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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
27/06/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2022	2025 On 04-August-22			Bond Future	162.50	162.5202	162.4988	162.5202	7,205.00
27/06/2022	2025 On 03-November-22			Bond Future	164.91	164.9312	164.9079	164.9312	0.00
27/06/2022	2025 On 02-February-23			Bond Future	166.01	166.0342	166.0089	166.0342	0.00
27/06/2022	2025 On 04-May-23			Bond Future	169.21	169.2388	169.2113	169.2388	0.00
27/06/2022	2029 On 04-August-22			Bond Future	119.88	120.3657	119.8755	120.3657	2,682.00
27/06/2022	2029 On 03-November-22			Bond Future	120.40	120.9025	120.4039	120.9025	0.00
27/06/2022	2029 On 02-February-23			Bond Future	122.44	122.9476	122.4393	122.9476	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
27/06/2022	2029 On 04-May-23			Bond Future	123.51	124.0331	123.5139	124.0331	0.00
27/06/2022	2030 On 04-August-22			Bond Future	10.42	88.4254	10.4200	88.4254	90,476.00
27/06/2022	2030 On 04-August-22	8.30	Call	Bond Future	0	0	0	0	800.00
27/06/2022	2030 On 04-August-22	9.05	Call	Bond Future	1	0	1	0	800.00
27/06/2022	2030 On 04-August-22	9.54	Call	Bond Future	31	0	31	0	0.00
27/06/2022	2030 On 04-August-22	9.55	Call	Bond Future	32	0	32	0	0.00
27/06/2022	2030 On 04-August-22	9.56	Call	Bond Future	34	0	34	0	0.00
27/06/2022	2030 On 04-August-22	10.95	Call	Bond Future	2685	3	2685	3	0.00
27/06/2022	2030 On 04-August-22	10.95	Put	Bond Future	243	0	243	0	800.00
27/06/2022	2030 On 04-August-22	9.56	Put	Bond Future	4190	4	4190	4	0.00
27/06/2022	2030 On 04-August-22	9.55	Put	Bond Future	4238	4	4238	4	0.00
27/06/2022	2030 On 04-August-22	9.54	Put	Bond Future	4286	4	4286	4	0.00
27/06/2022	2030 On 04-August-22	9.05	Put	Bond Future	6741	6	6741	6	0.00
27/06/2022	2030 On 04-August-22	8.30	Put	Bond Future	10708	10	10708	10	0.00
27/06/2022	2030 On 03-November-22			Bond Future	10.62	89.7167	10.6230	89.7167	18,766.00
27/06/2022	2030 On 03-November-22	10.20	Call	Bond Future	934	1	934	1	500.00
27/06/2022	2030 On 03-November-22	11.57	Call	Bond Future	4694	5	4694	5	0.00
27/06/2022	2030 On 03-November-22	10.09	Call	Bond Future	768	1	768	1	0.00
27/06/2022	2030 On 03-November-22	10.08	Call	Bond Future	754	1	754	1	0.00
27/06/2022	2030 On 03-November-22	10.10	Call	Bond Future	782	1	782	1	0.00
27/06/2022	2030 On 03-November-22	9.70	Call	Bond Future	341	0	341	0	500.00
27/06/2022	2030 On 03-November-22	9.70	Put	Bond Future	4662	4	4662	4	0.00
27/06/2022	2030 On 03-November-22	10.10	Put	Bond Future	3197	3	3197	3	0.00
27/06/2022	2030 On 03-November-22	10.20	Put	Bond Future	2881	3	2881	3	0.00
27/06/2022	2030 On 03-November-22	10.08	Put	Bond Future	3263	3	3263	3	0.00
27/06/2022	2030 On 03-November-22	10.09	Put	Bond Future	3230	3	3230	3	0.00
27/06/2022	2030 On 03-November-22	11.57	Put	Bond Future	528	0	528	0	500.00
27/06/2022	2030 On 02-February-23			Bond Future	10.81	87.2085	10.8098	87.2085	0.00
27/06/2022	2030 On 02-February-23	11.12	Call	Bond Future	3027	3	3027	3	0.00
27/06/2022	2030 On 02-February-23	11.16	Call	Bond Future	3137	4	3137	4	0.00
27/06/2022	2030 On 02-February-23	10.01	Call	Bond Future	828	1	828	1	0.00
27/06/2022	2030 On 02-February-23	9.83	Call	Bond Future	623	1	623	1	400.00
27/06/2022	2030 On 02-February-23	9.94	Call	Bond Future	743	1	743	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
27/06/2022	2030 On 02-February-23	9.79	Call	Bond Future	583	1	583	1	0.00
27/06/2022	2030 On 02-February-23	8.81	Call	Bond Future	109	0	109	0	102.00
27/06/2022	2030 On 02-February-23	9.08	Call	Bond Future	181	0	181	0	400.00
27/06/2022	2030 On 02-February-23	9.99	Call	Bond Future	803	1	803	1	0.00
27/06/2022	2030 On 02-February-23	10.00	Call	Bond Future	816	1	816	1	0.00
27/06/2022	2030 On 02-February-23	9.80	Call	Bond Future	592	1	592	1	0.00
27/06/2022	2030 On 02-February-23	9.20	Call	Bond Future	224	0	224	0	0.00
27/06/2022	2030 On 02-February-23	9.66	Call	Bond Future	475	1	475	1	0.00
27/06/2022	2030 On 02-February-23	9.04	Call	Bond Future	168	0	168	0	0.00
27/06/2022	2030 On 02-February-23	9.04	Put	Bond Future	8398	8	8398	8	0.00
27/06/2022	2030 On 02-February-23	9.08	Put	Bond Future	8214	8	8214	8	0.00
27/06/2022	2030 On 02-February-23	9.66	Put	Bond Future	5714	5	5714	5	102.00
27/06/2022	2030 On 02-February-23	8.81	Put	Bond Future	9480	9	9480	9	0.00
27/06/2022	2030 On 02-February-23	9.20	Put	Bond Future	7670	7	7670	7	0.00
27/06/2022	2030 On 02-February-23	9.94	Put	Bond Future	4670	4	4670	4	102.00
27/06/2022	2030 On 02-February-23	10.01	Put	Bond Future	4430	4	4430	4	0.00
27/06/2022	2030 On 02-February-23	11.16	Put	Bond Future	1617	1	1617	1	400.00
27/06/2022	2030 On 02-February-23	9.79	Put	Bond Future	5209	5	5209	5	0.00
27/06/2022	2030 On 02-February-23	9.83	Put	Bond Future	5062	5	5062	5	0.00
27/06/2022	2030 On 02-February-23	9.80	Put	Bond Future	5172	5	5172	5	0.00
27/06/2022	2030 On 02-February-23	9.99	Put	Bond Future	4498	4	4498	4	0.00
27/06/2022	2030 On 02-February-23	10.00	Put	Bond Future	4464	4	4464	4	0.00
27/06/2022	2030 On 02-February-23	11.12	Put	Bond Future	1679	1	1679	1	0.00
27/06/2022	2030 On 04-May-23			Bond Future	10.97	88.8800	10.9651	88.8800	0.00
27/06/2022	2030 On 04-May-23	11.62	Call	Bond Future	4368	5	4368	5	0.00
27/06/2022	2030 On 04-May-23	12.04	Call	Bond Future	5636	6	5636	6	0.00
27/06/2022	2030 On 04-May-23	12.50	Call	Bond Future	7107	8	7107	8	0.00
27/06/2022	2030 On 04-May-23	9.58	Call	Bond Future	545	1	545	1	150.00
27/06/2022	2030 On 04-May-23	10.54	Call	Bond Future	1787	2	1787	2	0.00
27/06/2022	2030 On 04-May-23	10.53	Call	Bond Future	1769	2	1769	2	0.00
27/06/2022	2030 On 04-May-23	11.34	Call	Bond Future	3585	4	3585	4	0.00
27/06/2022	2030 On 04-May-23	10.00	Call	Bond Future	961	1	961	1	1,080.00
27/06/2022	2030 On 04-May-23	10.42	Call	Bond Future	1577	2	1577	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
27/06/2022	2030 On 04-May-23	10.52	Call	Bond Future	1751	2	1751	2	0.00
27/06/2022	2030 On 04-May-23	9.67	Call	Bond Future	614	1	614	1	500.00
27/06/2022	2030 On 04-May-23	9.78	Call	Bond Future	712	1	712	1	400.00
27/06/2022	2030 On 04-May-23	9.03	Call	Bond Future	242	0	242	0	400.00
27/06/2022	2030 On 04-May-23	9.03	Put	Bond Future	8993	8	8993	8	0.00
27/06/2022	2030 On 04-May-23	9.78	Put	Bond Future	5944	5	5944	5	0.00
27/06/2022	2030 On 04-May-23	9.67	Put	Bond Future	6352	6	6352	6	0.00
27/06/2022	2030 On 04-May-23	10.52	Put	Bond Future	3671	3	3671	3	0.00
27/06/2022	2030 On 04-May-23	9.58	Put	Bond Future	6699	6	6699	6	0.00
27/06/2022	2030 On 04-May-23	10.42	Put	Bond Future	3935	4	3935	4	0.00
27/06/2022	2030 On 04-May-23	10.00	Put	Bond Future	5192	5	5192	5	0.00
27/06/2022	2030 On 04-May-23	11.34	Put	Bond Future	2009	2	2009	2	150.00
27/06/2022	2030 On 04-May-23	10.53	Put	Bond Future	3645	3	3645	3	0.00
27/06/2022	2030 On 04-May-23	10.54	Put	Bond Future	3619	3	3619	3	0.00
27/06/2022	2030 On 04-May-23	12.50	Put	Bond Future	880	1	880	1	500.00
27/06/2022	2030 On 04-May-23	12.04	Put	Bond Future	1214	1	1214	1	1,080.00
27/06/2022	2030 On 04-May-23	11.62	Put	Bond Future	1639	1	1639	1	400.00
27/06/2022	2032 On 04-August-22			Bond Future	10.87	88.1909	10.8719	88.1909	93,247.00
27/06/2022	2032 On 04-August-22	11.89	Call	Bond Future	5197	6	5197	6	0.00
27/06/2022	2032 On 04-August-22	10.70	Call	Bond Future	686	1	686	1	0.00
27/06/2022	2032 On 04-August-22	11.00	Call	Bond Future	1477	2	1477	2	0.00
27/06/2022	2032 On 04-August-22	11.60	Call	Bond Future	3873	4	3873	4	0.00
27/06/2022	2032 On 04-August-22	10.21	Call	Bond Future	95	0	95	0	0.00
27/06/2022	2032 On 04-August-22	10.50	Call	Bond Future	352	1	352	1	900.00
27/06/2022	2032 On 04-August-22	10.20	Call	Bond Future	90	0	90	0	0.00
27/06/2022	2032 On 04-August-22	10.10	Call	Bond Future	52	0	52	0	0.00
27/06/2022	2032 On 04-August-22	8.97	Call	Bond Future	0	0	0	0	800.00
27/06/2022	2032 On 04-August-22	9.40	Call	Bond Future	0	0	0	0	0.00
27/06/2022	2032 On 04-August-22	9.72	Call	Bond Future	4	0	4	0	800.00
27/06/2022	2032 On 04-August-22	10.22	Call	Bond Future	100	0	100	0	0.00
27/06/2022	2032 On 04-August-22	9.80	Call	Bond Future	7	0	7	0	900.00
27/06/2022	2032 On 04-August-22	10.20	Put	Bond Future	3726	3	3726	3	0.00
27/06/2022	2032 On 04-August-22	9.72	Put	Bond Future	6365	6	6365	6	0.00

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27/06/2022	2032 On 04-August-22	10.21	Put	Bond Future	3675	3	3675	3	0.00
27/06/2022	2032 On 04-August-22	9.40	Put	Bond Future	8241	8	8241	8	0.00
27/06/2022	2032 On 04-August-22	8.97	Put	Bond Future	10847	10	10847	10	0.00
27/06/2022	2032 On 04-August-22	10.10	Put	Bond Future	4247	4	4247	4	0.00
27/06/2022	2032 On 04-August-22	10.50	Put	Bond Future	2339	2	2339	2	0.00
27/06/2022	2032 On 04-August-22	9.80	Put	Bond Future	5906	5	5906	5	0.00
27/06/2022	2032 On 04-August-22	10.22	Put	Bond Future	3624	3	3624	3	0.00
27/06/2022	2032 On 04-August-22	11.60	Put	Bond Future	156	0	156	0	800.00
27/06/2022	2032 On 04-August-22	11.00	Put	Bond Future	807	1	807	1	7,500.00
27/06/2022	2032 On 04-August-22	10.70	Put	Bond Future	1597	1	1597	1	7,500.00
27/06/2022	2032 On 04-August-22	11.89	Put	Bond Future	61	0	61	0	0.00
27/06/2022	2032 On 03-November-22			Bond Future	11.07	85.3272	11.0692	85.3272	80,549.00
27/06/2022	2032 On 03-November-22	11.55	Call	Bond Future	3481	4	3481	4	0.00
27/06/2022	2032 On 03-November-22	12.30	Call	Bond Future	6395	7	6395	7	0.00
27/06/2022	2032 On 03-November-22	10.56	Call	Bond Future	855	1	855	1	0.00
27/06/2022	2032 On 03-November-22	10.66	Call	Bond Future	1034	1	1034	1	0.00
27/06/2022	2032 On 03-November-22	10.67	Call	Bond Future	1053	1	1053	1	750.00
27/06/2022	2032 On 03-November-22	9.46	Call	Bond Future	49	0	49	0	500.00
27/06/2022	2032 On 03-November-22	10.11	Call	Bond Future	291	0	291	0	0.00
27/06/2022	2032 On 03-November-22	9.31	Call	Bond Future	31	0	31	0	180.00
27/06/2022	2032 On 03-November-22	10.21	Call	Bond Future	383	1	383	1	500.00
27/06/2022	2032 On 03-November-22	10.49	Call	Bond Future	741	1	741	1	0.00
27/06/2022	2032 On 03-November-22	10.16	Call	Bond Future	335	0	335	0	0.00
27/06/2022	2032 On 03-November-22	9.92	Call	Bond Future	172	0	172	0	750.00
27/06/2022	2032 On 03-November-22	9.36	Call	Bond Future	36	0	36	0	454.00
27/06/2022	2032 On 03-November-22	9.36	Put	Bond Future	9413	9	9413	9	0.00
27/06/2022	2032 On 03-November-22	9.92	Put	Bond Future	6331	6	6331	6	0.00
27/06/2022	2032 On 03-November-22	10.11	Put	Bond Future	5391	5	5391	5	454.00
27/06/2022	2032 On 03-November-22	9.31	Put	Bond Future	9702	9	9702	9	0.00
27/06/2022	2032 On 03-November-22	10.16	Put	Bond Future	5159	5	5159	5	180.00
27/06/2022	2032 On 03-November-22	9.46	Put	Bond Future	8840	8	8840	8	0.00
27/06/2022	2032 On 03-November-22	10.56	Put	Bond Future	3512	3	3512	3	180.00
27/06/2022	2032 On 03-November-22	10.49	Put	Bond Future	3773	3	3773	3	454.00

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27/06/2022	2032 On 03-November-22	10.21	Put	Bond Future	4932	4	4932	4	0.00
27/06/2022	2032 On 03-November-22	10.67	Put	Bond Future	3127	3	3127	3	0.00
27/06/2022	2032 On 03-November-22	10.66	Put	Bond Future	3160	3	3160	3	0.00
27/06/2022	2032 On 03-November-22	12.30	Put	Bond Future	407	0	407	0	750.00
27/06/2022	2032 On 03-November-22	11.55	Put	Bond Future	1071	1	1071	1	500.00
27/06/2022	2032 On 02-February-23			Bond Future	11.25	86.7530	11.2483	86.7530	0.00
27/06/2022	2032 On 02-February-23	11.84	Call	Bond Future	4363	5	4363	5	0.00
27/06/2022	2032 On 02-February-23	12.75	Call	Bond Future	7703	8	7703	8	0.00
27/06/2022	2032 On 02-February-23	10.38	Call	Bond Future	810	1	810	1	0.00
27/06/2022	2032 On 02-February-23	10.39	Call	Bond Future	823	1	823	1	0.00
27/06/2022	2032 On 02-February-23	9.31	Call	Bond Future	96	0	96	0	454.00
27/06/2022	2032 On 02-February-23	10.16	Call	Bond Future	543	1	543	1	0.00
27/06/2022	2032 On 02-February-23	9.47	Call	Bond Future	137	0	137	0	500.00
27/06/2022	2032 On 02-February-23	11.69	Call	Bond Future	3864	4	3864	4	0.00
27/06/2022	2032 On 02-February-23	10.40	Call	Bond Future	837	1	837	1	0.00
27/06/2022	2032 On 02-February-23	10.50	Call	Bond Future	986	1	986	1	0.00
27/06/2022	2032 On 02-February-23	10.67	Call	Bond Future	1268	2	1268	2	750.00
27/06/2022	2032 On 02-February-23	10.22	Call	Bond Future	609	1	609	1	500.00
27/06/2022	2032 On 02-February-23	9.92	Call	Bond Future	339	0	339	0	750.00
27/06/2022	2032 On 02-February-23	9.92	Put	Bond Future	7308	7	7308	7	0.00
27/06/2022	2032 On 02-February-23	10.22	Put	Bond Future	5938	5	5938	5	0.00
27/06/2022	2032 On 02-February-23	10.67	Put	Bond Future	4211	4	4211	4	0.00
27/06/2022	2032 On 02-February-23	10.50	Put	Bond Future	4820	4	4820	4	454.00
27/06/2022	2032 On 02-February-23	10.40	Put	Bond Future	5202	5	5202	5	0.00
27/06/2022	2032 On 02-February-23	11.69	Put	Bond Future	1705	1	1705	1	0.00
27/06/2022	2032 On 02-February-23	9.47	Put	Bond Future	9641	9	9641	9	0.00
27/06/2022	2032 On 02-February-23	10.16	Put	Bond Future	6197	6	6197	6	454.00
27/06/2022	2032 On 02-February-23	9.31	Put	Bond Future	10524	10	10524	10	0.00
27/06/2022	2032 On 02-February-23	10.39	Put	Bond Future	5242	5	5242	5	0.00
27/06/2022	2032 On 02-February-23	10.38	Put	Bond Future	5281	5	5281	5	0.00
27/06/2022	2032 On 02-February-23	12.75	Put	Bond Future	661	1	661	1	750.00
27/06/2022	2032 On 02-February-23	11.84	Put	Bond Future	1488	1	1488	1	500.00
27/06/2022	2032 On 04-May-23			Bond Future	11.40	84.2542	11.3961	84.2542	0.00

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27/06/2022	2032 On 04-May-23	10.87	Call	Bond Future	1744	2	1744	2	0.00
27/06/2022	2032 On 04-May-23	10.88	Call	Bond Future	1764	2	1764	2	0.00
27/06/2022	2032 On 04-May-23	10.89	Call	Bond Future	1784	2	1784	2	0.00
27/06/2022	2032 On 04-May-23	10.89	Put	Bond Future	4287	4	4287	4	0.00
27/06/2022	2032 On 04-May-23	10.88	Put	Bond Future	4318	4	4318	4	0.00
27/06/2022	2032 On 04-May-23	10.87	Put	Bond Future	4349	4	4349	4	0.00
27/06/2022	2033 On 04-August-22			Bond Future	115.05	115.0178	115.0510	115.0178	7,428.00
27/06/2022	2033 On 03-November-22			Bond Future	115.42	115.3912	115.4237	115.3912	0.00
27/06/2022	2033 On 02-February-23			Bond Future	117.37	117.3428	117.3747	117.3428	0.00
27/06/2022	2033 On 04-May-23			Bond Future	118.27	118.2349	118.2663	118.2349	0.00
27/06/2022	2037 On 04-August-22			Bond Future	11.40	80.6098	11.3957	80.6098	138,842.00
27/06/2022	2037 On 04-August-22	10.10	Call	Bond Future	2	0	2	0	50.00
27/06/2022	2037 On 04-August-22	10.91	Call	Bond Future	266	0	266	0	0.00
27/06/2022	2037 On 04-August-22	11.21	Call	Bond Future	771	1	771	1	1,050.00
27/06/2022	2037 On 04-August-22	11.42	Call	Bond Future	1345	2	1345	2	0.00
27/06/2022	2037 On 04-August-22	10.89	Call	Bond Future	244	0	244	0	0.00
27/06/2022	2037 On 04-August-22	10.90	Call	Bond Future	255	0	255	0	0.00
27/06/2022	2037 On 04-August-22	11.95	Call	Bond Future	3505	4	3505	4	0.00
27/06/2022	2037 On 04-August-22	11.95	Put	Bond Future	317	0	317	0	1,050.00
27/06/2022	2037 On 04-August-22	10.91	Put	Bond Future	3225	3	3225	3	0.00
27/06/2022	2037 On 04-August-22	10.89	Put	Bond Future	3328	3	3328	3	0.00
27/06/2022	2037 On 04-August-22	11.42	Put	Bond Future	1201	1	1201	1	50.00
27/06/2022	2037 On 04-August-22	11.21	Put	Bond Future	1884	2	1884	2	0.00
27/06/2022	2037 On 04-August-22	10.10	Put	Bond Future	8268	8	8268	8	0.00
27/06/2022	2037 On 04-August-22	10.90	Put	Bond Future	3276	3	3276	3	50.00
27/06/2022	2037 On 03-November-22			Bond Future	11.57	81.7871	11.5718	81.7871	2,000.00
27/06/2022	2037 On 03-November-22	11.30	Call	Bond Future	1530	2	1530	2	0.00
27/06/2022	2037 On 03-November-22	11.32	Call	Bond Future	1580	2	1580	2	0.00
27/06/2022	2037 On 03-November-22	11.31	Call	Bond Future	1555	2	1555	2	0.00
27/06/2022	2037 On 03-November-22	11.31	Put	Bond Future	3093	3	3093	3	0.00
27/06/2022	2037 On 03-November-22	11.30	Put	Bond Future	3128	3	3128	3	0.00
27/06/2022	2037 On 03-November-22	11.32	Put	Bond Future	3058	3	3058	3	0.00
27/06/2022	2037 On 02-February-23			Bond Future	11.74	78.8965	11.7355	78.8965	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
27/06/2022	2037 On 02-February-23	11.05	Call	Bond Future	1261	2	1261	2	0.00
27/06/2022	2037 On 02-February-23	11.03	Call	Bond Future	1223	1	1223	1	0.00
27/06/2022	2037 On 02-February-23	11.04	Call	Bond Future	1242	1	1242	1	0.00
27/06/2022	2037 On 02-February-23	11.04	Put	Bond Future	5329	5	5329	5	0.00
27/06/2022	2037 On 02-February-23	11.03	Put	Bond Future	5371	5	5371	5	0.00
27/06/2022	2037 On 02-February-23	11.05	Put	Bond Future	5287	5	5287	5	0.00
27/06/2022	2037 On 04-May-23			Bond Future	11.87	80.4104	11.8740	80.4104	0.00
27/06/2022	2037 On 04-May-23	11.32	Call	Bond Future	1950	2	1950	2	0.00
27/06/2022	2037 On 04-May-23	11.30	Call	Bond Future	1906	2	1906	2	0.00
27/06/2022	2037 On 04-May-23	11.31	Call	Bond Future	1928	2	1928	2	0.00
27/06/2022	2037 On 04-May-23	11.31	Put	Bond Future	5154	5	5154	5	0.00
27/06/2022	2037 On 04-May-23	11.30	Put	Bond Future	5191	5	5191	5	0.00
27/06/2022	2037 On 04-May-23	11.32	Put	Bond Future	5117	5	5117	5	0.00
27/06/2022	2038 On 04-August-22			Bond Future	130.31	129.9445	130.3122	129.9445	4,102.00
27/06/2022	2038 On 03-November-22			Bond Future	132.24	131.8724	132.2441	131.8724	0.00
27/06/2022	2038 On 02-February-23			Bond Future	132.58	132.2058	132.5827	132.2058	0.00
27/06/2022	2038 On 04-May-23			Bond Future	135.14	134.7589	135.1417	134.7589	0.00
27/06/2022	2040 On 04-August-22			Bond Future	11.51	82.2954	11.5134	82.2954	123,901.00
27/06/2022	2040 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	460.00
27/06/2022	2040 On 04-August-22	10.70	Call	Bond Future	51	0	51	0	460.00
27/06/2022	2040 On 04-August-22	11.03	Call	Bond Future	272	0	272	0	0.00
27/06/2022	2040 On 04-August-22	12.24	Call	Bond Future	4609	5	4609	5	0.00
27/06/2022	2040 On 04-August-22	11.04	Call	Bond Future	284	0	284	0	0.00
27/06/2022	2040 On 04-August-22	11.05	Call	Bond Future	297	1	297	1	0.00
27/06/2022	2040 On 04-August-22	11.05	Put	Bond Future	3320	3	3320	3	0.00
27/06/2022	2040 On 04-August-22	12.24	Put	Bond Future	202	0	202	0	460.00
27/06/2022	2040 On 04-August-22	9.70	Put	Bond Future	12906	12	12906	12	0.00
27/06/2022	2040 On 04-August-22	11.04	Put	Bond Future	3375	3	3375	3	0.00
27/06/2022	2040 On 04-August-22	11.03	Put	Bond Future	3430	3	3430	3	0.00
27/06/2022	2040 On 04-August-22	10.70	Put	Bond Future	5477	5	5477	5	0.00
27/06/2022	2040 On 03-November-22			Bond Future	11.68	83.4975	11.6848	83.4975	4,465.00
27/06/2022	2040 On 03-November-22	11.50	Call	Bond Future	1917	2	1917	2	1,500.00
27/06/2022	2040 On 03-November-22	11.41	Call	Bond Future	1670	2	1670	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
27/06/2022	2040 On 03-November-22	10.80	Call	Bond Future	473	1	473	1	1,500.00
27/06/2022	2040 On 03-November-22	12.52	Call	Bond Future	5847	7	5847	7	0.00
27/06/2022	2040 On 03-November-22	11.39	Call	Bond Future	1617	2	1617	2	0.00
27/06/2022	2040 On 03-November-22	11.40	Call	Bond Future	1643	2	1643	2	0.00
27/06/2022	2040 On 03-November-22	10.70	Call	Bond Future	358	0	358	0	1,100.00
27/06/2022	2040 On 03-November-22	11.20	Call	Bond Future	1164	1	1164	1	1,100.00
27/06/2022	2040 On 03-November-22	11.20	Put	Bond Future	4256	4	4256	4	0.00
27/06/2022	2040 On 03-November-22	11.41	Put	Bond Future	3400	3	3400	3	0.00
27/06/2022	2040 On 03-November-22	10.80	Put	Bond Future	6259	6	6259	6	0.00
27/06/2022	2040 On 03-November-22	10.70	Put	Bond Future	6839	6	6839	6	0.00
27/06/2022	2040 On 03-November-22	11.50	Put	Bond Future	3074	3	3074	3	0.00
27/06/2022	2040 On 03-November-22	12.52	Put	Bond Future	928	1	928	1	1,100.00
27/06/2022	2040 On 03-November-22	11.39	Put	Bond Future	3475	3	3475	3	0.00
27/06/2022	2040 On 03-November-22	11.40	Put	Bond Future	3437	3	3437	3	0.00
27/06/2022	2040 On 02-February-23			Bond Future	11.84	80.3852	11.8442	80.3852	0.00
27/06/2022	2040 On 02-February-23	11.10	Call	Bond Future	1200	1	1200	1	0.00
27/06/2022	2040 On 02-February-23	11.11	Call	Bond Future	1219	1	1219	1	0.00
27/06/2022	2040 On 02-February-23	10.18	Call	Bond Future	206	0	206	0	0.00
27/06/2022	2040 On 02-February-23	10.21	Call	Bond Future	220	0	220	0	400.00
27/06/2022	2040 On 02-February-23	12.27	Call	Bond Future	4619	5	4619	5	0.00
27/06/2022	2040 On 02-February-23	12.24	Call	Bond Future	4504	5	4504	5	0.00
27/06/2022	2040 On 02-February-23	10.93	Call	Bond Future	893	1	893	1	0.00
27/06/2022	2040 On 02-February-23	10.96	Call	Bond Future	943	1	943	1	400.00
27/06/2022	2040 On 02-February-23	11.12	Call	Bond Future	1239	2	1239	2	0.00
27/06/2022	2040 On 02-February-23	11.12	Put	Bond Future	5821	5	5821	5	0.00
27/06/2022	2040 On 02-February-23	10.96	Put	Bond Future	6592	6	6592	6	0.00
27/06/2022	2040 On 02-February-23	12.24	Put	Bond Future	2165	2	2165	2	0.00
27/06/2022	2040 On 02-February-23	12.27	Put	Bond Future	2107	2	2107	2	400.00
27/06/2022	2040 On 02-February-23	10.21	Put	Bond Future	11164	10	11164	10	0.00
27/06/2022	2040 On 02-February-23	10.93	Put	Bond Future	6744	6	6744	6	0.00
27/06/2022	2040 On 02-February-23	10.18	Put	Bond Future	11373	11	11373	11	0.00
27/06/2022	2040 On 02-February-23	11.11	Put	Bond Future	5867	5	5867	5	0.00
27/06/2022	2040 On 02-February-23	11.10	Put	Bond Future	5913	5	5913	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
27/06/2022	2040 On 04-May-23			Bond Future	11.98	81.9280	11.9793	81.9280	0.00
27/06/2022	2040 On 04-May-23	13.45	Call	Bond Future	9287	10	9287	10	0.00
27/06/2022	2040 On 04-May-23	11.42	Call	Bond Future	2120	2	2120	2	0.00
27/06/2022	2040 On 04-May-23	11.48	Call	Bond Future	2265	3	2265	3	500.00
27/06/2022	2040 On 04-May-23	10.17	Call	Bond Future	333	0	333	0	400.00
27/06/2022	2040 On 04-May-23	10.73	Call	Bond Future	828	1	828	1	500.00
27/06/2022	2040 On 04-May-23	10.92	Call	Bond Future	1110	1	1110	1	400.00
27/06/2022	2040 On 04-May-23	11.41	Call	Bond Future	2097	2	2097	2	0.00
27/06/2022	2040 On 04-May-23	12.78	Call	Bond Future	6552	7	6552	7	0.00
27/06/2022	2040 On 04-May-23	11.43	Call	Bond Future	2144	2	2144	2	0.00
27/06/2022	2040 On 04-May-23	11.43	Put	Bond Future	5516	5	5516	5	0.00
27/06/2022	2040 On 04-May-23	10.73	Put	Bond Future	8834	8	8834	8	0.00
27/06/2022	2040 On 04-May-23	12.78	Put	Bond Future	2015	2	2015	2	400.00
27/06/2022	2040 On 04-May-23	13.45	Put	Bond Future	1266	1	1266	1	500.00
27/06/2022	2040 On 04-May-23	11.41	Put	Bond Future	5595	5	5595	5	0.00
27/06/2022	2040 On 04-May-23	10.92	Put	Bond Future	7819	7	7819	7	0.00
27/06/2022	2040 On 04-May-23	10.17	Put	Bond Future	12341	12	12341	12	0.00
27/06/2022	2040 On 04-May-23	11.48	Put	Bond Future	5321	5	5321	5	0.00
27/06/2022	2040 On 04-May-23	11.42	Put	Bond Future	5556	5	5556	5	0.00
27/06/2022	2044 On 04-August-22			Bond Future	11.52	79.1118	11.5188	79.1118	88,192.00
27/06/2022	2044 On 04-August-22	11.10	Call	Bond Future	363	1	363	1	0.00
27/06/2022	2044 On 04-August-22	11.08	Call	Bond Future	335	1	335	1	0.00
27/06/2022	2044 On 04-August-22	11.09	Call	Bond Future	349	1	349	1	0.00
27/06/2022	2044 On 04-August-22	11.09	Put	Bond Future	3194	3	3194	3	0.00
27/06/2022	2044 On 04-August-22	11.08	Put	Bond Future	3248	3	3248	3	0.00
27/06/2022	2044 On 04-August-22	11.10	Put	Bond Future	3141	3	3141	3	0.00
27/06/2022	2044 On 03-November-22			Bond Future	11.68	80.2673	11.6810	80.2673	0.00
27/06/2022	2044 On 03-November-22	11.40	Call	Bond Future	1679	2	1679	2	0.00
27/06/2022	2044 On 03-November-22	11.39	Call	Bond Future	1653	2	1653	2	0.00
27/06/2022	2044 On 03-November-22	11.41	Call	Bond Future	1706	2	1706	2	0.00
27/06/2022	2044 On 03-November-22	10.60	Call	Bond Future	267	0	267	0	1,600.00
27/06/2022	2044 On 03-November-22	11.30	Call	Bond Future	1425	2	1425	2	1,600.00
27/06/2022	2044 On 03-November-22	11.30	Put	Bond Future	3886	3	3886	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
27/06/2022	2044 On 03-November-22	10.60	Put	Bond Future	7604	7	7604	7	0.00
27/06/2022	2044 On 03-November-22	11.41	Put	Bond Future	3443	3	3443	3	0.00
27/06/2022	2044 On 03-November-22	11.40	Put	Bond Future	3482	3	3482	3	0.00
27/06/2022	2044 On 03-November-22	11.39	Put	Bond Future	3521	3	3521	3	0.00
27/06/2022	2044 On 02-February-23			Bond Future	11.83	77.2263	11.8316	77.2263	0.00
27/06/2022	2044 On 02-February-23	11.16	Call	Bond Future	1364	2	1364	2	0.00
27/06/2022	2044 On 02-February-23	11.14	Call	Bond Future	1322	2	1322	2	0.00
27/06/2022	2044 On 02-February-23	11.15	Call	Bond Future	1343	2	1343	2	0.00
27/06/2022	2044 On 02-February-23	11.15	Put	Bond Future	5739	5	5739	5	0.00
27/06/2022	2044 On 02-February-23	11.14	Put	Bond Future	5785	5	5785	5	0.00
27/06/2022	2044 On 02-February-23	11.16	Put	Bond Future	5692	5	5692	5	0.00
27/06/2022	2044 On 04-May-23			Bond Future	11.96	78.7087	11.9588	78.7087	0.00
27/06/2022	2044 On 04-May-23	11.43	Call	Bond Future	2227	3	2227	3	0.00
27/06/2022	2044 On 04-May-23	11.41	Call	Bond Future	2178	3	2178	3	0.00
27/06/2022	2044 On 04-May-23	11.42	Call	Bond Future	2202	3	2202	3	0.00
27/06/2022	2044 On 04-May-23	11.42	Put	Bond Future	5579	5	5579	5	0.00
27/06/2022	2044 On 04-May-23	11.41	Put	Bond Future	5620	5	5620	5	0.00
27/06/2022	2044 On 04-May-23	11.43	Put	Bond Future	5539	5	5539	5	0.00
27/06/2022	2046 On 04-August-22			Bond Future	119.06	119.4169	119.0554	119.4169	16,569.00
27/06/2022	2046 On 03-November-22			Bond Future	118.86	119.2265	118.8585	119.2265	1,566.00
27/06/2022	2046 On 02-February-23			Bond Future	120.87	121.2437	120.8684	121.2437	0.00
27/06/2022	2046 On 04-May-23			Bond Future	121.18	121.5627	121.1790	121.5627	0.00
27/06/2022	2050 On 04-August-22			Bond Future	121.45	120.7383	121.4512	120.7383	11,293.00
27/06/2022	2050 On 03-November-22			Bond Future	123.25	122.5290	123.2515	122.5290	0.00
27/06/2022	2050 On 02-February-23			Bond Future	123.23	122.4947	123.2283	122.4947	0.00
27/06/2022	2050 On 04-May-23			Bond Future	125.61	124.8599	125.6063	124.8599	0.00
27/06/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2022	AL37 On 04-August-22			Index Future	815.53	818.9010	815.5330	818.9010	0.00
27/06/2022	AL37 On 03-November-22			Index Future	827.53	830.9670	827.5250	830.9670	0.00
27/06/2022	AL37 On 02-February-23			Index Future	841.30	844.8170	841.2950	844.8170	0.00
27/06/2022	AL37 On 04-May-23			Index Future	857.29	860.9070	857.2920	860.9070	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
27/06/2022	AL7T On 04-August-22			Index Future	922.96	929.0540	922.9640	929.0540	0.00
27/06/2022	AL7T On 03-November-22			Index Future	936.54	942.7440	936.5350	942.7440	0.00
27/06/2022	AL7T On 02-February-23			Index Future	952.12	958.4570	952.1190	958.4570	0.00
27/06/2022	AL7T On 04-May-23			Index Future	970.22	976.7110	970.2230	976.7110	0.00
27/06/2022	ALBI On 04-August-22			Index Future	819.82	825.5090	819.8230	825.5090	138.00
27/06/2022	ALBI On 03-November-22			Index Future	831.88	837.6720	831.8770	837.6720	0.00
27/06/2022	ALBI On 02-February-23			Index Future	845.72	851.6340	845.7200	851.6340	0.00
27/06/2022	ALBI On 04-May-23			Index Future	861.80	867.8540	861.8010	867.8540	0.00
27/06/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/06/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2022	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
27/06/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2022	ES33 On 04-August-22			Bond Future	12.20	75.3728	12.2003	75.3728	350.00
27/06/2022	ES33 On 03-November-22			Bond Future	12.43	72.7083	12.4302	72.7083	0.00
27/06/2022	ES33 On 02-February-23			Bond Future	12.65	73.9402	12.6491	73.9402	0.00
27/06/2022	ES33 On 04-May-23			Bond Future	12.84	71.5801	12.8350	71.5801	0.00
27/06/2022	ES42 On 04-August-22			Bond Future	12.59	73.5182	12.5910	73.5182	4,769.00
27/06/2022	ES42 On 03-November-22			Bond Future	12.80	70.3491	12.8030	70.3491	0.00
27/06/2022	ES42 On 02-February-23			Bond Future	13.00	71.5431	12.9978	71.5431	0.00
27/06/2022	ES42 On 04-May-23			Bond Future	13.17	68.6663	13.1720	68.6663	0.00
27/06/2022	GOVI On 04-August-22			GOVI	808.56	814.2020	808.5620	814.2020	1,112.00
27/06/2022	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
27/06/2022	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
27/06/2022	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
27/06/2022	GOVI On 04-August-22	819.28	Put	GOVI	107180	5	107180	5	0.00
27/06/2022	GOVI On 04-August-22	819.27	Put	GOVI	107080	5	107080	5	0.00
27/06/2022	GOVI On 04-August-22	819.26	Put	GOVI	106980	5	106980	5	0.00
27/06/2022	GOVI On 03-November-22			GOVI	820.45	826.1990	820.4510	826.1990	0.00
27/06/2022	GOVI On 03-November-22	820.43	Call	GOVI	210	6	210	6	0.00
27/06/2022	GOVI On 03-November-22	820.41	Call	GOVI	410	6	410	6	0.00
27/06/2022	GOVI On 03-November-22	820.42	Call	GOVI	310	6	310	6	0.00
27/06/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
27/06/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
27/06/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
27/06/2022	GOVI On 02-February-23			GOVI	834.10	839.9700	834.1030	839.9700	0.00
27/06/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
27/06/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
27/06/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
27/06/2022	GOVI On 02-February-23	850.83	Put	GOVI	167270	11	167270	11	0.00
27/06/2022	GOVI On 02-February-23	850.82	Put	GOVI	167170	11	167170	11	0.00
27/06/2022	GOVI On 02-February-23	850.84	Put	GOVI	167370	11	167370	11	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
27/06/2022	GOVI On 04-May-23			GOVI	849.96	855.9670	849.9640	855.9670	0.00
27/06/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	3	0	3	0.00
27/06/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	3	0	3	0.00
27/06/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	3	0	3	0.00
27/06/2022	GOVI On 04-May-23	852.87	Put	GOVI	29060	0	29060	0	0.00
27/06/2022	GOVI On 04-May-23	852.86	Put	GOVI	28960	0	28960	0	0.00
27/06/2022	GOVI On 04-May-23	852.88	Put	GOVI	29160	0	29160	0	0.00
27/06/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/06/2022	IGOV On 04-August-22			Index Future	321.76	321.6320	321.7590	321.6320	759.00
27/06/2022	IGOV On 03-November-22			Index Future	326.57	326.4500	326.5690	326.4500	16.00
27/06/2022	IGOV On 02-February-23			Index Future	332.08	331.9690	332.0810	331.9690	0.00
27/06/2022	IGOV On 04-May-23			Index Future	338.47	338.3680	338.4720	338.3680	0.00
27/06/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
27/06/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
27/06/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
27/06/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
27/06/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
27/06/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
27/06/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
27/06/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
27/06/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
27/06/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
27/06/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
27/06/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
27/06/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
27/06/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
27/06/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
27/06/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
27/06/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/06/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/06/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.04	94.9750	5.0350	94.9750	0.00
27/06/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.70	94.3100	5.7000	94.3100	0.00
27/06/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.84	94.1750	5.8350	94.1750	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
27/06/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.36	93.6800	6.3600	93.6800	0.00
27/06/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.45	93.5600	6.4500	93.5600	0.00
27/06/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.92	93.1450	6.9150	93.1450	68.00
27/06/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.41	92.6700	7.4100	92.6700	0.00
27/06/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.88	92.2150	7.8750	92.2150	0.00
27/06/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.07	92.0150	8.0650	92.0150	75.00
27/06/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.17	91.9400	8.1700	91.9400	172.00
27/06/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.36	91.7400	8.3550	91.7400	0.00
27/06/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.41	91.6750	8.4050	91.6750	0.00
27/06/2022	R023 On 04-August-22			Bond Future	6.01	104.4235	6.0058	104.4235	25,519.00
27/06/2022	R023 On 04-August-22	6.03	Call	Bond Future	95	0	95	0	0.00
27/06/2022	R023 On 04-August-22	6.04	Call	Bond Future	98	0	98	0	0.00
27/06/2022	R023 On 04-August-22	6.05	Call	Bond Future	102	0	102	0	0.00
27/06/2022	R023 On 04-August-22	6.05	Put	Bond Future	78	0	78	0	0.00
27/06/2022	R023 On 04-August-22	6.04	Put	Bond Future	80	0	80	0	0.00
27/06/2022	R023 On 04-August-22	6.03	Put	Bond Future	82	0	82	0	0.00
27/06/2022	R023 On 03-November-22			Bond Future	6.08	102.0298	6.0782	102.0298	0.00
27/06/2022	R023 On 03-November-22	6.27	Call	Bond Future	136	0	136	0	0.00
27/06/2022	R023 On 03-November-22	6.25	Call	Bond Future	131	0	131	0	0.00
27/06/2022	R023 On 03-November-22	6.26	Call	Bond Future	133	0	133	0	0.00
27/06/2022	R023 On 03-November-22	6.26	Put	Bond Future	77	0	77	0	0.00
27/06/2022	R023 On 03-November-22	6.25	Put	Bond Future	79	0	79	0	0.00
27/06/2022	R023 On 03-November-22	6.27	Put	Bond Future	77	0	77	0	0.00
27/06/2022	R035 On 04-August-22			Bond Future	11.18	89.2383	11.1761	89.2383	128,288.00
27/06/2022	R035 On 04-August-22	10.53	Call	Bond Future	123	0	123	0	400.00
27/06/2022	R035 On 04-August-22	10.74	Call	Bond Future	323	1	323	1	0.00
27/06/2022	R035 On 04-August-22	11.13	Call	Bond Future	1122	2	1122	2	0.00
27/06/2022	R035 On 04-August-22	12.18	Call	Bond Future	5734	6	5734	6	0.00
27/06/2022	R035 On 04-August-22	9.53	Call	Bond Future	0	0	0	0	400.00
27/06/2022	R035 On 04-August-22	9.84	Call	Bond Future	1	0	1	0	100.00
27/06/2022	R035 On 04-August-22	10.64	Call	Bond Future	210	0	210	0	0.00
27/06/2022	R035 On 04-August-22	10.72	Call	Bond Future	297	0	297	0	0.00
27/06/2022	R035 On 04-August-22	10.73	Call	Bond Future	310	0	310	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
27/06/2022	R035 On 04-August-22	10.73	Put	Bond Future	3010	3	3010	3	0.00
27/06/2022	R035 On 04-August-22	10.72	Put	Bond Future	3059	3	3059	3	0.00
27/06/2022	R035 On 04-August-22	10.64	Put	Bond Future	3469	3	3469	3	100.00
27/06/2022	R035 On 04-August-22	9.84	Put	Bond Future	8466	8	8466	8	0.00
27/06/2022	R035 On 04-August-22	10.53	Put	Bond Future	4073	4	4073	4	0.00
27/06/2022	R035 On 04-August-22	11.13	Put	Bond Future	1395	1	1395	1	100.00
27/06/2022	R035 On 04-August-22	9.53	Put	Bond Future	10598	10	10598	10	0.00
27/06/2022	R035 On 04-August-22	12.18	Put	Bond Future	81	0	81	0	400.00
27/06/2022	R035 On 04-August-22	10.74	Put	Bond Future	2961	2	2961	2	0.00
27/06/2022	R035 On 03-November-22			Bond Future	11.36	86.0545	11.3620	86.0545	3,720.00
27/06/2022	R035 On 03-November-22	11.14	Call	Bond Future	1636	2	1636	2	0.00
27/06/2022	R035 On 03-November-22	11.13	Call	Bond Future	1611	2	1611	2	0.00
27/06/2022	R035 On 03-November-22	9.82	Call	Bond Future	63	0	63	0	582.00
27/06/2022	R035 On 03-November-22	10.30	Call	Bond Future	243	0	243	0	1,000.00
27/06/2022	R035 On 03-November-22	11.15	Call	Bond Future	1662	2	1662	2	0.00
27/06/2022	R035 On 03-November-22	12.68	Call	Bond Future	7573	8	7573	8	0.00
27/06/2022	R035 On 03-November-22	10.99	Call	Bond Future	1279	2	1279	2	0.00
27/06/2022	R035 On 03-November-22	11.05	Call	Bond Future	1416	2	1416	2	1,000.00
27/06/2022	R035 On 03-November-22	10.57	Call	Bond Future	524	1	524	1	0.00
27/06/2022	R035 On 03-November-22	10.57	Put	Bond Future	5275	5	5275	5	582.00
27/06/2022	R035 On 03-November-22	10.99	Put	Bond Future	3465	3	3465	3	582.00
27/06/2022	R035 On 03-November-22	12.68	Put	Bond Future	441	0	441	0	1,000.00
27/06/2022	R035 On 03-November-22	11.15	Put	Bond Future	2898	3	2898	3	0.00
27/06/2022	R035 On 03-November-22	10.30	Put	Bond Future	6702	6	6702	6	0.00
27/06/2022	R035 On 03-November-22	9.82	Put	Bond Future	9673	9	9673	9	0.00
27/06/2022	R035 On 03-November-22	11.13	Put	Bond Future	2965	3	2965	3	0.00
27/06/2022	R035 On 03-November-22	11.14	Put	Bond Future	2931	3	2931	3	0.00
27/06/2022	R035 On 03-November-22	11.05	Put	Bond Future	3244	3	3244	3	0.00
27/06/2022	R035 On 02-February-23			Bond Future	11.53	87.4914	11.5348	87.4914	0.00
27/06/2022	R035 On 02-February-23	11.98	Call	Bond Future	4312	5	4312	5	0.00
27/06/2022	R035 On 02-February-23	10.86	Call	Bond Future	1191	1	1191	1	0.00
27/06/2022	R035 On 02-February-23	10.87	Call	Bond Future	1211	1	1211	1	0.00
27/06/2022	R035 On 02-February-23	10.30	Call	Bond Future	435	1	435	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2022	R035 On 02-February-23	10.64	Call	Bond Future	815	1	815	1	400.00
27/06/2022	R035 On 02-February-23	13.22	Call	Bond Future	9365	10	9365	10	0.00
27/06/2022	R035 On 02-February-23	11.05	Call	Bond Future	1585	2	1585	2	1,000.00
27/06/2022	R035 On 02-February-23	11.06	Call	Bond Future	1607	2	1607	2	0.00
27/06/2022	R035 On 02-February-23	11.94	Call	Bond Future	4169	5	4169	5	0.00
27/06/2022	R035 On 02-February-23	10.88	Call	Bond Future	1230	1	1230	1	0.00
27/06/2022	R035 On 02-February-23	10.66	Call	Bond Future	846	1	846	1	0.00
27/06/2022	R035 On 02-February-23	10.60	Call	Bond Future	757	1	757	1	0.00
27/06/2022	R035 On 02-February-23	9.81	Call	Bond Future	159	0	159	0	582.00
27/06/2022	R035 On 02-February-23	9.85	Call	Bond Future	174	0	174	0	0.00
27/06/2022	R035 On 02-February-23	9.89	Call	Bond Future	190	0	190	0	400.00
27/06/2022	R035 On 02-February-23	9.89	Put	Bond Future	10228	10	10228	10	0.00
27/06/2022	R035 On 02-February-23	9.81	Put	Bond Future	10728	10	10728	10	0.00
27/06/2022	R035 On 02-February-23	10.60	Put	Bond Future	6262	6	6262	6	0.00
27/06/2022	R035 On 02-February-23	10.64	Put	Bond Future	6075	6	6075	6	0.00
27/06/2022	R035 On 02-February-23	10.66	Put	Bond Future	5983	5	5983	5	582.00
27/06/2022	R035 On 02-February-23	10.30	Put	Bond Future	7818	7	7818	7	0.00
27/06/2022	R035 On 02-February-23	10.88	Put	Bond Future	5034	5	5034	5	0.00
27/06/2022	R035 On 02-February-23	13.22	Put	Bond Future	611	1	611	1	1,000.00
27/06/2022	R035 On 02-February-23	11.06	Put	Bond Future	4341	4	4341	4	582.00
27/06/2022	R035 On 02-February-23	11.05	Put	Bond Future	4378	4	4378	4	0.00
27/06/2022	R035 On 02-February-23	11.98	Put	Bond Future	1861	2	1861	2	400.00
27/06/2022	R035 On 02-February-23	9.85	Put	Bond Future	10477	10	10477	10	0.00
27/06/2022	R035 On 02-February-23	10.87	Put	Bond Future	5074	5	5074	5	0.00
27/06/2022	R035 On 02-February-23	10.86	Put	Bond Future	5115	5	5115	5	0.00
27/06/2022	R035 On 02-February-23	11.94	Put	Bond Future	1933	2	1933	2	0.00
27/06/2022	R035 On 04-May-23			Bond Future	11.67	84.6663	11.6712	84.6663	0.00
27/06/2022	R035 On 04-May-23	11.22	Call	Bond Future	2141	2	2141	2	0.00
27/06/2022	R035 On 04-May-23	9.85	Call	Bond Future	290	0	290	0	400.00
27/06/2022	R035 On 04-May-23	10.42	Call	Bond Future	736	1	736	1	500.00
27/06/2022	R035 On 04-May-23	11.17	Call	Bond Future	2027	2	2027	2	500.00
27/06/2022	R035 On 04-May-23	11.20	Call	Bond Future	2095	2	2095	2	0.00
27/06/2022	R035 On 04-May-23	11.21	Call	Bond Future	2118	2	2118	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
27/06/2022	R035 On 04-May-23	10.60	Call	Bond Future	965	1	965	1	400.00
27/06/2022	R035 On 04-May-23	12.46	Call	Bond Future	5992	6	5992	6	0.00
27/06/2022	R035 On 04-May-23	13.18	Call	Bond Future	8812	9	8812	9	0.00
27/06/2022	R035 On 04-May-23	13.18	Put	Bond Future	1062	1	1062	1	500.00
27/06/2022	R035 On 04-May-23	12.46	Put	Bond Future	1803	2	1803	2	400.00
27/06/2022	R035 On 04-May-23	10.60	Put	Bond Future	7182	7	7182	7	0.00
27/06/2022	R035 On 04-May-23	11.22	Put	Bond Future	4682	4	4682	4	0.00
27/06/2022	R035 On 04-May-23	10.42	Put	Bond Future	8062	8	8062	8	0.00
27/06/2022	R035 On 04-May-23	9.85	Put	Bond Future	11258	11	11258	11	0.00
27/06/2022	R035 On 04-May-23	11.17	Put	Bond Future	4857	4	4857	4	0.00
27/06/2022	R035 On 04-May-23	11.20	Put	Bond Future	4751	4	4751	4	0.00
27/06/2022	R035 On 04-May-23	11.21	Put	Bond Future	4717	4	4717	4	0.00
27/06/2022	R186 On 04-August-22			Bond Future	8.92	107.4732	8.9238	107.4732	82,571.00
27/06/2022	R186 On 04-August-22	6.96	Call	Bond Future	0	0	0	0	3,600.00
27/06/2022	R186 On 04-August-22	8.14	Call	Bond Future	34	0	34	0	0.00
27/06/2022	R186 On 04-August-22	8.13	Call	Bond Future	32	0	32	0	0.00
27/06/2022	R186 On 04-August-22	7.96	Call	Bond Future	13	0	13	0	3,600.00
27/06/2022	R186 On 04-August-22	8.15	Call	Bond Future	36	0	36	0	0.00
27/06/2022	R186 On 04-August-22	9.78	Call	Bond Future	3152	4	3152	4	0.00
27/06/2022	R186 On 04-August-22	9.78	Put	Bond Future	63	0	63	0	3,600.00
27/06/2022	R186 On 04-August-22	8.15	Put	Bond Future	2928	3	2928	3	0.00
27/06/2022	R186 On 04-August-22	8.13	Put	Bond Future	3001	3	3001	3	0.00
27/06/2022	R186 On 04-August-22	8.14	Put	Bond Future	2964	3	2964	3	0.00
27/06/2022	R186 On 04-August-22	6.96	Put	Bond Future	7537	7	7537	7	0.00
27/06/2022	R186 On 04-August-22	7.96	Put	Bond Future	3631	3	3631	3	0.00
27/06/2022	R186 On 03-November-22			Bond Future	9.14	109.0410	9.1427	109.0410	11,166.00
27/06/2022	R186 On 03-November-22	8.55	Call	Bond Future	469	1	469	1	0.00
27/06/2022	R186 On 03-November-22	8.91	Call	Bond Future	905	1	905	1	0.00
27/06/2022	R186 On 03-November-22	8.23	Call	Bond Future	240	0	240	0	4,310.00
27/06/2022	R186 On 03-November-22	8.53	Call	Bond Future	450	1	450	1	0.00
27/06/2022	R186 On 03-November-22	8.54	Call	Bond Future	460	1	460	1	0.00
27/06/2022	R186 On 03-November-22	8.54	Put	Bond Future	2575	2	2575	2	0.00
27/06/2022	R186 On 03-November-22	8.53	Put	Bond Future	2601	2	2601	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
27/06/2022	R186 On 03-November-22	8.91	Put	Bond Future	1715	1	1715	1	4,310.00
27/06/2022	R186 On 03-November-22	8.23	Put	Bond Future	3464	3	3464	3	0.00
27/06/2022	R186 On 03-November-22	8.55	Put	Bond Future	2549	2	2549	2	0.00
27/06/2022	R186 On 02-February-23			Bond Future	9.33	105.5658	9.3318	105.5658	0.00
27/06/2022	R186 On 02-February-23	8.34	Call	Bond Future	435	1	435	1	0.00
27/06/2022	R186 On 02-February-23	8.33	Call	Bond Future	428	1	428	1	0.00
27/06/2022	R186 On 02-February-23	8.32	Call	Bond Future	420	1	420	1	0.00
27/06/2022	R186 On 02-February-23	8.32	Put	Bond Future	3787	3	3787	3	0.00
27/06/2022	R186 On 02-February-23	8.33	Put	Bond Future	3761	3	3761	3	0.00
27/06/2022	R186 On 02-February-23	8.34	Put	Bond Future	3734	3	3734	3	0.00
27/06/2022	R186 On 04-May-23			Bond Future	9.47	107.5861	9.4664	107.5861	0.00
27/06/2022	R186 On 04-May-23	8.83	Call	Bond Future	1020	1	1020	1	0.00
27/06/2022	R186 On 04-May-23	8.82	Call	Bond Future	1008	1	1008	1	0.00
27/06/2022	R186 On 04-May-23	8.84	Call	Bond Future	1032	1	1032	1	0.00
27/06/2022	R186 On 04-May-23	8.83	Put	Bond Future	2993	3	2993	3	0.00
27/06/2022	R186 On 04-May-23	8.82	Put	Bond Future	3013	3	3013	3	0.00
27/06/2022	R186 On 04-May-23	8.84	Put	Bond Future	2974	3	2974	3	0.00
27/06/2022	R197 On 04-August-22			Bond Future	330.38	330.3148	330.3822	330.3148	809.00
27/06/2022	R197 On 03-November-22			Bond Future	335.28	335.2140	335.2791	335.2140	6.00
27/06/2022	R197 On 02-February-23			Bond Future	332.20	332.1348	332.1979	332.1348	0.00
27/06/2022	R197 On 04-May-23			Bond Future	338.61	338.5511	338.6120	338.5511	0.00
27/06/2022	R202 On 04-August-22			Bond Future	248.29	249.8366	248.2904	249.8366	6,586.00
27/06/2022	R202 On 03-November-22			Bond Future	251.97	253.5422	251.9705	253.5422	0.00
27/06/2022	R202 On 02-February-23			Bond Future	251.58	253.1829	251.5823	253.1829	0.00
27/06/2022	R202 On 04-May-23			Bond Future	256.44	258.0708	256.4368	258.0708	0.00
27/06/2022	R209 On 04-August-22			Bond Future	11.22	68.5178	11.2221	68.5178	23,395.00
27/06/2022	R209 On 04-August-22	10.57	Call	Bond Future	106	0	106	0	0.00
27/06/2022	R209 On 04-August-22	10.59	Call	Bond Future	117	0	117	0	0.00
27/06/2022	R209 On 04-August-22	10.58	Call	Bond Future	111	0	111	0	0.00
27/06/2022	R209 On 04-August-22	10.58	Put	Bond Future	3529	3	3529	3	0.00
27/06/2022	R209 On 04-August-22	10.57	Put	Bond Future	3579	3	3579	3	0.00
27/06/2022	R209 On 04-August-22	10.59	Put	Bond Future	3480	3	3480	3	0.00
27/06/2022	R209 On 03-November-22			Bond Future	11.39	66.3732	11.3888	66.3732	4,520.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2022	R209 On 03-November-22	11.02	Call	Bond Future	1121	1	1121	1	0.00
27/06/2022	R209 On 03-November-22	11.50	Call	Bond Future	2267	3	2267	3	0.00
27/06/2022	R209 On 03-November-22	10.50	Call	Bond Future	355	0	355	0	0.00
27/06/2022	R209 On 03-November-22	11.00	Call	Bond Future	1082	1	1082	1	0.00
27/06/2022	R209 On 03-November-22	11.01	Call	Bond Future	1101	1	1101	1	0.00
27/06/2022	R209 On 03-November-22	10.00	Call	Bond Future	84	0	84	0	3,500.00
27/06/2022	R209 On 03-November-22	12.00	Call	Bond Future	3898	4	3898	4	0.00
27/06/2022	R209 On 03-November-22	11.03	Call	Bond Future	1140	1	1140	1	0.00
27/06/2022	R209 On 03-November-22	9.25	Call	Bond Future	7	0	7	0	6,000.00
27/06/2022	R209 On 03-November-22	9.50	Call	Bond Future	18	0	18	0	0.00
27/06/2022	R209 On 03-November-22	9.50	Put	Bond Future	10565	10	10565	10	0.00
27/06/2022	R209 On 03-November-22	9.25	Put	Bond Future	12124	12	12124	12	0.00
27/06/2022	R209 On 03-November-22	11.03	Put	Bond Future	2978	3	2978	3	0.00
27/06/2022	R209 On 03-November-22	10.50	Put	Bond Future	5045	5	5045	5	0.00
27/06/2022	R209 On 03-November-22	12.00	Put	Bond Future	927	1	927	1	3,500.00
27/06/2022	R209 On 03-November-22	10.00	Put	Bond Future	7621	7	7621	7	6,000.00
27/06/2022	R209 On 03-November-22	11.01	Put	Bond Future	3044	3	3044	3	0.00
27/06/2022	R209 On 03-November-22	11.00	Put	Bond Future	3078	3	3078	3	7,000.00
27/06/2022	R209 On 03-November-22	11.50	Put	Bond Future	1712	1	1712	1	0.00
27/06/2022	R209 On 03-November-22	11.02	Put	Bond Future	3011	3	3011	3	0.00
27/06/2022	R209 On 02-February-23			Bond Future	11.54	67.4823	11.5395	67.4823	0.00
27/06/2022	R209 On 02-February-23	10.80	Call	Bond Future	932	1	932	1	0.00
27/06/2022	R209 On 02-February-23	10.78	Call	Bond Future	901	1	901	1	0.00
27/06/2022	R209 On 02-February-23	10.79	Call	Bond Future	917	1	917	1	0.00
27/06/2022	R209 On 02-February-23	10.80	Put	Bond Future	4723	4	4723	4	0.00
27/06/2022	R209 On 02-February-23	10.78	Put	Bond Future	4799	4	4799	4	0.00
27/06/2022	R209 On 02-February-23	10.79	Put	Bond Future	4761	4	4761	4	0.00
27/06/2022	R209 On 04-May-23			Bond Future	11.66	65.6227	11.6641	65.6227	0.00
27/06/2022	R209 On 04-May-23	11.11	Call	Bond Future	1668	2	1668	2	0.00
27/06/2022	R209 On 04-May-23	11.09	Call	Bond Future	1630	2	1630	2	0.00
27/06/2022	R209 On 04-May-23	11.10	Call	Bond Future	1649	2	1649	2	0.00
27/06/2022	R209 On 04-May-23	11.10	Put	Bond Future	4463	4	4463	4	0.00
27/06/2022	R209 On 04-May-23	11.09	Put	Bond Future	4495	4	4495	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
27/06/2022	R209 On 04-May-23	11.11	Put	Bond Future	4430	4	4430	4	0.00
27/06/2022	R210 On 04-August-22			Bond Future	224.71	224.6492	224.7065	224.6492	1,025.00
27/06/2022	R210 On 03-November-22			Bond Future	225.06	225.0075	225.0634	225.0075	0.00
27/06/2022	R210 On 02-February-23			Bond Future	228.87	228.8140	228.8689	228.8140	0.00
27/06/2022	R210 On 04-May-23			Bond Future	230.22	230.1653	230.2189	230.1653	0.00
27/06/2022	R213 On 04-August-22			Bond Future	10.73	83.1513	10.7275	83.1513	29,920.00
27/06/2022	R213 On 04-August-22	9.90	Call	Bond Future	41	0	41	0	0.00
27/06/2022	R213 On 04-August-22	9.88	Call	Bond Future	37	0	37	0	0.00
27/06/2022	R213 On 04-August-22	9.89	Call	Bond Future	39	0	39	0	0.00
27/06/2022	R213 On 04-August-22	9.90	Put	Bond Future	4100	4	4100	4	0.00
27/06/2022	R213 On 04-August-22	9.88	Put	Bond Future	4197	4	4197	4	0.00
27/06/2022	R213 On 04-August-22	9.89	Put	Bond Future	4148	4	4148	4	0.00
27/06/2022	R213 On 03-November-22			Bond Future	10.93	80.8264	10.9273	80.8264	0.00
27/06/2022	R213 On 03-November-22	10.40	Call	Bond Future	789	1	789	1	0.00
27/06/2022	R213 On 03-November-22	9.98	Call	Bond Future	315	0	315	0	0.00
27/06/2022	R213 On 03-November-22	10.19	Call	Bond Future	516	1	516	1	0.00
27/06/2022	R213 On 03-November-22	9.84	Call	Bond Future	218	0	218	0	0.00
27/06/2022	R213 On 03-November-22	9.13	Call	Bond Future	33	0	33	0	200.00
27/06/2022	R213 On 03-November-22	10.39	Call	Bond Future	774	1	774	1	0.00
27/06/2022	R213 On 03-November-22	10.38	Call	Bond Future	759	1	759	1	0.00
27/06/2022	R213 On 03-November-22	9.19	Call	Bond Future	39	0	39	0	476.00
27/06/2022	R213 On 03-November-22	10.37	Call	Bond Future	745	1	745	1	0.00
27/06/2022	R213 On 03-November-22	10.37	Put	Bond Future	3370	3	3370	3	200.00
27/06/2022	R213 On 03-November-22	9.19	Put	Bond Future	8600	8	8600	8	0.00
27/06/2022	R213 On 03-November-22	10.38	Put	Bond Future	3336	3	3336	3	0.00
27/06/2022	R213 On 03-November-22	10.39	Put	Bond Future	3303	3	3303	3	0.00
27/06/2022	R213 On 03-November-22	9.13	Put	Bond Future	8910	8	8910	8	0.00
27/06/2022	R213 On 03-November-22	9.84	Put	Bond Future	5444	5	5444	5	476.00
27/06/2022	R213 On 03-November-22	10.19	Put	Bond Future	4012	4	4012	4	476.00
27/06/2022	R213 On 03-November-22	9.98	Put	Bond Future	4844	4	4844	4	200.00
27/06/2022	R213 On 03-November-22	10.40	Put	Bond Future	3269	3	3269	3	0.00
27/06/2022	R213 On 02-February-23			Bond Future	11.11	82.1757	11.1127	82.1757	0.00
27/06/2022	R213 On 02-February-23	10.43	Call	Bond Future	998	1	998	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
27/06/2022	R213 On 02-February-23	10.22	Call	Bond Future	719	1	719	1	0.00
27/06/2022	R213 On 02-February-23	10.21	Call	Bond Future	707	1	707	1	0.00
27/06/2022	R213 On 02-February-23	9.16	Call	Bond Future	104	0	104	0	476.00
27/06/2022	R213 On 02-February-23	12.20	Call	Bond Future	5532	6	5532	6	0.00
27/06/2022	R213 On 02-February-23	10.23	Call	Bond Future	731	1	731	1	0.00
27/06/2022	R213 On 02-February-23	10.35	Call	Bond Future	885	1	885	1	0.00
27/06/2022	R213 On 02-February-23	10.01	Call	Bond Future	498	1	498	1	0.00
27/06/2022	R213 On 02-February-23	10.35	Put	Bond Future	4398	4	4398	4	476.00
27/06/2022	R213 On 02-February-23	12.20	Put	Bond Future	849	1	849	1	912.00
27/06/2022	R213 On 02-February-23	10.22	Put	Bond Future	4852	4	4852	4	0.00
27/06/2022	R213 On 02-February-23	10.43	Put	Bond Future	4134	4	4134	4	0.00
27/06/2022	R213 On 02-February-23	9.16	Put	Bond Future	9510	9	9510	9	0.00
27/06/2022	R213 On 02-February-23	10.01	Put	Bond Future	5643	5	5643	5	476.00
27/06/2022	R213 On 02-February-23	10.21	Put	Bond Future	4888	4	4888	4	0.00
27/06/2022	R213 On 02-February-23	10.23	Put	Bond Future	4816	4	4816	4	0.00
27/06/2022	R213 On 04-May-23			Bond Future	11.26	80.1982	11.2577	80.1982	0.00
27/06/2022	R213 On 04-May-23	10.74	Call	Bond Future	1658	2	1658	2	0.00
27/06/2022	R213 On 04-May-23	10.73	Call	Bond Future	1640	2	1640	2	0.00
27/06/2022	R213 On 04-May-23	10.75	Call	Bond Future	1676	2	1676	2	0.00
27/06/2022	R213 On 04-May-23	10.75	Put	Bond Future	3933	4	3933	4	0.00
27/06/2022	R213 On 04-May-23	10.73	Put	Bond Future	3988	4	3988	4	0.00
27/06/2022	R213 On 04-May-23	10.74	Put	Bond Future	3960	4	3960	4	0.00
27/06/2022	R214 On 04-August-22			Bond Future	11.50	65.4636	11.4994	65.4636	34,767.00
27/06/2022	R214 On 04-August-22	10.97	Call	Bond Future	181	0	181	0	0.00
27/06/2022	R214 On 04-August-22	10.98	Call	Bond Future	189	0	189	0	0.00
27/06/2022	R214 On 04-August-22	10.99	Call	Bond Future	198	0	198	0	0.00
27/06/2022	R214 On 04-August-22	10.98	Put	Bond Future	3017	3	3017	3	0.00
27/06/2022	R214 On 04-August-22	10.99	Put	Bond Future	2970	2	2970	2	0.00
27/06/2022	R214 On 04-August-22	10.97	Put	Bond Future	3066	3	3066	3	0.00
27/06/2022	R214 On 03-November-22			Bond Future	11.66	63.1334	11.6611	63.1334	45.00
27/06/2022	R214 On 03-November-22	11.36	Call	Bond Future	1323	2	1323	2	0.00
27/06/2022	R214 On 03-November-22	11.35	Call	Bond Future	1302	2	1302	2	0.00
27/06/2022	R214 On 03-November-22	11.34	Call	Bond Future	1281	2	1281	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
27/06/2022	R214 On 03-November-22	11.36	Put	Bond Future	2903	3	2903	3	0.00
27/06/2022	R214 On 03-November-22	11.35	Put	Bond Future	2936	3	2936	3	0.00
27/06/2022	R214 On 03-November-22	11.34	Put	Bond Future	2968	3	2968	3	0.00
27/06/2022	R214 On 02-February-23			Bond Future	11.81	64.1876	11.8112	64.1876	0.00
27/06/2022	R214 On 02-February-23	11.09	Call	Bond Future	1024	1	1024	1	0.00
27/06/2022	R214 On 02-February-23	11.07	Call	Bond Future	991	1	991	1	0.00
27/06/2022	R214 On 02-February-23	11.08	Call	Bond Future	1008	1	1008	1	0.00
27/06/2022	R214 On 02-February-23	11.08	Put	Bond Future	4875	4	4875	4	0.00
27/06/2022	R214 On 02-February-23	11.07	Put	Bond Future	4914	4	4914	4	0.00
27/06/2022	R214 On 02-February-23	11.09	Put	Bond Future	4836	4	4836	4	0.00
27/06/2022	R214 On 04-May-23			Bond Future	11.93	62.1205	11.9301	62.1205	0.00
27/06/2022	R214 On 04-May-23	11.38	Call	Bond Future	1771	2	1771	2	0.00
27/06/2022	R214 On 04-May-23	11.36	Call	Bond Future	1732	2	1732	2	0.00
27/06/2022	R214 On 04-May-23	11.37	Call	Bond Future	1751	2	1751	2	0.00
27/06/2022	R214 On 04-May-23	11.37	Put	Bond Future	4633	4	4633	4	0.00
27/06/2022	R214 On 04-May-23	11.36	Put	Bond Future	4667	4	4667	4	0.00
27/06/2022	R214 On 04-May-23	11.38	Put	Bond Future	4600	4	4600	4	0.00
27/06/2022	R248 On 04-August-22			Bond Future	11.46	82.2937	11.4640	82.2937	200,798.00
27/06/2022	R248 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	0.00
27/06/2022	R248 On 04-August-22	10.30	Call	Bond Future	5	0	5	0	1,200.00
27/06/2022	R248 On 04-August-22	10.40	Call	Bond Future	10	0	10	0	0.00
27/06/2022	R248 On 04-August-22	10.90	Call	Bond Future	215	0	215	0	1,700.00
27/06/2022	R248 On 04-August-22	11.00	Call	Bond Future	334	1	334	1	1,200.00
27/06/2022	R248 On 04-August-22	10.20	Call	Bond Future	2	0	2	0	1,700.00
27/06/2022	R248 On 04-August-22	10.99	Call	Bond Future	321	1	321	1	0.00
27/06/2022	R248 On 04-August-22	10.98	Call	Bond Future	307	0	307	0	0.00
27/06/2022	R248 On 04-August-22	10.98	Put	Bond Future	3623	3	3623	3	0.00
27/06/2022	R248 On 04-August-22	10.99	Put	Bond Future	3566	3	3566	3	0.00
27/06/2022	R248 On 04-August-22	10.40	Put	Bond Future	7638	7	7638	7	0.00
27/06/2022	R248 On 04-August-22	11.00	Put	Bond Future	3509	3	3509	3	50.00
27/06/2022	R248 On 04-August-22	10.90	Put	Bond Future	4103	4	4103	4	0.00
27/06/2022	R248 On 04-August-22	10.30	Put	Bond Future	8416	8	8416	8	0.00
27/06/2022	R248 On 04-August-22	9.70	Put	Bond Future	13381	13	13381	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
27/06/2022	R248 On 04-August-22	10.20	Put	Bond Future	9209	8	9209	8	0.00
27/06/2022	R248 On 03-November-22			Bond Future	11.62	79.0717	11.6246	79.0717	0.00
27/06/2022	R248 On 03-November-22	11.31	Call	Bond Future	1608	2	1608	2	0.00
27/06/2022	R248 On 03-November-22	11.30	Call	Bond Future	1582	2	1582	2	0.00
27/06/2022	R248 On 03-November-22	11.32	Call	Bond Future	1634	2	1634	2	0.00
27/06/2022	R248 On 03-November-22	11.30	Put	Bond Future	3725	3	3725	3	0.00
27/06/2022	R248 On 03-November-22	11.31	Put	Bond Future	3684	3	3684	3	0.00
27/06/2022	R248 On 03-November-22	11.32	Put	Bond Future	3643	3	3643	3	0.00
27/06/2022	R248 On 02-February-23			Bond Future	11.77	80.3923	11.7736	80.3923	0.00
27/06/2022	R248 On 02-February-23	11.07	Call	Bond Future	1295	2	1295	2	0.00
27/06/2022	R248 On 02-February-23	11.06	Call	Bond Future	1274	2	1274	2	0.00
27/06/2022	R248 On 02-February-23	11.08	Call	Bond Future	1316	2	1316	2	0.00
27/06/2022	R248 On 02-February-23	11.08	Put	Bond Future	5919	5	5919	5	0.00
27/06/2022	R248 On 02-February-23	11.06	Put	Bond Future	6016	6	6016	6	0.00
27/06/2022	R248 On 02-February-23	11.07	Put	Bond Future	5967	5	5967	5	0.00
27/06/2022	R248 On 04-May-23			Bond Future	11.89	77.4952	11.8913	77.4952	0.00
27/06/2022	R248 On 04-May-23	11.34	Call	Bond Future	2194	3	2194	3	0.00
27/06/2022	R248 On 04-May-23	11.33	Call	Bond Future	2169	2	2169	2	0.00
27/06/2022	R248 On 04-May-23	11.35	Call	Bond Future	2218	3	2218	3	0.00
27/06/2022	R248 On 04-May-23	11.35	Put	Bond Future	5706	5	5706	5	0.00
27/06/2022	R248 On 04-May-23	11.33	Put	Bond Future	5790	5	5790	5	0.00
27/06/2022	R248 On 04-May-23	11.34	Put	Bond Future	5748	5	5748	5	0.00