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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
17/06/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2022	2025 On 04-August-22			Bond Future	162.14	162.1836	162.1413	162.1836	7,305.00
17/06/2022	2025 On 03-November-22			Bond Future	164.51	164.5526	164.5085	164.5526	0.00
17/06/2022	2025 On 02-February-23			Bond Future	165.53	165.5787	165.5317	165.5787	0.00
17/06/2022	2025 On 04-May-23			Bond Future	168.61	168.6584	168.6091	168.6584	0.00
17/06/2022	2029 On 04-August-22			Bond Future	120.14	120.3246	120.1395	120.3246	2,791.00
17/06/2022	2029 On 03-November-22			Bond Future	120.65	120.8375	120.6488	120.8375	0.00
17/06/2022	2029 On 02-February-23			Bond Future	122.63	122.8259	122.6332	122.8259	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
17/06/2022	2029 On 04-May-23			Bond Future	123.63	123.8270	123.6298	123.8270	0.00
17/06/2022	2030 On 04-August-22			Bond Future	10.36	88.1121	10.3585	88.1121	96,611.00
17/06/2022	2030 On 04-August-22	8.30	Call	Bond Future	0	0	0	0	800.00
17/06/2022	2030 On 04-August-22	9.05	Call	Bond Future	5	0	5	0	800.00
17/06/2022	2030 On 04-August-22	9.54	Call	Bond Future	63	0	63	0	0.00
17/06/2022	2030 On 04-August-22	9.55	Call	Bond Future	66	0	66	0	0.00
17/06/2022	2030 On 04-August-22	9.56	Call	Bond Future	69	0	69	0	0.00
17/06/2022	2030 On 04-August-22	10.95	Call	Bond Future	2972	3	2972	3	0.00
17/06/2022	2030 On 04-August-22	10.95	Put	Bond Future	240	0	240	0	800.00
17/06/2022	2030 On 04-August-22	9.56	Put	Bond Future	3936	4	3936	4	0.00
17/06/2022	2030 On 04-August-22	9.55	Put	Bond Future	3983	4	3983	4	0.00
17/06/2022	2030 On 04-August-22	9.54	Put	Bond Future	4029	4	4029	4	0.00
17/06/2022	2030 On 04-August-22	9.05	Put	Bond Future	6456	6	6456	6	0.00
17/06/2022	2030 On 04-August-22	8.30	Put	Bond Future	10419	10	10419	10	0.00
17/06/2022	2030 On 03-November-22			Bond Future	10.56	89.3788	10.5629	89.3788	18,796.00
17/06/2022	2030 On 03-November-22	10.20	Call	Bond Future	1032	1	1032	1	500.00
17/06/2022	2030 On 03-November-22	11.57	Call	Bond Future	4908	5	4908	5	0.00
17/06/2022	2030 On 03-November-22	10.09	Call	Bond Future	854	1	854	1	0.00
17/06/2022	2030 On 03-November-22	10.08	Call	Bond Future	839	1	839	1	0.00
17/06/2022	2030 On 03-November-22	10.10	Call	Bond Future	869	1	869	1	0.00
17/06/2022	2030 On 03-November-22	9.70	Call	Bond Future	396	0	396	0	500.00
17/06/2022	2030 On 03-November-22	9.70	Put	Bond Future	4444	4	4444	4	0.00
17/06/2022	2030 On 03-November-22	10.10	Put	Bond Future	3011	3	3011	3	0.00
17/06/2022	2030 On 03-November-22	10.20	Put	Bond Future	2705	3	2705	3	0.00
17/06/2022	2030 On 03-November-22	10.08	Put	Bond Future	3075	3	3075	3	0.00
17/06/2022	2030 On 03-November-22	10.09	Put	Bond Future	3043	3	3043	3	0.00
17/06/2022	2030 On 03-November-22	11.57	Put	Bond Future	469	0	469	0	500.00
17/06/2022	2030 On 02-February-23			Bond Future	10.76	86.8241	10.7558	86.8241	0.00
17/06/2022	2030 On 02-February-23	11.12	Call	Bond Future	3139	3	3139	3	0.00
17/06/2022	2030 On 02-February-23	11.16	Call	Bond Future	3249	3	3249	3	0.00
17/06/2022	2030 On 02-February-23	10.01	Call	Bond Future	868	1	868	1	0.00
17/06/2022	2030 On 02-February-23	9.83	Call	Bond Future	677	1	677	1	400.00
17/06/2022	2030 On 02-February-23	9.94	Call	Bond Future	788	1	788	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
17/06/2022	2030 On 02-February-23	9.79	Call	Bond Future	639	1	639	1	0.00
17/06/2022	2030 On 02-February-23	8.81	Call	Bond Future	124	0	124	0	102.00
17/06/2022	2030 On 02-February-23	9.08	Call	Bond Future	206	0	206	0	400.00
17/06/2022	2030 On 02-February-23	9.99	Call	Bond Future	843	1	843	1	0.00
17/06/2022	2030 On 02-February-23	10.00	Call	Bond Future	855	1	855	1	0.00
17/06/2022	2030 On 02-February-23	9.80	Call	Bond Future	649	1	649	1	0.00
17/06/2022	2030 On 02-February-23	9.20	Call	Bond Future	254	0	254	0	0.00
17/06/2022	2030 On 02-February-23	9.66	Call	Bond Future	529	1	529	1	0.00
17/06/2022	2030 On 02-February-23	9.04	Call	Bond Future	192	0	192	0	0.00
17/06/2022	2030 On 02-February-23	9.04	Put	Bond Future	8185	8	8185	8	0.00
17/06/2022	2030 On 02-February-23	9.08	Put	Bond Future	8002	8	8002	8	0.00
17/06/2022	2030 On 02-February-23	9.66	Put	Bond Future	5530	6	5530	6	102.00
17/06/2022	2030 On 02-February-23	8.81	Put	Bond Future	9258	9	9258	9	0.00
17/06/2022	2030 On 02-February-23	9.20	Put	Bond Future	7463	7	7463	7	0.00
17/06/2022	2030 On 02-February-23	9.94	Put	Bond Future	4478	5	4478	5	102.00
17/06/2022	2030 On 02-February-23	10.01	Put	Bond Future	4233	4	4233	4	0.00
17/06/2022	2030 On 02-February-23	11.16	Put	Bond Future	1492	2	1492	2	400.00
17/06/2022	2030 On 02-February-23	9.79	Put	Bond Future	5029	5	5029	5	0.00
17/06/2022	2030 On 02-February-23	9.83	Put	Bond Future	4879	5	4879	5	0.00
17/06/2022	2030 On 02-February-23	9.80	Put	Bond Future	4991	5	4991	5	0.00
17/06/2022	2030 On 02-February-23	9.99	Put	Bond Future	4301	4	4301	4	0.00
17/06/2022	2030 On 02-February-23	10.00	Put	Bond Future	4266	4	4266	4	0.00
17/06/2022	2030 On 02-February-23	11.12	Put	Bond Future	1554	2	1554	2	0.00
17/06/2022	2030 On 04-May-23			Bond Future	10.92	88.4269	10.9227	88.4269	0.00
17/06/2022	2030 On 04-May-23	11.62	Call	Bond Future	4419	4	4419	4	0.00
17/06/2022	2030 On 04-May-23	12.04	Call	Bond Future	5707	6	5707	6	0.00
17/06/2022	2030 On 04-May-23	12.50	Call	Bond Future	7203	7	7203	7	0.00
17/06/2022	2030 On 04-May-23	9.58	Call	Bond Future	564	1	564	1	150.00
17/06/2022	2030 On 04-May-23	10.54	Call	Bond Future	1808	2	1808	2	0.00
17/06/2022	2030 On 04-May-23	10.53	Call	Bond Future	1790	2	1790	2	0.00
17/06/2022	2030 On 04-May-23	11.34	Call	Bond Future	3628	4	3628	4	0.00
17/06/2022	2030 On 04-May-23	10.00	Call	Bond Future	961	1	961	1	1,080.00
17/06/2022	2030 On 04-May-23	10.42	Call	Bond Future	1592	2	1592	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
17/06/2022	2030 On 04-May-23	10.52	Call	Bond Future	1771	2	1771	2	0.00
17/06/2022	2030 On 04-May-23	9.67	Call	Bond Future	636	1	636	1	500.00
17/06/2022	2030 On 04-May-23	9.78	Call	Bond Future	734	1	734	1	400.00
17/06/2022	2030 On 04-May-23	9.03	Call	Bond Future	250	0	250	0	400.00
17/06/2022	2030 On 04-May-23	9.03	Put	Bond Future	8820	9	8820	9	0.00
17/06/2022	2030 On 04-May-23	9.78	Put	Bond Future	5785	6	5785	6	0.00
17/06/2022	2030 On 04-May-23	9.67	Put	Bond Future	6193	6	6193	6	0.00
17/06/2022	2030 On 04-May-23	10.52	Put	Bond Future	3510	4	3510	4	0.00
17/06/2022	2030 On 04-May-23	9.58	Put	Bond Future	6538	7	6538	7	0.00
17/06/2022	2030 On 04-May-23	10.42	Put	Bond Future	3770	4	3770	4	0.00
17/06/2022	2030 On 04-May-23	10.00	Put	Bond Future	5012	5	5012	5	0.00
17/06/2022	2030 On 04-May-23	11.34	Put	Bond Future	1871	2	1871	2	150.00
17/06/2022	2030 On 04-May-23	10.53	Put	Bond Future	3485	4	3485	4	0.00
17/06/2022	2030 On 04-May-23	10.54	Put	Bond Future	3460	3	3460	3	0.00
17/06/2022	2030 On 04-May-23	12.50	Put	Bond Future	796	1	796	1	500.00
17/06/2022	2030 On 04-May-23	12.04	Put	Bond Future	1104	1	1104	1	1,080.00
17/06/2022	2030 On 04-May-23	11.62	Put	Bond Future	1509	2	1509	2	400.00
17/06/2022	2032 On 04-August-22			Bond Future	10.80	87.9039	10.7985	87.9039	87,338.00
17/06/2022	2032 On 04-August-22	11.89	Call	Bond Future	5592	6	5592	6	0.00
17/06/2022	2032 On 04-August-22	10.70	Call	Bond Future	922	1	922	1	0.00
17/06/2022	2032 On 04-August-22	11.00	Call	Bond Future	1801	2	1801	2	0.00
17/06/2022	2032 On 04-August-22	11.60	Call	Bond Future	4258	4	4258	4	0.00
17/06/2022	2032 On 04-August-22	10.21	Call	Bond Future	169	0	169	0	0.00
17/06/2022	2032 On 04-August-22	10.50	Call	Bond Future	507	1	507	1	900.00
17/06/2022	2032 On 04-August-22	10.20	Call	Bond Future	162	0	162	0	0.00
17/06/2022	2032 On 04-August-22	10.10	Call	Bond Future	101	0	101	0	0.00
17/06/2022	2032 On 04-August-22	8.97	Call	Bond Future	0	0	0	0	800.00
17/06/2022	2032 On 04-August-22	9.40	Call	Bond Future	2	0	2	0	0.00
17/06/2022	2032 On 04-August-22	9.72	Call	Bond Future	15	0	15	0	800.00
17/06/2022	2032 On 04-August-22	10.22	Call	Bond Future	176	0	176	0	0.00
17/06/2022	2032 On 04-August-22	9.80	Call	Bond Future	23	0	23	0	900.00
17/06/2022	2032 On 04-August-22	10.20	Put	Bond Future	3410	3	3410	3	0.00
17/06/2022	2032 On 04-August-22	9.72	Put	Bond Future	5989	6	5989	6	0.00

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17/06/2022	2032 On 04-August-22	10.21	Put	Bond Future	3362	3	3362	3	0.00
17/06/2022	2032 On 04-August-22	9.40	Put	Bond Future	7855	8	7855	8	0.00
17/06/2022	2032 On 04-August-22	8.97	Put	Bond Future	10459	10	10459	10	0.00
17/06/2022	2032 On 04-August-22	10.10	Put	Bond Future	3908	4	3908	4	0.00
17/06/2022	2032 On 04-August-22	10.50	Put	Bond Future	2107	2	2107	2	0.00
17/06/2022	2032 On 04-August-22	9.80	Put	Bond Future	5535	6	5535	6	0.00
17/06/2022	2032 On 04-August-22	10.22	Put	Bond Future	3314	3	3314	3	0.00
17/06/2022	2032 On 04-August-22	11.60	Put	Bond Future	154	0	154	0	800.00
17/06/2022	2032 On 04-August-22	11.00	Put	Bond Future	743	1	743	1	7,500.00
17/06/2022	2032 On 04-August-22	10.70	Put	Bond Future	1445	1	1445	1	7,500.00
17/06/2022	2032 On 04-August-22	11.89	Put	Bond Future	68	0	68	0	0.00
17/06/2022	2032 On 03-November-22			Bond Future	11.00	85.0163	10.9963	85.0163	84,964.00
17/06/2022	2032 On 03-November-22	11.55	Call	Bond Future	3726	4	3726	4	0.00
17/06/2022	2032 On 03-November-22	12.30	Call	Bond Future	6711	7	6711	7	0.00
17/06/2022	2032 On 03-November-22	10.56	Call	Bond Future	948	1	948	1	0.00
17/06/2022	2032 On 03-November-22	10.66	Call	Bond Future	1146	1	1146	1	0.00
17/06/2022	2032 On 03-November-22	10.67	Call	Bond Future	1167	1	1167	1	750.00
17/06/2022	2032 On 03-November-22	9.46	Call	Bond Future	71	0	71	0	500.00
17/06/2022	2032 On 03-November-22	10.11	Call	Bond Future	353	0	353	0	0.00
17/06/2022	2032 On 03-November-22	9.31	Call	Bond Future	46	0	46	0	180.00
17/06/2022	2032 On 03-November-22	10.21	Call	Bond Future	437	0	437	0	500.00
17/06/2022	2032 On 03-November-22	10.49	Call	Bond Future	823	1	823	1	0.00
17/06/2022	2032 On 03-November-22	10.16	Call	Bond Future	393	0	393	0	0.00
17/06/2022	2032 On 03-November-22	9.92	Call	Bond Future	230	0	230	0	750.00
17/06/2022	2032 On 03-November-22	9.36	Call	Bond Future	53	0	53	0	454.00
17/06/2022	2032 On 03-November-22	9.36	Put	Bond Future	9056	9	9056	9	0.00
17/06/2022	2032 On 03-November-22	9.92	Put	Bond Future	6015	6	6015	6	0.00
17/06/2022	2032 On 03-November-22	10.11	Put	Bond Future	5079	5	5079	5	454.00
17/06/2022	2032 On 03-November-22	9.31	Put	Bond Future	9344	9	9344	9	0.00
17/06/2022	2032 On 03-November-22	10.16	Put	Bond Future	4844	5	4844	5	180.00
17/06/2022	2032 On 03-November-22	9.46	Put	Bond Future	8488	9	8488	9	0.00
17/06/2022	2032 On 03-November-22	10.56	Put	Bond Future	3232	3	3232	3	180.00
17/06/2022	2032 On 03-November-22	10.49	Put	Bond Future	3481	4	3481	4	454.00

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17/06/2022	2032 On 03-November-22	10.21	Put	Bond Future	4613	5	4613	5	0.00
17/06/2022	2032 On 03-November-22	10.67	Put	Bond Future	2867	3	2867	3	0.00
17/06/2022	2032 On 03-November-22	10.66	Put	Bond Future	2899	3	2899	3	0.00
17/06/2022	2032 On 03-November-22	12.30	Put	Bond Future	350	0	350	0	750.00
17/06/2022	2032 On 03-November-22	11.55	Put	Bond Future	942	1	942	1	500.00
17/06/2022	2032 On 02-February-23			Bond Future	11.18	86.3977	11.1800	86.3977	0.00
17/06/2022	2032 On 02-February-23	11.84	Call	Bond Future	4547	5	4547	5	0.00
17/06/2022	2032 On 02-February-23	12.75	Call	Bond Future	7961	8	7961	8	0.00
17/06/2022	2032 On 02-February-23	10.38	Call	Bond Future	857	1	857	1	0.00
17/06/2022	2032 On 02-February-23	10.39	Call	Bond Future	871	1	871	1	0.00
17/06/2022	2032 On 02-February-23	9.31	Call	Bond Future	114	0	114	0	454.00
17/06/2022	2032 On 02-February-23	10.16	Call	Bond Future	589	1	589	1	0.00
17/06/2022	2032 On 02-February-23	9.47	Call	Bond Future	162	0	162	0	500.00
17/06/2022	2032 On 02-February-23	11.69	Call	Bond Future	4034	4	4034	4	0.00
17/06/2022	2032 On 02-February-23	10.40	Call	Bond Future	886	1	886	1	0.00
17/06/2022	2032 On 02-February-23	10.50	Call	Bond Future	1043	1	1043	1	0.00
17/06/2022	2032 On 02-February-23	10.67	Call	Bond Future	1347	1	1347	1	750.00
17/06/2022	2032 On 02-February-23	10.22	Call	Bond Future	649	1	649	1	500.00
17/06/2022	2032 On 02-February-23	9.92	Call	Bond Future	390	0	390	0	750.00
17/06/2022	2032 On 02-February-23	9.92	Put	Bond Future	7019	7	7019	7	0.00
17/06/2022	2032 On 02-February-23	10.22	Put	Bond Future	5638	6	5638	6	0.00
17/06/2022	2032 On 02-February-23	10.67	Put	Bond Future	3950	4	3950	4	0.00
17/06/2022	2032 On 02-February-23	10.50	Put	Bond Future	4538	5	4538	5	454.00
17/06/2022	2032 On 02-February-23	10.40	Put	Bond Future	4911	5	4911	5	0.00
17/06/2022	2032 On 02-February-23	11.69	Put	Bond Future	1535	2	1535	2	0.00
17/06/2022	2032 On 02-February-23	9.47	Put	Bond Future	9326	9	9326	9	0.00
17/06/2022	2032 On 02-February-23	10.16	Put	Bond Future	5903	6	5903	6	454.00
17/06/2022	2032 On 02-February-23	9.31	Put	Bond Future	10202	10	10202	10	0.00
17/06/2022	2032 On 02-February-23	10.39	Put	Bond Future	4949	5	4949	5	0.00
17/06/2022	2032 On 02-February-23	10.38	Put	Bond Future	4988	5	4988	5	0.00
17/06/2022	2032 On 02-February-23	12.75	Put	Bond Future	578	1	578	1	750.00
17/06/2022	2032 On 02-February-23	11.84	Put	Bond Future	1332	1	1332	1	500.00
17/06/2022	2032 On 04-May-23			Bond Future	11.34	83.8323	11.3370	83.8323	0.00

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17/06/2022	2032 On 04-May-23	10.87	Call	Bond Future	1801	2	1801	2	0.00
17/06/2022	2032 On 04-May-23	10.88	Call	Bond Future	1822	2	1822	2	0.00
17/06/2022	2032 On 04-May-23	10.89	Call	Bond Future	1842	2	1842	2	0.00
17/06/2022	2032 On 04-May-23	10.89	Put	Bond Future	4058	4	4058	4	0.00
17/06/2022	2032 On 04-May-23	10.88	Put	Bond Future	4088	4	4088	4	0.00
17/06/2022	2032 On 04-May-23	10.87	Put	Bond Future	4118	4	4118	4	0.00
17/06/2022	2033 On 04-August-22			Bond Future	114.52	114.2189	114.5193	114.2189	7,428.00
17/06/2022	2033 On 03-November-22			Bond Future	114.86	114.5591	114.8631	114.5591	0.00
17/06/2022	2033 On 02-February-23			Bond Future	116.75	116.4439	116.7521	116.4439	0.00
17/06/2022	2033 On 04-May-23			Bond Future	117.55	117.2418	117.5543	117.2418	0.00
17/06/2022	2037 On 04-August-22			Bond Future	11.29	80.5046	11.2859	80.5046	139,544.00
17/06/2022	2037 On 04-August-22	10.10	Call	Bond Future	9	0	9	0	50.00
17/06/2022	2037 On 04-August-22	10.91	Call	Bond Future	448	0	448	0	0.00
17/06/2022	2037 On 04-August-22	11.21	Call	Bond Future	1120	1	1120	1	1,050.00
17/06/2022	2037 On 04-August-22	11.42	Call	Bond Future	1801	2	1801	2	0.00
17/06/2022	2037 On 04-August-22	10.89	Call	Bond Future	418	0	418	0	0.00
17/06/2022	2037 On 04-August-22	10.90	Call	Bond Future	433	0	433	0	0.00
17/06/2022	2037 On 04-August-22	11.95	Call	Bond Future	4109	4	4109	4	0.00
17/06/2022	2037 On 04-August-22	11.95	Put	Bond Future	265	0	265	0	1,050.00
17/06/2022	2037 On 04-August-22	10.91	Put	Bond Future	2752	3	2752	3	0.00
17/06/2022	2037 On 04-August-22	10.89	Put	Bond Future	2847	3	2847	3	0.00
17/06/2022	2037 On 04-August-22	11.42	Put	Bond Future	1002	1	1002	1	50.00
17/06/2022	2037 On 04-August-22	11.21	Put	Bond Future	1578	2	1578	2	0.00
17/06/2022	2037 On 04-August-22	10.10	Put	Bond Future	7620	8	7620	8	0.00
17/06/2022	2037 On 04-August-22	10.90	Put	Bond Future	2799	3	2799	3	50.00
17/06/2022	2037 On 03-November-22			Bond Future	11.46	81.6621	11.4609	81.6621	2,000.00
17/06/2022	2037 On 03-November-22	11.30	Call	Bond Future	1832	2	1832	2	0.00
17/06/2022	2037 On 03-November-22	11.32	Call	Bond Future	1887	2	1887	2	0.00
17/06/2022	2037 On 03-November-22	11.31	Call	Bond Future	1860	2	1860	2	0.00
17/06/2022	2037 On 03-November-22	11.31	Put	Bond Future	2751	3	2751	3	0.00
17/06/2022	2037 On 03-November-22	11.30	Put	Bond Future	2783	3	2783	3	0.00
17/06/2022	2037 On 03-November-22	11.32	Put	Bond Future	2719	3	2719	3	0.00
17/06/2022	2037 On 02-February-23			Bond Future	11.63	78.7322	11.6265	78.7322	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
17/06/2022	2037 On 02-February-23	11.05	Call	Bond Future	1380	1	1380	1	0.00
17/06/2022	2037 On 02-February-23	11.03	Call	Bond Future	1338	1	1338	1	0.00
17/06/2022	2037 On 02-February-23	11.04	Call	Bond Future	1358	1	1358	1	0.00
17/06/2022	2037 On 02-February-23	11.04	Put	Bond Future	4825	5	4825	5	0.00
17/06/2022	2037 On 02-February-23	11.03	Put	Bond Future	4865	5	4865	5	0.00
17/06/2022	2037 On 02-February-23	11.05	Put	Bond Future	4785	5	4785	5	0.00
17/06/2022	2037 On 04-May-23			Bond Future	11.77	80.1871	11.7708	80.1871	0.00
17/06/2022	2037 On 04-May-23	11.32	Call	Bond Future	2074	2	2074	2	0.00
17/06/2022	2037 On 04-May-23	11.30	Call	Bond Future	2027	2	2027	2	0.00
17/06/2022	2037 On 04-May-23	11.31	Call	Bond Future	2050	2	2050	2	0.00
17/06/2022	2037 On 04-May-23	11.31	Put	Bond Future	4700	5	4700	5	0.00
17/06/2022	2037 On 04-May-23	11.30	Put	Bond Future	4735	5	4735	5	0.00
17/06/2022	2037 On 04-May-23	11.32	Put	Bond Future	4665	5	4665	5	0.00
17/06/2022	2038 On 04-August-22			Bond Future	129.10	128.9838	129.1040	128.9838	4,102.00
17/06/2022	2038 On 03-November-22			Bond Future	130.99	130.8682	130.9889	130.8682	0.00
17/06/2022	2038 On 02-February-23			Bond Future	131.25	131.1301	131.2511	131.1301	0.00
17/06/2022	2038 On 04-May-23			Bond Future	133.69	133.5706	133.6925	133.5706	0.00
17/06/2022	2040 On 04-August-22			Bond Future	11.42	82.1531	11.4184	82.1531	125,103.00
17/06/2022	2040 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	460.00
17/06/2022	2040 On 04-August-22	10.70	Call	Bond Future	121	0	121	0	460.00
17/06/2022	2040 On 04-August-22	11.03	Call	Bond Future	482	1	482	1	0.00
17/06/2022	2040 On 04-August-22	12.24	Call	Bond Future	5221	5	5221	5	0.00
17/06/2022	2040 On 04-August-22	11.04	Call	Bond Future	500	1	500	1	0.00
17/06/2022	2040 On 04-August-22	11.05	Call	Bond Future	518	1	518	1	0.00
17/06/2022	2040 On 04-August-22	11.05	Put	Bond Future	2936	3	2936	3	0.00
17/06/2022	2040 On 04-August-22	12.24	Put	Bond Future	208	0	208	0	460.00
17/06/2022	2040 On 04-August-22	9.70	Put	Bond Future	12301	12	12301	12	0.00
17/06/2022	2040 On 04-August-22	11.04	Put	Bond Future	2985	3	2985	3	0.00
17/06/2022	2040 On 04-August-22	11.03	Put	Bond Future	3035	3	3035	3	0.00
17/06/2022	2040 On 04-August-22	10.70	Put	Bond Future	4941	5	4941	5	0.00
17/06/2022	2040 On 03-November-22			Bond Future	11.59	83.3343	11.5891	83.3343	3,965.00
17/06/2022	2040 On 03-November-22	11.50	Call	Bond Future	2155	2	2155	2	1,500.00
17/06/2022	2040 On 03-November-22	11.41	Call	Bond Future	1879	2	1879	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
17/06/2022	2040 On 03-November-22	10.80	Call	Bond Future	530	1	530	1	1,500.00
17/06/2022	2040 On 03-November-22	12.52	Call	Bond Future	6274	6	6274	6	0.00
17/06/2022	2040 On 03-November-22	11.39	Call	Bond Future	1820	2	1820	2	0.00
17/06/2022	2040 On 03-November-22	11.40	Call	Bond Future	1850	2	1850	2	0.00
17/06/2022	2040 On 03-November-22	10.70	Call	Bond Future	414	0	414	0	1,100.00
17/06/2022	2040 On 03-November-22	11.20	Call	Bond Future	1310	1	1310	1	1,100.00
17/06/2022	2040 On 03-November-22	11.20	Put	Bond Future	3806	4	3806	4	0.00
17/06/2022	2040 On 03-November-22	11.41	Put	Bond Future	3013	3	3013	3	0.00
17/06/2022	2040 On 03-November-22	10.80	Put	Bond Future	5720	6	5720	6	0.00
17/06/2022	2040 On 03-November-22	10.70	Put	Bond Future	6299	6	6299	6	0.00
17/06/2022	2040 On 03-November-22	11.50	Put	Bond Future	2716	3	2716	3	0.00
17/06/2022	2040 On 03-November-22	12.52	Put	Bond Future	759	1	759	1	1,100.00
17/06/2022	2040 On 03-November-22	11.39	Put	Bond Future	3083	3	3083	3	0.00
17/06/2022	2040 On 03-November-22	11.40	Put	Bond Future	3048	3	3048	3	0.00
17/06/2022	2040 On 02-February-23			Bond Future	11.75	80.1813	11.7509	80.1813	0.00
17/06/2022	2040 On 02-February-23	11.10	Call	Bond Future	1360	1	1360	1	0.00
17/06/2022	2040 On 02-February-23	11.11	Call	Bond Future	1381	1	1381	1	0.00
17/06/2022	2040 On 02-February-23	10.18	Call	Bond Future	245	0	245	0	0.00
17/06/2022	2040 On 02-February-23	10.21	Call	Bond Future	261	0	261	0	400.00
17/06/2022	2040 On 02-February-23	12.27	Call	Bond Future	4989	5	4989	5	0.00
17/06/2022	2040 On 02-February-23	12.24	Call	Bond Future	4869	5	4869	5	0.00
17/06/2022	2040 On 02-February-23	10.93	Call	Bond Future	1022	1	1022	1	0.00
17/06/2022	2040 On 02-February-23	10.96	Call	Bond Future	1078	1	1078	1	400.00
17/06/2022	2040 On 02-February-23	11.12	Call	Bond Future	1403	1	1403	1	0.00
17/06/2022	2040 On 02-February-23	11.12	Put	Bond Future	5416	5	5416	5	0.00
17/06/2022	2040 On 02-February-23	10.96	Put	Bond Future	6159	6	6159	6	0.00
17/06/2022	2040 On 02-February-23	12.24	Put	Bond Future	1962	2	1962	2	0.00
17/06/2022	2040 On 02-February-23	12.27	Put	Bond Future	1909	2	1909	2	400.00
17/06/2022	2040 On 02-February-23	10.21	Put	Bond Future	10638	11	10638	11	0.00
17/06/2022	2040 On 02-February-23	10.93	Put	Bond Future	6306	6	6306	6	0.00
17/06/2022	2040 On 02-February-23	10.18	Put	Bond Future	10844	11	10844	11	0.00
17/06/2022	2040 On 02-February-23	11.11	Put	Bond Future	5461	5	5461	5	0.00
17/06/2022	2040 On 02-February-23	11.10	Put	Bond Future	5505	5	5505	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
17/06/2022	2040 On 04-May-23			Bond Future	11.89	81.6634	11.8919	81.6634	0.00
17/06/2022	2040 On 04-May-23	13.45	Call	Bond Future	9613	10	9613	10	0.00
17/06/2022	2040 On 04-May-23	11.42	Call	Bond Future	2215	2	2215	2	0.00
17/06/2022	2040 On 04-May-23	11.48	Call	Bond Future	2370	2	2370	2	500.00
17/06/2022	2040 On 04-May-23	10.17	Call	Bond Future	358	0	358	0	400.00
17/06/2022	2040 On 04-May-23	10.73	Call	Bond Future	892	1	892	1	500.00
17/06/2022	2040 On 04-May-23	10.92	Call	Bond Future	1162	1	1162	1	400.00
17/06/2022	2040 On 04-May-23	11.41	Call	Bond Future	2190	2	2190	2	0.00
17/06/2022	2040 On 04-May-23	12.78	Call	Bond Future	6806	7	6806	7	0.00
17/06/2022	2040 On 04-May-23	11.43	Call	Bond Future	2241	2	2241	2	0.00
17/06/2022	2040 On 04-May-23	11.43	Put	Bond Future	5091	5	5091	5	0.00
17/06/2022	2040 On 04-May-23	10.73	Put	Bond Future	8375	8	8375	8	0.00
17/06/2022	2040 On 04-May-23	12.78	Put	Bond Future	1746	2	1746	2	400.00
17/06/2022	2040 On 04-May-23	13.45	Put	Bond Future	1070	1	1070	1	500.00
17/06/2022	2040 On 04-May-23	11.41	Put	Bond Future	5167	5	5167	5	0.00
17/06/2022	2040 On 04-May-23	10.92	Put	Bond Future	7348	7	7348	7	0.00
17/06/2022	2040 On 04-May-23	10.17	Put	Bond Future	11844	12	11844	12	0.00
17/06/2022	2040 On 04-May-23	11.48	Put	Bond Future	4904	5	4904	5	0.00
17/06/2022	2040 On 04-May-23	11.42	Put	Bond Future	5129	5	5129	5	0.00
17/06/2022	2044 On 04-August-22			Bond Future	11.44	78.9394	11.4383	78.9394	88,483.00
17/06/2022	2044 On 04-August-22	11.10	Call	Bond Future	587	1	587	1	0.00
17/06/2022	2044 On 04-August-22	11.08	Call	Bond Future	548	1	548	1	0.00
17/06/2022	2044 On 04-August-22	11.09	Call	Bond Future	567	1	567	1	0.00
17/06/2022	2044 On 04-August-22	11.09	Put	Bond Future	2891	3	2891	3	0.00
17/06/2022	2044 On 04-August-22	11.08	Put	Bond Future	2940	3	2940	3	0.00
17/06/2022	2044 On 04-August-22	11.10	Put	Bond Future	2843	3	2843	3	0.00
17/06/2022	2044 On 03-November-22			Bond Future	11.60	80.0744	11.6002	80.0744	0.00
17/06/2022	2044 On 03-November-22	11.40	Call	Bond Future	1847	2	1847	2	0.00
17/06/2022	2044 On 03-November-22	11.39	Call	Bond Future	1818	2	1818	2	0.00
17/06/2022	2044 On 03-November-22	11.41	Call	Bond Future	1877	2	1877	2	0.00
17/06/2022	2044 On 03-November-22	10.60	Call	Bond Future	321	0	321	0	1,600.00
17/06/2022	2044 On 03-November-22	11.30	Call	Bond Future	1564	2	1564	2	1,600.00
17/06/2022	2044 On 03-November-22	11.30	Put	Bond Future	3514	3	3514	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
17/06/2022	2044 On 03-November-22	10.60	Put	Bond Future	7146	7	7146	7	0.00
17/06/2022	2044 On 03-November-22	11.41	Put	Bond Future	3103	3	3103	3	0.00
17/06/2022	2044 On 03-November-22	11.40	Put	Bond Future	3139	3	3139	3	0.00
17/06/2022	2044 On 03-November-22	11.39	Put	Bond Future	3175	3	3175	3	0.00
17/06/2022	2044 On 02-February-23			Bond Future	11.75	76.9937	11.7535	76.9937	0.00
17/06/2022	2044 On 02-February-23	11.16	Call	Bond Future	1507	2	1507	2	0.00
17/06/2022	2044 On 02-February-23	11.14	Call	Bond Future	1462	1	1462	1	0.00
17/06/2022	2044 On 02-February-23	11.15	Call	Bond Future	1484	2	1484	2	0.00
17/06/2022	2044 On 02-February-23	11.15	Put	Bond Future	5397	5	5397	5	0.00
17/06/2022	2044 On 02-February-23	11.14	Put	Bond Future	5441	5	5441	5	0.00
17/06/2022	2044 On 02-February-23	11.16	Put	Bond Future	5352	5	5352	5	0.00
17/06/2022	2044 On 04-May-23			Bond Future	11.89	78.4169	11.8866	78.4169	0.00
17/06/2022	2044 On 04-May-23	11.43	Call	Bond Future	2286	2	2286	2	0.00
17/06/2022	2044 On 04-May-23	11.41	Call	Bond Future	2234	2	2234	2	0.00
17/06/2022	2044 On 04-May-23	11.42	Call	Bond Future	2260	2	2260	2	0.00
17/06/2022	2044 On 04-May-23	11.42	Put	Bond Future	5198	5	5198	5	0.00
17/06/2022	2044 On 04-May-23	11.41	Put	Bond Future	5238	5	5238	5	0.00
17/06/2022	2044 On 04-May-23	11.43	Put	Bond Future	5160	5	5160	5	0.00
17/06/2022	2046 On 04-August-22			Bond Future	118.39	118.3522	118.3866	118.3522	16,569.00
17/06/2022	2046 On 03-November-22			Bond Future	118.16	118.1251	118.1594	118.1251	1,566.00
17/06/2022	2046 On 02-February-23			Bond Future	120.10	120.0695	120.1035	120.0695	0.00
17/06/2022	2046 On 04-May-23			Bond Future	120.32	120.2880	120.3217	120.2880	0.00
17/06/2022	2050 On 04-August-22			Bond Future	120.16	120.0094	120.1566	120.0094	11,293.00
17/06/2022	2050 On 03-November-22			Bond Future	121.91	121.7619	121.9103	121.7619	0.00
17/06/2022	2050 On 02-February-23			Bond Future	121.81	121.6649	121.8138	121.6649	0.00
17/06/2022	2050 On 04-May-23			Bond Future	124.08	123.9284	124.0792	123.9284	0.00
17/06/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2022	AL37 On 04-August-22			Index Future	818.53	817.2110	818.5250	817.2110	0.00
17/06/2022	AL37 On 03-November-22			Index Future	830.39	829.0730	830.3940	829.0730	0.00
17/06/2022	AL37 On 02-February-23			Index Future	843.85	842.5180	843.8470	842.5180	0.00
17/06/2022	AL37 On 04-May-23			Index Future	859.32	857.9830	859.3210	857.9830	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
17/06/2022	AL7T On 04-August-22			Index Future	926.30	925.8610	926.2960	925.8610	0.00
17/06/2022	AL7T On 03-November-22			Index Future	939.73	939.3000	939.7270	939.3000	0.00
17/06/2022	AL7T On 02-February-23			Index Future	954.95	954.5320	954.9520	954.5320	0.00
17/06/2022	AL7T On 04-May-23			Index Future	972.46	972.0530	972.4630	972.0530	0.00
17/06/2022	ALBI On 04-August-22			Index Future	823.96	823.4670	823.9560	823.4670	136.00
17/06/2022	ALBI On 03-November-22			Index Future	835.90	835.4200	835.9030	835.4200	0.00
17/06/2022	ALBI On 02-February-23			Index Future	849.45	848.9680	849.4450	848.9680	0.00
17/06/2022	ALBI On 04-May-23			Index Future	865.02	864.5510	865.0220	864.5510	0.00
17/06/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/06/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2022	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
17/06/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2022	ES33 On 04-August-22			Bond Future	12.10	75.2227	12.1040	75.2227	350.00
17/06/2022	ES33 On 03-November-22			Bond Future	12.33	72.5392	12.3333	72.5392	0.00
17/06/2022	ES33 On 02-February-23			Bond Future	12.56	73.7348	12.5553	73.7348	0.00
17/06/2022	ES33 On 04-May-23			Bond Future	12.75	71.3201	12.7485	71.3201	0.00
17/06/2022	ES42 On 04-August-22			Bond Future	12.51	73.3565	12.5083	73.3565	4,769.00
17/06/2022	ES42 On 03-November-22			Bond Future	12.72	70.1684	12.7197	70.1684	0.00
17/06/2022	ES42 On 02-February-23			Bond Future	12.92	71.3267	12.9173	71.3267	0.00
17/06/2022	ES42 On 04-May-23			Bond Future	13.10	68.3958	13.0979	68.3958	0.00
17/06/2022	GOVI On 04-August-22			GOVI	812.64	812.1600	812.6360	812.1600	1,111.00
17/06/2022	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
17/06/2022	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
17/06/2022	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
17/06/2022	GOVI On 04-August-22	819.28	Put	GOVI	66440	7	66440	7	0.00
17/06/2022	GOVI On 04-August-22	819.27	Put	GOVI	66340	7	66340	7	0.00
17/06/2022	GOVI On 04-August-22	819.26	Put	GOVI	66240	7	66240	7	0.00
17/06/2022	GOVI On 03-November-22			GOVI	824.42	823.9490	824.4190	823.9490	0.00
17/06/2022	GOVI On 03-November-22	820.43	Call	GOVI	39890	4	39890	4	0.00
17/06/2022	GOVI On 03-November-22	820.41	Call	GOVI	40090	4	40090	4	0.00
17/06/2022	GOVI On 03-November-22	820.42	Call	GOVI	39990	4	39990	4	0.00
17/06/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
17/06/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
17/06/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
17/06/2022	GOVI On 02-February-23			GOVI	837.78	837.3100	837.7760	837.3100	0.00
17/06/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
17/06/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
17/06/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
17/06/2022	GOVI On 02-February-23	850.82	Put	GOVI	130440	14	130440	14	0.00
17/06/2022	GOVI On 02-February-23	850.83	Put	GOVI	130540	14	130540	14	0.00
17/06/2022	GOVI On 02-February-23	850.84	Put	GOVI	130640	14	130640	14	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
17/06/2022	GOVI On 04-May-23			GOVI	853.14	852.6790	853.1390	852.6790	0.00
17/06/2022	GOVI On 04-May-23	852.88	Call	GOVI	2590	0	2590	0	0.00
17/06/2022	GOVI On 04-May-23	852.87	Call	GOVI	2690	0	2690	0	0.00
17/06/2022	GOVI On 04-May-23	852.86	Call	GOVI	2790	0	2790	0	0.00
17/06/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
17/06/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
17/06/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
17/06/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/06/2022	IGOV On 04-August-22			Index Future	320.04	320.0870	320.0350	320.0870	759.00
17/06/2022	IGOV On 03-November-22			Index Future	324.75	324.8110	324.7540	324.8110	16.00
17/06/2022	IGOV On 02-February-23			Index Future	330.09	330.1560	330.0930	330.1560	0.00
17/06/2022	IGOV On 04-May-23			Index Future	336.22	336.2920	336.2220	336.2920	0.00
17/06/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
17/06/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
17/06/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
17/06/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
17/06/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
17/06/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
17/06/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
17/06/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
17/06/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
17/06/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
17/06/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
17/06/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
17/06/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
17/06/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
17/06/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
17/06/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
17/06/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
17/06/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/06/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/06/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.09	94.9250	5.0850	94.9250	0.00
17/06/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.58	94.4300	5.5800	94.4300	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
17/06/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.75	94.3050	5.7450	94.3050	0.00
17/06/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.18	93.8400	6.1800	93.8400	0.00
17/06/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.29	93.7300	6.2900	93.7300	0.00
17/06/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.71	93.2900	6.7050	93.2900	68.00
17/06/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.19	92.7150	7.1900	92.7150	0.00
17/06/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.70	92.2500	7.6950	92.2500	0.00
17/06/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.85	92.0200	7.8500	92.0200	75.00
17/06/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.05	91.8050	8.0500	91.8050	172.00
17/06/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.15	91.6950	8.1450	91.6950	0.00
17/06/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.31	91.4500	8.3050	91.4500	0.00
17/06/2022	R023 On 04-August-22			Bond Future	5.72	104.5283	5.7249	104.5283	24,072.00
17/06/2022	R023 On 04-August-22	6.03	Call	Bond Future	202	0	202	0	0.00
17/06/2022	R023 On 04-August-22	6.04	Call	Bond Future	206	0	206	0	0.00
17/06/2022	R023 On 04-August-22	6.05	Call	Bond Future	211	0	211	0	0.00
17/06/2022	R023 On 04-August-22	6.05	Put	Bond Future	33	0	33	0	0.00
17/06/2022	R023 On 04-August-22	6.04	Put	Bond Future	34	0	34	0	0.00
17/06/2022	R023 On 04-August-22	6.03	Put	Bond Future	35	0	35	0	0.00
17/06/2022	R023 On 03-November-22			Bond Future	5.65	102.1129	5.6463	102.1129	0.00
17/06/2022	R023 On 03-November-22	6.27	Call	Bond Future	223	0	223	0	0.00
17/06/2022	R023 On 03-November-22	6.25	Call	Bond Future	217	0	217	0	0.00
17/06/2022	R023 On 03-November-22	6.26	Call	Bond Future	220	0	220	0	0.00
17/06/2022	R023 On 03-November-22	6.26	Put	Bond Future	31	0	31	0	0.00
17/06/2022	R023 On 03-November-22	6.25	Put	Bond Future	32	0	32	0	0.00
17/06/2022	R023 On 03-November-22	6.27	Put	Bond Future	31	0	31	0	0.00
17/06/2022	R035 On 04-August-22			Bond Future	11.10	88.9522	11.1017	88.9522	129,807.00
17/06/2022	R035 On 04-August-22	10.53	Call	Bond Future	208	0	208	0	400.00
17/06/2022	R035 On 04-August-22	10.74	Call	Bond Future	469	0	469	0	0.00
17/06/2022	R035 On 04-August-22	11.13	Call	Bond Future	1430	1	1430	1	0.00
17/06/2022	R035 On 04-August-22	12.18	Call	Bond Future	6183	6	6183	6	0.00
17/06/2022	R035 On 04-August-22	9.53	Call	Bond Future	1	0	1	0	400.00
17/06/2022	R035 On 04-August-22	9.84	Call	Bond Future	5	0	5	0	100.00
17/06/2022	R035 On 04-August-22	10.64	Call	Bond Future	326	0	326	0	0.00
17/06/2022	R035 On 04-August-22	10.72	Call	Bond Future	438	0	438	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
17/06/2022	R035 On 04-August-22	10.73	Call	Bond Future	453	0	453	0	0.00
17/06/2022	R035 On 04-August-22	10.73	Put	Bond Future	2711	3	2711	3	0.00
17/06/2022	R035 On 04-August-22	10.72	Put	Bond Future	2758	3	2758	3	0.00
17/06/2022	R035 On 04-August-22	10.64	Put	Bond Future	3144	3	3144	3	100.00
17/06/2022	R035 On 04-August-22	9.84	Put	Bond Future	8028	8	8028	8	0.00
17/06/2022	R035 On 04-August-22	10.53	Put	Bond Future	3716	4	3716	4	0.00
17/06/2022	R035 On 04-August-22	11.13	Put	Bond Future	1262	1	1262	1	100.00
17/06/2022	R035 On 04-August-22	9.53	Put	Bond Future	10157	10	10157	10	0.00
17/06/2022	R035 On 04-August-22	12.18	Put	Bond Future	88	0	88	0	400.00
17/06/2022	R035 On 04-August-22	10.74	Put	Bond Future	2666	3	2666	3	0.00
17/06/2022	R035 On 03-November-22			Bond Future	11.29	85.7447	11.2879	85.7447	3,020.00
17/06/2022	R035 On 03-November-22	11.14	Call	Bond Future	1790	2	1790	2	0.00
17/06/2022	R035 On 03-November-22	11.13	Call	Bond Future	1762	2	1762	2	0.00
17/06/2022	R035 On 03-November-22	9.82	Call	Bond Future	87	0	87	0	582.00
17/06/2022	R035 On 03-November-22	10.30	Call	Bond Future	301	0	301	0	1,000.00
17/06/2022	R035 On 03-November-22	11.15	Call	Bond Future	1818	2	1818	2	0.00
17/06/2022	R035 On 03-November-22	12.68	Call	Bond Future	7931	8	7931	8	0.00
17/06/2022	R035 On 03-November-22	10.99	Call	Bond Future	1395	1	1395	1	0.00
17/06/2022	R035 On 03-November-22	11.05	Call	Bond Future	1547	2	1547	2	1,000.00
17/06/2022	R035 On 03-November-22	10.57	Call	Bond Future	567	1	567	1	0.00
17/06/2022	R035 On 03-November-22	10.57	Put	Bond Future	4889	5	4889	5	582.00
17/06/2022	R035 On 03-November-22	10.99	Put	Bond Future	3151	3	3151	3	582.00
17/06/2022	R035 On 03-November-22	12.68	Put	Bond Future	370	0	370	0	1,000.00
17/06/2022	R035 On 03-November-22	11.15	Put	Bond Future	2625	3	2625	3	0.00
17/06/2022	R035 On 03-November-22	10.30	Put	Bond Future	6331	6	6331	6	0.00
17/06/2022	R035 On 03-November-22	9.82	Put	Bond Future	9268	9	9268	9	0.00
17/06/2022	R035 On 03-November-22	11.13	Put	Bond Future	2687	3	2687	3	0.00
17/06/2022	R035 On 03-November-22	11.14	Put	Bond Future	2655	3	2655	3	0.00
17/06/2022	R035 On 03-November-22	11.05	Put	Bond Future	2945	3	2945	3	0.00
17/06/2022	R035 On 02-February-23			Bond Future	11.46	87.1370	11.4645	87.1370	0.00
17/06/2022	R035 On 02-February-23	11.98	Call	Bond Future	4578	5	4578	5	0.00
17/06/2022	R035 On 02-February-23	10.86	Call	Bond Future	1314	1	1314	1	0.00
17/06/2022	R035 On 02-February-23	10.87	Call	Bond Future	1335	1	1335	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
17/06/2022	R035 On 02-February-23	10.30	Call	Bond Future	493	0	493	0	1,000.00
17/06/2022	R035 On 02-February-23	10.64	Call	Bond Future	909	1	909	1	400.00
17/06/2022	R035 On 02-February-23	13.22	Call	Bond Future	9718	10	9718	10	0.00
17/06/2022	R035 On 02-February-23	11.05	Call	Bond Future	1734	2	1734	2	1,000.00
17/06/2022	R035 On 02-February-23	11.06	Call	Bond Future	1757	2	1757	2	0.00
17/06/2022	R035 On 02-February-23	11.94	Call	Bond Future	4430	4	4430	4	0.00
17/06/2022	R035 On 02-February-23	10.88	Call	Bond Future	1356	1	1356	1	0.00
17/06/2022	R035 On 02-February-23	10.66	Call	Bond Future	942	1	942	1	0.00
17/06/2022	R035 On 02-February-23	10.60	Call	Bond Future	845	1	845	1	0.00
17/06/2022	R035 On 02-February-23	9.81	Call	Bond Future	184	0	184	0	582.00
17/06/2022	R035 On 02-February-23	9.85	Call	Bond Future	201	0	201	0	0.00
17/06/2022	R035 On 02-February-23	9.89	Call	Bond Future	219	0	219	0	400.00
17/06/2022	R035 On 02-February-23	9.89	Put	Bond Future	9860	10	9860	10	0.00
17/06/2022	R035 On 02-February-23	9.81	Put	Bond Future	10356	10	10356	10	0.00
17/06/2022	R035 On 02-February-23	10.60	Put	Bond Future	5954	6	5954	6	0.00
17/06/2022	R035 On 02-February-23	10.64	Put	Bond Future	5772	6	5772	6	0.00
17/06/2022	R035 On 02-February-23	10.66	Put	Bond Future	5682	6	5682	6	582.00
17/06/2022	R035 On 02-February-23	10.30	Put	Bond Future	7478	8	7478	8	0.00
17/06/2022	R035 On 02-February-23	10.88	Put	Bond Future	4763	5	4763	5	0.00
17/06/2022	R035 On 02-February-23	13.22	Put	Bond Future	568	1	568	1	1,000.00
17/06/2022	R035 On 02-February-23	11.06	Put	Bond Future	4095	4	4095	4	582.00
17/06/2022	R035 On 02-February-23	11.05	Put	Bond Future	4130	4	4130	4	0.00
17/06/2022	R035 On 02-February-23	11.98	Put	Bond Future	1730	2	1730	2	400.00
17/06/2022	R035 On 02-February-23	9.85	Put	Bond Future	10107	10	10107	10	0.00
17/06/2022	R035 On 02-February-23	10.87	Put	Bond Future	4802	5	4802	5	0.00
17/06/2022	R035 On 02-February-23	10.86	Put	Bond Future	4841	5	4841	5	0.00
17/06/2022	R035 On 02-February-23	11.94	Put	Bond Future	1798	2	1798	2	0.00
17/06/2022	R035 On 04-May-23			Bond Future	11.61	84.2458	11.6088	84.2458	0.00
17/06/2022	R035 On 04-May-23	11.22	Call	Bond Future	2195	2	2195	2	0.00
17/06/2022	R035 On 04-May-23	9.85	Call	Bond Future	304	0	304	0	400.00
17/06/2022	R035 On 04-May-23	10.42	Call	Bond Future	773	1	773	1	500.00
17/06/2022	R035 On 04-May-23	11.17	Call	Bond Future	2075	2	2075	2	500.00
17/06/2022	R035 On 04-May-23	11.20	Call	Bond Future	2146	2	2146	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
17/06/2022	R035 On 04-May-23	11.21	Call	Bond Future	2171	2	2171	2	0.00
17/06/2022	R035 On 04-May-23	10.60	Call	Bond Future	996	1	996	1	400.00
17/06/2022	R035 On 04-May-23	12.46	Call	Bond Future	6137	6	6137	6	0.00
17/06/2022	R035 On 04-May-23	13.18	Call	Bond Future	9017	9	9017	9	0.00
17/06/2022	R035 On 04-May-23	13.18	Put	Bond Future	922	1	922	1	500.00
17/06/2022	R035 On 04-May-23	12.46	Put	Bond Future	1603	2	1603	2	400.00
17/06/2022	R035 On 04-May-23	10.60	Put	Bond Future	6868	7	6868	7	0.00
17/06/2022	R035 On 04-May-23	11.22	Put	Bond Future	4391	4	4391	4	0.00
17/06/2022	R035 On 04-May-23	10.42	Put	Bond Future	7754	8	7754	8	0.00
17/06/2022	R035 On 04-May-23	9.85	Put	Bond Future	10927	11	10927	11	0.00
17/06/2022	R035 On 04-May-23	11.17	Put	Bond Future	4559	5	4559	5	0.00
17/06/2022	R035 On 04-May-23	11.20	Put	Bond Future	4458	5	4458	5	0.00
17/06/2022	R035 On 04-May-23	11.21	Put	Bond Future	4424	4	4424	4	0.00
17/06/2022	R186 On 04-August-22			Bond Future	8.81	107.2646	8.8097	107.2646	81,575.00
17/06/2022	R186 On 04-August-22	6.96	Call	Bond Future	1	0	1	0	3,600.00
17/06/2022	R186 On 04-August-22	8.14	Call	Bond Future	92	0	92	0	0.00
17/06/2022	R186 On 04-August-22	8.13	Call	Bond Future	88	0	88	0	0.00
17/06/2022	R186 On 04-August-22	7.96	Call	Bond Future	44	0	44	0	3,600.00
17/06/2022	R186 On 04-August-22	8.15	Call	Bond Future	96	0	96	0	0.00
17/06/2022	R186 On 04-August-22	9.78	Call	Bond Future	3564	3	3564	3	0.00
17/06/2022	R186 On 04-August-22	9.78	Put	Bond Future	54	0	54	0	3,600.00
17/06/2022	R186 On 04-August-22	8.15	Put	Bond Future	2568	3	2568	3	0.00
17/06/2022	R186 On 04-August-22	8.13	Put	Bond Future	2637	3	2637	3	0.00
17/06/2022	R186 On 04-August-22	8.14	Put	Bond Future	2602	3	2602	3	0.00
17/06/2022	R186 On 04-August-22	6.96	Put	Bond Future	7117	7	7117	7	0.00
17/06/2022	R186 On 04-August-22	7.96	Put	Bond Future	3242	3	3242	3	0.00
17/06/2022	R186 On 03-November-22			Bond Future	9.03	108.8050	9.0269	108.8050	11,129.00
17/06/2022	R186 On 03-November-22	8.55	Call	Bond Future	598	1	598	1	0.00
17/06/2022	R186 On 03-November-22	8.91	Call	Bond Future	1089	1	1089	1	0.00
17/06/2022	R186 On 03-November-22	8.23	Call	Bond Future	320	0	320	0	4,310.00
17/06/2022	R186 On 03-November-22	8.53	Call	Bond Future	576	1	576	1	0.00
17/06/2022	R186 On 03-November-22	8.54	Call	Bond Future	587	1	587	1	0.00
17/06/2022	R186 On 03-November-22	8.54	Put	Bond Future	2300	2	2300	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
17/06/2022	R186 On 03-November-22	8.53	Put	Bond Future	2325	2	2325	2	0.00
17/06/2022	R186 On 03-November-22	8.91	Put	Bond Future	1497	2	1497	2	4,310.00
17/06/2022	R186 On 03-November-22	8.23	Put	Bond Future	3142	3	3142	3	0.00
17/06/2022	R186 On 03-November-22	8.55	Put	Bond Future	2275	2	2275	2	0.00
17/06/2022	R186 On 02-February-23			Bond Future	9.22	105.2769	9.2216	105.2769	0.00
17/06/2022	R186 On 02-February-23	8.34	Call	Bond Future	489	0	489	0	0.00
17/06/2022	R186 On 02-February-23	8.33	Call	Bond Future	483	0	483	0	0.00
17/06/2022	R186 On 02-February-23	8.32	Call	Bond Future	476	0	476	0	0.00
17/06/2022	R186 On 02-February-23	8.32	Put	Bond Future	3483	4	3483	4	0.00
17/06/2022	R186 On 02-February-23	8.33	Put	Bond Future	3456	4	3456	4	0.00
17/06/2022	R186 On 02-February-23	8.34	Put	Bond Future	3428	4	3428	4	0.00
17/06/2022	R186 On 04-May-23			Bond Future	9.37	107.2173	9.3711	107.2173	0.00
17/06/2022	R186 On 04-May-23	8.83	Call	Bond Future	1087	1	1087	1	0.00
17/06/2022	R186 On 04-May-23	8.82	Call	Bond Future	1075	1	1075	1	0.00
17/06/2022	R186 On 04-May-23	8.84	Call	Bond Future	1101	1	1101	1	0.00
17/06/2022	R186 On 04-May-23	8.83	Put	Bond Future	2769	3	2769	3	0.00
17/06/2022	R186 On 04-May-23	8.82	Put	Bond Future	2787	3	2787	3	0.00
17/06/2022	R186 On 04-May-23	8.84	Put	Bond Future	2751	3	2751	3	0.00
17/06/2022	R197 On 04-August-22			Bond Future	329.38	329.4854	329.3811	329.4854	859.00
17/06/2022	R197 On 03-November-22			Bond Future	334.19	334.2972	334.1888	334.2972	0.00
17/06/2022	R197 On 02-February-23			Bond Future	330.96	331.0734	330.9591	331.0734	0.00
17/06/2022	R197 On 04-May-23			Bond Future	337.12	337.2366	337.1172	337.2366	0.00
17/06/2022	R202 On 04-August-22			Bond Future	247.83	248.6850	247.8335	248.6850	6,586.00
17/06/2022	R202 On 03-November-22			Bond Future	251.45	252.3168	251.4508	252.3168	0.00
17/06/2022	R202 On 02-February-23			Bond Future	250.95	251.8341	250.9511	251.8341	0.00
17/06/2022	R202 On 04-May-23			Bond Future	255.62	256.5191	255.6174	256.5191	0.00
17/06/2022	R209 On 04-August-22			Bond Future	11.12	68.3841	11.1207	68.3841	23,438.00
17/06/2022	R209 On 04-August-22	10.57	Call	Bond Future	198	0	198	0	0.00
17/06/2022	R209 On 04-August-22	10.59	Call	Bond Future	215	0	215	0	0.00
17/06/2022	R209 On 04-August-22	10.58	Call	Bond Future	206	0	206	0	0.00
17/06/2022	R209 On 04-August-22	10.58	Put	Bond Future	3101	3	3101	3	0.00
17/06/2022	R209 On 04-August-22	10.57	Put	Bond Future	3147	3	3147	3	0.00
17/06/2022	R209 On 04-August-22	10.59	Put	Bond Future	3054	3	3054	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
17/06/2022	R209 On 03-November-22			Bond Future	11.29	66.2223	11.2866	66.2223	4,135.00
17/06/2022	R209 On 03-November-22	11.02	Call	Bond Future	1281	1	1281	1	0.00
17/06/2022	R209 On 03-November-22	11.50	Call	Bond Future	2547	3	2547	3	0.00
17/06/2022	R209 On 03-November-22	10.50	Call	Bond Future	409	0	409	0	0.00
17/06/2022	R209 On 03-November-22	11.00	Call	Bond Future	1238	1	1238	1	0.00
17/06/2022	R209 On 03-November-22	11.01	Call	Bond Future	1259	1	1259	1	0.00
17/06/2022	R209 On 03-November-22	10.00	Call	Bond Future	123	0	123	0	0.00
17/06/2022	R209 On 03-November-22	9.25	Call	Bond Future	12	0	12	0	9,500.00
17/06/2022	R209 On 03-November-22	11.03	Call	Bond Future	1303	1	1303	1	0.00
17/06/2022	R209 On 03-November-22	9.50	Call	Bond Future	29	0	29	0	0.00
17/06/2022	R209 On 03-November-22	9.50	Put	Bond Future	10060	10	10060	10	0.00
17/06/2022	R209 On 03-November-22	11.03	Put	Bond Future	2626	3	2626	3	0.00
17/06/2022	R209 On 03-November-22	10.50	Put	Bond Future	4583	5	4583	5	0.00
17/06/2022	R209 On 03-November-22	9.25	Put	Bond Future	11612	12	11612	12	0.00
17/06/2022	R209 On 03-November-22	10.00	Put	Bond Future	7144	7	7144	7	9,500.00
17/06/2022	R209 On 03-November-22	11.01	Put	Bond Future	2686	3	2686	3	0.00
17/06/2022	R209 On 03-November-22	11.00	Put	Bond Future	2717	3	2717	3	9,500.00
17/06/2022	R209 On 03-November-22	11.50	Put	Bond Future	1475	2	1475	2	0.00
17/06/2022	R209 On 03-November-22	11.02	Put	Bond Future	2656	3	2656	3	0.00
17/06/2022	R209 On 02-February-23			Bond Future	11.44	67.2982	11.4397	67.2982	0.00
17/06/2022	R209 On 02-February-23	10.80	Call	Bond Future	1077	1	1077	1	0.00
17/06/2022	R209 On 02-February-23	10.78	Call	Bond Future	1043	1	1043	1	0.00
17/06/2022	R209 On 02-February-23	10.79	Call	Bond Future	1060	1	1060	1	0.00
17/06/2022	R209 On 02-February-23	10.80	Put	Bond Future	4373	4	4373	4	0.00
17/06/2022	R209 On 02-February-23	10.78	Put	Bond Future	4446	4	4446	4	0.00
17/06/2022	R209 On 02-February-23	10.79	Put	Bond Future	4410	4	4410	4	0.00
17/06/2022	R209 On 04-May-23			Bond Future	11.57	65.3886	11.5701	65.3886	0.00
17/06/2022	R209 On 04-May-23	11.11	Call	Bond Future	1765	2	1765	2	0.00
17/06/2022	R209 On 04-May-23	11.09	Call	Bond Future	1725	2	1725	2	0.00
17/06/2022	R209 On 04-May-23	11.10	Call	Bond Future	1745	2	1745	2	0.00
17/06/2022	R209 On 04-May-23	11.10	Put	Bond Future	4102	4	4102	4	0.00
17/06/2022	R209 On 04-May-23	11.09	Put	Bond Future	4133	4	4133	4	0.00
17/06/2022	R209 On 04-May-23	11.11	Put	Bond Future	4071	4	4071	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
17/06/2022	R210 On 04-August-22			Bond Future	223.66	224.5494	223.6578	224.5494	1,025.00
17/06/2022	R210 On 03-November-22			Bond Future	223.96	224.8647	223.9586	224.8647	0.00
17/06/2022	R210 On 02-February-23			Bond Future	227.64	228.5654	227.6426	228.5654	0.00
17/06/2022	R210 On 04-May-23			Bond Future	228.82	229.7613	228.8196	229.7613	0.00
17/06/2022	R213 On 04-August-22			Bond Future	10.65	82.8673	10.6541	82.8673	29,912.00
17/06/2022	R213 On 04-August-22	9.90	Call	Bond Future	83	0	83	0	0.00
17/06/2022	R213 On 04-August-22	9.88	Call	Bond Future	75	0	75	0	0.00
17/06/2022	R213 On 04-August-22	9.89	Call	Bond Future	79	0	79	0	0.00
17/06/2022	R213 On 04-August-22	9.90	Put	Bond Future	3792	4	3792	4	0.00
17/06/2022	R213 On 04-August-22	9.88	Put	Bond Future	3886	4	3886	4	0.00
17/06/2022	R213 On 04-August-22	9.89	Put	Bond Future	3839	4	3839	4	0.00
17/06/2022	R213 On 03-November-22			Bond Future	10.85	80.5199	10.8546	80.5199	0.00
17/06/2022	R213 On 03-November-22	10.40	Call	Bond Future	885	1	885	1	0.00
17/06/2022	R213 On 03-November-22	9.98	Call	Bond Future	365	0	365	0	0.00
17/06/2022	R213 On 03-November-22	10.19	Call	Bond Future	585	1	585	1	0.00
17/06/2022	R213 On 03-November-22	9.84	Call	Bond Future	272	0	272	0	0.00
17/06/2022	R213 On 03-November-22	9.13	Call	Bond Future	48	0	48	0	200.00
17/06/2022	R213 On 03-November-22	10.38	Call	Bond Future	853	1	853	1	0.00
17/06/2022	R213 On 03-November-22	10.39	Call	Bond Future	869	1	869	1	0.00
17/06/2022	R213 On 03-November-22	10.37	Call	Bond Future	838	1	838	1	0.00
17/06/2022	R213 On 03-November-22	9.19	Call	Bond Future	56	0	56	0	476.00
17/06/2022	R213 On 03-November-22	9.19	Put	Bond Future	8281	8	8281	8	0.00
17/06/2022	R213 On 03-November-22	10.37	Put	Bond Future	3126	3	3126	3	200.00
17/06/2022	R213 On 03-November-22	10.39	Put	Bond Future	3062	3	3062	3	0.00
17/06/2022	R213 On 03-November-22	10.38	Put	Bond Future	3094	3	3094	3	0.00
17/06/2022	R213 On 03-November-22	9.13	Put	Bond Future	8589	9	8589	9	0.00
17/06/2022	R213 On 03-November-22	9.84	Put	Bond Future	5161	5	5161	5	476.00
17/06/2022	R213 On 03-November-22	10.19	Put	Bond Future	3745	4	3745	4	476.00
17/06/2022	R213 On 03-November-22	9.98	Put	Bond Future	4557	5	4557	5	200.00
17/06/2022	R213 On 03-November-22	10.40	Put	Bond Future	3030	3	3030	3	0.00
17/06/2022	R213 On 02-February-23			Bond Future	11.04	81.8270	11.0447	81.8270	0.00
17/06/2022	R213 On 02-February-23	10.43	Call	Bond Future	1056	1	1056	1	912.00
17/06/2022	R213 On 02-February-23	10.22	Call	Bond Future	766	1	766	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
17/06/2022	R213 On 02-February-23	10.21	Call	Bond Future	755	1	755	1	0.00
17/06/2022	R213 On 02-February-23	9.16	Call	Bond Future	122	0	122	0	476.00
17/06/2022	R213 On 02-February-23	12.20	Call	Bond Future	5730	6	5730	6	0.00
17/06/2022	R213 On 02-February-23	10.23	Call	Bond Future	777	1	777	1	0.00
17/06/2022	R213 On 02-February-23	10.35	Call	Bond Future	936	1	936	1	0.00
17/06/2022	R213 On 02-February-23	10.01	Call	Bond Future	560	1	560	1	0.00
17/06/2022	R213 On 02-February-23	10.35	Put	Bond Future	4145	4	4145	4	476.00
17/06/2022	R213 On 02-February-23	12.20	Put	Bond Future	742	1	742	1	912.00
17/06/2022	R213 On 02-February-23	10.22	Put	Bond Future	4593	5	4593	5	0.00
17/06/2022	R213 On 02-February-23	10.43	Put	Bond Future	3887	4	3887	4	0.00
17/06/2022	R213 On 02-February-23	9.16	Put	Bond Future	9223	9	9223	9	0.00
17/06/2022	R213 On 02-February-23	10.01	Put	Bond Future	5400	5	5400	5	476.00
17/06/2022	R213 On 02-February-23	10.21	Put	Bond Future	4630	5	4630	5	0.00
17/06/2022	R213 On 02-February-23	10.23	Put	Bond Future	4557	5	4557	5	0.00
17/06/2022	R213 On 04-May-23			Bond Future	11.20	79.7870	11.1994	79.7870	0.00
17/06/2022	R213 On 04-May-23	10.74	Call	Bond Future	1702	2	1702	2	0.00
17/06/2022	R213 On 04-May-23	10.73	Call	Bond Future	1683	2	1683	2	0.00
17/06/2022	R213 On 04-May-23	10.75	Call	Bond Future	1720	2	1720	2	0.00
17/06/2022	R213 On 04-May-23	10.75	Put	Bond Future	3722	4	3722	4	0.00
17/06/2022	R213 On 04-May-23	10.73	Put	Bond Future	3776	4	3776	4	0.00
17/06/2022	R213 On 04-May-23	10.74	Put	Bond Future	3749	4	3749	4	0.00
17/06/2022	R214 On 04-August-22			Bond Future	11.41	65.3292	11.4127	65.3292	16,325.00
17/06/2022	R214 On 04-August-22	10.97	Call	Bond Future	325	0	325	0	0.00
17/06/2022	R214 On 04-August-22	10.98	Call	Bond Future	337	0	337	0	0.00
17/06/2022	R214 On 04-August-22	10.99	Call	Bond Future	350	0	350	0	0.00
17/06/2022	R214 On 04-August-22	10.98	Put	Bond Future	2707	3	2707	3	0.00
17/06/2022	R214 On 04-August-22	10.99	Put	Bond Future	2663	3	2663	3	0.00
17/06/2022	R214 On 04-August-22	10.97	Put	Bond Future	2751	3	2751	3	0.00
17/06/2022	R214 On 03-November-22			Bond Future	11.57	62.9826	11.5740	62.9826	0.00
17/06/2022	R214 On 03-November-22	11.36	Call	Bond Future	1470	1	1470	1	0.00
17/06/2022	R214 On 03-November-22	11.35	Call	Bond Future	1447	1	1447	1	0.00
17/06/2022	R214 On 03-November-22	11.34	Call	Bond Future	1423	1	1423	1	0.00
17/06/2022	R214 On 03-November-22	11.36	Put	Bond Future	2600	3	2600	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
17/06/2022	R214 On 03-November-22	11.35	Put	Bond Future	2629	3	2629	3	0.00
17/06/2022	R214 On 03-November-22	11.34	Put	Bond Future	2660	3	2660	3	0.00
17/06/2022	R214 On 02-February-23			Bond Future	11.73	64.0053	11.7264	64.0053	0.00
17/06/2022	R214 On 02-February-23	11.09	Call	Bond Future	1145	1	1145	1	0.00
17/06/2022	R214 On 02-February-23	11.07	Call	Bond Future	1109	1	1109	1	0.00
17/06/2022	R214 On 02-February-23	11.08	Call	Bond Future	1127	1	1127	1	0.00
17/06/2022	R214 On 02-February-23	11.08	Put	Bond Future	4565	5	4565	5	0.00
17/06/2022	R214 On 02-February-23	11.07	Put	Bond Future	4603	5	4603	5	0.00
17/06/2022	R214 On 02-February-23	11.09	Put	Bond Future	4528	5	4528	5	0.00
17/06/2022	R214 On 04-May-23			Bond Future	11.85	61.8913	11.8511	61.8913	0.00
17/06/2022	R214 On 04-May-23	11.38	Call	Bond Future	1831	2	1831	2	0.00
17/06/2022	R214 On 04-May-23	11.36	Call	Bond Future	1789	2	1789	2	0.00
17/06/2022	R214 On 04-May-23	11.37	Call	Bond Future	1810	2	1810	2	0.00
17/06/2022	R214 On 04-May-23	11.37	Put	Bond Future	4298	4	4298	4	0.00
17/06/2022	R214 On 04-May-23	11.36	Put	Bond Future	4331	4	4331	4	0.00
17/06/2022	R214 On 04-May-23	11.38	Put	Bond Future	4266	4	4266	4	0.00
17/06/2022	R248 On 04-August-22			Bond Future	11.38	82.1594	11.3771	82.1594	200,630.00
17/06/2022	R248 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	0.00
17/06/2022	R248 On 04-August-22	10.30	Call	Bond Future	16	0	16	0	1,200.00
17/06/2022	R248 On 04-August-22	10.40	Call	Bond Future	28	0	28	0	0.00
17/06/2022	R248 On 04-August-22	10.90	Call	Bond Future	347	0	347	0	1,700.00
17/06/2022	R248 On 04-August-22	11.00	Call	Bond Future	505	1	505	1	1,200.00
17/06/2022	R248 On 04-August-22	10.20	Call	Bond Future	9	0	9	0	1,700.00
17/06/2022	R248 On 04-August-22	10.99	Call	Bond Future	487	1	487	1	0.00
17/06/2022	R248 On 04-August-22	10.98	Call	Bond Future	470	0	470	0	0.00
17/06/2022	R248 On 04-August-22	10.98	Put	Bond Future	3208	3	3208	3	0.00
17/06/2022	R248 On 04-August-22	10.99	Put	Bond Future	3154	3	3154	3	0.00
17/06/2022	R248 On 04-August-22	10.40	Put	Bond Future	7078	7	7078	7	0.00
17/06/2022	R248 On 04-August-22	11.00	Put	Bond Future	3101	3	3101	3	50.00
17/06/2022	R248 On 04-August-22	10.90	Put	Bond Future	3658	4	3658	4	0.00
17/06/2022	R248 On 04-August-22	10.30	Put	Bond Future	7850	8	7850	8	0.00
17/06/2022	R248 On 04-August-22	9.70	Put	Bond Future	12804	13	12804	13	0.00
17/06/2022	R248 On 04-August-22	10.20	Put	Bond Future	8638	9	8638	9	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
17/06/2022	R248 On 03-November-22			Bond Future	11.54	78.9174	11.5370	78.9174	0.00
17/06/2022	R248 On 03-November-22	11.31	Call	Bond Future	1781	2	1781	2	0.00
17/06/2022	R248 On 03-November-22	11.30	Call	Bond Future	1751	2	1751	2	0.00
17/06/2022	R248 On 03-November-22	11.32	Call	Bond Future	1810	2	1810	2	0.00
17/06/2022	R248 On 03-November-22	11.30	Put	Bond Future	3327	3	3327	3	0.00
17/06/2022	R248 On 03-November-22	11.31	Put	Bond Future	3288	3	3288	3	0.00
17/06/2022	R248 On 03-November-22	11.32	Put	Bond Future	3251	3	3251	3	0.00
17/06/2022	R248 On 02-February-23			Bond Future	11.69	80.1990	11.6882	80.1990	0.00
17/06/2022	R248 On 02-February-23	11.07	Call	Bond Future	1445	1	1445	1	0.00
17/06/2022	R248 On 02-February-23	11.06	Call	Bond Future	1422	1	1422	1	0.00
17/06/2022	R248 On 02-February-23	11.08	Call	Bond Future	1468	1	1468	1	0.00
17/06/2022	R248 On 02-February-23	11.08	Put	Bond Future	5529	6	5529	6	0.00
17/06/2022	R248 On 02-February-23	11.06	Put	Bond Future	5622	6	5622	6	0.00
17/06/2022	R248 On 02-February-23	11.07	Put	Bond Future	5575	6	5575	6	0.00
17/06/2022	R248 On 04-May-23			Bond Future	11.81	77.2438	11.8115	77.2438	0.00
17/06/2022	R248 On 04-May-23	11.34	Call	Bond Future	2263	2	2263	2	0.00
17/06/2022	R248 On 04-May-23	11.33	Call	Bond Future	2237	2	2237	2	0.00
17/06/2022	R248 On 04-May-23	11.35	Call	Bond Future	2290	2	2290	2	0.00
17/06/2022	R248 On 04-May-23	11.35	Put	Bond Future	5280	5	5280	5	0.00
17/06/2022	R248 On 04-May-23	11.33	Put	Bond Future	5361	5	5361	5	0.00
17/06/2022	R248 On 04-May-23	11.34	Put	Bond Future	5320	5	5320	5	0.00