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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
14/06/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2022	2025 On 04-August-22			Bond Future	161.98	161.5611	161.9793	161.5611	7,305.00
14/06/2022	2025 On 03-November-22			Bond Future	164.35	163.8856	164.3466	163.8856	0.00
14/06/2022	2025 On 02-February-23			Bond Future	165.37	164.8848	165.3706	164.8848	0.00
14/06/2022	2025 On 04-May-23			Bond Future	168.45	167.8417	168.4479	167.8417	0.00
14/06/2022	2029 On 04-August-22			Bond Future	120.00	119.9692	119.9995	119.9692	2,791.00
14/06/2022	2029 On 03-November-22			Bond Future	120.51	120.4506	120.5085	120.4506	0.00
14/06/2022	2029 On 02-February-23			Bond Future	122.49	122.4212	122.4924	122.4212	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
14/06/2022	2029 On 04-May-23			Bond Future	123.49	123.3333	123.4885	123.3333	0.00
14/06/2022	2030 On 04-August-22			Bond Future	10.49	87.1194	10.4921	87.1194	98,017.00
14/06/2022	2030 On 04-August-22	8.30	Call	Bond Future	0	0	0	0	800.00
14/06/2022	2030 On 04-August-22	9.05	Call	Bond Future	2	0	2	0	800.00
14/06/2022	2030 On 04-August-22	9.54	Call	Bond Future	36	0	36	0	0.00
14/06/2022	2030 On 04-August-22	9.55	Call	Bond Future	38	0	38	0	0.00
14/06/2022	2030 On 04-August-22	9.56	Call	Bond Future	40	0	40	0	0.00
14/06/2022	2030 On 04-August-22	10.95	Call	Bond Future	2504	2	2504	2	0.00
14/06/2022	2030 On 04-August-22	10.95	Put	Bond Future	400	1	400	1	800.00
14/06/2022	2030 On 04-August-22	9.56	Put	Bond Future	4534	5	4534	5	0.00
14/06/2022	2030 On 04-August-22	9.55	Put	Bond Future	4581	5	4581	5	0.00
14/06/2022	2030 On 04-August-22	9.54	Put	Bond Future	4629	5	4629	5	0.00
14/06/2022	2030 On 04-August-22	9.05	Put	Bond Future	7079	7	7079	7	0.00
14/06/2022	2030 On 04-August-22	8.30	Put	Bond Future	11046	11	11046	11	0.00
14/06/2022	2030 On 03-November-22			Bond Future	10.70	88.3526	10.7028	88.3526	19,966.00
14/06/2022	2030 On 03-November-22	10.20	Call	Bond Future	802	1	802	1	500.00
14/06/2022	2030 On 03-November-22	11.57	Call	Bond Future	4421	4	4421	4	0.00
14/06/2022	2030 On 03-November-22	10.09	Call	Bond Future	653	1	653	1	0.00
14/06/2022	2030 On 03-November-22	10.08	Call	Bond Future	640	1	640	1	0.00
14/06/2022	2030 On 03-November-22	10.10	Call	Bond Future	665	1	665	1	0.00
14/06/2022	2030 On 03-November-22	9.70	Call	Bond Future	276	0	276	0	500.00
14/06/2022	2030 On 03-November-22	9.70	Put	Bond Future	4958	5	4958	5	0.00
14/06/2022	2030 On 03-November-22	10.10	Put	Bond Future	3442	4	3442	4	0.00
14/06/2022	2030 On 03-November-22	10.20	Put	Bond Future	3110	3	3110	3	0.00
14/06/2022	2030 On 03-November-22	10.08	Put	Bond Future	3511	4	3511	4	0.00
14/06/2022	2030 On 03-November-22	10.09	Put	Bond Future	3476	4	3476	4	0.00
14/06/2022	2030 On 03-November-22	11.57	Put	Bond Future	616	1	616	1	500.00
14/06/2022	2030 On 02-February-23			Bond Future	10.90	85.7732	10.9025	85.7732	0.00
14/06/2022	2030 On 02-February-23	11.12	Call	Bond Future	2753	3	2753	3	0.00
14/06/2022	2030 On 02-February-23	11.16	Call	Bond Future	2861	3	2861	3	0.00
14/06/2022	2030 On 02-February-23	10.01	Call	Bond Future	676	1	676	1	0.00
14/06/2022	2030 On 02-February-23	9.83	Call	Bond Future	495	0	495	0	400.00
14/06/2022	2030 On 02-February-23	9.94	Call	Bond Future	601	1	601	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
14/06/2022	2030 On 02-February-23	9.79	Call	Bond Future	460	0	460	0	0.00
14/06/2022	2030 On 02-February-23	8.81	Call	Bond Future	66	0	66	0	102.00
14/06/2022	2030 On 02-February-23	9.08	Call	Bond Future	116	0	116	0	400.00
14/06/2022	2030 On 02-February-23	9.99	Call	Bond Future	654	1	654	1	0.00
14/06/2022	2030 On 02-February-23	10.00	Call	Bond Future	665	1	665	1	0.00
14/06/2022	2030 On 02-February-23	9.80	Call	Bond Future	468	0	468	0	0.00
14/06/2022	2030 On 02-February-23	9.20	Call	Bond Future	147	0	147	0	0.00
14/06/2022	2030 On 02-February-23	9.66	Call	Bond Future	358	0	358	0	0.00
14/06/2022	2030 On 02-February-23	9.04	Call	Bond Future	107	0	107	0	0.00
14/06/2022	2030 On 02-February-23	9.04	Put	Bond Future	8743	9	8743	9	0.00
14/06/2022	2030 On 02-February-23	9.08	Put	Bond Future	8556	9	8556	9	0.00
14/06/2022	2030 On 02-February-23	9.66	Put	Bond Future	6003	6	6003	6	102.00
14/06/2022	2030 On 02-February-23	8.81	Put	Bond Future	9843	10	9843	10	0.00
14/06/2022	2030 On 02-February-23	9.20	Put	Bond Future	8000	8	8000	8	0.00
14/06/2022	2030 On 02-February-23	9.94	Put	Bond Future	4934	5	4934	5	102.00
14/06/2022	2030 On 02-February-23	10.01	Put	Bond Future	4684	5	4684	5	0.00
14/06/2022	2030 On 02-February-23	11.16	Put	Bond Future	1747	2	1747	2	400.00
14/06/2022	2030 On 02-February-23	9.79	Put	Bond Future	5492	6	5492	6	0.00
14/06/2022	2030 On 02-February-23	9.83	Put	Bond Future	5340	6	5340	6	0.00
14/06/2022	2030 On 02-February-23	9.80	Put	Bond Future	5454	6	5454	6	0.00
14/06/2022	2030 On 02-February-23	9.99	Put	Bond Future	4755	5	4755	5	0.00
14/06/2022	2030 On 02-February-23	10.00	Put	Bond Future	4719	5	4719	5	0.00
14/06/2022	2030 On 02-February-23	11.12	Put	Bond Future	1811	2	1811	2	0.00
14/06/2022	2030 On 04-May-23			Bond Future	11.08	87.2983	11.0766	87.2983	0.00
14/06/2022	2030 On 04-May-23	11.62	Call	Bond Future	3926	4	3926	4	0.00
14/06/2022	2030 On 04-May-23	12.04	Call	Bond Future	5170	5	5170	5	0.00
14/06/2022	2030 On 04-May-23	12.50	Call	Bond Future	6625	0	6625	0	0.00
14/06/2022	2030 On 04-May-23	9.58	Call	Bond Future	378	0	378	0	150.00
14/06/2022	2030 On 04-May-23	10.54	Call	Bond Future	1466	1	1466	1	0.00
14/06/2022	2030 On 04-May-23	10.53	Call	Bond Future	1449	1	1449	1	0.00
14/06/2022	2030 On 04-May-23	11.34	Call	Bond Future	3165	3	3165	3	0.00
14/06/2022	2030 On 04-May-23	10.00	Call	Bond Future	724	1	724	1	1,080.00
14/06/2022	2030 On 04-May-23	10.42	Call	Bond Future	1274	0	1274	0	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2022	2030 On 04-May-23	10.52	Call	Bond Future	1433	1	1433	1	0.00
14/06/2022	2030 On 04-May-23	9.67	Call	Bond Future	433	0	433	0	500.00
14/06/2022	2030 On 04-May-23	9.78	Call	Bond Future	512	0	512	0	400.00
14/06/2022	2030 On 04-May-23	9.03	Call	Bond Future	151	0	151	0	400.00
14/06/2022	2030 On 04-May-23	9.03	Put	Bond Future	9375	10	9375	10	0.00
14/06/2022	2030 On 04-May-23	9.78	Put	Bond Future	6217	7	6217	7	0.00
14/06/2022	2030 On 04-May-23	9.67	Put	Bond Future	6644	0	6644	0	0.00
14/06/2022	2030 On 04-May-23	10.52	Put	Bond Future	3825	4	3825	4	0.00
14/06/2022	2030 On 04-May-23	9.58	Put	Bond Future	7005	7	7005	7	0.00
14/06/2022	2030 On 04-May-23	10.42	Put	Bond Future	4105	0	4105	0	0.00
14/06/2022	2030 On 04-May-23	10.00	Put	Bond Future	5428	6	5428	6	0.00
14/06/2022	2030 On 04-May-23	11.34	Put	Bond Future	2062	2	2062	2	150.00
14/06/2022	2030 On 04-May-23	10.53	Put	Bond Future	3798	4	3798	4	0.00
14/06/2022	2030 On 04-May-23	10.54	Put	Bond Future	3771	4	3771	4	0.00
14/06/2022	2030 On 04-May-23	12.50	Put	Bond Future	871	0	871	0	500.00
14/06/2022	2030 On 04-May-23	12.04	Put	Bond Future	1221	1	1221	1	1,080.00
14/06/2022	2030 On 04-May-23	11.62	Put	Bond Future	1670	2	1670	2	400.00
14/06/2022	2032 On 04-August-22			Bond Future	10.93	86.6930	10.9313	86.6930	82,573.00
14/06/2022	2032 On 04-August-22	11.89	Call	Bond Future	4946	4	4946	4	0.00
14/06/2022	2032 On 04-August-22	10.70	Call	Bond Future	683	1	683	1	0.00
14/06/2022	2032 On 04-August-22	11.00	Call	Bond Future	1430	1	1430	1	0.00
14/06/2022	2032 On 04-August-22	11.60	Call	Bond Future	3676	3	3676	3	0.00
14/06/2022	2032 On 04-August-22	10.21	Call	Bond Future	115	0	115	0	0.00
14/06/2022	2032 On 04-August-22	10.50	Call	Bond Future	366	0	366	0	900.00
14/06/2022	2032 On 04-August-22	10.20	Call	Bond Future	109	0	109	0	0.00
14/06/2022	2032 On 04-August-22	10.10	Call	Bond Future	65	0	65	0	0.00
14/06/2022	2032 On 04-August-22	8.97	Call	Bond Future	0	0	0	0	800.00
14/06/2022	2032 On 04-August-22	9.40	Call	Bond Future	0	0	0	0	0.00
14/06/2022	2032 On 04-August-22	9.72	Call	Bond Future	6	0	6	0	800.00
14/06/2022	2032 On 04-August-22	10.22	Call	Bond Future	120	0	120	0	0.00
14/06/2022	2032 On 04-August-22	9.80	Call	Bond Future	10	0	10	0	900.00
14/06/2022	2032 On 04-August-22	10.20	Put	Bond Future	4056	5	4056	5	0.00
14/06/2022	2032 On 04-August-22	9.72	Put	Bond Future	6678	7	6678	7	0.00

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14/06/2022	2032 On 04-August-22	10.21	Put	Bond Future	4006	4	4006	4	0.00
14/06/2022	2032 On 04-August-22	9.40	Put	Bond Future	8552	9	8552	9	0.00
14/06/2022	2032 On 04-August-22	8.97	Put	Bond Future	11158	12	11158	12	0.00
14/06/2022	2032 On 04-August-22	10.10	Put	Bond Future	4571	5	4571	5	0.00
14/06/2022	2032 On 04-August-22	10.50	Put	Bond Future	2664	3	2664	3	0.00
14/06/2022	2032 On 04-August-22	9.80	Put	Bond Future	6221	7	6221	7	0.00
14/06/2022	2032 On 04-August-22	10.22	Put	Bond Future	3956	4	3956	4	0.00
14/06/2022	2032 On 04-August-22	11.60	Put	Bond Future	271	0	271	0	800.00
14/06/2022	2032 On 04-August-22	11.00	Put	Bond Future	1071	1	1071	1	7,500.00
14/06/2022	2032 On 04-August-22	10.70	Put	Bond Future	1906	2	1906	2	7,500.00
14/06/2022	2032 On 04-August-22	11.89	Put	Bond Future	122	0	122	0	0.00
14/06/2022	2032 On 03-November-22			Bond Future	11.13	83.7695	11.1347	83.7695	86,116.00
14/06/2022	2032 On 03-November-22	11.55	Call	Bond Future	3275	3	3275	3	0.00
14/06/2022	2032 On 03-November-22	12.30	Call	Bond Future	6119	6	6119	6	0.00
14/06/2022	2032 On 03-November-22	10.56	Call	Bond Future	756	1	756	1	0.00
14/06/2022	2032 On 03-November-22	10.66	Call	Bond Future	917	1	917	1	0.00
14/06/2022	2032 On 03-November-22	10.67	Call	Bond Future	934	1	934	1	750.00
14/06/2022	2032 On 03-November-22	9.46	Call	Bond Future	31	0	31	0	500.00
14/06/2022	2032 On 03-November-22	10.11	Call	Bond Future	252	0	252	0	0.00
14/06/2022	2032 On 03-November-22	9.31	Call	Bond Future	19	0	19	0	180.00
14/06/2022	2032 On 03-November-22	10.21	Call	Bond Future	334	0	334	0	500.00
14/06/2022	2032 On 03-November-22	10.49	Call	Bond Future	654	1	654	1	0.00
14/06/2022	2032 On 03-November-22	10.16	Call	Bond Future	291	0	291	0	0.00
14/06/2022	2032 On 03-November-22	9.92	Call	Bond Future	138	0	138	0	750.00
14/06/2022	2032 On 03-November-22	9.36	Call	Bond Future	22	0	22	0	454.00
14/06/2022	2032 On 03-November-22	9.36	Put	Bond Future	9733	10	9733	10	0.00
14/06/2022	2032 On 03-November-22	9.92	Put	Bond Future	6630	7	6630	7	0.00
14/06/2022	2032 On 03-November-22	10.11	Put	Bond Future	5685	6	5685	6	454.00
14/06/2022	2032 On 03-November-22	9.31	Put	Bond Future	10024	11	10024	11	0.00
14/06/2022	2032 On 03-November-22	10.16	Put	Bond Future	5448	6	5448	6	180.00
14/06/2022	2032 On 03-November-22	9.46	Put	Bond Future	9156	10	9156	10	0.00
14/06/2022	2032 On 03-November-22	10.56	Put	Bond Future	3747	4	3747	4	180.00
14/06/2022	2032 On 03-November-22	10.49	Put	Bond Future	4020	4	4020	4	454.00

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14/06/2022	2032 On 03-November-22	10.21	Put	Bond Future	5217	6	5217	6	0.00
14/06/2022	2032 On 03-November-22	10.67	Put	Bond Future	3342	4	3342	4	0.00
14/06/2022	2032 On 03-November-22	10.66	Put	Bond Future	3377	4	3377	4	0.00
14/06/2022	2032 On 03-November-22	12.30	Put	Bond Future	465	1	465	1	750.00
14/06/2022	2032 On 03-November-22	11.55	Put	Bond Future	1199	1	1199	1	500.00
14/06/2022	2032 On 02-February-23			Bond Future	11.32	85.1229	11.3243	85.1229	0.00
14/06/2022	2032 On 02-February-23	11.84	Call	Bond Future	4000	4	4000	4	0.00
14/06/2022	2032 On 02-February-23	12.75	Call	Bond Future	7311	7	7311	7	0.00
14/06/2022	2032 On 02-February-23	10.38	Call	Bond Future	633	1	633	1	0.00
14/06/2022	2032 On 02-February-23	10.39	Call	Bond Future	645	1	645	1	0.00
14/06/2022	2032 On 02-February-23	9.31	Call	Bond Future	61	0	61	0	454.00
14/06/2022	2032 On 02-February-23	10.16	Call	Bond Future	404	0	404	0	0.00
14/06/2022	2032 On 02-February-23	9.47	Call	Bond Future	89	0	89	0	500.00
14/06/2022	2032 On 02-February-23	11.69	Call	Bond Future	3510	3	3510	3	0.00
14/06/2022	2032 On 02-February-23	10.40	Call	Bond Future	657	1	657	1	0.00
14/06/2022	2032 On 02-February-23	10.50	Call	Bond Future	788	1	788	1	0.00
14/06/2022	2032 On 02-February-23	10.67	Call	Bond Future	1042	1	1042	1	750.00
14/06/2022	2032 On 02-February-23	10.22	Call	Bond Future	459	0	459	0	500.00
14/06/2022	2032 On 02-February-23	9.92	Call	Bond Future	238	0	238	0	750.00
14/06/2022	2032 On 02-February-23	9.92	Put	Bond Future	7585	8	7585	8	0.00
14/06/2022	2032 On 02-February-23	10.22	Put	Bond Future	6166	7	6166	7	0.00
14/06/2022	2032 On 02-February-23	10.67	Put	Bond Future	4362	5	4362	5	0.00
14/06/2022	2032 On 02-February-23	10.50	Put	Bond Future	5000	5	5000	5	454.00
14/06/2022	2032 On 02-February-23	10.40	Put	Bond Future	5399	6	5399	6	0.00
14/06/2022	2032 On 02-February-23	11.69	Put	Bond Future	1729	2	1729	2	0.00
14/06/2022	2032 On 02-February-23	9.47	Put	Bond Future	9970	11	9970	11	0.00
14/06/2022	2032 On 02-February-23	10.16	Put	Bond Future	6435	7	6435	7	454.00
14/06/2022	2032 On 02-February-23	9.31	Put	Bond Future	10866	11	10866	11	0.00
14/06/2022	2032 On 02-February-23	10.39	Put	Bond Future	5440	6	5440	6	0.00
14/06/2022	2032 On 02-February-23	10.38	Put	Bond Future	5481	6	5481	6	0.00
14/06/2022	2032 On 02-February-23	12.75	Put	Bond Future	646	1	646	1	750.00
14/06/2022	2032 On 02-February-23	11.84	Put	Bond Future	1502	2	1502	2	500.00
14/06/2022	2032 On 04-May-23			Bond Future	11.49	82.4777	11.4875	82.4777	0.00

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14/06/2022	2032 On 04-May-23	10.87	Call	Bond Future	1474	1	1474	1	0.00
14/06/2022	2032 On 04-May-23	10.88	Call	Bond Future	1491	1	1491	1	0.00
14/06/2022	2032 On 04-May-23	10.89	Call	Bond Future	1509	1	1509	1	0.00
14/06/2022	2032 On 04-May-23	10.89	Put	Bond Future	4455	5	4455	5	0.00
14/06/2022	2032 On 04-May-23	10.88	Put	Bond Future	4487	5	4487	5	0.00
14/06/2022	2032 On 04-May-23	10.87	Put	Bond Future	4520	5	4520	5	0.00
14/06/2022	2033 On 04-August-22			Bond Future	114.19	113.6527	114.1856	113.6527	7,428.00
14/06/2022	2033 On 03-November-22			Bond Future	114.53	113.9599	114.5263	113.9599	0.00
14/06/2022	2033 On 02-February-23			Bond Future	116.41	115.8242	116.4115	115.8242	0.00
14/06/2022	2033 On 04-May-23			Bond Future	117.21	116.5336	117.2098	116.5336	0.00
14/06/2022	2037 On 04-August-22			Bond Future	11.41	79.1134	11.4131	79.1134	135,099.00
14/06/2022	2037 On 04-August-22	10.10	Call	Bond Future	3	0	3	0	50.00
14/06/2022	2037 On 04-August-22	10.91	Call	Bond Future	337	0	337	0	0.00
14/06/2022	2037 On 04-August-22	11.21	Call	Bond Future	863	1	863	1	1,050.00
14/06/2022	2037 On 04-August-22	11.42	Call	Bond Future	1444	1	1444	1	0.00
14/06/2022	2037 On 04-August-22	10.89	Call	Bond Future	313	0	313	0	0.00
14/06/2022	2037 On 04-August-22	10.90	Call	Bond Future	325	0	325	0	0.00
14/06/2022	2037 On 04-August-22	11.95	Call	Bond Future	3539	3	3539	3	0.00
14/06/2022	2037 On 04-August-22	11.95	Put	Bond Future	454	1	454	1	1,050.00
14/06/2022	2037 On 04-August-22	10.91	Put	Bond Future	3399	4	3399	4	0.00
14/06/2022	2037 On 04-August-22	10.89	Put	Bond Future	3501	4	3501	4	0.00
14/06/2022	2037 On 04-August-22	11.42	Put	Bond Future	1403	2	1403	2	50.00
14/06/2022	2037 On 04-August-22	11.21	Put	Bond Future	2078	3	2078	3	0.00
14/06/2022	2037 On 04-August-22	10.10	Put	Bond Future	8372	9	8372	9	0.00
14/06/2022	2037 On 04-August-22	10.90	Put	Bond Future	3450	4	3450	4	50.00
14/06/2022	2037 On 03-November-22			Bond Future	11.59	80.2335	11.5928	80.2335	2,000.00
14/06/2022	2037 On 03-November-22	11.30	Call	Bond Future	1464	1	1464	1	0.00
14/06/2022	2037 On 03-November-22	11.32	Call	Bond Future	1513	1	1513	1	0.00
14/06/2022	2037 On 03-November-22	11.31	Call	Bond Future	1489	1	1489	1	0.00
14/06/2022	2037 On 03-November-22	11.31	Put	Bond Future	3148	4	3148	4	0.00
14/06/2022	2037 On 03-November-22	11.30	Put	Bond Future	3183	4	3183	4	0.00
14/06/2022	2037 On 03-November-22	11.32	Put	Bond Future	3112	4	3112	4	0.00
14/06/2022	2037 On 02-February-23			Bond Future	11.76	77.2731	11.7635	77.2731	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
14/06/2022	2037 On 02-February-23	11.05	Call	Bond Future	1085	1	1085	1	0.00
14/06/2022	2037 On 02-February-23	11.03	Call	Bond Future	1050	1	1050	1	0.00
14/06/2022	2037 On 02-February-23	11.04	Call	Bond Future	1067	1	1067	1	0.00
14/06/2022	2037 On 02-February-23	11.04	Put	Bond Future	5313	6	5313	6	0.00
14/06/2022	2037 On 02-February-23	11.03	Put	Bond Future	5356	6	5356	6	0.00
14/06/2022	2037 On 02-February-23	11.05	Put	Bond Future	5269	6	5269	6	0.00
14/06/2022	2037 On 04-May-23			Bond Future	11.91	78.6484	11.9129	78.6484	0.00
14/06/2022	2037 On 04-May-23	11.32	Call	Bond Future	1744	1	1744	1	0.00
14/06/2022	2037 On 04-May-23	11.30	Call	Bond Future	1703	1	1703	1	0.00
14/06/2022	2037 On 04-May-23	11.31	Call	Bond Future	1723	1	1723	1	0.00
14/06/2022	2037 On 04-May-23	11.31	Put	Bond Future	5164	6	5164	6	0.00
14/06/2022	2037 On 04-May-23	11.30	Put	Bond Future	5203	6	5203	6	0.00
14/06/2022	2037 On 04-May-23	11.32	Put	Bond Future	5126	6	5126	6	0.00
14/06/2022	2038 On 04-August-22			Bond Future	128.45	128.4964	128.4484	128.4964	4,102.00
14/06/2022	2038 On 03-November-22			Bond Future	130.33	130.3452	130.3259	130.3452	0.00
14/06/2022	2038 On 02-February-23			Bond Future	130.58	130.5860	130.5800	130.5860	0.00
14/06/2022	2038 On 04-May-23			Bond Future	133.01	132.9289	133.0114	132.9289	0.00
14/06/2022	2040 On 04-August-22			Bond Future	11.51	80.6985	11.5097	80.6985	125,183.00
14/06/2022	2040 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	460.00
14/06/2022	2040 On 04-August-22	10.70	Call	Bond Future	85	0	85	0	460.00
14/06/2022	2040 On 04-August-22	11.03	Call	Bond Future	381	0	381	0	0.00
14/06/2022	2040 On 04-August-22	12.24	Call	Bond Future	4729	4	4729	4	0.00
14/06/2022	2040 On 04-August-22	11.04	Call	Bond Future	395	0	395	0	0.00
14/06/2022	2040 On 04-August-22	11.05	Call	Bond Future	409	0	409	0	0.00
14/06/2022	2040 On 04-August-22	11.05	Put	Bond Future	3409	4	3409	4	0.00
14/06/2022	2040 On 04-August-22	12.24	Put	Bond Future	298	0	298	0	460.00
14/06/2022	2040 On 04-August-22	9.70	Put	Bond Future	12883	14	12883	14	0.00
14/06/2022	2040 On 04-August-22	11.04	Put	Bond Future	3462	4	3462	4	0.00
14/06/2022	2040 On 04-August-22	11.03	Put	Bond Future	3515	4	3515	4	0.00
14/06/2022	2040 On 04-August-22	10.70	Put	Bond Future	5488	6	5488	6	0.00
14/06/2022	2040 On 03-November-22			Bond Future	11.68	81.8411	11.6837	81.8411	3,965.00
14/06/2022	2040 On 03-November-22	11.50	Call	Bond Future	1908	2	1908	2	1,500.00
14/06/2022	2040 On 03-November-22	11.41	Call	Bond Future	1661	1	1661	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
14/06/2022	2040 On 03-November-22	10.80	Call	Bond Future	483	0	483	0	1,500.00
14/06/2022	2040 On 03-November-22	12.52	Call	Bond Future	5871	5	5871	5	0.00
14/06/2022	2040 On 03-November-22	11.39	Call	Bond Future	1608	1	1608	1	0.00
14/06/2022	2040 On 03-November-22	11.40	Call	Bond Future	1634	1	1634	1	0.00
14/06/2022	2040 On 03-November-22	10.70	Call	Bond Future	367	0	367	0	1,100.00
14/06/2022	2040 On 03-November-22	11.20	Call	Bond Future	1158	1	1158	1	1,100.00
14/06/2022	2040 On 03-November-22	11.20	Put	Bond Future	4244	5	4244	5	0.00
14/06/2022	2040 On 03-November-22	11.41	Put	Bond Future	3384	4	3384	4	0.00
14/06/2022	2040 On 03-November-22	10.80	Put	Bond Future	6262	7	6262	7	0.00
14/06/2022	2040 On 03-November-22	10.70	Put	Bond Future	6841	8	6841	8	0.00
14/06/2022	2040 On 03-November-22	11.50	Put	Bond Future	3058	4	3058	4	0.00
14/06/2022	2040 On 03-November-22	12.52	Put	Bond Future	945	1	945	1	1,100.00
14/06/2022	2040 On 03-November-22	11.39	Put	Bond Future	3460	4	3460	4	0.00
14/06/2022	2040 On 03-November-22	11.40	Put	Bond Future	3422	4	3422	4	0.00
14/06/2022	2040 On 02-February-23			Bond Future	11.85	78.6564	11.8491	78.6564	0.00
14/06/2022	2040 On 02-February-23	11.10	Call	Bond Future	1133	1	1133	1	0.00
14/06/2022	2040 On 02-February-23	11.11	Call	Bond Future	1152	1	1152	1	0.00
14/06/2022	2040 On 02-February-23	10.18	Call	Bond Future	161	0	161	0	0.00
14/06/2022	2040 On 02-February-23	10.21	Call	Bond Future	172	0	172	0	400.00
14/06/2022	2040 On 02-February-23	12.27	Call	Bond Future	4560	4	4560	4	0.00
14/06/2022	2040 On 02-February-23	12.24	Call	Bond Future	4444	4	4444	4	0.00
14/06/2022	2040 On 02-February-23	10.93	Call	Bond Future	839	1	839	1	0.00
14/06/2022	2040 On 02-February-23	10.96	Call	Bond Future	887	1	887	1	400.00
14/06/2022	2040 On 02-February-23	11.12	Call	Bond Future	1171	1	1171	1	0.00
14/06/2022	2040 On 02-February-23	11.12	Put	Bond Future	5782	6	5782	6	0.00
14/06/2022	2040 On 02-February-23	10.96	Put	Bond Future	6566	7	6566	7	0.00
14/06/2022	2040 On 02-February-23	12.24	Put	Bond Future	2134	2	2134	2	0.00
14/06/2022	2040 On 02-February-23	12.27	Put	Bond Future	2077	2	2077	2	400.00
14/06/2022	2040 On 02-February-23	10.21	Put	Bond Future	11147	12	11147	12	0.00
14/06/2022	2040 On 02-February-23	10.93	Put	Bond Future	6720	7	6720	7	0.00
14/06/2022	2040 On 02-February-23	10.18	Put	Bond Future	11357	12	11357	12	0.00
14/06/2022	2040 On 02-February-23	11.11	Put	Bond Future	5828	6	5828	6	0.00
14/06/2022	2040 On 02-February-23	11.10	Put	Bond Future	5876	7	5876	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2022	2040 On 04-May-23			Bond Future	11.99	80.0567	11.9936	80.0567	0.00
14/06/2022	2040 On 04-May-23	13.45	Call	Bond Future	9072	0	9072	0	0.00
14/06/2022	2040 On 04-May-23	11.42	Call	Bond Future	1895	2	1895	2	0.00
14/06/2022	2040 On 04-May-23	11.48	Call	Bond Future	2035	0	2035	0	500.00
14/06/2022	2040 On 04-May-23	10.17	Call	Bond Future	252	0	252	0	400.00
14/06/2022	2040 On 04-May-23	10.73	Call	Bond Future	676	0	676	0	500.00
14/06/2022	2040 On 04-May-23	10.92	Call	Bond Future	934	1	934	1	400.00
14/06/2022	2040 On 04-May-23	11.41	Call	Bond Future	1872	2	1872	2	0.00
14/06/2022	2040 On 04-May-23	12.78	Call	Bond Future	6313	6	6313	6	0.00
14/06/2022	2040 On 04-May-23	11.43	Call	Bond Future	1918	2	1918	2	0.00
14/06/2022	2040 On 04-May-23	11.43	Put	Bond Future	5374	6	5374	6	0.00
14/06/2022	2040 On 04-May-23	10.73	Put	Bond Future	8766	0	8766	0	0.00
14/06/2022	2040 On 04-May-23	12.78	Put	Bond Future	1860	2	1860	2	400.00
14/06/2022	2040 On 04-May-23	13.45	Put	Bond Future	1136	0	1136	0	500.00
14/06/2022	2040 On 04-May-23	11.41	Put	Bond Future	5456	6	5456	6	0.00
14/06/2022	2040 On 04-May-23	10.92	Put	Bond Future	7727	8	7727	8	0.00
14/06/2022	2040 On 04-May-23	10.17	Put	Bond Future	12345	13	12345	13	0.00
14/06/2022	2040 On 04-May-23	11.48	Put	Bond Future	5176	0	5176	0	0.00
14/06/2022	2040 On 04-May-23	11.42	Put	Bond Future	5415	6	5415	6	0.00
14/06/2022	2044 On 04-August-22			Bond Future	11.54	77.3709	11.5395	77.3709	83,581.00
14/06/2022	2044 On 04-August-22	11.10	Call	Bond Future	452	0	452	0	0.00
14/06/2022	2044 On 04-August-22	11.08	Call	Bond Future	422	0	422	0	0.00
14/06/2022	2044 On 04-August-22	11.09	Call	Bond Future	437	0	437	0	0.00
14/06/2022	2044 On 04-August-22	11.09	Put	Bond Future	3416	4	3416	4	0.00
14/06/2022	2044 On 04-August-22	11.08	Put	Bond Future	3469	4	3469	4	0.00
14/06/2022	2044 On 04-August-22	11.10	Put	Bond Future	3363	4	3363	4	0.00
14/06/2022	2044 On 03-November-22			Bond Future	11.71	78.4664	11.7052	78.4664	0.00
14/06/2022	2044 On 03-November-22	11.40	Call	Bond Future	1553	1	1553	1	0.00
14/06/2022	2044 On 03-November-22	11.39	Call	Bond Future	1527	1	1527	1	0.00
14/06/2022	2044 On 03-November-22	11.41	Call	Bond Future	1579	1	1579	1	0.00
14/06/2022	2044 On 03-November-22	10.60	Call	Bond Future	221	0	221	0	1,600.00
14/06/2022	2044 On 03-November-22	11.30	Call	Bond Future	1306	1	1306	1	1,600.00
14/06/2022	2044 On 03-November-22	11.30	Put	Bond Future	3919	5	3919	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
14/06/2022	2044 On 03-November-22	10.60	Put	Bond Future	7710	9	7710	9	0.00
14/06/2022	2044 On 03-November-22	11.41	Put	Bond Future	3468	4	3468	4	0.00
14/06/2022	2044 On 03-November-22	11.40	Put	Bond Future	3507	4	3507	4	0.00
14/06/2022	2044 On 03-November-22	11.39	Put	Bond Future	3547	4	3547	4	0.00
14/06/2022	2044 On 02-February-23			Bond Future	11.86	75.3524	11.8625	75.3524	0.00
14/06/2022	2044 On 02-February-23	11.16	Call	Bond Future	1252	1	1252	1	0.00
14/06/2022	2044 On 02-February-23	11.14	Call	Bond Future	1212	1	1212	1	0.00
14/06/2022	2044 On 02-February-23	11.15	Call	Bond Future	1232	1	1232	1	0.00
14/06/2022	2044 On 02-February-23	11.15	Put	Bond Future	5817	6	5817	6	0.00
14/06/2022	2044 On 02-February-23	11.14	Put	Bond Future	5864	7	5864	7	0.00
14/06/2022	2044 On 02-February-23	11.16	Put	Bond Future	5769	6	5769	6	0.00
14/06/2022	2044 On 04-May-23			Bond Future	12.00	76.6940	11.9995	76.6940	0.00
14/06/2022	2044 On 04-May-23	11.43	Call	Bond Future	1946	2	1946	2	0.00
14/06/2022	2044 On 04-May-23	11.41	Call	Bond Future	1899	2	1899	2	0.00
14/06/2022	2044 On 04-May-23	11.42	Call	Bond Future	1922	2	1922	2	0.00
14/06/2022	2044 On 04-May-23	11.42	Put	Bond Future	5544	6	5544	6	0.00
14/06/2022	2044 On 04-May-23	11.41	Put	Bond Future	5586	6	5586	6	0.00
14/06/2022	2044 On 04-May-23	11.43	Put	Bond Future	5503	6	5503	6	0.00
14/06/2022	2046 On 04-August-22			Bond Future	117.93	117.5216	117.9253	117.5216	16,569.00
14/06/2022	2046 On 03-November-22			Bond Future	117.69	117.2569	117.6931	117.2569	1,566.00
14/06/2022	2046 On 02-February-23			Bond Future	119.63	119.1758	119.6312	119.1758	0.00
14/06/2022	2046 On 04-May-23			Bond Future	119.84	119.2981	119.8427	119.2981	0.00
14/06/2022	2050 On 04-August-22			Bond Future	119.08	119.0741	119.0838	119.0741	11,293.00
14/06/2022	2050 On 03-November-22			Bond Future	120.82	120.7871	120.8237	120.7871	0.00
14/06/2022	2050 On 02-February-23			Bond Future	120.71	120.6622	120.7119	120.6622	0.00
14/06/2022	2050 On 04-May-23			Bond Future	122.96	122.8269	122.9590	122.8269	0.00
14/06/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2022	AL37 On 04-August-22			Index Future	813.28	811.4950	813.2820	811.4950	0.00
14/06/2022	AL37 On 03-November-22			Index Future	825.09	823.0830	825.0940	823.0830	0.00
14/06/2022	AL37 On 02-February-23			Index Future	838.48	836.3390	838.4800	836.3390	0.00
14/06/2022	AL37 On 04-May-23			Index Future	853.88	851.1220	853.8790	851.1220	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
14/06/2022	AL7T On 04-August-22			Index Future	919.32	914.6920	919.3180	914.6920	0.00
14/06/2022	AL7T On 03-November-22			Index Future	932.67	927.7540	932.6690	927.7540	0.00
14/06/2022	AL7T On 02-February-23			Index Future	947.80	942.6960	947.8010	942.6960	0.00
14/06/2022	AL7T On 04-May-23			Index Future	965.21	959.3590	965.2070	959.3590	0.00
14/06/2022	ALBI On 04-August-22			Index Future	817.67	812.4490	817.6740	812.4490	136.00
14/06/2022	ALBI On 03-November-22			Index Future	829.55	824.0510	829.5490	824.0510	0.00
14/06/2022	ALBI On 02-February-23			Index Future	843.01	837.3230	843.0090	837.3230	0.00
14/06/2022	ALBI On 04-May-23			Index Future	858.49	852.1230	858.4900	852.1230	0.00
14/06/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/06/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2022	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
14/06/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2022	ES33 On 04-August-22			Bond Future	12.23	74.0946	12.2322	74.0946	350.00
14/06/2022	ES33 On 03-November-22			Bond Future	12.47	71.3789	12.4668	71.3789	0.00
14/06/2022	ES33 On 02-February-23			Bond Future	12.69	72.5489	12.6945	72.5489	0.00
14/06/2022	ES33 On 04-May-23			Bond Future	12.89	70.0644	12.8934	70.0644	0.00
14/06/2022	ES42 On 04-August-22			Bond Future	12.61	72.0803	12.6053	72.0803	4,769.00
14/06/2022	ES42 On 03-November-22			Bond Future	12.82	68.8579	12.8208	68.8579	0.00
14/06/2022	ES42 On 02-February-23			Bond Future	13.02	69.9884	13.0225	69.9884	0.00
14/06/2022	ES42 On 04-May-23			Bond Future	13.21	66.9857	13.2074	66.9857	0.00
14/06/2022	GOVI On 04-August-22			GOVI	806.39	801.2470	806.3880	801.2470	1,111.00
14/06/2022	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
14/06/2022	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
14/06/2022	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
14/06/2022	GOVI On 04-August-22	819.28	Put	GOVI	128920	18	128920	18	0.00
14/06/2022	GOVI On 04-August-22	819.27	Put	GOVI	128820	18	128820	18	0.00
14/06/2022	GOVI On 04-August-22	819.26	Put	GOVI	128720	18	128720	18	0.00
14/06/2022	GOVI On 03-November-22			GOVI	818.10	812.6890	818.0990	812.6890	0.00
14/06/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
14/06/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
14/06/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
14/06/2022	GOVI On 03-November-22	820.42	Put	GOVI	23210	8	23210	8	0.00
14/06/2022	GOVI On 03-November-22	820.41	Put	GOVI	23110	8	23110	8	0.00
14/06/2022	GOVI On 03-November-22	820.43	Put	GOVI	23310	8	23310	8	0.00
14/06/2022	GOVI On 02-February-23			GOVI	831.37	825.7780	831.3730	825.7780	0.00
14/06/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
14/06/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
14/06/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
14/06/2022	GOVI On 02-February-23	850.82	Put	GOVI	194470	25	194470	25	0.00
14/06/2022	GOVI On 02-February-23	850.83	Put	GOVI	194570	25	194570	25	0.00
14/06/2022	GOVI On 02-February-23	850.84	Put	GOVI	194670	25	194670	25	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
14/06/2022	GOVI On 04-May-23			GOVI	846.64	840.3740	846.6400	840.3740	0.00
14/06/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
14/06/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
14/06/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
14/06/2022	GOVI On 04-May-23	852.87	Put	GOVI	62300	12	62300	12	0.00
14/06/2022	GOVI On 04-May-23	852.86	Put	GOVI	62200	12	62200	12	0.00
14/06/2022	GOVI On 04-May-23	852.88	Put	GOVI	62400	13	62400	13	0.00
14/06/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/06/2022	IGOV On 04-August-22			Index Future	319.06	318.7130	319.0630	318.7130	759.00
14/06/2022	IGOV On 03-November-22			Index Future	323.78	323.3430	323.7750	323.3430	16.00
14/06/2022	IGOV On 02-February-23			Index Future	329.11	328.6270	329.1050	328.6270	0.00
14/06/2022	IGOV On 04-May-23			Index Future	335.22	334.5110	335.2240	334.5110	0.00
14/06/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
14/06/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
14/06/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
14/06/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
14/06/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
14/06/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
14/06/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
14/06/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
14/06/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
14/06/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
14/06/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
14/06/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
14/06/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
14/06/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
14/06/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
14/06/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
14/06/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
14/06/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/06/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/06/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.93	95.0750	4.9250	95.0750	0.00
14/06/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.09	94.9050	5.0850	94.9050	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
14/06/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.59	94.3900	5.5900	94.3900	0.00
14/06/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.73	94.2550	5.7250	94.2550	0.00
14/06/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.20	93.7700	6.2000	93.7700	0.00
14/06/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.30	93.6800	6.3000	93.6800	0.00
14/06/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.76	93.2300	6.7600	93.2300	68.00
14/06/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.36	92.6050	7.3550	92.6050	0.00
14/06/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.88	92.0700	7.8800	92.0700	0.00
14/06/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.12	91.8100	8.1200	91.8100	75.00
14/06/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.34	91.5950	8.3350	91.5950	172.00
14/06/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.46	91.4750	8.4550	91.4750	0.00
14/06/2022	R023 On 04-August-22			Bond Future	5.75	104.4873	5.7529	104.4873	24,072.00
14/06/2022	R023 On 04-August-22	6.03	Call	Bond Future	197	0	197	0	0.00
14/06/2022	R023 On 04-August-22	6.04	Call	Bond Future	201	0	201	0	0.00
14/06/2022	R023 On 04-August-22	6.05	Call	Bond Future	205	0	205	0	0.00
14/06/2022	R023 On 04-August-22	6.05	Put	Bond Future	43	0	43	0	0.00
14/06/2022	R023 On 04-August-22	6.04	Put	Bond Future	44	0	44	0	0.00
14/06/2022	R023 On 04-August-22	6.03	Put	Bond Future	45	0	45	0	0.00
14/06/2022	R023 On 03-November-22			Bond Future	5.69	102.0491	5.6916	102.0491	0.00
14/06/2022	R023 On 03-November-22	6.27	Call	Bond Future	215	0	215	0	0.00
14/06/2022	R023 On 03-November-22	6.25	Call	Bond Future	210	0	210	0	0.00
14/06/2022	R023 On 03-November-22	6.26	Call	Bond Future	212	0	212	0	0.00
14/06/2022	R023 On 03-November-22	6.26	Put	Bond Future	37	0	37	0	0.00
14/06/2022	R023 On 03-November-22	6.25	Put	Bond Future	38	0	38	0	0.00
14/06/2022	R023 On 03-November-22	6.27	Put	Bond Future	37	0	37	0	0.00
14/06/2022	R035 On 04-August-22			Bond Future	11.21	87.6874	11.2136	87.6874	131,448.00
14/06/2022	R035 On 04-August-22	10.53	Call	Bond Future	162	0	162	0	400.00
14/06/2022	R035 On 04-August-22	10.74	Call	Bond Future	369	0	369	0	0.00
14/06/2022	R035 On 04-August-22	11.13	Call	Bond Future	1163	1	1163	1	0.00
14/06/2022	R035 On 04-August-22	12.18	Call	Bond Future	5577	5	5577	5	0.00
14/06/2022	R035 On 04-August-22	9.53	Call	Bond Future	0	0	0	0	400.00
14/06/2022	R035 On 04-August-22	9.84	Call	Bond Future	2	0	2	0	100.00
14/06/2022	R035 On 04-August-22	10.64	Call	Bond Future	255	0	255	0	0.00
14/06/2022	R035 On 04-August-22	10.72	Call	Bond Future	344	0	344	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
14/06/2022	R035 On 04-August-22	10.73	Call	Bond Future	356	0	356	0	0.00
14/06/2022	R035 On 04-August-22	10.73	Put	Bond Future	3278	4	3278	4	0.00
14/06/2022	R035 On 04-August-22	10.72	Put	Bond Future	3327	4	3327	4	0.00
14/06/2022	R035 On 04-August-22	10.64	Put	Bond Future	3736	4	3736	4	100.00
14/06/2022	R035 On 04-August-22	9.84	Put	Bond Future	8688	9	8688	9	0.00
14/06/2022	R035 On 04-August-22	10.53	Put	Bond Future	4333	5	4333	5	0.00
14/06/2022	R035 On 04-August-22	11.13	Put	Bond Future	1658	2	1658	2	100.00
14/06/2022	R035 On 04-August-22	9.53	Put	Bond Future	10820	11	10820	11	0.00
14/06/2022	R035 On 04-August-22	12.18	Put	Bond Future	145	0	145	0	400.00
14/06/2022	R035 On 04-August-22	10.74	Put	Bond Future	3229	4	3229	4	0.00
14/06/2022	R035 On 03-November-22			Bond Future	11.40	84.4431	11.4041	84.4431	3,020.00
14/06/2022	R035 On 03-November-22	11.14	Call	Bond Future	1514	1	1514	1	0.00
14/06/2022	R035 On 03-November-22	11.13	Call	Bond Future	1490	1	1490	1	0.00
14/06/2022	R035 On 03-November-22	9.82	Call	Bond Future	42	0	42	0	582.00
14/06/2022	R035 On 03-November-22	10.30	Call	Bond Future	221	0	221	0	1,000.00
14/06/2022	R035 On 03-November-22	11.15	Call	Bond Future	1539	1	1539	1	0.00
14/06/2022	R035 On 03-November-22	12.68	Call	Bond Future	7367	7	7367	7	0.00
14/06/2022	R035 On 03-November-22	10.99	Call	Bond Future	1173	1	1173	1	0.00
14/06/2022	R035 On 03-November-22	11.05	Call	Bond Future	1303	1	1303	1	1,000.00
14/06/2022	R035 On 03-November-22	10.57	Call	Bond Future	480	0	480	0	0.00
14/06/2022	R035 On 03-November-22	10.57	Put	Bond Future	5474	6	5474	6	582.00
14/06/2022	R035 On 03-November-22	10.99	Put	Bond Future	3600	4	3600	4	582.00
14/06/2022	R035 On 03-November-22	12.68	Put	Bond Future	478	1	478	1	1,000.00
14/06/2022	R035 On 03-November-22	11.15	Put	Bond Future	3017	3	3017	3	0.00
14/06/2022	R035 On 03-November-22	10.30	Put	Bond Future	6922	8	6922	8	0.00
14/06/2022	R035 On 03-November-22	9.82	Put	Bond Future	9894	11	9894	11	0.00
14/06/2022	R035 On 03-November-22	11.13	Put	Bond Future	3086	4	3086	4	0.00
14/06/2022	R035 On 03-November-22	11.14	Put	Bond Future	3051	3	3051	3	0.00
14/06/2022	R035 On 03-November-22	11.05	Put	Bond Future	3373	4	3373	4	0.00
14/06/2022	R035 On 02-February-23			Bond Future	11.59	85.8066	11.5854	85.8066	0.00
14/06/2022	R035 On 02-February-23	11.98	Call	Bond Future	4081	4	4081	4	0.00
14/06/2022	R035 On 02-February-23	10.86	Call	Bond Future	1048	1	1048	1	0.00
14/06/2022	R035 On 02-February-23	10.87	Call	Bond Future	1066	1	1066	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
14/06/2022	R035 On 02-February-23	10.30	Call	Bond Future	332	0	332	0	1,000.00
14/06/2022	R035 On 02-February-23	10.64	Call	Bond Future	705	1	705	1	400.00
14/06/2022	R035 On 02-February-23	13.22	Call	Bond Future	9092	8	9092	8	0.00
14/06/2022	R035 On 02-February-23	11.05	Call	Bond Future	1408	1	1408	1	1,000.00
14/06/2022	R035 On 02-February-23	11.06	Call	Bond Future	1429	1	1429	1	0.00
14/06/2022	R035 On 02-February-23	11.94	Call	Bond Future	3937	4	3937	4	0.00
14/06/2022	R035 On 02-February-23	10.88	Call	Bond Future	1083	1	1083	1	0.00
14/06/2022	R035 On 02-February-23	10.66	Call	Bond Future	733	1	733	1	0.00
14/06/2022	R035 On 02-February-23	10.60	Call	Bond Future	651	1	651	1	0.00
14/06/2022	R035 On 02-February-23	9.81	Call	Bond Future	109	0	109	0	582.00
14/06/2022	R035 On 02-February-23	9.85	Call	Bond Future	120	0	120	0	0.00
14/06/2022	R035 On 02-February-23	9.89	Call	Bond Future	132	0	132	0	400.00
14/06/2022	R035 On 02-February-23	9.89	Put	Bond Future	10454	11	10454	11	0.00
14/06/2022	R035 On 02-February-23	9.81	Put	Bond Future	10962	12	10962	12	0.00
14/06/2022	R035 On 02-February-23	10.60	Put	Bond Future	6441	7	6441	7	0.00
14/06/2022	R035 On 02-February-23	10.64	Put	Bond Future	6249	7	6249	7	0.00
14/06/2022	R035 On 02-February-23	10.66	Put	Bond Future	6154	7	6154	7	582.00
14/06/2022	R035 On 02-February-23	10.30	Put	Bond Future	7998	9	7998	9	0.00
14/06/2022	R035 On 02-February-23	10.88	Put	Bond Future	5171	6	5171	6	0.00
14/06/2022	R035 On 02-February-23	13.22	Put	Bond Future	623	1	623	1	1,000.00
14/06/2022	R035 On 02-February-23	11.06	Put	Bond Future	4446	5	4446	5	582.00
14/06/2022	R035 On 02-February-23	11.05	Put	Bond Future	4485	5	4485	5	0.00
14/06/2022	R035 On 02-February-23	11.98	Put	Bond Future	1913	2	1913	2	400.00
14/06/2022	R035 On 02-February-23	9.85	Put	Bond Future	10707	11	10707	11	0.00
14/06/2022	R035 On 02-February-23	10.87	Put	Bond Future	5213	6	5213	6	0.00
14/06/2022	R035 On 02-February-23	10.86	Put	Bond Future	5256	6	5256	6	0.00
14/06/2022	R035 On 02-February-23	11.94	Put	Bond Future	1985	2	1985	2	0.00
14/06/2022	R035 On 04-May-23			Bond Future	11.73	82.8348	11.7342	82.8348	0.00
14/06/2022	R035 On 04-May-23	11.22	Call	Bond Future	1871	2	1871	2	0.00
14/06/2022	R035 On 04-May-23	9.85	Call	Bond Future	201	0	201	0	400.00
14/06/2022	R035 On 04-May-23	10.42	Call	Bond Future	583	0	583	0	500.00
14/06/2022	R035 On 04-May-23	11.17	Call	Bond Future	1764	0	1764	0	500.00
14/06/2022	R035 On 04-May-23	11.20	Call	Bond Future	1828	2	1828	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
14/06/2022	R035 On 04-May-23	11.21	Call	Bond Future	1849	2	1849	2	0.00
14/06/2022	R035 On 04-May-23	10.60	Call	Bond Future	795	1	795	1	400.00
14/06/2022	R035 On 04-May-23	12.46	Call	Bond Future	5662	5	5662	5	0.00
14/06/2022	R035 On 04-May-23	13.18	Call	Bond Future	8460	0	8460	0	0.00
14/06/2022	R035 On 04-May-23	13.18	Put	Bond Future	1057	0	1057	0	500.00
14/06/2022	R035 On 04-May-23	12.46	Put	Bond Future	1820	2	1820	2	400.00
14/06/2022	R035 On 04-May-23	10.60	Put	Bond Future	7359	8	7359	8	0.00
14/06/2022	R035 On 04-May-23	11.22	Put	Bond Future	4758	5	4758	5	0.00
14/06/2022	R035 On 04-May-23	10.42	Put	Bond Future	8255	0	8255	0	0.00
14/06/2022	R035 On 04-May-23	9.85	Put	Bond Future	11516	12	11516	12	0.00
14/06/2022	R035 On 04-May-23	11.17	Put	Bond Future	4940	0	4940	0	0.00
14/06/2022	R035 On 04-May-23	11.20	Put	Bond Future	4830	5	4830	5	0.00
14/06/2022	R035 On 04-May-23	11.21	Put	Bond Future	4794	5	4794	5	0.00
14/06/2022	R186 On 04-August-22			Bond Future	9.00	106.4543	9.0021	106.4543	80,971.00
14/06/2022	R186 On 04-August-22	6.96	Call	Bond Future	0	0	0	0	3,600.00
14/06/2022	R186 On 04-August-22	8.14	Call	Bond Future	34	0	34	0	0.00
14/06/2022	R186 On 04-August-22	8.13	Call	Bond Future	32	0	32	0	0.00
14/06/2022	R186 On 04-August-22	7.96	Call	Bond Future	13	0	13	0	3,600.00
14/06/2022	R186 On 04-August-22	8.15	Call	Bond Future	36	0	36	0	0.00
14/06/2022	R186 On 04-August-22	9.78	Call	Bond Future	2933	3	2933	3	0.00
14/06/2022	R186 On 04-August-22	9.78	Put	Bond Future	131	0	131	0	3,600.00
14/06/2022	R186 On 04-August-22	8.15	Put	Bond Future	3215	3	3215	3	0.00
14/06/2022	R186 On 04-August-22	8.13	Put	Bond Future	3288	4	3288	4	0.00
14/06/2022	R186 On 04-August-22	8.14	Put	Bond Future	3252	4	3252	4	0.00
14/06/2022	R186 On 04-August-22	6.96	Put	Bond Future	7824	8	7824	8	0.00
14/06/2022	R186 On 04-August-22	7.96	Put	Bond Future	3918	4	3918	4	0.00
14/06/2022	R186 On 03-November-22			Bond Future	9.23	107.9598	9.2334	107.9598	11,129.00
14/06/2022	R186 On 03-November-22	8.55	Call	Bond Future	389	0	389	0	0.00
14/06/2022	R186 On 03-November-22	8.91	Call	Bond Future	790	1	790	1	0.00
14/06/2022	R186 On 03-November-22	8.23	Call	Bond Future	182	0	182	0	4,310.00
14/06/2022	R186 On 03-November-22	8.53	Call	Bond Future	372	0	372	0	0.00
14/06/2022	R186 On 03-November-22	8.54	Call	Bond Future	381	0	381	0	0.00
14/06/2022	R186 On 03-November-22	8.54	Put	Bond Future	2810	3	2810	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
14/06/2022	R186 On 03-November-22	8.53	Put	Bond Future	2837	3	2837	3	0.00
14/06/2022	R186 On 03-November-22	8.91	Put	Bond Future	1914	2	1914	2	4,310.00
14/06/2022	R186 On 03-November-22	8.23	Put	Bond Future	3720	4	3720	4	0.00
14/06/2022	R186 On 03-November-22	8.55	Put	Bond Future	2783	3	2783	3	0.00
14/06/2022	R186 On 02-February-23			Bond Future	9.44	104.4082	9.4442	104.4082	0.00
14/06/2022	R186 On 02-February-23	8.34	Call	Bond Future	316	0	316	0	0.00
14/06/2022	R186 On 02-February-23	8.33	Call	Bond Future	310	0	310	0	0.00
14/06/2022	R186 On 02-February-23	8.32	Call	Bond Future	304	0	304	0	0.00
14/06/2022	R186 On 02-February-23	8.32	Put	Bond Future	4037	4	4037	4	0.00
14/06/2022	R186 On 02-February-23	8.33	Put	Bond Future	4009	4	4009	4	0.00
14/06/2022	R186 On 02-February-23	8.34	Put	Bond Future	3981	4	3981	4	0.00
14/06/2022	R186 On 04-May-23			Bond Future	9.61	106.2619	9.6119	106.2619	0.00
14/06/2022	R186 On 04-May-23	8.83	Call	Bond Future	837	1	837	1	0.00
14/06/2022	R186 On 04-May-23	8.82	Call	Bond Future	826	1	826	1	0.00
14/06/2022	R186 On 04-May-23	8.84	Call	Bond Future	847	1	847	1	0.00
14/06/2022	R186 On 04-May-23	8.83	Put	Bond Future	3255	4	3255	4	0.00
14/06/2022	R186 On 04-May-23	8.82	Put	Bond Future	3276	4	3276	4	0.00
14/06/2022	R186 On 04-May-23	8.84	Put	Bond Future	3235	4	3235	4	0.00
14/06/2022	R197 On 04-August-22			Bond Future	329.43	329.3945	329.4314	329.3945	870.00
14/06/2022	R197 On 03-November-22			Bond Future	334.24	334.1328	334.2450	334.1328	0.00
14/06/2022	R197 On 02-February-23			Bond Future	331.02	330.8743	331.0228	330.8743	0.00
14/06/2022	R197 On 04-May-23			Bond Future	337.19	336.8122	337.1881	336.8122	0.00
14/06/2022	R202 On 04-August-22			Bond Future	247.57	247.3428	247.5742	247.3428	6,586.00
14/06/2022	R202 On 03-November-22			Bond Future	251.19	250.9006	251.1919	250.9006	0.00
14/06/2022	R202 On 02-February-23			Bond Future	250.69	250.3706	250.6923	250.3706	0.00
14/06/2022	R202 On 04-May-23			Bond Future	255.36	254.8611	255.3583	254.8611	0.00
14/06/2022	R209 On 04-August-22			Bond Future	11.25	67.1880	11.2472	67.1880	23,504.00
14/06/2022	R209 On 04-August-22	10.57	Call	Bond Future	124	0	124	0	0.00
14/06/2022	R209 On 04-August-22	10.59	Call	Bond Future	137	0	137	0	0.00
14/06/2022	R209 On 04-August-22	10.58	Call	Bond Future	131	0	131	0	0.00
14/06/2022	R209 On 04-August-22	10.58	Put	Bond Future	3677	4	3677	4	0.00
14/06/2022	R209 On 04-August-22	10.57	Put	Bond Future	3726	4	3726	4	0.00
14/06/2022	R209 On 04-August-22	10.59	Put	Bond Future	3629	4	3629	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
14/06/2022	R209 On 03-November-22			Bond Future	11.42	64.9946	11.4176	64.9946	4,135.00
14/06/2022	R209 On 03-November-22	11.02	Call	Bond Future	1054	1	1054	1	0.00
14/06/2022	R209 On 03-November-22	11.50	Call	Bond Future	2194	2	2194	2	0.00
14/06/2022	R209 On 03-November-22	10.50	Call	Bond Future	337	0	337	0	0.00
14/06/2022	R209 On 03-November-22	11.00	Call	Bond Future	1017	1	1017	1	0.00
14/06/2022	R209 On 03-November-22	11.01	Call	Bond Future	1035	1	1035	1	0.00
14/06/2022	R209 On 03-November-22	10.00	Call	Bond Future	60	0	60	0	0.00
14/06/2022	R209 On 03-November-22	9.25	Call	Bond Future	5	0	5	0	9,500.00
14/06/2022	R209 On 03-November-22	11.03	Call	Bond Future	1073	1	1073	1	0.00
14/06/2022	R209 On 03-November-22	9.50	Call	Bond Future	11	0	11	0	0.00
14/06/2022	R209 On 03-November-22	9.50	Put	Bond Future	10703	11	10703	11	0.00
14/06/2022	R209 On 03-November-22	11.03	Put	Bond Future	3055	3	3055	3	0.00
14/06/2022	R209 On 03-November-22	10.50	Put	Bond Future	5171	6	5171	6	0.00
14/06/2022	R209 On 03-November-22	9.25	Put	Bond Future	12266	13	12266	13	0.00
14/06/2022	R209 On 03-November-22	10.00	Put	Bond Future	7742	8	7742	8	9,500.00
14/06/2022	R209 On 03-November-22	11.01	Put	Bond Future	3123	4	3123	4	0.00
14/06/2022	R209 On 03-November-22	11.00	Put	Bond Future	3157	4	3157	4	9,500.00
14/06/2022	R209 On 03-November-22	11.50	Put	Bond Future	1783	2	1783	2	0.00
14/06/2022	R209 On 03-November-22	11.02	Put	Bond Future	3089	4	3089	4	0.00
14/06/2022	R209 On 02-February-23			Bond Future	11.58	66.0446	11.5753	66.0446	0.00
14/06/2022	R209 On 02-February-23	10.80	Call	Bond Future	838	1	838	1	0.00
14/06/2022	R209 On 02-February-23	10.78	Call	Bond Future	809	1	809	1	0.00
14/06/2022	R209 On 02-February-23	10.79	Call	Bond Future	824	1	824	1	0.00
14/06/2022	R209 On 02-February-23	10.80	Put	Bond Future	4804	5	4804	5	0.00
14/06/2022	R209 On 02-February-23	10.78	Put	Bond Future	4883	5	4883	5	0.00
14/06/2022	R209 On 02-February-23	10.79	Put	Bond Future	4844	5	4844	5	0.00
14/06/2022	R209 On 04-May-23			Bond Future	11.71	64.0682	11.7105	64.0682	0.00
14/06/2022	R209 On 04-May-23	11.11	Call	Bond Future	1476	1	1476	1	0.00
14/06/2022	R209 On 04-May-23	11.09	Call	Bond Future	1440	1	1440	1	0.00
14/06/2022	R209 On 04-May-23	11.10	Call	Bond Future	1458	1	1458	1	0.00
14/06/2022	R209 On 04-May-23	11.10	Put	Bond Future	4496	5	4496	5	0.00
14/06/2022	R209 On 04-May-23	11.09	Put	Bond Future	4529	5	4529	5	0.00
14/06/2022	R209 On 04-May-23	11.11	Put	Bond Future	4462	5	4462	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
14/06/2022	R210 On 04-August-22			Bond Future	223.78	222.6463	223.7797	222.6463	1,025.00
14/06/2022	R210 On 03-November-22			Bond Future	224.09	222.8850	224.0854	222.8850	0.00
14/06/2022	R210 On 02-February-23			Bond Future	227.78	226.5321	227.7750	226.5321	0.00
14/06/2022	R210 On 04-May-23			Bond Future	228.96	227.5392	228.9582	227.5392	0.00
14/06/2022	R213 On 04-August-22			Bond Future	10.79	81.7973	10.7870	81.7973	29,859.00
14/06/2022	R213 On 04-August-22	9.90	Call	Bond Future	44	0	44	0	0.00
14/06/2022	R213 On 04-August-22	9.88	Call	Bond Future	39	0	39	0	0.00
14/06/2022	R213 On 04-August-22	9.89	Call	Bond Future	42	0	42	0	0.00
14/06/2022	R213 On 04-August-22	9.90	Put	Bond Future	4385	5	4385	5	0.00
14/06/2022	R213 On 04-August-22	9.88	Put	Bond Future	4481	5	4481	5	0.00
14/06/2022	R213 On 04-August-22	9.89	Put	Bond Future	4433	5	4433	5	0.00
14/06/2022	R213 On 03-November-22			Bond Future	10.99	79.4171	10.9931	79.4171	0.00
14/06/2022	R213 On 03-November-22	10.40	Call	Bond Future	695	1	695	1	0.00
14/06/2022	R213 On 03-November-22	9.98	Call	Bond Future	269	0	269	0	0.00
14/06/2022	R213 On 03-November-22	10.19	Call	Bond Future	449	0	449	0	0.00
14/06/2022	R213 On 03-November-22	9.84	Call	Bond Future	183	0	183	0	0.00
14/06/2022	R213 On 03-November-22	9.13	Call	Bond Future	20	0	20	0	200.00
14/06/2022	R213 On 03-November-22	10.38	Call	Bond Future	668	1	668	1	0.00
14/06/2022	R213 On 03-November-22	10.39	Call	Bond Future	681	1	681	1	0.00
14/06/2022	R213 On 03-November-22	10.37	Call	Bond Future	655	1	655	1	0.00
14/06/2022	R213 On 03-November-22	9.19	Call	Bond Future	24	0	24	0	476.00
14/06/2022	R213 On 03-November-22	9.19	Put	Bond Future	8888	9	8888	9	0.00
14/06/2022	R213 On 03-November-22	10.37	Put	Bond Future	3583	4	3583	4	200.00
14/06/2022	R213 On 03-November-22	10.39	Put	Bond Future	3513	4	3513	4	0.00
14/06/2022	R213 On 03-November-22	10.38	Put	Bond Future	3548	4	3548	4	0.00
14/06/2022	R213 On 03-November-22	9.13	Put	Bond Future	9200	10	9200	10	0.00
14/06/2022	R213 On 03-November-22	9.84	Put	Bond Future	5712	6	5712	6	476.00
14/06/2022	R213 On 03-November-22	10.19	Put	Bond Future	4248	5	4248	5	476.00
14/06/2022	R213 On 03-November-22	9.98	Put	Bond Future	5100	6	5100	6	200.00
14/06/2022	R213 On 03-November-22	10.40	Put	Bond Future	3478	4	3478	4	0.00
14/06/2022	R213 On 02-February-23			Bond Future	11.19	80.6990	11.1895	80.6990	0.00
14/06/2022	R213 On 02-February-23	10.43	Call	Bond Future	847	1	847	1	912.00
14/06/2022	R213 On 02-February-23	10.22	Call	Bond Future	597	0	597	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
14/06/2022	R213 On 02-February-23	10.21	Call	Bond Future	586	0	586	0	0.00
14/06/2022	R213 On 02-February-23	9.16	Call	Bond Future	66	0	66	0	476.00
14/06/2022	R213 On 02-February-23	12.20	Call	Bond Future	5246	5	5246	5	0.00
14/06/2022	R213 On 02-February-23	10.23	Call	Bond Future	608	1	608	1	0.00
14/06/2022	R213 On 02-February-23	10.35	Call	Bond Future	745	1	745	1	0.00
14/06/2022	R213 On 02-February-23	10.01	Call	Bond Future	401	0	401	0	0.00
14/06/2022	R213 On 02-February-23	10.35	Put	Bond Future	4602	5	4602	5	476.00
14/06/2022	R213 On 02-February-23	12.20	Put	Bond Future	906	1	906	1	912.00
14/06/2022	R213 On 02-February-23	10.22	Put	Bond Future	5073	5	5073	5	0.00
14/06/2022	R213 On 02-February-23	10.43	Put	Bond Future	4326	5	4326	5	0.00
14/06/2022	R213 On 02-February-23	9.16	Put	Bond Future	9815	10	9815	10	0.00
14/06/2022	R213 On 02-February-23	10.01	Put	Bond Future	5889	6	5889	6	476.00
14/06/2022	R213 On 02-February-23	10.21	Put	Bond Future	5110	6	5110	6	0.00
14/06/2022	R213 On 02-February-23	10.23	Put	Bond Future	5035	5	5035	5	0.00
14/06/2022	R213 On 04-May-23			Bond Future	11.35	78.5853	11.3505	78.5853	0.00
14/06/2022	R213 On 04-May-23	10.74	Call	Bond Future	1365	1	1365	1	0.00
14/06/2022	R213 On 04-May-23	10.73	Call	Bond Future	1349	1	1349	1	0.00
14/06/2022	R213 On 04-May-23	10.75	Call	Bond Future	1382	1	1382	1	0.00
14/06/2022	R213 On 04-May-23	10.75	Put	Bond Future	4042	4	4042	4	0.00
14/06/2022	R213 On 04-May-23	10.73	Put	Bond Future	4100	4	4100	4	0.00
14/06/2022	R213 On 04-May-23	10.74	Put	Bond Future	4071	4	4071	4	0.00
14/06/2022	R214 On 04-August-22			Bond Future	11.51	64.1066	11.5085	64.1066	13,220.00
14/06/2022	R214 On 04-August-22	10.97	Call	Bond Future	252	0	252	0	0.00
14/06/2022	R214 On 04-August-22	10.98	Call	Bond Future	262	0	262	0	0.00
14/06/2022	R214 On 04-August-22	10.99	Call	Bond Future	273	0	273	0	0.00
14/06/2022	R214 On 04-August-22	10.98	Put	Bond Future	3138	4	3138	4	0.00
14/06/2022	R214 On 04-August-22	10.99	Put	Bond Future	3092	4	3092	4	0.00
14/06/2022	R214 On 04-August-22	10.97	Put	Bond Future	3184	4	3184	4	0.00
14/06/2022	R214 On 03-November-22			Bond Future	11.67	61.7290	11.6731	61.7290	0.00
14/06/2022	R214 On 03-November-22	11.36	Call	Bond Future	1290	1	1290	1	0.00
14/06/2022	R214 On 03-November-22	11.35	Call	Bond Future	1269	1	1269	1	0.00
14/06/2022	R214 On 03-November-22	11.34	Call	Bond Future	1249	1	1249	1	0.00
14/06/2022	R214 On 03-November-22	11.36	Put	Bond Future	2932	3	2932	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
14/06/2022	R214 On 03-November-22	11.35	Put	Bond Future	2964	3	2964	3	0.00
14/06/2022	R214 On 03-November-22	11.34	Put	Bond Future	2997	3	2997	3	0.00
14/06/2022	R214 On 02-February-23			Bond Future	11.83	62.7256	11.8291	62.7256	0.00
14/06/2022	R214 On 02-February-23	11.09	Call	Bond Future	953	1	953	1	0.00
14/06/2022	R214 On 02-February-23	11.07	Call	Bond Future	922	1	922	1	0.00
14/06/2022	R214 On 02-February-23	11.08	Call	Bond Future	938	1	938	1	0.00
14/06/2022	R214 On 02-February-23	11.08	Put	Bond Future	4895	5	4895	5	0.00
14/06/2022	R214 On 02-February-23	11.07	Put	Bond Future	4935	5	4935	5	0.00
14/06/2022	R214 On 02-February-23	11.09	Put	Bond Future	4855	5	4855	5	0.00
14/06/2022	R214 On 04-May-23			Bond Future	11.96	60.5471	11.9571	60.5471	0.00
14/06/2022	R214 On 04-May-23	11.38	Call	Bond Future	1613	1	1613	1	0.00
14/06/2022	R214 On 04-May-23	11.36	Call	Bond Future	1575	1	1575	1	0.00
14/06/2022	R214 On 04-May-23	11.37	Call	Bond Future	1594	1	1594	1	0.00
14/06/2022	R214 On 04-May-23	11.37	Put	Bond Future	4609	5	4609	5	0.00
14/06/2022	R214 On 04-May-23	11.36	Put	Bond Future	4644	5	4644	5	0.00
14/06/2022	R214 On 04-May-23	11.38	Put	Bond Future	4575	5	4575	5	0.00
14/06/2022	R248 On 04-August-22			Bond Future	11.48	80.6218	11.4832	80.6218	200,340.00
14/06/2022	R248 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	0.00
14/06/2022	R248 On 04-August-22	10.30	Call	Bond Future	7	0	7	0	1,200.00
14/06/2022	R248 On 04-August-22	10.40	Call	Bond Future	16	0	16	0	0.00
14/06/2022	R248 On 04-August-22	10.90	Call	Bond Future	257	0	257	0	1,700.00
14/06/2022	R248 On 04-August-22	11.00	Call	Bond Future	386	0	386	0	1,200.00
14/06/2022	R248 On 04-August-22	10.20	Call	Bond Future	4	0	4	0	1,700.00
14/06/2022	R248 On 04-August-22	10.99	Call	Bond Future	372	0	372	0	0.00
14/06/2022	R248 On 04-August-22	10.98	Call	Bond Future	358	0	358	0	0.00
14/06/2022	R248 On 04-August-22	10.98	Put	Bond Future	3800	4	3800	4	0.00
14/06/2022	R248 On 04-August-22	10.99	Put	Bond Future	3743	4	3743	4	0.00
14/06/2022	R248 On 04-August-22	10.40	Put	Bond Future	7770	9	7770	9	0.00
14/06/2022	R248 On 04-August-22	11.00	Put	Bond Future	3687	4	3687	4	50.00
14/06/2022	R248 On 04-August-22	10.90	Put	Bond Future	4272	5	4272	5	0.00
14/06/2022	R248 On 04-August-22	10.30	Put	Bond Future	8545	9	8545	9	0.00
14/06/2022	R248 On 04-August-22	9.70	Put	Bond Future	13508	14	13508	14	0.00
14/06/2022	R248 On 04-August-22	10.20	Put	Bond Future	9337	10	9337	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
14/06/2022	R248 On 03-November-22			Bond Future	11.65	77.3408	11.6471	77.3408	0.00
14/06/2022	R248 On 03-November-22	11.31	Call	Bond Future	1548	1	1548	1	0.00
14/06/2022	R248 On 03-November-22	11.30	Call	Bond Future	1522	1	1522	1	0.00
14/06/2022	R248 On 03-November-22	11.32	Call	Bond Future	1574	1	1574	1	0.00
14/06/2022	R248 On 03-November-22	11.30	Put	Bond Future	3811	4	3811	4	0.00
14/06/2022	R248 On 03-November-22	11.31	Put	Bond Future	3769	4	3769	4	0.00
14/06/2022	R248 On 03-November-22	11.32	Put	Bond Future	3727	4	3727	4	0.00
14/06/2022	R248 On 02-February-23			Bond Future	11.80	78.5898	11.8025	78.5898	0.00
14/06/2022	R248 On 02-February-23	11.07	Call	Bond Future	1198	1	1198	1	0.00
14/06/2022	R248 On 02-February-23	11.06	Call	Bond Future	1178	1	1178	1	0.00
14/06/2022	R248 On 02-February-23	11.08	Call	Bond Future	1218	1	1218	1	0.00
14/06/2022	R248 On 02-February-23	11.08	Put	Bond Future	6002	7	6002	7	0.00
14/06/2022	R248 On 02-February-23	11.06	Put	Bond Future	6102	7	6102	7	0.00
14/06/2022	R248 On 02-February-23	11.07	Put	Bond Future	6052	7	6052	7	0.00
14/06/2022	R248 On 04-May-23			Bond Future	11.93	75.5536	11.9298	75.5536	0.00
14/06/2022	R248 On 04-May-23	11.34	Call	Bond Future	1983	2	1983	2	0.00
14/06/2022	R248 On 04-May-23	11.33	Call	Bond Future	1960	2	1960	2	0.00
14/06/2022	R248 On 04-May-23	11.35	Call	Bond Future	2007	2	2007	2	0.00
14/06/2022	R248 On 04-May-23	11.35	Put	Bond Future	5732	6	5732	6	0.00
14/06/2022	R248 On 04-May-23	11.33	Put	Bond Future	5819	6	5819	6	0.00
14/06/2022	R248 On 04-May-23	11.34	Put	Bond Future	5776	6	5776	6	0.00