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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/06/2022 TO: 27/06/2022

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

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	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
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	87.8594	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	0	0	800.00
27/06/2022	2030 On 04-August-22	9.54	Call	Bond Future	31	0	0	0	0.00
27/06/2022	2030 On 04-August-22	9.55	Call	Bond Future	32	0	0	0	0.00
27/06/2022	2030 On 04-August-22	9.56	Call	Bond Future	34	0	0	0	0.00
27/06/2022	2030 On 04-August-22	10.95	Call	Bond Future	2685	3	3	3	0.00
27/06/2022	2030 On 04-August-22	10.95	Put	Bond Future	243	0	0	0	800.00
27/06/2022	2030 On 04-August-22	9.56	Put	Bond Future	4190	4	4	4	0.00
27/06/2022	2030 On 04-August-22	9.55	Put	Bond Future	4238	4	4	4	0.00
27/06/2022	2030 On 04-August-22	9.54	Put	Bond Future	4286	4	4	4	0.00
27/06/2022	2030 On 04-August-22	9.05	Put	Bond Future	6741	6	7	6	0.00
27/06/2022	2030 On 04-August-22	8.30	Put	Bond Future	10708	10	11	10	0.00
27/06/2022	2030 On 03-November-22			Bond Future	10.62	89.7167	89.1415	89.7167	18,766.00
27/06/2022	2030 On 03-November-22	10.20	Call	Bond Future	934	1	1	1	500.00
27/06/2022	2030 On 03-November-22	11.57	Call	Bond Future	4694	5	5	5	0.00
27/06/2022	2030 On 03-November-22	10.09	Call	Bond Future	768	1	1	1	0.00
27/06/2022	2030 On 03-November-22	10.08	Call	Bond Future	754	1	1	1	0.00
27/06/2022	2030 On 03-November-22	10.10	Call	Bond Future	782	1	1	1	0.00
27/06/2022	2030 On 03-November-22	9.70	Call	Bond Future	341	0	0	0	500.00
27/06/2022	2030 On 03-November-22	9.70	Put	Bond Future	4662	4	5	4	0.00
27/06/2022	2030 On 03-November-22	10.10	Put	Bond Future	3197	3	3	3	0.00
27/06/2022	2030 On 03-November-22	10.20	Put	Bond Future	2881	3	3	3	0.00
27/06/2022	2030 On 03-November-22	10.08	Put	Bond Future	3263	3	3	3	0.00
27/06/2022	2030 On 03-November-22	10.09	Put	Bond Future	3230	3	3	3	0.00
27/06/2022	2030 On 03-November-22	11.57	Put	Bond Future	528	0	1	0	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 02-February-23			Bond Future	10.81	87.2085	86.6229	87.2085	0.00
27/06/2022	2030 On 02-February-23	11.12	Call	Bond Future	3027	3	3	3	0.00
27/06/2022	2030 On 02-February-23	11.16	Call	Bond Future	3137	4	3	4	0.00
27/06/2022	2030 On 02-February-23	10.01	Call	Bond Future	828	1	1	1	0.00
27/06/2022	2030 On 02-February-23	9.83	Call	Bond Future	623	1	1	1	400.00
27/06/2022	2030 On 02-February-23	9.94	Call	Bond Future	743	1	1	1	0.00
27/06/2022	2030 On 02-February-23	9.79	Call	Bond Future	583	1	1	1	0.00
27/06/2022	2030 On 02-February-23	8.81	Call	Bond Future	109	0	0	0	102.00
27/06/2022	2030 On 02-February-23	9.08	Call	Bond Future	181	0	0	0	400.00
27/06/2022	2030 On 02-February-23	9.99	Call	Bond Future	803	1	1	1	0.00
27/06/2022	2030 On 02-February-23	10.00	Call	Bond Future	816	1	1	1	0.00
27/06/2022	2030 On 02-February-23	9.80	Call	Bond Future	592	1	1	1	0.00
27/06/2022	2030 On 02-February-23	9.20	Call	Bond Future	224	0	0	0	0.00
27/06/2022	2030 On 02-February-23	9.66	Call	Bond Future	475	1	0	1	0.00
27/06/2022	2030 On 02-February-23	9.04	Call	Bond Future	168	0	0	0	0.00
27/06/2022	2030 On 02-February-23	9.04	Put	Bond Future	8398	8	8	8	0.00
27/06/2022	2030 On 02-February-23	9.08	Put	Bond Future	8214	8	8	8	0.00
27/06/2022	2030 On 02-February-23	9.66	Put	Bond Future	5714	5	6	5	102.00
27/06/2022	2030 On 02-February-23	8.81	Put	Bond Future	9480	9	9	9	0.00
27/06/2022	2030 On 02-February-23	9.20	Put	Bond Future	7670	7	8	7	0.00
27/06/2022	2030 On 02-February-23	9.94	Put	Bond Future	4670	4	5	4	102.00
27/06/2022	2030 On 02-February-23	10.01	Put	Bond Future	4430	4	4	4	0.00
27/06/2022	2030 On 02-February-23	11.16	Put	Bond Future	1617	1	2	1	400.00
27/06/2022	2030 On 02-February-23	9.79	Put	Bond Future	5209	5	5	5	0.00
27/06/2022	2030 On 02-February-23	9.83	Put	Bond Future	5062	5	5	5	0.00
27/06/2022	2030 On 02-February-23	9.80	Put	Bond Future	5172	5	5	5	0.00
27/06/2022	2030 On 02-February-23	9.99	Put	Bond Future	4498	4	4	4	0.00
27/06/2022	2030 On 02-February-23	10.00	Put	Bond Future	4464	4	4	4	0.00
27/06/2022	2030 On 02-February-23	11.12	Put	Bond Future	1679	1	2	1	0.00
27/06/2022	2030 On 04-May-23			Bond Future	10.97	88.8800	88.2822	88.8800	0.00
27/06/2022	2030 On 04-May-23	11.62	Call	Bond Future	4368	5	4	5	0.00
27/06/2022	2030 On 04-May-23	12.04	Call	Bond Future	5636	6	6	6	0.00
27/06/2022	2030 On 04-May-23	12.50	Call	Bond Future	7107	8	7	8	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 04-May-23	9.58	Call	Bond Future	545	1	1	1	150.00
27/06/2022	2030 On 04-May-23	10.54	Call	Bond Future	1787	2	2	2	0.00
27/06/2022	2030 On 04-May-23	10.53	Call	Bond Future	1769	2	2	2	0.00
27/06/2022	2030 On 04-May-23	11.34	Call	Bond Future	3585	4	4	4	0.00
27/06/2022	2030 On 04-May-23	10.00	Call	Bond Future	961	1	1	1	1,080.00
27/06/2022	2030 On 04-May-23	10.42	Call	Bond Future	1577	2	2	2	500.00
27/06/2022	2030 On 04-May-23	10.52	Call	Bond Future	1751	2	2	2	0.00
27/06/2022	2030 On 04-May-23	9.67	Call	Bond Future	614	1	1	1	500.00
27/06/2022	2030 On 04-May-23	9.78	Call	Bond Future	712	1	1	1	400.00
27/06/2022	2030 On 04-May-23	9.03	Call	Bond Future	242	0	0	0	400.00
27/06/2022	2030 On 04-May-23	9.03	Put	Bond Future	8993	8	9	8	0.00
27/06/2022	2030 On 04-May-23	9.78	Put	Bond Future	5944	5	6	5	0.00
27/06/2022	2030 On 04-May-23	9.67	Put	Bond Future	6352	6	6	6	0.00
27/06/2022	2030 On 04-May-23	10.52	Put	Bond Future	3671	3	4	3	0.00
27/06/2022	2030 On 04-May-23	9.58	Put	Bond Future	6699	6	7	6	0.00
27/06/2022	2030 On 04-May-23	10.42	Put	Bond Future	3935	4	4	4	0.00
27/06/2022	2030 On 04-May-23	10.00	Put	Bond Future	5192	5	5	5	0.00
27/06/2022	2030 On 04-May-23	11.34	Put	Bond Future	2009	2	2	2	150.00
27/06/2022	2030 On 04-May-23	10.53	Put	Bond Future	3645	3	4	3	0.00
27/06/2022	2030 On 04-May-23	10.54	Put	Bond Future	3619	3	4	3	0.00
27/06/2022	2030 On 04-May-23	12.50	Put	Bond Future	880	1	1	1	500.00
27/06/2022	2030 On 04-May-23	12.04	Put	Bond Future	1214	1	1	1	1,080.00
27/06/2022	2030 On 04-May-23	11.62	Put	Bond Future	1639	1	2	1	400.00
27/06/2022	2032 On 04-August-22			Bond Future	10.87	88.1909	87.5290	88.1909	93,247.00
27/06/2022	2032 On 04-August-22	11.89	Call	Bond Future	5197	6	5	6	0.00
27/06/2022	2032 On 04-August-22	10.70	Call	Bond Future	686	1	1	1	0.00
27/06/2022	2032 On 04-August-22	11.00	Call	Bond Future	1477	2	1	2	0.00
27/06/2022	2032 On 04-August-22	11.60	Call	Bond Future	3873	4	4	4	0.00
27/06/2022	2032 On 04-August-22	10.21	Call	Bond Future	95	0	0	0	0.00
27/06/2022	2032 On 04-August-22	10.50	Call	Bond Future	352	1	0	1	900.00
27/06/2022	2032 On 04-August-22	10.20	Call	Bond Future	90	0	0	0	0.00
27/06/2022	2032 On 04-August-22	10.10	Call	Bond Future	52	0	0	0	0.00

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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	0	0	800.00
27/06/2022	2032 On 04-August-22	10.22	Call	Bond Future	100	0	0	0	0.00
27/06/2022	2032 On 04-August-22	9.80	Call	Bond Future	7	0	0	0	900.00
27/06/2022	2032 On 04-August-22	10.20	Put	Bond Future	3726	3	4	3	0.00
27/06/2022	2032 On 04-August-22	9.72	Put	Bond Future	6365	6	6	6	0.00
27/06/2022	2032 On 04-August-22	10.21	Put	Bond Future	3675	3	4	3	0.00
27/06/2022	2032 On 04-August-22	9.40	Put	Bond Future	8241	8	8	8	0.00
27/06/2022	2032 On 04-August-22	8.97	Put	Bond Future	10847	10	11	10	0.00
27/06/2022	2032 On 04-August-22	10.10	Put	Bond Future	4247	4	4	4	0.00
27/06/2022	2032 On 04-August-22	10.50	Put	Bond Future	2339	2	2	2	0.00
27/06/2022	2032 On 04-August-22	9.80	Put	Bond Future	5906	5	6	5	0.00
27/06/2022	2032 On 04-August-22	10.22	Put	Bond Future	3624	3	4	3	0.00
27/06/2022	2032 On 04-August-22	11.60	Put	Bond Future	156	0	0	0	800.00
27/06/2022	2032 On 04-August-22	11.00	Put	Bond Future	807	1	1	1	7,500.00
27/06/2022	2032 On 04-August-22	10.70	Put	Bond Future	1597	1	2	1	7,500.00
27/06/2022	2032 On 04-August-22	11.89	Put	Bond Future	61	0	0	0	0.00
27/06/2022	2032 On 03-November-22			Bond Future	11.07	85.3272	84.6547	85.3272	80,549.00
27/06/2022	2032 On 03-November-22	11.55	Call	Bond Future	3481	4	3	4	0.00
27/06/2022	2032 On 03-November-22	12.30	Call	Bond Future	6395	7	6	7	0.00
27/06/2022	2032 On 03-November-22	10.56	Call	Bond Future	855	1	1	1	0.00
27/06/2022	2032 On 03-November-22	10.66	Call	Bond Future	1034	1	1	1	0.00
27/06/2022	2032 On 03-November-22	10.67	Call	Bond Future	1053	1	1	1	750.00
27/06/2022	2032 On 03-November-22	9.46	Call	Bond Future	49	0	0	0	500.00
27/06/2022	2032 On 03-November-22	10.11	Call	Bond Future	291	0	0	0	0.00
27/06/2022	2032 On 03-November-22	9.31	Call	Bond Future	31	0	0	0	180.00
27/06/2022	2032 On 03-November-22	10.21	Call	Bond Future	383	1	0	1	500.00
27/06/2022	2032 On 03-November-22	10.49	Call	Bond Future	741	1	1	1	0.00
27/06/2022	2032 On 03-November-22	10.16	Call	Bond Future	335	0	0	0	0.00
27/06/2022	2032 On 03-November-22	9.92	Call	Bond Future	172	0	0	0	750.00
27/06/2022	2032 On 03-November-22	9.36	Call	Bond Future	36	0	0	0	454.00
27/06/2022	2032 On 03-November-22	9.36	Put	Bond Future	9413	9	9	9	0.00

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27/06/2022	2032 On 03-November-22	9.92	Put	Bond Future	6331	6	6	6	0.00
27/06/2022	2032 On 03-November-22	10.11	Put	Bond Future	5391	5	5	5	454.00
27/06/2022	2032 On 03-November-22	9.31	Put	Bond Future	9702	9	10	9	0.00
27/06/2022	2032 On 03-November-22	10.16	Put	Bond Future	5159	5	5	5	180.00
27/06/2022	2032 On 03-November-22	9.46	Put	Bond Future	8840	8	9	8	0.00
27/06/2022	2032 On 03-November-22	10.56	Put	Bond Future	3512	3	4	3	180.00
27/06/2022	2032 On 03-November-22	10.49	Put	Bond Future	3773	3	4	3	454.00
27/06/2022	2032 On 03-November-22	10.21	Put	Bond Future	4932	4	5	4	0.00
27/06/2022	2032 On 03-November-22	10.67	Put	Bond Future	3127	3	3	3	0.00
27/06/2022	2032 On 03-November-22	10.66	Put	Bond Future	3160	3	3	3	0.00
27/06/2022	2032 On 03-November-22	12.30	Put	Bond Future	407	0	0	0	750.00
27/06/2022	2032 On 03-November-22	11.55	Put	Bond Future	1071	1	1	1	500.00
27/06/2022	2032 On 02-February-23			Bond Future	11.25	86.7530	86.0685	86.7530	0.00
27/06/2022	2032 On 02-February-23	11.84	Call	Bond Future	4363	5	4	5	0.00
27/06/2022	2032 On 02-February-23	12.75	Call	Bond Future	7703	8	8	8	0.00
27/06/2022	2032 On 02-February-23	10.38	Call	Bond Future	810	1	1	1	0.00
27/06/2022	2032 On 02-February-23	10.39	Call	Bond Future	823	1	1	1	0.00
27/06/2022	2032 On 02-February-23	9.31	Call	Bond Future	96	0	0	0	454.00
27/06/2022	2032 On 02-February-23	10.16	Call	Bond Future	543	1	1	1	0.00
27/06/2022	2032 On 02-February-23	9.47	Call	Bond Future	137	0	0	0	500.00
27/06/2022	2032 On 02-February-23	11.69	Call	Bond Future	3864	4	4	4	0.00
27/06/2022	2032 On 02-February-23	10.40	Call	Bond Future	837	1	1	1	0.00
27/06/2022	2032 On 02-February-23	10.50	Call	Bond Future	986	1	1	1	0.00
27/06/2022	2032 On 02-February-23	10.67	Call	Bond Future	1268	2	1	2	750.00
27/06/2022	2032 On 02-February-23	10.22	Call	Bond Future	609	1	1	1	500.00
27/06/2022	2032 On 02-February-23	9.92	Call	Bond Future	339	0	0	0	750.00
27/06/2022	2032 On 02-February-23	9.92	Put	Bond Future	7308	7	7	7	0.00
27/06/2022	2032 On 02-February-23	10.22	Put	Bond Future	5938	5	6	5	0.00
27/06/2022	2032 On 02-February-23	10.67	Put	Bond Future	4211	4	4	4	0.00
27/06/2022	2032 On 02-February-23	10.50	Put	Bond Future	4820	4	5	4	454.00
27/06/2022	2032 On 02-February-23	10.40	Put	Bond Future	5202	5	5	5	0.00
27/06/2022	2032 On 02-February-23	11.69	Put	Bond Future	1705	1	2	1	0.00
27/06/2022	2032 On 02-February-23	9.47	Put	Bond Future	9641	9	10	9	0.00

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27/06/2022	2032 On 02-February-23	10.16	Put	Bond Future	6197	6	6	6	454.00
27/06/2022	2032 On 02-February-23	9.31	Put	Bond Future	10524	10	11	10	0.00
27/06/2022	2032 On 02-February-23	10.39	Put	Bond Future	5242	5	5	5	0.00
27/06/2022	2032 On 02-February-23	10.38	Put	Bond Future	5281	5	5	5	0.00
27/06/2022	2032 On 02-February-23	12.75	Put	Bond Future	661	1	1	1	750.00
27/06/2022	2032 On 02-February-23	11.84	Put	Bond Future	1488	1	1	1	500.00
27/06/2022	2032 On 04-May-23			Bond Future	11.40	84.2542	83.5557	84.2542	0.00
27/06/2022	2032 On 04-May-23	10.87	Call	Bond Future	1744	2	2	2	0.00
27/06/2022	2032 On 04-May-23	10.88	Call	Bond Future	1764	2	2	2	0.00
27/06/2022	2032 On 04-May-23	10.89	Call	Bond Future	1784	2	2	2	0.00
27/06/2022	2032 On 04-May-23	10.89	Put	Bond Future	4287	4	4	4	0.00
27/06/2022	2032 On 04-May-23	10.88	Put	Bond Future	4318	4	4	4	0.00
27/06/2022	2032 On 04-May-23	10.87	Put	Bond Future	4349	4	4	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	79.9241	80.6098	138,842.00
27/06/2022	2037 On 04-August-22	10.10	Call	Bond Future	2	0	0	0	50.00
27/06/2022	2037 On 04-August-22	10.91	Call	Bond Future	266	0	0	0	0.00
27/06/2022	2037 On 04-August-22	11.21	Call	Bond Future	771	1	1	1	1,050.00
27/06/2022	2037 On 04-August-22	11.42	Call	Bond Future	1345	2	1	2	0.00
27/06/2022	2037 On 04-August-22	10.89	Call	Bond Future	244	0	0	0	0.00
27/06/2022	2037 On 04-August-22	10.90	Call	Bond Future	255	0	0	0	0.00
27/06/2022	2037 On 04-August-22	11.95	Call	Bond Future	3505	4	4	4	0.00
27/06/2022	2037 On 04-August-22	11.95	Put	Bond Future	317	0	0	0	1,050.00
27/06/2022	2037 On 04-August-22	10.91	Put	Bond Future	3225	3	3	3	0.00
27/06/2022	2037 On 04-August-22	10.89	Put	Bond Future	3328	3	3	3	0.00
27/06/2022	2037 On 04-August-22	11.42	Put	Bond Future	1201	1	1	1	50.00
27/06/2022	2037 On 04-August-22	11.21	Put	Bond Future	1884	2	2	2	0.00
27/06/2022	2037 On 04-August-22	10.10	Put	Bond Future	8268	8	8	8	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 04-August-22	10.90	Put	Bond Future	3276	3	3	3	50.00
27/06/2022	2037 On 03-November-22			Bond Future	11.57	81.7871	81.0906	81.7871	2,000.00
27/06/2022	2037 On 03-November-22	11.30	Call	Bond Future	1530	2	2	2	0.00
27/06/2022	2037 On 03-November-22	11.32	Call	Bond Future	1580	2	2	2	0.00
27/06/2022	2037 On 03-November-22	11.31	Call	Bond Future	1555	2	2	2	0.00
27/06/2022	2037 On 03-November-22	11.31	Put	Bond Future	3093	3	3	3	0.00
27/06/2022	2037 On 03-November-22	11.30	Put	Bond Future	3128	3	3	3	0.00
27/06/2022	2037 On 03-November-22	11.32	Put	Bond Future	3058	3	3	3	0.00
27/06/2022	2037 On 02-February-23			Bond Future	11.74	78.8965	78.1876	78.8965	0.00
27/06/2022	2037 On 02-February-23	11.05	Call	Bond Future	1261	2	1	2	0.00
27/06/2022	2037 On 02-February-23	11.03	Call	Bond Future	1223	1	1	1	0.00
27/06/2022	2037 On 02-February-23	11.04	Call	Bond Future	1242	1	1	1	0.00
27/06/2022	2037 On 02-February-23	11.04	Put	Bond Future	5329	5	5	5	0.00
27/06/2022	2037 On 02-February-23	11.03	Put	Bond Future	5371	5	5	5	0.00
27/06/2022	2037 On 02-February-23	11.05	Put	Bond Future	5287	5	5	5	0.00
27/06/2022	2037 On 04-May-23			Bond Future	11.87	80.4104	79.6871	80.4104	0.00
27/06/2022	2037 On 04-May-23	11.32	Call	Bond Future	1950	2	2	2	0.00
27/06/2022	2037 On 04-May-23	11.30	Call	Bond Future	1906	2	2	2	0.00
27/06/2022	2037 On 04-May-23	11.31	Call	Bond Future	1928	2	2	2	0.00
27/06/2022	2037 On 04-May-23	11.31	Put	Bond Future	5154	5	5	5	0.00
27/06/2022	2037 On 04-May-23	11.30	Put	Bond Future	5191	5	5	5	0.00
27/06/2022	2037 On 04-May-23	11.32	Put	Bond Future	5117	5	5	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	81.4957	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	0	0	460.00
27/06/2022	2040 On 04-August-22	11.03	Call	Bond Future	272	0	0	0	0.00
27/06/2022	2040 On 04-August-22	12.24	Call	Bond Future	4609	5	5	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-August-22	11.04	Call	Bond Future	284	0	0	0	0.00
27/06/2022	2040 On 04-August-22	11.05	Call	Bond Future	297	1	0	1	0.00
27/06/2022	2040 On 04-August-22	11.05	Put	Bond Future	3320	3	3	3	0.00
27/06/2022	2040 On 04-August-22	12.24	Put	Bond Future	202	0	0	0	460.00
27/06/2022	2040 On 04-August-22	9.70	Put	Bond Future	12906	12	13	12	0.00
27/06/2022	2040 On 04-August-22	11.04	Put	Bond Future	3375	3	3	3	0.00
27/06/2022	2040 On 04-August-22	11.03	Put	Bond Future	3430	3	3	3	0.00
27/06/2022	2040 On 04-August-22	10.70	Put	Bond Future	5477	5	5	5	0.00
27/06/2022	2040 On 03-November-22			Bond Future	11.68	83.4975	82.6852	83.4975	4,465.00
27/06/2022	2040 On 03-November-22	11.50	Call	Bond Future	1917	2	2	2	1,500.00
27/06/2022	2040 On 03-November-22	11.41	Call	Bond Future	1670	2	2	2	0.00
27/06/2022	2040 On 03-November-22	10.80	Call	Bond Future	473	1	0	1	1,500.00
27/06/2022	2040 On 03-November-22	12.52	Call	Bond Future	5847	7	6	7	0.00
27/06/2022	2040 On 03-November-22	11.39	Call	Bond Future	1617	2	2	2	0.00
27/06/2022	2040 On 03-November-22	11.40	Call	Bond Future	1643	2	2	2	0.00
27/06/2022	2040 On 03-November-22	10.70	Call	Bond Future	358	0	0	0	1,100.00
27/06/2022	2040 On 03-November-22	11.20	Call	Bond Future	1164	1	1	1	1,100.00
27/06/2022	2040 On 03-November-22	11.20	Put	Bond Future	4256	4	4	4	0.00
27/06/2022	2040 On 03-November-22	11.41	Put	Bond Future	3400	3	3	3	0.00
27/06/2022	2040 On 03-November-22	10.80	Put	Bond Future	6259	6	6	6	0.00
27/06/2022	2040 On 03-November-22	10.70	Put	Bond Future	6839	6	7	6	0.00
27/06/2022	2040 On 03-November-22	11.50	Put	Bond Future	3074	3	3	3	0.00
27/06/2022	2040 On 03-November-22	12.52	Put	Bond Future	928	1	1	1	1,100.00
27/06/2022	2040 On 03-November-22	11.39	Put	Bond Future	3475	3	3	3	0.00
27/06/2022	2040 On 03-November-22	11.40	Put	Bond Future	3437	3	3	3	0.00
27/06/2022	2040 On 02-February-23			Bond Future	11.84	80.3852	79.5586	80.3852	0.00
27/06/2022	2040 On 02-February-23	11.10	Call	Bond Future	1200	1	1	1	0.00
27/06/2022	2040 On 02-February-23	11.11	Call	Bond Future	1219	1	1	1	0.00
27/06/2022	2040 On 02-February-23	10.18	Call	Bond Future	206	0	0	0	0.00
27/06/2022	2040 On 02-February-23	10.21	Call	Bond Future	220	0	0	0	400.00
27/06/2022	2040 On 02-February-23	12.27	Call	Bond Future	4619	5	5	5	0.00
27/06/2022	2040 On 02-February-23	12.24	Call	Bond Future	4504	5	5	5	0.00
27/06/2022	2040 On 02-February-23	10.93	Call	Bond Future	893	1	1	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	2040 On 02-February-23	10.96	Call	Bond Future	943	1	1	1	400.00
27/06/2022	2040 On 02-February-23	11.12	Call	Bond Future	1239	2	1	2	0.00
27/06/2022	2040 On 02-February-23	11.12	Put	Bond Future	5821	5	6	5	0.00
27/06/2022	2040 On 02-February-23	10.96	Put	Bond Future	6592	6	7	6	0.00
27/06/2022	2040 On 02-February-23	12.24	Put	Bond Future	2165	2	2	2	0.00
27/06/2022	2040 On 02-February-23	12.27	Put	Bond Future	2107	2	2	2	400.00
27/06/2022	2040 On 02-February-23	10.21	Put	Bond Future	11164	10	11	10	0.00
27/06/2022	2040 On 02-February-23	10.93	Put	Bond Future	6744	6	7	6	0.00
27/06/2022	2040 On 02-February-23	10.18	Put	Bond Future	11373	11	11	11	0.00
27/06/2022	2040 On 02-February-23	11.11	Put	Bond Future	5867	5	6	5	0.00
27/06/2022	2040 On 02-February-23	11.10	Put	Bond Future	5913	5	6	5	0.00
27/06/2022	2040 On 04-May-23			Bond Future	11.98	81.9280	81.0848	81.9280	0.00
27/06/2022	2040 On 04-May-23	13.45	Call	Bond Future	9287	10	9	10	0.00
27/06/2022	2040 On 04-May-23	11.42	Call	Bond Future	2120	2	2	2	0.00
27/06/2022	2040 On 04-May-23	11.48	Call	Bond Future	2265	3	2	3	500.00
27/06/2022	2040 On 04-May-23	10.17	Call	Bond Future	333	0	0	0	400.00
27/06/2022	2040 On 04-May-23	10.73	Call	Bond Future	828	1	1	1	500.00
27/06/2022	2040 On 04-May-23	10.92	Call	Bond Future	1110	1	1	1	400.00
27/06/2022	2040 On 04-May-23	11.41	Call	Bond Future	2097	2	2	2	0.00
27/06/2022	2040 On 04-May-23	12.78	Call	Bond Future	6552	7	7	7	0.00
27/06/2022	2040 On 04-May-23	11.43	Call	Bond Future	2144	2	2	2	0.00
27/06/2022	2040 On 04-May-23	11.43	Put	Bond Future	5516	5	6	5	0.00
27/06/2022	2040 On 04-May-23	10.73	Put	Bond Future	8834	8	9	8	0.00
27/06/2022	2040 On 04-May-23	12.78	Put	Bond Future	2015	2	2	2	400.00
27/06/2022	2040 On 04-May-23	13.45	Put	Bond Future	1266	1	1	1	500.00
27/06/2022	2040 On 04-May-23	11.41	Put	Bond Future	5595	5	6	5	0.00
27/06/2022	2040 On 04-May-23	10.92	Put	Bond Future	7819	7	8	7	0.00
27/06/2022	2040 On 04-May-23	10.17	Put	Bond Future	12341	12	12	12	0.00
27/06/2022	2040 On 04-May-23	11.48	Put	Bond Future	5321	5	5	5	0.00
27/06/2022	2040 On 04-May-23	11.42	Put	Bond Future	5556	5	6	5	0.00
27/06/2022	2044 On 04-August-22			Bond Future	11.52	79.1118	78.3647	79.1118	88,192.00
27/06/2022	2044 On 04-August-22	11.10	Call	Bond Future	363	1	0	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	2044 On 04-August-22	11.08	Call	Bond Future	335	1	0	1	0.00
27/06/2022	2044 On 04-August-22	11.09	Call	Bond Future	349	1	0	1	0.00
27/06/2022	2044 On 04-August-22	11.09	Put	Bond Future	3194	3	3	3	0.00
27/06/2022	2044 On 04-August-22	11.08	Put	Bond Future	3248	3	3	3	0.00
27/06/2022	2044 On 04-August-22	11.10	Put	Bond Future	3141	3	3	3	0.00
27/06/2022	2044 On 03-November-22			Bond Future	11.68	80.2673	79.5085	80.2673	0.00
27/06/2022	2044 On 03-November-22	11.40	Call	Bond Future	1679	2	2	2	0.00
27/06/2022	2044 On 03-November-22	11.39	Call	Bond Future	1653	2	2	2	0.00
27/06/2022	2044 On 03-November-22	11.41	Call	Bond Future	1706	2	2	2	0.00
27/06/2022	2044 On 03-November-22	10.60	Call	Bond Future	267	0	0	0	1,600.00
27/06/2022	2044 On 03-November-22	11.30	Call	Bond Future	1425	2	1	2	1,600.00
27/06/2022	2044 On 03-November-22	11.30	Put	Bond Future	3886	3	4	3	0.00
27/06/2022	2044 On 03-November-22	10.60	Put	Bond Future	7604	7	8	7	0.00
27/06/2022	2044 On 03-November-22	11.41	Put	Bond Future	3443	3	3	3	0.00
27/06/2022	2044 On 03-November-22	11.40	Put	Bond Future	3482	3	3	3	0.00
27/06/2022	2044 On 03-November-22	11.39	Put	Bond Future	3521	3	4	3	0.00
27/06/2022	2044 On 02-February-23			Bond Future	11.83	77.2263	76.4541	77.2263	0.00
27/06/2022	2044 On 02-February-23	11.16	Call	Bond Future	1364	2	1	2	0.00
27/06/2022	2044 On 02-February-23	11.14	Call	Bond Future	1322	2	1	2	0.00
27/06/2022	2044 On 02-February-23	11.15	Call	Bond Future	1343	2	1	2	0.00
27/06/2022	2044 On 02-February-23	11.15	Put	Bond Future	5739	5	6	5	0.00
27/06/2022	2044 On 02-February-23	11.14	Put	Bond Future	5785	5	6	5	0.00
27/06/2022	2044 On 02-February-23	11.16	Put	Bond Future	5692	5	6	5	0.00
27/06/2022	2044 On 04-May-23			Bond Future	11.96	78.7087	77.9208	78.7087	0.00
27/06/2022	2044 On 04-May-23	11.43	Call	Bond Future	2227	3	2	3	0.00
27/06/2022	2044 On 04-May-23	11.41	Call	Bond Future	2178	3	2	3	0.00
27/06/2022	2044 On 04-May-23	11.42	Call	Bond Future	2202	3	2	3	0.00
27/06/2022	2044 On 04-May-23	11.42	Put	Bond Future	5579	5	6	5	0.00
27/06/2022	2044 On 04-May-23	11.41	Put	Bond Future	5620	5	6	5	0.00
27/06/2022	2044 On 04-May-23	11.43	Put	Bond Future	5539	5	6	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

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	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
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

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	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

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	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
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	74.8233	75.3728	350.00
27/06/2022	ES33 On 03-November-22			Bond Future	12.43	72.7083	72.1499	72.7083	0.00
27/06/2022	ES33 On 02-February-23			Bond Future	12.65	73.9402	73.3718	73.9402	0.00
27/06/2022	ES33 On 04-May-23			Bond Future	12.84	71.5801	70.9999	71.5801	0.00
27/06/2022	ES42 On 04-August-22			Bond Future	12.59	73.5182	72.8907	73.5182	4,769.00
27/06/2022	ES42 On 03-November-22			Bond Future	12.80	70.3491	69.7116	70.3491	0.00
27/06/2022	ES42 On 02-February-23			Bond Future	13.00	71.5431	70.8942	71.5431	0.00
27/06/2022	ES42 On 04-May-23			Bond Future	13.17	68.6663	68.0041	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	11	5	0.00
27/06/2022	GOVI On 04-August-22	819.27	Put	GOVI	107080	5	11	5	0.00
27/06/2022	GOVI On 04-August-22	819.26	Put	GOVI	106980	5	11	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	0	6	0.00
27/06/2022	GOVI On 03-November-22	820.41	Call	GOVI	410	6	0	6	0.00
27/06/2022	GOVI On 03-November-22	820.42	Call	GOVI	310	6	0	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

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 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	17	11	0.00
27/06/2022	GOVI On 02-February-23	850.82	Put	GOVI	167170	11	17	11	0.00
27/06/2022	GOVI On 02-February-23	850.84	Put	GOVI	167370	11	17	11	0.00
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	3	0	0.00
27/06/2022	GOVI On 04-May-23	852.86	Put	GOVI	28960	0	3	0	0.00
27/06/2022	GOVI On 04-May-23	852.88	Put	GOVI	29160	0	3	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

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	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	0.1077	0.1077	0.00
27/06/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.04	94.9750	94.9650	94.9750	0.00
27/06/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.70	94.3100	94.3000	94.3100	0.00
27/06/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.84	94.1750	94.1650	94.1750	0.00
27/06/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.36	93.6800	93.6400	93.6800	0.00
27/06/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.45	93.5600	93.5500	93.5600	0.00
27/06/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.92	93.1450	93.0850	93.1450	68.00
27/06/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.41	92.6700	92.5900	92.6700	0.00
27/06/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.88	92.2150	92.1250	92.2150	0.00
27/06/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.07	92.0150	91.9350	92.0150	75.00
27/06/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.17	91.9400	91.8300	91.9400	172.00
27/06/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.36	91.7400	91.6450	91.7400	0.00
27/06/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.41	91.6750	91.5950	91.6750	0.00
27/06/2022	R023 On 04-August-22			Bond Future	6.01	104.4235	104.3686	104.4235	25,519.00
27/06/2022	R023 On 04-August-22	6.03	Call	Bond Future	95	0	0	0	0.00
27/06/2022	R023 On 04-August-22	6.04	Call	Bond Future	98	0	0	0	0.00
27/06/2022	R023 On 04-August-22	6.05	Call	Bond Future	102	0	0	0	0.00
27/06/2022	R023 On 04-August-22	6.05	Put	Bond Future	78	0	0	0	0.00
27/06/2022	R023 On 04-August-22	6.04	Put	Bond Future	80	0	0	0	0.00
27/06/2022	R023 On 04-August-22	6.03	Put	Bond Future	82	0	0	0	0.00
27/06/2022	R023 On 03-November-22			Bond Future	6.08	102.0298	101.9731	102.0298	0.00
27/06/2022	R023 On 03-November-22	6.27	Call	Bond Future	136	0	0	0	0.00
27/06/2022	R023 On 03-November-22	6.25	Call	Bond Future	131	0	0	0	0.00
27/06/2022	R023 On 03-November-22	6.26	Call	Bond Future	133	0	0	0	0.00
27/06/2022	R023 On 03-November-22	6.26	Put	Bond Future	77	0	0	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	R023 On 03-November-22	6.25	Put	Bond Future	79	0	0	0	0.00
27/06/2022	R023 On 03-November-22	6.27	Put	Bond Future	77	0	0	0	0.00
27/06/2022	R035 On 04-August-22			Bond Future	11.18	89.2383	88.5844	89.2383	128,288.00
27/06/2022	R035 On 04-August-22	10.53	Call	Bond Future	123	0	0	0	400.00
27/06/2022	R035 On 04-August-22	10.74	Call	Bond Future	323	1	0	1	0.00
27/06/2022	R035 On 04-August-22	11.13	Call	Bond Future	1122	2	1	2	0.00
27/06/2022	R035 On 04-August-22	12.18	Call	Bond Future	5734	6	6	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	0	0	100.00
27/06/2022	R035 On 04-August-22	10.64	Call	Bond Future	210	0	0	0	0.00
27/06/2022	R035 On 04-August-22	10.72	Call	Bond Future	297	0	0	0	0.00
27/06/2022	R035 On 04-August-22	10.73	Call	Bond Future	310	0	0	0	0.00
27/06/2022	R035 On 04-August-22	10.73	Put	Bond Future	3010	3	3	3	0.00
27/06/2022	R035 On 04-August-22	10.72	Put	Bond Future	3059	3	3	3	0.00
27/06/2022	R035 On 04-August-22	10.64	Put	Bond Future	3469	3	3	3	100.00
27/06/2022	R035 On 04-August-22	9.84	Put	Bond Future	8466	8	8	8	0.00
27/06/2022	R035 On 04-August-22	10.53	Put	Bond Future	4073	4	4	4	0.00
27/06/2022	R035 On 04-August-22	11.13	Put	Bond Future	1395	1	1	1	100.00
27/06/2022	R035 On 04-August-22	9.53	Put	Bond Future	10598	10	11	10	0.00
27/06/2022	R035 On 04-August-22	12.18	Put	Bond Future	81	0	0	0	400.00
27/06/2022	R035 On 04-August-22	10.74	Put	Bond Future	2961	2	3	2	0.00
27/06/2022	R035 On 03-November-22			Bond Future	11.36	86.0545	85.3902	86.0545	3,720.00
27/06/2022	R035 On 03-November-22	11.14	Call	Bond Future	1636	2	2	2	0.00
27/06/2022	R035 On 03-November-22	11.13	Call	Bond Future	1611	2	2	2	0.00
27/06/2022	R035 On 03-November-22	9.82	Call	Bond Future	63	0	0	0	582.00
27/06/2022	R035 On 03-November-22	10.30	Call	Bond Future	243	0	0	0	1,000.00
27/06/2022	R035 On 03-November-22	11.15	Call	Bond Future	1662	2	2	2	0.00
27/06/2022	R035 On 03-November-22	12.68	Call	Bond Future	7573	8	8	8	0.00
27/06/2022	R035 On 03-November-22	10.99	Call	Bond Future	1279	2	1	2	0.00
27/06/2022	R035 On 03-November-22	11.05	Call	Bond Future	1416	2	1	2	1,000.00
27/06/2022	R035 On 03-November-22	10.57	Call	Bond Future	524	1	1	1	0.00
27/06/2022	R035 On 03-November-22	10.57	Put	Bond Future	5275	5	5	5	582.00

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 03-November-22	10.99	Put	Bond Future	3465	3	3	3	582.00
27/06/2022	R035 On 03-November-22	12.68	Put	Bond Future	441	0	0	0	1,000.00
27/06/2022	R035 On 03-November-22	11.15	Put	Bond Future	2898	3	3	3	0.00
27/06/2022	R035 On 03-November-22	10.30	Put	Bond Future	6702	6	7	6	0.00
27/06/2022	R035 On 03-November-22	9.82	Put	Bond Future	9673	9	10	9	0.00
27/06/2022	R035 On 03-November-22	11.13	Put	Bond Future	2965	3	3	3	0.00
27/06/2022	R035 On 03-November-22	11.14	Put	Bond Future	2931	3	3	3	0.00
27/06/2022	R035 On 03-November-22	11.05	Put	Bond Future	3244	3	3	3	0.00
27/06/2022	R035 On 02-February-23			Bond Future	11.53	87.4914	86.8152	87.4914	0.00
27/06/2022	R035 On 02-February-23	11.98	Call	Bond Future	4312	5	4	5	0.00
27/06/2022	R035 On 02-February-23	10.86	Call	Bond Future	1191	1	1	1	0.00
27/06/2022	R035 On 02-February-23	10.87	Call	Bond Future	1211	1	1	1	0.00
27/06/2022	R035 On 02-February-23	10.30	Call	Bond Future	435	1	0	1	1,000.00
27/06/2022	R035 On 02-February-23	10.64	Call	Bond Future	815	1	1	1	400.00
27/06/2022	R035 On 02-February-23	13.22	Call	Bond Future	9365	10	9	10	0.00
27/06/2022	R035 On 02-February-23	11.05	Call	Bond Future	1585	2	2	2	1,000.00
27/06/2022	R035 On 02-February-23	11.06	Call	Bond Future	1607	2	2	2	0.00
27/06/2022	R035 On 02-February-23	11.94	Call	Bond Future	4169	5	4	5	0.00
27/06/2022	R035 On 02-February-23	10.88	Call	Bond Future	1230	1	1	1	0.00
27/06/2022	R035 On 02-February-23	10.66	Call	Bond Future	846	1	1	1	0.00
27/06/2022	R035 On 02-February-23	10.60	Call	Bond Future	757	1	1	1	0.00
27/06/2022	R035 On 02-February-23	9.81	Call	Bond Future	159	0	0	0	582.00
27/06/2022	R035 On 02-February-23	9.85	Call	Bond Future	174	0	0	0	0.00
27/06/2022	R035 On 02-February-23	9.89	Call	Bond Future	190	0	0	0	400.00
27/06/2022	R035 On 02-February-23	9.89	Put	Bond Future	10228	10	10	10	0.00
27/06/2022	R035 On 02-February-23	9.81	Put	Bond Future	10728	10	11	10	0.00
27/06/2022	R035 On 02-February-23	10.60	Put	Bond Future	6262	6	6	6	0.00
27/06/2022	R035 On 02-February-23	10.64	Put	Bond Future	6075	6	6	6	0.00
27/06/2022	R035 On 02-February-23	10.66	Put	Bond Future	5983	5	6	5	582.00
27/06/2022	R035 On 02-February-23	10.30	Put	Bond Future	7818	7	8	7	0.00
27/06/2022	R035 On 02-February-23	10.88	Put	Bond Future	5034	5	5	5	0.00
27/06/2022	R035 On 02-February-23	13.22	Put	Bond Future	611	1	1	1	1,000.00
27/06/2022	R035 On 02-February-23	11.06	Put	Bond Future	4341	4	4	4	582.00

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	11.05	Put	Bond Future	4378	4	4	4	0.00
27/06/2022	R035 On 02-February-23	11.98	Put	Bond Future	1861	2	2	2	400.00
27/06/2022	R035 On 02-February-23	9.85	Put	Bond Future	10477	10	10	10	0.00
27/06/2022	R035 On 02-February-23	10.87	Put	Bond Future	5074	5	5	5	0.00
27/06/2022	R035 On 02-February-23	10.86	Put	Bond Future	5115	5	5	5	0.00
27/06/2022	R035 On 02-February-23	11.94	Put	Bond Future	1933	2	2	2	0.00
27/06/2022	R035 On 04-May-23			Bond Future	11.67	84.6663	83.9763	84.6663	0.00
27/06/2022	R035 On 04-May-23	11.22	Call	Bond Future	2141	2	2	2	0.00
27/06/2022	R035 On 04-May-23	9.85	Call	Bond Future	290	0	0	0	400.00
27/06/2022	R035 On 04-May-23	10.42	Call	Bond Future	736	1	1	1	500.00
27/06/2022	R035 On 04-May-23	11.17	Call	Bond Future	2027	2	2	2	500.00
27/06/2022	R035 On 04-May-23	11.20	Call	Bond Future	2095	2	2	2	0.00
27/06/2022	R035 On 04-May-23	11.21	Call	Bond Future	2118	2	2	2	0.00
27/06/2022	R035 On 04-May-23	10.60	Call	Bond Future	965	1	1	1	400.00
27/06/2022	R035 On 04-May-23	12.46	Call	Bond Future	5992	6	6	6	0.00
27/06/2022	R035 On 04-May-23	13.18	Call	Bond Future	8812	9	9	9	0.00
27/06/2022	R035 On 04-May-23	13.18	Put	Bond Future	1062	1	1	1	500.00
27/06/2022	R035 On 04-May-23	12.46	Put	Bond Future	1803	2	2	2	400.00
27/06/2022	R035 On 04-May-23	10.60	Put	Bond Future	7182	7	7	7	0.00
27/06/2022	R035 On 04-May-23	11.22	Put	Bond Future	4682	4	5	4	0.00
27/06/2022	R035 On 04-May-23	10.42	Put	Bond Future	8062	8	8	8	0.00
27/06/2022	R035 On 04-May-23	9.85	Put	Bond Future	11258	11	11	11	0.00
27/06/2022	R035 On 04-May-23	11.17	Put	Bond Future	4857	4	5	4	0.00
27/06/2022	R035 On 04-May-23	11.20	Put	Bond Future	4751	4	5	4	0.00
27/06/2022	R035 On 04-May-23	11.21	Put	Bond Future	4717	4	5	4	0.00
27/06/2022	R186 On 04-August-22			Bond Future	8.92	107.4732	107.0071	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	0	0	0.00
27/06/2022	R186 On 04-August-22	8.13	Call	Bond Future	32	0	0	0	0.00
27/06/2022	R186 On 04-August-22	7.96	Call	Bond Future	13	0	0	0	3,600.00
27/06/2022	R186 On 04-August-22	8.15	Call	Bond Future	36	0	0	0	0.00
27/06/2022	R186 On 04-August-22	9.78	Call	Bond Future	3152	4	3	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	R186 On 04-August-22	9.78	Put	Bond Future	63	0	0	0	3,600.00
27/06/2022	R186 On 04-August-22	8.15	Put	Bond Future	2928	3	3	3	0.00
27/06/2022	R186 On 04-August-22	8.13	Put	Bond Future	3001	3	3	3	0.00
27/06/2022	R186 On 04-August-22	8.14	Put	Bond Future	2964	3	3	3	0.00
27/06/2022	R186 On 04-August-22	6.96	Put	Bond Future	7537	7	8	7	0.00
27/06/2022	R186 On 04-August-22	7.96	Put	Bond Future	3631	3	4	3	0.00
27/06/2022	R186 On 03-November-22			Bond Future	9.14	109.0410	108.5671	109.0410	11,166.00
27/06/2022	R186 On 03-November-22	8.55	Call	Bond Future	469	1	0	1	0.00
27/06/2022	R186 On 03-November-22	8.91	Call	Bond Future	905	1	1	1	0.00
27/06/2022	R186 On 03-November-22	8.23	Call	Bond Future	240	0	0	0	4,310.00
27/06/2022	R186 On 03-November-22	8.53	Call	Bond Future	450	1	0	1	0.00
27/06/2022	R186 On 03-November-22	8.54	Call	Bond Future	460	1	0	1	0.00
27/06/2022	R186 On 03-November-22	8.54	Put	Bond Future	2575	2	3	2	0.00
27/06/2022	R186 On 03-November-22	8.53	Put	Bond Future	2601	2	3	2	0.00
27/06/2022	R186 On 03-November-22	8.91	Put	Bond Future	1715	1	2	1	4,310.00
27/06/2022	R186 On 03-November-22	8.23	Put	Bond Future	3464	3	3	3	0.00
27/06/2022	R186 On 03-November-22	8.55	Put	Bond Future	2549	2	3	2	0.00
27/06/2022	R186 On 02-February-23			Bond Future	9.33	105.5658	105.0829	105.5658	0.00
27/06/2022	R186 On 02-February-23	8.34	Call	Bond Future	435	1	0	1	0.00
27/06/2022	R186 On 02-February-23	8.33	Call	Bond Future	428	1	0	1	0.00
27/06/2022	R186 On 02-February-23	8.32	Call	Bond Future	420	1	0	1	0.00
27/06/2022	R186 On 02-February-23	8.32	Put	Bond Future	3787	3	4	3	0.00
27/06/2022	R186 On 02-February-23	8.33	Put	Bond Future	3761	3	4	3	0.00
27/06/2022	R186 On 02-February-23	8.34	Put	Bond Future	3734	3	4	3	0.00
27/06/2022	R186 On 04-May-23			Bond Future	9.47	107.5861	107.0929	107.5861	0.00
27/06/2022	R186 On 04-May-23	8.83	Call	Bond Future	1020	1	1	1	0.00
27/06/2022	R186 On 04-May-23	8.82	Call	Bond Future	1008	1	1	1	0.00
27/06/2022	R186 On 04-May-23	8.84	Call	Bond Future	1032	1	1	1	0.00
27/06/2022	R186 On 04-May-23	8.83	Put	Bond Future	2993	3	3	3	0.00
27/06/2022	R186 On 04-May-23	8.82	Put	Bond Future	3013	3	3	3	0.00
27/06/2022	R186 On 04-May-23	8.84	Put	Bond Future	2974	3	3	3	0.00
27/06/2022	R197 On 04-August-22			Bond Future	330.38	330.3148	330.3822	330.3148	809.00

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	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	67.9236	68.5178	23,395.00
27/06/2022	R209 On 04-August-22	10.57	Call	Bond Future	106	0	0	0	0.00
27/06/2022	R209 On 04-August-22	10.59	Call	Bond Future	117	0	0	0	0.00
27/06/2022	R209 On 04-August-22	10.58	Call	Bond Future	111	0	0	0	0.00
27/06/2022	R209 On 04-August-22	10.58	Put	Bond Future	3529	3	4	3	0.00
27/06/2022	R209 On 04-August-22	10.57	Put	Bond Future	3579	3	4	3	0.00
27/06/2022	R209 On 04-August-22	10.59	Put	Bond Future	3480	3	3	3	0.00
27/06/2022	R209 On 03-November-22			Bond Future	11.39	66.3732	65.7696	66.3732	4,520.00
27/06/2022	R209 On 03-November-22	11.02	Call	Bond Future	1121	1	1	1	0.00
27/06/2022	R209 On 03-November-22	11.50	Call	Bond Future	2267	3	2	3	0.00
27/06/2022	R209 On 03-November-22	10.50	Call	Bond Future	355	0	0	0	0.00
27/06/2022	R209 On 03-November-22	11.00	Call	Bond Future	1082	1	1	1	0.00
27/06/2022	R209 On 03-November-22	11.01	Call	Bond Future	1101	1	1	1	0.00
27/06/2022	R209 On 03-November-22	10.00	Call	Bond Future	84	0	0	0	3,500.00
27/06/2022	R209 On 03-November-22	12.00	Call	Bond Future	3898	4	4	4	0.00
27/06/2022	R209 On 03-November-22	11.03	Call	Bond Future	1140	1	1	1	0.00
27/06/2022	R209 On 03-November-22	9.25	Call	Bond Future	7	0	0	0	6,000.00
27/06/2022	R209 On 03-November-22	9.50	Call	Bond Future	18	0	0	0	0.00
27/06/2022	R209 On 03-November-22	9.50	Put	Bond Future	10565	10	11	10	0.00
27/06/2022	R209 On 03-November-22	9.25	Put	Bond Future	12124	12	12	12	0.00
27/06/2022	R209 On 03-November-22	11.03	Put	Bond Future	2978	3	3	3	0.00
27/06/2022	R209 On 03-November-22	10.50	Put	Bond Future	5045	5	5	5	0.00
27/06/2022	R209 On 03-November-22	12.00	Put	Bond Future	927	1	1	1	3,500.00
27/06/2022	R209 On 03-November-22	10.00	Put	Bond Future	7621	7	8	7	6,000.00

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	R209 On 03-November-22	11.01	Put	Bond Future	3044	3	3	3	0.00
27/06/2022	R209 On 03-November-22	11.00	Put	Bond Future	3078	3	3	3	7,000.00
27/06/2022	R209 On 03-November-22	11.50	Put	Bond Future	1712	1	2	1	0.00
27/06/2022	R209 On 03-November-22	11.02	Put	Bond Future	3011	3	3	3	0.00
27/06/2022	R209 On 02-February-23			Bond Future	11.54	67.4823	66.8680	67.4823	0.00
27/06/2022	R209 On 02-February-23	10.80	Call	Bond Future	932	1	1	1	0.00
27/06/2022	R209 On 02-February-23	10.78	Call	Bond Future	901	1	1	1	0.00
27/06/2022	R209 On 02-February-23	10.79	Call	Bond Future	917	1	1	1	0.00
27/06/2022	R209 On 02-February-23	10.80	Put	Bond Future	4723	4	5	4	0.00
27/06/2022	R209 On 02-February-23	10.78	Put	Bond Future	4799	4	5	4	0.00
27/06/2022	R209 On 02-February-23	10.79	Put	Bond Future	4761	4	5	4	0.00
27/06/2022	R209 On 04-May-23			Bond Future	11.66	65.6227	64.9960	65.6227	0.00
27/06/2022	R209 On 04-May-23	11.11	Call	Bond Future	1668	2	2	2	0.00
27/06/2022	R209 On 04-May-23	11.09	Call	Bond Future	1630	2	2	2	0.00
27/06/2022	R209 On 04-May-23	11.10	Call	Bond Future	1649	2	2	2	0.00
27/06/2022	R209 On 04-May-23	11.10	Put	Bond Future	4463	4	4	4	0.00
27/06/2022	R209 On 04-May-23	11.09	Put	Bond Future	4495	4	4	4	0.00
27/06/2022	R209 On 04-May-23	11.11	Put	Bond Future	4430	4	4	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	82.5537	83.1513	29,920.00
27/06/2022	R213 On 04-August-22	9.90	Call	Bond Future	41	0	0	0	0.00
27/06/2022	R213 On 04-August-22	9.88	Call	Bond Future	37	0	0	0	0.00
27/06/2022	R213 On 04-August-22	9.89	Call	Bond Future	39	0	0	0	0.00
27/06/2022	R213 On 04-August-22	9.90	Put	Bond Future	4100	4	4	4	0.00
27/06/2022	R213 On 04-August-22	9.88	Put	Bond Future	4197	4	4	4	0.00
27/06/2022	R213 On 04-August-22	9.89	Put	Bond Future	4148	4	4	4	0.00
27/06/2022	R213 On 03-November-22			Bond Future	10.93	80.8264	80.2192	80.8264	0.00
27/06/2022	R213 On 03-November-22	10.40	Call	Bond Future	789	1	1	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	R213 On 03-November-22	9.98	Call	Bond Future	315	0	0	0	0.00
27/06/2022	R213 On 03-November-22	10.19	Call	Bond Future	516	1	1	1	0.00
27/06/2022	R213 On 03-November-22	9.84	Call	Bond Future	218	0	0	0	0.00
27/06/2022	R213 On 03-November-22	9.13	Call	Bond Future	33	0	0	0	200.00
27/06/2022	R213 On 03-November-22	10.39	Call	Bond Future	774	1	1	1	0.00
27/06/2022	R213 On 03-November-22	10.38	Call	Bond Future	759	1	1	1	0.00
27/06/2022	R213 On 03-November-22	9.19	Call	Bond Future	39	0	0	0	476.00
27/06/2022	R213 On 03-November-22	10.37	Call	Bond Future	745	1	1	1	0.00
27/06/2022	R213 On 03-November-22	10.37	Put	Bond Future	3370	3	3	3	200.00
27/06/2022	R213 On 03-November-22	9.19	Put	Bond Future	8600	8	9	8	0.00
27/06/2022	R213 On 03-November-22	10.38	Put	Bond Future	3336	3	3	3	0.00
27/06/2022	R213 On 03-November-22	10.39	Put	Bond Future	3303	3	3	3	0.00
27/06/2022	R213 On 03-November-22	9.13	Put	Bond Future	8910	8	9	8	0.00
27/06/2022	R213 On 03-November-22	9.84	Put	Bond Future	5444	5	5	5	476.00
27/06/2022	R213 On 03-November-22	10.19	Put	Bond Future	4012	4	4	4	476.00
27/06/2022	R213 On 03-November-22	9.98	Put	Bond Future	4844	4	5	4	200.00
27/06/2022	R213 On 03-November-22	10.40	Put	Bond Future	3269	3	3	3	0.00
27/06/2022	R213 On 02-February-23			Bond Future	11.11	82.1757	81.5576	82.1757	0.00
27/06/2022	R213 On 02-February-23	10.43	Call	Bond Future	998	1	1	1	912.00
27/06/2022	R213 On 02-February-23	10.22	Call	Bond Future	719	1	1	1	0.00
27/06/2022	R213 On 02-February-23	10.21	Call	Bond Future	707	1	1	1	0.00
27/06/2022	R213 On 02-February-23	9.16	Call	Bond Future	104	0	0	0	476.00
27/06/2022	R213 On 02-February-23	12.20	Call	Bond Future	5532	6	6	6	0.00
27/06/2022	R213 On 02-February-23	10.23	Call	Bond Future	731	1	1	1	0.00
27/06/2022	R213 On 02-February-23	10.35	Call	Bond Future	885	1	1	1	0.00
27/06/2022	R213 On 02-February-23	10.01	Call	Bond Future	498	1	0	1	0.00
27/06/2022	R213 On 02-February-23	10.35	Put	Bond Future	4398	4	4	4	476.00
27/06/2022	R213 On 02-February-23	12.20	Put	Bond Future	849	1	1	1	912.00
27/06/2022	R213 On 02-February-23	10.22	Put	Bond Future	4852	4	5	4	0.00
27/06/2022	R213 On 02-February-23	10.43	Put	Bond Future	4134	4	4	4	0.00
27/06/2022	R213 On 02-February-23	9.16	Put	Bond Future	9510	9	10	9	0.00
27/06/2022	R213 On 02-February-23	10.01	Put	Bond Future	5643	5	6	5	476.00
27/06/2022	R213 On 02-February-23	10.21	Put	Bond Future	4888	4	5	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	R213 On 02-February-23	10.23	Put	Bond Future	4816	4	5	4	0.00
27/06/2022	R213 On 04-May-23			Bond Future	11.26	80.1982	79.5674	80.1982	0.00
27/06/2022	R213 On 04-May-23	10.74	Call	Bond Future	1658	2	2	2	0.00
27/06/2022	R213 On 04-May-23	10.73	Call	Bond Future	1640	2	2	2	0.00
27/06/2022	R213 On 04-May-23	10.75	Call	Bond Future	1676	2	2	2	0.00
27/06/2022	R213 On 04-May-23	10.75	Put	Bond Future	3933	4	4	4	0.00
27/06/2022	R213 On 04-May-23	10.73	Put	Bond Future	3988	4	4	4	0.00
27/06/2022	R213 On 04-May-23	10.74	Put	Bond Future	3960	4	4	4	0.00
27/06/2022	R214 On 04-August-22			Bond Future	11.50	65.4636	64.8540	65.4636	34,767.00
27/06/2022	R214 On 04-August-22	10.97	Call	Bond Future	181	0	0	0	0.00
27/06/2022	R214 On 04-August-22	10.98	Call	Bond Future	189	0	0	0	0.00
27/06/2022	R214 On 04-August-22	10.99	Call	Bond Future	198	0	0	0	0.00
27/06/2022	R214 On 04-August-22	10.98	Put	Bond Future	3017	3	3	3	0.00
27/06/2022	R214 On 04-August-22	10.99	Put	Bond Future	2970	2	3	2	0.00
27/06/2022	R214 On 04-August-22	10.97	Put	Bond Future	3066	3	3	3	0.00
27/06/2022	R214 On 03-November-22			Bond Future	11.66	63.1334	62.5142	63.1334	45.00
27/06/2022	R214 On 03-November-22	11.36	Call	Bond Future	1323	2	1	2	0.00
27/06/2022	R214 On 03-November-22	11.35	Call	Bond Future	1302	2	1	2	0.00
27/06/2022	R214 On 03-November-22	11.34	Call	Bond Future	1281	2	1	2	0.00
27/06/2022	R214 On 03-November-22	11.36	Put	Bond Future	2903	3	3	3	0.00
27/06/2022	R214 On 03-November-22	11.35	Put	Bond Future	2936	3	3	3	0.00
27/06/2022	R214 On 03-November-22	11.34	Put	Bond Future	2968	3	3	3	0.00
27/06/2022	R214 On 02-February-23			Bond Future	11.81	64.1876	63.5574	64.1876	0.00
27/06/2022	R214 On 02-February-23	11.09	Call	Bond Future	1024	1	1	1	0.00
27/06/2022	R214 On 02-February-23	11.07	Call	Bond Future	991	1	1	1	0.00
27/06/2022	R214 On 02-February-23	11.08	Call	Bond Future	1008	1	1	1	0.00
27/06/2022	R214 On 02-February-23	11.08	Put	Bond Future	4875	4	5	4	0.00
27/06/2022	R214 On 02-February-23	11.07	Put	Bond Future	4914	4	5	4	0.00
27/06/2022	R214 On 02-February-23	11.09	Put	Bond Future	4836	4	5	4	0.00
27/06/2022	R214 On 04-May-23			Bond Future	11.93	62.1205	61.4777	62.1205	0.00
27/06/2022	R214 On 04-May-23	11.38	Call	Bond Future	1771	2	2	2	0.00
27/06/2022	R214 On 04-May-23	11.36	Call	Bond Future	1732	2	2	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 04-May-23	11.37	Call	Bond Future	1751	2	2	2	0.00
27/06/2022	R214 On 04-May-23	11.37	Put	Bond Future	4633	4	5	4	0.00
27/06/2022	R214 On 04-May-23	11.36	Put	Bond Future	4667	4	5	4	0.00
27/06/2022	R214 On 04-May-23	11.38	Put	Bond Future	4600	4	5	4	0.00
27/06/2022	R248 On 04-August-22			Bond Future	11.46	82.2937	81.5602	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	0	0	1,200.00
27/06/2022	R248 On 04-August-22	10.40	Call	Bond Future	10	0	0	0	0.00
27/06/2022	R248 On 04-August-22	10.90	Call	Bond Future	215	0	0	0	1,700.00
27/06/2022	R248 On 04-August-22	11.00	Call	Bond Future	334	1	0	1	1,200.00
27/06/2022	R248 On 04-August-22	10.20	Call	Bond Future	2	0	0	0	1,700.00
27/06/2022	R248 On 04-August-22	10.99	Call	Bond Future	321	1	0	1	0.00
27/06/2022	R248 On 04-August-22	10.98	Call	Bond Future	307	0	0	0	0.00
27/06/2022	R248 On 04-August-22	10.98	Put	Bond Future	3623	3	4	3	0.00
27/06/2022	R248 On 04-August-22	10.99	Put	Bond Future	3566	3	4	3	0.00
27/06/2022	R248 On 04-August-22	10.40	Put	Bond Future	7638	7	8	7	0.00
27/06/2022	R248 On 04-August-22	11.00	Put	Bond Future	3509	3	4	3	50.00
27/06/2022	R248 On 04-August-22	10.90	Put	Bond Future	4103	4	4	4	0.00
27/06/2022	R248 On 04-August-22	10.30	Put	Bond Future	8416	8	8	8	0.00
27/06/2022	R248 On 04-August-22	9.70	Put	Bond Future	13381	13	13	13	0.00
27/06/2022	R248 On 04-August-22	10.20	Put	Bond Future	9209	8	9	8	0.00
27/06/2022	R248 On 03-November-22			Bond Future	11.62	79.0717	78.3268	79.0717	0.00
27/06/2022	R248 On 03-November-22	11.31	Call	Bond Future	1608	2	2	2	0.00
27/06/2022	R248 On 03-November-22	11.30	Call	Bond Future	1582	2	2	2	0.00
27/06/2022	R248 On 03-November-22	11.32	Call	Bond Future	1634	2	2	2	0.00
27/06/2022	R248 On 03-November-22	11.30	Put	Bond Future	3725	3	4	3	0.00
27/06/2022	R248 On 03-November-22	11.31	Put	Bond Future	3684	3	4	3	0.00
27/06/2022	R248 On 03-November-22	11.32	Put	Bond Future	3643	3	4	3	0.00
27/06/2022	R248 On 02-February-23			Bond Future	11.77	80.3923	79.6341	80.3923	0.00
27/06/2022	R248 On 02-February-23	11.07	Call	Bond Future	1295	2	1	2	0.00
27/06/2022	R248 On 02-February-23	11.06	Call	Bond Future	1274	2	1	2	0.00
27/06/2022	R248 On 02-February-23	11.08	Call	Bond Future	1316	2	1	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	R248 On 02-February-23	11.08	Put	Bond Future	5919	5	6	5	0.00
27/06/2022	R248 On 02-February-23	11.06	Put	Bond Future	6016	6	6	6	0.00
27/06/2022	R248 On 02-February-23	11.07	Put	Bond Future	5967	5	6	5	0.00
27/06/2022	R248 On 04-May-23			Bond Future	11.89	77.4952	76.7218	77.4952	0.00
27/06/2022	R248 On 04-May-23	11.34	Call	Bond Future	2194	3	2	3	0.00
27/06/2022	R248 On 04-May-23	11.33	Call	Bond Future	2169	2	2	2	0.00
27/06/2022	R248 On 04-May-23	11.35	Call	Bond Future	2218	3	2	3	0.00
27/06/2022	R248 On 04-May-23	11.35	Put	Bond Future	5706	5	6	5	0.00
27/06/2022	R248 On 04-May-23	11.33	Put	Bond Future	5790	5	6	5	0.00
27/06/2022	R248 On 04-May-23	11.34	Put	Bond Future	5748	5	6	5	0.00