04-May-23	0000000	Call	Bond Future	2870	3	2870	3	0.00
26/05/2022	R209 On 04-May-23	0000000	Call	Bond Future	2896	3	2896	3	0.00
26/05/2022	R209 On 04-May-23	0000000	Put	Bond Future	3264	3	3264	3	0.00
26/05/2022	R209 On 04-May-23	0000000	Put	Bond Future	3290	3	3290	3	0.00
26/05/2022	R209 On 04-May-23	0000000	Put	Bond Future	3238	3	3238	3	0.00
26/05/2022	R210 On 04-August-22			Bond Future	224.98	225.2814	224.9815	225.2814	1,025.00
26/05/2022	R210 On 03-November-22			Bond Future	225.40	225.7072	225.4008	225.7072	0.00
26/05/2022	R210 On 02-February-23			Bond Future	229.27	229.5805	229.2667	229.5805	0.00
26/05/2022	R210 On 04-May-23			Bond Future	230.39	230.7155	230.3941	230.7155	0.00
26/05/2022	R213 On 04-August-22			Bond Future	10.20	85.1579	10.1988	85.1579	27,150.00
26/05/2022	R213 On 04-August-22	0000000	Call	Bond Future	711	1	711	1	0.00
26/05/2022	R213 On 04-August-22	0000000	Call	Bond Future	677	1	677	1	0.00
26/05/2022	R213 On 04-August-22	0000000	Call	Bond Future	694	1	694	1	0.00
26/05/2022	R213 On 04-August-22	0000000	Put	Bond Future	2207	2	2207	2	0.00
26/05/2022	R213 On 04-August-22	0000000	Put	Bond Future	2273	2	2273	2	0.00
26/05/2022	R213 On 04-August-22	0000000	Put	Bond Future	2240	2	2240	2	0.00
26/05/2022	R213 On 03-November-22			Bond Future	10.37	82.8801	10.3713	82.8801	0.00
26/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	2110	2	2110	2	0.00
26/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	1185	1	1185	1	0.00
26/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	1609	2	1609	2	0.00
26/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	942	1	942	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
26/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	213	0	213	0	200.00
26/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	2059	2	2059	2	0.00
26/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	2084	2	2084	2	0.00
26/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	2034	2	2034	2	0.00
26/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	242	0	242	0	476.00
26/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	6185	6	6185	6	0.00
26/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	2040	2	2040	2	200.00
26/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	1994	2	1994	2	0.00
26/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	2017	2	2017	2	0.00
26/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	6472	6	6472	6	0.00
26/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	3549	4	3549	4	476.00
26/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	2487	2	2487	2	476.00
26/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	3095	3	3095	3	200.00
26/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	1972	2	1972	2	0.00
26/05/2022	R213 On 02-February-23			Bond Future	10.53	84.2847	10.5264	84.2847	0.00
26/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	2218	2	2218	2	912.00
26/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1760	2	1760	2	0.00
26/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1739	2	1739	2	0.00
26/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	364	0	364	0	476.00
26/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	7909	8	7909	8	0.00
26/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1781	2	1781	2	0.00
26/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	2037	2	2037	2	0.00
26/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1355	1	1355	1	0.00
26/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	2867	3	2867	3	476.00
26/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	542	1	542	1	912.00
26/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	3209	3	3209	3	0.00
26/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	2671	3	2671	3	0.00
26/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	7086	7	7086	7	0.00
26/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	3817	4	3817	4	476.00
26/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	3236	3	3236	3	0.00
26/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	3182	3	3182	3	0.00
26/05/2022	R213 On 04-May-23			Bond Future	10.66	82.2599	10.6640	82.2599	0.00
26/05/2022	R213 On 04-May-23	0000000	Call	Bond Future	3032	3	3032	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
26/05/2022	R213 On 04-May-23	0000000	Call	Bond Future	3007	3	3007	3	0.00
26/05/2022	R213 On 04-May-23	0000000	Call	Bond Future	3056	3	3056	3	0.00
26/05/2022	R213 On 04-May-23	0000000	Put	Bond Future	2666	3	2666	3	0.00
26/05/2022	R213 On 04-May-23	0000000	Put	Bond Future	2707	3	2707	3	0.00
26/05/2022	R213 On 04-May-23	0000000	Put	Bond Future	2687	3	2687	3	0.00
26/05/2022	R214 On 04-August-22			Bond Future	11.05	67.2605	11.0483	67.2605	13,186.00
26/05/2022	R214 On 04-August-22	0000000	Call	Bond Future	1328	1	1328	1	0.00
26/05/2022	R214 On 04-August-22	0000000	Call	Bond Future	1355	1	1355	1	0.00
26/05/2022	R214 On 04-August-22	0000000	Call	Bond Future	1382	1	1382	1	0.00
26/05/2022	R214 On 04-August-22	0000000	Put	Bond Future	1738	2	1738	2	0.00
26/05/2022	R214 On 04-August-22	0000000	Put	Bond Future	1709	2	1709	2	0.00
26/05/2022	R214 On 04-August-22	0000000	Put	Bond Future	1767	2	1767	2	0.00
26/05/2022	R214 On 03-November-22			Bond Future	11.19	64.9706	11.1910	64.9706	0.00
26/05/2022	R214 On 03-November-22	0000000	Call	Bond Future	2808	3	2808	3	0.00
26/05/2022	R214 On 03-November-22	0000000	Call	Bond Future	2840	3	2840	3	0.00
26/05/2022	R214 On 03-November-22	0000000	Call	Bond Future	2776	3	2776	3	0.00
26/05/2022	R214 On 03-November-22	0000000	Put	Bond Future	1925	2	1925	2	0.00
26/05/2022	R214 On 03-November-22	0000000	Put	Bond Future	1946	2	1946	2	0.00
26/05/2022	R214 On 03-November-22	0000000	Put	Bond Future	1968	2	1968	2	0.00
26/05/2022	R214 On 02-February-23			Bond Future	11.32	66.0721	11.3206	66.0721	0.00
26/05/2022	R214 On 02-February-23	0000000	Call	Bond Future	2211	2	2211	2	0.00
26/05/2022	R214 On 02-February-23	0000000	Call	Bond Future	2161	2	2161	2	0.00
26/05/2022	R214 On 02-February-23	0000000	Call	Bond Future	2186	2	2186	2	0.00
26/05/2022	R214 On 02-February-23	0000000	Put	Bond Future	3500	4	3500	4	0.00
26/05/2022	R214 On 02-February-23	0000000	Put	Bond Future	3531	4	3531	4	0.00
26/05/2022	R214 On 02-February-23	0000000	Put	Bond Future	3469	3	3469	3	0.00
26/05/2022	R214 On 04-May-23			Bond Future	11.44	63.9725	11.4356	63.9725	0.00
26/05/2022	R214 On 04-May-23	0000000	Call	Bond Future	3107	3	3107	3	0.00
26/05/2022	R214 On 04-May-23	0000000	Call	Bond Future	3053	3	3053	3	0.00
26/05/2022	R214 On 04-May-23	0000000	Call	Bond Future	3080	3	3080	3	0.00
26/05/2022	R214 On 04-May-23	0000000	Put	Bond Future	3428	3	3428	3	0.00
26/05/2022	R214 On 04-May-23	0000000	Put	Bond Future	3455	3	3455	3	0.00
26/05/2022	R214 On 04-May-23	0000000	Put	Bond Future	3402	3	3402	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
26/05/2022	R248 On 04-August-22			Bond Future	11.01	84.6039	11.0116	84.6039	200,684.00
26/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	17	0	17	0	0.00
26/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	387	0	387	0	0.00
26/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	1902	2	1902	2	0.00
26/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	1557	2	1557	2	1,700.00
26/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	1830	2	1830	2	0.00
26/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	175	0	175	0	1,700.00
26/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	1866	2	1866	2	0.00
26/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	2018	2	2018	2	0.00
26/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	2054	2	2054	2	0.00
26/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	4922	5	4922	5	0.00
26/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	2353	2	2353	2	0.00
26/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	1984	2	1984	2	50.00
26/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	10306	10	10306	10	0.00
26/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	6290	6	6290	6	0.00
26/05/2022	R248 On 03-November-22			Bond Future	11.15	81.4334	11.1521	81.4334	0.00
26/05/2022	R248 On 03-November-22	0000000	Call	Bond Future	3480	3	3480	3	0.00
26/05/2022	R248 On 03-November-22	0000000	Call	Bond Future	3521	4	3521	4	0.00
26/05/2022	R248 On 03-November-22	0000000	Call	Bond Future	3561	4	3561	4	0.00
26/05/2022	R248 On 03-November-22	0000000	Put	Bond Future	2469	2	2469	2	0.00
26/05/2022	R248 On 03-November-22	0000000	Put	Bond Future	2441	2	2441	2	0.00
26/05/2022	R248 On 03-November-22	0000000	Put	Bond Future	2414	2	2414	2	0.00
26/05/2022	R248 On 02-February-23			Bond Future	11.28	82.8143	11.2796	82.8143	0.00
26/05/2022	R248 On 02-February-23	0000000	Call	Bond Future	2806	3	2806	3	0.00
26/05/2022	R248 On 02-February-23	0000000	Call	Bond Future	2838	3	2838	3	0.00
26/05/2022	R248 On 02-February-23	0000000	Call	Bond Future	2870	3	2870	3	0.00
26/05/2022	R248 On 02-February-23	0000000	Put	Bond Future	4243	4	4243	4	0.00
26/05/2022	R248 On 02-February-23	0000000	Put	Bond Future	4281	4	4281	4	0.00
26/05/2022	R248 On 02-February-23	0000000	Put	Bond Future	4319	4	4319	4	0.00
26/05/2022	R248 On 04-May-23			Bond Future	11.39	79.8777	11.3923	79.8777	0.00
26/05/2022	R248 On 04-May-23	0000000	Call	Bond Future	3880	4	3880	4	0.00
26/05/2022	R248 On 04-May-23	0000000	Call	Bond Future	3913	4	3913	4	0.00
26/05/2022	R248 On 04-May-23	0000000	Call	Bond Future	3947	4	3947	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
26/05/2022	R248 On 04-May-23	0000000	Put	Bond Future	4230	4	4230	4	0.00
26/05/2022	R248 On 04-May-23	0000000	Put	Bond Future	4263	4	4263	4	0.00
26/05/2022	R248 On 04-May-23	0000000	Put	Bond Future	4297	4	4297	4	0.00