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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
30/06/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2022	2025 On 04-August-22			Bond Future	162.58	162.6002	162.5766	162.6002	9,548.00
30/06/2022	2025 On 03-November-22			Bond Future	165.05	165.0790	165.0529	165.0790	0.00
30/06/2022	2025 On 02-February-23			Bond Future	166.24	166.2665	166.2383	166.2665	0.00
30/06/2022	2025 On 04-May-23			Bond Future	169.35	169.3809	169.3509	169.3809	0.00
30/06/2022	2029 On 04-August-22			Bond Future	120.02	119.8893	120.0168	119.8893	2,682.00
30/06/2022	2029 On 03-November-22			Bond Future	120.60	120.4680	120.5959	120.4680	0.00
30/06/2022	2029 On 02-February-23			Bond Future	122.69	122.5655	122.6944	122.5655	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
30/06/2022	2029 On 04-May-23			Bond Future	123.71	123.5747	123.7051	123.5747	0.00
30/06/2022	2030 On 04-August-22			Bond Future	10.65	87.4603	10.6505	87.4603	89,570.00
30/06/2022	2030 On 04-August-22	8.30	Call	Bond Future	0	0	0	0	800.00
30/06/2022	2030 On 04-August-22	9.05	Call	Bond Future	0	0	0	0	800.00
30/06/2022	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
30/06/2022	2030 On 04-August-22	9.55	Call	Bond Future	0	0	0	0	0.00
30/06/2022	2030 On 04-August-22	9.56	Call	Bond Future	0	0	0	0	0.00
30/06/2022	2030 On 04-August-22	10.95	Call	Bond Future	1835	2	1835	2	0.00
30/06/2022	2030 On 04-August-22	10.95	Put	Bond Future	465	0	465	0	800.00
30/06/2022	2030 On 04-August-22	9.56	Put	Bond Future	5229	5	5229	5	0.00
30/06/2022	2030 On 04-August-22	9.55	Put	Bond Future	5279	5	5279	5	0.00
30/06/2022	2030 On 04-August-22	9.54	Put	Bond Future	5329	5	5329	5	0.00
30/06/2022	2030 On 04-August-22	9.05	Put	Bond Future	7812	7	7812	7	0.00
30/06/2022	2030 On 04-August-22	8.30	Put	Bond Future	11781	11	11781	11	0.00
30/06/2022	2030 On 03-November-22			Bond Future	10.86	88.7734	10.8569	88.7734	19,541.00
30/06/2022	2030 On 03-November-22	10.20	Call	Bond Future	534	1	534	1	500.00
30/06/2022	2030 On 03-November-22	11.57	Call	Bond Future	3765	4	3765	4	0.00
30/06/2022	2030 On 03-November-22	10.09	Call	Bond Future	425	1	425	1	0.00
30/06/2022	2030 On 03-November-22	10.08	Call	Bond Future	416	1	416	1	0.00
30/06/2022	2030 On 03-November-22	10.10	Call	Bond Future	434	1	434	1	0.00
30/06/2022	2030 On 03-November-22	9.70	Call	Bond Future	173	0	173	0	500.00
30/06/2022	2030 On 03-November-22	9.70	Put	Bond Future	5547	5	5547	5	0.00
30/06/2022	2030 On 03-November-22	10.10	Put	Bond Future	3903	3	3903	3	0.00
30/06/2022	2030 On 03-November-22	10.20	Put	Bond Future	3534	3	3534	3	0.00
30/06/2022	2030 On 03-November-22	10.08	Put	Bond Future	3979	4	3979	4	0.00
30/06/2022	2030 On 03-November-22	10.09	Put	Bond Future	3941	3	3941	3	0.00
30/06/2022	2030 On 03-November-22	11.57	Put	Bond Future	653	1	653	1	500.00
30/06/2022	2030 On 02-February-23			Bond Future	11.05	86.2933	11.0457	86.2933	0.00
30/06/2022	2030 On 02-February-23	11.12	Call	Bond Future	2302	3	2302	3	0.00
30/06/2022	2030 On 02-February-23	11.16	Call	Bond Future	2400	3	2400	3	0.00
30/06/2022	2030 On 02-February-23	10.01	Call	Bond Future	506	1	506	1	0.00
30/06/2022	2030 On 02-February-23	9.83	Call	Bond Future	387	1	387	1	400.00
30/06/2022	2030 On 02-February-23	9.94	Call	Bond Future	456	1	456	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
30/06/2022	2030 On 02-February-23	9.79	Call	Bond Future	365	1	365	1	0.00
30/06/2022	2030 On 02-February-23	8.81	Call	Bond Future	67	0	67	0	102.00
30/06/2022	2030 On 02-February-23	9.08	Call	Bond Future	115	0	115	0	400.00
30/06/2022	2030 On 02-February-23	9.99	Call	Bond Future	490	1	490	1	0.00
30/06/2022	2030 On 02-February-23	10.00	Call	Bond Future	497	1	497	1	0.00
30/06/2022	2030 On 02-February-23	9.80	Call	Bond Future	370	1	370	1	0.00
30/06/2022	2030 On 02-February-23	9.20	Call	Bond Future	141	0	141	0	0.00
30/06/2022	2030 On 02-February-23	9.66	Call	Bond Future	299	0	299	0	0.00
30/06/2022	2030 On 02-February-23	9.04	Call	Bond Future	107	0	107	0	0.00
30/06/2022	2030 On 02-February-23	9.04	Put	Bond Future	9365	9	9365	9	0.00
30/06/2022	2030 On 02-February-23	9.08	Put	Bond Future	9176	9	9176	9	0.00
30/06/2022	2030 On 02-February-23	9.66	Put	Bond Future	6565	6	6565	6	102.00
30/06/2022	2030 On 02-February-23	8.81	Put	Bond Future	10466	10	10466	10	0.00
30/06/2022	2030 On 02-February-23	9.20	Put	Bond Future	8616	8	8616	8	0.00
30/06/2022	2030 On 02-February-23	9.94	Put	Bond Future	5410	5	5410	5	102.00
30/06/2022	2030 On 02-February-23	10.01	Put	Bond Future	5136	5	5136	5	0.00
30/06/2022	2030 On 02-February-23	11.16	Put	Bond Future	1908	2	1908	2	400.00
30/06/2022	2030 On 02-February-23	9.79	Put	Bond Future	6019	5	6019	5	0.00
30/06/2022	2030 On 02-February-23	9.83	Put	Bond Future	5854	5	5854	5	0.00
30/06/2022	2030 On 02-February-23	9.80	Put	Bond Future	5977	5	5977	5	0.00
30/06/2022	2030 On 02-February-23	9.99	Put	Bond Future	5213	5	5213	5	0.00
30/06/2022	2030 On 02-February-23	10.00	Put	Bond Future	5174	5	5174	5	0.00
30/06/2022	2030 On 02-February-23	11.12	Put	Bond Future	1981	2	1981	2	0.00
30/06/2022	2030 On 04-May-23			Bond Future	11.23	87.8955	11.2254	87.8955	0.00
30/06/2022	2030 On 04-May-23	11.62	Call	Bond Future	3510	4	3510	4	0.00
30/06/2022	2030 On 04-May-23	12.04	Call	Bond Future	4689	5	4689	5	0.00
30/06/2022	2030 On 04-May-23	12.50	Call	Bond Future	6089	7	6089	7	0.00
30/06/2022	2030 On 04-May-23	9.58	Call	Bond Future	346	0	346	0	150.00
30/06/2022	2030 On 04-May-23	10.54	Call	Bond Future	1219	2	1219	2	0.00
30/06/2022	2030 On 04-May-23	10.53	Call	Bond Future	1204	2	1204	2	0.00
30/06/2022	2030 On 04-May-23	11.34	Call	Bond Future	2797	3	2797	3	0.00
30/06/2022	2030 On 04-May-23	10.00	Call	Bond Future	597	1	597	1	1,080.00
30/06/2022	2030 On 04-May-23	10.42	Call	Bond Future	1052	1	1052	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
30/06/2022	2030 On 04-May-23	10.52	Call	Bond Future	1189	2	1189	2	0.00
30/06/2022	2030 On 04-May-23	9.67	Call	Bond Future	390	1	390	1	500.00
30/06/2022	2030 On 04-May-23	9.78	Call	Bond Future	451	1	451	1	400.00
30/06/2022	2030 On 04-May-23	9.03	Call	Bond Future	156	0	156	0	400.00
30/06/2022	2030 On 04-May-23	9.03	Put	Bond Future	10006	9	10006	9	0.00
30/06/2022	2030 On 04-May-23	9.78	Put	Bond Future	6782	6	6782	6	0.00
30/06/2022	2030 On 04-May-23	9.67	Put	Bond Future	7226	7	7226	7	0.00
30/06/2022	2030 On 04-May-23	10.52	Put	Bond Future	4207	4	4207	4	0.00
30/06/2022	2030 On 04-May-23	9.58	Put	Bond Future	7598	7	7598	7	0.00
30/06/2022	2030 On 04-May-23	10.42	Put	Bond Future	4509	4	4509	4	0.00
30/06/2022	2030 On 04-May-23	10.00	Put	Bond Future	5927	5	5927	5	0.00
30/06/2022	2030 On 04-May-23	11.34	Put	Bond Future	2320	2	2320	2	150.00
30/06/2022	2030 On 04-May-23	10.53	Put	Bond Future	4178	4	4178	4	0.00
30/06/2022	2030 On 04-May-23	10.54	Put	Bond Future	4149	4	4149	4	0.00
30/06/2022	2030 On 04-May-23	12.50	Put	Bond Future	961	1	961	1	500.00
30/06/2022	2030 On 04-May-23	12.04	Put	Bond Future	1365	1	1365	1	1,080.00
30/06/2022	2030 On 04-May-23	11.62	Put	Bond Future	1879	2	1879	2	400.00
30/06/2022	2032 On 04-August-22			Bond Future	11.09	87.1302	11.0931	87.1302	97,166.00
30/06/2022	2032 On 04-August-22	11.89	Call	Bond Future	4102	5	4102	5	0.00
30/06/2022	2032 On 04-August-22	10.70	Call	Bond Future	261	1	261	1	0.00
30/06/2022	2032 On 04-August-22	11.00	Call	Bond Future	795	1	795	1	0.00
30/06/2022	2032 On 04-August-22	11.60	Call	Bond Future	2842	4	2842	4	0.00
30/06/2022	2032 On 04-August-22	10.21	Call	Bond Future	10	0	10	0	0.00
30/06/2022	2032 On 04-August-22	10.50	Call	Bond Future	92	0	92	0	900.00
30/06/2022	2032 On 04-August-22	10.20	Call	Bond Future	9	0	9	0	0.00
30/06/2022	2032 On 04-August-22	10.10	Call	Bond Future	3	0	3	0	0.00
30/06/2022	2032 On 04-August-22	8.97	Call	Bond Future	0	0	0	0	800.00
30/06/2022	2032 On 04-August-22	9.40	Call	Bond Future	0	0	0	0	0.00
30/06/2022	2032 On 04-August-22	9.72	Call	Bond Future	0	0	0	0	800.00
30/06/2022	2032 On 04-August-22	10.22	Call	Bond Future	11	0	11	0	0.00
30/06/2022	2032 On 04-August-22	9.80	Call	Bond Future	0	0	0	0	900.00
30/06/2022	2032 On 04-August-22	10.20	Put	Bond Future	4798	4	4798	4	0.00
30/06/2022	2032 On 04-August-22	9.72	Put	Bond Future	7514	7	7514	7	0.00

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30/06/2022	2032 On 04-August-22	10.21	Put	Bond Future	4743	4	4743	4	0.00
30/06/2022	2032 On 04-August-22	9.40	Put	Bond Future	9393	9	9393	9	0.00
30/06/2022	2032 On 04-August-22	8.97	Put	Bond Future	12000	11	12000	11	0.00
30/06/2022	2032 On 04-August-22	10.10	Put	Bond Future	5351	5	5351	5	0.00
30/06/2022	2032 On 04-August-22	10.50	Put	Bond Future	3232	3	3232	3	0.00
30/06/2022	2032 On 04-August-22	9.80	Put	Bond Future	7052	6	7052	6	0.00
30/06/2022	2032 On 04-August-22	10.22	Put	Bond Future	4689	4	4689	4	0.00
30/06/2022	2032 On 04-August-22	11.60	Put	Bond Future	279	0	279	0	800.00
30/06/2022	2032 On 04-August-22	11.00	Put	Bond Future	1278	1	1278	1	7,500.00
30/06/2022	2032 On 04-August-22	10.70	Put	Bond Future	2325	2	2325	2	7,500.00
30/06/2022	2032 On 04-August-22	11.89	Put	Bond Future	119	0	119	0	0.00
30/06/2022	2032 On 03-November-22			Bond Future	11.29	84.2860	11.2933	84.2860	76,450.00
30/06/2022	2032 On 03-November-22	11.55	Call	Bond Future	2653	3	2653	3	0.00
30/06/2022	2032 On 03-November-22	12.30	Call	Bond Future	5360	6	5360	6	0.00
30/06/2022	2032 On 03-November-22	10.56	Call	Bond Future	495	1	495	1	0.00
30/06/2022	2032 On 03-November-22	10.66	Call	Bond Future	617	1	617	1	0.00
30/06/2022	2032 On 03-November-22	10.67	Call	Bond Future	630	1	630	1	750.00
30/06/2022	2032 On 03-November-22	9.46	Call	Bond Future	24	0	24	0	500.00
30/06/2022	2032 On 03-November-22	10.11	Call	Bond Future	160	0	160	0	0.00
30/06/2022	2032 On 03-November-22	9.31	Call	Bond Future	15	0	15	0	180.00
30/06/2022	2032 On 03-November-22	10.21	Call	Bond Future	206	0	206	0	500.00
30/06/2022	2032 On 03-November-22	10.49	Call	Bond Future	421	1	421	1	0.00
30/06/2022	2032 On 03-November-22	10.16	Call	Bond Future	182	0	182	0	0.00
30/06/2022	2032 On 03-November-22	9.92	Call	Bond Future	97	0	97	0	750.00
30/06/2022	2032 On 03-November-22	9.36	Call	Bond Future	17	0	17	0	454.00
30/06/2022	2032 On 03-November-22	9.36	Put	Bond Future	10530	10	10530	10	0.00
30/06/2022	2032 On 03-November-22	9.92	Put	Bond Future	7390	7	7390	7	0.00
30/06/2022	2032 On 03-November-22	10.11	Put	Bond Future	6395	6	6395	6	454.00
30/06/2022	2032 On 03-November-22	9.31	Put	Bond Future	10822	10	10822	10	0.00
30/06/2022	2032 On 03-November-22	10.16	Put	Bond Future	6141	5	6141	5	180.00
30/06/2022	2032 On 03-November-22	9.46	Put	Bond Future	9951	9	9951	9	0.00
30/06/2022	2032 On 03-November-22	10.56	Put	Bond Future	4288	4	4288	4	180.00
30/06/2022	2032 On 03-November-22	10.49	Put	Bond Future	4587	4	4587	4	454.00

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30/06/2022	2032 On 03-November-22	10.21	Put	Bond Future	5890	5	5890	5	0.00
30/06/2022	2032 On 03-November-22	10.67	Put	Bond Future	3839	3	3839	3	0.00
30/06/2022	2032 On 03-November-22	10.66	Put	Bond Future	3879	3	3879	3	0.00
30/06/2022	2032 On 03-November-22	12.30	Put	Bond Future	508	0	508	0	750.00
30/06/2022	2032 On 03-November-22	11.55	Put	Bond Future	1378	1	1378	1	500.00
30/06/2022	2032 On 02-February-23			Bond Future	11.47	85.7363	11.4741	85.7363	0.00
30/06/2022	2032 On 02-February-23	11.84	Call	Bond Future	3546	4	3546	4	0.00
30/06/2022	2032 On 02-February-23	12.75	Call	Bond Future	6691	7	6691	7	0.00
30/06/2022	2032 On 02-February-23	10.38	Call	Bond Future	517	1	517	1	0.00
30/06/2022	2032 On 02-February-23	10.39	Call	Bond Future	526	1	526	1	0.00
30/06/2022	2032 On 02-February-23	9.31	Call	Bond Future	65	0	65	0	454.00
30/06/2022	2032 On 02-February-23	10.16	Call	Bond Future	346	0	346	0	0.00
30/06/2022	2032 On 02-February-23	9.47	Call	Bond Future	91	0	91	0	500.00
30/06/2022	2032 On 02-February-23	11.69	Call	Bond Future	3092	4	3092	4	0.00
30/06/2022	2032 On 02-February-23	10.40	Call	Bond Future	536	1	536	1	0.00
30/06/2022	2032 On 02-February-23	10.50	Call	Bond Future	640	1	640	1	0.00
30/06/2022	2032 On 02-February-23	10.67	Call	Bond Future	849	1	849	1	750.00
30/06/2022	2032 On 02-February-23	10.22	Call	Bond Future	384	1	384	1	500.00
30/06/2022	2032 On 02-February-23	9.92	Call	Bond Future	224	0	224	0	750.00
30/06/2022	2032 On 02-February-23	9.92	Put	Bond Future	8307	8	8307	8	0.00
30/06/2022	2032 On 02-February-23	10.22	Put	Bond Future	6826	6	6826	6	0.00
30/06/2022	2032 On 02-February-23	10.67	Put	Bond Future	4905	4	4905	4	0.00
30/06/2022	2032 On 02-February-23	10.50	Put	Bond Future	5588	5	5588	5	454.00
30/06/2022	2032 On 02-February-23	10.40	Put	Bond Future	6014	5	6014	5	0.00
30/06/2022	2032 On 02-February-23	11.69	Put	Bond Future	2046	2	2046	2	0.00
30/06/2022	2032 On 02-February-23	9.47	Put	Bond Future	10709	10	10709	10	0.00
30/06/2022	2032 On 02-February-23	10.16	Put	Bond Future	7113	6	7113	6	454.00
30/06/2022	2032 On 02-February-23	9.31	Put	Bond Future	11605	11	11605	11	0.00
30/06/2022	2032 On 02-February-23	10.39	Put	Bond Future	6058	5	6058	5	0.00
30/06/2022	2032 On 02-February-23	10.38	Put	Bond Future	6101	6	6101	6	0.00
30/06/2022	2032 On 02-February-23	12.75	Put	Bond Future	762	1	762	1	750.00
30/06/2022	2032 On 02-February-23	11.84	Put	Bond Future	1784	2	1784	2	500.00
30/06/2022	2032 On 04-May-23			Bond Future	11.64	83.1682	11.6424	83.1682	0.00

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30/06/2022	2032 On 04-May-23	10.87	Call	Bond Future	1238	2	1238	2	0.00
30/06/2022	2032 On 04-May-23	10.88	Call	Bond Future	1253	2	1253	2	0.00
30/06/2022	2032 On 04-May-23	10.89	Call	Bond Future	1269	2	1269	2	0.00
30/06/2022	2032 On 04-May-23	10.89	Put	Bond Future	4955	5	4955	5	0.00
30/06/2022	2032 On 04-May-23	10.88	Put	Bond Future	4990	5	4990	5	0.00
30/06/2022	2032 On 04-May-23	10.87	Put	Bond Future	5025	5	5025	5	0.00
30/06/2022	2033 On 04-August-22			Bond Future	114.73	114.9822	114.7319	114.9822	8,488.00
30/06/2022	2033 On 03-November-22			Bond Future	115.15	115.4017	115.1461	115.4017	0.00
30/06/2022	2033 On 02-February-23			Bond Future	117.15	117.4107	117.1495	117.4107	0.00
30/06/2022	2033 On 04-May-23			Bond Future	117.97	118.2381	117.9709	118.2381	0.00
30/06/2022	2037 On 04-August-22			Bond Future	11.58	79.4126	11.5818	79.4126	140,076.00
30/06/2022	2037 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	50.00
30/06/2022	2037 On 04-August-22	10.91	Call	Bond Future	88	0	88	0	0.00
30/06/2022	2037 On 04-August-22	11.21	Call	Bond Future	357	1	357	1	1,050.00
30/06/2022	2037 On 04-August-22	11.42	Call	Bond Future	748	1	748	1	0.00
30/06/2022	2037 On 04-August-22	10.89	Call	Bond Future	79	0	79	0	0.00
30/06/2022	2037 On 04-August-22	10.90	Call	Bond Future	83	0	83	0	0.00
30/06/2022	2037 On 04-August-22	11.95	Call	Bond Future	2552	3	2552	3	0.00
30/06/2022	2037 On 04-August-22	11.95	Put	Bond Future	456	0	456	0	1,050.00
30/06/2022	2037 On 04-August-22	10.91	Put	Bond Future	4139	4	4139	4	0.00
30/06/2022	2037 On 04-August-22	10.89	Put	Bond Future	4255	4	4255	4	0.00
30/06/2022	2037 On 04-August-22	11.42	Put	Bond Future	1696	1	1696	1	50.00
30/06/2022	2037 On 04-August-22	11.21	Put	Bond Future	2562	2	2562	2	0.00
30/06/2022	2037 On 04-August-22	10.10	Put	Bond Future	9358	9	9358	9	0.00
30/06/2022	2037 On 04-August-22	10.90	Put	Bond Future	4197	4	4197	4	50.00
30/06/2022	2037 On 03-November-22			Bond Future	11.76	80.6050	11.7595	80.6050	2,000.00
30/06/2022	2037 On 03-November-22	11.30	Call	Bond Future	1021	1	1021	1	0.00
30/06/2022	2037 On 03-November-22	11.32	Call	Bond Future	1061	1	1061	1	0.00
30/06/2022	2037 On 03-November-22	11.31	Call	Bond Future	1041	1	1041	1	0.00
30/06/2022	2037 On 03-November-22	11.31	Put	Bond Future	3655	3	3655	3	0.00
30/06/2022	2037 On 03-November-22	11.30	Put	Bond Future	3694	3	3694	3	0.00
30/06/2022	2037 On 03-November-22	11.32	Put	Bond Future	3615	3	3615	3	0.00
30/06/2022	2037 On 02-February-23			Bond Future	11.92	77.7344	11.9237	77.7344	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
30/06/2022	2037 On 02-February-23	11.05	Call	Bond Future	877	1	877	1	0.00
30/06/2022	2037 On 02-February-23	11.03	Call	Bond Future	848	1	848	1	0.00
30/06/2022	2037 On 02-February-23	11.04	Call	Bond Future	862	1	862	1	0.00
30/06/2022	2037 On 02-February-23	11.04	Put	Bond Future	6003	6	6003	6	0.00
30/06/2022	2037 On 02-February-23	11.03	Put	Bond Future	6050	6	6050	6	0.00
30/06/2022	2037 On 02-February-23	11.05	Put	Bond Future	5957	6	5957	6	0.00
30/06/2022	2037 On 04-May-23			Bond Future	12.08	79.1789	12.0782	79.1789	0.00
30/06/2022	2037 On 04-May-23	11.32	Call	Bond Future	1464	2	1464	2	0.00
30/06/2022	2037 On 04-May-23	11.30	Call	Bond Future	1428	2	1428	2	0.00
30/06/2022	2037 On 04-May-23	11.31	Call	Bond Future	1446	2	1446	2	0.00
30/06/2022	2037 On 04-May-23	11.31	Put	Bond Future	5793	5	5793	5	0.00
30/06/2022	2037 On 04-May-23	11.30	Put	Bond Future	5834	6	5834	6	0.00
30/06/2022	2037 On 04-May-23	11.32	Put	Bond Future	5752	5	5752	5	0.00
30/06/2022	2038 On 04-August-22			Bond Future	130.11	130.2542	130.1098	130.2542	4,602.00
30/06/2022	2038 On 03-November-22			Bond Future	132.09	132.2402	132.0918	132.2402	0.00
30/06/2022	2038 On 02-February-23			Bond Future	132.49	132.6456	132.4931	132.6456	0.00
30/06/2022	2038 On 04-May-23			Bond Future	134.97	135.1312	134.9749	135.1312	0.00
30/06/2022	2040 On 04-August-22			Bond Future	11.69	81.0751	11.6895	81.0751	124,531.00
30/06/2022	2040 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	460.00
30/06/2022	2040 On 04-August-22	10.70	Call	Bond Future	14	0	14	0	460.00
30/06/2022	2040 On 04-August-22	11.03	Call	Bond Future	108	0	108	0	0.00
30/06/2022	2040 On 04-August-22	12.24	Call	Bond Future	3608	4	3608	4	0.00
30/06/2022	2040 On 04-August-22	11.04	Call	Bond Future	114	0	114	0	0.00
30/06/2022	2040 On 04-August-22	11.05	Call	Bond Future	120	0	120	0	0.00
30/06/2022	2040 On 04-August-22	11.05	Put	Bond Future	4248	4	4248	4	0.00
30/06/2022	2040 On 04-August-22	12.24	Put	Bond Future	305	0	305	0	460.00
30/06/2022	2040 On 04-August-22	9.70	Put	Bond Future	14011	13	14011	13	0.00
30/06/2022	2040 On 04-August-22	11.04	Put	Bond Future	4310	4	4310	4	0.00
30/06/2022	2040 On 04-August-22	11.03	Put	Bond Future	4371	4	4371	4	0.00
30/06/2022	2040 On 04-August-22	10.70	Put	Bond Future	6545	6	6545	6	0.00
30/06/2022	2040 On 03-November-22			Bond Future	11.86	82.2925	11.8625	82.2925	4,465.00
30/06/2022	2040 On 03-November-22	11.50	Call	Bond Future	1349	2	1349	2	1,500.00
30/06/2022	2040 On 03-November-22	11.41	Call	Bond Future	1143	1	1143	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
30/06/2022	2040 On 03-November-22	10.80	Call	Bond Future	275	0	275	0	1,500.00
30/06/2022	2040 On 03-November-22	12.52	Call	Bond Future	4901	6	4901	6	0.00
30/06/2022	2040 On 03-November-22	11.39	Call	Bond Future	1101	1	1101	1	0.00
30/06/2022	2040 On 03-November-22	11.40	Call	Bond Future	1122	1	1122	1	0.00
30/06/2022	2040 On 03-November-22	10.70	Call	Bond Future	208	0	208	0	1,100.00
30/06/2022	2040 On 03-November-22	11.20	Call	Bond Future	745	1	745	1	1,100.00
30/06/2022	2040 On 03-November-22	11.20	Put	Bond Future	4925	5	4925	5	0.00
30/06/2022	2040 On 03-November-22	11.41	Put	Bond Future	3962	4	3962	4	0.00
30/06/2022	2040 On 03-November-22	10.80	Put	Bond Future	7149	7	7149	7	0.00
30/06/2022	2040 On 03-November-22	10.70	Put	Bond Future	7778	7	7778	7	0.00
30/06/2022	2040 On 03-November-22	11.50	Put	Bond Future	3594	3	3594	3	0.00
30/06/2022	2040 On 03-November-22	12.52	Put	Bond Future	1071	1	1071	1	1,100.00
30/06/2022	2040 On 03-November-22	11.39	Put	Bond Future	4047	4	4047	4	0.00
30/06/2022	2040 On 03-November-22	11.40	Put	Bond Future	4004	4	4004	4	0.00
30/06/2022	2040 On 02-February-23			Bond Future	12.02	79.2007	12.0224	79.2007	0.00
30/06/2022	2040 On 02-February-23	11.10	Call	Bond Future	847	1	847	1	0.00
30/06/2022	2040 On 02-February-23	11.11	Call	Bond Future	862	1	862	1	0.00
30/06/2022	2040 On 02-February-23	10.18	Call	Bond Future	151	0	151	0	0.00
30/06/2022	2040 On 02-February-23	10.21	Call	Bond Future	161	0	161	0	400.00
30/06/2022	2040 On 02-February-23	12.27	Call	Bond Future	3857	4	3857	4	0.00
30/06/2022	2040 On 02-February-23	12.24	Call	Bond Future	3751	4	3751	4	0.00
30/06/2022	2040 On 02-February-23	10.93	Call	Bond Future	632	1	632	1	0.00
30/06/2022	2040 On 02-February-23	10.96	Call	Bond Future	663	1	663	1	400.00
30/06/2022	2040 On 02-February-23	11.12	Call	Bond Future	877	1	877	1	0.00
30/06/2022	2040 On 02-February-23	11.12	Put	Bond Future	6525	6	6525	6	0.00
30/06/2022	2040 On 02-February-23	10.96	Put	Bond Future	7379	7	7379	7	0.00
30/06/2022	2040 On 02-February-23	12.24	Put	Bond Future	2478	2	2478	2	0.00
30/06/2022	2040 On 02-February-23	12.27	Put	Bond Future	2411	2	2411	2	400.00
30/06/2022	2040 On 02-February-23	10.21	Put	Bond Future	12172	11	12172	11	0.00
30/06/2022	2040 On 02-February-23	10.93	Put	Bond Future	7550	7	7550	7	0.00
30/06/2022	2040 On 02-February-23	10.18	Put	Bond Future	12384	12	12384	12	0.00
30/06/2022	2040 On 02-February-23	11.11	Put	Bond Future	6576	6	6576	6	0.00
30/06/2022	2040 On 02-February-23	11.10	Put	Bond Future	6627	6	6627	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
30/06/2022	2040 On 04-May-23			Bond Future	12.17	80.6727	12.1725	80.6727	0.00
30/06/2022	2040 On 04-May-23	13.45	Call	Bond Future	8272	9	8272	9	0.00
30/06/2022	2040 On 04-May-23	11.42	Call	Bond Future	1611	2	1611	2	0.00
30/06/2022	2040 On 04-May-23	11.48	Call	Bond Future	1732	2	1732	2	500.00
30/06/2022	2040 On 04-May-23	10.17	Call	Bond Future	265	0	265	0	400.00
30/06/2022	2040 On 04-May-23	10.73	Call	Bond Future	632	1	632	1	500.00
30/06/2022	2040 On 04-May-23	10.92	Call	Bond Future	821	1	821	1	400.00
30/06/2022	2040 On 04-May-23	11.41	Call	Bond Future	1592	2	1592	2	0.00
30/06/2022	2040 On 04-May-23	12.78	Call	Bond Future	5673	6	5673	6	0.00
30/06/2022	2040 On 04-May-23	11.43	Call	Bond Future	1631	2	1631	2	0.00
30/06/2022	2040 On 04-May-23	11.43	Put	Bond Future	6137	6	6137	6	0.00
30/06/2022	2040 On 04-May-23	10.73	Put	Bond Future	9771	9	9771	9	0.00
30/06/2022	2040 On 04-May-23	12.78	Put	Bond Future	2270	2	2270	2	400.00
30/06/2022	2040 On 04-May-23	13.45	Put	Bond Future	1385	1	1385	1	500.00
30/06/2022	2040 On 04-May-23	11.41	Put	Bond Future	6225	6	6225	6	0.00
30/06/2022	2040 On 04-May-23	10.92	Put	Bond Future	8664	8	8664	8	0.00
30/06/2022	2040 On 04-May-23	10.17	Put	Bond Future	13407	13	13407	13	0.00
30/06/2022	2040 On 04-May-23	11.48	Put	Bond Future	5922	6	5922	6	0.00
30/06/2022	2040 On 04-May-23	11.42	Put	Bond Future	6181	6	6181	6	0.00
30/06/2022	2044 On 04-August-22			Bond Future	11.68	77.9344	11.6753	77.9344	88,616.00
30/06/2022	2044 On 04-August-22	11.10	Call	Bond Future	165	0	165	0	0.00
30/06/2022	2044 On 04-August-22	11.08	Call	Bond Future	150	0	150	0	0.00
30/06/2022	2044 On 04-August-22	11.09	Call	Bond Future	157	0	157	0	0.00
30/06/2022	2044 On 04-August-22	11.09	Put	Bond Future	4000	4	4000	4	0.00
30/06/2022	2044 On 04-August-22	11.08	Put	Bond Future	4060	4	4060	4	0.00
30/06/2022	2044 On 04-August-22	11.10	Put	Bond Future	3939	3	3939	3	0.00
30/06/2022	2044 On 03-November-22			Bond Future	11.84	79.1047	11.8385	79.1047	0.00
30/06/2022	2044 On 03-November-22	11.40	Call	Bond Future	1184	2	1184	2	0.00
30/06/2022	2044 On 03-November-22	11.39	Call	Bond Future	1161	1	1161	1	0.00
30/06/2022	2044 On 03-November-22	11.41	Call	Bond Future	1206	2	1206	2	0.00
30/06/2022	2044 On 03-November-22	10.60	Call	Bond Future	168	0	168	0	1,600.00
30/06/2022	2044 On 03-November-22	11.30	Call	Bond Future	972	1	972	1	1,600.00
30/06/2022	2044 On 03-November-22	11.30	Put	Bond Future	4413	4	4413	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
30/06/2022	2044 On 03-November-22	10.60	Put	Bond Future	8484	8	8484	8	0.00
30/06/2022	2044 On 03-November-22	11.41	Put	Bond Future	3923	4	3923	4	0.00
30/06/2022	2044 On 03-November-22	11.40	Put	Bond Future	3966	4	3966	4	0.00
30/06/2022	2044 On 03-November-22	11.39	Put	Bond Future	4009	4	4009	4	0.00
30/06/2022	2044 On 02-February-23			Bond Future	11.99	76.0833	11.9890	76.0833	0.00
30/06/2022	2044 On 02-February-23	11.16	Call	Bond Future	996	1	996	1	0.00
30/06/2022	2044 On 02-February-23	11.14	Call	Bond Future	963	1	963	1	0.00
30/06/2022	2044 On 02-February-23	11.15	Call	Bond Future	980	1	980	1	0.00
30/06/2022	2044 On 02-February-23	11.15	Put	Bond Future	6333	6	6333	6	0.00
30/06/2022	2044 On 02-February-23	11.14	Put	Bond Future	6384	6	6384	6	0.00
30/06/2022	2044 On 02-February-23	11.16	Put	Bond Future	6282	6	6282	6	0.00
30/06/2022	2044 On 04-May-23			Bond Future	12.13	77.4975	12.1298	77.4975	0.00
30/06/2022	2044 On 04-May-23	11.43	Call	Bond Future	1731	2	1731	2	0.00
30/06/2022	2044 On 04-May-23	11.41	Call	Bond Future	1689	2	1689	2	0.00
30/06/2022	2044 On 04-May-23	11.42	Call	Bond Future	1710	2	1710	2	0.00
30/06/2022	2044 On 04-May-23	11.42	Put	Bond Future	6108	6	6108	6	0.00
30/06/2022	2044 On 04-May-23	11.41	Put	Bond Future	6153	6	6153	6	0.00
30/06/2022	2044 On 04-May-23	11.43	Put	Bond Future	6064	6	6064	6	0.00
30/06/2022	2046 On 04-August-22			Bond Future	118.97	119.2506	118.9724	119.2506	16,569.00
30/06/2022	2046 On 03-November-22			Bond Future	118.82	119.1063	118.8222	119.1063	1,566.00
30/06/2022	2046 On 02-February-23			Bond Future	120.89	121.1807	120.8906	121.1807	0.00
30/06/2022	2046 On 04-May-23			Bond Future	121.13	121.4302	121.1335	121.4302	0.00
30/06/2022	2050 On 04-August-22			Bond Future	120.78	121.0965	120.7767	121.0965	11,310.00
30/06/2022	2050 On 03-November-22			Bond Future	122.62	122.9421	122.6159	122.9421	0.00
30/06/2022	2050 On 02-February-23			Bond Future	122.64	122.9758	122.6426	122.9758	0.00
30/06/2022	2050 On 04-May-23			Bond Future	124.94	125.2798	124.9395	125.2798	0.00
30/06/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2022	AL37 On 04-August-22			Index Future	814.24	817.3130	814.2400	817.3130	0.00
30/06/2022	AL37 On 03-November-22			Index Future	826.56	829.6920	826.5620	829.6920	0.00
30/06/2022	AL37 On 02-February-23			Index Future	840.74	843.9320	840.7400	843.9320	0.00
30/06/2022	AL37 On 04-May-23			Index Future	856.27	859.5310	856.2740	859.5310	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
30/06/2022	AL7T On 04-August-22			Index Future	911.27	918.5230	911.2700	918.5230	0.00
30/06/2022	AL7T On 03-November-22			Index Future	925.06	932.4350	925.0600	932.4350	0.00
30/06/2022	AL7T On 02-February-23			Index Future	940.93	948.4390	940.9280	948.4390	0.00
30/06/2022	AL7T On 04-May-23			Index Future	958.31	965.9690	958.3130	965.9690	0.00
30/06/2022	ALBI On 04-August-22			Index Future	811.00	816.4790	810.9980	816.4790	138.00
30/06/2022	ALBI On 03-November-22			Index Future	823.27	828.8450	823.2710	828.8450	0.00
30/06/2022	ALBI On 02-February-23			Index Future	837.39	843.0700	837.3930	843.0700	0.00
30/06/2022	ALBI On 04-May-23			Index Future	852.87	858.6540	852.8650	858.6540	0.00
30/06/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/06/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2022	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
30/06/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2022	ES33 On 04-August-22			Bond Future	12.39	74.3958	12.3944	74.3958	350.00
30/06/2022	ES33 On 03-November-22			Bond Future	12.63	71.7464	12.6263	71.7464	0.00
30/06/2022	ES33 On 02-February-23			Bond Future	12.85	72.9977	12.8461	72.9977	0.00
30/06/2022	ES33 On 04-May-23			Bond Future	13.05	70.5770	13.0501	70.5770	0.00
30/06/2022	ES42 On 04-August-22			Bond Future	12.84	72.0735	12.8373	72.0735	4,769.00
30/06/2022	ES42 On 03-November-22			Bond Future	13.05	68.9122	13.0546	68.9122	0.00
30/06/2022	ES42 On 02-February-23			Bond Future	13.25	70.1163	13.2535	70.1163	0.00
30/06/2022	ES42 On 04-May-23			Bond Future	13.45	67.1708	13.4471	67.1708	0.00
30/06/2022	GOVI On 04-August-22			GOVI	799.77	805.2550	799.7730	805.2550	1,111.00
30/06/2022	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
30/06/2022	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
30/06/2022	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
30/06/2022	GOVI On 04-August-22	819.28	Put	GOVI	195070	14	195070	14	0.00
30/06/2022	GOVI On 04-August-22	819.27	Put	GOVI	194970	14	194970	14	0.00
30/06/2022	GOVI On 04-August-22	819.26	Put	GOVI	194870	14	194870	14	0.00
30/06/2022	GOVI On 03-November-22			GOVI	811.88	817.4510	811.8760	817.4510	0.00
30/06/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
30/06/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
30/06/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
30/06/2022	GOVI On 03-November-22	820.42	Put	GOVI	85440	3	85440	3	0.00
30/06/2022	GOVI On 03-November-22	820.41	Put	GOVI	85340	3	85340	3	0.00
30/06/2022	GOVI On 03-November-22	820.43	Put	GOVI	85540	3	85540	3	0.00
30/06/2022	GOVI On 02-February-23			GOVI	825.80	831.4810	825.8020	831.4810	0.00
30/06/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
30/06/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
30/06/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
30/06/2022	GOVI On 02-February-23	850.83	Put	GOVI	250280	19	250280	19	0.00
30/06/2022	GOVI On 02-February-23	850.82	Put	GOVI	250180	19	250180	19	0.00
30/06/2022	GOVI On 02-February-23	850.84	Put	GOVI	250380	19	250380	19	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
30/06/2022	GOVI On 04-May-23			GOVI	841.06	846.8500	841.0600	846.8500	0.00
30/06/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
30/06/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
30/06/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
30/06/2022	GOVI On 04-May-23	852.87	Put	GOVI	118100	6	118100	6	0.00
30/06/2022	GOVI On 04-May-23	852.86	Put	GOVI	118000	6	118000	6	0.00
30/06/2022	GOVI On 04-May-23	852.88	Put	GOVI	118200	6	118200	6	0.00
30/06/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/06/2022	IGOV On 04-August-22			Index Future	321.55	321.7550	321.5530	321.7550	759.00
30/06/2022	IGOV On 03-November-22			Index Future	326.50	326.7070	326.4980	326.7070	16.00
30/06/2022	IGOV On 02-February-23			Index Future	332.18	332.3930	332.1770	332.3930	0.00
30/06/2022	IGOV On 04-May-23			Index Future	338.39	338.6130	338.3910	338.6130	0.00
30/06/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
30/06/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
30/06/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
30/06/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
30/06/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
30/06/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
30/06/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
30/06/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
30/06/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
30/06/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
30/06/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
30/06/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
30/06/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
30/06/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
30/06/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
30/06/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
30/06/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/06/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/06/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.08	94.9750	5.0750	94.9750	0.00
30/06/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.67	94.3300	5.6700	94.3300	0.00
30/06/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.83	94.2350	5.8250	94.2350	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
30/06/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.37	93.6800	6.3700	93.6800	0.00
30/06/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.48	93.6200	6.4800	93.6200	0.00
30/06/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.01	93.0250	7.0050	93.0250	68.00
30/06/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.54	92.6300	7.5400	92.6300	0.00
30/06/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.01	92.1650	8.0050	92.1650	0.00
30/06/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.24	91.9800	8.2400	91.9800	75.00
30/06/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.28	91.9000	8.2800	91.9000	172.00
30/06/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.51	91.7050	8.5050	91.7050	0.00
30/06/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.58	91.6950	8.5750	91.6950	0.00
30/06/2022	R023 On 04-August-22			Bond Future	6.70	104.0576	6.6967	104.0576	25,519.00
30/06/2022	R023 On 04-August-22	6.03	Call	Bond Future	1	0	1	0	0.00
30/06/2022	R023 On 04-August-22	6.04	Call	Bond Future	1	0	1	0	0.00
30/06/2022	R023 On 04-August-22	6.05	Call	Bond Future	1	0	1	0	0.00
30/06/2022	R023 On 04-August-22	6.05	Put	Bond Future	353	0	353	0	0.00
30/06/2022	R023 On 04-August-22	6.04	Put	Bond Future	358	0	358	0	0.00
30/06/2022	R023 On 04-August-22	6.03	Put	Bond Future	364	0	364	0	0.00
30/06/2022	R023 On 03-November-22			Bond Future	7.19	101.7001	7.1888	101.7001	0.00
30/06/2022	R023 On 03-November-22	6.27	Call	Bond Future	6	0	6	0	0.00
30/06/2022	R023 On 03-November-22	6.25	Call	Bond Future	6	0	6	0	0.00
30/06/2022	R023 On 03-November-22	6.26	Call	Bond Future	6	0	6	0	0.00
30/06/2022	R023 On 03-November-22	6.26	Put	Bond Future	290	0	290	0	0.00
30/06/2022	R023 On 03-November-22	6.25	Put	Bond Future	293	0	293	0	0.00
30/06/2022	R023 On 03-November-22	6.27	Put	Bond Future	287	0	287	0	0.00
30/06/2022	R035 On 04-August-22			Bond Future	11.38	88.0134	11.3826	88.0134	130,906.00
30/06/2022	R035 On 04-August-22	10.53	Call	Bond Future	29	0	29	0	400.00
30/06/2022	R035 On 04-August-22	10.74	Call	Bond Future	99	0	99	0	0.00
30/06/2022	R035 On 04-August-22	11.13	Call	Bond Future	548	1	548	1	0.00
30/06/2022	R035 On 04-August-22	12.18	Call	Bond Future	4564	5	4564	5	0.00
30/06/2022	R035 On 04-August-22	9.53	Call	Bond Future	0	0	0	0	400.00
30/06/2022	R035 On 04-August-22	9.84	Call	Bond Future	0	0	0	0	100.00
30/06/2022	R035 On 04-August-22	10.64	Call	Bond Future	57	0	57	0	0.00
30/06/2022	R035 On 04-August-22	10.72	Call	Bond Future	89	0	89	0	0.00
30/06/2022	R035 On 04-August-22	10.73	Call	Bond Future	94	0	94	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
30/06/2022	R035 On 04-August-22	10.73	Put	Bond Future	4004	3	4004	3	0.00
30/06/2022	R035 On 04-August-22	10.72	Put	Bond Future	4061	4	4061	4	0.00
30/06/2022	R035 On 04-August-22	10.64	Put	Bond Future	4526	4	4526	4	100.00
30/06/2022	R035 On 04-August-22	9.84	Put	Bond Future	9674	9	9674	9	0.00
30/06/2022	R035 On 04-August-22	10.53	Put	Bond Future	5189	5	5189	5	0.00
30/06/2022	R035 On 04-August-22	11.13	Put	Bond Future	2031	2	2031	2	100.00
30/06/2022	R035 On 04-August-22	9.53	Put	Bond Future	11808	11	11808	11	0.00
30/06/2022	R035 On 04-August-22	12.18	Put	Bond Future	120	0	120	0	400.00
30/06/2022	R035 On 04-August-22	10.74	Put	Bond Future	3947	3	3947	3	0.00
30/06/2022	R035 On 03-November-22			Bond Future	11.57	84.8464	11.5710	84.8464	3,720.00
30/06/2022	R035 On 03-November-22	11.14	Call	Bond Future	1064	1	1064	1	0.00
30/06/2022	R035 On 03-November-22	11.13	Call	Bond Future	1044	1	1044	1	0.00
30/06/2022	R035 On 03-November-22	9.82	Call	Bond Future	31	0	31	0	582.00
30/06/2022	R035 On 03-November-22	10.30	Call	Bond Future	137	0	137	0	1,000.00
30/06/2022	R035 On 03-November-22	11.15	Call	Bond Future	1085	1	1085	1	0.00
30/06/2022	R035 On 03-November-22	12.68	Call	Bond Future	6459	7	6459	7	0.00
30/06/2022	R035 On 03-November-22	10.99	Call	Bond Future	786	1	786	1	0.00
30/06/2022	R035 On 03-November-22	11.05	Call	Bond Future	891	1	891	1	1,000.00
30/06/2022	R035 On 03-November-22	10.57	Call	Bond Future	285	0	285	0	0.00
30/06/2022	R035 On 03-November-22	10.57	Put	Bond Future	6230	6	6230	6	582.00
30/06/2022	R035 On 03-November-22	10.99	Put	Bond Future	4165	4	4165	4	582.00
30/06/2022	R035 On 03-November-22	12.68	Put	Bond Future	521	1	521	1	1,000.00
30/06/2022	R035 On 03-November-22	11.15	Put	Bond Future	3514	3	3514	3	0.00
30/06/2022	R035 On 03-November-22	10.30	Put	Bond Future	7789	7	7789	7	0.00
30/06/2022	R035 On 03-November-22	9.82	Put	Bond Future	10834	10	10834	10	0.00
30/06/2022	R035 On 03-November-22	11.13	Put	Bond Future	3591	3	3591	3	0.00
30/06/2022	R035 On 03-November-22	11.14	Put	Bond Future	3552	3	3552	3	0.00
30/06/2022	R035 On 03-November-22	11.05	Put	Bond Future	3911	4	3911	4	0.00
30/06/2022	R035 On 02-February-23			Bond Future	11.75	86.3053	11.7452	86.3053	0.00
30/06/2022	R035 On 02-February-23	11.98	Call	Bond Future	3574	4	3574	4	0.00
30/06/2022	R035 On 02-February-23	10.86	Call	Bond Future	841	1	841	1	0.00
30/06/2022	R035 On 02-February-23	10.87	Call	Bond Future	855	1	855	1	0.00
30/06/2022	R035 On 02-February-23	10.30	Call	Bond Future	296	0	296	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
30/06/2022	R035 On 02-February-23	10.64	Call	Bond Future	566	1	566	1	400.00
30/06/2022	R035 On 02-February-23	13.22	Call	Bond Future	8315	9	8315	9	0.00
30/06/2022	R035 On 02-February-23	11.05	Call	Bond Future	1144	1	1144	1	1,000.00
30/06/2022	R035 On 02-February-23	11.06	Call	Bond Future	1162	1	1162	1	0.00
30/06/2022	R035 On 02-February-23	11.94	Call	Bond Future	3443	4	3443	4	0.00
30/06/2022	R035 On 02-February-23	10.88	Call	Bond Future	870	1	870	1	0.00
30/06/2022	R035 On 02-February-23	10.66	Call	Bond Future	588	1	588	1	0.00
30/06/2022	R035 On 02-February-23	10.60	Call	Bond Future	524	1	524	1	0.00
30/06/2022	R035 On 02-February-23	9.81	Call	Bond Future	106	0	106	0	582.00
30/06/2022	R035 On 02-February-23	9.85	Call	Bond Future	116	0	116	0	0.00
30/06/2022	R035 On 02-February-23	9.89	Call	Bond Future	127	0	127	0	400.00
30/06/2022	R035 On 02-February-23	9.89	Put	Bond Future	11337	11	11337	11	0.00
30/06/2022	R035 On 02-February-23	9.81	Put	Bond Future	11847	11	11847	11	0.00
30/06/2022	R035 On 02-February-23	10.60	Put	Bond Future	7201	7	7201	7	0.00
30/06/2022	R035 On 02-February-23	10.64	Put	Bond Future	6997	6	6997	6	0.00
30/06/2022	R035 On 02-February-23	10.66	Put	Bond Future	6896	6	6896	6	582.00
30/06/2022	R035 On 02-February-23	10.30	Put	Bond Future	8849	8	8849	8	0.00
30/06/2022	R035 On 02-February-23	10.88	Put	Bond Future	5845	5	5845	5	0.00
30/06/2022	R035 On 02-February-23	13.22	Put	Bond Future	733	1	733	1	1,000.00
30/06/2022	R035 On 02-February-23	11.06	Put	Bond Future	5067	5	5067	5	582.00
30/06/2022	R035 On 02-February-23	11.05	Put	Bond Future	5108	5	5108	5	0.00
30/06/2022	R035 On 02-February-23	11.98	Put	Bond Future	2294	2	2294	2	400.00
30/06/2022	R035 On 02-February-23	9.85	Put	Bond Future	11591	11	11591	11	0.00
30/06/2022	R035 On 02-February-23	10.87	Put	Bond Future	5890	5	5890	5	0.00
30/06/2022	R035 On 02-February-23	10.86	Put	Bond Future	5936	5	5936	5	0.00
30/06/2022	R035 On 02-February-23	11.94	Put	Bond Future	2378	2	2378	2	0.00
30/06/2022	R035 On 04-May-23			Bond Future	11.90	83.4075	11.8992	83.4075	0.00
30/06/2022	R035 On 04-May-23	11.22	Call	Bond Future	1574	2	1574	2	0.00
30/06/2022	R035 On 04-May-23	9.85	Call	Bond Future	218	0	218	0	400.00
30/06/2022	R035 On 04-May-23	10.42	Call	Bond Future	533	1	533	1	500.00
30/06/2022	R035 On 04-May-23	11.17	Call	Bond Future	1481	2	1481	2	500.00
30/06/2022	R035 On 04-May-23	11.20	Call	Bond Future	1536	2	1536	2	0.00
30/06/2022	R035 On 04-May-23	11.21	Call	Bond Future	1555	2	1555	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
30/06/2022	R035 On 04-May-23	10.60	Call	Bond Future	686	1	686	1	400.00
30/06/2022	R035 On 04-May-23	12.46	Call	Bond Future	5054	6	5054	6	0.00
30/06/2022	R035 On 04-May-23	13.18	Call	Bond Future	7716	8	7716	8	0.00
30/06/2022	R035 On 04-May-23	13.18	Put	Bond Future	1209	1	1209	1	500.00
30/06/2022	R035 On 04-May-23	12.46	Put	Bond Future	2108	2	2108	2	400.00
30/06/2022	R035 On 04-May-23	10.60	Put	Bond Future	8146	8	8146	8	0.00
30/06/2022	R035 On 04-May-23	11.22	Put	Bond Future	5358	5	5358	5	0.00
30/06/2022	R035 On 04-May-23	10.42	Put	Bond Future	9102	9	9102	9	0.00
30/06/2022	R035 On 04-May-23	9.85	Put	Bond Future	12429	12	12429	12	0.00
30/06/2022	R035 On 04-May-23	11.17	Put	Bond Future	5554	5	5554	5	0.00
30/06/2022	R035 On 04-May-23	11.20	Put	Bond Future	5436	5	5436	5	0.00
30/06/2022	R035 On 04-May-23	11.21	Put	Bond Future	5397	5	5397	5	0.00
30/06/2022	R186 On 04-August-22			Bond Future	8.97	107.2611	8.9653	107.2611	85,835.00
30/06/2022	R186 On 04-August-22	6.96	Call	Bond Future	0	0	0	0	3,600.00
30/06/2022	R186 On 04-August-22	8.14	Call	Bond Future	6	0	6	0	0.00
30/06/2022	R186 On 04-August-22	8.13	Call	Bond Future	5	0	5	0	0.00
30/06/2022	R186 On 04-August-22	7.96	Call	Bond Future	1	0	1	0	3,600.00
30/06/2022	R186 On 04-August-22	8.15	Call	Bond Future	7	0	7	0	0.00
30/06/2022	R186 On 04-August-22	9.78	Call	Bond Future	2996	3	2996	3	0.00
30/06/2022	R186 On 04-August-22	9.78	Put	Bond Future	59	0	59	0	3,600.00
30/06/2022	R186 On 04-August-22	8.15	Put	Bond Future	3052	3	3052	3	0.00
30/06/2022	R186 On 04-August-22	8.13	Put	Bond Future	3126	3	3126	3	0.00
30/06/2022	R186 On 04-August-22	8.14	Put	Bond Future	3089	3	3089	3	0.00
30/06/2022	R186 On 04-August-22	6.96	Put	Bond Future	7689	7	7689	7	0.00
30/06/2022	R186 On 04-August-22	7.96	Put	Bond Future	3771	3	3771	3	0.00
30/06/2022	R186 On 03-November-22			Bond Future	9.17	108.8698	9.1748	108.8698	12,945.00
30/06/2022	R186 On 03-November-22	8.55	Call	Bond Future	391	1	391	1	0.00
30/06/2022	R186 On 03-November-22	8.91	Call	Bond Future	785	1	785	1	0.00
30/06/2022	R186 On 03-November-22	8.23	Call	Bond Future	196	0	196	0	4,310.00
30/06/2022	R186 On 03-November-22	8.53	Call	Bond Future	375	1	375	1	0.00
30/06/2022	R186 On 03-November-22	8.54	Call	Bond Future	382	1	382	1	0.00
30/06/2022	R186 On 03-November-22	8.54	Put	Bond Future	2609	2	2609	2	0.00
30/06/2022	R186 On 03-November-22	8.53	Put	Bond Future	2637	2	2637	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
30/06/2022	R186 On 03-November-22	8.91	Put	Bond Future	1707	2	1707	2	4,310.00
30/06/2022	R186 On 03-November-22	8.23	Put	Bond Future	3532	3	3532	3	0.00
30/06/2022	R186 On 03-November-22	8.55	Put	Bond Future	2582	2	2582	2	0.00
30/06/2022	R186 On 02-February-23			Bond Future	9.35	105.4444	9.3504	105.4444	0.00
30/06/2022	R186 On 02-February-23	8.34	Call	Bond Future	373	1	373	1	0.00
30/06/2022	R186 On 02-February-23	8.33	Call	Bond Future	367	1	367	1	0.00
30/06/2022	R186 On 02-February-23	8.32	Call	Bond Future	361	0	361	0	0.00
30/06/2022	R186 On 02-February-23	8.32	Put	Bond Future	3788	3	3788	3	0.00
30/06/2022	R186 On 02-February-23	8.33	Put	Bond Future	3761	3	3761	3	0.00
30/06/2022	R186 On 02-February-23	8.34	Put	Bond Future	3733	3	3733	3	0.00
30/06/2022	R186 On 04-May-23			Bond Future	9.51	107.4001	9.5068	107.4001	0.00
30/06/2022	R186 On 04-May-23	8.83	Call	Bond Future	906	1	906	1	0.00
30/06/2022	R186 On 04-May-23	8.82	Call	Bond Future	895	1	895	1	0.00
30/06/2022	R186 On 04-May-23	8.84	Call	Bond Future	918	1	918	1	0.00
30/06/2022	R186 On 04-May-23	8.83	Put	Bond Future	3003	3	3003	3	0.00
30/06/2022	R186 On 04-May-23	8.82	Put	Bond Future	3024	3	3024	3	0.00
30/06/2022	R186 On 04-May-23	8.84	Put	Bond Future	2984	3	2984	3	0.00
30/06/2022	R197 On 04-August-22			Bond Future	330.42	330.3069	330.4199	330.3069	809.00
30/06/2022	R197 On 03-November-22			Bond Future	335.45	335.3412	335.4517	335.3412	6.00
30/06/2022	R197 On 02-February-23			Bond Future	332.54	332.4288	332.5375	332.4288	0.00
30/06/2022	R197 On 04-May-23			Bond Future	338.77	338.6597	338.7679	338.6597	0.00
30/06/2022	R202 On 04-August-22			Bond Future	249.22	249.1826	249.2198	249.1826	6,793.00
30/06/2022	R202 On 03-November-22			Bond Future	253.02	252.9803	253.0151	252.9803	0.00
30/06/2022	R202 On 02-February-23			Bond Future	252.77	252.7363	252.7688	252.7363	0.00
30/06/2022	R202 On 04-May-23			Bond Future	257.50	257.4711	257.5025	257.4711	0.00
30/06/2022	R209 On 04-August-22			Bond Future	11.42	67.4500	11.4194	67.4500	23,295.00
30/06/2022	R209 On 04-August-22	10.57	Call	Bond Future	26	0	26	0	0.00
30/06/2022	R209 On 04-August-22	10.59	Call	Bond Future	30	0	30	0	0.00
30/06/2022	R209 On 04-August-22	10.58	Call	Bond Future	28	0	28	0	0.00
30/06/2022	R209 On 04-August-22	10.58	Put	Bond Future	4448	4	4448	4	0.00
30/06/2022	R209 On 04-August-22	10.57	Put	Bond Future	4502	4	4502	4	0.00
30/06/2022	R209 On 04-August-22	10.59	Put	Bond Future	4395	4	4395	4	0.00
30/06/2022	R209 On 03-November-22			Bond Future	11.59	65.3169	11.5880	65.3169	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
30/06/2022	R209 On 03-November-22	11.02	Call	Bond Future	707	1	707	1	0.00
30/06/2022	R209 On 03-November-22	11.50	Call	Bond Future	1663	2	1663	2	0.00
30/06/2022	R209 On 03-November-22	10.50	Call	Bond Future	195	0	195	0	0.00
30/06/2022	R209 On 03-November-22	11.00	Call	Bond Future	677	1	677	1	0.00
30/06/2022	R209 On 03-November-22	11.01	Call	Bond Future	692	1	692	1	0.00
30/06/2022	R209 On 03-November-22	10.00	Call	Bond Future	46	0	46	0	3,500.00
30/06/2022	R209 On 03-November-22	12.00	Call	Bond Future	3113	4	3113	4	0.00
30/06/2022	R209 On 03-November-22	11.03	Call	Bond Future	722	1	722	1	0.00
30/06/2022	R209 On 03-November-22	9.25	Call	Bond Future	3	0	3	0	6,000.00
30/06/2022	R209 On 03-November-22	9.50	Call	Bond Future	8	0	8	0	0.00
30/06/2022	R209 On 03-November-22	9.50	Put	Bond Future	11545	11	11545	11	0.00
30/06/2022	R209 On 03-November-22	9.25	Put	Bond Future	13109	13	13109	13	0.00
30/06/2022	R209 On 03-November-22	11.03	Put	Bond Future	3550	3	3550	3	0.00
30/06/2022	R209 On 03-November-22	10.50	Put	Bond Future	5874	5	5874	5	0.00
30/06/2022	R209 On 03-November-22	12.00	Put	Bond Future	1132	1	1132	1	3,500.00
30/06/2022	R209 On 03-November-22	10.00	Put	Bond Future	8573	8	8573	8	6,000.00
30/06/2022	R209 On 03-November-22	11.01	Put	Bond Future	3625	3	3625	3	0.00
30/06/2022	R209 On 03-November-22	11.00	Put	Bond Future	3663	3	3663	3	7,000.00
30/06/2022	R209 On 03-November-22	11.50	Put	Bond Future	2097	2	2097	2	0.00
30/06/2022	R209 On 03-November-22	11.02	Put	Bond Future	3587	3	3587	3	0.00
30/06/2022	R209 On 02-February-23			Bond Future	11.74	66.4408	11.7395	66.4408	0.00
30/06/2022	R209 On 02-February-23	10.80	Call	Bond Future	667	1	667	1	0.00
30/06/2022	R209 On 02-February-23	10.78	Call	Bond Future	644	1	644	1	0.00
30/06/2022	R209 On 02-February-23	10.79	Call	Bond Future	656	1	656	1	0.00
30/06/2022	R209 On 02-February-23	10.80	Put	Bond Future	5432	5	5432	5	0.00
30/06/2022	R209 On 02-February-23	10.78	Put	Bond Future	5516	5	5516	5	0.00
30/06/2022	R209 On 02-February-23	10.79	Put	Bond Future	5474	5	5474	5	0.00
30/06/2022	R209 On 04-May-23			Bond Future	11.88	64.5228	11.8794	64.5228	0.00
30/06/2022	R209 On 04-May-23	11.11	Call	Bond Future	1232	1	1232	1	0.00
30/06/2022	R209 On 04-May-23	11.09	Call	Bond Future	1201	1	1201	1	0.00
30/06/2022	R209 On 04-May-23	11.10	Call	Bond Future	1216	1	1216	1	0.00
30/06/2022	R209 On 04-May-23	11.10	Put	Bond Future	5061	5	5061	5	0.00
30/06/2022	R209 On 04-May-23	11.09	Put	Bond Future	5097	5	5097	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
30/06/2022	R209 On 04-May-23	11.11	Put	Bond Future	5025	5	5025	5	0.00
30/06/2022	R210 On 04-August-22			Bond Future	224.65	224.5025	224.6467	224.5025	1,025.00
30/06/2022	R210 On 03-November-22			Bond Future	225.09	224.9501	225.0937	224.9501	0.00
30/06/2022	R210 On 02-February-23			Bond Future	229.01	228.8672	229.0111	228.8672	0.00
30/06/2022	R210 On 04-May-23			Bond Future	230.24	230.0908	230.2354	230.0908	0.00
30/06/2022	R213 On 04-August-22			Bond Future	10.95	82.1699	10.9486	82.1699	30,087.00
30/06/2022	R213 On 04-August-22	9.90	Call	Bond Future	0	0	0	0	0.00
30/06/2022	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
30/06/2022	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
30/06/2022	R213 On 04-August-22	9.90	Put	Bond Future	5101	4	5101	4	0.00
30/06/2022	R213 On 04-August-22	9.88	Put	Bond Future	5202	5	5202	5	0.00
30/06/2022	R213 On 04-August-22	9.89	Put	Bond Future	5151	5	5151	5	0.00
30/06/2022	R213 On 03-November-22			Bond Future	11.15	79.8632	11.1513	79.8632	0.00
30/06/2022	R213 On 03-November-22	10.40	Call	Bond Future	452	1	452	1	0.00
30/06/2022	R213 On 03-November-22	9.98	Call	Bond Future	162	0	162	0	0.00
30/06/2022	R213 On 03-November-22	10.19	Call	Bond Future	278	0	278	0	0.00
30/06/2022	R213 On 03-November-22	9.84	Call	Bond Future	116	0	116	0	0.00
30/06/2022	R213 On 03-November-22	9.13	Call	Bond Future	17	0	17	0	200.00
30/06/2022	R213 On 03-November-22	10.39	Call	Bond Future	442	1	442	1	0.00
30/06/2022	R213 On 03-November-22	10.38	Call	Bond Future	432	1	432	1	0.00
30/06/2022	R213 On 03-November-22	9.19	Call	Bond Future	20	0	20	0	476.00
30/06/2022	R213 On 03-November-22	10.37	Call	Bond Future	423	1	423	1	0.00
30/06/2022	R213 On 03-November-22	10.37	Put	Bond Future	4073	4	4073	4	200.00
30/06/2022	R213 On 03-November-22	9.19	Put	Bond Future	9606	9	9606	9	0.00
30/06/2022	R213 On 03-November-22	10.38	Put	Bond Future	4034	4	4034	4	0.00
30/06/2022	R213 On 03-November-22	10.39	Put	Bond Future	3996	4	3996	4	0.00
30/06/2022	R213 On 03-November-22	9.13	Put	Bond Future	9919	9	9919	9	0.00
30/06/2022	R213 On 03-November-22	9.84	Put	Bond Future	6367	6	6367	6	476.00
30/06/2022	R213 On 03-November-22	10.19	Put	Bond Future	4800	4	4800	4	476.00
30/06/2022	R213 On 03-November-22	9.98	Put	Bond Future	5716	5	5716	5	200.00
30/06/2022	R213 On 03-November-22	10.40	Put	Bond Future	3957	4	3957	4	0.00
30/06/2022	R213 On 02-February-23			Bond Future	11.34	81.2360	11.3383	81.2360	0.00
30/06/2022	R213 On 02-February-23	10.43	Call	Bond Future	644	1	644	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
30/06/2022	R213 On 02-February-23	10.22	Call	Bond Future	452	1	452	1	0.00
30/06/2022	R213 On 02-February-23	10.21	Call	Bond Future	445	1	445	1	0.00
30/06/2022	R213 On 02-February-23	9.16	Call	Bond Future	69	0	69	0	476.00
30/06/2022	R213 On 02-February-23	12.20	Call	Bond Future	4661	5	4661	5	0.00
30/06/2022	R213 On 02-February-23	10.23	Call	Bond Future	459	1	459	1	0.00
30/06/2022	R213 On 02-February-23	10.35	Call	Bond Future	563	1	563	1	0.00
30/06/2022	R213 On 02-February-23	10.01	Call	Bond Future	324	0	324	0	0.00
30/06/2022	R213 On 02-February-23	10.35	Put	Bond Future	5080	5	5080	5	476.00
30/06/2022	R213 On 02-February-23	12.20	Put	Bond Future	981	1	981	1	912.00
30/06/2022	R213 On 02-February-23	10.22	Put	Bond Future	5587	5	5587	5	0.00
30/06/2022	R213 On 02-February-23	10.43	Put	Bond Future	4783	4	4783	4	0.00
30/06/2022	R213 On 02-February-23	9.16	Put	Bond Future	10477	10	10477	10	0.00
30/06/2022	R213 On 02-February-23	10.01	Put	Bond Future	6472	6	6472	6	476.00
30/06/2022	R213 On 02-February-23	10.21	Put	Bond Future	5628	5	5628	5	0.00
30/06/2022	R213 On 02-February-23	10.23	Put	Bond Future	5546	5	5546	5	0.00
30/06/2022	R213 On 04-May-23			Bond Future	11.50	79.1937	11.5044	79.1937	0.00
30/06/2022	R213 On 04-May-23	10.74	Call	Bond Future	1154	2	1154	2	0.00
30/06/2022	R213 On 04-May-23	10.73	Call	Bond Future	1140	1	1140	1	0.00
30/06/2022	R213 On 04-May-23	10.75	Call	Bond Future	1168	2	1168	2	0.00
30/06/2022	R213 On 04-May-23	10.75	Put	Bond Future	4493	4	4493	4	0.00
30/06/2022	R213 On 04-May-23	10.73	Put	Bond Future	4556	4	4556	4	0.00
30/06/2022	R213 On 04-May-23	10.74	Put	Bond Future	4524	4	4524	4	0.00
30/06/2022	R214 On 04-August-22			Bond Future	11.67	64.4735	11.6666	64.4735	68,509.00
30/06/2022	R214 On 04-August-22	10.97	Call	Bond Future	71	0	71	0	0.00
30/06/2022	R214 On 04-August-22	10.98	Call	Bond Future	75	0	75	0	0.00
30/06/2022	R214 On 04-August-22	10.99	Call	Bond Future	79	0	79	0	0.00
30/06/2022	R214 On 04-August-22	10.98	Put	Bond Future	3772	3	3772	3	0.00
30/06/2022	R214 On 04-August-22	10.99	Put	Bond Future	3720	3	3720	3	0.00
30/06/2022	R214 On 04-August-22	10.97	Put	Bond Future	3825	3	3825	3	0.00
30/06/2022	R214 On 03-November-22			Bond Future	11.83	62.1543	11.8296	62.1543	80.00
30/06/2022	R214 On 03-November-22	11.36	Call	Bond Future	910	1	910	1	0.00
30/06/2022	R214 On 03-November-22	11.35	Call	Bond Future	893	1	893	1	0.00
30/06/2022	R214 On 03-November-22	11.34	Call	Bond Future	875	1	875	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
30/06/2022	R214 On 03-November-22	11.36	Put	Bond Future	3347	3	3347	3	0.00
30/06/2022	R214 On 03-November-22	11.35	Put	Bond Future	3383	3	3383	3	0.00
30/06/2022	R214 On 03-November-22	11.34	Put	Bond Future	3419	3	3419	3	0.00
30/06/2022	R214 On 02-February-23			Bond Future	11.98	63.2230	11.9798	63.2230	0.00
30/06/2022	R214 On 02-February-23	11.09	Call	Bond Future	735	1	735	1	0.00
30/06/2022	R214 On 02-February-23	11.07	Call	Bond Future	709	1	709	1	0.00
30/06/2022	R214 On 02-February-23	11.08	Call	Bond Future	722	1	722	1	0.00
30/06/2022	R214 On 02-February-23	11.08	Put	Bond Future	5430	5	5430	5	0.00
30/06/2022	R214 On 02-February-23	11.07	Put	Bond Future	5473	5	5473	5	0.00
30/06/2022	R214 On 02-February-23	11.09	Put	Bond Future	5387	5	5387	5	0.00
30/06/2022	R214 On 04-May-23			Bond Future	12.11	61.1009	12.1122	61.1009	0.00
30/06/2022	R214 On 04-May-23	11.38	Call	Bond Future	1359	2	1359	2	0.00
30/06/2022	R214 On 04-May-23	11.36	Call	Bond Future	1327	2	1327	2	0.00
30/06/2022	R214 On 04-May-23	11.37	Call	Bond Future	1343	2	1343	2	0.00
30/06/2022	R214 On 04-May-23	11.37	Put	Bond Future	5118	5	5118	5	0.00
30/06/2022	R214 On 04-May-23	11.36	Put	Bond Future	5155	5	5155	5	0.00
30/06/2022	R214 On 04-May-23	11.38	Put	Bond Future	5081	5	5081	5	0.00
30/06/2022	R248 On 04-August-22			Bond Future	11.62	81.1149	11.6213	81.1149	200,798.00
30/06/2022	R248 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	0.00
30/06/2022	R248 On 04-August-22	10.30	Call	Bond Future	1	0	1	0	1,200.00
30/06/2022	R248 On 04-August-22	10.40	Call	Bond Future	2	0	2	0	0.00
30/06/2022	R248 On 04-August-22	10.90	Call	Bond Future	73	0	73	0	1,700.00
30/06/2022	R248 On 04-August-22	11.00	Call	Bond Future	127	0	127	0	1,200.00
30/06/2022	R248 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	1,700.00
30/06/2022	R248 On 04-August-22	10.99	Call	Bond Future	120	0	120	0	0.00
30/06/2022	R248 On 04-August-22	10.98	Call	Bond Future	114	0	114	0	0.00
30/06/2022	R248 On 04-August-22	10.98	Put	Bond Future	4457	4	4457	4	0.00
30/06/2022	R248 On 04-August-22	10.99	Put	Bond Future	4392	4	4392	4	0.00
30/06/2022	R248 On 04-August-22	10.40	Put	Bond Future	8656	8	8656	8	0.00
30/06/2022	R248 On 04-August-22	11.00	Put	Bond Future	4328	4	4328	4	50.00
30/06/2022	R248 On 04-August-22	10.90	Put	Bond Future	4988	4	4988	4	0.00
30/06/2022	R248 On 04-August-22	10.30	Put	Bond Future	9439	9	9439	9	0.00
30/06/2022	R248 On 04-August-22	9.70	Put	Bond Future	14408	14	14408	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
30/06/2022	R248 On 04-August-22	10.20	Put	Bond Future	10234	10	10234	10	0.00
30/06/2022	R248 On 03-November-22			Bond Future	11.78	77.9077	11.7832	77.9077	0.00
30/06/2022	R248 On 03-November-22	11.31	Call	Bond Future	1109	1	1109	1	0.00
30/06/2022	R248 On 03-November-22	11.30	Call	Bond Future	1087	1	1087	1	0.00
30/06/2022	R248 On 03-November-22	11.32	Call	Bond Future	1131	1	1131	1	0.00
30/06/2022	R248 On 03-November-22	11.30	Put	Bond Future	4241	4	4241	4	0.00
30/06/2022	R248 On 03-November-22	11.31	Put	Bond Future	4195	4	4195	4	0.00
30/06/2022	R248 On 03-November-22	11.32	Put	Bond Future	4150	4	4150	4	0.00
30/06/2022	R248 On 02-February-23			Bond Future	11.93	79.2475	11.9324	79.2475	0.00
30/06/2022	R248 On 02-February-23	11.07	Call	Bond Future	984	1	984	1	0.00
30/06/2022	R248 On 02-February-23	11.06	Call	Bond Future	968	1	968	1	0.00
30/06/2022	R248 On 02-February-23	11.08	Call	Bond Future	1001	1	1001	1	0.00
30/06/2022	R248 On 02-February-23	11.08	Put	Bond Future	6592	6	6592	6	0.00
30/06/2022	R248 On 02-February-23	11.06	Put	Bond Future	6699	6	6699	6	0.00
30/06/2022	R248 On 02-February-23	11.07	Put	Bond Future	6645	6	6645	6	0.00
30/06/2022	R248 On 04-May-23			Bond Future	12.06	76.2824	12.0636	76.2824	0.00
30/06/2022	R248 On 04-May-23	11.34	Call	Bond Future	1694	2	1694	2	0.00
30/06/2022	R248 On 04-May-23	11.33	Call	Bond Future	1673	2	1673	2	0.00
30/06/2022	R248 On 04-May-23	11.35	Call	Bond Future	1715	2	1715	2	0.00
30/06/2022	R248 On 04-May-23	11.35	Put	Bond Future	6255	6	6255	6	0.00
30/06/2022	R248 On 04-May-23	11.33	Put	Bond Future	6348	6	6348	6	0.00
30/06/2022	R248 On 04-May-23	11.34	Put	Bond Future	6302	6	6302	6	0.00