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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
21/06/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	2025 On 04-August-22			Bond Future	162.22	162.1812	162.2187	162.1812	7,305.00
21/06/2022	2025 On 03-November-22			Bond Future	164.63	164.5477	164.6336	164.5477	0.00
21/06/2022	2025 On 02-February-23			Bond Future	165.74	165.5702	165.7433	165.5702	0.00
21/06/2022	2025 On 04-May-23			Bond Future	168.95	168.6468	168.9508	168.6468	0.00
21/06/2022	2029 On 04-August-22			Bond Future	120.28	120.1720	120.2778	120.1720	2,791.00
21/06/2022	2029 On 03-November-22			Bond Future	120.82	120.6809	120.8234	120.6809	0.00
21/06/2022	2029 On 02-February-23			Bond Future	122.87	122.6648	122.8728	122.6648	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
21/06/2022	2029 On 04-May-23			Bond Future	123.97	123.6609	123.9670	123.6609	0.00
21/06/2022	2030 On 04-August-22			Bond Future	10.28	88.2090	10.2818	88.2090	96,523.00
21/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	0	0	0	0	800.00
21/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	6	0	6	0	800.00
21/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	73	0	73	0	0.00
21/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	77	0	77	0	0.00
21/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	80	0	80	0	0.00
21/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	3257	3	3257	3	0.00
21/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	163	0	163	0	800.00
21/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	3585	4	3585	4	0.00
21/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	3631	4	3631	4	0.00
21/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	3677	4	3677	4	0.00
21/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	6094	6	6094	6	0.00
21/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	10057	10	10057	10	0.00
21/06/2022	2030 On 03-November-22			Bond Future	10.48	89.4755	10.4769	89.4755	18,796.00
21/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	1155	1	1155	1	500.00
21/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	5220	5	5220	5	0.00
21/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	961	1	961	1	0.00
21/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	945	1	945	1	0.00
21/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	978	1	978	1	0.00
21/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	454	0	454	0	500.00
21/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	4109	4	4109	4	0.00
21/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	2727	3	2727	3	0.00
21/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	2436	3	2436	3	0.00
21/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	2788	3	2788	3	0.00
21/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	2757	3	2757	3	0.00
21/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	388	0	388	0	500.00
21/06/2022	2030 On 02-February-23			Bond Future	10.65	86.9210	10.6550	86.9210	0.00
21/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	3404	3	3404	3	0.00
21/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	3520	3	3520	3	0.00
21/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	981	1	981	1	0.00
21/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	769	1	769	1	400.00
21/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	893	1	893	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
21/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	727	1	727	1	0.00
21/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	145	0	145	0	102.00
21/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	239	0	239	0	400.00
21/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	954	1	954	1	0.00
21/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	967	1	967	1	0.00
21/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	738	1	738	1	0.00
21/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	293	0	293	0	0.00
21/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	604	1	604	1	0.00
21/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	223	0	223	0	0.00
21/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	7770	8	7770	8	0.00
21/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	7590	8	7590	8	0.00
21/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	5160	5	5160	5	102.00
21/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	8833	9	8833	9	0.00
21/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	7057	7	7057	7	0.00
21/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	4137	4	4137	4	102.00
21/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3901	4	3901	4	0.00
21/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	1317	1	1317	1	400.00
21/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	4671	5	4671	5	0.00
21/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	4526	5	4526	5	0.00
21/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	4635	5	4635	5	0.00
21/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3966	4	3966	4	0.00
21/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	3933	4	3933	4	0.00
21/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	1374	2	1374	2	0.00
21/06/2022	2030 On 04-May-23			Bond Future	10.80	88.5238	10.8009	88.5238	0.00
21/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	4765	4	4765	4	0.00
21/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	6092	6	6092	6	0.00
21/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	7621	7	7621	7	0.00
21/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	652	1	652	1	150.00
21/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	2016	2	2016	2	0.00
21/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	1996	2	1996	2	0.00
21/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	3942	4	3942	4	0.00
21/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	1095	1	1095	1	1,080.00
21/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	1783	2	1783	2	500.00

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21/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	1976	2	1976	2	0.00
21/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	733	1	733	1	500.00
21/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	842	1	842	1	400.00
21/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	294	0	294	0	400.00
21/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	8344	9	8344	9	0.00
21/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	5373	6	5373	6	0.00
21/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	5769	6	5769	6	0.00
21/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	3194	3	3194	3	0.00
21/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	6105	6	6105	6	0.00
21/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	3439	4	3439	4	0.00
21/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	4625	5	4625	5	0.00
21/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	1664	2	1664	2	150.00
21/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	3170	3	3170	3	0.00
21/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	3146	3	3146	3	0.00
21/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	694	1	694	1	500.00
21/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	969	1	969	1	1,080.00
21/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	1334	1	1334	1	400.00
21/06/2022	2032 On 04-August-22			Bond Future	10.72	88.0099	10.7225	88.0099	90,193.00
21/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	5967	6	5967	6	0.00
21/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	1059	1	1059	1	0.00
21/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	2025	2	2025	2	0.00
21/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	4606	4	4606	4	0.00
21/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	199	0	199	0	0.00
21/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	591	1	591	1	900.00
21/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	190	0	190	0	0.00
21/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	119	0	119	0	0.00
21/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	0	0	0	0	800.00
21/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	2	0	2	0	0.00
21/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	17	0	17	0	800.00
21/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	208	0	208	0	0.00
21/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	26	0	26	0	900.00
21/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	3035	3	3035	3	0.00
21/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	5587	6	5587	6	0.00

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21/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	2988	3	2988	3	0.00
21/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	7452	8	7452	8	0.00
21/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	10056	10	10056	10	0.00
21/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	3523	4	3523	4	0.00
21/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	1788	2	1788	2	0.00
21/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	5134	5	5134	5	0.00
21/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	2942	3	2942	3	0.00
21/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	99	0	99	0	800.00
21/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	564	1	564	1	7,500.00
21/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	1179	1	1179	1	7,500.00
21/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	40	0	40	0	0.00
21/06/2022	2032 On 03-November-22			Bond Future	10.91	85.1225	10.9121	85.1225	84,030.00
21/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	4020	4	4020	4	0.00
21/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	7082	7	7082	7	0.00
21/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	1071	1	1071	1	0.00
21/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	1286	1	1286	1	0.00
21/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	1309	1	1309	1	750.00
21/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	83	0	83	0	500.00
21/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	409	0	409	0	0.00
21/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	54	0	54	0	180.00
21/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	505	0	505	0	500.00
21/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	933	1	933	1	0.00
21/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	268	0	268	0	750.00
21/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	63	0	63	0	454.00
21/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	455	0	455	0	0.00
21/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	4471	5	4471	5	180.00
21/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	8066	8	8066	8	0.00
21/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	8632	9	8632	9	0.00
21/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	5618	6	5618	6	0.00
21/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	4701	5	4701	5	454.00
21/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	8918	9	8918	9	0.00
21/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	2920	3	2920	3	180.00
21/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	3157	3	3157	3	454.00

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21/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	4246	5	4246	5	0.00
21/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	2575	3	2575	3	0.00
21/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	2605	3	2605	3	0.00
21/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	286	0	286	0	750.00
21/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	801	1	801	1	500.00
21/06/2022	2032 On 02-February-23			Bond Future	11.08	86.5042	11.0833	86.5042	0.00
21/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	4874	5	4874	5	0.00
21/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	8366	8	8366	8	0.00
21/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	970	1	970	1	0.00
21/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	986	1	986	1	0.00
21/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	135	0	135	0	454.00
21/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	673	1	673	1	0.00
21/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	190	0	190	0	500.00
21/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	450	0	450	0	750.00
21/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	4342	4	4342	4	0.00
21/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1002	1	1002	1	0.00
21/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1174	1	1174	1	0.00
21/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1503	1	1503	1	750.00
21/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	740	1	740	1	500.00
21/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	5244	6	5244	6	0.00
21/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	3620	4	3620	4	0.00
21/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	4182	4	4182	4	454.00
21/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	4541	5	4541	5	0.00
21/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	1357	1	1357	1	0.00
21/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	6593	7	6593	7	0.00
21/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	8868	9	8868	9	0.00
21/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	5502	6	5502	6	454.00
21/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	9736	10	9736	10	0.00
21/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	4578	5	4578	5	0.00
21/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	4615	5	4615	5	0.00
21/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	498	1	498	1	750.00
21/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	1173	1	1173	1	500.00
21/06/2022	2032 On 04-May-23			Bond Future	11.22	83.9390	11.2225	83.9390	0.00

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21/06/2022	2032 On 04-May-23	0000000	Call	Bond Future	2009	2	2009	2	0.00
21/06/2022	2032 On 04-May-23	0000000	Call	Bond Future	2031	2	2031	2	0.00
21/06/2022	2032 On 04-May-23	0000000	Call	Bond Future	2054	2	2054	2	0.00
21/06/2022	2032 On 04-May-23	0000000	Put	Bond Future	3710	4	3710	4	0.00
21/06/2022	2032 On 04-May-23	0000000	Put	Bond Future	3738	4	3738	4	0.00
21/06/2022	2032 On 04-May-23	0000000	Put	Bond Future	3767	4	3767	4	0.00
21/06/2022	2033 On 04-August-22			Bond Future	115.23	114.7133	115.2285	114.7133	7,428.00
21/06/2022	2033 On 03-November-22			Bond Future	115.62	115.0589	115.6154	115.0589	0.00
21/06/2022	2033 On 02-February-23			Bond Future	117.58	116.9502	117.5762	116.9502	0.00
21/06/2022	2033 On 04-May-23			Bond Future	118.48	117.7551	118.4825	117.7551	0.00
21/06/2022	2037 On 04-August-22			Bond Future	11.29	80.4699	11.2868	80.4699	139,495.00
21/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	6	0	6	0	50.00
21/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	405	0	405	0	0.00
21/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	1062	1	1062	1	1,050.00
21/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	1741	2	1741	2	0.00
21/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	390	0	390	0	0.00
21/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	4070	4	4070	4	0.00
21/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	376	0	376	0	0.00
21/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	2811	3	2811	3	0.00
21/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	232	0	232	0	1,050.00
21/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	2715	3	2715	3	0.00
21/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	948	1	948	1	50.00
21/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	1525	2	1525	2	0.00
21/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	7623	8	7623	8	0.00
21/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	2762	3	2762	3	50.00
21/06/2022	2037 On 03-November-22			Bond Future	11.46	81.6256	11.4578	81.6256	2,000.00
21/06/2022	2037 On 03-November-22	0000000	Call	Bond Future	1808	2	1808	2	0.00
21/06/2022	2037 On 03-November-22	0000000	Call	Bond Future	1835	2	1835	2	0.00
21/06/2022	2037 On 03-November-22	0000000	Call	Bond Future	1863	2	1863	2	0.00
21/06/2022	2037 On 03-November-22	0000000	Put	Bond Future	2741	3	2741	3	0.00
21/06/2022	2037 On 03-November-22	0000000	Put	Bond Future	2708	3	2708	3	0.00
21/06/2022	2037 On 03-November-22	0000000	Put	Bond Future	2677	3	2677	3	0.00
21/06/2022	2037 On 02-February-23			Bond Future	11.62	78.6938	11.6160	78.6938	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
21/06/2022	2037 On 02-February-23	0000000	Call	Bond Future	1378	1	1378	1	0.00
21/06/2022	2037 On 02-February-23	0000000	Call	Bond Future	1336	1	1336	1	0.00
21/06/2022	2037 On 02-February-23	0000000	Call	Bond Future	1357	1	1357	1	0.00
21/06/2022	2037 On 02-February-23	0000000	Put	Bond Future	4763	5	4763	5	0.00
21/06/2022	2037 On 02-February-23	0000000	Put	Bond Future	4803	5	4803	5	0.00
21/06/2022	2037 On 02-February-23	0000000	Put	Bond Future	4723	5	4723	5	0.00
21/06/2022	2037 On 04-May-23			Bond Future	11.75	80.1464	11.7489	80.1464	0.00
21/06/2022	2037 On 04-May-23	0000000	Call	Bond Future	2104	2	2104	2	0.00
21/06/2022	2037 On 04-May-23	0000000	Call	Bond Future	2055	2	2055	2	0.00
21/06/2022	2037 On 04-May-23	0000000	Call	Bond Future	2079	2	2079	2	0.00
21/06/2022	2037 On 04-May-23	0000000	Put	Bond Future	4606	5	4606	5	0.00
21/06/2022	2037 On 04-May-23	0000000	Put	Bond Future	4642	5	4642	5	0.00
21/06/2022	2037 On 04-May-23	0000000	Put	Bond Future	4572	5	4572	5	0.00
21/06/2022	2038 On 04-August-22			Bond Future	129.34	129.3879	129.3424	129.3879	4,102.00
21/06/2022	2038 On 03-November-22			Bond Future	131.27	131.2759	131.2680	131.2759	0.00
21/06/2022	2038 On 02-February-23			Bond Future	131.60	131.5416	131.6019	131.5416	0.00
21/06/2022	2038 On 04-May-23			Bond Future	134.15	133.9872	134.1502	133.9872	0.00
21/06/2022	2040 On 04-August-22			Bond Future	11.39	81.9842	11.3938	81.9842	125,103.00
21/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	0	0	0	0	460.00
21/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	113	0	113	0	460.00
21/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	474	0	474	0	0.00
21/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	5334	5	5334	5	0.00
21/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	492	0	492	0	0.00
21/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	511	0	511	0	0.00
21/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	2771	3	2771	3	0.00
21/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	163	0	163	0	460.00
21/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	12143	12	12143	12	0.00
21/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	2820	3	2820	3	0.00
21/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	2869	3	2869	3	0.00
21/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	4775	5	4775	5	0.00
21/06/2022	2040 On 03-November-22			Bond Future	11.56	83.1616	11.5598	83.1616	3,965.00
21/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	2209	2	2209	2	1,500.00
21/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	1927	2	1927	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
21/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	544	0	544	0	1,500.00
21/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	6397	6	6397	6	0.00
21/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	1867	2	1867	2	0.00
21/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	1896	2	1896	2	0.00
21/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	424	0	424	0	1,100.00
21/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	1344	1	1344	1	1,100.00
21/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	3656	4	3656	4	0.00
21/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	2877	3	2877	3	0.00
21/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	5550	6	5550	6	0.00
21/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	6125	6	6125	6	0.00
21/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	2586	3	2586	3	0.00
21/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	698	1	698	1	1,100.00
21/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	2945	3	2945	3	0.00
21/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	2911	3	2911	3	0.00
21/06/2022	2040 On 02-February-23			Bond Future	11.71	80.0045	11.7135	80.0045	0.00
21/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1408	1	1408	1	0.00
21/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1431	1	1431	1	0.00
21/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	272	0	272	0	400.00
21/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	255	0	255	0	0.00
21/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	4996	5	4996	5	0.00
21/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	5118	5	5118	5	0.00
21/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1061	1	1061	1	0.00
21/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1118	1	1118	1	400.00
21/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1453	1	1453	1	0.00
21/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	5237	5	5237	5	0.00
21/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	5969	6	5969	6	0.00
21/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	1808	2	1808	2	400.00
21/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	1859	2	1859	2	0.00
21/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	10625	11	10625	11	0.00
21/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	10419	11	10419	11	0.00
21/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	6115	6	6115	6	0.00
21/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	5280	6	5280	6	0.00
21/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	5324	6	5324	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2022	2040 On 04-May-23			Bond Future	11.84	81.4817	11.8427	81.4817	0.00
21/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	9841	9	9841	9	0.00
21/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	2312	2	2312	2	0.00
21/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	2472	2	2472	2	500.00
21/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	939	1	939	1	500.00
21/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	1221	1	1221	1	400.00
21/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	2286	2	2286	2	0.00
21/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	379	0	379	0	400.00
21/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	7002	7	7002	7	0.00
21/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	2338	2	2338	2	0.00
21/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	4892	5	4892	5	0.00
21/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	8126	8	8126	8	0.00
21/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	1646	2	1646	2	400.00
21/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	1002	1	1002	1	500.00
21/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	11569	12	11569	12	0.00
21/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	4966	5	4966	5	0.00
21/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	7111	7	7111	7	0.00
21/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	4709	5	4709	5	0.00
21/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	4929	5	4929	5	0.00
21/06/2022	2044 On 04-August-22			Bond Future	11.41	78.7997	11.4139	78.7997	88,448.00
21/06/2022	2044 On 04-August-22	0000000	Call	Bond Future	580	1	580	1	0.00
21/06/2022	2044 On 04-August-22	0000000	Call	Bond Future	540	0	540	0	0.00
21/06/2022	2044 On 04-August-22	0000000	Call	Bond Future	560	1	560	1	0.00
21/06/2022	2044 On 04-August-22	0000000	Put	Bond Future	2725	3	2725	3	0.00
21/06/2022	2044 On 04-August-22	0000000	Put	Bond Future	2774	3	2774	3	0.00
21/06/2022	2044 On 04-August-22	0000000	Put	Bond Future	2677	3	2677	3	0.00
21/06/2022	2044 On 03-November-22			Bond Future	11.57	79.9315	11.5713	79.9315	0.00
21/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	1893	2	1893	2	0.00
21/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	1863	2	1863	2	0.00
21/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	1923	2	1923	2	0.00
21/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	327	0	327	0	1,600.00
21/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	1603	2	1603	2	1,600.00
21/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	3369	4	3369	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
21/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	6969	7	6969	7	0.00
21/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	2965	3	2965	3	0.00
21/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	3000	3	3000	3	0.00
21/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	3035	3	3035	3	0.00
21/06/2022	2044 On 02-February-23			Bond Future	11.72	76.8471	11.7169	76.8471	0.00
21/06/2022	2044 On 02-February-23	0000000	Call	Bond Future	1559	1	1559	1	0.00
21/06/2022	2044 On 02-February-23	0000000	Call	Bond Future	1535	1	1535	1	0.00
21/06/2022	2044 On 02-February-23	0000000	Call	Bond Future	1512	1	1512	1	0.00
21/06/2022	2044 On 02-February-23	0000000	Put	Bond Future	5263	5	5263	5	0.00
21/06/2022	2044 On 02-February-23	0000000	Put	Bond Future	5219	5	5219	5	0.00
21/06/2022	2044 On 02-February-23	0000000	Put	Bond Future	5175	5	5175	5	0.00
21/06/2022	2044 On 04-May-23			Bond Future	11.84	78.2661	11.8389	78.2661	0.00
21/06/2022	2044 On 04-May-23	0000000	Call	Bond Future	2382	2	2382	2	0.00
21/06/2022	2044 On 04-May-23	0000000	Call	Bond Future	2355	2	2355	2	0.00
21/06/2022	2044 On 04-May-23	0000000	Call	Bond Future	2328	2	2328	2	0.00
21/06/2022	2044 On 04-May-23	0000000	Put	Bond Future	5040	5	5040	5	0.00
21/06/2022	2044 On 04-May-23	0000000	Put	Bond Future	5001	5	5001	5	0.00
21/06/2022	2044 On 04-May-23	0000000	Put	Bond Future	4963	5	4963	5	0.00
21/06/2022	2046 On 04-August-22			Bond Future	118.45	118.4212	118.4539	118.4212	16,569.00
21/06/2022	2046 On 03-November-22			Bond Future	118.26	118.1936	118.2615	118.1936	1,566.00
21/06/2022	2046 On 02-February-23			Bond Future	120.27	120.1372	120.2680	120.1372	0.00
21/06/2022	2046 On 04-May-23			Bond Future	120.58	120.3549	120.5804	120.3549	0.00
21/06/2022	2050 On 04-August-22			Bond Future	120.23	120.1916	120.2251	120.1916	11,293.00
21/06/2022	2050 On 03-November-22			Bond Future	122.01	121.9451	122.0143	121.9451	0.00
21/06/2022	2050 On 02-February-23			Bond Future	121.98	121.8481	121.9818	121.8481	0.00
21/06/2022	2050 On 04-May-23			Bond Future	124.34	124.1130	124.3433	124.1130	0.00
21/06/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	AL37 On 04-August-22			Index Future	822.01	819.4790	822.0120	819.4790	0.00
21/06/2022	AL37 On 03-November-22			Index Future	834.15	831.3420	834.1490	831.3420	0.00
21/06/2022	AL37 On 02-February-23			Index Future	848.08	844.7900	848.0760	844.7900	0.00
21/06/2022	AL37 On 04-May-23			Index Future	864.25	860.2590	864.2540	860.2590	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
21/06/2022	AL7T On 04-August-22			Index Future	930.33	927.1810	930.3320	927.1810	0.00
21/06/2022	AL7T On 03-November-22			Index Future	944.07	940.6030	944.0690	940.6030	0.00
21/06/2022	AL7T On 02-February-23			Index Future	959.83	955.8200	959.8310	955.8200	0.00
21/06/2022	AL7T On 04-May-23			Index Future	978.14	973.3210	978.1410	973.3210	0.00
21/06/2022	ALBI On 04-August-22			Index Future	826.34	824.0340	826.3380	824.0340	136.00
21/06/2022	ALBI On 03-November-22			Index Future	838.54	835.9630	838.5400	835.9630	0.00
21/06/2022	ALBI On 02-February-23			Index Future	852.54	849.4870	852.5390	849.4870	0.00
21/06/2022	ALBI On 04-May-23			Index Future	868.80	865.0420	868.8030	865.0420	0.00
21/06/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/06/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	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
21/06/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2022	ES33 On 04-August-22			Bond Future	12.08	75.1990	12.0836	75.1990	350.00
21/06/2022	ES33 On 03-November-22			Bond Future	12.31	72.5140	12.3075	72.5140	0.00
21/06/2022	ES33 On 02-February-23			Bond Future	12.52	73.7080	12.5201	73.7080	0.00
21/06/2022	ES33 On 04-May-23			Bond Future	12.70	71.2915	12.6993	71.2915	0.00
21/06/2022	ES42 On 04-August-22			Bond Future	12.49	73.2151	12.4883	73.2151	4,769.00
21/06/2022	ES42 On 03-November-22			Bond Future	12.69	70.0238	12.6949	70.0238	0.00
21/06/2022	ES42 On 02-February-23			Bond Future	12.88	71.1785	12.8844	71.1785	0.00
21/06/2022	ES42 On 04-May-23			Bond Future	13.05	68.2435	13.0529	68.2435	0.00
21/06/2022	GOVI On 04-August-22			GOVI	815.01	812.7490	815.0130	812.7490	1,111.00
21/06/2022	GOVI On 04-August-22	0000000	Call	GOVI	0	0	0	0	0.00
21/06/2022	GOVI On 04-August-22	0000000	Call	GOVI	0	0	0	0	0.00
21/06/2022	GOVI On 04-August-22	0000000	Call	GOVI	0	0	0	0	0.00
21/06/2022	GOVI On 04-August-22	0000000	Put	GOVI	42670	7	42670	7	0.00
21/06/2022	GOVI On 04-August-22	0000000	Put	GOVI	42570	7	42570	7	0.00
21/06/2022	GOVI On 04-August-22	0000000	Put	GOVI	42470	7	42470	7	0.00
21/06/2022	GOVI On 03-November-22			GOVI	827.05	824.5140	827.0470	824.5140	0.00
21/06/2022	GOVI On 03-November-22	0000000	Call	GOVI	66170	4	66170	4	0.00
21/06/2022	GOVI On 03-November-22	0000000	Call	GOVI	66370	4	66370	4	0.00
21/06/2022	GOVI On 03-November-22	0000000	Call	GOVI	66270	4	66270	4	0.00
21/06/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
21/06/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
21/06/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
21/06/2022	GOVI On 02-February-23			GOVI	840.86	837.8530	840.8550	837.8530	0.00
21/06/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
21/06/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
21/06/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
21/06/2022	GOVI On 02-February-23	0000000	Put	GOVI	99750	13	99750	13	0.00
21/06/2022	GOVI On 02-February-23	0000000	Put	GOVI	99650	13	99650	13	0.00
21/06/2022	GOVI On 02-February-23	0000000	Put	GOVI	99850	13	99850	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2022	GOVI On 04-May-23			GOVI	856.90	853.1950	856.8950	853.1950	0.00
21/06/2022	GOVI On 04-May-23	0000000	Call	GOVI	40150	0	40150	0	0.00
21/06/2022	GOVI On 04-May-23	0000000	Call	GOVI	40250	0	40250	0	0.00
21/06/2022	GOVI On 04-May-23	0000000	Call	GOVI	40350	0	40350	0	0.00
21/06/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
21/06/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
21/06/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
21/06/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/06/2022	IGOV On 04-August-22			Index Future	320.62	320.3870	320.6240	320.3870	759.00
21/06/2022	IGOV On 03-November-22			Index Future	325.44	325.1040	325.4370	325.1040	16.00
21/06/2022	IGOV On 02-February-23			Index Future	330.95	330.4410	330.9470	330.4410	0.00
21/06/2022	IGOV On 04-May-23			Index Future	337.34	336.5670	337.3360	336.5670	0.00
21/06/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
21/06/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
21/06/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
21/06/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
21/06/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
21/06/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
21/06/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
21/06/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
21/06/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
21/06/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
21/06/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
21/06/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
21/06/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
21/06/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
21/06/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
21/06/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
21/06/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
21/06/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/06/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/06/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.09	94.9050	5.0850	94.9050	0.00
21/06/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.56	94.4200	5.5600	94.4200	0.00

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21/06/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.74	94.2350	5.7350	94.2350	0.00
21/06/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.14	93.8100	6.1400	93.8100	0.00
21/06/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.25	93.7100	6.2500	93.7100	0.00
21/06/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.67	93.2750	6.6650	93.2750	68.00
21/06/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.12	92.8100	7.1200	92.8100	0.00
21/06/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.61	92.3250	7.6050	92.3250	0.00
21/06/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.73	92.1900	7.7300	92.1900	75.00
21/06/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.93	91.9800	7.9300	91.9800	172.00
21/06/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.15	91.8950	8.1500	91.8950	0.00
21/06/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.22	91.7450	8.2150	91.7450	0.00
21/06/2022	R023 On 04-August-22			Bond Future	5.71	104.5332	5.7124	104.5332	24,331.00
21/06/2022	R023 On 04-August-22	0000000	Call	Bond Future	204	0	204	0	0.00
21/06/2022	R023 On 04-August-22	0000000	Call	Bond Future	208	0	208	0	0.00
21/06/2022	R023 On 04-August-22	0000000	Call	Bond Future	213	0	213	0	0.00
21/06/2022	R023 On 04-August-22	0000000	Put	Bond Future	28	0	28	0	0.00
21/06/2022	R023 On 04-August-22	0000000	Put	Bond Future	29	0	29	0	0.00
21/06/2022	R023 On 04-August-22	0000000	Put	Bond Future	30	0	30	0	0.00
21/06/2022	R023 On 03-November-22			Bond Future	5.53	102.1163	5.5287	102.1163	0.00
21/06/2022	R023 On 03-November-22	0000000	Call	Bond Future	251	0	251	0	0.00
21/06/2022	R023 On 03-November-22	0000000	Call	Bond Future	245	0	245	0	0.00
21/06/2022	R023 On 03-November-22	0000000	Call	Bond Future	248	0	248	0	0.00
21/06/2022	R023 On 03-November-22	0000000	Put	Bond Future	23	0	23	0	0.00
21/06/2022	R023 On 03-November-22	0000000	Put	Bond Future	24	0	24	0	0.00
21/06/2022	R023 On 03-November-22	0000000	Put	Bond Future	23	0	23	0	0.00
21/06/2022	R035 On 04-August-22			Bond Future	11.08	88.9175	11.0822	88.9175	129,688.00
21/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	195	0	195	0	400.00
21/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	456	0	456	0	0.00
21/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	1435	1	1435	1	0.00
21/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	6277	6	6277	6	0.00
21/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	0	0	0	0	400.00
21/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	4	0	4	0	100.00
21/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	312	0	312	0	0.00
21/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	424	0	424	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
21/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	439	0	439	0	0.00
21/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	2581	3	2581	3	0.00
21/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	2627	3	2627	3	0.00
21/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	3013	3	3013	3	100.00
21/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	7910	8	7910	8	0.00
21/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	3587	4	3587	4	0.00
21/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	1150	1	1150	1	100.00
21/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	10041	10	10041	10	0.00
21/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	66	0	66	0	400.00
21/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	2536	3	2536	3	0.00
21/06/2022	R035 On 03-November-22			Bond Future	11.26	85.7081	11.2634	85.7081	3,720.00
21/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	1823	2	1823	2	0.00
21/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	1795	2	1795	2	0.00
21/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	86	0	86	0	582.00
21/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	304	0	304	0	1,000.00
21/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	1852	2	1852	2	0.00
21/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	8041	8	8041	8	0.00
21/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	1575	1	1575	1	1,000.00
21/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	576	1	576	1	0.00
21/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	1421	1	1421	1	0.00
21/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	3034	3	3034	3	582.00
21/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	4756	5	4756	5	582.00
21/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	337	0	337	0	1,000.00
21/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2516	3	2516	3	0.00
21/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	6191	6	6191	6	0.00
21/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	9125	9	9125	9	0.00
21/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2577	3	2577	3	0.00
21/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2546	3	2546	3	0.00
21/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2831	3	2831	3	0.00
21/06/2022	R035 On 02-February-23			Bond Future	11.43	87.0984	11.4311	87.0984	0.00
21/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	4682	4	4682	4	0.00
21/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	9869	10	9869	10	0.00
21/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1784	2	1784	2	1,000.00

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21/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1808	2	1808	2	0.00
21/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1354	1	1354	1	0.00
21/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	509	0	509	0	1,000.00
21/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	938	1	938	1	400.00
21/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1375	1	1375	1	0.00
21/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	4532	4	4532	4	0.00
21/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1396	1	1396	1	0.00
21/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	972	1	972	1	0.00
21/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	872	1	872	1	0.00
21/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	207	0	207	0	0.00
21/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	226	0	226	0	400.00
21/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	190	0	190	0	582.00
21/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	10172	10	10172	10	0.00
21/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	9678	10	9678	10	0.00
21/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	5792	6	5792	6	0.00
21/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	5612	6	5612	6	0.00
21/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	5523	6	5523	6	582.00
21/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	7305	8	7305	8	0.00
21/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	4614	5	4614	5	0.00
21/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	529	1	529	1	1,000.00
21/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	4653	5	4653	5	0.00
21/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	9924	10	9924	10	0.00
21/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	4692	5	4692	5	0.00
21/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	3956	4	3956	4	582.00
21/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	3991	4	3991	4	0.00
21/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	1644	2	1644	2	400.00
21/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	1710	2	1710	2	0.00
21/06/2022	R035 On 04-May-23			Bond Future	11.56	84.2048	11.5623	84.2048	0.00
21/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	2283	2	2283	2	0.00
21/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	811	1	811	1	500.00
21/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	320	0	320	0	400.00
21/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	6306	6	6306	6	0.00
21/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	2159	2	2159	2	500.00

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21/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	2233	2	2233	2	0.00
21/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	2258	2	2258	2	0.00
21/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	1044	1	1044	1	400.00
21/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	9217	9	9217	9	0.00
21/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	864	1	864	1	500.00
21/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	6657	7	6657	7	0.00
21/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	1514	2	1514	2	400.00
21/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	4221	4	4221	4	0.00
21/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	10685	11	10685	11	0.00
21/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	7534	8	7534	8	0.00
21/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	4386	5	4386	5	0.00
21/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	4286	5	4286	5	0.00
21/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	4253	4	4253	4	0.00
21/06/2022	R186 On 04-August-22			Bond Future	8.69	107.5328	8.6910	107.5328	81,530.00
21/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	1	0	1	0	3,600.00
21/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	128	0	128	0	0.00
21/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	123	0	123	0	0.00
21/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	62	0	62	0	3,600.00
21/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	133	0	133	0	0.00
21/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	3976	4	3976	4	0.00
21/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	27	0	27	0	3,600.00
21/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	2165	2	2165	2	0.00
21/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	2231	3	2231	3	0.00
21/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	2198	2	2198	2	0.00
21/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	6677	7	6677	7	0.00
21/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	2820	3	2820	3	0.00
21/06/2022	R186 On 03-November-22			Bond Future	8.89	109.0754	8.8903	109.0754	11,166.00
21/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	738	1	738	1	0.00
21/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	1302	1	1302	1	0.00
21/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	407	0	407	0	4,310.00
21/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	726	1	726	1	0.00
21/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	713	1	713	1	0.00
21/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	1985	2	1985	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	1233	1	1233	1	4,310.00
21/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	1962	2	1962	2	0.00
21/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	2752	3	2752	3	0.00
21/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	1939	2	1939	2	0.00
21/06/2022	R186 On 02-February-23			Bond Future	9.06	105.5499	9.0574	105.5499	0.00
21/06/2022	R186 On 02-February-23	0000000	Call	Bond Future	613	1	613	1	0.00
21/06/2022	R186 On 02-February-23	0000000	Call	Bond Future	605	0	605	0	0.00
21/06/2022	R186 On 02-February-23	0000000	Call	Bond Future	597	0	597	0	0.00
21/06/2022	R186 On 02-February-23	0000000	Put	Bond Future	3064	3	3064	3	0.00
21/06/2022	R186 On 02-February-23	0000000	Put	Bond Future	3038	3	3038	3	0.00
21/06/2022	R186 On 02-February-23	0000000	Put	Bond Future	3012	3	3012	3	0.00
21/06/2022	R186 On 04-May-23			Bond Future	9.17	107.4933	9.1666	107.4933	0.00
21/06/2022	R186 On 04-May-23	0000000	Call	Bond Future	1322	1	1322	1	0.00
21/06/2022	R186 On 04-May-23	0000000	Call	Bond Future	1308	1	1308	1	0.00
21/06/2022	R186 On 04-May-23	0000000	Call	Bond Future	1337	1	1337	1	0.00
21/06/2022	R186 On 04-May-23	0000000	Put	Bond Future	2372	3	2372	3	0.00
21/06/2022	R186 On 04-May-23	0000000	Put	Bond Future	2389	3	2389	3	0.00
21/06/2022	R186 On 04-May-23	0000000	Put	Bond Future	2356	3	2356	3	0.00
21/06/2022	R197 On 04-August-22			Bond Future	329.51	329.4494	329.5129	329.4494	859.00
21/06/2022	R197 On 03-November-22			Bond Future	334.42	334.2556	334.4168	334.2556	0.00
21/06/2022	R197 On 02-February-23			Bond Future	331.36	331.0241	331.3602	331.0241	0.00
21/06/2022	R197 On 04-May-23			Bond Future	337.78	337.1804	337.7789	337.1804	0.00
21/06/2022	R202 On 04-August-22			Bond Future	248.09	247.5599	248.0888	247.5599	6,586.00
21/06/2022	R202 On 03-November-22			Bond Future	251.78	251.1715	251.7811	251.1715	0.00
21/06/2022	R202 On 02-February-23			Bond Future	251.41	250.6649	251.4147	250.6649	0.00
21/06/2022	R202 On 04-May-23			Bond Future	256.28	255.3237	256.2812	255.3237	0.00
21/06/2022	R209 On 04-August-22			Bond Future	11.10	68.3517	11.1017	68.3517	23,438.00
21/06/2022	R209 On 04-August-22	0000000	Call	Bond Future	186	0	186	0	0.00
21/06/2022	R209 On 04-August-22	0000000	Call	Bond Future	203	0	203	0	0.00
21/06/2022	R209 On 04-August-22	0000000	Call	Bond Future	194	0	194	0	0.00
21/06/2022	R209 On 04-August-22	0000000	Put	Bond Future	2990	3	2990	3	0.00
21/06/2022	R209 On 04-August-22	0000000	Put	Bond Future	3037	3	3037	3	0.00
21/06/2022	R209 On 04-August-22	0000000	Put	Bond Future	2944	3	2944	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
21/06/2022	R209 On 03-November-22			Bond Future	11.26	66.1883	11.2631	66.1883	4,135.00
21/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	1303	1	1303	1	0.00
21/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	2591	2	2591	2	0.00
21/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	414	0	414	0	0.00
21/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	1259	1	1259	1	0.00
21/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	123	0	123	0	0.00
21/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	1281	1	1281	1	0.00
21/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	1326	1	1326	1	0.00
21/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	28	0	28	0	0.00
21/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	11	0	11	0	9,500.00
21/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	11492	12	11492	12	0.00
21/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	9939	10	9939	10	0.00
21/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	2528	3	2528	3	0.00
21/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	4468	5	4468	5	0.00
21/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	2588	3	2588	3	0.00
21/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	7024	7	7024	7	9,500.00
21/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	2618	3	2618	3	9,500.00
21/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	1400	1	1400	1	0.00
21/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	2558	3	2558	3	0.00
21/06/2022	R209 On 02-February-23			Bond Future	11.41	67.2626	11.4084	67.2626	0.00
21/06/2022	R209 On 02-February-23	0000000	Call	Bond Future	1107	1	1107	1	0.00
21/06/2022	R209 On 02-February-23	0000000	Call	Bond Future	1072	1	1072	1	0.00
21/06/2022	R209 On 02-February-23	0000000	Call	Bond Future	1089	1	1089	1	0.00
21/06/2022	R209 On 02-February-23	0000000	Put	Bond Future	4248	4	4248	4	0.00
21/06/2022	R209 On 02-February-23	0000000	Put	Bond Future	4319	5	4319	5	0.00
21/06/2022	R209 On 02-February-23	0000000	Put	Bond Future	4283	4	4283	4	0.00
21/06/2022	R209 On 04-May-23			Bond Future	11.53	65.3511	11.5273	65.3511	0.00
21/06/2022	R209 On 04-May-23	0000000	Call	Bond Future	1832	2	1832	2	0.00
21/06/2022	R209 On 04-May-23	0000000	Call	Bond Future	1790	2	1790	2	0.00
21/06/2022	R209 On 04-May-23	0000000	Call	Bond Future	1811	2	1811	2	0.00
21/06/2022	R209 On 04-May-23	0000000	Put	Bond Future	3958	4	3958	4	0.00
21/06/2022	R209 On 04-May-23	0000000	Put	Bond Future	3989	4	3989	4	0.00
21/06/2022	R209 On 04-May-23	0000000	Put	Bond Future	3928	4	3928	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
21/06/2022	R210 On 04-August-22			Bond Future	224.12	224.0707	224.1250	224.0707	1,025.00
21/06/2022	R210 On 03-November-22			Bond Future	224.50	224.3757	224.4964	224.3757	0.00
21/06/2022	R210 On 02-February-23			Bond Future	228.30	228.0648	228.3048	228.0648	0.00
21/06/2022	R210 On 04-May-23			Bond Future	229.67	229.2476	229.6670	229.2476	0.00
21/06/2022	R213 On 04-August-22			Bond Future	10.58	82.9386	10.5832	82.9386	29,856.00
21/06/2022	R213 On 04-August-22	0000000	Call	Bond Future	94	0	94	0	0.00
21/06/2022	R213 On 04-August-22	0000000	Call	Bond Future	85	0	85	0	0.00
21/06/2022	R213 On 04-August-22	0000000	Call	Bond Future	90	0	90	0	0.00
21/06/2022	R213 On 04-August-22	0000000	Put	Bond Future	3464	4	3464	4	0.00
21/06/2022	R213 On 04-August-22	0000000	Put	Bond Future	3556	4	3556	4	0.00
21/06/2022	R213 On 04-August-22	0000000	Put	Bond Future	3510	4	3510	4	0.00
21/06/2022	R213 On 03-November-22			Bond Future	10.78	80.5910	10.7755	80.5910	0.00
21/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	986	1	986	1	0.00
21/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	414	0	414	0	0.00
21/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	658	1	658	1	0.00
21/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	55	0	55	0	200.00
21/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	310	0	310	0	0.00
21/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	951	1	951	1	0.00
21/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	969	1	969	1	0.00
21/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	65	0	65	0	476.00
21/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	934	1	934	1	0.00
21/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2855	3	2855	3	200.00
21/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	7922	8	7922	8	0.00
21/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2793	3	2793	3	0.00
21/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2824	3	2824	3	0.00
21/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	4832	5	4832	5	476.00
21/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	8228	9	8228	9	0.00
21/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	3450	4	3450	4	476.00
21/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	4239	5	4239	5	200.00
21/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2763	3	2763	3	0.00
21/06/2022	R213 On 02-February-23			Bond Future	10.95	81.8979	10.9527	81.8979	0.00
21/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1175	1	1175	1	912.00
21/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	859	1	859	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
21/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	141	0	141	0	476.00
21/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	847	1	847	1	0.00
21/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	6051	6	6051	6	0.00
21/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	632	1	632	1	0.00
21/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	872	1	872	1	0.00
21/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1045	1	1045	1	0.00
21/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	3838	4	3838	4	476.00
21/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	647	1	647	1	912.00
21/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	4271	5	4271	5	0.00
21/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	3590	4	3590	4	0.00
21/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	4307	5	4307	5	0.00
21/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	8826	9	8826	9	0.00
21/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	5056	5	5056	5	476.00
21/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	4236	5	4236	5	0.00
21/06/2022	R213 On 04-May-23			Bond Future	11.09	79.8576	11.0893	79.8576	0.00
21/06/2022	R213 On 04-May-23	0000000	Call	Bond Future	1883	2	1883	2	0.00
21/06/2022	R213 On 04-May-23	0000000	Call	Bond Future	1863	2	1863	2	0.00
21/06/2022	R213 On 04-May-23	0000000	Call	Bond Future	1903	2	1903	2	0.00
21/06/2022	R213 On 04-May-23	0000000	Put	Bond Future	3420	4	3420	4	0.00
21/06/2022	R213 On 04-May-23	0000000	Put	Bond Future	3471	4	3471	4	0.00
21/06/2022	R213 On 04-May-23	0000000	Put	Bond Future	3446	4	3446	4	0.00
21/06/2022	R214 On 04-August-22			Bond Future	11.39	65.1869	11.3938	65.1869	20,860.00
21/06/2022	R214 On 04-August-22	0000000	Call	Bond Future	311	0	311	0	0.00
21/06/2022	R214 On 04-August-22	0000000	Call	Bond Future	324	0	324	0	0.00
21/06/2022	R214 On 04-August-22	0000000	Call	Bond Future	336	0	336	0	0.00
21/06/2022	R214 On 04-August-22	0000000	Put	Bond Future	2593	3	2593	3	0.00
21/06/2022	R214 On 04-August-22	0000000	Put	Bond Future	2549	3	2549	3	0.00
21/06/2022	R214 On 04-August-22	0000000	Put	Bond Future	2637	3	2637	3	0.00
21/06/2022	R214 On 03-November-22			Bond Future	11.55	62.8372	11.5509	62.8372	0.00
21/06/2022	R214 On 03-November-22	0000000	Call	Bond Future	1470	1	1470	1	0.00
21/06/2022	R214 On 03-November-22	0000000	Call	Bond Future	1494	1	1494	1	0.00
21/06/2022	R214 On 03-November-22	0000000	Call	Bond Future	1446	1	1446	1	0.00
21/06/2022	R214 On 03-November-22	0000000	Put	Bond Future	2503	3	2503	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
21/06/2022	R214 On 03-November-22	0000000	Put	Bond Future	2532	3	2532	3	0.00
21/06/2022	R214 On 03-November-22	0000000	Put	Bond Future	2562	3	2562	3	0.00
21/06/2022	R214 On 02-February-23			Bond Future	11.70	63.8565	11.6961	63.8565	0.00
21/06/2022	R214 On 02-February-23	0000000	Call	Bond Future	1175	1	1175	1	0.00
21/06/2022	R214 On 02-February-23	0000000	Call	Bond Future	1138	1	1138	1	0.00
21/06/2022	R214 On 02-February-23	0000000	Call	Bond Future	1157	1	1157	1	0.00
21/06/2022	R214 On 02-February-23	0000000	Put	Bond Future	4440	5	4440	5	0.00
21/06/2022	R214 On 02-February-23	0000000	Put	Bond Future	4477	5	4477	5	0.00
21/06/2022	R214 On 02-February-23	0000000	Put	Bond Future	4403	5	4403	5	0.00
21/06/2022	R214 On 04-May-23			Bond Future	11.81	61.7385	11.8102	61.7385	0.00
21/06/2022	R214 On 04-May-23	0000000	Call	Bond Future	1896	2	1896	2	0.00
21/06/2022	R214 On 04-May-23	0000000	Call	Bond Future	1852	2	1852	2	0.00
21/06/2022	R214 On 04-May-23	0000000	Call	Bond Future	1874	2	1874	2	0.00
21/06/2022	R214 On 04-May-23	0000000	Put	Bond Future	4156	4	4156	4	0.00
21/06/2022	R214 On 04-May-23	0000000	Put	Bond Future	4188	4	4188	4	0.00
21/06/2022	R214 On 04-May-23	0000000	Put	Bond Future	4124	4	4124	4	0.00
21/06/2022	R248 On 04-August-22			Bond Future	11.36	82.0821	11.3633	82.0821	200,538.00
21/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	0	0	0	0	0.00
21/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	13	0	13	0	1,200.00
21/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	479	0	479	0	1,200.00
21/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	23	0	23	0	0.00
21/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	325	0	325	0	1,700.00
21/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	7	0	7	0	1,700.00
21/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	462	0	462	0	0.00
21/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	445	0	445	0	0.00
21/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	3091	3	3091	3	0.00
21/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	3037	3	3037	3	0.00
21/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	6980	7	6980	7	0.00
21/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	3542	4	3542	4	0.00
21/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	2983	3	2983	3	50.00
21/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	7754	8	7754	8	0.00
21/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	12711	13	12711	13	0.00
21/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	8544	9	8544	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
21/06/2022	R248 On 03-November-22			Bond Future	11.52	78.8378	11.5191	78.8378	0.00
21/06/2022	R248 On 03-November-22	0000000	Call	Bond Future	1795	2	1795	2	0.00
21/06/2022	R248 On 03-November-22	0000000	Call	Bond Future	1765	2	1765	2	0.00
21/06/2022	R248 On 03-November-22	0000000	Call	Bond Future	1825	2	1825	2	0.00
21/06/2022	R248 On 03-November-22	0000000	Put	Bond Future	3224	3	3224	3	0.00
21/06/2022	R248 On 03-November-22	0000000	Put	Bond Future	3186	3	3186	3	0.00
21/06/2022	R248 On 03-November-22	0000000	Put	Bond Future	3149	3	3149	3	0.00
21/06/2022	R248 On 02-February-23			Bond Future	11.66	80.1169	11.6633	80.1169	0.00
21/06/2022	R248 On 02-February-23	0000000	Call	Bond Future	1472	1	1472	1	0.00
21/06/2022	R248 On 02-February-23	0000000	Call	Bond Future	1448	1	1448	1	0.00
21/06/2022	R248 On 02-February-23	0000000	Call	Bond Future	1495	1	1495	1	0.00
21/06/2022	R248 On 02-February-23	0000000	Put	Bond Future	5396	6	5396	6	0.00
21/06/2022	R248 On 02-February-23	0000000	Put	Bond Future	5489	6	5489	6	0.00
21/06/2022	R248 On 02-February-23	0000000	Put	Bond Future	5443	6	5443	6	0.00
21/06/2022	R248 On 04-May-23			Bond Future	11.78	77.1586	11.7761	77.1586	0.00
21/06/2022	R248 On 04-May-23	0000000	Call	Bond Future	2329	2	2329	2	0.00
21/06/2022	R248 On 04-May-23	0000000	Call	Bond Future	2302	2	2302	2	0.00
21/06/2022	R248 On 04-May-23	0000000	Call	Bond Future	2356	2	2356	2	0.00
21/06/2022	R248 On 04-May-23	0000000	Put	Bond Future	5124	5	5124	5	0.00
21/06/2022	R248 On 04-May-23	0000000	Put	Bond Future	5205	5	5205	5	0.00
21/06/2022	R248 On 04-May-23	0000000	Put	Bond Future	5164	5	5164	5	0.00