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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
23/05/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2022	2025 On 04-August-22			Bond Future	161.64	161.2434	161.6398	161.2434	7,305.00
23/05/2022	2025 On 03-November-22			Bond Future	164.02	163.6188	164.0198	163.6188	0.00
23/05/2022	2025 On 02-February-23			Bond Future	165.18	164.7705	165.1765	164.7705	0.00
23/05/2022	2025 On 04-May-23			Bond Future	168.21	167.8002	168.2124	167.8002	0.00
23/05/2022	2029 On 04-August-22			Bond Future	119.57	118.9517	119.5703	118.9517	3,954.00
23/05/2022	2029 On 03-November-22			Bond Future	120.09	119.4602	120.0868	119.4602	0.00
23/05/2022	2029 On 02-February-23			Bond Future	122.17	121.5290	122.1652	121.5290	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
23/05/2022	2029 On 04-May-23			Bond Future	123.13	122.4817	123.1283	122.4817	0.00
23/05/2022	2030 On 04-August-22			Bond Future	9.88	90.2856	9.8782	90.2856	97,838.00
23/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	10	0	10	0	800.00
23/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	149	0	149	0	800.00
23/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	620	1	620	1	0.00
23/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	635	1	635	1	0.00
23/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	5163	5	5163	5	0.00
23/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	652	1	652	1	0.00
23/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	2218	2	2218	2	0.00
23/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	131	0	131	0	800.00
23/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	2252	2	2252	2	0.00
23/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	2286	2	2286	2	0.00
23/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	4299	4	4299	4	0.00
23/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	8128	8	8128	8	0.00
23/05/2022	2030 On 03-November-22			Bond Future	10.06	91.5956	10.0568	91.5956	18,740.00
23/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	2325	2	2325	2	500.00
23/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	7089	7	7089	7	0.00
23/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	2016	2	2016	2	0.00
23/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	2040	2	2040	2	0.00
23/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	2066	2	2066	2	0.00
23/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	1190	1	1190	1	500.00
23/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	2891	3	2891	3	0.00
23/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	1862	2	1862	2	0.00
23/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	1653	2	1653	2	0.00
23/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	1884	2	1884	2	0.00
23/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	1906	2	1906	2	0.00
23/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	303	0	303	0	500.00
23/05/2022	2030 On 02-February-23			Bond Future	10.21	89.1572	10.2063	89.1572	0.00
23/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1898	2	1898	2	0.00
23/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1752	2	1752	2	0.00
23/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	361	0	361	0	102.00
23/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1877	2	1877	2	0.00
23/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1478	1	1478	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
23/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1856	2	1856	2	0.00
23/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	653	1	653	1	0.00
23/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	1231	1	1231	1	0.00
23/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	3769	4	3769	4	102.00
23/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	5399	6	5399	6	0.00
23/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	7031	7	7031	7	0.00
23/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	2977	3	2977	3	102.00
23/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	2800	3	2800	3	0.00
23/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	2850	3	2850	3	0.00
23/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	3357	3	3357	3	0.00
23/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	2825	3	2825	3	0.00
23/05/2022	2030 On 04-May-23			Bond Future	10.35	90.7837	10.3492	90.7837	0.00
23/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	7798	8	7798	8	0.00
23/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	3134	3	3134	3	0.00
23/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	3083	3	3083	3	0.00
23/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	1906	2	1906	2	1,080.00
23/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	3109	3	3109	3	0.00
23/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	2314	2	2314	2	0.00
23/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	3467	4	3467	4	0.00
23/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	2332	2	2332	2	0.00
23/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	2296	2	2296	2	0.00
23/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	705	1	705	1	1,080.00
23/05/2022	2032 On 04-August-22			Bond Future	10.31	90.2929	10.3141	90.2929	79,898.00
23/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	4040	4	4040	4	0.00
23/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	6820	7	6820	7	0.00
23/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	8189	8	8189	8	0.00
23/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	1176	1	1176	1	0.00
23/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	2047	2	2047	2	900.00
23/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	1150	1	1150	1	0.00
23/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	908	1	908	1	0.00
23/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	14	0	14	0	800.00
23/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	82	0	82	0	0.00
23/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	1202	1	1202	1	0.00

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23/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	382	0	382	0	900.00
23/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	289	0	289	0	800.00
23/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	3647	4	3647	4	0.00
23/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	1752	2	1752	2	0.00
23/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	1782	2	1782	2	0.00
23/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	5318	6	5318	6	0.00
23/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	7856	8	7856	8	0.00
23/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	2099	2	2099	2	0.00
23/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	1031	1	1031	1	0.00
23/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	3278	3	3278	3	0.00
23/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	1723	2	1723	2	0.00
23/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	49	0	49	0	0.00
23/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	99	0	99	0	800.00
23/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	366	0	366	0	7,500.00
23/05/2022	2032 On 03-November-22			Bond Future	10.49	87.4511	10.4886	87.4511	87,927.00
23/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	9246	9	9246	9	0.00
23/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	2648	3	2648	3	0.00
23/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	2679	3	2679	3	750.00
23/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	6007	6	6007	6	0.00
23/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	1418	1	1418	1	500.00
23/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	2344	2	2344	2	0.00
23/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	1195	1	1195	1	0.00
23/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	229	0	229	0	180.00
23/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	319	0	319	0	500.00
23/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	2142	2	2142	2	0.00
23/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	834	1	834	1	750.00
23/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	1304	1	1304	1	0.00
23/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	256	0	256	0	454.00
23/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	6594	7	6594	7	0.00
23/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	6071	6	6071	6	0.00
23/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	3089	3	3089	3	180.00
23/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	6861	7	6861	7	0.00
23/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	3953	4	3953	4	0.00

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23/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	3256	3	3256	3	454.00
23/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	1963	2	1963	2	180.00
23/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	2135	2	2135	2	454.00
23/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	2928	3	2928	3	0.00
23/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	558	1	558	1	500.00
23/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	1714	2	1714	2	0.00
23/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	1735	2	1735	2	0.00
23/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	220	0	220	0	750.00
23/05/2022	2032 On 02-February-23			Bond Future	10.63	88.9495	10.6349	88.9495	0.00
23/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	6765	7	6765	7	0.00
23/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	10496	10	10496	10	0.00
23/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1907	2	1907	2	0.00
23/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1931	2	1931	2	0.00
23/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	367	0	367	0	454.00
23/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1416	1	1416	1	0.00
23/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	6169	6	6169	6	0.00
23/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1955	2	1955	2	0.00
23/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	993	1	993	1	750.00
23/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1542	1	1542	1	500.00
23/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	488	0	488	0	500.00
23/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	2208	2	2208	2	0.00
23/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	2667	3	2667	3	750.00
23/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	2484	3	2484	3	0.00
23/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	2916	3	2916	3	454.00
23/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	6866	7	6866	7	0.00
23/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	3746	4	3746	4	0.00
23/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	4835	5	4835	5	0.00
23/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	3194	3	3194	3	0.00
23/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	884	1	884	1	0.00
23/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	3944	4	3944	4	454.00
23/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	7669	8	7669	8	0.00
23/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	3223	3	3223	3	0.00
23/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	3252	3	3252	3	0.00

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23/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	327	0	327	0	750.00
23/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	764	1	764	1	500.00
23/05/2022	2032 On 04-May-23			Bond Future	10.77	86.4123	10.7712	86.4123	0.00
23/05/2022	2032 On 04-May-23	0000000	Call	Bond Future	3297	3	3297	3	0.00
23/05/2022	2032 On 04-May-23	0000000	Call	Bond Future	3269	3	3269	3	0.00
23/05/2022	2032 On 04-May-23	0000000	Call	Bond Future	3325	3	3325	3	0.00
23/05/2022	2032 On 04-May-23	0000000	Put	Bond Future	2723	3	2723	3	0.00
23/05/2022	2032 On 04-May-23	0000000	Put	Bond Future	2768	3	2768	3	0.00
23/05/2022	2032 On 04-May-23	0000000	Put	Bond Future	2745	3	2745	3	0.00
23/05/2022	2033 On 04-August-22			Bond Future	115.00	114.4392	114.9978	114.4392	7,046.00
23/05/2022	2033 On 03-November-22			Bond Future	115.36	114.7971	115.3632	114.7971	0.00
23/05/2022	2033 On 02-February-23			Bond Future	117.36	116.7849	117.3595	116.7849	0.00
23/05/2022	2033 On 04-May-23			Bond Future	118.15	117.5651	118.1491	117.5651	0.00
23/05/2022	2037 On 04-August-22			Bond Future	10.85	82.9484	10.8510	82.9484	126,746.00
23/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	176	0	176	0	50.00
23/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	4024	4	4024	4	0.00
23/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	1880	2	1880	2	0.00
23/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	3060	3	3060	3	1,050.00
23/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	1811	2	1811	2	0.00
23/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	1846	2	1846	2	0.00
23/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	6703	6	6703	6	0.00
23/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	186	0	186	0	1,050.00
23/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	1510	2	1510	2	0.00
23/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	1567	2	1567	2	0.00
23/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	843	1	843	1	0.00
23/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	551	1	551	1	50.00
23/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	5112	5	5112	5	0.00
23/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	1538	2	1538	2	50.00
23/05/2022	2037 On 03-November-22			Bond Future	11.01	84.1523	11.0075	84.1523	0.00
23/05/2022	2037 On 03-November-22	0000000	Call	Bond Future	3481	3	3481	3	0.00
23/05/2022	2037 On 03-November-22	0000000	Call	Bond Future	3557	3	3557	3	0.00
23/05/2022	2037 On 03-November-22	0000000	Call	Bond Future	3519	3	3519	3	0.00
23/05/2022	2037 On 03-November-22	0000000	Put	Bond Future	1686	2	1686	2	0.00

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23/05/2022	2037 On 03-November-22	0000000	Put	Bond Future	1708	2	1708	2	0.00
23/05/2022	2037 On 03-November-22	0000000	Put	Bond Future	1665	2	1665	2	0.00
23/05/2022	2037 On 02-February-23			Bond Future	11.14	81.3368	11.1430	81.3368	0.00
23/05/2022	2037 On 02-February-23	0000000	Call	Bond Future	2699	3	2699	3	0.00
23/05/2022	2037 On 02-February-23	0000000	Call	Bond Future	2639	3	2639	3	0.00
23/05/2022	2037 On 02-February-23	0000000	Call	Bond Future	2669	3	2669	3	0.00
23/05/2022	2037 On 02-February-23	0000000	Put	Bond Future	3293	3	3293	3	0.00
23/05/2022	2037 On 02-February-23	0000000	Put	Bond Future	3324	4	3324	4	0.00
23/05/2022	2037 On 02-February-23	0000000	Put	Bond Future	3263	3	3263	3	0.00
23/05/2022	2037 On 04-May-23			Bond Future	11.27	82.8221	11.2715	82.8221	0.00
23/05/2022	2037 On 04-May-23	0000000	Call	Bond Future	3615	3	3615	3	0.00
23/05/2022	2037 On 04-May-23	0000000	Call	Bond Future	3553	3	3553	3	0.00
23/05/2022	2037 On 04-May-23	0000000	Call	Bond Future	3584	3	3584	3	0.00
23/05/2022	2037 On 04-May-23	0000000	Put	Bond Future	3357	4	3357	4	0.00
23/05/2022	2037 On 04-May-23	0000000	Put	Bond Future	3385	4	3385	4	0.00
23/05/2022	2037 On 04-May-23	0000000	Put	Bond Future	3329	3	3329	3	0.00
23/05/2022	2038 On 04-August-22			Bond Future	130.64	129.2064	130.6370	129.2064	4,102.00
23/05/2022	2038 On 03-November-22			Bond Future	132.56	131.1101	132.5608	131.1101	0.00
23/05/2022	2038 On 02-February-23			Bond Future	132.96	131.4895	132.9635	131.4895	0.00
23/05/2022	2038 On 04-May-23			Bond Future	135.41	133.9085	135.4086	133.9085	0.00
23/05/2022	2040 On 04-August-22			Bond Future	10.99	84.6499	10.9872	84.6499	120,251.00
23/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	21	0	21	0	460.00
23/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	910	1	910	1	460.00
23/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	1947	2	1947	2	0.00
23/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	1984	2	1984	2	0.00
23/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	7995	8	7995	8	0.00
23/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	2022	2	2022	2	0.00
23/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	1598	2	1598	2	0.00
23/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	141	0	141	0	460.00
23/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	9480	10	9480	10	0.00
23/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	1628	2	1628	2	0.00
23/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	1658	2	1658	2	0.00
23/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	2889	3	2889	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
23/05/2022	2040 On 03-November-22			Bond Future	11.14	85.8786	11.1397	85.8786	3,965.00
23/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	3635	3	3635	3	0.00
23/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	3555	3	3555	3	0.00
23/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	3595	3	3595	3	0.00
23/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	8877	9	8877	9	0.00
23/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	1272	1	1272	1	1,100.00
23/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	2830	3	2830	3	1,100.00
23/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	2432	3	2432	3	0.00
23/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	1875	2	1875	2	0.00
23/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	469	1	469	1	1,100.00
23/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	4263	4	4263	4	0.00
23/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	1924	2	1924	2	0.00
23/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	1899	2	1899	2	0.00
23/05/2022	2040 On 02-February-23			Bond Future	11.27	82.8424	11.2723	82.8424	0.00
23/05/2022	2040 On 02-February-23	0000000	Call	Bond Future	2705	3	2705	3	0.00
23/05/2022	2040 On 02-February-23	0000000	Call	Bond Future	2736	3	2736	3	0.00
23/05/2022	2040 On 02-February-23	0000000	Call	Bond Future	2768	3	2768	3	0.00
23/05/2022	2040 On 02-February-23	0000000	Put	Bond Future	3765	4	3765	4	0.00
23/05/2022	2040 On 02-February-23	0000000	Put	Bond Future	3800	4	3800	4	0.00
23/05/2022	2040 On 02-February-23	0000000	Put	Bond Future	3834	4	3834	4	0.00
23/05/2022	2040 On 04-May-23			Bond Future	11.40	84.3556	11.3980	84.3556	0.00
23/05/2022	2040 On 04-May-23	0000000	Call	Bond Future	3748	4	3748	4	0.00
23/05/2022	2040 On 04-May-23	0000000	Call	Bond Future	3781	4	3781	4	0.00
23/05/2022	2040 On 04-May-23	0000000	Call	Bond Future	3815	4	3815	4	0.00
23/05/2022	2040 On 04-May-23	0000000	Put	Bond Future	3612	4	3612	4	0.00
23/05/2022	2040 On 04-May-23	0000000	Put	Bond Future	3641	4	3641	4	0.00
23/05/2022	2040 On 04-May-23	0000000	Put	Bond Future	3671	4	3671	4	0.00
23/05/2022	2044 On 04-August-22			Bond Future	10.99	81.5374	10.9939	81.5374	76,743.00
23/05/2022	2044 On 04-August-22	0000000	Call	Bond Future	2237	2	2237	2	0.00
23/05/2022	2044 On 04-August-22	0000000	Call	Bond Future	2158	2	2158	2	0.00
23/05/2022	2044 On 04-August-22	0000000	Call	Bond Future	2198	2	2198	2	0.00
23/05/2022	2044 On 04-August-22	0000000	Put	Bond Future	1536	2	1536	2	0.00
23/05/2022	2044 On 04-August-22	0000000	Put	Bond Future	1565	2	1565	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
23/05/2022	2044 On 04-August-22	0000000	Put	Bond Future	1508	2	1508	2	0.00
23/05/2022	2044 On 03-November-22			Bond Future	11.14	82.7208	11.1375	82.7208	0.00
23/05/2022	2044 On 03-November-22	0000000	Call	Bond Future	3642	3	3642	3	0.00
23/05/2022	2044 On 03-November-22	0000000	Call	Bond Future	3683	4	3683	4	0.00
23/05/2022	2044 On 03-November-22	0000000	Call	Bond Future	3724	4	3724	4	0.00
23/05/2022	2044 On 03-November-22	0000000	Put	Bond Future	1910	2	1910	2	0.00
23/05/2022	2044 On 03-November-22	0000000	Put	Bond Future	1935	2	1935	2	0.00
23/05/2022	2044 On 03-November-22	0000000	Put	Bond Future	1960	2	1960	2	0.00
23/05/2022	2044 On 02-February-23			Bond Future	11.26	79.7559	11.2620	79.7559	0.00
23/05/2022	2044 On 02-February-23	0000000	Call	Bond Future	2997	3	2997	3	0.00
23/05/2022	2044 On 02-February-23	0000000	Call	Bond Future	2931	3	2931	3	0.00
23/05/2022	2044 On 02-February-23	0000000	Call	Bond Future	2964	3	2964	3	0.00
23/05/2022	2044 On 02-February-23	0000000	Put	Bond Future	3715	4	3715	4	0.00
23/05/2022	2044 On 02-February-23	0000000	Put	Bond Future	3749	4	3749	4	0.00
23/05/2022	2044 On 02-February-23	0000000	Put	Bond Future	3681	4	3681	4	0.00
23/05/2022	2044 On 04-May-23			Bond Future	11.38	81.2127	11.3795	81.2127	0.00
23/05/2022	2044 On 04-May-23	0000000	Call	Bond Future	3970	4	3970	4	0.00
23/05/2022	2044 On 04-May-23	0000000	Call	Bond Future	3901	4	3901	4	0.00
23/05/2022	2044 On 04-May-23	0000000	Call	Bond Future	3935	4	3935	4	0.00
23/05/2022	2044 On 04-May-23	0000000	Put	Bond Future	3671	4	3671	4	0.00
23/05/2022	2044 On 04-May-23	0000000	Put	Bond Future	3702	4	3702	4	0.00
23/05/2022	2044 On 04-May-23	0000000	Put	Bond Future	3641	4	3641	4	0.00
23/05/2022	2046 On 04-August-22			Bond Future	119.92	118.8016	119.9194	118.8016	16,569.00
23/05/2022	2046 On 03-November-22			Bond Future	119.73	118.5976	119.7309	118.5976	1,566.00
23/05/2022	2046 On 02-February-23			Bond Future	121.80	120.6525	121.8040	120.6525	0.00
23/05/2022	2046 On 04-May-23			Bond Future	122.03	120.8582	122.0297	120.8582	0.00
23/05/2022	2050 On 04-August-22			Bond Future	122.11	120.9418	122.1054	120.9418	11,293.00
23/05/2022	2050 On 03-November-22			Bond Future	123.90	122.7233	123.9033	122.7233	0.00
23/05/2022	2050 On 02-February-23			Bond Future	123.95	122.7487	123.9472	122.7487	0.00
23/05/2022	2050 On 04-May-23			Bond Future	126.23	125.0067	126.2264	125.0067	0.00
23/05/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2022	AL37 On 04-August-22			Index Future	830.77	830.7100	830.7690	830.7100	0.00
23/05/2022	AL37 On 03-November-22			Index Future	842.90	842.8630	842.9030	842.8630	0.00
23/05/2022	AL37 On 02-February-23			Index Future	857.26	857.2490	857.2630	857.2490	0.00
23/05/2022	AL37 On 04-May-23			Index Future	872.79	872.7970	872.7920	872.7970	0.00
23/05/2022	AL7T On 04-August-22			Index Future	951.88	949.6530	951.8780	949.6530	0.00
23/05/2022	AL7T On 03-November-22			Index Future	965.78	963.5460	965.7810	963.5460	0.00
23/05/2022	AL7T On 02-February-23			Index Future	982.23	979.9920	982.2340	979.9920	0.00
23/05/2022	AL7T On 04-May-23			Index Future	1000.03	997.7660	1000.0280	997.7660	0.00
23/05/2022	ALBI On 04-August-22			Index Future	847.22	844.9600	847.2220	844.9600	131.00
23/05/2022	ALBI On 03-November-22			Index Future	859.60	857.3210	859.5960	857.3210	0.00
23/05/2022	ALBI On 02-February-23			Index Future	874.24	871.9540	874.2400	871.9540	0.00
23/05/2022	ALBI On 04-May-23			Index Future	890.08	887.7690	890.0770	887.7690	0.00
23/05/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/05/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2022	ES33 On 04-August-22			Bond Future	11.70	77.1190	11.6958	77.1190	350.00
23/05/2022	ES33 On 03-November-22			Bond Future	11.91	74.4730	11.9056	74.4730	0.00
23/05/2022	ES33 On 02-February-23			Bond Future	12.10	75.7662	12.0950	75.7662	0.00
23/05/2022	ES33 On 04-May-23			Bond Future	12.27	73.3734	12.2719	73.3734	0.00
23/05/2022	ES42 On 04-August-22			Bond Future	12.07	75.6019	12.0682	75.6019	4,769.00
23/05/2022	ES42 On 03-November-22			Bond Future	12.26	72.4559	12.2591	72.4559	0.00
23/05/2022	ES42 On 02-February-23			Bond Future	12.43	73.7167	12.4256	73.7167	0.00
23/05/2022	ES42 On 04-May-23			Bond Future	12.59	70.8144	12.5884	70.8144	0.00
23/05/2022	GOVI On 04-August-22			GOVI	835.72	833.4290	835.7190	833.4290	1,114.00
23/05/2022	GOVI On 04-August-22	0000000	Call	GOVI	164590	14	164590	14	0.00
23/05/2022	GOVI On 04-August-22	0000000	Call	GOVI	164490	14	164490	14	0.00
23/05/2022	GOVI On 04-August-22	0000000	Call	GOVI	164390	14	164390	14	0.00
23/05/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
23/05/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
23/05/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
23/05/2022	GOVI On 03-November-22			GOVI	847.93	845.6220	847.9250	845.6220	0.00
23/05/2022	GOVI On 03-November-22	0000000	Call	GOVI	274950	25	274950	25	0.00
23/05/2022	GOVI On 03-November-22	0000000	Call	GOVI	275150	25	275150	25	0.00
23/05/2022	GOVI On 03-November-22	0000000	Call	GOVI	275050	25	275050	25	0.00
23/05/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
23/05/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
23/05/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
23/05/2022	GOVI On 02-February-23			GOVI	862.37	860.0550	862.3710	860.0550	0.00
23/05/2022	GOVI On 02-February-23	0000000	Call	GOVI	115310	9	115310	9	0.00
23/05/2022	GOVI On 02-February-23	0000000	Call	GOVI	115510	9	115510	9	0.00

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23/05/2022	GOVI On 02-February-23	0000000	Call	GOVI	115410	9	115410	9	0.00
23/05/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
23/05/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
23/05/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
23/05/2022	GOVI On 04-May-23			GOVI	877.99	875.6540	877.9930	875.6540	0.00
23/05/2022	GOVI On 04-May-23	0000000	Call	GOVI	251130	23	251130	23	0.00
23/05/2022	GOVI On 04-May-23	0000000	Call	GOVI	251330	23	251330	23	0.00
23/05/2022	GOVI On 04-May-23	0000000	Call	GOVI	251230	23	251230	23	0.00
23/05/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
23/05/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
23/05/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
23/05/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/05/2022	IGOV On 04-August-22			Index Future	321.63	319.8830	321.6330	319.8830	759.00
23/05/2022	IGOV On 03-November-22			Index Future	326.41	324.6410	326.4090	324.6410	16.00
23/05/2022	IGOV On 02-February-23			Index Future	332.05	330.2590	332.0460	330.2590	0.00
23/05/2022	IGOV On 04-May-23			Index Future	338.14	336.3230	338.1370	336.3230	0.00
23/05/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
23/05/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
23/05/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
23/05/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
23/05/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
23/05/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
23/05/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
23/05/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
23/05/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
23/05/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
23/05/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/05/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/05/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/05/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/05/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/05/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/05/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00

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23/05/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/05/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/05/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.96	95.0350	4.9550	95.0350	0.00
23/05/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.07	94.8750	5.0650	94.8750	0.00
23/05/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.38	94.5900	5.3800	94.5900	0.00
23/05/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.53	94.4550	5.5250	94.4550	0.00
23/05/2022	JBAF On 19-October-22			Jibar Tradeable Future	5.80	94.1600	5.8000	94.1600	0.00
23/05/2022	JBAF On 16-November-22			Jibar Tradeable Future	5.91	94.0800	5.9100	94.0800	0.00
23/05/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.20	93.7500	6.2000	93.7500	68.00
23/05/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.70	93.3000	6.6950	93.3000	0.00
23/05/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00
23/05/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.26	92.7100	7.2600	92.7100	75.00
23/05/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.39	92.6100	7.3850	92.6100	172.00
23/05/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.50	92.4950	7.4950	92.4950	0.00
23/05/2022	R023 On 04-August-22			Bond Future	5.71	104.5634	5.7105	104.5634	22,183.00
23/05/2022	R023 On 04-August-22	0000000	Call	Bond Future	232	0	232	0	0.00
23/05/2022	R023 On 04-August-22	0000000	Call	Bond Future	236	0	236	0	0.00
23/05/2022	R023 On 04-August-22	0000000	Call	Bond Future	240	0	240	0	0.00
23/05/2022	R023 On 04-August-22	0000000	Put	Bond Future	55	0	55	0	0.00
23/05/2022	R023 On 04-August-22	0000000	Put	Bond Future	56	0	56	0	0.00
23/05/2022	R023 On 04-August-22	0000000	Put	Bond Future	57	0	57	0	0.00
23/05/2022	R023 On 03-November-22			Bond Future	5.58	102.1619	5.5773	102.1619	0.00
23/05/2022	R023 On 03-November-22	0000000	Call	Bond Future	250	0	250	0	0.00
23/05/2022	R023 On 03-November-22	0000000	Call	Bond Future	245	0	245	0	0.00
23/05/2022	R023 On 03-November-22	0000000	Call	Bond Future	248	0	248	0	0.00
23/05/2022	R023 On 03-November-22	0000000	Put	Bond Future	38	0	38	0	0.00
23/05/2022	R023 On 03-November-22	0000000	Put	Bond Future	39	0	39	0	0.00
23/05/2022	R023 On 03-November-22	0000000	Put	Bond Future	37	0	37	0	0.00
23/05/2022	R035 On 04-August-22			Bond Future	10.69	91.2186	10.6869	91.2186	129,151.00
23/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	1140	1	1140	1	400.00
23/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	1802	2	1802	2	0.00
23/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	3365	3	3365	3	0.00
23/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	8688	8	8688	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
23/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	1467	1	1467	1	0.00
23/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	1732	2	1732	2	0.00
23/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	1767	2	1767	2	0.00
23/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	34	0	34	0	400.00
23/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	117	0	117	0	100.00
23/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	5614	6	5614	6	0.00
23/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	2123	2	2123	2	0.00
23/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	672	1	672	1	100.00
23/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	7665	8	7665	8	0.00
23/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	1500	2	1500	2	0.00
23/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	1527	2	1527	2	0.00
23/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	1759	2	1759	2	100.00
23/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	67	0	67	0	400.00
23/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	1473	2	1473	2	0.00
23/05/2022	R035 On 03-November-22			Bond Future	10.85	88.0553	10.8544	88.0553	3,020.00
23/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	3374	3	3374	3	0.00
23/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	3336	3	3336	3	0.00
23/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	905	1	905	1	1,000.00
23/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	337	0	337	0	582.00
23/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	3411	3	3411	3	0.00
23/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	10370	10	10370	10	0.00
23/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	3044	3	3044	3	1,000.00
23/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	1527	1	1527	1	0.00
23/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	2832	3	2832	3	0.00
23/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	2015	2	2015	2	582.00
23/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	3276	4	3276	4	582.00
23/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	236	0	236	0	1,000.00
23/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	1644	2	1644	2	0.00
23/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	6945	7	6945	7	0.00
23/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	4362	5	4362	5	0.00
23/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	1687	2	1687	2	0.00
23/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	1666	2	1666	2	0.00
23/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	1869	2	1869	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
23/05/2022	R035 On 02-February-23			Bond Future	11.00	89.5630	10.9998	89.5630	0.00
23/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	3125	3	3125	3	1,000.00
23/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	3157	3	3157	3	0.00
23/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	1167	1	1167	1	1,000.00
23/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	12220	12	12220	12	0.00
23/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	2542	2	2542	2	0.00
23/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	2571	2	2571	2	0.00
23/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	2601	2	2601	2	0.00
23/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	1988	2	1988	2	0.00
23/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	523	0	523	0	582.00
23/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	8003	8	8003	8	0.00
23/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	5459	6	5459	6	0.00
23/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	4035	4	4035	4	582.00
23/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	3315	4	3315	4	0.00
23/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	377	0	377	0	1,000.00
23/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	3345	4	3345	4	0.00
23/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	3376	4	3376	4	0.00
23/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	2801	3	2801	3	582.00
23/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	2828	3	2828	3	0.00
23/05/2022	R035 On 04-May-23			Bond Future	11.13	86.6978	11.1286	86.6978	0.00
23/05/2022	R035 On 04-May-23	0000000	Call	Bond Future	3642	3	3642	3	0.00
23/05/2022	R035 On 04-May-23	0000000	Call	Bond Future	3579	3	3579	3	0.00
23/05/2022	R035 On 04-May-23	0000000	Call	Bond Future	3611	3	3611	3	0.00
23/05/2022	R035 On 04-May-23	0000000	Put	Bond Future	3114	3	3114	3	0.00
23/05/2022	R035 On 04-May-23	0000000	Put	Bond Future	3167	3	3167	3	0.00
23/05/2022	R035 On 04-May-23	0000000	Put	Bond Future	3140	3	3140	3	0.00
23/05/2022	R186 On 04-August-22			Bond Future	8.36	109.1094	8.3617	109.1094	82,883.00
23/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	9	0	9	0	3,600.00
23/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	606	1	606	1	0.00
23/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	621	1	621	1	0.00
23/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	385	0	385	0	3,600.00
23/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	636	1	636	1	0.00
23/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	5219	5	5219	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	39	0	39	0	3,600.00
23/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	1437	1	1437	1	0.00
23/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	1460	1	1460	1	0.00
23/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	1483	1	1483	1	0.00
23/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	5454	5	5454	5	0.00
23/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	1912	2	1912	2	0.00
23/05/2022	R186 On 03-November-22			Bond Future	8.54	110.6910	8.5410	110.6910	11,129.00
23/05/2022	R186 On 03-November-22	0000000	Call	Bond Future	1480	1	1480	1	0.00
23/05/2022	R186 On 03-November-22	0000000	Call	Bond Future	1461	1	1461	1	0.00
23/05/2022	R186 On 03-November-22	0000000	Call	Bond Future	1442	1	1442	1	0.00
23/05/2022	R186 On 03-November-22	0000000	Put	Bond Future	1481	1	1481	1	0.00
23/05/2022	R186 On 03-November-22	0000000	Put	Bond Future	1464	1	1464	1	0.00
23/05/2022	R186 On 03-November-22	0000000	Put	Bond Future	1448	1	1448	1	0.00
23/05/2022	R186 On 02-February-23			Bond Future	8.67	107.2897	8.6682	107.2897	0.00
23/05/2022	R186 On 02-February-23	0000000	Call	Bond Future	1112	1	1112	1	0.00
23/05/2022	R186 On 02-February-23	0000000	Call	Bond Future	1079	1	1079	1	0.00
23/05/2022	R186 On 02-February-23	0000000	Call	Bond Future	1095	1	1095	1	0.00
23/05/2022	R186 On 02-February-23	0000000	Put	Bond Future	2235	2	2235	2	0.00
23/05/2022	R186 On 02-February-23	0000000	Put	Bond Future	2253	2	2253	2	0.00
23/05/2022	R186 On 02-February-23	0000000	Put	Bond Future	2218	2	2218	2	0.00
23/05/2022	R186 On 04-May-23			Bond Future	8.78	109.2449	8.7780	109.2449	0.00
23/05/2022	R186 On 04-May-23	0000000	Call	Bond Future	2042	2	2042	2	0.00
23/05/2022	R186 On 04-May-23	0000000	Call	Bond Future	2059	2	2059	2	0.00
23/05/2022	R186 On 04-May-23	0000000	Call	Bond Future	2077	2	2077	2	0.00
23/05/2022	R186 On 04-May-23	0000000	Put	Bond Future	1896	2	1896	2	0.00
23/05/2022	R186 On 04-May-23	0000000	Put	Bond Future	1882	2	1882	2	0.00
23/05/2022	R186 On 04-May-23	0000000	Put	Bond Future	1910	2	1910	2	0.00
23/05/2022	R197 On 04-August-22			Bond Future	327.80	327.5756	327.7957	327.5756	876.00
23/05/2022	R197 On 03-November-22			Bond Future	332.62	332.4005	332.6211	332.4005	1.00
23/05/2022	R197 On 02-February-23			Bond Future	329.66	329.4377	329.6573	329.4377	0.00
23/05/2022	R197 On 04-May-23			Bond Future	335.72	335.5006	335.7217	335.5006	0.00
23/05/2022	R202 On 04-August-22			Bond Future	247.79	247.7467	247.7857	247.7467	6,593.00
23/05/2022	R202 On 03-November-22			Bond Future	251.43	251.3956	251.4331	251.3956	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
23/05/2022	R202 On 02-February-23			Bond Future	251.15	251.1168	251.1517	251.1168	0.00
23/05/2022	R202 On 04-May-23			Bond Future	255.77	255.7352	255.7690	255.7352	0.00
23/05/2022	R209 On 04-August-22			Bond Future	10.70	70.5277	10.6961	70.5277	28,012.00
23/05/2022	R209 On 04-August-22	0000000	Call	Bond Future	1066	1	1066	1	0.00
23/05/2022	R209 On 04-August-22	0000000	Call	Bond Future	1117	1	1117	1	0.00
23/05/2022	R209 On 04-August-22	0000000	Call	Bond Future	1091	1	1091	1	0.00
23/05/2022	R209 On 04-August-22	0000000	Put	Bond Future	1727	2	1727	2	0.00
23/05/2022	R209 On 04-August-22	0000000	Put	Bond Future	1757	2	1757	2	0.00
23/05/2022	R209 On 04-August-22	0000000	Put	Bond Future	1698	2	1698	2	0.00
23/05/2022	R209 On 03-November-22			Bond Future	10.84	68.4056	10.8448	68.4056	4,135.00
23/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	2638	3	2638	3	0.00
23/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	4304	4	4304	4	0.00
23/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	1260	1	1260	1	0.00
23/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	2577	2	2577	2	0.00
23/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	2608	3	2608	3	0.00
23/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	429	0	429	0	0.00
23/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	67	0	67	0	9,500.00
23/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	133	0	133	0	0.00
23/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	2670	3	2670	3	0.00
23/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	1692	2	1692	2	0.00
23/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	3134	3	3134	3	0.00
23/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	7865	8	7865	8	0.00
23/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	9369	10	9369	10	0.00
23/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	5150	5	5150	5	9,500.00
23/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	1735	2	1735	2	0.00
23/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	1756	2	1756	2	9,500.00
23/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	933	1	933	1	0.00
23/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	1713	2	1713	2	0.00
23/05/2022	R209 On 02-February-23			Bond Future	10.97	69.5775	10.9702	69.5775	0.00
23/05/2022	R209 On 02-February-23	0000000	Call	Bond Future	2134	2	2134	2	0.00
23/05/2022	R209 On 02-February-23	0000000	Call	Bond Future	2084	2	2084	2	0.00
23/05/2022	R209 On 02-February-23	0000000	Call	Bond Future	2109	2	2109	2	0.00
23/05/2022	R209 On 02-February-23	0000000	Put	Bond Future	3034	3	3034	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
23/05/2022	R209 On 02-February-23	0000000	Put	Bond Future	3090	3	3090	3	0.00
23/05/2022	R209 On 02-February-23	0000000	Put	Bond Future	3062	3	3062	3	0.00
23/05/2022	R209 On 04-May-23			Bond Future	11.09	67.6952	11.0864	67.6952	0.00
23/05/2022	R209 On 04-May-23	0000000	Call	Bond Future	3053	3	3053	3	0.00
23/05/2022	R209 On 04-May-23	0000000	Call	Bond Future	2999	3	2999	3	0.00
23/05/2022	R209 On 04-May-23	0000000	Call	Bond Future	3026	3	3026	3	0.00
23/05/2022	R209 On 04-May-23	0000000	Put	Bond Future	2956	3	2956	3	0.00
23/05/2022	R209 On 04-May-23	0000000	Put	Bond Future	2981	3	2981	3	0.00
23/05/2022	R209 On 04-May-23	0000000	Put	Bond Future	2931	3	2931	3	0.00
23/05/2022	R210 On 04-August-22			Bond Future	223.45	222.5883	223.4534	222.5883	1,025.00
23/05/2022	R210 On 03-November-22			Bond Future	223.78	222.9050	223.7808	222.9050	0.00
23/05/2022	R210 On 02-February-23			Bond Future	227.65	226.7662	227.6547	226.7662	0.00
23/05/2022	R210 On 04-May-23			Bond Future	228.79	227.8835	228.7860	227.8835	0.00
23/05/2022	R213 On 04-August-22			Bond Future	10.16	85.1216	10.1646	85.1216	26,862.00
23/05/2022	R213 On 04-August-22	0000000	Call	Bond Future	736	1	736	1	0.00
23/05/2022	R213 On 04-August-22	0000000	Call	Bond Future	699	1	699	1	0.00
23/05/2022	R213 On 04-August-22	0000000	Call	Bond Future	717	1	717	1	0.00
23/05/2022	R213 On 04-August-22	0000000	Put	Bond Future	2062	2	2062	2	0.00
23/05/2022	R213 On 04-August-22	0000000	Put	Bond Future	2127	2	2127	2	0.00
23/05/2022	R213 On 04-August-22	0000000	Put	Bond Future	2094	2	2094	2	0.00
23/05/2022	R213 On 03-November-22			Bond Future	10.34	82.8174	10.3410	82.8174	0.00
23/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	2135	2	2135	2	0.00
23/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	1184	1	1184	1	0.00
23/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	1623	2	1623	2	0.00
23/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	934	1	934	1	0.00
23/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	226	0	226	0	200.00
23/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	2083	2	2083	2	0.00
23/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	257	0	257	0	476.00
23/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	2109	2	2109	2	0.00
23/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	2057	2	2057	2	0.00
23/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	1918	2	1918	2	200.00
23/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	1873	2	1873	2	0.00
23/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	6053	6	6053	6	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
23/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	1895	2	1895	2	0.00
23/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	6339	6	6339	6	0.00
23/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	3395	4	3395	4	476.00
23/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	2355	2	2355	2	476.00
23/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	2948	3	2948	3	200.00
23/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	1851	2	1851	2	0.00
23/05/2022	R213 On 02-February-23			Bond Future	10.49	84.2347	10.4918	84.2347	0.00
23/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	2218	2	2218	2	912.00
23/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1745	2	1745	2	0.00
23/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1724	2	1724	2	0.00
23/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	364	0	364	0	476.00
23/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	7991	8	7991	8	0.00
23/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1766	2	1766	2	0.00
23/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	2031	2	2031	2	0.00
23/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1331	1	1331	1	0.00
23/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	2699	3	2699	3	476.00
23/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	462	0	462	0	912.00
23/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	3032	3	3032	3	0.00
23/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	2508	3	2508	3	0.00
23/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	6925	7	6925	7	0.00
23/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	3630	4	3630	4	476.00
23/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	3059	3	3059	3	0.00
23/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	3006	3	3006	3	0.00
23/05/2022	R213 On 04-May-23			Bond Future	10.63	82.2214	10.6252	82.2214	0.00
23/05/2022	R213 On 04-May-23	0000000	Call	Bond Future	3003	3	3003	3	0.00
23/05/2022	R213 On 04-May-23	0000000	Call	Bond Future	2978	3	2978	3	0.00
23/05/2022	R213 On 04-May-23	0000000	Call	Bond Future	3029	3	3029	3	0.00
23/05/2022	R213 On 04-May-23	0000000	Put	Bond Future	2461	3	2461	3	0.00
23/05/2022	R213 On 04-May-23	0000000	Put	Bond Future	2501	3	2501	3	0.00
23/05/2022	R213 On 04-May-23	0000000	Put	Bond Future	2481	3	2481	3	0.00
23/05/2022	R214 On 04-August-22			Bond Future	10.96	67.5789	10.9605	67.5789	14,482.00
23/05/2022	R214 On 04-August-22	0000000	Call	Bond Future	1512	1	1512	1	0.00
23/05/2022	R214 On 04-August-22	0000000	Call	Bond Future	1543	1	1543	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
23/05/2022	R214 On 04-August-22	0000000	Call	Bond Future	1574	1	1574	1	0.00
23/05/2022	R214 On 04-August-22	0000000	Put	Bond Future	1432	2	1432	2	0.00
23/05/2022	R214 On 04-August-22	0000000	Put	Bond Future	1407	2	1407	2	0.00
23/05/2022	R214 On 04-August-22	0000000	Put	Bond Future	1458	2	1458	2	0.00
23/05/2022	R214 On 03-November-22			Bond Future	11.10	65.2733	11.1038	65.2733	0.00
23/05/2022	R214 On 03-November-22	0000000	Call	Bond Future	2996	3	2996	3	0.00
23/05/2022	R214 On 03-November-22	0000000	Call	Bond Future	3029	3	3029	3	0.00
23/05/2022	R214 On 03-November-22	0000000	Call	Bond Future	2963	3	2963	3	0.00
23/05/2022	R214 On 03-November-22	0000000	Put	Bond Future	1635	2	1635	2	0.00
23/05/2022	R214 On 03-November-22	0000000	Put	Bond Future	1655	2	1655	2	0.00
23/05/2022	R214 On 03-November-22	0000000	Put	Bond Future	1676	2	1676	2	0.00
23/05/2022	R214 On 02-February-23			Bond Future	11.23	66.3909	11.2283	66.3909	0.00
23/05/2022	R214 On 02-February-23	0000000	Call	Bond Future	2335	2	2335	2	0.00
23/05/2022	R214 On 02-February-23	0000000	Call	Bond Future	2282	2	2282	2	0.00
23/05/2022	R214 On 02-February-23	0000000	Call	Bond Future	2309	2	2309	2	0.00
23/05/2022	R214 On 02-February-23	0000000	Put	Bond Future	3124	3	3124	3	0.00
23/05/2022	R214 On 02-February-23	0000000	Put	Bond Future	3153	3	3153	3	0.00
23/05/2022	R214 On 02-February-23	0000000	Put	Bond Future	3095	3	3095	3	0.00
23/05/2022	R214 On 04-May-23			Bond Future	11.34	64.3069	11.3383	64.3069	0.00
23/05/2022	R214 On 04-May-23	0000000	Call	Bond Future	3262	3	3262	3	0.00
23/05/2022	R214 On 04-May-23	0000000	Call	Bond Future	3206	3	3206	3	0.00
23/05/2022	R214 On 04-May-23	0000000	Call	Bond Future	3234	3	3234	3	0.00
23/05/2022	R214 On 04-May-23	0000000	Put	Bond Future	3090	3	3090	3	0.00
23/05/2022	R214 On 04-May-23	0000000	Put	Bond Future	3064	3	3064	3	0.00
23/05/2022	R214 On 04-May-23	0000000	Put	Bond Future	3039	3	3039	3	0.00
23/05/2022	R248 On 04-August-22			Bond Future	10.92	84.9354	10.9183	84.9354	188,684.00
23/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	26	0	26	0	0.00
23/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	440	0	440	0	0.00
23/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	2179	2	2179	2	0.00
23/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	1783	2	1783	2	1,700.00
23/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	203	0	203	0	1,700.00
23/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	2096	2	2096	2	0.00
23/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	2137	2	2137	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
23/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	1626	2	1626	2	0.00
23/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	1656	2	1656	2	0.00
23/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	4311	5	4311	5	0.00
23/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	1915	2	1915	2	0.00
23/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	1596	2	1596	2	50.00
23/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	9651	10	9651	10	0.00
23/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	5654	6	5654	6	0.00
23/05/2022	R248 On 03-November-22			Bond Future	11.06	81.7443	11.0591	81.7443	0.00
23/05/2022	R248 On 03-November-22	0000000	Call	Bond Future	3736	4	3736	4	0.00
23/05/2022	R248 On 03-November-22	0000000	Call	Bond Future	3777	4	3777	4	0.00
23/05/2022	R248 On 03-November-22	0000000	Call	Bond Future	3819	4	3819	4	0.00
23/05/2022	R248 On 03-November-22	0000000	Put	Bond Future	2076	2	2076	2	0.00
23/05/2022	R248 On 03-November-22	0000000	Put	Bond Future	2050	2	2050	2	0.00
23/05/2022	R248 On 03-November-22	0000000	Put	Bond Future	2024	2	2024	2	0.00
23/05/2022	R248 On 02-February-23			Bond Future	11.18	83.1442	11.1811	83.1442	0.00
23/05/2022	R248 On 02-February-23	0000000	Call	Bond Future	2972	3	2972	3	0.00
23/05/2022	R248 On 02-February-23	0000000	Call	Bond Future	3006	3	3006	3	0.00
23/05/2022	R248 On 02-February-23	0000000	Call	Bond Future	3041	3	3041	3	0.00
23/05/2022	R248 On 02-February-23	0000000	Put	Bond Future	3741	4	3741	4	0.00
23/05/2022	R248 On 02-February-23	0000000	Put	Bond Future	3777	4	3777	4	0.00
23/05/2022	R248 On 02-February-23	0000000	Put	Bond Future	3812	4	3812	4	0.00
23/05/2022	R248 On 04-May-23			Bond Future	11.29	80.2258	11.2884	80.2258	0.00
23/05/2022	R248 On 04-May-23	0000000	Call	Bond Future	4084	4	4084	4	0.00
23/05/2022	R248 On 04-May-23	0000000	Call	Bond Future	4119	4	4119	4	0.00
23/05/2022	R248 On 04-May-23	0000000	Call	Bond Future	4155	4	4155	4	0.00
23/05/2022	R248 On 04-May-23	0000000	Put	Bond Future	3740	4	3740	4	0.00
23/05/2022	R248 On 04-May-23	0000000	Put	Bond Future	3771	4	3771	4	0.00
23/05/2022	R248 On 04-May-23	0000000	Put	Bond Future	3803	4	3803	4	0.00