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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2022	2025 On 04-August-22			Bond Future	162.91	162.2187	162.9118	162.2187	7,305.00
22/06/2022	2025 On 03-November-22			Bond Future	165.33	164.6336	165.3319	164.6336	0.00
22/06/2022	2025 On 02-February-23			Bond Future	166.44	165.7433	166.4448	165.7433	0.00
22/06/2022	2025 On 04-May-23			Bond Future	169.66	168.9508	169.6607	168.9508	0.00
22/06/2022	2029 On 04-August-22			Bond Future	120.98	120.2778	120.9767	120.2778	2,791.00
22/06/2022	2029 On 03-November-22			Bond Future	121.52	120.8234	121.5249	120.8234	0.00
22/06/2022	2029 On 02-February-23			Bond Future	123.58	122.8728	123.5827	122.8728	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
22/06/2022	2029 On 04-May-23			Bond Future	124.68	123.9670	124.6838	123.9670	0.00
22/06/2022	2030 On 04-August-22			Bond Future	10.21	88.5106	10.2127	88.5106	96,523.00
22/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	0	0	0	0	800.00
22/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	9	0	9	0	800.00
22/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	109	0	109	0	0.00
22/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	114	0	114	0	0.00
22/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	119	0	119	0	0.00
22/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	3568	3	3568	3	0.00
22/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	146	0	146	0	800.00
22/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	3296	4	3296	4	0.00
22/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	3341	4	3341	4	0.00
22/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	3385	4	3385	4	0.00
22/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	5769	6	5769	6	0.00
22/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	9729	10	9729	10	0.00
22/06/2022	2030 On 03-November-22			Bond Future	10.41	89.8079	10.4051	89.8079	18,796.00
22/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	1345	1	1345	1	500.00
22/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	5550	5	5550	5	0.00
22/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	1132	1	1132	1	0.00
22/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	1114	1	1114	1	0.00
22/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	1151	1	1151	1	0.00
22/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	556	0	556	0	500.00
22/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	3881	4	3881	4	0.00
22/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	2570	3	2570	3	0.00
22/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	2296	2	2296	2	0.00
22/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	2627	3	2627	3	0.00
22/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	2599	3	2599	3	0.00
22/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	388	0	388	0	500.00
22/06/2022	2030 On 02-February-23			Bond Future	10.58	87.3056	10.5801	87.3056	0.00
22/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	3700	3	3700	3	0.00
22/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	3820	4	3820	4	0.00
22/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	1151	1	1151	1	0.00
22/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	890	1	890	1	400.00
22/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	1044	1	1044	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
22/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	838	1	838	1	0.00
22/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	179	0	179	0	102.00
22/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	286	0	286	0	400.00
22/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	1120	1	1120	1	0.00
22/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	1135	1	1135	1	0.00
22/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	851	1	851	1	0.00
22/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	348	0	348	0	0.00
22/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	696	1	696	1	0.00
22/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	268	0	268	0	0.00
22/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	7482	8	7482	8	0.00
22/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	7304	8	7304	8	0.00
22/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	4919	5	4919	5	102.00
22/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	8535	9	8535	9	0.00
22/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	6780	7	6780	7	0.00
22/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3955	4	3955	4	102.00
22/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3738	4	3738	4	0.00
22/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	1285	1	1285	1	400.00
22/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	4449	5	4449	5	0.00
22/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	4314	5	4314	5	0.00
22/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	4415	5	4415	5	0.00
22/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3799	4	3799	4	0.00
22/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3768	4	3768	4	0.00
22/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	1336	1	1336	1	0.00
22/06/2022	2030 On 04-May-23			Bond Future	10.72	88.9838	10.7229	88.9838	0.00
22/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	5106	5	5106	5	0.00
22/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	6446	6	6446	6	0.00
22/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	7977	8	7977	8	0.00
22/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	762	1	762	1	150.00
22/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	2259	2	2259	2	0.00
22/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	2238	2	2238	2	0.00
22/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	4264	4	4264	4	0.00
22/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	1282	1	1282	1	1,080.00
22/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	2015	2	2015	2	500.00

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22/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	2218	2	2218	2	0.00
22/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	851	1	851	1	500.00
22/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	975	1	975	1	400.00
22/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	359	0	359	0	400.00
22/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	8072	8	8072	8	0.00
22/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	5169	5	5169	5	0.00
22/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	5551	6	5551	6	0.00
22/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	3100	3	3100	3	0.00
22/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	5878	6	5878	6	0.00
22/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	3336	3	3336	3	0.00
22/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	4475	5	4475	5	0.00
22/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	1650	2	1650	2	150.00
22/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	3076	3	3076	3	0.00
22/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	3053	3	3053	3	0.00
22/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	713	1	713	1	500.00
22/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	986	1	986	1	1,080.00
22/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	1339	1	1339	1	400.00
22/06/2022	2032 On 04-August-22			Bond Future	10.66	88.3198	10.6595	88.3198	90,189.00
22/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	6301	6	6301	6	0.00
22/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	1269	1	1269	1	0.00
22/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	2297	2	2297	2	0.00
22/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	4937	5	4937	5	0.00
22/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	279	0	279	0	0.00
22/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	760	1	760	1	900.00
22/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	268	0	268	0	0.00
22/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	177	0	177	0	0.00
22/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	0	0	0	0	800.00
22/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	4	0	4	0	0.00
22/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	24	0	24	0	800.00
22/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	290	0	290	0	0.00
22/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	38	0	38	0	900.00
22/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	2777	3	2777	3	0.00
22/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	5257	6	5257	6	0.00

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22/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	2732	3	2732	3	0.00
22/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	7116	7	7116	7	0.00
22/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	9719	10	9719	10	0.00
22/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	3244	4	3244	4	0.00
22/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	1619	2	1619	2	0.00
22/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	4810	5	4810	5	0.00
22/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	2687	3	2687	3	0.00
22/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	93	0	93	0	800.00
22/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	499	1	499	1	7,500.00
22/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	1052	1	1052	1	7,500.00
22/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	37	0	37	0	0.00
22/06/2022	2032 On 03-November-22			Bond Future	10.85	85.4625	10.8468	85.4625	84,030.00
22/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	4348	4	4348	4	0.00
22/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	7429	7	7429	7	0.00
22/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	1281	1	1281	1	0.00
22/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	1511	1	1511	1	0.00
22/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	1535	1	1535	1	750.00
22/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	640	1	640	1	500.00
22/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	1133	1	1133	1	0.00
22/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	104	0	104	0	500.00
22/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	505	0	505	0	0.00
22/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	69	0	69	0	180.00
22/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	570	0	570	0	0.00
22/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	320	0	320	0	750.00
22/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	79	0	79	0	454.00
22/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	8309	9	8309	9	0.00
22/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	5331	6	5331	6	0.00
22/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	4458	5	4458	5	454.00
22/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	8593	9	8593	9	0.00
22/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	2791	3	2791	3	180.00
22/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	4247	4	4247	4	180.00
22/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	7748	8	7748	8	0.00
22/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	3017	3	3017	3	454.00

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22/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	4042	4	4042	4	0.00
22/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	2462	3	2462	3	0.00
22/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	2490	3	2490	3	0.00
22/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	295	0	295	0	750.00
22/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	791	1	791	1	500.00
22/06/2022	2032 On 02-February-23			Bond Future	11.02	86.8947	11.0156	86.8947	0.00
22/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	5217	5	5217	5	0.00
22/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	8725	8	8725	8	0.00
22/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1152	1	1152	1	0.00
22/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1170	1	1170	1	0.00
22/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	167	0	167	0	454.00
22/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	806	1	806	1	0.00
22/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	4678	4	4678	4	0.00
22/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1187	1	1187	1	0.00
22/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1374	1	1374	1	0.00
22/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1721	2	1721	2	750.00
22/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	892	1	892	1	500.00
22/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	527	0	527	0	750.00
22/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	231	0	231	0	500.00
22/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	8567	9	8567	9	0.00
22/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	6328	7	6328	7	0.00
22/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	5054	5	5054	5	0.00
22/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	3496	4	3496	4	0.00
22/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	4040	4	4040	4	454.00
22/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	4384	5	4384	5	0.00
22/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	1351	1	1351	1	0.00
22/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	5292	6	5292	6	454.00
22/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	9426	10	9426	10	0.00
22/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	4419	5	4419	5	0.00
22/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	4455	5	4455	5	0.00
22/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	515	0	515	0	750.00
22/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	1174	1	1174	1	500.00
22/06/2022	2032 On 04-May-23			Bond Future	11.15	84.4032	11.1524	84.4032	0.00

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22/06/2022	2032 On 04-May-23	0000000	Call	Bond Future	2252	2	2252	2	0.00
22/06/2022	2032 On 04-May-23	0000000	Call	Bond Future	2275	2	2275	2	0.00
22/06/2022	2032 On 04-May-23	0000000	Call	Bond Future	2298	2	2298	2	0.00
22/06/2022	2032 On 04-May-23	0000000	Put	Bond Future	3609	4	3609	4	0.00
22/06/2022	2032 On 04-May-23	0000000	Put	Bond Future	3636	4	3636	4	0.00
22/06/2022	2032 On 04-May-23	0000000	Put	Bond Future	3663	4	3663	4	0.00
22/06/2022	2033 On 04-August-22			Bond Future	115.92	115.2285	115.9225	115.2285	7,428.00
22/06/2022	2033 On 03-November-22			Bond Future	116.31	115.6154	116.3116	115.6154	0.00
22/06/2022	2033 On 02-February-23			Bond Future	118.28	117.5762	118.2809	117.5762	0.00
22/06/2022	2033 On 04-May-23			Bond Future	119.19	118.4825	119.1938	118.4825	0.00
22/06/2022	2037 On 04-August-22			Bond Future	11.20	80.5739	11.2037	80.5739	139,485.00
22/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	11	0	11	0	50.00
22/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	2106	2	2106	2	0.00
22/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	590	0	590	0	0.00
22/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	1358	1	1358	1	1,050.00
22/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	551	0	551	0	0.00
22/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	570	0	570	0	0.00
22/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	4546	4	4546	4	0.00
22/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	207	0	207	0	1,050.00
22/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	2398	3	2398	3	0.00
22/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	2485	3	2485	3	0.00
22/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	1320	2	1320	2	0.00
22/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	812	1	812	1	50.00
22/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	7126	8	7126	8	0.00
22/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	2441	3	2441	3	50.00
22/06/2022	2037 On 03-November-22			Bond Future	11.37	81.7550	11.3719	81.7550	2,000.00
22/06/2022	2037 On 03-November-22	0000000	Call	Bond Future	2091	2	2091	2	0.00
22/06/2022	2037 On 03-November-22	0000000	Call	Bond Future	2151	2	2151	2	0.00
22/06/2022	2037 On 03-November-22	0000000	Call	Bond Future	2121	2	2121	2	0.00
22/06/2022	2037 On 03-November-22	0000000	Put	Bond Future	2488	3	2488	3	0.00
22/06/2022	2037 On 03-November-22	0000000	Put	Bond Future	2518	3	2518	3	0.00
22/06/2022	2037 On 03-November-22	0000000	Put	Bond Future	2459	3	2459	3	0.00
22/06/2022	2037 On 02-February-23			Bond Future	11.53	78.8679	11.5271	78.8679	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
22/06/2022	2037 On 02-February-23	0000000	Call	Bond Future	1685	1	1685	1	0.00
22/06/2022	2037 On 02-February-23	0000000	Call	Bond Future	1640	1	1640	1	0.00
22/06/2022	2037 On 02-February-23	0000000	Call	Bond Future	1663	1	1663	1	0.00
22/06/2022	2037 On 02-February-23	0000000	Put	Bond Future	4557	5	4557	5	0.00
22/06/2022	2037 On 02-February-23	0000000	Put	Bond Future	4595	5	4595	5	0.00
22/06/2022	2037 On 02-February-23	0000000	Put	Bond Future	4519	5	4519	5	0.00
22/06/2022	2037 On 04-May-23			Bond Future	11.66	80.3857	11.6571	80.3857	0.00
22/06/2022	2037 On 04-May-23	0000000	Call	Bond Future	2461	2	2461	2	0.00
22/06/2022	2037 On 04-May-23	0000000	Call	Bond Future	2410	2	2410	2	0.00
22/06/2022	2037 On 04-May-23	0000000	Call	Bond Future	2435	2	2435	2	0.00
22/06/2022	2037 On 04-May-23	0000000	Put	Bond Future	4443	5	4443	5	0.00
22/06/2022	2037 On 04-May-23	0000000	Put	Bond Future	4477	5	4477	5	0.00
22/06/2022	2037 On 04-May-23	0000000	Put	Bond Future	4410	5	4410	5	0.00
22/06/2022	2038 On 04-August-22			Bond Future	130.69	129.3424	130.6928	129.3424	4,102.00
22/06/2022	2038 On 03-November-22			Bond Future	132.63	131.2680	132.6345	131.2680	0.00
22/06/2022	2038 On 02-February-23			Bond Future	132.98	131.6019	132.9832	131.6019	0.00
22/06/2022	2038 On 04-May-23			Bond Future	135.55	134.1502	135.5541	134.1502	0.00
22/06/2022	2040 On 04-August-22			Bond Future	11.33	82.2590	11.3262	82.2590	124,552.00
22/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	0	0	0	0	460.00
22/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	162	0	162	0	460.00
22/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	604	0	604	0	0.00
22/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	5741	5	5741	5	0.00
22/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	625	0	625	0	0.00
22/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	646	1	646	1	0.00
22/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	2470	3	2470	3	0.00
22/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	133	0	133	0	460.00
22/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	11706	12	11706	12	0.00
22/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	2515	3	2515	3	0.00
22/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	2562	3	2562	3	0.00
22/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	4388	5	4388	5	0.00
22/06/2022	2040 On 03-November-22			Bond Future	11.49	83.4649	11.4900	83.4649	3,965.00
22/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	2549	2	2549	2	1,500.00
22/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	2256	2	2256	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
22/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	743	1	743	1	1,500.00
22/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	6862	6	6862	6	0.00
22/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	2193	2	2193	2	0.00
22/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	2225	2	2225	2	0.00
22/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	582	0	582	0	1,100.00
22/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	1640	1	1640	1	1,100.00
22/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	3512	4	3512	4	0.00
22/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	2766	3	2766	3	0.00
22/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	5309	6	5309	6	0.00
22/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	5842	6	5842	6	0.00
22/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	2486	3	2486	3	0.00
22/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	723	1	723	1	1,100.00
22/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	2831	3	2831	3	0.00
22/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	2798	3	2798	3	0.00
22/06/2022	2040 On 02-February-23			Bond Future	11.64	80.3562	11.6413	80.3562	0.00
22/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1614	1	1614	1	0.00
22/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1638	1	1638	1	0.00
22/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	343	0	343	0	400.00
22/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	323	0	323	0	0.00
22/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	5485	5	5485	5	0.00
22/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1236	1	1236	1	0.00
22/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1299	1	1299	1	400.00
22/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1663	1	1663	1	0.00
22/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	5360	5	5360	5	0.00
22/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	5000	5	5000	5	0.00
22/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	5704	6	5704	6	0.00
22/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	1729	2	1729	2	400.00
22/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	1778	2	1778	2	0.00
22/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	10247	11	10247	11	0.00
22/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	10044	10	10044	10	0.00
22/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	5844	6	5844	6	0.00
22/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	5042	5	5042	5	0.00
22/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	5085	5	5085	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
22/06/2022	2040 On 04-May-23			Bond Future	11.77	81.9031	11.7682	81.9031	0.00
22/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	10348	10	10348	10	0.00
22/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	2655	2	2655	2	0.00
22/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	2821	2	2821	2	500.00
22/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	1119	1	1119	1	500.00
22/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	1465	1	1465	1	400.00
22/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	2627	2	2627	2	0.00
22/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	480	0	480	0	400.00
22/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	7497	7	7497	7	0.00
22/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	2682	2	2682	2	0.00
22/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	4784	5	4784	5	0.00
22/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	7855	8	7855	8	0.00
22/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	1690	2	1690	2	400.00
22/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	1057	1	1057	1	500.00
22/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	11219	12	11219	12	0.00
22/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	4857	5	4857	5	0.00
22/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	6904	7	6904	7	0.00
22/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	4607	5	4607	5	0.00
22/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	4820	5	4820	5	0.00
22/06/2022	2044 On 04-August-22			Bond Future	11.35	79.0449	11.3466	79.0449	88,448.00
22/06/2022	2044 On 04-August-22	0000000	Call	Bond Future	728	1	728	1	0.00
22/06/2022	2044 On 04-August-22	0000000	Call	Bond Future	682	1	682	1	0.00
22/06/2022	2044 On 04-August-22	0000000	Call	Bond Future	704	1	704	1	0.00
22/06/2022	2044 On 04-August-22	0000000	Put	Bond Future	2428	3	2428	3	0.00
22/06/2022	2044 On 04-August-22	0000000	Put	Bond Future	2473	3	2473	3	0.00
22/06/2022	2044 On 04-August-22	0000000	Put	Bond Future	2383	3	2383	3	0.00
22/06/2022	2044 On 03-November-22			Bond Future	11.50	80.2037	11.5019	80.2037	0.00
22/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	2225	2	2225	2	0.00
22/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	2194	2	2194	2	0.00
22/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	2257	2	2257	2	0.00
22/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	436	0	436	0	1,600.00
22/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	1922	2	1922	2	1,600.00
22/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	3242	3	3242	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
22/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	6631	7	6631	7	0.00
22/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	2853	3	2853	3	0.00
22/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	2887	3	2887	3	0.00
22/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	2921	3	2921	3	0.00
22/06/2022	2044 On 02-February-23			Bond Future	11.65	77.1656	11.6451	77.1656	0.00
22/06/2022	2044 On 02-February-23	0000000	Call	Bond Future	1781	2	1781	2	0.00
22/06/2022	2044 On 02-February-23	0000000	Call	Bond Future	1755	2	1755	2	0.00
22/06/2022	2044 On 02-February-23	0000000	Call	Bond Future	1730	2	1730	2	0.00
22/06/2022	2044 On 02-February-23	0000000	Put	Bond Future	5030	5	5030	5	0.00
22/06/2022	2044 On 02-February-23	0000000	Put	Bond Future	4988	5	4988	5	0.00
22/06/2022	2044 On 02-February-23	0000000	Put	Bond Future	4946	5	4946	5	0.00
22/06/2022	2044 On 04-May-23			Bond Future	11.76	78.6512	11.7648	78.6512	0.00
22/06/2022	2044 On 04-May-23	0000000	Call	Bond Future	2737	2	2737	2	0.00
22/06/2022	2044 On 04-May-23	0000000	Call	Bond Future	2709	2	2709	2	0.00
22/06/2022	2044 On 04-May-23	0000000	Call	Bond Future	2681	2	2681	2	0.00
22/06/2022	2044 On 04-May-23	0000000	Put	Bond Future	4936	5	4936	5	0.00
22/06/2022	2044 On 04-May-23	0000000	Put	Bond Future	4899	5	4899	5	0.00
22/06/2022	2044 On 04-May-23	0000000	Put	Bond Future	4862	5	4862	5	0.00
22/06/2022	2046 On 04-August-22			Bond Future	120.24	118.4539	120.2445	118.4539	16,569.00
22/06/2022	2046 On 03-November-22			Bond Future	120.07	118.2615	120.0686	118.2615	1,566.00
22/06/2022	2046 On 02-February-23			Bond Future	122.10	120.2680	122.1024	120.2680	0.00
22/06/2022	2046 On 04-May-23			Bond Future	122.44	120.5804	122.4416	120.5804	0.00
22/06/2022	2050 On 04-August-22			Bond Future	122.03	120.2251	122.0279	120.2251	11,293.00
22/06/2022	2050 On 03-November-22			Bond Future	123.84	122.0143	123.8402	122.0143	0.00
22/06/2022	2050 On 02-February-23			Bond Future	123.83	121.9818	123.8300	121.9818	0.00
22/06/2022	2050 On 04-May-23			Bond Future	126.22	124.3433	126.2233	124.3433	0.00
22/06/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2022	AL37 On 04-August-22			Index Future	822.52	822.0120	822.5220	822.0120	0.00
22/06/2022	AL37 On 03-November-22			Index Future	834.66	834.1490	834.6580	834.1490	0.00
22/06/2022	AL37 On 02-February-23			Index Future	848.59	848.0760	848.5850	848.0760	0.00
22/06/2022	AL37 On 04-May-23			Index Future	864.76	864.2540	864.7640	864.2540	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
22/06/2022	AL7T On 04-August-22			Index Future	933.58	930.3320	933.5780	930.3320	0.00
22/06/2022	AL7T On 03-November-22			Index Future	947.35	944.0690	947.3530	944.0690	0.00
22/06/2022	AL7T On 02-February-23			Index Future	963.16	959.8310	963.1610	959.8310	0.00
22/06/2022	AL7T On 04-May-23			Index Future	981.53	978.1410	981.5250	978.1410	0.00
22/06/2022	ALBI On 04-August-22			Index Future	829.41	826.3380	829.4090	826.3380	136.00
22/06/2022	ALBI On 03-November-22			Index Future	841.65	838.5400	841.6470	838.5400	0.00
22/06/2022	ALBI On 02-February-23			Index Future	855.69	852.5390	855.6910	852.5390	0.00
22/06/2022	ALBI On 04-May-23			Index Future	872.01	868.8030	872.0060	868.8030	0.00
22/06/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/06/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2022	C442 On 25-April-42			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
22/06/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2022	ES33 On 04-August-22			Bond Future	12.01	75.3828	12.0093	75.3828	350.00
22/06/2022	ES33 On 03-November-22			Bond Future	12.23	72.7223	12.2305	72.7223	0.00
22/06/2022	ES33 On 02-February-23			Bond Future	12.44	73.9580	12.4402	73.9580	0.00
22/06/2022	ES33 On 04-May-23			Bond Future	12.62	71.6022	12.6166	71.6022	0.00
22/06/2022	ES42 On 04-August-22			Bond Future	12.42	73.4515	12.4197	73.4515	4,769.00
22/06/2022	ES42 On 03-November-22			Bond Future	12.62	70.2852	12.6238	70.2852	0.00
22/06/2022	ES42 On 02-February-23			Bond Future	12.81	71.4815	12.8107	71.4815	0.00
22/06/2022	ES42 On 04-May-23			Bond Future	12.98	68.6074	12.9765	68.6074	0.00
22/06/2022	GOVI On 04-August-22			GOVI	818.08	815.0130	818.0750	815.0130	1,111.00
22/06/2022	GOVI On 04-August-22	0000000	Call	GOVI	0	0	0	0	0.00
22/06/2022	GOVI On 04-August-22	0000000	Call	GOVI	0	0	0	0	0.00
22/06/2022	GOVI On 04-August-22	0000000	Call	GOVI	0	0	0	0	0.00
22/06/2022	GOVI On 04-August-22	0000000	Put	GOVI	12050	4	12050	4	0.00
22/06/2022	GOVI On 04-August-22	0000000	Put	GOVI	11950	4	11950	4	0.00
22/06/2022	GOVI On 04-August-22	0000000	Put	GOVI	11850	4	11850	4	0.00
22/06/2022	GOVI On 03-November-22			GOVI	830.15	827.0470	830.1460	827.0470	0.00
22/06/2022	GOVI On 03-November-22	0000000	Call	GOVI	97160	7	97160	7	0.00
22/06/2022	GOVI On 03-November-22	0000000	Call	GOVI	97360	7	97360	7	0.00
22/06/2022	GOVI On 03-November-22	0000000	Call	GOVI	97260	7	97260	7	0.00
22/06/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
22/06/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
22/06/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
22/06/2022	GOVI On 02-February-23			GOVI	844.00	840.8550	843.9980	840.8550	0.00
22/06/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
22/06/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
22/06/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
22/06/2022	GOVI On 02-February-23	0000000	Put	GOVI	68320	10	68320	10	0.00
22/06/2022	GOVI On 02-February-23	0000000	Put	GOVI	68220	10	68220	10	0.00
22/06/2022	GOVI On 02-February-23	0000000	Put	GOVI	68420	10	68420	10	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
22/06/2022	GOVI On 04-May-23			GOVI	860.09	856.8950	860.0890	856.8950	0.00
22/06/2022	GOVI On 04-May-23	0000000	Call	GOVI	72090	4	72090	4	0.00
22/06/2022	GOVI On 04-May-23	0000000	Call	GOVI	72290	4	72290	4	0.00
22/06/2022	GOVI On 04-May-23	0000000	Call	GOVI	72190	4	72190	4	0.00
22/06/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
22/06/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
22/06/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
22/06/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/06/2022	IGOV On 04-August-22			Index Future	323.13	320.6240	323.1320	320.6240	759.00
22/06/2022	IGOV On 03-November-22			Index Future	327.98	325.4370	327.9800	325.4370	16.00
22/06/2022	IGOV On 02-February-23			Index Future	333.53	330.9470	333.5300	330.9470	0.00
22/06/2022	IGOV On 04-May-23			Index Future	339.97	337.3360	339.9660	337.3360	0.00
22/06/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
22/06/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
22/06/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
22/06/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
22/06/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
22/06/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
22/06/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
22/06/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
22/06/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
22/06/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/06/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
22/06/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
22/06/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
22/06/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
22/06/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/06/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
22/06/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/06/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/06/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.08	94.9150	5.0750	94.9150	0.00
22/06/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.60	94.4400	5.6000	94.4400	0.00
22/06/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.77	94.2650	5.7650	94.2650	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
22/06/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.19	93.8600	6.1900	93.8600	0.00
22/06/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.30	93.7500	6.3000	93.7500	0.00
22/06/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.73	93.3350	6.7250	93.3350	68.00
22/06/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.20	92.8800	7.2000	92.8800	0.00
22/06/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.63	92.3950	7.6250	92.3950	0.00
22/06/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.91	92.2700	7.9050	92.2700	75.00
22/06/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.91	92.0700	7.9100	92.0700	172.00
22/06/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.19	91.8500	8.1850	91.8500	0.00
22/06/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.10	91.7850	8.0950	91.7850	0.00
22/06/2022	R023 On 04-August-22			Bond Future	5.72	104.5290	5.7204	104.5290	25,523.00
22/06/2022	R023 On 04-August-22	0000000	Call	Bond Future	202	0	202	0	0.00
22/06/2022	R023 On 04-August-22	0000000	Call	Bond Future	206	0	206	0	0.00
22/06/2022	R023 On 04-August-22	0000000	Call	Bond Future	211	0	211	0	0.00
22/06/2022	R023 On 04-August-22	0000000	Put	Bond Future	31	0	31	0	0.00
22/06/2022	R023 On 04-August-22	0000000	Put	Bond Future	32	0	32	0	0.00
22/06/2022	R023 On 04-August-22	0000000	Put	Bond Future	33	0	33	0	0.00
22/06/2022	R023 On 03-November-22			Bond Future	5.55	102.1422	5.5534	102.1422	0.00
22/06/2022	R023 On 03-November-22	0000000	Call	Bond Future	250	0	250	0	0.00
22/06/2022	R023 On 03-November-22	0000000	Call	Bond Future	245	0	245	0	0.00
22/06/2022	R023 On 03-November-22	0000000	Call	Bond Future	248	0	248	0	0.00
22/06/2022	R023 On 03-November-22	0000000	Put	Bond Future	30	0	30	0	0.00
22/06/2022	R023 On 03-November-22	0000000	Put	Bond Future	31	0	31	0	0.00
22/06/2022	R023 On 03-November-22	0000000	Put	Bond Future	30	0	30	0	0.00
22/06/2022	R035 On 04-August-22			Bond Future	11.00	89.1425	11.0043	89.1425	129,688.00
22/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	300	0	300	0	400.00
22/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	646	0	646	0	0.00
22/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	1751	1	1751	1	0.00
22/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	6736	6	6736	6	0.00
22/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	1	0	1	0	400.00
22/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	459	0	459	0	0.00
22/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	7	0	7	0	100.00
22/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	606	0	606	0	0.00
22/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	626	0	626	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	2300	3	2300	3	0.00
22/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	2342	3	2342	3	0.00
22/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	7446	8	7446	8	0.00
22/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	3225	4	3225	4	0.00
22/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	999	1	999	1	100.00
22/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	2693	3	2693	3	100.00
22/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	9574	10	9574	10	0.00
22/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	57	0	57	0	400.00
22/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	2259	3	2259	3	0.00
22/06/2022	R035 On 03-November-22			Bond Future	11.18	85.9618	11.1827	85.9618	3,720.00
22/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	2157	2	2157	2	0.00
22/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	2127	2	2127	2	0.00
22/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	399	0	399	0	1,000.00
22/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	118	0	118	0	582.00
22/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	1897	2	1897	2	1,000.00
22/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	786	1	786	1	0.00
22/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	2187	2	2187	2	0.00
22/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	8523	8	8523	8	0.00
22/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	1732	1	1732	1	0.00
22/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2874	3	2874	3	582.00
22/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	348	0	348	0	1,000.00
22/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2379	3	2379	3	0.00
22/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	4494	5	4494	5	582.00
22/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	8685	9	8685	9	0.00
22/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	5815	6	5815	6	0.00
22/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2437	3	2437	3	0.00
22/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2408	3	2408	3	0.00
22/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2681	3	2681	3	0.00
22/06/2022	R035 On 02-February-23			Bond Future	11.35	87.4015	11.3475	87.4015	0.00
22/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	5057	5	5057	5	0.00
22/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	10318	10	10318	10	0.00
22/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	2027	2	2027	2	1,000.00
22/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	2053	2	2053	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
22/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1563	1	1563	1	0.00
22/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1586	1	1586	1	0.00
22/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	624	1	624	1	1,000.00
22/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1108	1	1108	1	400.00
22/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	4903	5	4903	5	0.00
22/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1609	1	1609	1	0.00
22/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1145	1	1145	1	0.00
22/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1035	1	1035	1	0.00
22/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	246	0	246	0	582.00
22/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	268	0	268	0	0.00
22/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	291	0	291	0	400.00
22/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	9265	10	9265	10	0.00
22/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	9752	10	9752	10	0.00
22/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	5477	6	5477	6	0.00
22/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	5304	6	5304	6	0.00
22/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	5219	6	5219	6	582.00
22/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	6943	7	6943	7	0.00
22/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	4350	5	4350	5	0.00
22/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	502	1	502	1	1,000.00
22/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	9507	10	9507	10	0.00
22/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	4387	5	4387	5	0.00
22/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	4424	5	4424	5	0.00
22/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	3724	4	3724	4	582.00
22/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	3757	4	3757	4	0.00
22/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	1543	2	1543	2	400.00
22/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	1604	2	1604	2	0.00
22/06/2022	R035 On 04-May-23			Bond Future	11.48	84.5793	11.4759	84.5793	0.00
22/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	2626	2	2626	2	0.00
22/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	979	1	979	1	500.00
22/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	411	0	411	0	400.00
22/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	6800	6	6800	6	0.00
22/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	9730	9	9730	9	0.00
22/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	2496	2	2496	2	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	2574	2	2574	2	0.00
22/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	2600	2	2600	2	0.00
22/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	1258	1	1258	1	400.00
22/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	6388	7	6388	7	0.00
22/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	894	1	894	1	500.00
22/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	1525	2	1525	2	400.00
22/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	4080	4	4080	4	0.00
22/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	10292	11	10292	11	0.00
22/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	7219	8	7219	8	0.00
22/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	4239	4	4239	4	0.00
22/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	4144	4	4144	4	0.00
22/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	4112	4	4112	4	0.00
22/06/2022	R186 On 04-August-22			Bond Future	8.67	107.8672	8.6680	107.8672	81,530.00
22/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	1	0	1	0	3,600.00
22/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	133	0	133	0	0.00
22/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	138	0	138	0	0.00
22/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	67	0	67	0	3,600.00
22/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	143	0	143	0	0.00
22/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	4065	4	4065	4	0.00
22/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	31	0	31	0	3,600.00
22/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	2091	2	2091	2	0.00
22/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	2123	2	2123	2	0.00
22/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	2156	2	2156	2	0.00
22/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	6592	7	6592	7	0.00
22/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	2739	3	2739	3	0.00
22/06/2022	R186 On 03-November-22			Bond Future	8.87	109.4463	8.8666	109.4463	11,166.00
22/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	790	1	790	1	0.00
22/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	1377	1	1377	1	0.00
22/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	445	0	445	0	4,310.00
22/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	763	1	763	1	0.00
22/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	776	1	776	1	0.00
22/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	1929	2	1929	2	0.00
22/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	1951	2	1951	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
22/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	1224	1	1224	1	4,310.00
22/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	2706	3	2706	3	0.00
22/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	1907	2	1907	2	0.00
22/06/2022	R186 On 02-February-23			Bond Future	9.03	105.9830	9.0326	105.9830	0.00
22/06/2022	R186 On 02-February-23	0000000	Call	Bond Future	688	1	688	1	0.00
22/06/2022	R186 On 02-February-23	0000000	Call	Bond Future	678	1	678	1	0.00
22/06/2022	R186 On 02-February-23	0000000	Call	Bond Future	668	1	668	1	0.00
22/06/2022	R186 On 02-February-23	0000000	Put	Bond Future	3054	3	3054	3	0.00
22/06/2022	R186 On 02-February-23	0000000	Put	Bond Future	3030	3	3030	3	0.00
22/06/2022	R186 On 02-February-23	0000000	Put	Bond Future	3006	3	3006	3	0.00
22/06/2022	R186 On 04-May-23			Bond Future	9.14	108.0169	9.1409	108.0169	0.00
22/06/2022	R186 On 04-May-23	0000000	Call	Bond Future	1419	1	1419	1	0.00
22/06/2022	R186 On 04-May-23	0000000	Call	Bond Future	1405	1	1405	1	0.00
22/06/2022	R186 On 04-May-23	0000000	Call	Bond Future	1434	1	1434	1	0.00
22/06/2022	R186 On 04-May-23	0000000	Put	Bond Future	2389	2	2389	2	0.00
22/06/2022	R186 On 04-May-23	0000000	Put	Bond Future	2406	2	2406	2	0.00
22/06/2022	R186 On 04-May-23	0000000	Put	Bond Future	2373	2	2373	2	0.00
22/06/2022	R197 On 04-August-22			Bond Future	330.41	329.5129	330.4113	329.5129	859.00
22/06/2022	R197 On 03-November-22			Bond Future	335.32	334.4168	335.3187	334.4168	6.00
22/06/2022	R197 On 02-February-23			Bond Future	332.24	331.3602	332.2447	331.3602	0.00
22/06/2022	R197 On 04-May-23			Bond Future	338.67	337.7789	338.6702	337.7789	0.00
22/06/2022	R202 On 04-August-22			Bond Future	250.39	248.0888	250.3901	248.0888	6,586.00
22/06/2022	R202 On 03-November-22			Bond Future	254.11	251.7811	254.1090	251.7811	0.00
22/06/2022	R202 On 02-February-23			Bond Future	253.76	251.4147	253.7625	251.4147	0.00
22/06/2022	R202 On 04-May-23			Bond Future	258.67	256.2812	258.6668	256.2812	0.00
22/06/2022	R209 On 04-August-22			Bond Future	11.03	68.5462	11.0296	68.5462	23,438.00
22/06/2022	R209 On 04-August-22	0000000	Call	Bond Future	279	0	279	0	0.00
22/06/2022	R209 On 04-August-22	0000000	Call	Bond Future	302	0	302	0	0.00
22/06/2022	R209 On 04-August-22	0000000	Call	Bond Future	290	0	290	0	0.00
22/06/2022	R209 On 04-August-22	0000000	Put	Bond Future	2709	3	2709	3	0.00
22/06/2022	R209 On 04-August-22	0000000	Put	Bond Future	2753	3	2753	3	0.00
22/06/2022	R209 On 04-August-22	0000000	Put	Bond Future	2666	3	2666	3	0.00
22/06/2022	R209 On 03-November-22			Bond Future	11.19	66.4056	11.1888	66.4056	4,520.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	1565	1	1565	1	0.00
22/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	160	0	160	0	3,500.00
22/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	2912	3	2912	3	0.00
22/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	573	0	573	0	0.00
22/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	1518	1	1518	1	0.00
22/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	1541	1	1541	1	0.00
22/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	4699	0	4699	0	0.00
22/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	1588	1	1588	1	0.00
22/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	17	0	17	0	6,000.00
22/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	39	0	39	0	0.00
22/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	9571	10	9571	10	0.00
22/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	11119	11	11119	11	0.00
22/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	2411	3	2411	3	0.00
22/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	4247	4	4247	4	0.00
22/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	713	0	713	0	3,500.00
22/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	2468	3	2468	3	0.00
22/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	2497	3	2497	3	7,000.00
22/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	1341	1	1341	1	0.00
22/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	6681	7	6681	7	6,000.00
22/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	2440	3	2440	3	0.00
22/06/2022	R209 On 02-February-23			Bond Future	11.33	67.5184	11.3318	67.5184	0.00
22/06/2022	R209 On 02-February-23	0000000	Call	Bond Future	1273	1	1273	1	0.00
22/06/2022	R209 On 02-February-23	0000000	Call	Bond Future	1235	1	1235	1	0.00
22/06/2022	R209 On 02-February-23	0000000	Call	Bond Future	1254	1	1254	1	0.00
22/06/2022	R209 On 02-February-23	0000000	Put	Bond Future	4029	4	4029	4	0.00
22/06/2022	R209 On 02-February-23	0000000	Put	Bond Future	4098	4	4098	4	0.00
22/06/2022	R209 On 02-February-23	0000000	Put	Bond Future	4063	4	4063	4	0.00
22/06/2022	R209 On 04-May-23			Bond Future	11.45	65.6631	11.4483	65.6631	0.00
22/06/2022	R209 On 04-May-23	0000000	Call	Bond Future	2110	2	2110	2	0.00
22/06/2022	R209 On 04-May-23	0000000	Call	Bond Future	2066	2	2066	2	0.00
22/06/2022	R209 On 04-May-23	0000000	Call	Bond Future	2088	2	2088	2	0.00
22/06/2022	R209 On 04-May-23	0000000	Put	Bond Future	3846	4	3846	4	0.00
22/06/2022	R209 On 04-May-23	0000000	Put	Bond Future	3875	4	3875	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
22/06/2022	R209 On 04-May-23	0000000	Put	Bond Future	3816	4	3816	4	0.00
22/06/2022	R210 On 04-August-22			Bond Future	225.13	224.1250	225.1279	224.1250	1,025.00
22/06/2022	R210 On 03-November-22			Bond Future	225.50	224.4964	225.4976	224.4964	0.00
22/06/2022	R210 On 02-February-23			Bond Future	229.32	228.3048	229.3166	228.3048	0.00
22/06/2022	R210 On 04-May-23			Bond Future	230.68	229.6670	230.6838	229.6670	0.00
22/06/2022	R213 On 04-August-22			Bond Future	10.51	83.2428	10.5150	83.2428	29,856.00
22/06/2022	R213 On 04-August-22	0000000	Call	Bond Future	141	0	141	0	0.00
22/06/2022	R213 On 04-August-22	0000000	Call	Bond Future	129	0	129	0	0.00
22/06/2022	R213 On 04-August-22	0000000	Call	Bond Future	135	0	135	0	0.00
22/06/2022	R213 On 04-August-22	0000000	Put	Bond Future	3182	3	3182	3	0.00
22/06/2022	R213 On 04-August-22	0000000	Put	Bond Future	3271	4	3271	4	0.00
22/06/2022	R213 On 04-August-22	0000000	Put	Bond Future	3226	4	3226	4	0.00
22/06/2022	R213 On 03-November-22			Bond Future	10.70	80.9234	10.7047	80.9234	0.00
22/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	1171	1	1171	1	0.00
22/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	527	0	527	0	0.00
22/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	809	1	809	1	0.00
22/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	70	0	70	0	200.00
22/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	382	0	382	0	0.00
22/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	1152	1	1152	1	0.00
22/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	82	0	82	0	476.00
22/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	1133	1	1133	1	0.00
22/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	1115	1	1115	1	0.00
22/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2704	3	2704	3	200.00
22/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2675	3	2675	3	0.00
22/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	7608	8	7608	8	0.00
22/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2646	3	2646	3	0.00
22/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	4573	5	4573	5	476.00
22/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	7912	8	7912	8	0.00
22/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	3270	3	3270	3	476.00
22/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	4021	4	4021	4	200.00
22/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2617	3	2617	3	0.00
22/06/2022	R213 On 02-February-23			Bond Future	10.88	82.2782	10.8792	82.2782	0.00
22/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1372	1	1372	1	912.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1023	1	1023	1	0.00
22/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1008	1	1008	1	0.00
22/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	176	0	176	0	476.00
22/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	6400	6	6400	6	0.00
22/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1038	1	1038	1	0.00
22/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1232	1	1232	1	0.00
22/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	735	1	735	1	0.00
22/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	3691	4	3691	4	476.00
22/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	662	1	662	1	912.00
22/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	4101	4	4101	4	0.00
22/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	3453	4	3453	4	0.00
22/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	8527	9	8527	9	0.00
22/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	4825	5	4825	5	476.00
22/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	4133	4	4133	4	0.00
22/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	4068	4	4068	4	0.00
22/06/2022	R213 On 04-May-23			Bond Future	11.01	80.3071	11.0131	80.3071	0.00
22/06/2022	R213 On 04-May-23	0000000	Call	Bond Future	2122	2	2122	2	0.00
22/06/2022	R213 On 04-May-23	0000000	Call	Bond Future	2102	2	2102	2	0.00
22/06/2022	R213 On 04-May-23	0000000	Call	Bond Future	2143	2	2143	2	0.00
22/06/2022	R213 On 04-May-23	0000000	Put	Bond Future	3323	3	3323	3	0.00
22/06/2022	R213 On 04-May-23	0000000	Put	Bond Future	3372	3	3372	3	0.00
22/06/2022	R213 On 04-May-23	0000000	Put	Bond Future	3347	3	3347	3	0.00
22/06/2022	R214 On 04-August-22			Bond Future	11.33	65.4129	11.3270	65.4129	20,860.00
22/06/2022	R214 On 04-August-22	0000000	Call	Bond Future	403	0	403	0	0.00
22/06/2022	R214 On 04-August-22	0000000	Call	Bond Future	417	0	417	0	0.00
22/06/2022	R214 On 04-August-22	0000000	Call	Bond Future	432	0	432	0	0.00
22/06/2022	R214 On 04-August-22	0000000	Put	Bond Future	2329	3	2329	3	0.00
22/06/2022	R214 On 04-August-22	0000000	Put	Bond Future	2287	3	2287	3	0.00
22/06/2022	R214 On 04-August-22	0000000	Put	Bond Future	2371	3	2371	3	0.00
22/06/2022	R214 On 03-November-22			Bond Future	11.48	63.0853	11.4820	63.0853	0.00
22/06/2022	R214 On 03-November-22	0000000	Call	Bond Future	1736	1	1736	1	0.00
22/06/2022	R214 On 03-November-22	0000000	Call	Bond Future	1762	1	1762	1	0.00
22/06/2022	R214 On 03-November-22	0000000	Call	Bond Future	1711	1	1711	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
22/06/2022	R214 On 03-November-22	0000000	Put	Bond Future	2410	3	2410	3	0.00
22/06/2022	R214 On 03-November-22	0000000	Put	Bond Future	2438	3	2438	3	0.00
22/06/2022	R214 On 03-November-22	0000000	Put	Bond Future	2467	3	2467	3	0.00
22/06/2022	R214 On 02-February-23			Bond Future	11.63	64.1418	11.6250	64.1418	0.00
22/06/2022	R214 On 02-February-23	0000000	Call	Bond Future	1347	1	1347	1	0.00
22/06/2022	R214 On 02-February-23	0000000	Call	Bond Future	1307	1	1307	1	0.00
22/06/2022	R214 On 02-February-23	0000000	Call	Bond Future	1327	1	1327	1	0.00
22/06/2022	R214 On 02-February-23	0000000	Put	Bond Future	4245	4	4245	4	0.00
22/06/2022	R214 On 02-February-23	0000000	Put	Bond Future	4280	4	4280	4	0.00
22/06/2022	R214 On 02-February-23	0000000	Put	Bond Future	4209	4	4209	4	0.00
22/06/2022	R214 On 04-May-23			Bond Future	11.74	62.0773	11.7370	62.0773	0.00
22/06/2022	R214 On 04-May-23	0000000	Call	Bond Future	2182	2	2182	2	0.00
22/06/2022	R214 On 04-May-23	0000000	Call	Bond Future	2137	2	2137	2	0.00
22/06/2022	R214 On 04-May-23	0000000	Call	Bond Future	2160	2	2160	2	0.00
22/06/2022	R214 On 04-May-23	0000000	Put	Bond Future	4072	4	4072	4	0.00
22/06/2022	R214 On 04-May-23	0000000	Put	Bond Future	4103	4	4103	4	0.00
22/06/2022	R214 On 04-May-23	0000000	Put	Bond Future	4041	4	4041	4	0.00
22/06/2022	R248 On 04-August-22			Bond Future	11.30	82.2303	11.2964	82.2303	200,538.00
22/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	0	0	0	0	0.00
22/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	22	0	22	0	1,200.00
22/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	670	0	670	0	1,200.00
22/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	41	0	41	0	0.00
22/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	471	0	471	0	1,700.00
22/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	11	0	11	0	1,700.00
22/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	648	0	648	0	0.00
22/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	626	0	626	0	0.00
22/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	2822	3	2822	3	0.00
22/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	2772	3	2772	3	0.00
22/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	6549	7	6549	7	0.00
22/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	3238	4	3238	4	0.00
22/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	2724	3	2724	3	50.00
22/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	7312	8	7312	8	0.00
22/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	12261	13	12261	13	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
22/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	8098	9	8098	9	0.00
22/06/2022	R248 On 03-November-22			Bond Future	11.45	79.0116	11.4501	79.0116	0.00
22/06/2022	R248 On 03-November-22	0000000	Call	Bond Future	2136	2	2136	2	0.00
22/06/2022	R248 On 03-November-22	0000000	Call	Bond Future	2105	2	2105	2	0.00
22/06/2022	R248 On 03-November-22	0000000	Call	Bond Future	2167	2	2167	2	0.00
22/06/2022	R248 On 03-November-22	0000000	Put	Bond Future	3109	3	3109	3	0.00
22/06/2022	R248 On 03-November-22	0000000	Put	Bond Future	3072	3	3072	3	0.00
22/06/2022	R248 On 03-November-22	0000000	Put	Bond Future	3036	3	3036	3	0.00
22/06/2022	R248 On 02-February-23			Bond Future	11.59	80.3351	11.5918	80.3351	0.00
22/06/2022	R248 On 02-February-23	0000000	Call	Bond Future	1693	1	1693	1	0.00
22/06/2022	R248 On 02-February-23	0000000	Call	Bond Future	1668	1	1668	1	0.00
22/06/2022	R248 On 02-February-23	0000000	Call	Bond Future	1719	1	1719	1	0.00
22/06/2022	R248 On 02-February-23	0000000	Put	Bond Future	5160	5	5160	5	0.00
22/06/2022	R248 On 02-February-23	0000000	Put	Bond Future	5249	5	5249	5	0.00
22/06/2022	R248 On 02-February-23	0000000	Put	Bond Future	5204	5	5204	5	0.00
22/06/2022	R248 On 04-May-23			Bond Future	11.70	77.4412	11.7025	77.4412	0.00
22/06/2022	R248 On 04-May-23	0000000	Call	Bond Future	2694	2	2694	2	0.00
22/06/2022	R248 On 04-May-23	0000000	Call	Bond Future	2666	2	2666	2	0.00
22/06/2022	R248 On 04-May-23	0000000	Call	Bond Future	2723	2	2723	2	0.00
22/06/2022	R248 On 04-May-23	0000000	Put	Bond Future	5025	5	5025	5	0.00
22/06/2022	R248 On 04-May-23	0000000	Put	Bond Future	5102	5	5102	5	0.00
22/06/2022	R248 On 04-May-23	0000000	Put	Bond Future	5063	5	5063	5	0.00