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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
15/06/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2022	2025 On 04-August-22			Bond Future	162.18	161.9793	162.1836	161.9793	7,305.00
15/06/2022	2025 On 03-November-22			Bond Future	164.55	164.3466	164.5526	164.3466	0.00
15/06/2022	2025 On 02-February-23			Bond Future	165.58	165.3706	165.5787	165.3706	0.00
15/06/2022	2025 On 04-May-23			Bond Future	168.66	168.4479	168.6584	168.4479	0.00
15/06/2022	2029 On 04-August-22			Bond Future	120.32	119.9995	120.3246	119.9995	2,791.00
15/06/2022	2029 On 03-November-22			Bond Future	120.84	120.5085	120.8375	120.5085	0.00
15/06/2022	2029 On 02-February-23			Bond Future	122.83	122.4924	122.8259	122.4924	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
15/06/2022	2029 On 04-May-23			Bond Future	123.83	123.4885	123.8270	123.4885	0.00
15/06/2022	2030 On 04-August-22			Bond Future	10.37	87.5216	10.3662	87.5216	98,847.00
15/06/2022	2030 On 04-August-22	8.30	Call	Bond Future	0	0	0	0	800.00
15/06/2022	2030 On 04-August-22	9.05	Call	Bond Future	6	0	6	0	800.00
15/06/2022	2030 On 04-August-22	9.54	Call	Bond Future	67	0	67	0	0.00
15/06/2022	2030 On 04-August-22	9.55	Call	Bond Future	70	0	70	0	0.00
15/06/2022	2030 On 04-August-22	9.56	Call	Bond Future	73	0	73	0	0.00
15/06/2022	2030 On 04-August-22	10.95	Call	Bond Future	2956	3	2956	3	0.00
15/06/2022	2030 On 04-August-22	10.95	Put	Bond Future	261	0	261	0	800.00
15/06/2022	2030 On 04-August-22	9.56	Put	Bond Future	3976	5	3976	5	0.00
15/06/2022	2030 On 04-August-22	9.55	Put	Bond Future	4023	5	4023	5	0.00
15/06/2022	2030 On 04-August-22	9.54	Put	Bond Future	4069	5	4069	5	0.00
15/06/2022	2030 On 04-August-22	9.05	Put	Bond Future	6493	7	6493	7	0.00
15/06/2022	2030 On 04-August-22	8.30	Put	Bond Future	10455	11	10455	11	0.00
15/06/2022	2030 On 03-November-22			Bond Future	10.57	88.7804	10.5708	88.7804	19,199.00
15/06/2022	2030 On 03-November-22	10.20	Call	Bond Future	1030	1	1030	1	500.00
15/06/2022	2030 On 03-November-22	11.57	Call	Bond Future	4887	4	4887	4	0.00
15/06/2022	2030 On 03-November-22	10.09	Call	Bond Future	853	1	853	1	0.00
15/06/2022	2030 On 03-November-22	10.08	Call	Bond Future	838	1	838	1	0.00
15/06/2022	2030 On 03-November-22	10.10	Call	Bond Future	868	1	868	1	0.00
15/06/2022	2030 On 03-November-22	9.70	Call	Bond Future	398	0	398	0	500.00
15/06/2022	2030 On 03-November-22	9.70	Put	Bond Future	4481	5	4481	5	0.00
15/06/2022	2030 On 03-November-22	10.10	Put	Bond Future	3047	3	3047	3	0.00
15/06/2022	2030 On 03-November-22	10.20	Put	Bond Future	2740	3	2740	3	0.00
15/06/2022	2030 On 03-November-22	10.08	Put	Bond Future	3110	4	3110	4	0.00
15/06/2022	2030 On 03-November-22	10.09	Put	Bond Future	3078	3	3078	3	0.00
15/06/2022	2030 On 03-November-22	11.57	Put	Bond Future	484	1	484	1	500.00
15/06/2022	2030 On 02-February-23			Bond Future	10.76	86.2169	10.7640	86.2169	0.00
15/06/2022	2030 On 02-February-23	11.12	Call	Bond Future	3126	3	3126	3	0.00
15/06/2022	2030 On 02-February-23	11.16	Call	Bond Future	3236	3	3236	3	0.00
15/06/2022	2030 On 02-February-23	10.01	Call	Bond Future	866	1	866	1	0.00
15/06/2022	2030 On 02-February-23	9.83	Call	Bond Future	675	0	675	0	400.00
15/06/2022	2030 On 02-February-23	9.94	Call	Bond Future	786	1	786	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
15/06/2022	2030 On 02-February-23	9.79	Call	Bond Future	638	0	638	0	0.00
15/06/2022	2030 On 02-February-23	8.81	Call	Bond Future	124	0	124	0	102.00
15/06/2022	2030 On 02-February-23	9.08	Call	Bond Future	206	0	206	0	400.00
15/06/2022	2030 On 02-February-23	9.99	Call	Bond Future	841	1	841	1	0.00
15/06/2022	2030 On 02-February-23	10.00	Call	Bond Future	853	1	853	1	0.00
15/06/2022	2030 On 02-February-23	9.80	Call	Bond Future	647	0	647	0	0.00
15/06/2022	2030 On 02-February-23	9.20	Call	Bond Future	254	0	254	0	0.00
15/06/2022	2030 On 02-February-23	9.66	Call	Bond Future	528	0	528	0	0.00
15/06/2022	2030 On 02-February-23	9.04	Call	Bond Future	192	0	192	0	0.00
15/06/2022	2030 On 02-February-23	9.04	Put	Bond Future	8221	9	8221	9	0.00
15/06/2022	2030 On 02-February-23	9.08	Put	Bond Future	8039	9	8039	9	0.00
15/06/2022	2030 On 02-February-23	9.66	Put	Bond Future	5566	6	5566	6	102.00
15/06/2022	2030 On 02-February-23	8.81	Put	Bond Future	9294	10	9294	10	0.00
15/06/2022	2030 On 02-February-23	9.20	Put	Bond Future	7499	8	7499	8	0.00
15/06/2022	2030 On 02-February-23	9.94	Put	Bond Future	4512	5	4512	5	102.00
15/06/2022	2030 On 02-February-23	10.01	Put	Bond Future	4267	5	4267	5	0.00
15/06/2022	2030 On 02-February-23	11.16	Put	Bond Future	1515	2	1515	2	400.00
15/06/2022	2030 On 02-February-23	9.79	Put	Bond Future	5064	5	5064	5	0.00
15/06/2022	2030 On 02-February-23	9.83	Put	Bond Future	4913	5	4913	5	0.00
15/06/2022	2030 On 02-February-23	9.80	Put	Bond Future	5026	5	5026	5	0.00
15/06/2022	2030 On 02-February-23	9.99	Put	Bond Future	4335	5	4335	5	0.00
15/06/2022	2030 On 02-February-23	10.00	Put	Bond Future	4300	5	4300	5	0.00
15/06/2022	2030 On 02-February-23	11.12	Put	Bond Future	1577	2	1577	2	0.00
15/06/2022	2030 On 04-May-23			Bond Future	10.93	87.8093	10.9311	87.8093	0.00
15/06/2022	2030 On 04-May-23	11.62	Call	Bond Future	4403	4	4403	4	0.00
15/06/2022	2030 On 04-May-23	12.04	Call	Bond Future	5687	5	5687	5	0.00
15/06/2022	2030 On 04-May-23	12.50	Call	Bond Future	7180	7	7180	7	0.00
15/06/2022	2030 On 04-May-23	9.58	Call	Bond Future	562	0	562	0	150.00
15/06/2022	2030 On 04-May-23	10.54	Call	Bond Future	1801	1	1801	1	0.00
15/06/2022	2030 On 04-May-23	10.53	Call	Bond Future	1783	1	1783	1	0.00
15/06/2022	2030 On 04-May-23	11.34	Call	Bond Future	3613	3	3613	3	0.00
15/06/2022	2030 On 04-May-23	10.00	Call	Bond Future	958	1	958	1	1,080.00
15/06/2022	2030 On 04-May-23	10.42	Call	Bond Future	1586	1	1586	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
15/06/2022	2030 On 04-May-23	10.52	Call	Bond Future	1764	1	1764	1	0.00
15/06/2022	2030 On 04-May-23	9.67	Call	Bond Future	634	0	634	0	500.00
15/06/2022	2030 On 04-May-23	9.78	Call	Bond Future	731	1	731	1	400.00
15/06/2022	2030 On 04-May-23	9.03	Call	Bond Future	249	0	249	0	400.00
15/06/2022	2030 On 04-May-23	9.03	Put	Bond Future	8855	9	8855	9	0.00
15/06/2022	2030 On 04-May-23	9.78	Put	Bond Future	5819	6	5819	6	0.00
15/06/2022	2030 On 04-May-23	9.67	Put	Bond Future	6227	7	6227	7	0.00
15/06/2022	2030 On 04-May-23	10.52	Put	Bond Future	3539	4	3539	4	0.00
15/06/2022	2030 On 04-May-23	9.58	Put	Bond Future	6572	7	6572	7	0.00
15/06/2022	2030 On 04-May-23	10.42	Put	Bond Future	3800	4	3800	4	0.00
15/06/2022	2030 On 04-May-23	10.00	Put	Bond Future	5044	5	5044	5	0.00
15/06/2022	2030 On 04-May-23	11.34	Put	Bond Future	1893	2	1893	2	150.00
15/06/2022	2030 On 04-May-23	10.53	Put	Bond Future	3514	4	3514	4	0.00
15/06/2022	2030 On 04-May-23	10.54	Put	Bond Future	3489	4	3489	4	0.00
15/06/2022	2030 On 04-May-23	12.50	Put	Bond Future	809	1	809	1	500.00
15/06/2022	2030 On 04-May-23	12.04	Put	Bond Future	1120	1	1120	1	1,080.00
15/06/2022	2030 On 04-May-23	11.62	Put	Bond Future	1529	2	1529	2	400.00
15/06/2022	2032 On 04-August-22			Bond Future	10.80	87.2174	10.8009	87.2174	87,058.00
15/06/2022	2032 On 04-August-22	11.89	Call	Bond Future	5587	5	5587	5	0.00
15/06/2022	2032 On 04-August-22	10.70	Call	Bond Future	940	1	940	1	0.00
15/06/2022	2032 On 04-August-22	11.00	Call	Bond Future	1816	1	1816	1	0.00
15/06/2022	2032 On 04-August-22	11.60	Call	Bond Future	4259	4	4259	4	0.00
15/06/2022	2032 On 04-August-22	10.21	Call	Bond Future	179	0	179	0	0.00
15/06/2022	2032 On 04-August-22	10.50	Call	Bond Future	524	0	524	0	900.00
15/06/2022	2032 On 04-August-22	10.20	Call	Bond Future	171	0	171	0	0.00
15/06/2022	2032 On 04-August-22	10.10	Call	Bond Future	109	0	109	0	0.00
15/06/2022	2032 On 04-August-22	8.97	Call	Bond Future	0	0	0	0	800.00
15/06/2022	2032 On 04-August-22	9.40	Call	Bond Future	3	0	3	0	0.00
15/06/2022	2032 On 04-August-22	9.72	Call	Bond Future	17	0	17	0	800.00
15/06/2022	2032 On 04-August-22	10.22	Call	Bond Future	187	0	187	0	0.00
15/06/2022	2032 On 04-August-22	9.80	Call	Bond Future	25	0	25	0	900.00
15/06/2022	2032 On 04-August-22	10.20	Put	Bond Future	3432	4	3432	4	0.00
15/06/2022	2032 On 04-August-22	9.72	Put	Bond Future	6003	7	6003	7	0.00

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15/06/2022	2032 On 04-August-22	10.21	Put	Bond Future	3384	4	3384	4	0.00
15/06/2022	2032 On 04-August-22	9.40	Put	Bond Future	7868	9	7868	9	0.00
15/06/2022	2032 On 04-August-22	8.97	Put	Bond Future	10472	11	10472	11	0.00
15/06/2022	2032 On 04-August-22	10.10	Put	Bond Future	3928	5	3928	5	0.00
15/06/2022	2032 On 04-August-22	10.50	Put	Bond Future	2136	3	2136	3	0.00
15/06/2022	2032 On 04-August-22	9.80	Put	Bond Future	5550	6	5550	6	0.00
15/06/2022	2032 On 04-August-22	10.22	Put	Bond Future	3336	4	3336	4	0.00
15/06/2022	2032 On 04-August-22	11.60	Put	Bond Future	167	0	167	0	800.00
15/06/2022	2032 On 04-August-22	11.00	Put	Bond Future	771	1	771	1	7,500.00
15/06/2022	2032 On 04-August-22	10.70	Put	Bond Future	1476	2	1476	2	7,500.00
15/06/2022	2032 On 04-August-22	11.89	Put	Bond Future	76	0	76	0	0.00
15/06/2022	2032 On 03-November-22			Bond Future	11.00	84.3207	10.9986	84.3207	86,116.00
15/06/2022	2032 On 03-November-22	11.55	Call	Bond Future	3730	3	3730	3	0.00
15/06/2022	2032 On 03-November-22	12.30	Call	Bond Future	6709	6	6709	6	0.00
15/06/2022	2032 On 03-November-22	10.56	Call	Bond Future	956	1	956	1	0.00
15/06/2022	2032 On 03-November-22	10.66	Call	Bond Future	1154	1	1154	1	0.00
15/06/2022	2032 On 03-November-22	10.67	Call	Bond Future	1175	1	1175	1	750.00
15/06/2022	2032 On 03-November-22	9.46	Call	Bond Future	73	0	73	0	500.00
15/06/2022	2032 On 03-November-22	10.11	Call	Bond Future	359	0	359	0	0.00
15/06/2022	2032 On 03-November-22	9.31	Call	Bond Future	48	0	48	0	180.00
15/06/2022	2032 On 03-November-22	10.21	Call	Bond Future	443	0	443	0	500.00
15/06/2022	2032 On 03-November-22	10.49	Call	Bond Future	831	1	831	1	0.00
15/06/2022	2032 On 03-November-22	10.16	Call	Bond Future	399	0	399	0	0.00
15/06/2022	2032 On 03-November-22	9.92	Call	Bond Future	234	0	234	0	750.00
15/06/2022	2032 On 03-November-22	9.36	Call	Bond Future	55	0	55	0	454.00
15/06/2022	2032 On 03-November-22	9.36	Put	Bond Future	9070	10	9070	10	0.00
15/06/2022	2032 On 03-November-22	9.92	Put	Bond Future	6031	7	6031	7	0.00
15/06/2022	2032 On 03-November-22	10.11	Put	Bond Future	5097	6	5097	6	454.00
15/06/2022	2032 On 03-November-22	9.31	Put	Bond Future	9357	10	9357	10	0.00
15/06/2022	2032 On 03-November-22	10.16	Put	Bond Future	4862	5	4862	5	180.00
15/06/2022	2032 On 03-November-22	9.46	Put	Bond Future	8502	9	8502	9	0.00
15/06/2022	2032 On 03-November-22	10.56	Put	Bond Future	3252	4	3252	4	180.00
15/06/2022	2032 On 03-November-22	10.49	Put	Bond Future	3500	4	3500	4	454.00

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15/06/2022	2032 On 03-November-22	10.21	Put	Bond Future	4631	5	4631	5	0.00
15/06/2022	2032 On 03-November-22	10.67	Put	Bond Future	2887	3	2887	3	0.00
15/06/2022	2032 On 03-November-22	10.66	Put	Bond Future	2919	3	2919	3	0.00
15/06/2022	2032 On 03-November-22	12.30	Put	Bond Future	360	0	360	0	750.00
15/06/2022	2032 On 03-November-22	11.55	Put	Bond Future	958	1	958	1	500.00
15/06/2022	2032 On 02-February-23			Bond Future	11.18	85.6915	11.1823	85.6915	0.00
15/06/2022	2032 On 02-February-23	11.84	Call	Bond Future	4549	4	4549	4	0.00
15/06/2022	2032 On 02-February-23	12.75	Call	Bond Future	7958	7	7958	7	0.00
15/06/2022	2032 On 02-February-23	10.38	Call	Bond Future	862	1	862	1	0.00
15/06/2022	2032 On 02-February-23	10.39	Call	Bond Future	877	1	877	1	0.00
15/06/2022	2032 On 02-February-23	9.31	Call	Bond Future	116	0	116	0	454.00
15/06/2022	2032 On 02-February-23	10.16	Call	Bond Future	593	0	593	0	0.00
15/06/2022	2032 On 02-February-23	9.47	Call	Bond Future	164	0	164	0	500.00
15/06/2022	2032 On 02-February-23	11.69	Call	Bond Future	4037	4	4037	4	0.00
15/06/2022	2032 On 02-February-23	10.40	Call	Bond Future	891	1	891	1	0.00
15/06/2022	2032 On 02-February-23	10.50	Call	Bond Future	1049	1	1049	1	0.00
15/06/2022	2032 On 02-February-23	10.67	Call	Bond Future	1353	1	1353	1	750.00
15/06/2022	2032 On 02-February-23	10.22	Call	Bond Future	654	0	654	0	500.00
15/06/2022	2032 On 02-February-23	9.92	Call	Bond Future	394	0	394	0	750.00
15/06/2022	2032 On 02-February-23	9.92	Put	Bond Future	7034	8	7034	8	0.00
15/06/2022	2032 On 02-February-23	10.22	Put	Bond Future	5654	6	5654	6	0.00
15/06/2022	2032 On 02-February-23	10.67	Put	Bond Future	3967	4	3967	4	0.00
15/06/2022	2032 On 02-February-23	10.50	Put	Bond Future	4554	5	4554	5	454.00
15/06/2022	2032 On 02-February-23	10.40	Put	Bond Future	4927	5	4927	5	0.00
15/06/2022	2032 On 02-February-23	11.69	Put	Bond Future	1549	2	1549	2	0.00
15/06/2022	2032 On 02-February-23	9.47	Put	Bond Future	9339	10	9339	10	0.00
15/06/2022	2032 On 02-February-23	10.16	Put	Bond Future	5919	6	5919	6	454.00
15/06/2022	2032 On 02-February-23	9.31	Put	Bond Future	10215	11	10215	11	0.00
15/06/2022	2032 On 02-February-23	10.39	Put	Bond Future	4966	5	4966	5	0.00
15/06/2022	2032 On 02-February-23	10.38	Put	Bond Future	5004	5	5004	5	0.00
15/06/2022	2032 On 02-February-23	12.75	Put	Bond Future	587	1	587	1	750.00
15/06/2022	2032 On 02-February-23	11.84	Put	Bond Future	1345	2	1345	2	500.00
15/06/2022	2032 On 04-May-23			Bond Future	11.34	83.1139	11.3392	83.1139	0.00

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15/06/2022	2032 On 04-May-23	10.87	Call	Bond Future	1805	1	1805	1	0.00
15/06/2022	2032 On 04-May-23	10.88	Call	Bond Future	1826	1	1826	1	0.00
15/06/2022	2032 On 04-May-23	10.89	Call	Bond Future	1846	2	1846	2	0.00
15/06/2022	2032 On 04-May-23	10.89	Put	Bond Future	4073	4	4073	4	0.00
15/06/2022	2032 On 04-May-23	10.88	Put	Bond Future	4103	4	4103	4	0.00
15/06/2022	2032 On 04-May-23	10.87	Put	Bond Future	4133	5	4133	5	0.00
15/06/2022	2033 On 04-August-22			Bond Future	114.22	114.1856	114.2189	114.1856	7,428.00
15/06/2022	2033 On 03-November-22			Bond Future	114.56	114.5263	114.5591	114.5263	0.00
15/06/2022	2033 On 02-February-23			Bond Future	116.44	116.4115	116.4439	116.4115	0.00
15/06/2022	2033 On 04-May-23			Bond Future	117.24	117.2098	117.2418	117.2098	0.00
15/06/2022	2037 On 04-August-22			Bond Future	11.30	79.8212	11.2984	79.8212	136,019.00
15/06/2022	2037 On 04-August-22	10.10	Call	Bond Future	10	0	10	0	50.00
15/06/2022	2037 On 04-August-22	10.91	Call	Bond Future	451	0	451	0	0.00
15/06/2022	2037 On 04-August-22	11.21	Call	Bond Future	1114	1	1114	1	1,050.00
15/06/2022	2037 On 04-August-22	11.42	Call	Bond Future	1784	1	1784	1	0.00
15/06/2022	2037 On 04-August-22	10.89	Call	Bond Future	420	0	420	0	0.00
15/06/2022	2037 On 04-August-22	10.90	Call	Bond Future	435	0	435	0	0.00
15/06/2022	2037 On 04-August-22	11.95	Call	Bond Future	4062	4	4062	4	0.00
15/06/2022	2037 On 04-August-22	11.95	Put	Bond Future	293	0	293	0	1,050.00
15/06/2022	2037 On 04-August-22	10.91	Put	Bond Future	2829	3	2829	3	0.00
15/06/2022	2037 On 04-August-22	10.89	Put	Bond Future	2924	4	2924	4	0.00
15/06/2022	2037 On 04-August-22	11.42	Put	Bond Future	1060	1	1060	1	50.00
15/06/2022	2037 On 04-August-22	11.21	Put	Bond Future	1646	2	1646	2	0.00
15/06/2022	2037 On 04-August-22	10.10	Put	Bond Future	7696	8	7696	8	0.00
15/06/2022	2037 On 04-August-22	10.90	Put	Bond Future	2877	3	2877	3	50.00
15/06/2022	2037 On 03-November-22			Bond Future	11.47	80.9695	11.4737	80.9695	2,000.00
15/06/2022	2037 On 03-November-22	11.30	Call	Bond Future	1815	1	1815	1	0.00
15/06/2022	2037 On 03-November-22	11.32	Call	Bond Future	1869	2	1869	2	0.00
15/06/2022	2037 On 03-November-22	11.31	Call	Bond Future	1842	1	1842	1	0.00
15/06/2022	2037 On 03-November-22	11.31	Put	Bond Future	2808	3	2808	3	0.00
15/06/2022	2037 On 03-November-22	11.30	Put	Bond Future	2841	3	2841	3	0.00
15/06/2022	2037 On 03-November-22	11.32	Put	Bond Future	2776	3	2776	3	0.00
15/06/2022	2037 On 02-February-23			Bond Future	11.64	78.0290	11.6397	78.0290	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
15/06/2022	2037 On 02-February-23	11.05	Call	Bond Future	1366	1	1366	1	0.00
15/06/2022	2037 On 02-February-23	11.03	Call	Bond Future	1324	1	1324	1	0.00
15/06/2022	2037 On 02-February-23	11.04	Call	Bond Future	1345	1	1345	1	0.00
15/06/2022	2037 On 02-February-23	11.04	Put	Bond Future	4887	5	4887	5	0.00
15/06/2022	2037 On 02-February-23	11.03	Put	Bond Future	4927	5	4927	5	0.00
15/06/2022	2037 On 02-February-23	11.05	Put	Bond Future	4847	5	4847	5	0.00
15/06/2022	2037 On 04-May-23			Bond Future	11.78	79.4718	11.7843	79.4718	0.00
15/06/2022	2037 On 04-May-23	11.32	Call	Bond Future	2054	2	2054	2	0.00
15/06/2022	2037 On 04-May-23	11.30	Call	Bond Future	2007	2	2007	2	0.00
15/06/2022	2037 On 04-May-23	11.31	Call	Bond Future	2030	2	2030	2	0.00
15/06/2022	2037 On 04-May-23	11.31	Put	Bond Future	4756	5	4756	5	0.00
15/06/2022	2037 On 04-May-23	11.30	Put	Bond Future	4792	5	4792	5	0.00
15/06/2022	2037 On 04-May-23	11.32	Put	Bond Future	4721	5	4721	5	0.00
15/06/2022	2038 On 04-August-22			Bond Future	128.98	128.4484	128.9838	128.4484	4,102.00
15/06/2022	2038 On 03-November-22			Bond Future	130.87	130.3259	130.8682	130.3259	0.00
15/06/2022	2038 On 02-February-23			Bond Future	131.13	130.5800	131.1301	130.5800	0.00
15/06/2022	2038 On 04-May-23			Bond Future	133.57	133.0114	133.5706	133.0114	0.00
15/06/2022	2040 On 04-August-22			Bond Future	11.41	81.5191	11.4103	81.5191	125,105.00
15/06/2022	2040 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	460.00
15/06/2022	2040 On 04-August-22	10.70	Call	Bond Future	136	0	136	0	460.00
15/06/2022	2040 On 04-August-22	11.03	Call	Bond Future	518	0	518	0	0.00
15/06/2022	2040 On 04-August-22	12.24	Call	Bond Future	5283	5	5283	5	0.00
15/06/2022	2040 On 04-August-22	11.04	Call	Bond Future	536	0	536	0	0.00
15/06/2022	2040 On 04-August-22	11.05	Call	Bond Future	554	0	554	0	0.00
15/06/2022	2040 On 04-August-22	11.05	Put	Bond Future	2921	3	2921	3	0.00
15/06/2022	2040 On 04-August-22	12.24	Put	Bond Future	218	0	218	0	460.00
15/06/2022	2040 On 04-August-22	9.70	Put	Bond Future	12249	13	12249	13	0.00
15/06/2022	2040 On 04-August-22	11.04	Put	Bond Future	2969	3	2969	3	0.00
15/06/2022	2040 On 04-August-22	11.03	Put	Bond Future	3018	4	3018	4	0.00
15/06/2022	2040 On 04-August-22	10.70	Put	Bond Future	4905	5	4905	5	0.00
15/06/2022	2040 On 03-November-22			Bond Future	11.58	82.6918	11.5806	82.6918	3,965.00
15/06/2022	2040 On 03-November-22	11.50	Call	Bond Future	2198	2	2198	2	1,500.00
15/06/2022	2040 On 03-November-22	11.41	Call	Bond Future	1920	2	1920	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
15/06/2022	2040 On 03-November-22	10.80	Call	Bond Future	551	0	551	0	1,500.00
15/06/2022	2040 On 03-November-22	12.52	Call	Bond Future	6330	6	6330	6	0.00
15/06/2022	2040 On 03-November-22	11.39	Call	Bond Future	1860	2	1860	2	0.00
15/06/2022	2040 On 03-November-22	11.40	Call	Bond Future	1890	2	1890	2	0.00
15/06/2022	2040 On 03-November-22	10.70	Call	Bond Future	431	0	431	0	1,100.00
15/06/2022	2040 On 03-November-22	11.20	Call	Bond Future	1344	1	1344	1	1,100.00
15/06/2022	2040 On 03-November-22	11.20	Put	Bond Future	3787	4	3787	4	0.00
15/06/2022	2040 On 03-November-22	11.41	Put	Bond Future	3000	3	3000	3	0.00
15/06/2022	2040 On 03-November-22	10.80	Put	Bond Future	5688	6	5688	6	0.00
15/06/2022	2040 On 03-November-22	10.70	Put	Bond Future	6263	7	6263	7	0.00
15/06/2022	2040 On 03-November-22	11.50	Put	Bond Future	2705	3	2705	3	0.00
15/06/2022	2040 On 03-November-22	12.52	Put	Bond Future	763	1	763	1	1,100.00
15/06/2022	2040 On 03-November-22	11.39	Put	Bond Future	3069	3	3069	3	0.00
15/06/2022	2040 On 03-November-22	11.40	Put	Bond Future	3035	3	3035	3	0.00
15/06/2022	2040 On 02-February-23			Bond Future	11.74	79.5291	11.7420	79.5291	0.00
15/06/2022	2040 On 02-February-23	11.10	Call	Bond Future	1388	1	1388	1	0.00
15/06/2022	2040 On 02-February-23	11.11	Call	Bond Future	1409	1	1409	1	0.00
15/06/2022	2040 On 02-February-23	10.18	Call	Bond Future	254	0	254	0	0.00
15/06/2022	2040 On 02-February-23	10.21	Call	Bond Future	271	0	271	0	400.00
15/06/2022	2040 On 02-February-23	12.27	Call	Bond Future	5038	5	5038	5	0.00
15/06/2022	2040 On 02-February-23	12.24	Call	Bond Future	4919	4	4919	4	0.00
15/06/2022	2040 On 02-February-23	10.93	Call	Bond Future	1046	1	1046	1	0.00
15/06/2022	2040 On 02-February-23	10.96	Call	Bond Future	1102	1	1102	1	400.00
15/06/2022	2040 On 02-February-23	11.12	Call	Bond Future	1432	1	1432	1	0.00
15/06/2022	2040 On 02-February-23	11.12	Put	Bond Future	5390	6	5390	6	0.00
15/06/2022	2040 On 02-February-23	10.96	Put	Bond Future	6128	7	6128	7	0.00
15/06/2022	2040 On 02-February-23	12.24	Put	Bond Future	1957	2	1957	2	0.00
15/06/2022	2040 On 02-February-23	12.27	Put	Bond Future	1904	2	1904	2	400.00
15/06/2022	2040 On 02-February-23	10.21	Put	Bond Future	10593	11	10593	11	0.00
15/06/2022	2040 On 02-February-23	10.93	Put	Bond Future	6275	7	6275	7	0.00
15/06/2022	2040 On 02-February-23	10.18	Put	Bond Future	10799	11	10799	11	0.00
15/06/2022	2040 On 02-February-23	11.11	Put	Bond Future	5434	6	5434	6	0.00
15/06/2022	2040 On 02-February-23	11.10	Put	Bond Future	5478	6	5478	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
15/06/2022	2040 On 04-May-23			Bond Future	11.88	81.0000	11.8825	81.0000	0.00
15/06/2022	2040 On 04-May-23	13.45	Call	Bond Future	9668	9	9668	9	0.00
15/06/2022	2040 On 04-May-23	11.42	Call	Bond Future	2248	2	2248	2	0.00
15/06/2022	2040 On 04-May-23	11.48	Call	Bond Future	2404	2	2404	2	500.00
15/06/2022	2040 On 04-May-23	10.17	Call	Bond Future	368	0	368	0	400.00
15/06/2022	2040 On 04-May-23	10.73	Call	Bond Future	911	1	911	1	500.00
15/06/2022	2040 On 04-May-23	10.92	Call	Bond Future	1184	1	1184	1	400.00
15/06/2022	2040 On 04-May-23	11.41	Call	Bond Future	2222	2	2222	2	0.00
15/06/2022	2040 On 04-May-23	12.78	Call	Bond Future	6857	6	6857	6	0.00
15/06/2022	2040 On 04-May-23	11.43	Call	Bond Future	2273	2	2273	2	0.00
15/06/2022	2040 On 04-May-23	11.43	Put	Bond Future	5067	5	5067	5	0.00
15/06/2022	2040 On 04-May-23	10.73	Put	Bond Future	8337	9	8337	9	0.00
15/06/2022	2040 On 04-May-23	12.78	Put	Bond Future	1741	2	1741	2	400.00
15/06/2022	2040 On 04-May-23	13.45	Put	Bond Future	1068	1	1068	1	500.00
15/06/2022	2040 On 04-May-23	11.41	Put	Bond Future	5143	5	5143	5	0.00
15/06/2022	2040 On 04-May-23	10.92	Put	Bond Future	7314	8	7314	8	0.00
15/06/2022	2040 On 04-May-23	10.17	Put	Bond Future	11798	12	11798	12	0.00
15/06/2022	2040 On 04-May-23	11.48	Put	Bond Future	4881	5	4881	5	0.00
15/06/2022	2040 On 04-May-23	11.42	Put	Bond Future	5105	5	5105	5	0.00
15/06/2022	2044 On 04-August-22			Bond Future	11.43	78.2310	11.4301	78.2310	85,888.00
15/06/2022	2044 On 04-August-22	11.10	Call	Bond Future	626	0	626	0	0.00
15/06/2022	2044 On 04-August-22	11.08	Call	Bond Future	586	0	586	0	0.00
15/06/2022	2044 On 04-August-22	11.09	Call	Bond Future	606	0	606	0	0.00
15/06/2022	2044 On 04-August-22	11.09	Put	Bond Future	2877	3	2877	3	0.00
15/06/2022	2044 On 04-August-22	11.08	Put	Bond Future	2925	3	2925	3	0.00
15/06/2022	2044 On 04-August-22	11.10	Put	Bond Future	2829	3	2829	3	0.00
15/06/2022	2044 On 03-November-22			Bond Future	11.59	79.3565	11.5916	79.3565	0.00
15/06/2022	2044 On 03-November-22	11.40	Call	Bond Future	1888	2	1888	2	0.00
15/06/2022	2044 On 03-November-22	11.39	Call	Bond Future	1858	2	1858	2	0.00
15/06/2022	2044 On 03-November-22	11.41	Call	Bond Future	1918	2	1918	2	0.00
15/06/2022	2044 On 03-November-22	10.60	Call	Bond Future	335	0	335	0	1,600.00
15/06/2022	2044 On 03-November-22	11.30	Call	Bond Future	1602	1	1602	1	1,600.00
15/06/2022	2044 On 03-November-22	11.30	Put	Bond Future	3497	4	3497	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
15/06/2022	2044 On 03-November-22	10.60	Put	Bond Future	7106	8	7106	8	0.00
15/06/2022	2044 On 03-November-22	11.41	Put	Bond Future	3089	3	3089	3	0.00
15/06/2022	2044 On 03-November-22	11.40	Put	Bond Future	3125	4	3125	4	0.00
15/06/2022	2044 On 03-November-22	11.39	Put	Bond Future	3160	4	3160	4	0.00
15/06/2022	2044 On 02-February-23			Bond Future	11.74	76.2648	11.7445	76.2648	0.00
15/06/2022	2044 On 02-February-23	11.16	Call	Bond Future	1537	1	1537	1	0.00
15/06/2022	2044 On 02-February-23	11.14	Call	Bond Future	1491	1	1491	1	0.00
15/06/2022	2044 On 02-February-23	11.15	Call	Bond Future	1514	1	1514	1	0.00
15/06/2022	2044 On 02-February-23	11.15	Put	Bond Future	5370	6	5370	6	0.00
15/06/2022	2044 On 02-February-23	11.14	Put	Bond Future	5415	6	5415	6	0.00
15/06/2022	2044 On 02-February-23	11.16	Put	Bond Future	5326	6	5326	6	0.00
15/06/2022	2044 On 04-May-23			Bond Future	11.88	77.6755	11.8771	77.6755	0.00
15/06/2022	2044 On 04-May-23	11.43	Call	Bond Future	2319	2	2319	2	0.00
15/06/2022	2044 On 04-May-23	11.41	Call	Bond Future	2267	2	2267	2	0.00
15/06/2022	2044 On 04-May-23	11.42	Call	Bond Future	2293	2	2293	2	0.00
15/06/2022	2044 On 04-May-23	11.42	Put	Bond Future	5174	6	5174	6	0.00
15/06/2022	2044 On 04-May-23	11.41	Put	Bond Future	5213	6	5213	6	0.00
15/06/2022	2044 On 04-May-23	11.43	Put	Bond Future	5135	6	5135	6	0.00
15/06/2022	2046 On 04-August-22			Bond Future	118.35	117.9253	118.3522	117.9253	16,569.00
15/06/2022	2046 On 03-November-22			Bond Future	118.13	117.6931	118.1251	117.6931	1,566.00
15/06/2022	2046 On 02-February-23			Bond Future	120.07	119.6312	120.0695	119.6312	0.00
15/06/2022	2046 On 04-May-23			Bond Future	120.29	119.8427	120.2880	119.8427	0.00
15/06/2022	2050 On 04-August-22			Bond Future	120.01	119.0838	120.0094	119.0838	11,293.00
15/06/2022	2050 On 03-November-22			Bond Future	121.76	120.8237	121.7619	120.8237	0.00
15/06/2022	2050 On 02-February-23			Bond Future	121.66	120.7119	121.6649	120.7119	0.00
15/06/2022	2050 On 04-May-23			Bond Future	123.93	122.9590	123.9284	122.9590	0.00
15/06/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2022	AL37 On 04-August-22			Index Future	817.21	813.2820	817.2110	813.2820	0.00
15/06/2022	AL37 On 03-November-22			Index Future	829.07	825.0940	829.0730	825.0940	0.00
15/06/2022	AL37 On 02-February-23			Index Future	842.52	838.4800	842.5180	838.4800	0.00
15/06/2022	AL37 On 04-May-23			Index Future	857.98	853.8790	857.9830	853.8790	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
15/06/2022	AL7T On 04-August-22			Index Future	925.86	919.3180	925.8610	919.3180	0.00
15/06/2022	AL7T On 03-November-22			Index Future	939.30	932.6690	939.3000	932.6690	0.00
15/06/2022	AL7T On 02-February-23			Index Future	954.53	947.8010	954.5320	947.8010	0.00
15/06/2022	AL7T On 04-May-23			Index Future	972.05	965.2070	972.0530	965.2070	0.00
15/06/2022	ALBI On 04-August-22			Index Future	823.47	817.6740	823.4670	817.6740	136.00
15/06/2022	ALBI On 03-November-22			Index Future	835.42	829.5490	835.4200	829.5490	0.00
15/06/2022	ALBI On 02-February-23			Index Future	848.97	843.0090	848.9680	843.0090	0.00
15/06/2022	ALBI On 04-May-23			Index Future	864.55	858.4900	864.5510	858.4900	0.00
15/06/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/06/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2022	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
15/06/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2022	ES33 On 04-August-22			Bond Future	12.12	74.6713	12.1169	74.6713	350.00
15/06/2022	ES33 On 03-November-22			Bond Future	12.35	71.9804	12.3466	71.9804	0.00
15/06/2022	ES33 On 02-February-23			Bond Future	12.57	73.1674	12.5691	73.1674	0.00
15/06/2022	ES33 On 04-May-23			Bond Future	12.76	70.7429	12.7627	70.7429	0.00
15/06/2022	ES42 On 04-August-22			Bond Future	12.51	72.8130	12.5056	72.8130	4,769.00
15/06/2022	ES42 On 03-November-22			Bond Future	12.72	69.6176	12.7168	69.6176	0.00
15/06/2022	ES42 On 02-February-23			Bond Future	12.91	70.7674	12.9141	70.7674	0.00
15/06/2022	ES42 On 04-May-23			Bond Future	13.09	67.8268	13.0944	67.8268	0.00
15/06/2022	GOVI On 04-August-22			GOVI	812.16	806.3880	812.1600	806.3880	1,111.00
15/06/2022	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
15/06/2022	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
15/06/2022	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
15/06/2022	GOVI On 04-August-22	819.28	Put	GOVI	71200	13	71200	13	0.00
15/06/2022	GOVI On 04-August-22	819.27	Put	GOVI	71100	13	71100	13	0.00
15/06/2022	GOVI On 04-August-22	819.26	Put	GOVI	71000	13	71000	13	0.00
15/06/2022	GOVI On 03-November-22			GOVI	823.95	818.0990	823.9490	818.0990	0.00
15/06/2022	GOVI On 03-November-22	820.43	Call	GOVI	35190	0	35190	0	0.00
15/06/2022	GOVI On 03-November-22	820.41	Call	GOVI	35390	0	35390	0	0.00
15/06/2022	GOVI On 03-November-22	820.42	Call	GOVI	35290	0	35290	0	0.00
15/06/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	2	0	2	0.00
15/06/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	2	0	2	0.00
15/06/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	2	0	2	0.00
15/06/2022	GOVI On 02-February-23			GOVI	837.31	831.3730	837.3100	831.3730	0.00
15/06/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
15/06/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
15/06/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
15/06/2022	GOVI On 02-February-23	850.82	Put	GOVI	135100	19	135100	19	0.00
15/06/2022	GOVI On 02-February-23	850.83	Put	GOVI	135200	19	135200	19	0.00
15/06/2022	GOVI On 02-February-23	850.84	Put	GOVI	135300	19	135300	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
15/06/2022	GOVI On 04-May-23			GOVI	852.68	846.6400	852.6790	846.6400	0.00
15/06/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
15/06/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
15/06/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
15/06/2022	GOVI On 04-May-23	852.87	Put	GOVI	1910	6	1910	6	0.00
15/06/2022	GOVI On 04-May-23	852.86	Put	GOVI	1810	6	1810	6	0.00
15/06/2022	GOVI On 04-May-23	852.88	Put	GOVI	2010	6	2010	6	0.00
15/06/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/06/2022	IGOV On 04-August-22			Index Future	320.09	319.0630	320.0870	319.0630	759.00
15/06/2022	IGOV On 03-November-22			Index Future	324.81	323.7750	324.8110	323.7750	16.00
15/06/2022	IGOV On 02-February-23			Index Future	330.16	329.1050	330.1560	329.1050	0.00
15/06/2022	IGOV On 04-May-23			Index Future	336.29	335.2240	336.2920	335.2240	0.00
15/06/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
15/06/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
15/06/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
15/06/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
15/06/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
15/06/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
15/06/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
15/06/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
15/06/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
15/06/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
15/06/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
15/06/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
15/06/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
15/06/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
15/06/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
15/06/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
15/06/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
15/06/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/06/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/06/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.93	95.0750	4.9250	95.0750	0.00
15/06/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.08	94.9150	5.0750	94.9150	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
15/06/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.57	94.4100	5.5700	94.4100	0.00
15/06/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.70	94.2750	5.6950	94.2750	0.00
15/06/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.16	93.8000	6.1600	93.8000	0.00
15/06/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.27	93.7000	6.2700	93.7000	0.00
15/06/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.71	93.2400	6.7100	93.2400	68.00
15/06/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.29	92.6450	7.2850	92.6450	0.00
15/06/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.75	92.1200	7.7500	92.1200	0.00
15/06/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.98	91.8800	7.9800	91.8800	75.00
15/06/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.20	91.6650	8.1950	91.6650	172.00
15/06/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.31	91.5450	8.3050	91.5450	0.00
15/06/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.55	8.5500	8.5500	8.5500	0.00
15/06/2022	R023 On 04-August-22			Bond Future	5.71	104.5068	5.7138	104.5068	24,072.00
15/06/2022	R023 On 04-August-22	6.03	Call	Bond Future	208	0	208	0	0.00
15/06/2022	R023 On 04-August-22	6.04	Call	Bond Future	212	0	212	0	0.00
15/06/2022	R023 On 04-August-22	6.05	Call	Bond Future	217	0	217	0	0.00
15/06/2022	R023 On 04-August-22	6.05	Put	Bond Future	33	0	33	0	0.00
15/06/2022	R023 On 04-August-22	6.04	Put	Bond Future	34	0	34	0	0.00
15/06/2022	R023 On 04-August-22	6.03	Put	Bond Future	35	0	35	0	0.00
15/06/2022	R023 On 03-November-22			Bond Future	5.62	102.0920	5.6237	102.0920	0.00
15/06/2022	R023 On 03-November-22	6.27	Call	Bond Future	229	0	229	0	0.00
15/06/2022	R023 On 03-November-22	6.25	Call	Bond Future	223	0	223	0	0.00
15/06/2022	R023 On 03-November-22	6.26	Call	Bond Future	226	0	226	0	0.00
15/06/2022	R023 On 03-November-22	6.26	Put	Bond Future	30	0	30	0	0.00
15/06/2022	R023 On 03-November-22	6.25	Put	Bond Future	31	0	31	0	0.00
15/06/2022	R023 On 03-November-22	6.27	Put	Bond Future	30	0	30	0	0.00
15/06/2022	R035 On 04-August-22			Bond Future	11.11	88.3631	11.1141	88.3631	131,628.00
15/06/2022	R035 On 04-August-22	10.53	Call	Bond Future	212	0	212	0	400.00
15/06/2022	R035 On 04-August-22	10.74	Call	Bond Future	472	0	472	0	0.00
15/06/2022	R035 On 04-August-22	11.13	Call	Bond Future	1419	1	1419	1	0.00
15/06/2022	R035 On 04-August-22	12.18	Call	Bond Future	6122	6	6122	6	0.00
15/06/2022	R035 On 04-August-22	9.53	Call	Bond Future	1	0	1	0	400.00
15/06/2022	R035 On 04-August-22	9.84	Call	Bond Future	6	0	6	0	100.00
15/06/2022	R035 On 04-August-22	10.64	Call	Bond Future	329	0	329	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
15/06/2022	R035 On 04-August-22	10.72	Call	Bond Future	440	0	440	0	0.00
15/06/2022	R035 On 04-August-22	10.73	Call	Bond Future	456	0	456	0	0.00
15/06/2022	R035 On 04-August-22	10.73	Put	Bond Future	2788	3	2788	3	0.00
15/06/2022	R035 On 04-August-22	10.72	Put	Bond Future	2834	3	2834	3	0.00
15/06/2022	R035 On 04-August-22	10.64	Put	Bond Future	3221	4	3221	4	100.00
15/06/2022	R035 On 04-August-22	9.84	Put	Bond Future	8103	9	8103	9	0.00
15/06/2022	R035 On 04-August-22	10.53	Put	Bond Future	3794	4	3794	4	0.00
15/06/2022	R035 On 04-August-22	11.13	Put	Bond Future	1325	2	1325	2	100.00
15/06/2022	R035 On 04-August-22	9.53	Put	Bond Future	10231	11	10231	11	0.00
15/06/2022	R035 On 04-August-22	12.18	Put	Bond Future	101	0	101	0	400.00
15/06/2022	R035 On 04-August-22	10.74	Put	Bond Future	2742	3	2742	3	0.00
15/06/2022	R035 On 03-November-22			Bond Future	11.30	85.1478	11.3007	85.1478	3,020.00
15/06/2022	R035 On 03-November-22	11.14	Call	Bond Future	1772	2	1772	2	0.00
15/06/2022	R035 On 03-November-22	11.13	Call	Bond Future	1744	1	1744	1	0.00
15/06/2022	R035 On 03-November-22	9.82	Call	Bond Future	87	0	87	0	582.00
15/06/2022	R035 On 03-November-22	10.30	Call	Bond Future	299	0	299	0	1,000.00
15/06/2022	R035 On 03-November-22	11.15	Call	Bond Future	1800	2	1800	2	0.00
15/06/2022	R035 On 03-November-22	12.68	Call	Bond Future	7874	7	7874	7	0.00
15/06/2022	R035 On 03-November-22	10.99	Call	Bond Future	1381	1	1381	1	0.00
15/06/2022	R035 On 03-November-22	11.05	Call	Bond Future	1531	1	1531	1	1,000.00
15/06/2022	R035 On 03-November-22	10.57	Call	Bond Future	561	0	561	0	0.00
15/06/2022	R035 On 03-November-22	10.57	Put	Bond Future	4958	5	4958	5	582.00
15/06/2022	R035 On 03-November-22	10.99	Put	Bond Future	3212	4	3212	4	582.00
15/06/2022	R035 On 03-November-22	12.68	Put	Bond Future	388	0	388	0	1,000.00
15/06/2022	R035 On 03-November-22	11.15	Put	Bond Future	2681	3	2681	3	0.00
15/06/2022	R035 On 03-November-22	10.30	Put	Bond Future	6403	7	6403	7	0.00
15/06/2022	R035 On 03-November-22	9.82	Put	Bond Future	9343	10	9343	10	0.00
15/06/2022	R035 On 03-November-22	11.13	Put	Bond Future	2743	3	2743	3	0.00
15/06/2022	R035 On 03-November-22	11.14	Put	Bond Future	2712	3	2712	3	0.00
15/06/2022	R035 On 03-November-22	11.05	Put	Bond Future	3004	3	3004	3	0.00
15/06/2022	R035 On 02-February-23			Bond Future	11.48	86.5312	11.4778	86.5312	0.00
15/06/2022	R035 On 02-February-23	11.98	Call	Bond Future	4541	4	4541	4	0.00
15/06/2022	R035 On 02-February-23	10.86	Call	Bond Future	1301	1	1301	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
15/06/2022	R035 On 02-February-23	10.87	Call	Bond Future	1322	1	1322	1	0.00
15/06/2022	R035 On 02-February-23	10.30	Call	Bond Future	488	0	488	0	1,000.00
15/06/2022	R035 On 02-February-23	10.64	Call	Bond Future	900	1	900	1	400.00
15/06/2022	R035 On 02-February-23	13.22	Call	Bond Future	9660	9	9660	9	0.00
15/06/2022	R035 On 02-February-23	11.05	Call	Bond Future	1717	1	1717	1	1,000.00
15/06/2022	R035 On 02-February-23	11.06	Call	Bond Future	1740	1	1740	1	0.00
15/06/2022	R035 On 02-February-23	11.94	Call	Bond Future	4393	4	4393	4	0.00
15/06/2022	R035 On 02-February-23	10.88	Call	Bond Future	1342	1	1342	1	0.00
15/06/2022	R035 On 02-February-23	10.66	Call	Bond Future	932	1	932	1	0.00
15/06/2022	R035 On 02-February-23	10.60	Call	Bond Future	836	1	836	1	0.00
15/06/2022	R035 On 02-February-23	9.81	Call	Bond Future	182	0	182	0	582.00
15/06/2022	R035 On 02-February-23	9.85	Call	Bond Future	199	0	199	0	0.00
15/06/2022	R035 On 02-February-23	9.89	Call	Bond Future	217	0	217	0	400.00
15/06/2022	R035 On 02-February-23	9.89	Put	Bond Future	9933	10	9933	10	0.00
15/06/2022	R035 On 02-February-23	9.81	Put	Bond Future	10429	11	10429	11	0.00
15/06/2022	R035 On 02-February-23	10.60	Put	Bond Future	6020	6	6020	6	0.00
15/06/2022	R035 On 02-February-23	10.64	Put	Bond Future	5838	6	5838	6	0.00
15/06/2022	R035 On 02-February-23	10.66	Put	Bond Future	5748	6	5748	6	582.00
15/06/2022	R035 On 02-February-23	10.30	Put	Bond Future	7548	8	7548	8	0.00
15/06/2022	R035 On 02-February-23	10.88	Put	Bond Future	4824	5	4824	5	0.00
15/06/2022	R035 On 02-February-23	13.22	Put	Bond Future	585	1	585	1	1,000.00
15/06/2022	R035 On 02-February-23	11.06	Put	Bond Future	4152	4	4152	4	582.00
15/06/2022	R035 On 02-February-23	11.05	Put	Bond Future	4188	4	4188	4	0.00
15/06/2022	R035 On 02-February-23	11.98	Put	Bond Future	1767	2	1767	2	400.00
15/06/2022	R035 On 02-February-23	9.85	Put	Bond Future	10180	11	10180	11	0.00
15/06/2022	R035 On 02-February-23	10.87	Put	Bond Future	4863	5	4863	5	0.00
15/06/2022	R035 On 02-February-23	10.86	Put	Bond Future	4903	5	4903	5	0.00
15/06/2022	R035 On 02-February-23	11.94	Put	Bond Future	1836	2	1836	2	0.00
15/06/2022	R035 On 04-May-23			Bond Future	11.62	83.6297	11.6224	83.6297	0.00
15/06/2022	R035 On 04-May-23	11.22	Call	Bond Future	2174	2	2174	2	0.00
15/06/2022	R035 On 04-May-23	10.42	Call	Bond Future	764	1	764	1	500.00
15/06/2022	R035 On 04-May-23	9.85	Call	Bond Future	300	0	300	0	400.00
15/06/2022	R035 On 04-May-23	11.17	Call	Bond Future	2055	2	2055	2	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2022	R035 On 04-May-23	11.20	Call	Bond Future	2125	2	2125	2	0.00
15/06/2022	R035 On 04-May-23	11.21	Call	Bond Future	2150	2	2150	2	0.00
15/06/2022	R035 On 04-May-23	10.60	Call	Bond Future	985	1	985	1	400.00
15/06/2022	R035 On 04-May-23	12.46	Call	Bond Future	6092	6	6092	6	0.00
15/06/2022	R035 On 04-May-23	13.18	Call	Bond Future	8962	8	8962	8	0.00
15/06/2022	R035 On 04-May-23	13.18	Put	Bond Future	943	1	943	1	500.00
15/06/2022	R035 On 04-May-23	12.46	Put	Bond Future	1634	2	1634	2	400.00
15/06/2022	R035 On 04-May-23	10.60	Put	Bond Future	6933	7	6933	7	0.00
15/06/2022	R035 On 04-May-23	11.22	Put	Bond Future	4445	5	4445	5	0.00
15/06/2022	R035 On 04-May-23	9.85	Put	Bond Future	10999	12	10999	12	0.00
15/06/2022	R035 On 04-May-23	10.42	Put	Bond Future	7821	8	7821	8	0.00
15/06/2022	R035 On 04-May-23	11.17	Put	Bond Future	4614	5	4614	5	0.00
15/06/2022	R035 On 04-May-23	11.20	Put	Bond Future	4512	5	4512	5	0.00
15/06/2022	R035 On 04-May-23	11.21	Put	Bond Future	4479	5	4479	5	0.00
15/06/2022	R186 On 04-August-22			Bond Future	8.85	106.7199	8.8538	106.7199	81,975.00
15/06/2022	R186 On 04-August-22	6.96	Call	Bond Future	1	0	1	0	3,600.00
15/06/2022	R186 On 04-August-22	8.14	Call	Bond Future	83	0	83	0	0.00
15/06/2022	R186 On 04-August-22	8.13	Call	Bond Future	80	0	80	0	0.00
15/06/2022	R186 On 04-August-22	7.96	Call	Bond Future	40	0	40	0	3,600.00
15/06/2022	R186 On 04-August-22	8.15	Call	Bond Future	86	0	86	0	0.00
15/06/2022	R186 On 04-August-22	9.78	Call	Bond Future	3417	3	3417	3	0.00
15/06/2022	R186 On 04-August-22	9.78	Put	Bond Future	70	0	70	0	3,600.00
15/06/2022	R186 On 04-August-22	8.15	Put	Bond Future	2721	3	2721	3	0.00
15/06/2022	R186 On 04-August-22	8.13	Put	Bond Future	2791	3	2791	3	0.00
15/06/2022	R186 On 04-August-22	8.14	Put	Bond Future	2756	3	2756	3	0.00
15/06/2022	R186 On 04-August-22	6.96	Put	Bond Future	7280	8	7280	8	0.00
15/06/2022	R186 On 04-August-22	7.96	Put	Bond Future	3400	4	3400	4	0.00
15/06/2022	R186 On 03-November-22			Bond Future	9.07	108.2533	9.0741	108.2533	11,129.00
15/06/2022	R186 On 03-November-22	8.55	Call	Bond Future	557	0	557	0	0.00
15/06/2022	R186 On 03-November-22	8.91	Call	Bond Future	1025	1	1025	1	0.00
15/06/2022	R186 On 03-November-22	8.23	Call	Bond Future	296	0	296	0	4,310.00
15/06/2022	R186 On 03-November-22	8.53	Call	Bond Future	537	0	537	0	0.00
15/06/2022	R186 On 03-November-22	8.54	Call	Bond Future	547	0	547	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
15/06/2022	R186 On 03-November-22	8.54	Put	Bond Future	2424	3	2424	3	0.00
15/06/2022	R186 On 03-November-22	8.53	Put	Bond Future	2450	3	2450	3	0.00
15/06/2022	R186 On 03-November-22	8.91	Put	Bond Future	1598	2	1598	2	4,310.00
15/06/2022	R186 On 03-November-22	8.23	Put	Bond Future	3282	4	3282	4	0.00
15/06/2022	R186 On 03-November-22	8.55	Put	Bond Future	2399	3	2399	3	0.00
15/06/2022	R186 On 02-February-23			Bond Future	9.27	104.7170	9.2724	104.7170	0.00
15/06/2022	R186 On 02-February-23	8.34	Call	Bond Future	457	0	457	0	0.00
15/06/2022	R186 On 02-February-23	8.33	Call	Bond Future	451	0	451	0	0.00
15/06/2022	R186 On 02-February-23	8.32	Call	Bond Future	445	0	445	0	0.00
15/06/2022	R186 On 02-February-23	8.32	Put	Bond Future	3618	4	3618	4	0.00
15/06/2022	R186 On 02-February-23	8.33	Put	Bond Future	3590	4	3590	4	0.00
15/06/2022	R186 On 02-February-23	8.34	Put	Bond Future	3562	4	3562	4	0.00
15/06/2022	R186 On 04-May-23			Bond Future	9.43	106.6481	9.4259	106.6481	0.00
15/06/2022	R186 On 04-May-23	8.83	Call	Bond Future	1033	1	1033	1	0.00
15/06/2022	R186 On 04-May-23	8.82	Call	Bond Future	1020	1	1020	1	0.00
15/06/2022	R186 On 04-May-23	8.84	Call	Bond Future	1046	1	1046	1	0.00
15/06/2022	R186 On 04-May-23	8.83	Put	Bond Future	2882	3	2882	3	0.00
15/06/2022	R186 On 04-May-23	8.82	Put	Bond Future	2901	3	2901	3	0.00
15/06/2022	R186 On 04-May-23	8.84	Put	Bond Future	2864	3	2864	3	0.00
15/06/2022	R197 On 04-August-22			Bond Future	329.49	329.4314	329.4854	329.4314	859.00
15/06/2022	R197 On 03-November-22			Bond Future	334.30	334.2450	334.2972	334.2450	0.00
15/06/2022	R197 On 02-February-23			Bond Future	331.07	331.0228	331.0734	331.0228	0.00
15/06/2022	R197 On 04-May-23			Bond Future	337.24	337.1881	337.2366	337.1881	0.00
15/06/2022	R202 On 04-August-22			Bond Future	248.69	247.5742	248.6850	247.5742	6,586.00
15/06/2022	R202 On 03-November-22			Bond Future	252.32	251.1919	252.3168	251.1919	0.00
15/06/2022	R202 On 02-February-23			Bond Future	251.83	250.6923	251.8341	250.6923	0.00
15/06/2022	R202 On 04-May-23			Bond Future	256.52	255.3583	256.5191	255.3583	0.00
15/06/2022	R209 On 04-August-22			Bond Future	11.13	67.7952	11.1329	67.7952	23,504.00
15/06/2022	R209 On 04-August-22	10.57	Call	Bond Future	201	0	201	0	0.00
15/06/2022	R209 On 04-August-22	10.59	Call	Bond Future	219	0	219	0	0.00
15/06/2022	R209 On 04-August-22	10.58	Call	Bond Future	210	0	210	0	0.00
15/06/2022	R209 On 04-August-22	10.58	Put	Bond Future	3167	4	3167	4	0.00
15/06/2022	R209 On 04-August-22	10.57	Put	Bond Future	3214	4	3214	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
15/06/2022	R209 On 04-August-22	10.59	Put	Bond Future	3121	4	3121	4	0.00
15/06/2022	R209 On 03-November-22			Bond Future	11.30	65.6254	11.2991	65.6254	4,135.00
15/06/2022	R209 On 03-November-22	11.02	Call	Bond Future	1269	1	1269	1	0.00
15/06/2022	R209 On 03-November-22	11.50	Call	Bond Future	2522	2	2522	2	0.00
15/06/2022	R209 On 03-November-22	10.50	Call	Bond Future	406	0	406	0	0.00
15/06/2022	R209 On 03-November-22	11.00	Call	Bond Future	1226	1	1226	1	0.00
15/06/2022	R209 On 03-November-22	10.00	Call	Bond Future	123	0	123	0	0.00
15/06/2022	R209 On 03-November-22	11.01	Call	Bond Future	1247	1	1247	1	0.00
15/06/2022	R209 On 03-November-22	9.25	Call	Bond Future	12	0	12	0	9,500.00
15/06/2022	R209 On 03-November-22	11.03	Call	Bond Future	1291	1	1291	1	0.00
15/06/2022	R209 On 03-November-22	9.50	Call	Bond Future	29	0	29	0	0.00
15/06/2022	R209 On 03-November-22	9.50	Put	Bond Future	10123	11	10123	11	0.00
15/06/2022	R209 On 03-November-22	11.03	Put	Bond Future	2677	3	2677	3	0.00
15/06/2022	R209 On 03-November-22	10.50	Put	Bond Future	4643	5	4643	5	0.00
15/06/2022	R209 On 03-November-22	9.25	Put	Bond Future	11676	12	11676	12	0.00
15/06/2022	R209 On 03-November-22	11.01	Put	Bond Future	2738	3	2738	3	0.00
15/06/2022	R209 On 03-November-22	10.00	Put	Bond Future	7207	8	7207	8	9,500.00
15/06/2022	R209 On 03-November-22	11.00	Put	Bond Future	2768	3	2768	3	9,500.00
15/06/2022	R209 On 03-November-22	11.50	Put	Bond Future	1515	2	1515	2	0.00
15/06/2022	R209 On 03-November-22	11.02	Put	Bond Future	2707	3	2707	3	0.00
15/06/2022	R209 On 02-February-23			Bond Future	11.45	66.6922	11.4526	66.6922	0.00
15/06/2022	R209 On 02-February-23	10.80	Call	Bond Future	1066	1	1066	1	0.00
15/06/2022	R209 On 02-February-23	10.78	Call	Bond Future	1032	1	1032	1	0.00
15/06/2022	R209 On 02-February-23	10.79	Call	Bond Future	1049	1	1049	1	0.00
15/06/2022	R209 On 02-February-23	10.80	Put	Bond Future	4427	5	4427	5	0.00
15/06/2022	R209 On 02-February-23	10.78	Put	Bond Future	4500	5	4500	5	0.00
15/06/2022	R209 On 02-February-23	10.79	Put	Bond Future	4463	5	4463	5	0.00
15/06/2022	R209 On 04-May-23			Bond Future	11.58	64.7721	11.5833	64.7721	0.00
15/06/2022	R209 On 04-May-23	11.11	Call	Bond Future	1749	1	1749	1	0.00
15/06/2022	R209 On 04-May-23	11.09	Call	Bond Future	1708	1	1708	1	0.00
15/06/2022	R209 On 04-May-23	11.10	Call	Bond Future	1728	1	1728	1	0.00
15/06/2022	R209 On 04-May-23	11.10	Put	Bond Future	4150	4	4150	4	0.00
15/06/2022	R209 On 04-May-23	11.09	Put	Bond Future	4181	5	4181	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
15/06/2022	R209 On 04-May-23	11.11	Put	Bond Future	4119	4	4119	4	0.00
15/06/2022	R210 On 04-August-22			Bond Future	224.55	223.7797	224.5494	223.7797	1,025.00
15/06/2022	R210 On 03-November-22			Bond Future	224.86	224.0854	224.8647	224.0854	0.00
15/06/2022	R210 On 02-February-23			Bond Future	228.57	227.7750	228.5654	227.7750	0.00
15/06/2022	R210 On 04-May-23			Bond Future	229.76	228.9582	229.7613	228.9582	0.00
15/06/2022	R213 On 04-August-22			Bond Future	10.66	82.2717	10.6616	82.2717	29,912.00
15/06/2022	R213 On 04-August-22	9.90	Call	Bond Future	87	0	87	0	0.00
15/06/2022	R213 On 04-August-22	9.88	Call	Bond Future	79	0	79	0	0.00
15/06/2022	R213 On 04-August-22	9.89	Call	Bond Future	83	0	83	0	0.00
15/06/2022	R213 On 04-August-22	9.90	Put	Bond Future	3832	4	3832	4	0.00
15/06/2022	R213 On 04-August-22	9.88	Put	Bond Future	3926	4	3926	4	0.00
15/06/2022	R213 On 04-August-22	9.89	Put	Bond Future	3879	4	3879	4	0.00
15/06/2022	R213 On 03-November-22			Bond Future	10.86	79.9164	10.8622	79.9164	0.00
15/06/2022	R213 On 03-November-22	10.40	Call	Bond Future	885	1	885	1	0.00
15/06/2022	R213 On 03-November-22	9.98	Call	Bond Future	366	0	366	0	0.00
15/06/2022	R213 On 03-November-22	10.19	Call	Bond Future	586	0	586	0	0.00
15/06/2022	R213 On 03-November-22	9.13	Call	Bond Future	49	0	49	0	200.00
15/06/2022	R213 On 03-November-22	9.84	Call	Bond Future	273	0	273	0	0.00
15/06/2022	R213 On 03-November-22	10.38	Call	Bond Future	853	1	853	1	0.00
15/06/2022	R213 On 03-November-22	10.39	Call	Bond Future	869	1	869	1	0.00
15/06/2022	R213 On 03-November-22	10.37	Call	Bond Future	837	1	837	1	0.00
15/06/2022	R213 On 03-November-22	9.19	Call	Bond Future	57	0	57	0	476.00
15/06/2022	R213 On 03-November-22	9.19	Put	Bond Future	8318	9	8318	9	0.00
15/06/2022	R213 On 03-November-22	10.37	Put	Bond Future	3162	4	3162	4	200.00
15/06/2022	R213 On 03-November-22	10.39	Put	Bond Future	3097	4	3097	4	0.00
15/06/2022	R213 On 03-November-22	10.38	Put	Bond Future	3129	4	3129	4	0.00
15/06/2022	R213 On 03-November-22	9.84	Put	Bond Future	5198	6	5198	6	476.00
15/06/2022	R213 On 03-November-22	9.13	Put	Bond Future	8626	9	8626	9	0.00
15/06/2022	R213 On 03-November-22	10.19	Put	Bond Future	3781	4	3781	4	476.00
15/06/2022	R213 On 03-November-22	9.98	Put	Bond Future	4594	5	4594	5	200.00
15/06/2022	R213 On 03-November-22	10.40	Put	Bond Future	3065	3	3065	3	0.00
15/06/2022	R213 On 02-February-23			Bond Future	11.05	81.2144	11.0526	81.2144	0.00
15/06/2022	R213 On 02-February-23	10.43	Call	Bond Future	1053	1	1053	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
15/06/2022	R213 On 02-February-23	10.22	Call	Bond Future	764	1	764	1	0.00
15/06/2022	R213 On 02-February-23	10.21	Call	Bond Future	753	1	753	1	0.00
15/06/2022	R213 On 02-February-23	9.16	Call	Bond Future	122	0	122	0	476.00
15/06/2022	R213 On 02-February-23	12.20	Call	Bond Future	5709	5	5709	5	0.00
15/06/2022	R213 On 02-February-23	10.23	Call	Bond Future	775	1	775	1	0.00
15/06/2022	R213 On 02-February-23	10.35	Call	Bond Future	934	1	934	1	0.00
15/06/2022	R213 On 02-February-23	10.01	Call	Bond Future	559	0	559	0	0.00
15/06/2022	R213 On 02-February-23	10.35	Put	Bond Future	4178	5	4178	5	476.00
15/06/2022	R213 On 02-February-23	12.20	Put	Bond Future	757	1	757	1	912.00
15/06/2022	R213 On 02-February-23	10.22	Put	Bond Future	4627	5	4627	5	0.00
15/06/2022	R213 On 02-February-23	10.43	Put	Bond Future	3919	4	3919	4	0.00
15/06/2022	R213 On 02-February-23	9.16	Put	Bond Future	9259	10	9259	10	0.00
15/06/2022	R213 On 02-February-23	10.01	Put	Bond Future	5435	6	5435	6	476.00
15/06/2022	R213 On 02-February-23	10.21	Put	Bond Future	4664	5	4664	5	0.00
15/06/2022	R213 On 02-February-23	10.23	Put	Bond Future	4590	5	4590	5	0.00
15/06/2022	R213 On 04-May-23			Bond Future	11.21	79.1638	11.2075	79.1638	0.00
15/06/2022	R213 On 04-May-23	10.74	Call	Bond Future	1695	1	1695	1	0.00
15/06/2022	R213 On 04-May-23	10.73	Call	Bond Future	1677	1	1677	1	0.00
15/06/2022	R213 On 04-May-23	10.75	Call	Bond Future	1714	1	1714	1	0.00
15/06/2022	R213 On 04-May-23	10.75	Put	Bond Future	3752	4	3752	4	0.00
15/06/2022	R213 On 04-May-23	10.73	Put	Bond Future	3805	4	3805	4	0.00
15/06/2022	R213 On 04-May-23	10.74	Put	Bond Future	3778	4	3778	4	0.00
15/06/2022	R214 On 04-August-22			Bond Future	11.41	64.8063	11.4095	64.8063	13,220.00
15/06/2022	R214 On 04-August-22	10.97	Call	Bond Future	346	0	346	0	0.00
15/06/2022	R214 On 04-August-22	10.98	Call	Bond Future	358	0	358	0	0.00
15/06/2022	R214 On 04-August-22	10.99	Call	Bond Future	371	0	371	0	0.00
15/06/2022	R214 On 04-August-22	10.98	Put	Bond Future	2711	3	2711	3	0.00
15/06/2022	R214 On 04-August-22	10.99	Put	Bond Future	2668	3	2668	3	0.00
15/06/2022	R214 On 04-August-22	10.97	Put	Bond Future	2755	3	2755	3	0.00
15/06/2022	R214 On 03-November-22			Bond Future	11.57	62.4527	11.5706	62.4527	0.00
15/06/2022	R214 On 03-November-22	11.36	Call	Bond Future	1492	1	1492	1	0.00
15/06/2022	R214 On 03-November-22	11.35	Call	Bond Future	1468	1	1468	1	0.00
15/06/2022	R214 On 03-November-22	11.34	Call	Bond Future	1444	1	1444	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
15/06/2022	R214 On 03-November-22	11.36	Put	Bond Future	2603	3	2603	3	0.00
15/06/2022	R214 On 03-November-22	11.35	Put	Bond Future	2633	3	2633	3	0.00
15/06/2022	R214 On 03-November-22	11.34	Put	Bond Future	2663	3	2663	3	0.00
15/06/2022	R214 On 02-February-23			Bond Future	11.72	63.4673	11.7228	63.4673	0.00
15/06/2022	R214 On 02-February-23	11.09	Call	Bond Future	1160	1	1160	1	0.00
15/06/2022	R214 On 02-February-23	11.07	Call	Bond Future	1124	1	1124	1	0.00
15/06/2022	R214 On 02-February-23	11.08	Call	Bond Future	1142	1	1142	1	0.00
15/06/2022	R214 On 02-February-23	11.08	Put	Bond Future	4561	5	4561	5	0.00
15/06/2022	R214 On 02-February-23	11.07	Put	Bond Future	4599	5	4599	5	0.00
15/06/2022	R214 On 02-February-23	11.09	Put	Bond Future	4524	5	4524	5	0.00
15/06/2022	R214 On 04-May-23			Bond Future	11.85	61.3440	11.8472	61.3440	0.00
15/06/2022	R214 On 04-May-23	11.38	Call	Bond Future	1848	2	1848	2	0.00
15/06/2022	R214 On 04-May-23	11.36	Call	Bond Future	1805	2	1805	2	0.00
15/06/2022	R214 On 04-May-23	11.37	Call	Bond Future	1826	2	1826	2	0.00
15/06/2022	R214 On 04-May-23	11.37	Put	Bond Future	4295	5	4295	5	0.00
15/06/2022	R214 On 04-May-23	11.36	Put	Bond Future	4327	5	4327	5	0.00
15/06/2022	R214 On 04-May-23	11.38	Put	Bond Future	4262	5	4262	5	0.00
15/06/2022	R248 On 04-August-22			Bond Future	11.37	81.4337	11.3739	81.4337	200,340.00
15/06/2022	R248 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	0.00
15/06/2022	R248 On 04-August-22	10.30	Call	Bond Future	19	0	19	0	1,200.00
15/06/2022	R248 On 04-August-22	11.00	Call	Bond Future	533	0	533	0	1,200.00
15/06/2022	R248 On 04-August-22	10.40	Call	Bond Future	33	0	33	0	0.00
15/06/2022	R248 On 04-August-22	10.90	Call	Bond Future	371	0	371	0	1,700.00
15/06/2022	R248 On 04-August-22	10.20	Call	Bond Future	11	0	11	0	1,700.00
15/06/2022	R248 On 04-August-22	10.99	Call	Bond Future	515	0	515	0	0.00
15/06/2022	R248 On 04-August-22	10.98	Call	Bond Future	497	0	497	0	0.00
15/06/2022	R248 On 04-August-22	10.98	Put	Bond Future	3214	4	3214	4	0.00
15/06/2022	R248 On 04-August-22	10.99	Put	Bond Future	3161	4	3161	4	0.00
15/06/2022	R248 On 04-August-22	10.40	Put	Bond Future	7061	8	7061	8	0.00
15/06/2022	R248 On 04-August-22	10.90	Put	Bond Future	3660	4	3660	4	0.00
15/06/2022	R248 On 04-August-22	11.00	Put	Bond Future	3108	4	3108	4	50.00
15/06/2022	R248 On 04-August-22	10.30	Put	Bond Future	7831	9	7831	9	0.00
15/06/2022	R248 On 04-August-22	9.70	Put	Bond Future	12783	14	12783	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
15/06/2022	R248 On 04-August-22	10.20	Put	Bond Future	8619	9	8619	9	0.00
15/06/2022	R248 On 03-November-22			Bond Future	11.53	78.1819	11.5336	78.1819	0.00
15/06/2022	R248 On 03-November-22	11.31	Call	Bond Future	1807	2	1807	2	0.00
15/06/2022	R248 On 03-November-22	11.30	Call	Bond Future	1778	2	1778	2	0.00
15/06/2022	R248 On 03-November-22	11.32	Call	Bond Future	1837	2	1837	2	0.00
15/06/2022	R248 On 03-November-22	11.30	Put	Bond Future	3331	4	3331	4	0.00
15/06/2022	R248 On 03-November-22	11.31	Put	Bond Future	3292	4	3292	4	0.00
15/06/2022	R248 On 03-November-22	11.32	Put	Bond Future	3255	4	3255	4	0.00
15/06/2022	R248 On 02-February-23			Bond Future	11.68	79.4523	11.6845	79.4523	0.00
15/06/2022	R248 On 02-February-23	11.07	Call	Bond Future	1464	1	1464	1	0.00
15/06/2022	R248 On 02-February-23	11.06	Call	Bond Future	1440	1	1440	1	0.00
15/06/2022	R248 On 02-February-23	11.08	Call	Bond Future	1487	1	1487	1	0.00
15/06/2022	R248 On 02-February-23	11.08	Put	Bond Future	5524	6	5524	6	0.00
15/06/2022	R248 On 02-February-23	11.06	Put	Bond Future	5618	6	5618	6	0.00
15/06/2022	R248 On 02-February-23	11.07	Put	Bond Future	5571	6	5571	6	0.00
15/06/2022	R248 On 04-May-23			Bond Future	11.81	76.4841	11.8075	76.4841	0.00
15/06/2022	R248 On 04-May-23	11.34	Call	Bond Future	2283	2	2283	2	0.00
15/06/2022	R248 On 04-May-23	11.33	Call	Bond Future	2257	2	2257	2	0.00
15/06/2022	R248 On 04-May-23	11.35	Call	Bond Future	2310	2	2310	2	0.00
15/06/2022	R248 On 04-May-23	11.35	Put	Bond Future	5275	6	5275	6	0.00
15/06/2022	R248 On 04-May-23	11.33	Put	Bond Future	5357	6	5357	6	0.00
15/06/2022	R248 On 04-May-23	11.34	Put	Bond Future	5316	6	5316	6	0.00