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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
20/06/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2022	2025 On 04-August-22			Bond Future	162.18	162.1413	162.1812	162.1413	7,305.00
20/06/2022	2025 On 03-November-22			Bond Future	164.55	164.5085	164.5477	164.5085	0.00
20/06/2022	2025 On 02-February-23			Bond Future	165.57	165.5317	165.5702	165.5317	0.00
20/06/2022	2025 On 04-May-23			Bond Future	168.65	168.6091	168.6468	168.6091	0.00
20/06/2022	2029 On 04-August-22			Bond Future	120.17	120.1395	120.1720	120.1395	2,791.00
20/06/2022	2029 On 03-November-22			Bond Future	120.68	120.6488	120.6809	120.6488	0.00
20/06/2022	2029 On 02-February-23			Bond Future	122.66	122.6332	122.6648	122.6332	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
20/06/2022	2029 On 04-May-23			Bond Future	123.66	123.6298	123.6609	123.6298	0.00
20/06/2022	2030 On 04-August-22			Bond Future	10.35	88.1484	10.3456	88.1484	96,618.00
20/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	0	0	0	0	800.00
20/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	4	0	4	0	800.00
20/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	57	0	57	0	0.00
20/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	60	0	60	0	0.00
20/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	63	0	63	0	0.00
20/06/2022	2030 On 04-August-22	0000000	Call	Bond Future	3002	3	3002	3	0.00
20/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	210	0	210	0	800.00
20/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	3870	4	3870	4	0.00
20/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	3916	4	3916	4	0.00
20/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	3963	4	3963	4	0.00
20/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	6394	6	6394	6	0.00
20/06/2022	2030 On 04-August-22	0000000	Put	Bond Future	10358	10	10358	10	0.00
20/06/2022	2030 On 03-November-22			Bond Future	10.55	89.4149	10.5496	89.4149	18,796.00
20/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	1036	1	1036	1	500.00
20/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	4945	5	4945	5	0.00
20/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	856	1	856	1	0.00
20/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	841	1	841	1	0.00
20/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	872	1	872	1	0.00
20/06/2022	2030 On 03-November-22	0000000	Call	Bond Future	395	0	395	0	500.00
20/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	4382	4	4382	4	0.00
20/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	2953	3	2953	3	0.00
20/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	2649	3	2649	3	0.00
20/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	3017	3	3017	3	0.00
20/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	2985	3	2985	3	0.00
20/06/2022	2030 On 03-November-22	0000000	Put	Bond Future	445	0	445	0	500.00
20/06/2022	2030 On 02-February-23			Bond Future	10.74	86.8601	10.7420	86.8601	0.00
20/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	3163	3	3163	3	0.00
20/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	3274	3	3274	3	0.00
20/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	873	1	873	1	0.00
20/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	680	1	680	1	400.00
20/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	793	1	793	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
20/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	642	1	642	1	0.00
20/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	123	0	123	0	102.00
20/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	206	0	206	0	400.00
20/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	849	1	849	1	0.00
20/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	860	1	860	1	0.00
20/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	652	1	652	1	0.00
20/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	254	0	254	0	0.00
20/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	531	1	531	1	0.00
20/06/2022	2030 On 02-February-23	0000000	Call	Bond Future	191	0	191	0	0.00
20/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	8123	8	8123	8	0.00
20/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	7941	8	7941	8	0.00
20/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	5471	6	5471	6	102.00
20/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	9196	9	9196	9	0.00
20/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	7402	7	7402	7	0.00
20/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	4421	4	4421	4	102.00
20/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	4178	4	4178	4	0.00
20/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	1456	1	1456	1	400.00
20/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	4971	5	4971	5	0.00
20/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	4821	5	4821	5	0.00
20/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	4933	5	4933	5	0.00
20/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	4245	4	4245	4	0.00
20/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	4211	4	4211	4	0.00
20/06/2022	2030 On 02-February-23	0000000	Put	Bond Future	1517	2	1517	2	0.00
20/06/2022	2030 On 04-May-23			Bond Future	10.91	88.4626	10.9084	88.4626	0.00
20/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	4449	4	4449	4	0.00
20/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	5743	6	5743	6	0.00
20/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	7243	7	7243	7	0.00
20/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	567	1	567	1	150.00
20/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	1822	2	1822	2	0.00
20/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	1803	2	1803	2	0.00
20/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	3653	4	3653	4	0.00
20/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	968	1	968	1	1,080.00
20/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	1604	2	1604	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
20/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	1785	2	1785	2	0.00
20/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	640	1	640	1	500.00
20/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	739	1	739	1	400.00
20/06/2022	2030 On 04-May-23	0000000	Call	Bond Future	251	0	251	0	400.00
20/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	8760	9	8760	9	0.00
20/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	5729	6	5729	6	0.00
20/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	6136	6	6136	6	0.00
20/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	3462	4	3462	4	0.00
20/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	6480	7	6480	7	0.00
20/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	3721	4	3721	4	0.00
20/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	4958	5	4958	5	0.00
20/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	1836	2	1836	2	150.00
20/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	3437	3	3437	3	0.00
20/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	3413	3	3413	3	0.00
20/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	775	1	775	1	500.00
20/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	1079	1	1079	1	1,080.00
20/06/2022	2030 On 04-May-23	0000000	Put	Bond Future	1478	2	1478	2	400.00
20/06/2022	2032 On 04-August-22			Bond Future	10.78	87.9162	10.7809	87.9162	90,265.00
20/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	5671	6	5671	6	0.00
20/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	927	1	927	1	0.00
20/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	1826	2	1826	2	0.00
20/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	4326	4	4326	4	0.00
20/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	163	0	163	0	0.00
20/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	504	1	504	1	900.00
20/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	156	0	156	0	0.00
20/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	96	0	96	0	0.00
20/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	0	0	0	0	800.00
20/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	2	0	2	0	0.00
20/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	13	0	13	0	800.00
20/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	170	0	170	0	0.00
20/06/2022	2032 On 04-August-22	0000000	Call	Bond Future	20	0	20	0	900.00
20/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	3310	3	3310	3	0.00
20/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	5893	6	5893	6	0.00

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20/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	3262	3	3262	3	0.00
20/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	7761	8	7761	8	0.00
20/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	10366	10	10366	10	0.00
20/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	3810	4	3810	4	0.00
20/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	2011	2	2011	2	0.00
20/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	5439	6	5439	6	0.00
20/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	3214	3	3214	3	0.00
20/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	128	0	128	0	800.00
20/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	675	1	675	1	7,500.00
20/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	1357	1	1357	1	7,500.00
20/06/2022	2032 On 04-August-22	0000000	Put	Bond Future	54	0	54	0	0.00
20/06/2022	2032 On 03-November-22			Bond Future	10.98	85.0281	10.9780	85.0281	84,030.00
20/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	3775	4	3775	4	0.00
20/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	6782	7	6782	7	0.00
20/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	961	1	961	1	0.00
20/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	1161	1	1161	1	0.00
20/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	1183	1	1183	1	750.00
20/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	70	0	70	0	500.00
20/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	356	0	356	0	0.00
20/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	45	0	45	0	180.00
20/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	442	0	442	0	500.00
20/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	834	1	834	1	0.00
20/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	231	0	231	0	750.00
20/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	53	0	53	0	454.00
20/06/2022	2032 On 03-November-22	0000000	Call	Bond Future	397	0	397	0	0.00
20/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	4753	5	4753	5	180.00
20/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	8393	8	8393	8	0.00
20/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	8962	9	8962	9	0.00
20/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	5921	6	5921	6	0.00
20/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	4988	5	4988	5	454.00
20/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	9249	9	9249	9	0.00
20/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	3150	3	3150	3	180.00
20/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	3397	3	3397	3	454.00

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20/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	4523	5	4523	5	0.00
20/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	2789	3	2789	3	0.00
20/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	2820	3	2820	3	0.00
20/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	327	0	327	0	750.00
20/06/2022	2032 On 03-November-22	0000000	Put	Bond Future	897	1	897	1	500.00
20/06/2022	2032 On 02-February-23			Bond Future	11.16	86.4090	11.1610	86.4090	0.00
20/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	4599	5	4599	5	0.00
20/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	8031	8	8031	8	0.00
20/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	869	1	869	1	0.00
20/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	884	1	884	1	0.00
20/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	115	0	115	0	454.00
20/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	597	1	597	1	0.00
20/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	163	0	163	0	500.00
20/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	395	0	395	0	750.00
20/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	4082	4	4082	4	0.00
20/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	899	1	899	1	0.00
20/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1058	1	1058	1	0.00
20/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	1366	1	1366	1	750.00
20/06/2022	2032 On 02-February-23	0000000	Call	Bond Future	658	1	658	1	500.00
20/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	5552	6	5552	6	0.00
20/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	3874	4	3874	4	0.00
20/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	4457	5	4457	5	454.00
20/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	4828	5	4828	5	0.00
20/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	1487	2	1487	2	0.00
20/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	6929	7	6929	7	0.00
20/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	9232	9	9232	9	0.00
20/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	5816	6	5816	6	454.00
20/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	10107	10	10107	10	0.00
20/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	4866	5	4866	5	0.00
20/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	4905	5	4905	5	0.00
20/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	554	1	554	1	750.00
20/06/2022	2032 On 02-February-23	0000000	Put	Bond Future	1288	1	1288	1	500.00
20/06/2022	2032 On 04-May-23			Bond Future	11.32	83.8430	11.3173	83.8430	0.00

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20/06/2022	2032 On 04-May-23	0000000	Call	Bond Future	1826	2	1826	2	0.00
20/06/2022	2032 On 04-May-23	0000000	Call	Bond Future	1847	2	1847	2	0.00
20/06/2022	2032 On 04-May-23	0000000	Call	Bond Future	1867	2	1867	2	0.00
20/06/2022	2032 On 04-May-23	0000000	Put	Bond Future	3988	4	3988	4	0.00
20/06/2022	2032 On 04-May-23	0000000	Put	Bond Future	4017	4	4017	4	0.00
20/06/2022	2032 On 04-May-23	0000000	Put	Bond Future	4047	4	4047	4	0.00
20/06/2022	2033 On 04-August-22			Bond Future	114.71	114.5193	114.7133	114.5193	7,428.00
20/06/2022	2033 On 03-November-22			Bond Future	115.06	114.8631	115.0589	114.8631	0.00
20/06/2022	2033 On 02-February-23			Bond Future	116.95	116.7521	116.9502	116.7521	0.00
20/06/2022	2033 On 04-May-23			Bond Future	117.76	117.5543	117.7551	117.5543	0.00
20/06/2022	2037 On 04-August-22			Bond Future	11.30	80.5792	11.3041	80.5792	139,646.00
20/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	6	0	6	0	50.00
20/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	392	0	392	0	0.00
20/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	1030	1	1030	1	1,050.00
20/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	1694	2	1694	2	0.00
20/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	377	0	377	0	0.00
20/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	3989	4	3989	4	0.00
20/06/2022	2037 On 04-August-22	0000000	Call	Bond Future	363	0	363	0	0.00
20/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	2902	3	2902	3	0.00
20/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	255	0	255	0	1,050.00
20/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	2805	3	2805	3	0.00
20/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	1004	1	1004	1	50.00
20/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	1597	2	1597	2	0.00
20/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	7726	8	7726	8	0.00
20/06/2022	2037 On 04-August-22	0000000	Put	Bond Future	2853	3	2853	3	50.00
20/06/2022	2037 On 03-November-22			Bond Future	11.48	81.7371	11.4799	81.7371	2,000.00
20/06/2022	2037 On 03-November-22	0000000	Call	Bond Future	1758	2	1758	2	0.00
20/06/2022	2037 On 03-November-22	0000000	Call	Bond Future	1785	2	1785	2	0.00
20/06/2022	2037 On 03-November-22	0000000	Call	Bond Future	1813	2	1813	2	0.00
20/06/2022	2037 On 03-November-22	0000000	Put	Bond Future	2821	3	2821	3	0.00
20/06/2022	2037 On 03-November-22	0000000	Put	Bond Future	2788	3	2788	3	0.00
20/06/2022	2037 On 03-November-22	0000000	Put	Bond Future	2756	3	2756	3	0.00
20/06/2022	2037 On 02-February-23			Bond Future	11.65	78.8077	11.6464	78.8077	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
20/06/2022	2037 On 02-February-23	0000000	Call	Bond Future	1327	1	1327	1	0.00
20/06/2022	2037 On 02-February-23	0000000	Call	Bond Future	1286	1	1286	1	0.00
20/06/2022	2037 On 02-February-23	0000000	Call	Bond Future	1306	1	1306	1	0.00
20/06/2022	2037 On 02-February-23	0000000	Put	Bond Future	4887	5	4887	5	0.00
20/06/2022	2037 On 02-February-23	0000000	Put	Bond Future	4928	5	4928	5	0.00
20/06/2022	2037 On 02-February-23	0000000	Put	Bond Future	4847	5	4847	5	0.00
20/06/2022	2037 On 04-May-23			Bond Future	11.79	80.2632	11.7916	80.2632	0.00
20/06/2022	2037 On 04-May-23	0000000	Call	Bond Future	2015	2	2015	2	0.00
20/06/2022	2037 On 04-May-23	0000000	Call	Bond Future	1968	2	1968	2	0.00
20/06/2022	2037 On 04-May-23	0000000	Call	Bond Future	1991	2	1991	2	0.00
20/06/2022	2037 On 04-May-23	0000000	Put	Bond Future	4757	5	4757	5	0.00
20/06/2022	2037 On 04-May-23	0000000	Put	Bond Future	4793	5	4793	5	0.00
20/06/2022	2037 On 04-May-23	0000000	Put	Bond Future	4722	5	4722	5	0.00
20/06/2022	2038 On 04-August-22			Bond Future	129.39	129.1040	129.3879	129.1040	4,102.00
20/06/2022	2038 On 03-November-22			Bond Future	131.28	130.9889	131.2759	130.9889	0.00
20/06/2022	2038 On 02-February-23			Bond Future	131.54	131.2511	131.5416	131.2511	0.00
20/06/2022	2038 On 04-May-23			Bond Future	133.99	133.6925	133.9872	133.6925	0.00
20/06/2022	2040 On 04-August-22			Bond Future	11.44	82.1013	11.4367	82.1013	125,103.00
20/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	0	0	0	0	460.00
20/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	97	0	97	0	460.00
20/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	422	0	422	0	0.00
20/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	5092	5	5092	5	0.00
20/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	438	0	438	0	0.00
20/06/2022	2040 On 04-August-22	0000000	Call	Bond Future	455	1	455	1	0.00
20/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	2990	3	2990	3	0.00
20/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	196	0	196	0	460.00
20/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	12417	12	12417	12	0.00
20/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	3040	3	3040	3	0.00
20/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	3091	3	3091	3	0.00
20/06/2022	2040 On 04-August-22	0000000	Put	Bond Future	5035	5	5035	5	0.00
20/06/2022	2040 On 03-November-22			Bond Future	11.61	83.2811	11.6082	83.2811	3,965.00
20/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	2072	2	2072	2	1,500.00
20/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	1802	2	1802	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
20/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	493	1	493	1	1,500.00
20/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	6157	6	6157	6	0.00
20/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	1744	2	1744	2	0.00
20/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	1773	2	1773	2	0.00
20/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	383	0	383	0	1,100.00
20/06/2022	2040 On 03-November-22	0000000	Call	Bond Future	1246	1	1246	1	1,100.00
20/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	3861	4	3861	4	0.00
20/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	3055	3	3055	3	0.00
20/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	5803	6	5803	6	0.00
20/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	6387	6	6387	6	0.00
20/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	2752	3	2752	3	0.00
20/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	762	1	762	1	1,100.00
20/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	3126	3	3126	3	0.00
20/06/2022	2040 On 03-November-22	0000000	Put	Bond Future	3090	3	3090	3	0.00
20/06/2022	2040 On 02-February-23			Bond Future	11.77	80.1265	11.7709	80.1265	0.00
20/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1306	1	1306	1	0.00
20/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1327	1	1327	1	0.00
20/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	244	0	244	0	400.00
20/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	229	0	229	0	0.00
20/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	4769	5	4769	5	0.00
20/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	4888	5	4888	5	0.00
20/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	977	1	977	1	0.00
20/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1031	1	1031	1	400.00
20/06/2022	2040 On 02-February-23	0000000	Call	Bond Future	1349	1	1349	1	0.00
20/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	5484	5	5484	5	0.00
20/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	6234	6	6234	6	0.00
20/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	1930	2	1930	2	400.00
20/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	1984	2	1984	2	0.00
20/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	10950	11	10950	11	0.00
20/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	10743	11	10743	11	0.00
20/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	6383	6	6383	6	0.00
20/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	5529	5	5529	5	0.00
20/06/2022	2040 On 02-February-23	0000000	Put	Bond Future	5574	6	5574	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
20/06/2022	2040 On 04-May-23			Bond Future	11.91	81.6068	11.9128	81.6068	0.00
20/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	9498	10	9498	10	0.00
20/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	2152	2	2152	2	0.00
20/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	2304	2	2304	2	500.00
20/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	856	1	856	1	500.00
20/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	1119	1	1119	1	400.00
20/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	2127	2	2127	2	0.00
20/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	340	0	340	0	400.00
20/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	6700	7	6700	7	0.00
20/06/2022	2040 On 04-May-23	0000000	Call	Bond Future	2177	2	2177	2	0.00
20/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	5152	5	5152	5	0.00
20/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	8464	8	8464	8	0.00
20/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	1766	2	1766	2	400.00
20/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	1079	1	1079	1	500.00
20/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	11951	12	11951	12	0.00
20/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	5229	5	5229	5	0.00
20/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	7430	7	7430	7	0.00
20/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	4963	5	4963	5	0.00
20/06/2022	2040 On 04-May-23	0000000	Put	Bond Future	5190	5	5190	5	0.00
20/06/2022	2044 On 04-August-22			Bond Future	11.45	78.8861	11.4515	78.8861	88,483.00
20/06/2022	2044 On 04-August-22	0000000	Call	Bond Future	527	1	527	1	0.00
20/06/2022	2044 On 04-August-22	0000000	Call	Bond Future	490	1	490	1	0.00
20/06/2022	2044 On 04-August-22	0000000	Call	Bond Future	508	1	508	1	0.00
20/06/2022	2044 On 04-August-22	0000000	Put	Bond Future	2918	3	2918	3	0.00
20/06/2022	2044 On 04-August-22	0000000	Put	Bond Future	2969	3	2969	3	0.00
20/06/2022	2044 On 04-August-22	0000000	Put	Bond Future	2869	3	2869	3	0.00
20/06/2022	2044 On 03-November-22			Bond Future	11.61	80.0197	11.6141	80.0197	0.00
20/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	1784	2	1784	2	0.00
20/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	1755	2	1755	2	0.00
20/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	1813	2	1813	2	0.00
20/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	298	0	298	0	1,600.00
20/06/2022	2044 On 03-November-22	0000000	Call	Bond Future	1506	2	1506	2	1,600.00
20/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	3544	4	3544	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
20/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	7212	7	7212	7	0.00
20/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	3127	3	3127	3	0.00
20/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	3163	3	3163	3	0.00
20/06/2022	2044 On 03-November-22	0000000	Put	Bond Future	3200	3	3200	3	0.00
20/06/2022	2044 On 02-February-23			Bond Future	11.77	76.9374	11.7681	76.9374	0.00
20/06/2022	2044 On 02-February-23	0000000	Call	Bond Future	1461	2	1461	2	0.00
20/06/2022	2044 On 02-February-23	0000000	Call	Bond Future	1438	1	1438	1	0.00
20/06/2022	2044 On 02-February-23	0000000	Call	Bond Future	1416	1	1416	1	0.00
20/06/2022	2044 On 02-February-23	0000000	Put	Bond Future	5486	5	5486	5	0.00
20/06/2022	2044 On 02-February-23	0000000	Put	Bond Future	5441	5	5441	5	0.00
20/06/2022	2044 On 02-February-23	0000000	Put	Bond Future	5396	5	5396	5	0.00
20/06/2022	2044 On 04-May-23			Bond Future	11.90	78.3589	11.9018	78.3589	0.00
20/06/2022	2044 On 04-May-23	0000000	Call	Bond Future	2234	2	2234	2	0.00
20/06/2022	2044 On 04-May-23	0000000	Call	Bond Future	2208	2	2208	2	0.00
20/06/2022	2044 On 04-May-23	0000000	Call	Bond Future	2183	2	2183	2	0.00
20/06/2022	2044 On 04-May-23	0000000	Put	Bond Future	5279	5	5279	5	0.00
20/06/2022	2044 On 04-May-23	0000000	Put	Bond Future	5240	5	5240	5	0.00
20/06/2022	2044 On 04-May-23	0000000	Put	Bond Future	5200	5	5200	5	0.00
20/06/2022	2046 On 04-August-22			Bond Future	118.42	118.3866	118.4212	118.3866	16,569.00
20/06/2022	2046 On 03-November-22			Bond Future	118.19	118.1594	118.1936	118.1594	1,566.00
20/06/2022	2046 On 02-February-23			Bond Future	120.14	120.1035	120.1372	120.1035	0.00
20/06/2022	2046 On 04-May-23			Bond Future	120.35	120.3217	120.3549	120.3217	0.00
20/06/2022	2050 On 04-August-22			Bond Future	120.19	120.1566	120.1916	120.1566	11,293.00
20/06/2022	2050 On 03-November-22			Bond Future	121.95	121.9103	121.9451	121.9103	0.00
20/06/2022	2050 On 02-February-23			Bond Future	121.85	121.8138	121.8481	121.8138	0.00
20/06/2022	2050 On 04-May-23			Bond Future	124.11	124.0792	124.1130	124.0792	0.00
20/06/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2022	AL37 On 04-August-22			Index Future	819.48	818.5250	819.4790	818.5250	0.00
20/06/2022	AL37 On 03-November-22			Index Future	831.34	830.3940	831.3420	830.3940	0.00
20/06/2022	AL37 On 02-February-23			Index Future	844.79	843.8470	844.7900	843.8470	0.00
20/06/2022	AL37 On 04-May-23			Index Future	860.26	859.3210	860.2590	859.3210	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
20/06/2022	AL7T On 04-August-22			Index Future	927.18	926.2960	927.1810	926.2960	0.00
20/06/2022	AL7T On 03-November-22			Index Future	940.60	939.7270	940.6030	939.7270	0.00
20/06/2022	AL7T On 02-February-23			Index Future	955.82	954.9520	955.8200	954.9520	0.00
20/06/2022	AL7T On 04-May-23			Index Future	973.32	972.4630	973.3210	972.4630	0.00
20/06/2022	ALBI On 04-August-22			Index Future	824.03	823.9560	824.0340	823.9560	136.00
20/06/2022	ALBI On 03-November-22			Index Future	835.96	835.9030	835.9630	835.9030	0.00
20/06/2022	ALBI On 02-February-23			Index Future	849.49	849.4450	849.4870	849.4450	0.00
20/06/2022	ALBI On 04-May-23			Index Future	865.04	865.0220	865.0420	865.0220	0.00
20/06/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/06/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2022	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
20/06/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2022	ES33 On 04-August-22			Bond Future	12.12	75.2846	12.1218	75.2846	350.00
20/06/2022	ES33 On 03-November-22			Bond Future	12.35	72.6015	12.3520	72.6015	0.00
20/06/2022	ES33 On 02-February-23			Bond Future	12.57	73.7975	12.5750	73.7975	0.00
20/06/2022	ES33 On 04-May-23			Bond Future	12.77	71.3833	12.7691	71.3833	0.00
20/06/2022	ES42 On 04-August-22			Bond Future	12.53	73.3418	12.5314	73.3418	4,769.00
20/06/2022	ES42 On 03-November-22			Bond Future	12.74	70.1529	12.7440	70.1529	0.00
20/06/2022	ES42 On 02-February-23			Bond Future	12.94	71.3104	12.9427	71.3104	0.00
20/06/2022	ES42 On 04-May-23			Bond Future	13.12	68.3785	13.1245	68.3785	0.00
20/06/2022	GOVI On 04-August-22			GOVI	812.75	812.6360	812.7490	812.6360	1,111.00
20/06/2022	GOVI On 04-August-22	0000000	Call	GOVI	0	0	0	0	0.00
20/06/2022	GOVI On 04-August-22	0000000	Call	GOVI	0	0	0	0	0.00
20/06/2022	GOVI On 04-August-22	0000000	Call	GOVI	0	0	0	0	0.00
20/06/2022	GOVI On 04-August-22	0000000	Put	GOVI	65310	7	65310	7	0.00
20/06/2022	GOVI On 04-August-22	0000000	Put	GOVI	65210	7	65210	7	0.00
20/06/2022	GOVI On 04-August-22	0000000	Put	GOVI	65110	7	65110	7	0.00
20/06/2022	GOVI On 03-November-22			GOVI	824.51	824.4190	824.5140	824.4190	0.00
20/06/2022	GOVI On 03-November-22	0000000	Call	GOVI	40840	4	40840	4	0.00
20/06/2022	GOVI On 03-November-22	0000000	Call	GOVI	41040	4	41040	4	0.00
20/06/2022	GOVI On 03-November-22	0000000	Call	GOVI	40940	4	40940	4	0.00
20/06/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
20/06/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
20/06/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
20/06/2022	GOVI On 02-February-23			GOVI	837.85	837.7760	837.8530	837.7760	0.00
20/06/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
20/06/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
20/06/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
20/06/2022	GOVI On 02-February-23	0000000	Put	GOVI	129770	13	129770	13	0.00
20/06/2022	GOVI On 02-February-23	0000000	Put	GOVI	129670	13	129670	13	0.00
20/06/2022	GOVI On 02-February-23	0000000	Put	GOVI	129870	13	129870	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2022	GOVI On 04-May-23			GOVI	853.20	853.1390	853.1950	853.1390	0.00
20/06/2022	GOVI On 04-May-23	0000000	Call	GOVI	3150	0	3150	0	0.00
20/06/2022	GOVI On 04-May-23	0000000	Call	GOVI	3250	0	3250	0	0.00
20/06/2022	GOVI On 04-May-23	0000000	Call	GOVI	3350	0	3350	0	0.00
20/06/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
20/06/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
20/06/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
20/06/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/06/2022	IGOV On 04-August-22			Index Future	320.39	320.0350	320.3870	320.0350	759.00
20/06/2022	IGOV On 03-November-22			Index Future	325.10	324.7540	325.1040	324.7540	16.00
20/06/2022	IGOV On 02-February-23			Index Future	330.44	330.0930	330.4410	330.0930	0.00
20/06/2022	IGOV On 04-May-23			Index Future	336.57	336.2220	336.5670	336.2220	0.00
20/06/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
20/06/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
20/06/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
20/06/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
20/06/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
20/06/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
20/06/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
20/06/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/06/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
20/06/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/06/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/06/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/06/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
20/06/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/06/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/06/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/06/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/06/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/06/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/06/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.10	94.9150	5.0950	94.9150	0.00
20/06/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.58	94.4200	5.5800	94.4200	0.00

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20/06/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.77	94.2550	5.7650	94.2550	0.00
20/06/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.19	93.8200	6.1900	93.8200	0.00
20/06/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.29	93.7100	6.2900	93.7100	0.00
20/06/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.73	93.2950	6.7250	93.2950	68.00
20/06/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.19	92.8100	7.1900	92.8100	0.00
20/06/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.68	92.3050	7.6750	92.3050	0.00
20/06/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.81	92.1500	7.8100	92.1500	75.00
20/06/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.02	91.9500	8.0200	91.9500	172.00
20/06/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.11	91.8550	8.1050	91.8550	0.00
20/06/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.26	91.6950	8.2550	91.6950	0.00
20/06/2022	R023 On 04-August-22			Bond Future	5.70	104.5222	5.7048	104.5222	24,072.00
20/06/2022	R023 On 04-August-22	0000000	Call	Bond Future	208	0	208	0	0.00
20/06/2022	R023 On 04-August-22	0000000	Call	Bond Future	212	0	212	0	0.00
20/06/2022	R023 On 04-August-22	0000000	Call	Bond Future	217	0	217	0	0.00
20/06/2022	R023 On 04-August-22	0000000	Put	Bond Future	28	0	28	0	0.00
20/06/2022	R023 On 04-August-22	0000000	Put	Bond Future	29	0	29	0	0.00
20/06/2022	R023 On 04-August-22	0000000	Put	Bond Future	30	0	30	0	0.00
20/06/2022	R023 On 03-November-22			Bond Future	5.61	102.1059	5.6128	102.1059	0.00
20/06/2022	R023 On 03-November-22	0000000	Call	Bond Future	230	0	230	0	0.00
20/06/2022	R023 On 03-November-22	0000000	Call	Bond Future	225	0	225	0	0.00
20/06/2022	R023 On 03-November-22	0000000	Call	Bond Future	227	0	227	0	0.00
20/06/2022	R023 On 03-November-22	0000000	Put	Bond Future	28	0	28	0	0.00
20/06/2022	R023 On 03-November-22	0000000	Put	Bond Future	29	0	29	0	0.00
20/06/2022	R023 On 03-November-22	0000000	Put	Bond Future	28	0	28	0	0.00
20/06/2022	R035 On 04-August-22			Bond Future	11.12	89.0262	11.1200	89.0262	129,807.00
20/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	173	0	173	0	400.00
20/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	411	0	411	0	0.00
20/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	1331	1	1331	1	0.00
20/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	6067	6	6067	6	0.00
20/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	0	0	0	0	400.00
20/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	4	0	4	0	100.00
20/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	280	0	280	0	0.00
20/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	382	0	382	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
20/06/2022	R035 On 04-August-22	0000000	Call	Bond Future	397	0	397	0	0.00
20/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	2763	3	2763	3	0.00
20/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	2811	3	2811	3	0.00
20/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	3206	3	3206	3	100.00
20/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	8135	8	8135	8	0.00
20/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	3791	4	3791	4	0.00
20/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	1271	1	1271	1	100.00
20/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	10266	10	10266	10	0.00
20/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	80	0	80	0	400.00
20/06/2022	R035 On 04-August-22	0000000	Put	Bond Future	2716	3	2716	3	0.00
20/06/2022	R035 On 03-November-22			Bond Future	11.31	85.8190	11.3070	85.8190	3,720.00
20/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	1717	2	1717	2	0.00
20/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	1689	2	1689	2	0.00
20/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	78	0	78	0	582.00
20/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	276	0	276	0	1,000.00
20/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	1745	2	1745	2	0.00
20/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	7819	8	7819	8	0.00
20/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	1479	2	1479	2	1,000.00
20/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	529	1	529	1	0.00
20/06/2022	R035 On 03-November-22	0000000	Call	Bond Future	1331	1	1331	1	0.00
20/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	3198	3	3198	3	582.00
20/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	4962	5	4962	5	582.00
20/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	369	0	369	0	1,000.00
20/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2662	3	2662	3	0.00
20/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	6417	6	6417	6	0.00
20/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	9370	9	9370	9	0.00
20/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2725	3	2725	3	0.00
20/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2693	3	2693	3	0.00
20/06/2022	R035 On 03-November-22	0000000	Put	Bond Future	2988	3	2988	3	0.00
20/06/2022	R035 On 02-February-23			Bond Future	11.48	87.2119	11.4846	87.2119	0.00
20/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	4485	5	4485	5	0.00
20/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	9607	10	9607	10	0.00
20/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1674	2	1674	2	1,000.00

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20/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1697	2	1697	2	0.00
20/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1263	1	1263	1	0.00
20/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	466	0	466	0	1,000.00
20/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	868	1	868	1	400.00
20/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1284	1	1284	1	0.00
20/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	4338	4	4338	4	0.00
20/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	1304	1	1304	1	0.00
20/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	900	1	900	1	0.00
20/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	806	1	806	1	0.00
20/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	187	0	187	0	0.00
20/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	204	0	204	0	400.00
20/06/2022	R035 On 02-February-23	0000000	Call	Bond Future	171	0	171	0	582.00
20/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	10457	10	10457	10	0.00
20/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	9959	10	9959	10	0.00
20/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	6029	6	6029	6	0.00
20/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	5845	6	5845	6	0.00
20/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	5754	6	5754	6	582.00
20/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	7565	7	7565	7	0.00
20/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	4824	5	4824	5	0.00
20/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	570	1	570	1	1,000.00
20/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	4864	5	4864	5	0.00
20/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	10207	10	10207	10	0.00
20/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	4904	5	4904	5	0.00
20/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	4148	4	4148	4	582.00
20/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	4184	4	4184	4	0.00
20/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	1751	2	1751	2	400.00
20/06/2022	R035 On 02-February-23	0000000	Put	Bond Future	1820	2	1820	2	0.00
20/06/2022	R035 On 04-May-23			Bond Future	11.63	84.3212	11.6298	84.3212	0.00
20/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	2133	2	2133	2	0.00
20/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	741	1	741	1	500.00
20/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	287	0	287	0	400.00
20/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	6039	6	6039	6	0.00
20/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	2015	2	2015	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
20/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	2086	2	2086	2	0.00
20/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	2110	2	2110	2	0.00
20/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	958	1	958	1	400.00
20/06/2022	R035 On 04-May-23	0000000	Call	Bond Future	8909	9	8909	9	0.00
20/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	931	1	931	1	500.00
20/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	6946	7	6946	7	0.00
20/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	1622	2	1622	2	400.00
20/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	4446	4	4446	4	0.00
20/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	11027	11	11027	11	0.00
20/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	7838	8	7838	8	0.00
20/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	4616	5	4616	5	0.00
20/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	4513	4	4513	4	0.00
20/06/2022	R035 On 04-May-23	0000000	Put	Bond Future	4480	4	4480	4	0.00
20/06/2022	R186 On 04-August-22			Bond Future	8.78	107.4275	8.7812	107.4275	81,530.00
20/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	1	0	1	0	3,600.00
20/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	92	0	92	0	0.00
20/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	88	0	88	0	0.00
20/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	43	0	43	0	3,600.00
20/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	96	0	96	0	0.00
20/06/2022	R186 On 04-August-22	0000000	Call	Bond Future	3656	4	3656	4	0.00
20/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	42	0	42	0	3,600.00
20/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	2462	3	2462	3	0.00
20/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	2531	3	2531	3	0.00
20/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	2497	3	2497	3	0.00
20/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	7011	7	7011	7	0.00
20/06/2022	R186 On 04-August-22	0000000	Put	Bond Future	3135	3	3135	3	0.00
20/06/2022	R186 On 03-November-22			Bond Future	9.00	108.9694	8.9965	108.9694	11,166.00
20/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	619	1	619	1	0.00
20/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	1124	1	1124	1	0.00
20/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	332	0	332	0	4,310.00
20/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	607	1	607	1	0.00
20/06/2022	R186 On 03-November-22	0000000	Call	Bond Future	596	1	596	1	0.00
20/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	2239	2	2239	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
20/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	1427	1	1427	1	4,310.00
20/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	2214	2	2214	2	0.00
20/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	3047	3	3047	3	0.00
20/06/2022	R186 On 03-November-22	0000000	Put	Bond Future	2190	2	2190	2	0.00
20/06/2022	R186 On 02-February-23			Bond Future	9.19	105.4430	9.1890	105.4430	0.00
20/06/2022	R186 On 02-February-23	0000000	Call	Bond Future	506	0	506	0	0.00
20/06/2022	R186 On 02-February-23	0000000	Call	Bond Future	499	0	499	0	0.00
20/06/2022	R186 On 02-February-23	0000000	Call	Bond Future	493	0	493	0	0.00
20/06/2022	R186 On 02-February-23	0000000	Put	Bond Future	3393	3	3393	3	0.00
20/06/2022	R186 On 02-February-23	0000000	Put	Bond Future	3366	3	3366	3	0.00
20/06/2022	R186 On 02-February-23	0000000	Put	Bond Future	3338	3	3338	3	0.00
20/06/2022	R186 On 04-May-23			Bond Future	9.34	107.3855	9.3361	107.3855	0.00
20/06/2022	R186 On 04-May-23	0000000	Call	Bond Future	1119	1	1119	1	0.00
20/06/2022	R186 On 04-May-23	0000000	Call	Bond Future	1106	1	1106	1	0.00
20/06/2022	R186 On 04-May-23	0000000	Call	Bond Future	1133	1	1133	1	0.00
20/06/2022	R186 On 04-May-23	0000000	Put	Bond Future	2693	3	2693	3	0.00
20/06/2022	R186 On 04-May-23	0000000	Put	Bond Future	2711	3	2711	3	0.00
20/06/2022	R186 On 04-May-23	0000000	Put	Bond Future	2675	3	2675	3	0.00
20/06/2022	R197 On 04-August-22			Bond Future	329.45	329.3811	329.4494	329.3811	859.00
20/06/2022	R197 On 03-November-22			Bond Future	334.26	334.1888	334.2556	334.1888	0.00
20/06/2022	R197 On 02-February-23			Bond Future	331.02	330.9591	331.0241	330.9591	0.00
20/06/2022	R197 On 04-May-23			Bond Future	337.18	337.1172	337.1804	337.1172	0.00
20/06/2022	R202 On 04-August-22			Bond Future	247.56	247.8335	247.5599	247.8335	6,586.00
20/06/2022	R202 On 03-November-22			Bond Future	251.17	251.4508	251.1715	251.4508	0.00
20/06/2022	R202 On 02-February-23			Bond Future	250.66	250.9511	250.6649	250.9511	0.00
20/06/2022	R202 On 04-May-23			Bond Future	255.32	255.6174	255.3237	255.6174	0.00
20/06/2022	R209 On 04-August-22			Bond Future	11.14	68.4473	11.1392	68.4473	23,438.00
20/06/2022	R209 On 04-August-22	0000000	Call	Bond Future	166	0	166	0	0.00
20/06/2022	R209 On 04-August-22	0000000	Call	Bond Future	181	0	181	0	0.00
20/06/2022	R209 On 04-August-22	0000000	Call	Bond Future	173	0	173	0	0.00
20/06/2022	R209 On 04-August-22	0000000	Put	Bond Future	3164	3	3164	3	0.00
20/06/2022	R209 On 04-August-22	0000000	Put	Bond Future	3211	3	3211	3	0.00
20/06/2022	R209 On 04-August-22	0000000	Put	Bond Future	3116	3	3116	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2022	R209 On 03-November-22			Bond Future	11.31	66.2859	11.3059	66.2859	4,135.00
20/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	1223	1	1223	1	0.00
20/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	2468	3	2468	3	0.00
20/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	380	0	380	0	0.00
20/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	1181	1	1181	1	0.00
20/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	111	0	111	0	0.00
20/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	1202	1	1202	1	0.00
20/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	1245	1	1245	1	0.00
20/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	25	0	25	0	0.00
20/06/2022	R209 On 03-November-22	0000000	Call	Bond Future	10	0	10	0	9,500.00
20/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	11708	12	11708	12	0.00
20/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	10153	10	10153	10	0.00
20/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	2665	3	2665	3	0.00
20/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	4651	5	4651	5	0.00
20/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	2726	3	2726	3	0.00
20/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	7229	7	7229	7	9,500.00
20/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	2757	3	2757	3	9,500.00
20/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	1494	1	1494	1	0.00
20/06/2022	R209 On 03-November-22	0000000	Put	Bond Future	2695	3	2695	3	0.00
20/06/2022	R209 On 02-February-23			Bond Future	11.46	67.3622	11.4598	67.3622	0.00
20/06/2022	R209 On 02-February-23	0000000	Call	Bond Future	1034	1	1034	1	0.00
20/06/2022	R209 On 02-February-23	0000000	Call	Bond Future	1000	1	1000	1	0.00
20/06/2022	R209 On 02-February-23	0000000	Call	Bond Future	1017	1	1017	1	0.00
20/06/2022	R209 On 02-February-23	0000000	Put	Bond Future	4430	4	4430	4	0.00
20/06/2022	R209 On 02-February-23	0000000	Put	Bond Future	4503	4	4503	4	0.00
20/06/2022	R209 On 02-February-23	0000000	Put	Bond Future	4466	4	4466	4	0.00
20/06/2022	R209 On 04-May-23			Bond Future	11.59	65.4531	11.5910	65.4531	0.00
20/06/2022	R209 On 04-May-23	0000000	Call	Bond Future	1714	2	1714	2	0.00
20/06/2022	R209 On 04-May-23	0000000	Call	Bond Future	1674	2	1674	2	0.00
20/06/2022	R209 On 04-May-23	0000000	Call	Bond Future	1694	2	1694	2	0.00
20/06/2022	R209 On 04-May-23	0000000	Put	Bond Future	4153	4	4153	4	0.00
20/06/2022	R209 On 04-May-23	0000000	Put	Bond Future	4184	4	4184	4	0.00
20/06/2022	R209 On 04-May-23	0000000	Put	Bond Future	4121	4	4121	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
20/06/2022	R210 On 04-August-22			Bond Future	224.07	223.6578	224.0707	223.6578	1,025.00
20/06/2022	R210 On 03-November-22			Bond Future	224.38	223.9586	224.3757	223.9586	0.00
20/06/2022	R210 On 02-February-23			Bond Future	228.06	227.6426	228.0648	227.6426	0.00
20/06/2022	R210 On 04-May-23			Bond Future	229.25	228.8196	229.2476	228.8196	0.00
20/06/2022	R213 On 04-August-22			Bond Future	10.65	82.9030	10.6467	82.9030	29,912.00
20/06/2022	R213 On 04-August-22	0000000	Call	Bond Future	74	0	74	0	0.00
20/06/2022	R213 On 04-August-22	0000000	Call	Bond Future	67	0	67	0	0.00
20/06/2022	R213 On 04-August-22	0000000	Call	Bond Future	71	0	71	0	0.00
20/06/2022	R213 On 04-August-22	0000000	Put	Bond Future	3748	4	3748	4	0.00
20/06/2022	R213 On 04-August-22	0000000	Put	Bond Future	3842	4	3842	4	0.00
20/06/2022	R213 On 04-August-22	0000000	Put	Bond Future	3795	4	3795	4	0.00
20/06/2022	R213 On 03-November-22			Bond Future	10.85	80.5554	10.8469	80.5554	0.00
20/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	880	1	880	1	0.00
20/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	359	0	359	0	0.00
20/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	579	1	579	1	0.00
20/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	46	0	46	0	200.00
20/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	267	0	267	0	0.00
20/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	848	1	848	1	0.00
20/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	864	1	864	1	0.00
20/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	54	0	54	0	476.00
20/06/2022	R213 On 03-November-22	0000000	Call	Bond Future	832	1	832	1	0.00
20/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	3085	3	3085	3	200.00
20/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	8243	8	8243	8	0.00
20/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	3021	3	3021	3	0.00
20/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	3053	3	3053	3	0.00
20/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	5121	5	5121	5	476.00
20/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	8551	9	8551	9	0.00
20/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	3704	4	3704	4	476.00
20/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	4516	5	4516	5	200.00
20/06/2022	R213 On 03-November-22	0000000	Put	Bond Future	2989	3	2989	3	0.00
20/06/2022	R213 On 02-February-23			Bond Future	11.04	81.8625	11.0369	81.8625	0.00
20/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	1054	1	1054	1	912.00
20/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	764	1	764	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
20/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	120	0	120	0	476.00
20/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	753	1	753	1	0.00
20/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	5747	6	5747	6	0.00
20/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	557	1	557	1	0.00
20/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	775	1	775	1	0.00
20/06/2022	R213 On 02-February-23	0000000	Call	Bond Future	934	1	934	1	0.00
20/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	4108	4	4108	4	476.00
20/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	723	1	723	1	912.00
20/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	4556	5	4556	5	0.00
20/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	3850	4	3850	4	0.00
20/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	4593	5	4593	5	0.00
20/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	9185	9	9185	9	0.00
20/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	5362	5	5362	5	476.00
20/06/2022	R213 On 02-February-23	0000000	Put	Bond Future	4519	5	4519	5	0.00
20/06/2022	R213 On 04-May-23			Bond Future	11.19	79.8223	11.1914	79.8223	0.00
20/06/2022	R213 On 04-May-23	0000000	Call	Bond Future	1704	2	1704	2	0.00
20/06/2022	R213 On 04-May-23	0000000	Call	Bond Future	1685	2	1685	2	0.00
20/06/2022	R213 On 04-May-23	0000000	Call	Bond Future	1723	2	1723	2	0.00
20/06/2022	R213 On 04-May-23	0000000	Put	Bond Future	3690	4	3690	4	0.00
20/06/2022	R213 On 04-May-23	0000000	Put	Bond Future	3743	4	3743	4	0.00
20/06/2022	R213 On 04-May-23	0000000	Put	Bond Future	3716	4	3716	4	0.00
20/06/2022	R214 On 04-August-22			Bond Future	11.44	65.3122	11.4363	65.3122	20,898.00
20/06/2022	R214 On 04-August-22	0000000	Call	Bond Future	276	0	276	0	0.00
20/06/2022	R214 On 04-August-22	0000000	Call	Bond Future	287	0	287	0	0.00
20/06/2022	R214 On 04-August-22	0000000	Call	Bond Future	298	0	298	0	0.00
20/06/2022	R214 On 04-August-22	0000000	Put	Bond Future	2782	3	2782	3	0.00
20/06/2022	R214 On 04-August-22	0000000	Put	Bond Future	2737	3	2737	3	0.00
20/06/2022	R214 On 04-August-22	0000000	Put	Bond Future	2827	3	2827	3	0.00
20/06/2022	R214 On 03-November-22			Bond Future	11.60	62.9648	11.5986	62.9648	0.00
20/06/2022	R214 On 03-November-22	0000000	Call	Bond Future	1373	1	1373	1	0.00
20/06/2022	R214 On 03-November-22	0000000	Call	Bond Future	1396	1	1396	1	0.00
20/06/2022	R214 On 03-November-22	0000000	Call	Bond Future	1350	1	1350	1	0.00
20/06/2022	R214 On 03-November-22	0000000	Put	Bond Future	2653	3	2653	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2022	R214 On 03-November-22	0000000	Put	Bond Future	2683	3	2683	3	0.00
20/06/2022	R214 On 03-November-22	0000000	Put	Bond Future	2714	3	2714	3	0.00
20/06/2022	R214 On 02-February-23			Bond Future	11.75	63.9868	11.7520	63.9868	0.00
20/06/2022	R214 On 02-February-23	0000000	Call	Bond Future	1092	1	1092	1	0.00
20/06/2022	R214 On 02-February-23	0000000	Call	Bond Future	1057	1	1057	1	0.00
20/06/2022	R214 On 02-February-23	0000000	Call	Bond Future	1074	1	1074	1	0.00
20/06/2022	R214 On 02-February-23	0000000	Put	Bond Future	4642	5	4642	5	0.00
20/06/2022	R214 On 02-February-23	0000000	Put	Bond Future	4681	5	4681	5	0.00
20/06/2022	R214 On 02-February-23	0000000	Put	Bond Future	4604	5	4604	5	0.00
20/06/2022	R214 On 04-May-23			Bond Future	11.88	61.8717	11.8777	61.8717	0.00
20/06/2022	R214 On 04-May-23	0000000	Call	Bond Future	1767	2	1767	2	0.00
20/06/2022	R214 On 04-May-23	0000000	Call	Bond Future	1726	2	1726	2	0.00
20/06/2022	R214 On 04-May-23	0000000	Call	Bond Future	1747	2	1747	2	0.00
20/06/2022	R214 On 04-May-23	0000000	Put	Bond Future	4368	4	4368	4	0.00
20/06/2022	R214 On 04-May-23	0000000	Put	Bond Future	4400	4	4400	4	0.00
20/06/2022	R214 On 04-May-23	0000000	Put	Bond Future	4335	4	4335	4	0.00
20/06/2022	R248 On 04-August-22			Bond Future	11.39	82.1378	11.3854	82.1378	200,630.00
20/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	0	0	0	0	0.00
20/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	12	0	12	0	1,200.00
20/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	456	1	456	1	1,200.00
20/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	22	0	22	0	0.00
20/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	308	0	308	0	1,700.00
20/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	6	0	6	0	1,700.00
20/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	440	0	440	0	0.00
20/06/2022	R248 On 04-August-22	0000000	Call	Bond Future	423	0	423	0	0.00
20/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	3217	3	3217	3	0.00
20/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	3163	3	3163	3	0.00
20/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	7128	7	7128	7	0.00
20/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	3674	4	3674	4	0.00
20/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	3109	3	3109	3	50.00
20/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	7901	8	7901	8	0.00
20/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	12860	13	12860	13	0.00
20/06/2022	R248 On 04-August-22	0000000	Put	Bond Future	8692	9	8692	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2022	R248 On 03-November-22			Bond Future	11.55	78.8949	11.5458	78.8949	0.00
20/06/2022	R248 On 03-November-22	0000000	Call	Bond Future	1731	2	1731	2	0.00
20/06/2022	R248 On 03-November-22	0000000	Call	Bond Future	1702	2	1702	2	0.00
20/06/2022	R248 On 03-November-22	0000000	Call	Bond Future	1760	2	1760	2	0.00
20/06/2022	R248 On 03-November-22	0000000	Put	Bond Future	3334	3	3334	3	0.00
20/06/2022	R248 On 03-November-22	0000000	Put	Bond Future	3296	3	3296	3	0.00
20/06/2022	R248 On 03-November-22	0000000	Put	Bond Future	3258	3	3258	3	0.00
20/06/2022	R248 On 02-February-23			Bond Future	11.70	80.1756	11.6974	80.1756	0.00
20/06/2022	R248 On 02-February-23	0000000	Call	Bond Future	1409	1	1409	1	0.00
20/06/2022	R248 On 02-February-23	0000000	Call	Bond Future	1386	1	1386	1	0.00
20/06/2022	R248 On 02-February-23	0000000	Call	Bond Future	1432	1	1432	1	0.00
20/06/2022	R248 On 02-February-23	0000000	Put	Bond Future	5551	6	5551	6	0.00
20/06/2022	R248 On 02-February-23	0000000	Put	Bond Future	5646	6	5646	6	0.00
20/06/2022	R248 On 02-February-23	0000000	Put	Bond Future	5598	6	5598	6	0.00
20/06/2022	R248 On 04-May-23			Bond Future	11.82	77.2191	11.8211	77.2191	0.00
20/06/2022	R248 On 04-May-23	0000000	Call	Bond Future	2224	2	2224	2	0.00
20/06/2022	R248 On 04-May-23	0000000	Call	Bond Future	2198	2	2198	2	0.00
20/06/2022	R248 On 04-May-23	0000000	Call	Bond Future	2250	2	2250	2	0.00
20/06/2022	R248 On 04-May-23	0000000	Put	Bond Future	5301	5	5301	5	0.00
20/06/2022	R248 On 04-May-23	0000000	Put	Bond Future	5383	5	5383	5	0.00
20/06/2022	R248 On 04-May-23	0000000	Put	Bond Future	5342	5	5342	5	0.00