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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
29/06/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2022	2025 On 04-August-22			Bond Future	162.60	162.5386	162.6002	162.5386	8,342.00
29/06/2022	2025 On 03-November-22			Bond Future	165.08	164.9466	165.0790	164.9466	0.00
29/06/2022	2025 On 02-February-23			Bond Future	166.27	166.0467	166.2665	166.0467	0.00
29/06/2022	2025 On 04-May-23			Bond Future	169.38	169.2481	169.3809	169.2481	0.00
29/06/2022	2029 On 04-August-22			Bond Future	119.89	119.9081	119.8893	119.9081	2,682.00
29/06/2022	2029 On 03-November-22			Bond Future	120.47	120.4357	120.4680	120.4357	0.00
29/06/2022	2029 On 02-February-23			Bond Future	122.57	122.4707	122.5655	122.4707	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
29/06/2022	2029 On 04-May-23			Bond Future	123.57	123.5445	123.5747	123.5445	0.00
29/06/2022	2030 On 04-August-22			Bond Future	10.51	87.3461	10.5053	87.3461	89,570.00
29/06/2022	2030 On 04-August-22	8.30	Call	Bond Future	0	0	0	0	800.00
29/06/2022	2030 On 04-August-22	9.05	Call	Bond Future	0	0	0	0	800.00
29/06/2022	2030 On 04-August-22	9.54	Call	Bond Future	16	0	16	0	0.00
29/06/2022	2030 On 04-August-22	9.55	Call	Bond Future	17	0	17	0	0.00
29/06/2022	2030 On 04-August-22	9.56	Call	Bond Future	18	0	18	0	0.00
29/06/2022	2030 On 04-August-22	10.95	Call	Bond Future	2342	2	2342	2	0.00
29/06/2022	2030 On 04-August-22	10.95	Put	Bond Future	298	0	298	0	800.00
29/06/2022	2030 On 04-August-22	9.56	Put	Bond Future	4573	5	4573	5	0.00
29/06/2022	2030 On 04-August-22	9.55	Put	Bond Future	4622	5	4622	5	0.00
29/06/2022	2030 On 04-August-22	9.54	Put	Bond Future	4671	5	4671	5	0.00
29/06/2022	2030 On 04-August-22	9.05	Put	Bond Future	7139	7	7139	7	0.00
29/06/2022	2030 On 04-August-22	8.30	Put	Bond Future	11107	11	11107	11	0.00
29/06/2022	2030 On 03-November-22			Bond Future	10.70	88.6199	10.7043	88.6199	19,541.00
29/06/2022	2030 On 03-November-22	10.20	Call	Bond Future	804	1	804	1	500.00
29/06/2022	2030 On 03-November-22	11.57	Call	Bond Future	4388	4	4388	4	0.00
29/06/2022	2030 On 03-November-22	10.09	Call	Bond Future	654	1	654	1	0.00
29/06/2022	2030 On 03-November-22	10.08	Call	Bond Future	642	1	642	1	0.00
29/06/2022	2030 On 03-November-22	10.10	Call	Bond Future	667	1	667	1	0.00
29/06/2022	2030 On 03-November-22	9.70	Call	Bond Future	279	0	279	0	500.00
29/06/2022	2030 On 03-November-22	9.70	Put	Bond Future	4968	5	4968	5	0.00
29/06/2022	2030 On 03-November-22	10.10	Put	Bond Future	3451	4	3451	4	0.00
29/06/2022	2030 On 03-November-22	10.20	Put	Bond Future	3120	3	3120	3	0.00
29/06/2022	2030 On 03-November-22	10.08	Put	Bond Future	3519	4	3519	4	0.00
29/06/2022	2030 On 03-November-22	10.09	Put	Bond Future	3485	4	3485	4	0.00
29/06/2022	2030 On 03-November-22	11.57	Put	Bond Future	590	1	590	1	500.00
29/06/2022	2030 On 02-February-23			Bond Future	10.89	86.0917	10.8850	86.0917	0.00
29/06/2022	2030 On 02-February-23	11.12	Call	Bond Future	2821	3	2821	3	0.00
29/06/2022	2030 On 02-February-23	11.16	Call	Bond Future	2927	3	2927	3	0.00
29/06/2022	2030 On 02-February-23	10.01	Call	Bond Future	737	1	737	1	0.00
29/06/2022	2030 On 02-February-23	9.83	Call	Bond Future	549	1	549	1	400.00
29/06/2022	2030 On 02-February-23	9.94	Call	Bond Future	659	1	659	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
29/06/2022	2030 On 02-February-23	9.79	Call	Bond Future	512	0	512	0	0.00
29/06/2022	2030 On 02-February-23	8.81	Call	Bond Future	91	0	91	0	102.00
29/06/2022	2030 On 02-February-23	9.08	Call	Bond Future	153	0	153	0	400.00
29/06/2022	2030 On 02-February-23	9.99	Call	Bond Future	714	1	714	1	0.00
29/06/2022	2030 On 02-February-23	10.00	Call	Bond Future	725	1	725	1	0.00
29/06/2022	2030 On 02-February-23	9.80	Call	Bond Future	521	0	521	0	0.00
29/06/2022	2030 On 02-February-23	9.20	Call	Bond Future	191	0	191	0	0.00
29/06/2022	2030 On 02-February-23	9.66	Call	Bond Future	415	0	415	0	0.00
29/06/2022	2030 On 02-February-23	9.04	Call	Bond Future	142	0	142	0	0.00
29/06/2022	2030 On 02-February-23	9.04	Put	Bond Future	8702	9	8702	9	0.00
29/06/2022	2030 On 02-February-23	9.08	Put	Bond Future	8516	9	8516	9	0.00
29/06/2022	2030 On 02-February-23	9.66	Put	Bond Future	5983	6	5983	6	102.00
29/06/2022	2030 On 02-February-23	8.81	Put	Bond Future	9792	10	9792	10	0.00
29/06/2022	2030 On 02-February-23	9.20	Put	Bond Future	7967	8	7967	8	0.00
29/06/2022	2030 On 02-February-23	9.94	Put	Bond Future	4915	5	4915	5	102.00
29/06/2022	2030 On 02-February-23	10.01	Put	Bond Future	4669	5	4669	5	0.00
29/06/2022	2030 On 02-February-23	11.16	Put	Bond Future	1737	2	1737	2	400.00
29/06/2022	2030 On 02-February-23	9.79	Put	Bond Future	5468	6	5468	6	0.00
29/06/2022	2030 On 02-February-23	9.83	Put	Bond Future	5318	5	5318	5	0.00
29/06/2022	2030 On 02-February-23	9.80	Put	Bond Future	5430	6	5430	6	0.00
29/06/2022	2030 On 02-February-23	9.99	Put	Bond Future	4738	5	4738	5	0.00
29/06/2022	2030 On 02-February-23	10.00	Put	Bond Future	4704	5	4704	5	0.00
29/06/2022	2030 On 02-February-23	11.12	Put	Bond Future	1802	2	1802	2	0.00
29/06/2022	2030 On 04-May-23			Bond Future	11.06	87.7399	11.0563	87.7399	0.00
29/06/2022	2030 On 04-May-23	11.62	Call	Bond Future	4106	4	4106	4	0.00
29/06/2022	2030 On 04-May-23	12.04	Call	Bond Future	5344	5	5344	5	0.00
29/06/2022	2030 On 04-May-23	12.50	Call	Bond Future	6790	7	6790	7	0.00
29/06/2022	2030 On 04-May-23	9.58	Call	Bond Future	476	0	476	0	150.00
29/06/2022	2030 On 04-May-23	10.54	Call	Bond Future	1628	2	1628	2	0.00
29/06/2022	2030 On 04-May-23	10.53	Call	Bond Future	1611	2	1611	2	0.00
29/06/2022	2030 On 04-May-23	11.34	Call	Bond Future	3346	3	3346	3	0.00
29/06/2022	2030 On 04-May-23	10.00	Call	Bond Future	856	1	856	1	1,080.00
29/06/2022	2030 On 04-May-23	10.42	Call	Bond Future	1430	1	1430	1	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
29/06/2022	2030 On 04-May-23	10.52	Call	Bond Future	1594	2	1594	2	0.00
29/06/2022	2030 On 04-May-23	9.67	Call	Bond Future	539	1	539	1	500.00
29/06/2022	2030 On 04-May-23	9.78	Call	Bond Future	628	1	628	1	400.00
29/06/2022	2030 On 04-May-23	9.03	Call	Bond Future	206	0	206	0	400.00
29/06/2022	2030 On 04-May-23	9.03	Put	Bond Future	9344	9	9344	9	0.00
29/06/2022	2030 On 04-May-23	9.78	Put	Bond Future	6246	6	6246	6	0.00
29/06/2022	2030 On 04-May-23	9.67	Put	Bond Future	6664	7	6664	7	0.00
29/06/2022	2030 On 04-May-23	10.52	Put	Bond Future	3900	4	3900	4	0.00
29/06/2022	2030 On 04-May-23	9.58	Put	Bond Future	7017	7	7017	7	0.00
29/06/2022	2030 On 04-May-23	10.42	Put	Bond Future	4175	4	4175	4	0.00
29/06/2022	2030 On 04-May-23	10.00	Put	Bond Future	5474	6	5474	6	0.00
29/06/2022	2030 On 04-May-23	11.34	Put	Bond Future	2156	2	2156	2	150.00
29/06/2022	2030 On 04-May-23	10.53	Put	Bond Future	3873	4	3873	4	0.00
29/06/2022	2030 On 04-May-23	10.54	Put	Bond Future	3847	4	3847	4	0.00
29/06/2022	2030 On 04-May-23	12.50	Put	Bond Future	951	1	951	1	500.00
29/06/2022	2030 On 04-May-23	12.04	Put	Bond Future	1309	1	1309	1	1,080.00
29/06/2022	2030 On 04-May-23	11.62	Put	Bond Future	1763	2	1763	2	400.00
29/06/2022	2032 On 04-August-22			Bond Future	10.95	87.0073	10.9480	87.0073	95,617.00
29/06/2022	2032 On 04-August-22	11.89	Call	Bond Future	4810	5	4810	5	0.00
29/06/2022	2032 On 04-August-22	10.70	Call	Bond Future	522	0	522	0	0.00
29/06/2022	2032 On 04-August-22	11.00	Call	Bond Future	1219	1	1219	1	0.00
29/06/2022	2032 On 04-August-22	11.60	Call	Bond Future	3504	3	3504	3	0.00
29/06/2022	2032 On 04-August-22	10.21	Call	Bond Future	58	0	58	0	0.00
29/06/2022	2032 On 04-August-22	10.50	Call	Bond Future	250	0	250	0	900.00
29/06/2022	2032 On 04-August-22	10.20	Call	Bond Future	55	0	55	0	0.00
29/06/2022	2032 On 04-August-22	10.10	Call	Bond Future	30	0	30	0	0.00
29/06/2022	2032 On 04-August-22	8.97	Call	Bond Future	0	0	0	0	800.00
29/06/2022	2032 On 04-August-22	9.40	Call	Bond Future	0	0	0	0	0.00
29/06/2022	2032 On 04-August-22	9.72	Call	Bond Future	2	0	2	0	800.00
29/06/2022	2032 On 04-August-22	10.22	Call	Bond Future	62	0	62	0	0.00
29/06/2022	2032 On 04-August-22	9.80	Call	Bond Future	3	0	3	0	900.00
29/06/2022	2032 On 04-August-22	10.20	Put	Bond Future	4089	4	4089	4	0.00
29/06/2022	2032 On 04-August-22	9.72	Put	Bond Future	6762	7	6762	7	0.00

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29/06/2022	2032 On 04-August-22	10.21	Put	Bond Future	4037	4	4037	4	0.00
29/06/2022	2032 On 04-August-22	9.40	Put	Bond Future	8639	9	8639	9	0.00
29/06/2022	2032 On 04-August-22	8.97	Put	Bond Future	11245	11	11245	11	0.00
29/06/2022	2032 On 04-August-22	10.10	Put	Bond Future	4623	5	4623	5	0.00
29/06/2022	2032 On 04-August-22	10.50	Put	Bond Future	2636	3	2636	3	0.00
29/06/2022	2032 On 04-August-22	9.80	Put	Bond Future	6301	6	6301	6	0.00
29/06/2022	2032 On 04-August-22	10.22	Put	Bond Future	3985	4	3985	4	0.00
29/06/2022	2032 On 04-August-22	11.60	Put	Bond Future	186	0	186	0	800.00
29/06/2022	2032 On 04-August-22	11.00	Put	Bond Future	947	1	947	1	7,500.00
29/06/2022	2032 On 04-August-22	10.70	Put	Bond Future	1832	2	1832	2	7,500.00
29/06/2022	2032 On 04-August-22	11.89	Put	Bond Future	73	0	73	0	0.00
29/06/2022	2032 On 03-November-22			Bond Future	11.14	84.1245	11.1415	84.1245	77,680.00
29/06/2022	2032 On 03-November-22	11.55	Call	Bond Future	3216	3	3216	3	0.00
29/06/2022	2032 On 03-November-22	12.30	Call	Bond Future	6068	6	6068	6	0.00
29/06/2022	2032 On 03-November-22	10.56	Call	Bond Future	738	1	738	1	0.00
29/06/2022	2032 On 03-November-22	10.66	Call	Bond Future	901	1	901	1	0.00
29/06/2022	2032 On 03-November-22	10.67	Call	Bond Future	918	1	918	1	750.00
29/06/2022	2032 On 03-November-22	9.46	Call	Bond Future	37	0	37	0	500.00
29/06/2022	2032 On 03-November-22	10.11	Call	Bond Future	238	0	238	0	0.00
29/06/2022	2032 On 03-November-22	9.31	Call	Bond Future	23	0	23	0	180.00
29/06/2022	2032 On 03-November-22	10.21	Call	Bond Future	318	0	318	0	500.00
29/06/2022	2032 On 03-November-22	10.49	Call	Bond Future	636	1	636	1	0.00
29/06/2022	2032 On 03-November-22	10.16	Call	Bond Future	276	0	276	0	0.00
29/06/2022	2032 On 03-November-22	9.92	Call	Bond Future	138	0	138	0	750.00
29/06/2022	2032 On 03-November-22	9.36	Call	Bond Future	27	0	27	0	454.00
29/06/2022	2032 On 03-November-22	9.36	Put	Bond Future	9772	10	9772	10	0.00
29/06/2022	2032 On 03-November-22	9.92	Put	Bond Future	6665	7	6665	7	0.00
29/06/2022	2032 On 03-November-22	10.11	Put	Bond Future	5707	6	5707	6	454.00
29/06/2022	2032 On 03-November-22	9.31	Put	Bond Future	10063	10	10063	10	0.00
29/06/2022	2032 On 03-November-22	10.16	Put	Bond Future	5468	6	5468	6	180.00
29/06/2022	2032 On 03-November-22	9.46	Put	Bond Future	9197	9	9197	9	0.00
29/06/2022	2032 On 03-November-22	10.56	Put	Bond Future	3764	4	3764	4	180.00
29/06/2022	2032 On 03-November-22	10.49	Put	Bond Future	4036	4	4036	4	454.00

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29/06/2022	2032 On 03-November-22	10.21	Put	Bond Future	5235	5	5235	5	0.00
29/06/2022	2032 On 03-November-22	10.67	Put	Bond Future	3361	3	3361	3	0.00
29/06/2022	2032 On 03-November-22	10.66	Put	Bond Future	3396	4	3396	4	0.00
29/06/2022	2032 On 03-November-22	12.30	Put	Bond Future	449	0	449	0	750.00
29/06/2022	2032 On 03-November-22	11.55	Put	Bond Future	1175	1	1175	1	500.00
29/06/2022	2032 On 02-February-23			Bond Future	11.32	85.5287	11.3153	85.5287	0.00
29/06/2022	2032 On 02-February-23	11.84	Call	Bond Future	4129	4	4129	4	0.00
29/06/2022	2032 On 02-February-23	12.75	Call	Bond Future	7416	7	7416	7	0.00
29/06/2022	2032 On 02-February-23	10.38	Call	Bond Future	725	1	725	1	0.00
29/06/2022	2032 On 02-February-23	10.39	Call	Bond Future	737	1	737	1	0.00
29/06/2022	2032 On 02-February-23	9.31	Call	Bond Future	81	0	81	0	454.00
29/06/2022	2032 On 02-February-23	10.16	Call	Bond Future	479	0	479	0	0.00
29/06/2022	2032 On 02-February-23	9.47	Call	Bond Future	116	0	116	0	500.00
29/06/2022	2032 On 02-February-23	11.69	Call	Bond Future	3642	4	3642	4	0.00
29/06/2022	2032 On 02-February-23	10.40	Call	Bond Future	750	1	750	1	0.00
29/06/2022	2032 On 02-February-23	10.50	Call	Bond Future	888	1	888	1	0.00
29/06/2022	2032 On 02-February-23	10.67	Call	Bond Future	1152	1	1152	1	750.00
29/06/2022	2032 On 02-February-23	10.22	Call	Bond Future	539	1	539	1	500.00
29/06/2022	2032 On 02-February-23	9.92	Call	Bond Future	295	0	295	0	750.00
29/06/2022	2032 On 02-February-23	9.92	Put	Bond Future	7596	8	7596	8	0.00
29/06/2022	2032 On 02-February-23	10.22	Put	Bond Future	6201	6	6201	6	0.00
29/06/2022	2032 On 02-February-23	10.67	Put	Bond Future	4427	5	4427	5	0.00
29/06/2022	2032 On 02-February-23	10.50	Put	Bond Future	5055	5	5055	5	454.00
29/06/2022	2032 On 02-February-23	10.40	Put	Bond Future	5447	6	5447	6	0.00
29/06/2022	2032 On 02-February-23	11.69	Put	Bond Future	1815	2	1815	2	0.00
29/06/2022	2032 On 02-February-23	9.47	Put	Bond Future	9953	10	9953	10	0.00
29/06/2022	2032 On 02-February-23	10.16	Put	Bond Future	6466	7	6466	7	454.00
29/06/2022	2032 On 02-February-23	9.31	Put	Bond Future	10841	11	10841	11	0.00
29/06/2022	2032 On 02-February-23	10.39	Put	Bond Future	5488	6	5488	6	0.00
29/06/2022	2032 On 02-February-23	10.38	Put	Bond Future	5528	6	5528	6	0.00
29/06/2022	2032 On 02-February-23	12.75	Put	Bond Future	707	1	707	1	750.00
29/06/2022	2032 On 02-February-23	11.84	Put	Bond Future	1586	2	1586	2	500.00
29/06/2022	2032 On 04-May-23			Bond Future	11.48	83.0046	11.4762	83.0046	0.00

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29/06/2022	2032 On 04-May-23	10.87	Call	Bond Future	1595	2	1595	2	0.00
29/06/2022	2032 On 04-May-23	10.88	Call	Bond Future	1613	2	1613	2	0.00
29/06/2022	2032 On 04-May-23	10.89	Call	Bond Future	1632	2	1632	2	0.00
29/06/2022	2032 On 04-May-23	10.89	Put	Bond Future	4523	5	4523	5	0.00
29/06/2022	2032 On 04-May-23	10.88	Put	Bond Future	4555	5	4555	5	0.00
29/06/2022	2032 On 04-May-23	10.87	Put	Bond Future	4587	5	4587	5	0.00
29/06/2022	2033 On 04-August-22			Bond Future	114.98	114.6556	114.9822	114.6556	7,788.00
29/06/2022	2033 On 03-November-22			Bond Future	115.40	115.0212	115.4017	115.0212	0.00
29/06/2022	2033 On 02-February-23			Bond Future	117.41	116.9645	117.4107	116.9645	0.00
29/06/2022	2033 On 04-May-23			Bond Future	118.24	117.8468	118.2381	117.8468	0.00
29/06/2022	2037 On 04-August-22			Bond Future	11.48	79.4267	11.4824	79.4267	139,251.00
29/06/2022	2037 On 04-August-22	10.10	Call	Bond Future	1	0	1	0	50.00
29/06/2022	2037 On 04-August-22	10.91	Call	Bond Future	173	0	173	0	0.00
29/06/2022	2037 On 04-August-22	11.21	Call	Bond Future	569	1	569	1	1,050.00
29/06/2022	2037 On 04-August-22	11.42	Call	Bond Future	1059	1	1059	1	0.00
29/06/2022	2037 On 04-August-22	10.89	Call	Bond Future	157	0	157	0	0.00
29/06/2022	2037 On 04-August-22	10.90	Call	Bond Future	165	0	165	0	0.00
29/06/2022	2037 On 04-August-22	11.95	Call	Bond Future	3064	3	3064	3	0.00
29/06/2022	2037 On 04-August-22	11.95	Put	Bond Future	387	0	387	0	1,050.00
29/06/2022	2037 On 04-August-22	10.91	Put	Bond Future	3644	4	3644	4	0.00
29/06/2022	2037 On 04-August-22	10.89	Put	Bond Future	3753	4	3753	4	0.00
29/06/2022	2037 On 04-August-22	11.42	Put	Bond Future	1426	1	1426	1	50.00
29/06/2022	2037 On 04-August-22	11.21	Put	Bond Future	2194	2	2194	2	0.00
29/06/2022	2037 On 04-August-22	10.10	Put	Bond Future	8778	9	8778	9	0.00
29/06/2022	2037 On 04-August-22	10.90	Put	Bond Future	3698	4	3698	4	50.00
29/06/2022	2037 On 03-November-22			Bond Future	11.66	80.5851	11.6561	80.5851	2,000.00
29/06/2022	2037 On 03-November-22	11.30	Call	Bond Future	1327	1	1327	1	0.00
29/06/2022	2037 On 03-November-22	11.32	Call	Bond Future	1373	1	1373	1	0.00
29/06/2022	2037 On 03-November-22	11.31	Call	Bond Future	1350	1	1350	1	0.00
29/06/2022	2037 On 03-November-22	11.31	Put	Bond Future	3373	3	3373	3	0.00
29/06/2022	2037 On 03-November-22	11.30	Put	Bond Future	3410	3	3410	3	0.00
29/06/2022	2037 On 03-November-22	11.32	Put	Bond Future	3337	3	3337	3	0.00
29/06/2022	2037 On 02-February-23			Bond Future	11.82	77.6729	11.8159	77.6729	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
29/06/2022	2037 On 02-February-23	11.05	Call	Bond Future	1119	1	1119	1	0.00
29/06/2022	2037 On 02-February-23	11.03	Call	Bond Future	1085	1	1085	1	0.00
29/06/2022	2037 On 02-February-23	11.04	Call	Bond Future	1102	1	1102	1	0.00
29/06/2022	2037 On 02-February-23	11.04	Put	Bond Future	5642	6	5642	6	0.00
29/06/2022	2037 On 02-February-23	11.03	Put	Bond Future	5686	6	5686	6	0.00
29/06/2022	2037 On 02-February-23	11.05	Put	Bond Future	5598	6	5598	6	0.00
29/06/2022	2037 On 04-May-23			Bond Future	11.97	79.1616	11.9660	79.1616	0.00
29/06/2022	2037 On 04-May-23	11.32	Call	Bond Future	1758	2	1758	2	0.00
29/06/2022	2037 On 04-May-23	11.30	Call	Bond Future	1717	2	1717	2	0.00
29/06/2022	2037 On 04-May-23	11.31	Call	Bond Future	1738	2	1738	2	0.00
29/06/2022	2037 On 04-May-23	11.31	Put	Bond Future	5472	5	5472	5	0.00
29/06/2022	2037 On 04-May-23	11.30	Put	Bond Future	5510	6	5510	6	0.00
29/06/2022	2037 On 04-May-23	11.32	Put	Bond Future	5433	5	5433	5	0.00
29/06/2022	2038 On 04-August-22			Bond Future	130.25	130.3506	130.2542	130.3506	4,302.00
29/06/2022	2038 On 03-November-22			Bond Future	132.24	132.2817	132.2402	132.2817	0.00
29/06/2022	2038 On 02-February-23			Bond Future	132.65	132.6196	132.6456	132.6196	0.00
29/06/2022	2038 On 04-May-23			Bond Future	135.13	135.1780	135.1312	135.1780	0.00
29/06/2022	2040 On 04-August-22			Bond Future	11.58	80.9319	11.5800	80.9319	124,081.00
29/06/2022	2040 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	460.00
29/06/2022	2040 On 04-August-22	10.70	Call	Bond Future	30	0	30	0	460.00
29/06/2022	2040 On 04-August-22	11.03	Call	Bond Future	191	0	191	0	0.00
29/06/2022	2040 On 04-August-22	12.24	Call	Bond Future	4218	4	4218	4	0.00
29/06/2022	2040 On 04-August-22	11.04	Call	Bond Future	200	0	200	0	0.00
29/06/2022	2040 On 04-August-22	11.05	Call	Bond Future	210	0	210	0	0.00
29/06/2022	2040 On 04-August-22	11.05	Put	Bond Future	3654	4	3654	4	0.00
29/06/2022	2040 On 04-August-22	12.24	Put	Bond Future	231	0	231	0	460.00
29/06/2022	2040 On 04-August-22	9.70	Put	Bond Future	13327	13	13327	13	0.00
29/06/2022	2040 On 04-August-22	11.04	Put	Bond Future	3712	4	3712	4	0.00
29/06/2022	2040 On 04-August-22	11.03	Put	Bond Future	3770	4	3770	4	0.00
29/06/2022	2040 On 04-August-22	10.70	Put	Bond Future	5877	6	5877	6	0.00
29/06/2022	2040 On 03-November-22			Bond Future	11.75	82.1123	11.7484	82.1123	4,465.00
29/06/2022	2040 On 03-November-22	11.50	Call	Bond Future	1731	2	1731	2	1,500.00
29/06/2022	2040 On 03-November-22	11.41	Call	Bond Future	1499	1	1499	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
29/06/2022	2040 On 03-November-22	10.80	Call	Bond Future	402	0	402	0	1,500.00
29/06/2022	2040 On 03-November-22	12.52	Call	Bond Future	5527	5	5527	5	0.00
29/06/2022	2040 On 03-November-22	11.39	Call	Bond Future	1450	1	1450	1	0.00
29/06/2022	2040 On 03-November-22	11.40	Call	Bond Future	1474	1	1474	1	0.00
29/06/2022	2040 On 03-November-22	10.70	Call	Bond Future	300	0	300	0	1,100.00
29/06/2022	2040 On 03-November-22	11.20	Call	Bond Future	1029	1	1029	1	1,100.00
29/06/2022	2040 On 03-November-22	11.20	Put	Bond Future	4513	5	4513	5	0.00
29/06/2022	2040 On 03-November-22	11.41	Put	Bond Future	3621	4	3621	4	0.00
29/06/2022	2040 On 03-November-22	10.80	Put	Bond Future	6580	7	6580	7	0.00
29/06/2022	2040 On 03-November-22	10.70	Put	Bond Future	7173	7	7173	7	0.00
29/06/2022	2040 On 03-November-22	11.50	Put	Bond Future	3280	3	3280	3	0.00
29/06/2022	2040 On 03-November-22	12.52	Put	Bond Future	1002	1	1002	1	1,100.00
29/06/2022	2040 On 03-November-22	11.39	Put	Bond Future	3701	4	3701	4	0.00
29/06/2022	2040 On 03-November-22	11.40	Put	Bond Future	3661	4	3661	4	0.00
29/06/2022	2040 On 02-February-23			Bond Future	11.90	78.9753	11.9036	78.9753	0.00
29/06/2022	2040 On 02-February-23	11.10	Call	Bond Future	1092	1	1092	1	0.00
29/06/2022	2040 On 02-February-23	11.11	Call	Bond Future	1110	1	1110	1	0.00
29/06/2022	2040 On 02-February-23	10.18	Call	Bond Future	178	0	178	0	0.00
29/06/2022	2040 On 02-February-23	10.21	Call	Bond Future	190	0	190	0	400.00
29/06/2022	2040 On 02-February-23	12.27	Call	Bond Future	4378	4	4378	4	0.00
29/06/2022	2040 On 02-February-23	12.24	Call	Bond Future	4266	4	4266	4	0.00
29/06/2022	2040 On 02-February-23	10.93	Call	Bond Future	805	1	805	1	0.00
29/06/2022	2040 On 02-February-23	10.96	Call	Bond Future	852	1	852	1	400.00
29/06/2022	2040 On 02-February-23	11.12	Call	Bond Future	1129	1	1129	1	0.00
29/06/2022	2040 On 02-February-23	11.12	Put	Bond Future	6068	6	6068	6	0.00
29/06/2022	2040 On 02-February-23	10.96	Put	Bond Future	6858	7	6858	7	0.00
29/06/2022	2040 On 02-February-23	12.24	Put	Bond Future	2285	2	2285	2	0.00
29/06/2022	2040 On 02-February-23	12.27	Put	Bond Future	2224	2	2224	2	400.00
29/06/2022	2040 On 02-February-23	10.21	Put	Bond Future	11493	12	11493	12	0.00
29/06/2022	2040 On 02-February-23	10.93	Put	Bond Future	7015	7	7015	7	0.00
29/06/2022	2040 On 02-February-23	10.18	Put	Bond Future	11703	12	11703	12	0.00
29/06/2022	2040 On 02-February-23	11.11	Put	Bond Future	6116	6	6116	6	0.00
29/06/2022	2040 On 02-February-23	11.10	Put	Bond Future	6163	6	6163	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
29/06/2022	2040 On 04-May-23			Bond Future	12.05	80.4895	12.0490	80.4895	0.00
29/06/2022	2040 On 04-May-23	13.45	Call	Bond Future	8949	9	8949	9	0.00
29/06/2022	2040 On 04-May-23	11.42	Call	Bond Future	1960	2	1960	2	0.00
29/06/2022	2040 On 04-May-23	11.48	Call	Bond Future	2098	2	2098	2	500.00
29/06/2022	2040 On 04-May-23	10.17	Call	Bond Future	293	0	293	0	400.00
29/06/2022	2040 On 04-May-23	10.73	Call	Bond Future	746	1	746	1	500.00
29/06/2022	2040 On 04-May-23	10.92	Call	Bond Future	1008	1	1008	1	400.00
29/06/2022	2040 On 04-May-23	11.41	Call	Bond Future	1938	2	1938	2	0.00
29/06/2022	2040 On 04-May-23	12.78	Call	Bond Future	6255	6	6255	6	0.00
29/06/2022	2040 On 04-May-23	11.43	Call	Bond Future	1983	2	1983	2	0.00
29/06/2022	2040 On 04-May-23	11.43	Put	Bond Future	5767	6	5767	6	0.00
29/06/2022	2040 On 04-May-23	10.73	Put	Bond Future	9163	9	9163	9	0.00
29/06/2022	2040 On 04-May-23	12.78	Put	Bond Future	2130	2	2130	2	400.00
29/06/2022	2040 On 04-May-23	13.45	Put	Bond Future	1340	1	1340	1	500.00
29/06/2022	2040 On 04-May-23	11.41	Put	Bond Future	5849	6	5849	6	0.00
29/06/2022	2040 On 04-May-23	10.92	Put	Bond Future	8128	8	8128	8	0.00
29/06/2022	2040 On 04-May-23	10.17	Put	Bond Future	12713	13	12713	13	0.00
29/06/2022	2040 On 04-May-23	11.48	Put	Bond Future	5566	6	5566	6	0.00
29/06/2022	2040 On 04-May-23	11.42	Put	Bond Future	5808	6	5808	6	0.00
29/06/2022	2044 On 04-August-22			Bond Future	11.59	77.7915	11.5859	77.7915	88,266.00
29/06/2022	2044 On 04-August-22	11.10	Call	Bond Future	262	0	262	0	0.00
29/06/2022	2044 On 04-August-22	11.08	Call	Bond Future	239	0	239	0	0.00
29/06/2022	2044 On 04-August-22	11.09	Call	Bond Future	250	0	250	0	0.00
29/06/2022	2044 On 04-August-22	11.09	Put	Bond Future	3526	4	3526	4	0.00
29/06/2022	2044 On 04-August-22	11.08	Put	Bond Future	3583	4	3583	4	0.00
29/06/2022	2044 On 04-August-22	11.10	Put	Bond Future	3469	4	3469	4	0.00
29/06/2022	2044 On 03-November-22			Bond Future	11.75	78.9261	11.7455	78.9261	0.00
29/06/2022	2044 On 03-November-22	11.40	Call	Bond Future	1505	1	1505	1	0.00
29/06/2022	2044 On 03-November-22	11.39	Call	Bond Future	1480	1	1480	1	0.00
29/06/2022	2044 On 03-November-22	11.41	Call	Bond Future	1530	1	1530	1	0.00
29/06/2022	2044 On 03-November-22	10.60	Call	Bond Future	221	0	221	0	1,600.00
29/06/2022	2044 On 03-November-22	11.30	Call	Bond Future	1268	1	1268	1	1,600.00
29/06/2022	2044 On 03-November-22	11.30	Put	Bond Future	4133	4	4133	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
29/06/2022	2044 On 03-November-22	10.60	Put	Bond Future	7961	8	7961	8	0.00
29/06/2022	2044 On 03-November-22	11.41	Put	Bond Future	3671	4	3671	4	0.00
29/06/2022	2044 On 03-November-22	11.40	Put	Bond Future	3711	4	3711	4	0.00
29/06/2022	2044 On 03-November-22	11.39	Put	Bond Future	3752	4	3752	4	0.00
29/06/2022	2044 On 02-February-23			Bond Future	11.89	75.8613	11.8922	75.8613	0.00
29/06/2022	2044 On 02-February-23	11.16	Call	Bond Future	1244	1	1244	1	0.00
29/06/2022	2044 On 02-February-23	11.14	Call	Bond Future	1204	1	1204	1	0.00
29/06/2022	2044 On 02-February-23	11.15	Call	Bond Future	1224	1	1224	1	0.00
29/06/2022	2044 On 02-February-23	11.15	Put	Bond Future	5990	6	5990	6	0.00
29/06/2022	2044 On 02-February-23	11.14	Put	Bond Future	6038	6	6038	6	0.00
29/06/2022	2044 On 02-February-23	11.16	Put	Bond Future	5943	6	5943	6	0.00
29/06/2022	2044 On 04-May-23			Bond Future	12.03	77.3159	12.0292	77.3159	0.00
29/06/2022	2044 On 04-May-23	11.43	Call	Bond Future	2059	2	2059	2	0.00
29/06/2022	2044 On 04-May-23	11.41	Call	Bond Future	2012	2	2012	2	0.00
29/06/2022	2044 On 04-May-23	11.42	Call	Bond Future	2035	2	2035	2	0.00
29/06/2022	2044 On 04-May-23	11.42	Put	Bond Future	5836	6	5836	6	0.00
29/06/2022	2044 On 04-May-23	11.41	Put	Bond Future	5877	6	5877	6	0.00
29/06/2022	2044 On 04-May-23	11.43	Put	Bond Future	5794	6	5794	6	0.00
29/06/2022	2046 On 04-August-22			Bond Future	119.25	119.0901	119.2506	119.0901	16,569.00
29/06/2022	2046 On 03-November-22			Bond Future	119.11	118.8924	119.1063	118.8924	1,566.00
29/06/2022	2046 On 02-February-23			Bond Future	121.18	120.9019	121.1807	120.9019	0.00
29/06/2022	2046 On 04-May-23			Bond Future	121.43	121.2116	121.4302	121.2116	0.00
29/06/2022	2050 On 04-August-22			Bond Future	121.10	120.6959	121.0965	120.6959	11,293.00
29/06/2022	2050 On 03-November-22			Bond Future	122.94	122.4837	122.9421	122.4837	0.00
29/06/2022	2050 On 02-February-23			Bond Future	122.98	122.4465	122.9758	122.4465	0.00
29/06/2022	2050 On 04-May-23			Bond Future	125.28	124.8080	125.2798	124.8080	0.00
29/06/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2022	AL37 On 04-August-22			Index Future	817.31	813.6080	817.3130	813.6080	0.00
29/06/2022	AL37 On 03-November-22			Index Future	829.69	825.5630	829.6920	825.5630	0.00
29/06/2022	AL37 On 02-February-23			Index Future	843.93	839.2930	843.9320	839.2930	0.00
29/06/2022	AL37 On 04-May-23			Index Future	859.53	855.2430	859.5310	855.2430	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
29/06/2022	AL7T On 04-August-22			Index Future	918.52	917.5920	918.5230	917.5920	0.00
29/06/2022	AL7T On 03-November-22			Index Future	932.44	931.0750	932.4350	931.0750	0.00
29/06/2022	AL7T On 02-February-23			Index Future	948.44	946.5590	948.4390	946.5590	0.00
29/06/2022	AL7T On 04-May-23			Index Future	965.97	964.5480	965.9690	964.5480	0.00
29/06/2022	ALBI On 04-August-22			Index Future	816.48	815.2090	816.4790	815.2090	138.00
29/06/2022	ALBI On 03-November-22			Index Future	828.85	827.1880	828.8450	827.1880	0.00
29/06/2022	ALBI On 02-February-23			Index Future	843.07	840.9450	843.0700	840.9450	0.00
29/06/2022	ALBI On 04-May-23			Index Future	858.65	856.9270	858.6540	856.9270	0.00
29/06/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/06/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2022	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
29/06/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2022	ES33 On 04-August-22			Bond Future	12.29	74.3523	12.2903	74.3523	350.00
29/06/2022	ES33 On 03-November-22			Bond Future	12.52	71.6712	12.5175	71.6712	0.00
29/06/2022	ES33 On 02-February-23			Bond Future	12.73	72.8842	12.7323	72.8842	0.00
29/06/2022	ES33 On 04-May-23			Bond Future	12.93	70.5022	12.9312	70.5022	0.00
29/06/2022	ES42 On 04-August-22			Bond Future	12.74	72.3820	12.7431	72.3820	4,769.00
29/06/2022	ES42 On 03-November-22			Bond Future	12.96	69.1946	12.9561	69.1946	0.00
29/06/2022	ES42 On 02-February-23			Bond Future	13.15	70.3678	13.1506	70.3678	0.00
29/06/2022	ES42 On 04-May-23			Bond Future	13.34	67.4668	13.3396	67.4668	0.00
29/06/2022	GOVI On 04-August-22			GOVI	805.26	803.9860	805.2550	803.9860	1,112.00
29/06/2022	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
29/06/2022	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
29/06/2022	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
29/06/2022	GOVI On 04-August-22	819.28	Put	GOVI	140250	15	140250	15	0.00
29/06/2022	GOVI On 04-August-22	819.27	Put	GOVI	140150	15	140150	15	0.00
29/06/2022	GOVI On 04-August-22	819.26	Put	GOVI	140050	15	140050	15	0.00
29/06/2022	GOVI On 03-November-22			GOVI	817.45	815.7990	817.4510	815.7990	0.00
29/06/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
29/06/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
29/06/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
29/06/2022	GOVI On 03-November-22	820.42	Put	GOVI	29690	5	29690	5	0.00
29/06/2022	GOVI On 03-November-22	820.41	Put	GOVI	29590	5	29590	5	0.00
29/06/2022	GOVI On 03-November-22	820.43	Put	GOVI	29790	5	29790	5	0.00
29/06/2022	GOVI On 02-February-23			GOVI	831.48	829.3670	831.4810	829.3670	0.00
29/06/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
29/06/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
29/06/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
29/06/2022	GOVI On 02-February-23	850.83	Put	GOVI	193490	21	193490	21	0.00
29/06/2022	GOVI On 02-February-23	850.82	Put	GOVI	193390	21	193390	21	0.00
29/06/2022	GOVI On 02-February-23	850.84	Put	GOVI	193590	21	193590	21	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
29/06/2022	GOVI On 04-May-23			GOVI	846.85	845.1280	846.8500	845.1280	0.00
29/06/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
29/06/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
29/06/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
29/06/2022	GOVI On 04-May-23	852.87	Put	GOVI	60200	8	60200	8	0.00
29/06/2022	GOVI On 04-May-23	852.86	Put	GOVI	60100	8	60100	8	0.00
29/06/2022	GOVI On 04-May-23	852.88	Put	GOVI	60300	8	60300	8	0.00
29/06/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/06/2022	IGOV On 04-August-22			Index Future	321.76	321.4260	321.7550	321.4260	759.00
29/06/2022	IGOV On 03-November-22			Index Future	326.71	326.2280	326.7070	326.2280	16.00
29/06/2022	IGOV On 02-February-23			Index Future	332.39	331.7310	332.3930	331.7310	0.00
29/06/2022	IGOV On 04-May-23			Index Future	338.61	338.1120	338.6130	338.1120	0.00
29/06/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
29/06/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
29/06/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
29/06/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
29/06/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
29/06/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
29/06/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
29/06/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
29/06/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
29/06/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
29/06/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
29/06/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
29/06/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
29/06/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
29/06/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
29/06/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
29/06/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/06/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/06/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.03	94.9550	5.0250	94.9550	0.00
29/06/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.67	94.2900	5.6700	94.2900	0.00
29/06/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.77	94.1550	5.7650	94.1550	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
29/06/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.32	93.6100	6.3200	93.6100	0.00
29/06/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.38	93.5200	6.3800	93.5200	0.00
29/06/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.98	93.0250	6.9750	93.0250	68.00
29/06/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.37	92.5300	7.3700	92.5300	0.00
29/06/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.84	92.0550	7.8350	92.0550	0.00
29/06/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.02	91.8500	8.0200	91.8500	75.00
29/06/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.10	91.7700	8.1000	91.7700	172.00
29/06/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.30	91.5750	8.2950	91.5750	0.00
29/06/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.31	91.5450	8.3050	91.5450	0.00
29/06/2022	R023 On 04-August-22			Bond Future	6.58	104.3307	6.5774	104.3307	25,519.00
29/06/2022	R023 On 04-August-22	6.03	Call	Bond Future	8	0	8	0	0.00
29/06/2022	R023 On 04-August-22	6.04	Call	Bond Future	9	0	9	0	0.00
29/06/2022	R023 On 04-August-22	6.05	Call	Bond Future	9	0	9	0	0.00
29/06/2022	R023 On 04-August-22	6.05	Put	Bond Future	296	0	296	0	0.00
29/06/2022	R023 On 04-August-22	6.04	Put	Bond Future	301	0	301	0	0.00
29/06/2022	R023 On 04-August-22	6.03	Put	Bond Future	306	0	306	0	0.00
29/06/2022	R023 On 03-November-22			Bond Future	6.97	101.9336	6.9695	101.9336	0.00
29/06/2022	R023 On 03-November-22	6.27	Call	Bond Future	29	0	29	0	0.00
29/06/2022	R023 On 03-November-22	6.25	Call	Bond Future	27	0	27	0	0.00
29/06/2022	R023 On 03-November-22	6.26	Call	Bond Future	28	0	28	0	0.00
29/06/2022	R023 On 03-November-22	6.26	Put	Bond Future	245	0	245	0	0.00
29/06/2022	R023 On 03-November-22	6.25	Put	Bond Future	248	0	248	0	0.00
29/06/2022	R023 On 03-November-22	6.27	Put	Bond Future	243	0	243	0	0.00
29/06/2022	R035 On 04-August-22			Bond Future	11.27	87.9680	11.2731	87.9680	129,017.00
29/06/2022	R035 On 04-August-22	10.53	Call	Bond Future	69	0	69	0	400.00
29/06/2022	R035 On 04-August-22	10.74	Call	Bond Future	207	0	207	0	0.00
29/06/2022	R035 On 04-August-22	11.13	Call	Bond Future	840	1	840	1	0.00
29/06/2022	R035 On 04-August-22	12.18	Call	Bond Future	5185	5	5185	5	0.00
29/06/2022	R035 On 04-August-22	9.53	Call	Bond Future	0	0	0	0	400.00
29/06/2022	R035 On 04-August-22	9.84	Call	Bond Future	0	0	0	0	100.00
29/06/2022	R035 On 04-August-22	10.64	Call	Bond Future	127	0	127	0	0.00
29/06/2022	R035 On 04-August-22	10.72	Call	Bond Future	188	0	188	0	0.00
29/06/2022	R035 On 04-August-22	10.73	Call	Bond Future	197	0	197	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
29/06/2022	R035 On 04-August-22	10.73	Put	Bond Future	3468	4	3468	4	0.00
29/06/2022	R035 On 04-August-22	10.72	Put	Bond Future	3521	4	3521	4	0.00
29/06/2022	R035 On 04-August-22	10.64	Put	Bond Future	3957	4	3957	4	100.00
29/06/2022	R035 On 04-August-22	9.84	Put	Bond Future	9036	9	9036	9	0.00
29/06/2022	R035 On 04-August-22	10.53	Put	Bond Future	4591	5	4591	5	0.00
29/06/2022	R035 On 04-August-22	11.13	Put	Bond Future	1685	2	1685	2	100.00
29/06/2022	R035 On 04-August-22	9.53	Put	Bond Future	11169	11	11169	11	0.00
29/06/2022	R035 On 04-August-22	12.18	Put	Bond Future	103	0	103	0	400.00
29/06/2022	R035 On 04-August-22	10.74	Put	Bond Future	3416	3	3416	3	0.00
29/06/2022	R035 On 03-November-22			Bond Future	11.46	84.7639	11.4567	84.7639	3,720.00
29/06/2022	R035 On 03-November-22	11.14	Call	Bond Future	1402	1	1402	1	0.00
29/06/2022	R035 On 03-November-22	11.13	Call	Bond Future	1379	1	1379	1	0.00
29/06/2022	R035 On 03-November-22	9.82	Call	Bond Future	45	0	45	0	582.00
29/06/2022	R035 On 03-November-22	10.30	Call	Bond Future	185	0	185	0	1,000.00
29/06/2022	R035 On 03-November-22	11.15	Call	Bond Future	1425	1	1425	1	0.00
29/06/2022	R035 On 03-November-22	12.68	Call	Bond Future	7091	7	7091	7	0.00
29/06/2022	R035 On 03-November-22	10.99	Call	Bond Future	1079	1	1079	1	0.00
29/06/2022	R035 On 03-November-22	11.05	Call	Bond Future	1203	1	1203	1	1,000.00
29/06/2022	R035 On 03-November-22	10.57	Call	Bond Future	418	0	418	0	0.00
29/06/2022	R035 On 03-November-22	10.57	Put	Bond Future	5713	6	5713	6	582.00
29/06/2022	R035 On 03-November-22	10.99	Put	Bond Future	3809	4	3809	4	582.00
29/06/2022	R035 On 03-November-22	12.68	Put	Bond Future	503	1	503	1	1,000.00
29/06/2022	R035 On 03-November-22	11.15	Put	Bond Future	3204	3	3204	3	0.00
29/06/2022	R035 On 03-November-22	10.30	Put	Bond Future	7187	7	7187	7	0.00
29/06/2022	R035 On 03-November-22	9.82	Put	Bond Future	10199	10	10199	10	0.00
29/06/2022	R035 On 03-November-22	11.13	Put	Bond Future	3276	3	3276	3	0.00
29/06/2022	R035 On 03-November-22	11.14	Put	Bond Future	3240	3	3240	3	0.00
29/06/2022	R035 On 03-November-22	11.05	Put	Bond Future	3574	4	3574	4	0.00
29/06/2022	R035 On 02-February-23			Bond Future	11.63	86.1777	11.6259	86.1777	0.00
29/06/2022	R035 On 02-February-23	11.98	Call	Bond Future	3976	4	3976	4	0.00
29/06/2022	R035 On 02-February-23	10.86	Call	Bond Future	1038	1	1038	1	0.00
29/06/2022	R035 On 02-February-23	10.87	Call	Bond Future	1055	1	1055	1	0.00
29/06/2022	R035 On 02-February-23	10.30	Call	Bond Future	363	0	363	0	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2022	R035 On 02-February-23	10.64	Call	Bond Future	698	1	698	1	400.00
29/06/2022	R035 On 02-February-23	13.22	Call	Bond Future	8917	9	8917	9	0.00
29/06/2022	R035 On 02-February-23	11.05	Call	Bond Future	1399	1	1399	1	1,000.00
29/06/2022	R035 On 02-February-23	11.06	Call	Bond Future	1419	1	1419	1	0.00
29/06/2022	R035 On 02-February-23	11.94	Call	Bond Future	3838	4	3838	4	0.00
29/06/2022	R035 On 02-February-23	10.88	Call	Bond Future	1073	1	1073	1	0.00
29/06/2022	R035 On 02-February-23	10.66	Call	Bond Future	725	1	725	1	0.00
29/06/2022	R035 On 02-February-23	10.60	Call	Bond Future	645	1	645	1	0.00
29/06/2022	R035 On 02-February-23	9.81	Call	Bond Future	128	0	128	0	582.00
29/06/2022	R035 On 02-February-23	9.85	Call	Bond Future	140	0	140	0	0.00
29/06/2022	R035 On 02-February-23	9.89	Call	Bond Future	154	0	154	0	400.00
29/06/2022	R035 On 02-February-23	9.89	Put	Bond Future	10702	11	10702	11	0.00
29/06/2022	R035 On 02-February-23	9.81	Put	Bond Future	11207	11	11207	11	0.00
29/06/2022	R035 On 02-February-23	10.60	Put	Bond Future	6661	7	6661	7	0.00
29/06/2022	R035 On 02-February-23	10.64	Put	Bond Future	6468	7	6468	7	0.00
29/06/2022	R035 On 02-February-23	10.66	Put	Bond Future	6372	6	6372	6	582.00
29/06/2022	R035 On 02-February-23	10.30	Put	Bond Future	8255	8	8255	8	0.00
29/06/2022	R035 On 02-February-23	10.88	Put	Bond Future	5386	5	5386	5	0.00
29/06/2022	R035 On 02-February-23	13.22	Put	Bond Future	674	1	674	1	1,000.00
29/06/2022	R035 On 02-February-23	11.06	Put	Bond Future	4663	5	4663	5	582.00
29/06/2022	R035 On 02-February-23	11.05	Put	Bond Future	4701	5	4701	5	0.00
29/06/2022	R035 On 02-February-23	11.98	Put	Bond Future	2035	2	2035	2	400.00
29/06/2022	R035 On 02-February-23	9.85	Put	Bond Future	10953	11	10953	11	0.00
29/06/2022	R035 On 02-February-23	10.87	Put	Bond Future	5429	6	5429	6	0.00
29/06/2022	R035 On 02-February-23	10.86	Put	Bond Future	5471	6	5471	6	0.00
29/06/2022	R035 On 02-February-23	11.94	Put	Bond Future	2112	2	2112	2	0.00
29/06/2022	R035 On 04-May-23			Bond Future	11.77	83.3257	11.7749	83.3257	0.00
29/06/2022	R035 On 04-May-23	11.22	Call	Bond Future	1914	2	1914	2	0.00
29/06/2022	R035 On 04-May-23	9.85	Call	Bond Future	240	0	240	0	400.00
29/06/2022	R035 On 04-May-23	10.42	Call	Bond Future	630	1	630	1	500.00
29/06/2022	R035 On 04-May-23	11.17	Call	Bond Future	1808	2	1808	2	500.00
29/06/2022	R035 On 04-May-23	11.20	Call	Bond Future	1871	2	1871	2	0.00
29/06/2022	R035 On 04-May-23	11.21	Call	Bond Future	1893	2	1893	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
29/06/2022	R035 On 04-May-23	10.60	Call	Bond Future	834	1	834	1	400.00
29/06/2022	R035 On 04-May-23	12.46	Call	Bond Future	5588	6	5588	6	0.00
29/06/2022	R035 On 04-May-23	13.18	Call	Bond Future	8345	8	8345	8	0.00
29/06/2022	R035 On 04-May-23	13.18	Put	Bond Future	1164	1	1164	1	500.00
29/06/2022	R035 On 04-May-23	12.46	Put	Bond Future	1968	2	1968	2	400.00
29/06/2022	R035 On 04-May-23	10.60	Put	Bond Future	7620	8	7620	8	0.00
29/06/2022	R035 On 04-May-23	11.22	Put	Bond Future	5024	5	5024	5	0.00
29/06/2022	R035 On 04-May-23	10.42	Put	Bond Future	8524	9	8524	9	0.00
29/06/2022	R035 On 04-May-23	9.85	Put	Bond Future	11777	12	11777	12	0.00
29/06/2022	R035 On 04-May-23	11.17	Put	Bond Future	5206	5	5206	5	0.00
29/06/2022	R035 On 04-May-23	11.20	Put	Bond Future	5096	5	5096	5	0.00
29/06/2022	R035 On 04-May-23	11.21	Put	Bond Future	5060	5	5060	5	0.00
29/06/2022	R186 On 04-August-22			Bond Future	8.85	106.7519	8.8548	106.7519	85,835.00
29/06/2022	R186 On 04-August-22	6.96	Call	Bond Future	0	0	0	0	3,600.00
29/06/2022	R186 On 04-August-22	8.14	Call	Bond Future	42	0	42	0	0.00
29/06/2022	R186 On 04-August-22	8.13	Call	Bond Future	40	0	40	0	0.00
29/06/2022	R186 On 04-August-22	7.96	Call	Bond Future	16	0	16	0	3,600.00
29/06/2022	R186 On 04-August-22	8.15	Call	Bond Future	45	0	45	0	0.00
29/06/2022	R186 On 04-August-22	9.78	Call	Bond Future	3385	3	3385	3	0.00
29/06/2022	R186 On 04-August-22	9.78	Put	Bond Future	42	0	42	0	3,600.00
29/06/2022	R186 On 04-August-22	8.15	Put	Bond Future	2683	3	2683	3	0.00
29/06/2022	R186 On 04-August-22	8.13	Put	Bond Future	2755	3	2755	3	0.00
29/06/2022	R186 On 04-August-22	8.14	Put	Bond Future	2719	3	2719	3	0.00
29/06/2022	R186 On 04-August-22	6.96	Put	Bond Future	7283	8	7283	8	0.00
29/06/2022	R186 On 04-August-22	7.96	Put	Bond Future	3380	4	3380	4	0.00
29/06/2022	R186 On 03-November-22			Bond Future	9.06	108.3071	9.0555	108.3071	11,668.00
29/06/2022	R186 On 03-November-22	8.55	Call	Bond Future	543	0	543	0	0.00
29/06/2022	R186 On 03-November-22	8.91	Call	Bond Future	1023	1	1023	1	0.00
29/06/2022	R186 On 03-November-22	8.23	Call	Bond Future	284	0	284	0	4,310.00
29/06/2022	R186 On 03-November-22	8.53	Call	Bond Future	523	0	523	0	0.00
29/06/2022	R186 On 03-November-22	8.54	Call	Bond Future	533	0	533	0	0.00
29/06/2022	R186 On 03-November-22	8.54	Put	Bond Future	2345	3	2345	3	0.00
29/06/2022	R186 On 03-November-22	8.53	Put	Bond Future	2371	3	2371	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
29/06/2022	R186 On 03-November-22	8.91	Put	Bond Future	1531	2	1531	2	4,310.00
29/06/2022	R186 On 03-November-22	8.23	Put	Bond Future	3205	4	3205	4	0.00
29/06/2022	R186 On 03-November-22	8.55	Put	Bond Future	2320	3	2320	3	0.00
29/06/2022	R186 On 02-February-23			Bond Future	9.22	104.8176	9.2212	104.8176	0.00
29/06/2022	R186 On 02-February-23	8.34	Call	Bond Future	508	0	508	0	0.00
29/06/2022	R186 On 02-February-23	8.33	Call	Bond Future	500	0	500	0	0.00
29/06/2022	R186 On 02-February-23	8.32	Call	Bond Future	492	0	492	0	0.00
29/06/2022	R186 On 02-February-23	8.32	Put	Bond Future	3498	4	3498	4	0.00
29/06/2022	R186 On 02-February-23	8.33	Put	Bond Future	3472	4	3472	4	0.00
29/06/2022	R186 On 02-February-23	8.34	Put	Bond Future	3446	4	3446	4	0.00
29/06/2022	R186 On 04-May-23			Bond Future	9.37	106.8214	9.3664	106.8214	0.00
29/06/2022	R186 On 04-May-23	8.83	Call	Bond Future	1123	1	1123	1	0.00
29/06/2022	R186 On 04-May-23	8.82	Call	Bond Future	1111	1	1111	1	0.00
29/06/2022	R186 On 04-May-23	8.84	Call	Bond Future	1136	1	1136	1	0.00
29/06/2022	R186 On 04-May-23	8.83	Put	Bond Future	2790	3	2790	3	0.00
29/06/2022	R186 On 04-May-23	8.82	Put	Bond Future	2809	3	2809	3	0.00
29/06/2022	R186 On 04-May-23	8.84	Put	Bond Future	2771	3	2771	3	0.00
29/06/2022	R197 On 04-August-22			Bond Future	330.31	330.4495	330.3069	330.4495	809.00
29/06/2022	R197 On 03-November-22			Bond Future	335.34	335.3441	335.3412	335.3441	6.00
29/06/2022	R197 On 02-February-23			Bond Future	332.43	332.2608	332.4288	332.2608	0.00
29/06/2022	R197 On 04-May-23			Bond Future	338.66	338.6727	338.6597	338.6727	0.00
29/06/2022	R202 On 04-August-22			Bond Future	249.18	248.3625	249.1826	248.3625	6,673.00
29/06/2022	R202 On 03-November-22			Bond Future	252.98	252.0411	252.9803	252.0411	0.00
29/06/2022	R202 On 02-February-23			Bond Future	252.74	251.6517	252.7363	251.6517	0.00
29/06/2022	R202 On 04-May-23			Bond Future	257.47	256.5047	257.4711	256.5047	0.00
29/06/2022	R209 On 04-August-22			Bond Future	11.31	67.4147	11.3148	67.4147	23,295.00
29/06/2022	R209 On 04-August-22	10.57	Call	Bond Future	61	0	61	0	0.00
29/06/2022	R209 On 04-August-22	10.59	Call	Bond Future	68	0	68	0	0.00
29/06/2022	R209 On 04-August-22	10.58	Call	Bond Future	64	0	64	0	0.00
29/06/2022	R209 On 04-August-22	10.58	Put	Bond Future	3956	4	3956	4	0.00
29/06/2022	R209 On 04-August-22	10.57	Put	Bond Future	4008	4	4008	4	0.00
29/06/2022	R209 On 04-August-22	10.59	Put	Bond Future	3905	4	3905	4	0.00
29/06/2022	R209 On 03-November-22			Bond Future	11.48	65.2526	11.4794	65.2526	4,520.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2022	R209 On 03-November-22	11.02	Call	Bond Future	952	1	952	1	0.00
29/06/2022	R209 On 03-November-22	11.50	Call	Bond Future	2006	2	2006	2	0.00
29/06/2022	R209 On 03-November-22	10.50	Call	Bond Future	282	0	282	0	0.00
29/06/2022	R209 On 03-November-22	11.00	Call	Bond Future	918	1	918	1	0.00
29/06/2022	R209 On 03-November-22	11.01	Call	Bond Future	935	1	935	1	0.00
29/06/2022	R209 On 03-November-22	10.00	Call	Bond Future	61	0	61	0	3,500.00
29/06/2022	R209 On 03-November-22	12.00	Call	Bond Future	3560	4	3560	4	0.00
29/06/2022	R209 On 03-November-22	11.03	Call	Bond Future	969	1	969	1	0.00
29/06/2022	R209 On 03-November-22	9.25	Call	Bond Future	5	0	5	0	6,000.00
29/06/2022	R209 On 03-November-22	9.50	Call	Bond Future	12	0	12	0	0.00
29/06/2022	R209 On 03-November-22	9.50	Put	Bond Future	11012	11	11012	11	0.00
29/06/2022	R209 On 03-November-22	9.25	Put	Bond Future	12574	13	12574	13	0.00
29/06/2022	R209 On 03-November-22	11.03	Put	Bond Future	3261	3	3261	3	0.00
29/06/2022	R209 On 03-November-22	10.50	Put	Bond Future	5424	5	5424	5	0.00
29/06/2022	R209 On 03-November-22	12.00	Put	Bond Future	1042	1	1042	1	3,500.00
29/06/2022	R209 On 03-November-22	10.00	Put	Bond Future	8051	8	8051	8	6,000.00
29/06/2022	R209 On 03-November-22	11.01	Put	Bond Future	3330	3	3330	3	0.00
29/06/2022	R209 On 03-November-22	11.00	Put	Bond Future	3366	3	3366	3	7,000.00
29/06/2022	R209 On 03-November-22	11.50	Put	Bond Future	1904	2	1904	2	0.00
29/06/2022	R209 On 03-November-22	11.02	Put	Bond Future	3295	3	3295	3	0.00
29/06/2022	R209 On 02-February-23			Bond Future	11.63	66.3417	11.6267	66.3417	0.00
29/06/2022	R209 On 02-February-23	10.80	Call	Bond Future	812	1	812	1	0.00
29/06/2022	R209 On 02-February-23	10.78	Call	Bond Future	784	1	784	1	0.00
29/06/2022	R209 On 02-February-23	10.79	Call	Bond Future	798	1	798	1	0.00
29/06/2022	R209 On 02-February-23	10.80	Put	Bond Future	5030	5	5030	5	0.00
29/06/2022	R209 On 02-February-23	10.78	Put	Bond Future	5109	5	5109	5	0.00
29/06/2022	R209 On 02-February-23	10.79	Put	Bond Future	5069	5	5069	5	0.00
29/06/2022	R209 On 04-May-23			Bond Future	11.76	64.4590	11.7623	64.4590	0.00
29/06/2022	R209 On 04-May-23	11.11	Call	Bond Future	1491	1	1491	1	0.00
29/06/2022	R209 On 04-May-23	11.09	Call	Bond Future	1455	1	1455	1	0.00
29/06/2022	R209 On 04-May-23	11.10	Call	Bond Future	1473	1	1473	1	0.00
29/06/2022	R209 On 04-May-23	11.10	Put	Bond Future	4760	5	4760	5	0.00
29/06/2022	R209 On 04-May-23	11.09	Put	Bond Future	4794	5	4794	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
29/06/2022	R209 On 04-May-23	11.11	Put	Bond Future	4727	5	4727	5	0.00
29/06/2022	R210 On 04-August-22			Bond Future	224.50	224.4091	224.5025	224.4091	1,025.00
29/06/2022	R210 On 03-November-22			Bond Future	224.95	224.7592	224.9501	224.7592	0.00
29/06/2022	R210 On 02-February-23			Bond Future	228.87	228.5573	228.8672	228.5573	0.00
29/06/2022	R210 On 04-May-23			Bond Future	230.09	229.8991	230.0908	229.8991	0.00
29/06/2022	R213 On 04-August-22			Bond Future	10.81	82.0584	10.8085	82.0584	30,087.00
29/06/2022	R213 On 04-August-22	9.90	Call	Bond Future	23	0	23	0	0.00
29/06/2022	R213 On 04-August-22	9.88	Call	Bond Future	20	0	20	0	0.00
29/06/2022	R213 On 04-August-22	9.89	Call	Bond Future	22	0	22	0	0.00
29/06/2022	R213 On 04-August-22	9.90	Put	Bond Future	4466	5	4466	5	0.00
29/06/2022	R213 On 04-August-22	9.88	Put	Bond Future	4564	5	4564	5	0.00
29/06/2022	R213 On 04-August-22	9.89	Put	Bond Future	4515	5	4515	5	0.00
29/06/2022	R213 On 03-November-22			Bond Future	11.00	79.7158	11.0047	79.7158	0.00
29/06/2022	R213 On 03-November-22	10.40	Call	Bond Future	677	1	677	1	0.00
29/06/2022	R213 On 03-November-22	9.98	Call	Bond Future	259	0	259	0	0.00
29/06/2022	R213 On 03-November-22	10.19	Call	Bond Future	433	0	433	0	0.00
29/06/2022	R213 On 03-November-22	9.84	Call	Bond Future	176	0	176	0	0.00
29/06/2022	R213 On 03-November-22	9.13	Call	Bond Future	24	0	24	0	200.00
29/06/2022	R213 On 03-November-22	10.39	Call	Bond Future	664	1	664	1	0.00
29/06/2022	R213 On 03-November-22	10.38	Call	Bond Future	651	1	651	1	0.00
29/06/2022	R213 On 03-November-22	9.19	Call	Bond Future	29	0	29	0	476.00
29/06/2022	R213 On 03-November-22	10.37	Call	Bond Future	638	1	638	1	0.00
29/06/2022	R213 On 03-November-22	10.37	Put	Bond Future	3619	4	3619	4	200.00
29/06/2022	R213 On 03-November-22	9.19	Put	Bond Future	8946	9	8946	9	0.00
29/06/2022	R213 On 03-November-22	10.38	Put	Bond Future	3584	4	3584	4	0.00
29/06/2022	R213 On 03-November-22	10.39	Put	Bond Future	3549	4	3549	4	0.00
29/06/2022	R213 On 03-November-22	9.13	Put	Bond Future	9258	9	9258	9	0.00
29/06/2022	R213 On 03-November-22	9.84	Put	Bond Future	5757	6	5757	6	476.00
29/06/2022	R213 On 03-November-22	10.19	Put	Bond Future	4286	4	4286	4	476.00
29/06/2022	R213 On 03-November-22	9.98	Put	Bond Future	5143	5	5143	5	200.00
29/06/2022	R213 On 03-November-22	10.40	Put	Bond Future	3514	4	3514	4	0.00
29/06/2022	R213 On 02-February-23			Bond Future	11.18	81.0450	11.1846	81.0450	0.00
29/06/2022	R213 On 02-February-23	10.43	Call	Bond Future	897	1	897	1	912.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2022	R213 On 02-February-23	10.22	Call	Bond Future	639	1	639	1	0.00
29/06/2022	R213 On 02-February-23	10.21	Call	Bond Future	628	1	628	1	0.00
29/06/2022	R213 On 02-February-23	9.16	Call	Bond Future	87	0	87	0	476.00
29/06/2022	R213 On 02-February-23	12.20	Call	Bond Future	5274	5	5274	5	0.00
29/06/2022	R213 On 02-February-23	10.23	Call	Bond Future	650	1	650	1	0.00
29/06/2022	R213 On 02-February-23	10.35	Call	Bond Future	792	1	792	1	0.00
29/06/2022	R213 On 02-February-23	10.01	Call	Bond Future	437	0	437	0	0.00
29/06/2022	R213 On 02-February-23	10.35	Put	Bond Future	4627	5	4627	5	476.00
29/06/2022	R213 On 02-February-23	12.20	Put	Bond Future	912	1	912	1	912.00
29/06/2022	R213 On 02-February-23	10.22	Put	Bond Future	5093	5	5093	5	0.00
29/06/2022	R213 On 02-February-23	10.43	Put	Bond Future	4354	4	4354	4	0.00
29/06/2022	R213 On 02-February-23	9.16	Put	Bond Future	9815	10	9815	10	0.00
29/06/2022	R213 On 02-February-23	10.01	Put	Bond Future	5903	6	5903	6	476.00
29/06/2022	R213 On 02-February-23	10.21	Put	Bond Future	5130	5	5130	5	0.00
29/06/2022	R213 On 02-February-23	10.23	Put	Bond Future	5056	5	5056	5	0.00
29/06/2022	R213 On 04-May-23			Bond Future	11.34	79.0443	11.3436	79.0443	0.00
29/06/2022	R213 On 04-May-23	10.74	Call	Bond Future	1512	1	1512	1	0.00
29/06/2022	R213 On 04-May-23	10.73	Call	Bond Future	1495	1	1495	1	0.00
29/06/2022	R213 On 04-May-23	10.75	Call	Bond Future	1529	1	1529	1	0.00
29/06/2022	R213 On 04-May-23	10.75	Put	Bond Future	4159	4	4159	4	0.00
29/06/2022	R213 On 04-May-23	10.73	Put	Bond Future	4217	4	4217	4	0.00
29/06/2022	R213 On 04-May-23	10.74	Put	Bond Future	4188	4	4188	4	0.00
29/06/2022	R214 On 04-August-22			Bond Future	11.57	64.3595	11.5721	64.3595	59,534.00
29/06/2022	R214 On 04-August-22	10.97	Call	Bond Future	121	0	121	0	0.00
29/06/2022	R214 On 04-August-22	10.98	Call	Bond Future	127	0	127	0	0.00
29/06/2022	R214 On 04-August-22	10.99	Call	Bond Future	134	0	134	0	0.00
29/06/2022	R214 On 04-August-22	10.98	Put	Bond Future	3336	3	3336	3	0.00
29/06/2022	R214 On 04-August-22	10.99	Put	Bond Future	3286	3	3286	3	0.00
29/06/2022	R214 On 04-August-22	10.97	Put	Bond Future	3386	3	3386	3	0.00
29/06/2022	R214 On 03-November-22			Bond Future	11.73	62.0118	11.7314	62.0118	80.00
29/06/2022	R214 On 03-November-22	11.36	Call	Bond Future	1172	1	1172	1	0.00
29/06/2022	R214 On 03-November-22	11.35	Call	Bond Future	1153	1	1153	1	0.00
29/06/2022	R214 On 03-November-22	11.34	Call	Bond Future	1133	1	1133	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
29/06/2022	R214 On 03-November-22	11.36	Put	Bond Future	3112	3	3112	3	0.00
29/06/2022	R214 On 03-November-22	11.35	Put	Bond Future	3146	3	3146	3	0.00
29/06/2022	R214 On 03-November-22	11.34	Put	Bond Future	3181	3	3181	3	0.00
29/06/2022	R214 On 02-February-23			Bond Future	11.88	63.0461	11.8778	63.0461	0.00
29/06/2022	R214 On 02-February-23	11.09	Call	Bond Future	923	1	923	1	0.00
29/06/2022	R214 On 02-February-23	11.07	Call	Bond Future	892	1	892	1	0.00
29/06/2022	R214 On 02-February-23	11.08	Call	Bond Future	907	1	907	1	0.00
29/06/2022	R214 On 02-February-23	11.08	Put	Bond Future	5109	5	5109	5	0.00
29/06/2022	R214 On 02-February-23	11.07	Put	Bond Future	5149	5	5149	5	0.00
29/06/2022	R214 On 02-February-23	11.09	Put	Bond Future	5069	5	5069	5	0.00
29/06/2022	R214 On 04-May-23			Bond Future	12.01	60.9560	12.0064	60.9560	0.00
29/06/2022	R214 On 04-May-23	11.38	Call	Bond Future	1625	2	1625	2	0.00
29/06/2022	R214 On 04-May-23	11.36	Call	Bond Future	1588	2	1588	2	0.00
29/06/2022	R214 On 04-May-23	11.37	Call	Bond Future	1606	2	1606	2	0.00
29/06/2022	R214 On 04-May-23	11.37	Put	Bond Future	4865	5	4865	5	0.00
29/06/2022	R214 On 04-May-23	11.36	Put	Bond Future	4900	5	4900	5	0.00
29/06/2022	R214 On 04-May-23	11.38	Put	Bond Future	4830	5	4830	5	0.00
29/06/2022	R248 On 04-August-22			Bond Future	11.53	80.9718	11.5317	80.9718	200,798.00
29/06/2022	R248 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	0.00
29/06/2022	R248 On 04-August-22	10.30	Call	Bond Future	2	0	2	0	1,200.00
29/06/2022	R248 On 04-August-22	10.40	Call	Bond Future	5	0	5	0	0.00
29/06/2022	R248 On 04-August-22	10.90	Call	Bond Future	147	0	147	0	1,700.00
29/06/2022	R248 On 04-August-22	11.00	Call	Bond Future	239	0	239	0	1,200.00
29/06/2022	R248 On 04-August-22	10.20	Call	Bond Future	1	0	1	0	1,700.00
29/06/2022	R248 On 04-August-22	10.99	Call	Bond Future	228	0	228	0	0.00
29/06/2022	R248 On 04-August-22	10.98	Call	Bond Future	218	0	218	0	0.00
29/06/2022	R248 On 04-August-22	10.98	Put	Bond Future	3979	4	3979	4	0.00
29/06/2022	R248 On 04-August-22	10.99	Put	Bond Future	3919	4	3919	4	0.00
29/06/2022	R248 On 04-August-22	10.40	Put	Bond Future	8078	8	8078	8	0.00
29/06/2022	R248 On 04-August-22	11.00	Put	Bond Future	3859	4	3859	4	50.00
29/06/2022	R248 On 04-August-22	10.90	Put	Bond Future	4480	5	4480	5	0.00
29/06/2022	R248 On 04-August-22	10.30	Put	Bond Future	8859	9	8859	9	0.00
29/06/2022	R248 On 04-August-22	9.70	Put	Bond Future	13827	14	13827	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
29/06/2022	R248 On 04-August-22	10.20	Put	Bond Future	9653	10	9653	10	0.00
29/06/2022	R248 On 03-November-22			Bond Future	11.69	77.7289	11.6899	77.7289	0.00
29/06/2022	R248 On 03-November-22	11.31	Call	Bond Future	1434	1	1434	1	0.00
29/06/2022	R248 On 03-November-22	11.30	Call	Bond Future	1409	1	1409	1	0.00
29/06/2022	R248 On 03-November-22	11.32	Call	Bond Future	1458	1	1458	1	0.00
29/06/2022	R248 On 03-November-22	11.30	Put	Bond Future	3972	4	3972	4	0.00
29/06/2022	R248 On 03-November-22	11.31	Put	Bond Future	3928	4	3928	4	0.00
29/06/2022	R248 On 03-November-22	11.32	Put	Bond Future	3886	4	3886	4	0.00
29/06/2022	R248 On 02-February-23			Bond Future	11.84	79.0256	11.8353	79.0256	0.00
29/06/2022	R248 On 02-February-23	11.07	Call	Bond Future	1175	1	1175	1	0.00
29/06/2022	R248 On 02-February-23	11.06	Call	Bond Future	1155	1	1155	1	0.00
29/06/2022	R248 On 02-February-23	11.08	Call	Bond Future	1195	1	1195	1	0.00
29/06/2022	R248 On 02-February-23	11.08	Put	Bond Future	6184	6	6184	6	0.00
29/06/2022	R248 On 02-February-23	11.06	Put	Bond Future	6284	6	6284	6	0.00
29/06/2022	R248 On 02-February-23	11.07	Put	Bond Future	6234	6	6234	6	0.00
29/06/2022	R248 On 04-May-23			Bond Future	11.96	76.1008	11.9627	76.1008	0.00
29/06/2022	R248 On 04-May-23	11.34	Call	Bond Future	2023	2	2023	2	0.00
29/06/2022	R248 On 04-May-23	11.33	Call	Bond Future	1999	2	1999	2	0.00
29/06/2022	R248 On 04-May-23	11.35	Call	Bond Future	2046	2	2046	2	0.00
29/06/2022	R248 On 04-May-23	11.35	Put	Bond Future	5973	6	5973	6	0.00
29/06/2022	R248 On 04-May-23	11.33	Put	Bond Future	6060	6	6060	6	0.00
29/06/2022	R248 On 04-May-23	11.34	Put	Bond Future	6017	6	6017	6	0.00