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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2022	2025 On 05-May-22			Bond Future	160.37	160.3672	160.3657	160.3672	426.00
22/04/2022	2025 On 04-August-22			Bond Future	160.94	160.9425	160.9367	160.9425	6,855.00
22/04/2022	2025 On 03-November-22			Bond Future	163.28	163.2889	163.2812	163.2889	0.00
22/04/2022	2025 On 02-February-23			Bond Future	164.37	164.3853	164.3744	164.3853	0.00
22/04/2022	2025 On 04-May-23			Bond Future	167.17	167.1837	167.1713	167.1837	0.00
22/04/2022	2029 On 05-May-22			Bond Future	117.86	117.7776	117.8580	117.7776	2,007.00
22/04/2022	2029 On 04-August-22			Bond Future	119.48	119.4008	119.4792	119.4008	3,515.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2022	2029 On 03-November-22			Bond Future	119.98	119.9024	119.9808	119.9024	0.00
22/04/2022	2029 On 02-February-23			Bond Future	122.01	121.9373	122.0149	121.9373	0.00
22/04/2022	2029 On 04-May-23			Bond Future	122.82	122.7384	122.8163	122.7384	0.00
22/04/2022	2030 On 05-May-22			Bond Future	9.87	92.1918	9.8702	92.1918	62,558.00
22/04/2022	2030 On 05-May-22	7.73	Call	Bond Future	0	0	0	0	200.00
22/04/2022	2030 On 05-May-22	11.04	Call	Bond Future	5589	6	5589	6	0.00
22/04/2022	2030 On 05-May-22	10.19	Call	Bond Future	1702	2	1702	2	0.00
22/04/2022	2030 On 05-May-22	10.20	Call	Bond Future	1744	2	1744	2	0.00
22/04/2022	2030 On 05-May-22	9.35	Call	Bond Future	13	0	13	0	0.00
22/04/2022	2030 On 05-May-22	9.65	Call	Bond Future	174	0	174	0	0.00
22/04/2022	2030 On 05-May-22	8.81	Call	Bond Future	0	0	0	0	200.00
22/04/2022	2030 On 05-May-22	8.89	Call	Bond Future	0	0	0	0	1,800.00
22/04/2022	2030 On 05-May-22	9.60	Call	Bond Future	123	0	123	0	0.00
22/04/2022	2030 On 05-May-22	8.14	Call	Bond Future	0	0	0	0	1,800.00
22/04/2022	2030 On 05-May-22	8.47	Call	Bond Future	0	0	0	0	1,073.00
22/04/2022	2030 On 05-May-22	10.21	Call	Bond Future	1786	2	1786	2	0.00
22/04/2022	2030 On 05-May-22	9.95	Call	Bond Future	810	1	810	1	0.00
22/04/2022	2030 On 05-May-22	9.15	Call	Bond Future	1	0	1	0	7,500.00
22/04/2022	2030 On 05-May-22	9.15	Put	Bond Future	3678	4	3678	4	0.00
22/04/2022	2030 On 05-May-22	9.65	Put	Bond Future	1278	1	1278	1	5,000.00
22/04/2022	2030 On 05-May-22	8.81	Put	Bond Future	5478	6	5478	6	0.00
22/04/2022	2030 On 05-May-22	8.89	Put	Bond Future	5051	5	5051	5	0.00
22/04/2022	2030 On 05-May-22	10.21	Put	Bond Future	115	0	115	0	0.00
22/04/2022	2030 On 05-May-22	8.14	Put	Bond Future	9160	9	9160	9	0.00
22/04/2022	2030 On 05-May-22	9.60	Put	Bond Future	1480	2	1480	2	5,000.00
22/04/2022	2030 On 05-May-22	9.35	Put	Bond Future	2650	3	2650	3	1,073.00
22/04/2022	2030 On 05-May-22	10.20	Put	Bond Future	122	0	122	0	200.00
22/04/2022	2030 On 05-May-22	10.19	Put	Bond Future	128	0	128	0	0.00
22/04/2022	2030 On 05-May-22	11.04	Put	Bond Future	0	0	0	0	1,800.00
22/04/2022	2030 On 05-May-22	9.95	Put	Bond Future	414	0	414	0	1,073.00
22/04/2022	2030 On 05-May-22	7.73	Put	Bond Future	11501	12	11501	12	0.00
22/04/2022	2030 On 05-May-22	8.47	Put	Bond Future	7325	7	7325	7	0.00
22/04/2022	2030 On 04-August-22			Bond Future	10.08	89.4335	10.0835	89.4335	90,735.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2022	2030 On 04-August-22	9.05	Call	Bond Future	155	0	155	0	800.00
22/04/2022	2030 On 04-August-22	9.54	Call	Bond Future	581	1	581	1	0.00
22/04/2022	2030 On 04-August-22	8.30	Call	Bond Future	16	0	16	0	800.00
22/04/2022	2030 On 04-August-22	9.55	Call	Bond Future	594	1	594	1	0.00
22/04/2022	2030 On 04-August-22	9.56	Call	Bond Future	608	1	608	1	0.00
22/04/2022	2030 On 04-August-22	10.95	Call	Bond Future	4468	4	4468	4	0.00
22/04/2022	2030 On 04-August-22	10.95	Put	Bond Future	428	0	428	0	800.00
22/04/2022	2030 On 04-August-22	9.56	Put	Bond Future	3167	3	3167	3	0.00
22/04/2022	2030 On 04-August-22	9.55	Put	Bond Future	3203	3	3203	3	0.00
22/04/2022	2030 On 04-August-22	8.30	Put	Bond Future	9127	9	9127	9	0.00
22/04/2022	2030 On 04-August-22	9.54	Put	Bond Future	3240	3	3240	3	0.00
22/04/2022	2030 On 04-August-22	9.05	Put	Bond Future	5297	5	5297	5	0.00
22/04/2022	2030 On 03-November-22			Bond Future	10.27	90.7176	10.2749	90.7176	0.00
22/04/2022	2030 On 03-November-22	10.09	Call	Bond Future	1707	2	1707	2	0.00
22/04/2022	2030 On 03-November-22	10.08	Call	Bond Future	1685	2	1685	2	0.00
22/04/2022	2030 On 03-November-22	10.10	Call	Bond Future	1728	2	1728	2	0.00
22/04/2022	2030 On 03-November-22	10.10	Put	Bond Future	2545	3	2545	3	0.00
22/04/2022	2030 On 03-November-22	10.08	Put	Bond Future	2597	3	2597	3	0.00
22/04/2022	2030 On 03-November-22	10.09	Put	Bond Future	2571	3	2571	3	0.00
22/04/2022	2030 On 02-February-23			Bond Future	10.44	88.2336	10.4424	88.2336	0.00
22/04/2022	2030 On 02-February-23	10.01	Call	Bond Future	1593	2	1593	2	0.00
22/04/2022	2030 On 02-February-23	9.94	Call	Bond Future	1466	2	1466	2	0.00
22/04/2022	2030 On 02-February-23	8.81	Call	Bond Future	295	0	295	0	102.00
22/04/2022	2030 On 02-February-23	9.99	Call	Bond Future	1556	2	1556	2	0.00
22/04/2022	2030 On 02-February-23	10.00	Call	Bond Future	1574	2	1574	2	0.00
22/04/2022	2030 On 02-February-23	9.20	Call	Bond Future	537	1	537	1	0.00
22/04/2022	2030 On 02-February-23	9.80	Call	Bond Future	1231	1	1231	1	0.00
22/04/2022	2030 On 02-February-23	9.66	Call	Bond Future	1021	1	1021	1	0.00
22/04/2022	2030 On 02-February-23	9.66	Put	Bond Future	4628	5	4628	5	102.00
22/04/2022	2030 On 02-February-23	8.81	Put	Bond Future	8035	8	8035	8	0.00
22/04/2022	2030 On 02-February-23	9.20	Put	Bond Future	6352	6	6352	6	0.00
22/04/2022	2030 On 02-February-23	10.01	Put	Bond Future	3563	4	3563	4	0.00
22/04/2022	2030 On 02-February-23	9.94	Put	Bond Future	3761	4	3761	4	102.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2022	2030 On 02-February-23	9.99	Put	Bond Future	3619	4	3619	4	0.00
22/04/2022	2030 On 02-February-23	10.00	Put	Bond Future	3591	4	3591	4	0.00
22/04/2022	2030 On 02-February-23	9.80	Put	Bond Future	4179	4	4179	4	0.00
22/04/2022	2030 On 04-May-23			Bond Future	10.63	89.7207	10.6257	89.7207	0.00
22/04/2022	2030 On 04-May-23	10.54	Call	Bond Future	2614	0	2614	0	0.00
22/04/2022	2030 On 04-May-23	10.52	Call	Bond Future	2570	0	2570	0	0.00
22/04/2022	2030 On 04-May-23	10.53	Call	Bond Future	2592	0	2592	0	0.00
22/04/2022	2030 On 04-May-23	10.53	Put	Bond Future	3009	0	3009	0	0.00
22/04/2022	2030 On 04-May-23	10.52	Put	Bond Future	3030	0	3030	0	0.00
22/04/2022	2030 On 04-May-23	10.54	Put	Bond Future	2987	0	2987	0	0.00
22/04/2022	2032 On 05-May-22			Bond Future	10.26	88.5951	10.2621	88.5951	128,160.00
22/04/2022	2032 On 05-May-22	9.58	Call	Bond Future	1	0	1	0	780.00
22/04/2022	2032 On 05-May-22	10.18	Call	Bond Future	420	0	420	0	780.00
22/04/2022	2032 On 05-May-22	11.02	Call	Bond Future	4125	4	4125	4	0.00
22/04/2022	2032 On 05-May-22	10.29	Call	Bond Future	721	1	721	1	993.00
22/04/2022	2032 On 05-May-22	11.04	Call	Bond Future	4229	4	4229	4	0.00
22/04/2022	2032 On 05-May-22	11.18	Call	Bond Future	4955	5	4955	5	0.00
22/04/2022	2032 On 05-May-22	10.98	Call	Bond Future	3917	4	3917	4	0.00
22/04/2022	2032 On 05-May-22	11.03	Call	Bond Future	4177	4	4177	4	0.00
22/04/2022	2032 On 05-May-22	11.03	Put	Bond Future	7	0	7	0	0.00
22/04/2022	2032 On 05-May-22	10.98	Put	Bond Future	11	0	11	0	993.00
22/04/2022	2032 On 05-May-22	11.02	Put	Bond Future	8	0	8	0	0.00
22/04/2022	2032 On 05-May-22	11.18	Put	Bond Future	2	0	2	0	780.00
22/04/2022	2032 On 05-May-22	10.29	Put	Bond Future	564	1	564	1	0.00
22/04/2022	2032 On 05-May-22	11.04	Put	Bond Future	7	0	7	0	0.00
22/04/2022	2032 On 05-May-22	10.18	Put	Bond Future	882	1	882	1	0.00
22/04/2022	2032 On 05-May-22	9.58	Put	Bond Future	3942	4	3942	4	0.00
22/04/2022	2032 On 04-August-22			Bond Future	10.46	89.7939	10.4552	89.7939	68,516.00
22/04/2022	2032 On 04-August-22	11.60	Call	Bond Future	6228	6	6228	6	0.00
22/04/2022	2032 On 04-August-22	11.89	Call	Bond Future	7537	8	7537	8	0.00
22/04/2022	2032 On 04-August-22	10.10	Call	Bond Future	888	1	888	1	1,300.00
22/04/2022	2032 On 04-August-22	10.20	Call	Bond Future	1101	1	1101	1	0.00
22/04/2022	2032 On 04-August-22	10.21	Call	Bond Future	1124	1	1124	1	0.00

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22/04/2022	2032 On 04-August-22	10.22	Call	Bond Future	1147	1	1147	1	0.00
22/04/2022	2032 On 04-August-22	9.40	Call	Bond Future	109	0	109	0	1,300.00
22/04/2022	2032 On 04-August-22	9.72	Call	Bond Future	321	0	321	0	800.00
22/04/2022	2032 On 04-August-22	8.97	Call	Bond Future	26	0	26	0	800.00
22/04/2022	2032 On 04-August-22	8.97	Put	Bond Future	8641	9	8641	9	0.00
22/04/2022	2032 On 04-August-22	9.72	Put	Bond Future	4451	4	4451	4	0.00
22/04/2022	2032 On 04-August-22	9.40	Put	Bond Future	6118	6	6118	6	0.00
22/04/2022	2032 On 04-August-22	10.20	Put	Bond Future	2506	3	2506	3	0.00
22/04/2022	2032 On 04-August-22	10.21	Put	Bond Future	2473	3	2473	3	0.00
22/04/2022	2032 On 04-August-22	10.22	Put	Bond Future	2441	2	2441	2	0.00
22/04/2022	2032 On 04-August-22	10.10	Put	Bond Future	2852	3	2852	3	0.00
22/04/2022	2032 On 04-August-22	11.89	Put	Bond Future	170	0	170	0	0.00
22/04/2022	2032 On 04-August-22	11.60	Put	Bond Future	281	0	281	0	800.00
22/04/2022	2032 On 03-November-22			Bond Future	10.64	86.9315	10.6383	86.9315	0.00
22/04/2022	2032 On 03-November-22	10.67	Call	Bond Future	2418	2	2418	2	750.00
22/04/2022	2032 On 03-November-22	11.55	Call	Bond Future	5493	6	5493	6	0.00
22/04/2022	2032 On 03-November-22	12.30	Call	Bond Future	8601	9	8601	9	0.00
22/04/2022	2032 On 03-November-22	10.49	Call	Bond Future	1938	2	1938	2	0.00
22/04/2022	2032 On 03-November-22	10.56	Call	Bond Future	2118	2	2118	2	0.00
22/04/2022	2032 On 03-November-22	10.66	Call	Bond Future	2390	2	2390	2	0.00
22/04/2022	2032 On 03-November-22	10.11	Call	Bond Future	1093	1	1093	1	0.00
22/04/2022	2032 On 03-November-22	10.21	Call	Bond Future	1291	1	1291	1	500.00
22/04/2022	2032 On 03-November-22	9.46	Call	Bond Future	309	0	309	0	500.00
22/04/2022	2032 On 03-November-22	9.31	Call	Bond Future	226	0	226	0	180.00
22/04/2022	2032 On 03-November-22	9.92	Call	Bond Future	770	1	770	1	750.00
22/04/2022	2032 On 03-November-22	10.16	Call	Bond Future	1190	1	1190	1	0.00
22/04/2022	2032 On 03-November-22	9.36	Call	Bond Future	251	0	251	0	454.00
22/04/2022	2032 On 03-November-22	9.36	Put	Bond Future	7386	7	7386	7	0.00
22/04/2022	2032 On 03-November-22	9.46	Put	Bond Future	6858	7	6858	7	0.00
22/04/2022	2032 On 03-November-22	10.16	Put	Bond Future	3772	4	3772	4	180.00
22/04/2022	2032 On 03-November-22	9.92	Put	Bond Future	4687	5	4687	5	0.00
22/04/2022	2032 On 03-November-22	9.31	Put	Bond Future	7655	8	7655	8	0.00
22/04/2022	2032 On 03-November-22	10.56	Put	Bond Future	2534	3	2534	3	180.00

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22/04/2022	2032 On 03-November-22	10.11	Put	Bond Future	3951	4	3951	4	454.00
22/04/2022	2032 On 03-November-22	10.21	Put	Bond Future	3599	4	3599	4	0.00
22/04/2022	2032 On 03-November-22	10.66	Put	Bond Future	2275	2	2275	2	0.00
22/04/2022	2032 On 03-November-22	10.49	Put	Bond Future	2727	3	2727	3	454.00
22/04/2022	2032 On 03-November-22	12.30	Put	Bond Future	372	0	372	0	750.00
22/04/2022	2032 On 03-November-22	11.55	Put	Bond Future	841	1	841	1	500.00
22/04/2022	2032 On 03-November-22	10.67	Put	Bond Future	2250	2	2250	2	0.00
22/04/2022	2032 On 02-February-23			Bond Future	10.80	88.3912	10.7970	88.3912	0.00
22/04/2022	2032 On 02-February-23	12.75	Call	Bond Future	9853	10	9853	10	0.00
22/04/2022	2032 On 02-February-23	11.84	Call	Bond Future	6279	6	6279	6	0.00
22/04/2022	2032 On 02-February-23	10.39	Call	Bond Future	1795	2	1795	2	0.00
22/04/2022	2032 On 02-February-23	10.16	Call	Bond Future	1334	1	1334	1	0.00
22/04/2022	2032 On 02-February-23	9.31	Call	Bond Future	343	0	343	0	454.00
22/04/2022	2032 On 02-February-23	10.38	Call	Bond Future	1773	2	1773	2	0.00
22/04/2022	2032 On 02-February-23	9.47	Call	Bond Future	452	0	452	0	500.00
22/04/2022	2032 On 02-February-23	10.67	Call	Bond Future	2451	3	2451	3	750.00
22/04/2022	2032 On 02-February-23	11.69	Call	Bond Future	5716	6	5716	6	0.00
22/04/2022	2032 On 02-February-23	10.40	Call	Bond Future	1816	2	1816	2	0.00
22/04/2022	2032 On 02-February-23	10.50	Call	Bond Future	2041	2	2041	2	0.00
22/04/2022	2032 On 02-February-23	10.22	Call	Bond Future	1448	2	1448	2	500.00
22/04/2022	2032 On 02-February-23	9.92	Call	Bond Future	935	1	935	1	750.00
22/04/2022	2032 On 02-February-23	9.92	Put	Bond Future	5620	6	5620	6	0.00
22/04/2022	2032 On 02-February-23	10.22	Put	Bond Future	4492	5	4492	5	0.00
22/04/2022	2032 On 02-February-23	10.50	Put	Bond Future	3591	4	3591	4	454.00
22/04/2022	2032 On 02-February-23	10.40	Put	Bond Future	3896	4	3896	4	0.00
22/04/2022	2032 On 02-February-23	11.69	Put	Bond Future	1273	1	1273	1	0.00
22/04/2022	2032 On 02-February-23	10.67	Put	Bond Future	3109	3	3109	3	0.00
22/04/2022	2032 On 02-February-23	9.47	Put	Bond Future	7671	8	7671	8	0.00
22/04/2022	2032 On 02-February-23	10.38	Put	Bond Future	3959	4	3959	4	0.00
22/04/2022	2032 On 02-February-23	9.31	Put	Bond Future	8486	8	8486	8	0.00
22/04/2022	2032 On 02-February-23	10.16	Put	Bond Future	4704	5	4704	5	454.00
22/04/2022	2032 On 02-February-23	10.39	Put	Bond Future	3928	4	3928	4	0.00
22/04/2022	2032 On 02-February-23	11.84	Put	Bond Future	1119	1	1119	1	500.00

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22/04/2022	2032 On 02-February-23	12.75	Put	Bond Future	526	1	526	1	750.00
22/04/2022	2032 On 04-May-23			Bond Future	10.96	85.7240	10.9644	85.7240	0.00
22/04/2022	2032 On 04-May-23	10.87	Call	Bond Future	2875	0	2875	0	0.00
22/04/2022	2032 On 04-May-23	10.88	Call	Bond Future	2901	0	2901	0	0.00
22/04/2022	2032 On 04-May-23	10.89	Call	Bond Future	2926	0	2926	0	0.00
22/04/2022	2032 On 04-May-23	10.89	Put	Bond Future	3300	0	3300	0	0.00
22/04/2022	2032 On 04-May-23	10.88	Put	Bond Future	3325	0	3325	0	0.00
22/04/2022	2032 On 04-May-23	10.87	Put	Bond Future	3351	0	3351	0	0.00
22/04/2022	2033 On 05-May-22			Bond Future	113.83	113.8225	113.8314	113.8225	2,158.00
22/04/2022	2033 On 04-August-22			Bond Future	115.40	115.3913	115.3972	115.3913	5,647.00
22/04/2022	2033 On 03-November-22			Bond Future	115.76	115.7506	115.7554	115.7506	0.00
22/04/2022	2033 On 02-February-23			Bond Future	117.72	117.7148	117.7177	117.7148	0.00
22/04/2022	2033 On 04-May-23			Bond Future	118.36	118.3590	118.3608	118.3590	0.00
22/04/2022	2037 On 05-May-22			Bond Future	10.76	85.7175	10.7606	85.7175	52,188.00
22/04/2022	2037 On 05-May-22	11.84	Call	Bond Future	6508	6	6508	6	0.00
22/04/2022	2037 On 05-May-22	11.82	Call	Bond Future	6395	6	6395	6	0.00
22/04/2022	2037 On 05-May-22	11.83	Call	Bond Future	6452	6	6452	6	0.00
22/04/2022	2037 On 05-May-22	11.84	Put	Bond Future	1	0	1	0	0.00
22/04/2022	2037 On 05-May-22	11.82	Put	Bond Future	1	0	1	0	0.00
22/04/2022	2037 On 05-May-22	11.83	Put	Bond Future	1	0	1	0	0.00
22/04/2022	2037 On 04-August-22			Bond Future	10.94	82.6212	10.9427	82.6212	104,110.00
22/04/2022	2037 On 04-August-22	10.91	Call	Bond Future	1920	2	1920	2	0.00
22/04/2022	2037 On 04-August-22	11.21	Call	Bond Future	2989	3	2989	3	1,050.00
22/04/2022	2037 On 04-August-22	10.10	Call	Bond Future	254	0	254	0	50.00
22/04/2022	2037 On 04-August-22	11.42	Call	Bond Future	3870	4	3870	4	0.00
22/04/2022	2037 On 04-August-22	11.95	Call	Bond Future	6369	6	6369	6	0.00
22/04/2022	2037 On 04-August-22	10.89	Call	Bond Future	1857	2	1857	2	0.00
22/04/2022	2037 On 04-August-22	10.90	Call	Bond Future	1888	2	1888	2	0.00
22/04/2022	2037 On 04-August-22	10.89	Put	Bond Future	2186	2	2186	2	0.00
22/04/2022	2037 On 04-August-22	11.95	Put	Bond Future	426	0	426	0	1,050.00
22/04/2022	2037 On 04-August-22	10.91	Put	Bond Future	2124	2	2124	2	0.00
22/04/2022	2037 On 04-August-22	11.42	Put	Bond Future	971	1	971	1	50.00
22/04/2022	2037 On 04-August-22	10.10	Put	Bond Future	5765	6	5765	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2022	2037 On 04-August-22	10.90	Put	Bond Future	2155	2	2155	2	50.00
22/04/2022	2037 On 04-August-22	11.21	Put	Bond Future	1347	1	1347	1	0.00
22/04/2022	2037 On 03-November-22			Bond Future	11.10	83.8078	11.1047	83.8078	0.00
22/04/2022	2037 On 03-November-22	11.30	Call	Bond Future	3428	3	3428	3	0.00
22/04/2022	2037 On 03-November-22	11.32	Call	Bond Future	3500	4	3500	4	0.00
22/04/2022	2037 On 03-November-22	11.31	Call	Bond Future	3464	4	3464	4	0.00
22/04/2022	2037 On 03-November-22	11.31	Put	Bond Future	2227	2	2227	2	0.00
22/04/2022	2037 On 03-November-22	11.30	Put	Bond Future	2250	2	2250	2	0.00
22/04/2022	2037 On 03-November-22	11.32	Put	Bond Future	2204	2	2204	2	0.00
22/04/2022	2037 On 02-February-23			Bond Future	11.25	80.9582	11.2487	80.9582	0.00
22/04/2022	2037 On 02-February-23	11.05	Call	Bond Future	2647	3	2647	3	0.00
22/04/2022	2037 On 02-February-23	11.03	Call	Bond Future	2591	3	2591	3	0.00
22/04/2022	2037 On 02-February-23	11.04	Call	Bond Future	2619	3	2619	3	0.00
22/04/2022	2037 On 02-February-23	11.04	Put	Bond Future	3878	4	3878	4	0.00
22/04/2022	2037 On 02-February-23	11.03	Put	Bond Future	3911	4	3911	4	0.00
22/04/2022	2037 On 02-February-23	11.05	Put	Bond Future	3845	4	3845	4	0.00
22/04/2022	2037 On 04-May-23			Bond Future	11.40	82.3235	11.4007	82.3235	0.00
22/04/2022	2037 On 04-May-23	11.32	Call	Bond Future	3384	0	3384	0	0.00
22/04/2022	2037 On 04-May-23	11.30	Call	Bond Future	3326	0	3326	0	0.00
22/04/2022	2037 On 04-May-23	11.31	Call	Bond Future	3355	0	3355	0	0.00
22/04/2022	2037 On 04-May-23	11.31	Put	Bond Future	3887	1	3887	1	0.00
22/04/2022	2037 On 04-May-23	11.30	Put	Bond Future	3917	1	3917	1	0.00
22/04/2022	2037 On 04-May-23	11.32	Put	Bond Future	3857	1	3857	1	0.00
22/04/2022	2038 On 05-May-22			Bond Future	130.43	130.8365	130.4326	130.8365	1,820.00
22/04/2022	2038 On 04-August-22			Bond Future	130.39	130.8002	130.3876	130.8002	5,129.00
22/04/2022	2038 On 03-November-22			Bond Future	132.29	132.7075	132.2873	132.7075	0.00
22/04/2022	2038 On 02-February-23			Bond Future	132.65	133.0763	132.6463	133.0763	0.00
22/04/2022	2038 On 04-May-23			Bond Future	134.90	135.3426	134.9042	135.3426	0.00
22/04/2022	2040 On 05-May-22			Bond Future	10.86	87.8017	10.8647	87.8017	34,174.00
22/04/2022	2040 On 05-May-22	9.82	Call	Bond Future	0	0	0	0	1,200.00
22/04/2022	2040 On 05-May-22	11.90	Call	Bond Future	6702	7	6702	7	0.00
22/04/2022	2040 On 05-May-22	11.91	Call	Bond Future	6762	7	6762	7	0.00
22/04/2022	2040 On 05-May-22	11.92	Call	Bond Future	6823	7	6823	7	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
22/04/2022	2040 On 05-May-22	10.57	Call	Bond Future	138	0	138	0	1,200.00
22/04/2022	2040 On 05-May-22	13.04	Call	Bond Future	13155	13	13155	13	0.00
22/04/2022	2040 On 05-May-22	13.04	Put	Bond Future	0	0	0	0	1,200.00
22/04/2022	2040 On 05-May-22	10.57	Put	Bond Future	2210	2	2210	2	0.00
22/04/2022	2040 On 05-May-22	11.91	Put	Bond Future	2	0	2	0	0.00
22/04/2022	2040 On 05-May-22	11.92	Put	Bond Future	1	0	1	0	0.00
22/04/2022	2040 On 05-May-22	11.90	Put	Bond Future	2	0	2	0	0.00
22/04/2022	2040 On 05-May-22	9.82	Put	Bond Future	7711	8	7711	8	0.00
22/04/2022	2040 On 04-August-22			Bond Future	11.04	84.4832	11.0410	84.4832	89,296.00
22/04/2022	2040 On 04-August-22	11.04	Call	Bond Future	2204	2	2204	2	0.00
22/04/2022	2040 On 04-August-22	12.24	Call	Bond Future	7847	8	7847	8	0.00
22/04/2022	2040 On 04-August-22	9.70	Call	Bond Future	48	0	48	0	460.00
22/04/2022	2040 On 04-August-22	10.70	Call	Bond Future	1177	1	1177	1	460.00
22/04/2022	2040 On 04-August-22	11.03	Call	Bond Future	2169	2	2169	2	0.00
22/04/2022	2040 On 04-August-22	11.05	Call	Bond Future	2239	2	2239	2	0.00
22/04/2022	2040 On 04-August-22	11.05	Put	Bond Future	2179	2	2179	2	0.00
22/04/2022	2040 On 04-August-22	12.24	Put	Bond Future	355	0	355	0	460.00
22/04/2022	2040 On 04-August-22	9.70	Put	Bond Future	9870	10	9870	10	0.00
22/04/2022	2040 On 04-August-22	11.03	Put	Bond Future	2243	2	2243	2	0.00
22/04/2022	2040 On 04-August-22	10.70	Put	Bond Future	3518	4	3518	4	0.00
22/04/2022	2040 On 04-August-22	11.04	Put	Bond Future	2210	2	2210	2	0.00
22/04/2022	2040 On 03-November-22			Bond Future	11.20	85.6967	11.1975	85.6967	0.00
22/04/2022	2040 On 03-November-22	11.41	Call	Bond Future	3715	4	3715	4	0.00
22/04/2022	2040 On 03-November-22	11.39	Call	Bond Future	3639	4	3639	4	0.00
22/04/2022	2040 On 03-November-22	11.40	Call	Bond Future	3677	4	3677	4	0.00
22/04/2022	2040 On 03-November-22	11.41	Put	Bond Future	2337	2	2337	2	0.00
22/04/2022	2040 On 03-November-22	11.39	Put	Bond Future	2389	3	2389	3	0.00
22/04/2022	2040 On 03-November-22	11.40	Put	Bond Future	2362	3	2362	3	0.00
22/04/2022	2040 On 02-February-23			Bond Future	11.34	82.6285	11.3368	82.6285	0.00
22/04/2022	2040 On 02-February-23	11.10	Call	Bond Future	2768	3	2768	3	0.00
22/04/2022	2040 On 02-February-23	11.11	Call	Bond Future	2798	3	2798	3	0.00
22/04/2022	2040 On 02-February-23	11.12	Call	Bond Future	2828	3	2828	3	0.00
22/04/2022	2040 On 02-February-23	11.12	Put	Bond Future	4242	4	4242	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
22/04/2022	2040 On 02-February-23	11.11	Put	Bond Future	4278	4	4278	4	0.00
22/04/2022	2040 On 02-February-23	11.10	Put	Bond Future	4315	4	4315	4	0.00
22/04/2022	2040 On 04-May-23			Bond Future	11.48	84.0224	11.4832	84.0224	0.00
22/04/2022	2040 On 04-May-23	11.41	Call	Bond Future	3704	0	3704	0	0.00
22/04/2022	2040 On 04-May-23	11.42	Call	Bond Future	3736	0	3736	0	0.00
22/04/2022	2040 On 04-May-23	11.43	Call	Bond Future	3768	0	3768	0	0.00
22/04/2022	2040 On 04-May-23	11.43	Put	Bond Future	4104	0	4104	0	0.00
22/04/2022	2040 On 04-May-23	11.42	Put	Bond Future	4136	0	4136	0	0.00
22/04/2022	2040 On 04-May-23	11.41	Put	Bond Future	4167	1	4167	1	0.00
22/04/2022	2044 On 05-May-22			Bond Future	10.89	84.6239	10.8884	84.6239	41,808.00
22/04/2022	2044 On 05-May-22	11.93	Call	Bond Future	6832	7	6832	7	0.00
22/04/2022	2044 On 05-May-22	11.91	Call	Bond Future	6710	7	6710	7	0.00
22/04/2022	2044 On 05-May-22	11.92	Call	Bond Future	6771	7	6771	7	0.00
22/04/2022	2044 On 05-May-22	11.92	Put	Bond Future	1	0	1	0	0.00
22/04/2022	2044 On 05-May-22	11.91	Put	Bond Future	1	0	1	0	0.00
22/04/2022	2044 On 05-May-22	11.93	Put	Bond Future	1	0	1	0	0.00
22/04/2022	2044 On 04-August-22			Bond Future	11.06	81.3877	11.0551	81.3877	47,183.00
22/04/2022	2044 On 04-August-22	11.10	Call	Bond Future	2412	2	2412	2	0.00
22/04/2022	2044 On 04-August-22	11.08	Call	Bond Future	2338	2	2338	2	0.00
22/04/2022	2044 On 04-August-22	11.09	Call	Bond Future	2375	2	2375	2	0.00
22/04/2022	2044 On 04-August-22	11.09	Put	Bond Future	2136	2	2136	2	0.00
22/04/2022	2044 On 04-August-22	11.08	Put	Bond Future	2168	2	2168	2	0.00
22/04/2022	2044 On 04-August-22	11.10	Put	Bond Future	2105	2	2105	2	0.00
22/04/2022	2044 On 03-November-22			Bond Future	11.20	82.5567	11.2028	82.5567	0.00
22/04/2022	2044 On 03-November-22	11.39	Call	Bond Future	3683	4	3683	4	0.00
22/04/2022	2044 On 03-November-22	11.40	Call	Bond Future	3722	4	3722	4	0.00
22/04/2022	2044 On 03-November-22	11.41	Call	Bond Future	3761	4	3761	4	0.00
22/04/2022	2044 On 03-November-22	11.41	Put	Bond Future	2388	3	2388	3	0.00
22/04/2022	2044 On 03-November-22	11.40	Put	Bond Future	2415	3	2415	3	0.00
22/04/2022	2044 On 03-November-22	11.39	Put	Bond Future	2441	3	2441	3	0.00
22/04/2022	2044 On 02-February-23			Bond Future	11.33	79.5610	11.3340	79.5610	0.00
22/04/2022	2044 On 02-February-23	11.16	Call	Bond Future	3007	3	3007	3	0.00
22/04/2022	2044 On 02-February-23	11.14	Call	Bond Future	2944	3	2944	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
22/04/2022	2044 On 02-February-23	11.15	Call	Bond Future	2975	3	2975	3	0.00
22/04/2022	2044 On 02-February-23	11.15	Put	Bond Future	4203	4	4203	4	0.00
22/04/2022	2044 On 02-February-23	11.14	Put	Bond Future	4239	4	4239	4	0.00
22/04/2022	2044 On 02-February-23	11.16	Put	Bond Future	4167	4	4167	4	0.00
22/04/2022	2044 On 04-May-23			Bond Future	11.47	80.9032	11.4714	80.9032	0.00
22/04/2022	2044 On 04-May-23	11.43	Call	Bond Future	3870	0	3870	0	0.00
22/04/2022	2044 On 04-May-23	11.42	Call	Bond Future	3837	0	3837	0	0.00
22/04/2022	2044 On 04-May-23	11.41	Call	Bond Future	3804	0	3804	0	0.00
22/04/2022	2044 On 04-May-23	11.41	Put	Bond Future	4203	0	4203	0	0.00
22/04/2022	2044 On 04-May-23	11.42	Put	Bond Future	4170	0	4170	0	0.00
22/04/2022	2044 On 04-May-23	11.43	Put	Bond Future	4138	0	4138	0	0.00
22/04/2022	2046 On 05-May-22			Bond Future	118.84	118.4280	118.8379	118.4280	6,004.00
22/04/2022	2046 On 04-August-22			Bond Future	120.47	120.0602	120.4725	120.0602	15,759.00
22/04/2022	2046 On 03-November-22			Bond Future	120.28	119.8640	120.2811	119.8640	0.00
22/04/2022	2046 On 02-February-23			Bond Future	122.32	121.8991	122.3212	121.8991	0.00
22/04/2022	2046 On 04-May-23			Bond Future	122.40	121.9725	122.4007	121.9725	0.00
22/04/2022	2050 On 05-May-22			Bond Future	123.14	122.6685	123.1377	122.6685	1,655.00
22/04/2022	2050 On 04-August-22			Bond Future	122.79	122.3134	122.7858	122.3134	9,664.00
22/04/2022	2050 On 03-November-22			Bond Future	124.57	124.0967	124.5746	124.0967	0.00
22/04/2022	2050 On 02-February-23			Bond Future	124.59	124.1107	124.5940	124.1107	0.00
22/04/2022	2050 On 04-May-23			Bond Future	126.71	126.2241	126.7147	126.2241	0.00
22/04/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2022	AL37 On 05-May-22			Index Future	816.93	818.6030	816.9310	818.6030	0.00
22/04/2022	AL37 On 04-August-22			Index Future	827.86	829.5610	827.8560	829.5610	0.00
22/04/2022	AL37 On 03-November-22			Index Future	839.84	841.5730	839.8390	841.5730	0.00
22/04/2022	AL37 On 02-February-23			Index Future	853.88	855.6470	853.8760	855.6470	0.00
22/04/2022	AL37 On 04-May-23			Index Future	868.20	870.0070	868.2030	870.0070	0.00
22/04/2022	AL7T On 05-May-22			Index Future	930.31	930.4620	930.3060	930.4620	0.00
22/04/2022	AL7T On 04-August-22			Index Future	942.75	942.9170	942.7470	942.9170	0.00
22/04/2022	AL7T On 03-November-22			Index Future	956.39	956.5710	956.3930	956.5710	0.00
22/04/2022	AL7T On 02-February-23			Index Future	972.38	972.5680	972.3780	972.5680	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
22/04/2022	AL7T On 04-May-23			Index Future	988.69	988.8900	988.6940	988.8900	0.00
22/04/2022	ALBI On 05-May-22			Index Future	830.64	830.6760	830.6400	830.6760	128.00
22/04/2022	ALBI On 04-August-22			Index Future	841.75	841.7950	841.7480	841.7950	97.00
22/04/2022	ALBI On 03-November-22			Index Future	853.93	853.9850	853.9320	853.9850	0.00
22/04/2022	ALBI On 02-February-23			Index Future	868.21	868.2660	868.2050	868.2660	0.00
22/04/2022	ALBI On 04-May-23			Index Future	882.77	882.8380	882.7720	882.8380	0.00
22/04/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/04/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2022	CS23 On 25-January-23			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
22/04/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2022	ES33 On 05-May-22			Bond Future	11.55	75.8305	11.5456	75.8305	0.00
22/04/2022	ES33 On 04-August-22			Bond Future	11.77	76.8757	11.7681	76.8757	350.00
22/04/2022	ES33 On 03-November-22			Bond Future	11.98	74.2146	11.9834	74.2146	0.00
22/04/2022	ES33 On 02-February-23			Bond Future	12.18	75.4777	12.1817	75.4777	0.00
22/04/2022	ES33 On 04-May-23			Bond Future	12.38	72.9777	12.3845	72.9777	0.00
22/04/2022	ES42 On 05-May-22			Bond Future	11.93	74.3611	11.9277	74.3611	0.00
22/04/2022	ES42 On 04-August-22			Bond Future	12.13	75.3859	12.1292	75.3859	4,769.00
22/04/2022	ES42 On 03-November-22			Bond Future	12.32	72.2253	12.3247	72.2253	0.00
22/04/2022	ES42 On 02-February-23			Bond Future	12.50	73.4570	12.4986	73.4570	0.00
22/04/2022	ES42 On 04-May-23			Bond Future	12.68	70.4491	12.6833	70.4491	0.00
22/04/2022	GOVI On 05-May-22			GOVI	819.17	819.1960	819.1660	819.1960	370.00
22/04/2022	GOVI On 05-May-22	788.23	Call	GOVI	309360	31	309360	31	0.00
22/04/2022	GOVI On 05-May-22	788.24	Call	GOVI	309260	31	309260	31	0.00
22/04/2022	GOVI On 05-May-22	788.25	Call	GOVI	309160	31	309160	31	0.00
22/04/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
22/04/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
22/04/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
22/04/2022	GOVI On 04-August-22			GOVI	830.12	830.1620	830.1210	830.1620	614.00
22/04/2022	GOVI On 04-August-22	819.26	Call	GOVI	108610	11	108610	11	0.00
22/04/2022	GOVI On 04-August-22	819.27	Call	GOVI	108510	11	108510	11	0.00
22/04/2022	GOVI On 04-August-22	819.28	Call	GOVI	108410	11	108410	11	0.00
22/04/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
22/04/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
22/04/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
22/04/2022	GOVI On 03-November-22			GOVI	842.14	842.1830	842.1360	842.1830	0.00
22/04/2022	GOVI On 03-November-22	820.43	Call	GOVI	217060	22	217060	22	0.00
22/04/2022	GOVI On 03-November-22	820.41	Call	GOVI	217260	22	217260	22	0.00
22/04/2022	GOVI On 03-November-22	820.42	Call	GOVI	217160	22	217160	22	0.00
22/04/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
22/04/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
22/04/2022	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
22/04/2022	GOVI On 02-February-23			GOVI	856.21	856.2670	856.2120	856.2670	0.00
22/04/2022	GOVI On 02-February-23	850.84	Call	GOVI	53720	5	53720	5	0.00
22/04/2022	GOVI On 02-February-23	850.82	Call	GOVI	53920	5	53920	5	0.00
22/04/2022	GOVI On 02-February-23	850.83	Call	GOVI	53820	5	53820	5	0.00
22/04/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
22/04/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
22/04/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
22/04/2022	GOVI On 04-May-23			GOVI	870.58	870.6370	870.5780	870.6370	0.00
22/04/2022	GOVI On 04-May-23	852.88	Call	GOVI	176980	18	176980	18	0.00
22/04/2022	GOVI On 04-May-23	852.86	Call	GOVI	177180	18	177180	18	0.00
22/04/2022	GOVI On 04-May-23	852.87	Call	GOVI	177080	18	177080	18	0.00
22/04/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
22/04/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
22/04/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
22/04/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/04/2022	IGOV On 05-May-22			Index Future	317.62	317.5270	317.6230	317.5270	374.00
22/04/2022	IGOV On 04-August-22			Index Future	321.95	321.8560	321.9500	321.8560	109.00
22/04/2022	IGOV On 03-November-22			Index Future	326.69	326.5940	326.6880	326.5940	16.00
22/04/2022	IGOV On 02-February-23			Index Future	332.22	332.1320	332.2240	332.1320	0.00
22/04/2022	IGOV On 04-May-23			Index Future	337.87	337.7810	337.8730	337.7810	0.00
22/04/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
22/04/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
22/04/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
22/04/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
22/04/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
22/04/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
22/04/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
22/04/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
22/04/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
22/04/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
22/04/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/04/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
22/04/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	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
22/04/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
22/04/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
22/04/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/04/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
22/04/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/04/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/04/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.52	95.4700	4.5200	95.4700	0.00
22/04/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.87	95.1350	4.8650	95.1350	0.00
22/04/2022	JBAF On 20-July-22			Jibar Tradeable Future	4.95	95.0550	4.9500	95.0550	0.00
22/04/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.27	94.7250	5.2650	94.7250	0.00
22/04/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.40	94.5950	5.3950	94.5950	0.00
22/04/2022	JBAF On 19-October-22			Jibar Tradeable Future	5.70	94.2950	5.7000	94.2950	0.00
22/04/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.14	93.8600	6.1400	93.8600	68.00
22/04/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.47	93.5650	6.4700	93.5650	0.00
22/04/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.75	93.3000	6.7500	93.3000	0.00
22/04/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.99	93.0650	6.9900	93.0650	75.00
22/04/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.08	92.9950	7.0800	92.9950	72.00
22/04/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.32	92.7700	7.3150	92.7700	0.00
22/04/2022	R023 On 05-May-22			Bond Future	5.51	103.2187	5.5108	103.2187	14,714.00
22/04/2022	R023 On 05-May-22	6.29	Call	Bond Future	615	1	615	1	0.00
22/04/2022	R023 On 05-May-22	6.30	Call	Bond Future	623	1	623	1	0.00
22/04/2022	R023 On 05-May-22	6.31	Call	Bond Future	630	1	630	1	0.00
22/04/2022	R023 On 05-May-22	6.31	Put	Bond Future	0	0	0	0	0.00
22/04/2022	R023 On 05-May-22	6.30	Put	Bond Future	0	0	0	0	0.00
22/04/2022	R023 On 05-May-22	6.29	Put	Bond Future	0	0	0	0	0.00
22/04/2022	R023 On 04-August-22			Bond Future	5.59	104.5912	5.5886	104.5912	22,183.00
22/04/2022	R023 On 04-August-22	6.03	Call	Bond Future	319	0	319	0	0.00
22/04/2022	R023 On 04-August-22	6.04	Call	Bond Future	324	0	324	0	0.00
22/04/2022	R023 On 04-August-22	6.05	Call	Bond Future	328	0	328	0	0.00
22/04/2022	R023 On 04-August-22	6.05	Put	Bond Future	76	0	76	0	0.00
22/04/2022	R023 On 04-August-22	6.04	Put	Bond Future	77	0	77	0	0.00
22/04/2022	R023 On 04-August-22	6.03	Put	Bond Future	78	0	78	0	0.00
22/04/2022	R023 On 03-November-22			Bond Future	5.28	102.2159	5.2751	102.2159	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
22/04/2022	R023 On 03-November-22	6.27	Call	Bond Future	340	0	340	0	0.00
22/04/2022	R023 On 03-November-22	6.25	Call	Bond Future	334	0	334	0	0.00
22/04/2022	R023 On 03-November-22	6.26	Call	Bond Future	337	0	337	0	0.00
22/04/2022	R023 On 03-November-22	6.26	Put	Bond Future	34	0	34	0	0.00
22/04/2022	R023 On 03-November-22	6.25	Put	Bond Future	34	0	34	0	0.00
22/04/2022	R023 On 03-November-22	6.27	Put	Bond Future	33	0	33	0	0.00
22/04/2022	R035 On 05-May-22			Bond Future	10.62	89.5513	10.6215	89.5513	64,218.00
22/04/2022	R035 On 05-May-22	10.82	Call	Bond Future	1513	2	1513	2	0.00
22/04/2022	R035 On 05-May-22	11.65	Call	Bond Future	6163	6	6163	6	0.00
22/04/2022	R035 On 05-May-22	12.64	Call	Bond Future	11518	11	11518	11	0.00
22/04/2022	R035 On 05-May-22	10.72	Call	Bond Future	1067	1	1067	1	0.00
22/04/2022	R035 On 05-May-22	11.63	Call	Bond Future	6049	6	6049	6	0.00
22/04/2022	R035 On 05-May-22	11.64	Call	Bond Future	6106	6	6106	6	0.00
22/04/2022	R035 On 05-May-22	11.64	Put	Bond Future	1	0	1	0	0.00
22/04/2022	R035 On 05-May-22	10.72	Put	Bond Future	449	1	449	1	0.00
22/04/2022	R035 On 05-May-22	11.63	Put	Bond Future	1	0	1	0	0.00
22/04/2022	R035 On 05-May-22	12.64	Put	Bond Future	0	0	0	0	0.00
22/04/2022	R035 On 05-May-22	11.65	Put	Bond Future	1	0	1	0	0.00
22/04/2022	R035 On 05-May-22	10.82	Put	Bond Future	273	0	273	0	0.00
22/04/2022	R035 On 04-August-22			Bond Future	10.81	90.7229	10.8117	90.7229	99,612.00
22/04/2022	R035 On 04-August-22	10.74	Call	Bond Future	1790	2	1790	2	0.00
22/04/2022	R035 On 04-August-22	10.53	Call	Bond Future	1216	1	1216	1	400.00
22/04/2022	R035 On 04-August-22	11.13	Call	Bond Future	3177	3	3177	3	0.00
22/04/2022	R035 On 04-August-22	12.18	Call	Bond Future	8091	8	8091	8	0.00
22/04/2022	R035 On 04-August-22	10.64	Call	Bond Future	1501	2	1501	2	0.00
22/04/2022	R035 On 04-August-22	10.72	Call	Bond Future	1730	2	1730	2	0.00
22/04/2022	R035 On 04-August-22	10.73	Call	Bond Future	1760	2	1760	2	0.00
22/04/2022	R035 On 04-August-22	9.53	Call	Bond Future	55	0	55	0	400.00
22/04/2022	R035 On 04-August-22	9.84	Call	Bond Future	166	0	166	0	100.00
22/04/2022	R035 On 04-August-22	9.84	Put	Bond Future	6434	7	6434	7	0.00
22/04/2022	R035 On 04-August-22	10.53	Put	Bond Future	2970	3	2970	3	0.00
22/04/2022	R035 On 04-August-22	9.53	Put	Bond Future	8457	9	8457	9	0.00
22/04/2022	R035 On 04-August-22	10.73	Put	Bond Future	2263	2	2263	2	0.00

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22/04/2022	R035 On 04-August-22	10.72	Put	Bond Future	2295	2	2295	2	0.00
22/04/2022	R035 On 04-August-22	10.64	Put	Bond Future	2564	3	2564	3	100.00
22/04/2022	R035 On 04-August-22	11.13	Put	Bond Future	1254	1	1254	1	100.00
22/04/2022	R035 On 04-August-22	12.18	Put	Bond Future	241	0	241	0	400.00
22/04/2022	R035 On 04-August-22	10.74	Put	Bond Future	2232	2	2232	2	0.00
22/04/2022	R035 On 03-November-22			Bond Future	10.98	87.5610	10.9828	87.5610	0.00
22/04/2022	R035 On 03-November-22	11.14	Call	Bond Future	3200	3	3200	3	0.00
22/04/2022	R035 On 03-November-22	11.13	Call	Bond Future	3166	3	3166	3	0.00
22/04/2022	R035 On 03-November-22	10.30	Call	Bond Future	965	1	965	1	1,000.00
22/04/2022	R035 On 03-November-22	9.82	Call	Bond Future	354	0	354	0	582.00
22/04/2022	R035 On 03-November-22	11.05	Call	Bond Future	2899	3	2899	3	1,000.00
22/04/2022	R035 On 03-November-22	10.57	Call	Bond Future	1540	2	1540	2	0.00
22/04/2022	R035 On 03-November-22	11.15	Call	Bond Future	3234	3	3234	3	0.00
22/04/2022	R035 On 03-November-22	12.68	Call	Bond Future	9808	10	9808	10	0.00
22/04/2022	R035 On 03-November-22	10.99	Call	Bond Future	2706	3	2706	3	0.00
22/04/2022	R035 On 03-November-22	10.99	Put	Bond Future	2662	3	2662	3	582.00
22/04/2022	R035 On 03-November-22	12.68	Put	Bond Future	447	0	447	0	1,000.00
22/04/2022	R035 On 03-November-22	11.15	Put	Bond Future	2241	2	2241	2	0.00
22/04/2022	R035 On 03-November-22	10.57	Put	Bond Future	4063	4	4063	4	582.00
22/04/2022	R035 On 03-November-22	9.82	Put	Bond Future	7735	8	7735	8	0.00
22/04/2022	R035 On 03-November-22	10.30	Put	Bond Future	5195	5	5195	5	0.00
22/04/2022	R035 On 03-November-22	11.13	Put	Bond Future	2290	2	2290	2	0.00
22/04/2022	R035 On 03-November-22	11.14	Put	Bond Future	2266	2	2266	2	0.00
22/04/2022	R035 On 03-November-22	11.05	Put	Bond Future	2497	3	2497	3	0.00
22/04/2022	R035 On 02-February-23			Bond Future	11.13	89.0693	11.1320	89.0693	0.00
22/04/2022	R035 On 02-February-23	11.05	Call	Bond Future	2894	3	2894	3	1,000.00
22/04/2022	R035 On 02-February-23	11.06	Call	Bond Future	2923	3	2923	3	0.00
22/04/2022	R035 On 02-February-23	13.22	Call	Bond Future	11588	12	11588	12	0.00
22/04/2022	R035 On 02-February-23	10.86	Call	Bond Future	2356	2	2356	2	0.00
22/04/2022	R035 On 02-February-23	10.87	Call	Bond Future	2383	2	2383	2	0.00
22/04/2022	R035 On 02-February-23	10.30	Call	Bond Future	1099	1	1099	1	1,000.00
22/04/2022	R035 On 02-February-23	10.88	Call	Bond Future	2410	3	2410	3	0.00
22/04/2022	R035 On 02-February-23	10.66	Call	Bond Future	1847	2	1847	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
22/04/2022	R035 On 02-February-23	9.81	Call	Bond Future	505	1	505	1	582.00
22/04/2022	R035 On 02-February-23	9.81	Put	Bond Future	8763	9	8763	9	0.00
22/04/2022	R035 On 02-February-23	10.30	Put	Bond Future	6169	6	6169	6	0.00
22/04/2022	R035 On 02-February-23	10.66	Put	Bond Future	4673	5	4673	5	582.00
22/04/2022	R035 On 02-February-23	10.88	Put	Bond Future	3903	4	3903	4	0.00
22/04/2022	R035 On 02-February-23	13.22	Put	Bond Future	523	1	523	1	1,000.00
22/04/2022	R035 On 02-February-23	10.87	Put	Bond Future	3936	4	3936	4	0.00
22/04/2022	R035 On 02-February-23	10.86	Put	Bond Future	3969	4	3969	4	0.00
22/04/2022	R035 On 02-February-23	11.06	Put	Bond Future	3346	4	3346	4	582.00
22/04/2022	R035 On 02-February-23	11.05	Put	Bond Future	3376	4	3376	4	0.00
22/04/2022	R035 On 04-May-23			Bond Future	11.29	86.0551	11.2906	86.0551	0.00
22/04/2022	R035 On 04-May-23	11.22	Call	Bond Future	3362	0	3362	0	0.00
22/04/2022	R035 On 04-May-23	11.20	Call	Bond Future	3305	0	3305	0	0.00
22/04/2022	R035 On 04-May-23	11.21	Call	Bond Future	3333	0	3333	0	0.00
22/04/2022	R035 On 04-May-23	11.22	Put	Bond Future	3767	0	3767	0	0.00
22/04/2022	R035 On 04-May-23	11.20	Put	Bond Future	3824	1	3824	1	0.00
22/04/2022	R035 On 04-May-23	11.21	Put	Bond Future	3796	1	3796	1	0.00
22/04/2022	R186 On 05-May-22			Bond Future	8.26	112.7090	8.2562	112.7090	52,963.00
22/04/2022	R186 On 05-May-22	6.73	Call	Bond Future	0	0	0	0	3,600.00
22/04/2022	R186 On 05-May-22	8.64	Call	Bond Future	1567	2	1567	2	0.00
22/04/2022	R186 On 05-May-22	8.94	Call	Bond Future	2682	3	2682	3	0.00
22/04/2022	R186 On 05-May-22	8.31	Call	Bond Future	556	1	556	1	0.00
22/04/2022	R186 On 05-May-22	8.35	Call	Bond Future	655	1	655	1	454.00
22/04/2022	R186 On 05-May-22	7.88	Call	Bond Future	37	0	37	0	435.00
22/04/2022	R186 On 05-May-22	8.30	Call	Bond Future	533	1	533	1	0.00
22/04/2022	R186 On 05-May-22	7.28	Call	Bond Future	0	0	0	0	435.00
22/04/2022	R186 On 05-May-22	7.48	Call	Bond Future	1	0	1	0	3,600.00
22/04/2022	R186 On 05-May-22	9.18	Call	Bond Future	3595	4	3595	4	0.00
22/04/2022	R186 On 05-May-22	8.14	Call	Bond Future	239	0	239	0	454.00
22/04/2022	R186 On 05-May-22	8.32	Call	Bond Future	580	1	580	1	0.00
22/04/2022	R186 On 05-May-22	8.32	Put	Bond Future	327	0	327	0	0.00
22/04/2022	R186 On 05-May-22	8.14	Put	Bond Future	702	1	702	1	0.00
22/04/2022	R186 On 05-May-22	9.18	Put	Bond Future	1	0	1	0	454.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2022	R186 On 05-May-22	7.48	Put	Bond Future	3140	3	3140	3	0.00
22/04/2022	R186 On 05-May-22	7.28	Put	Bond Future	3967	4	3967	4	0.00
22/04/2022	R186 On 05-May-22	8.30	Put	Bond Future	359	0	359	0	0.00
22/04/2022	R186 On 05-May-22	7.88	Put	Bond Future	1544	1	1544	1	0.00
22/04/2022	R186 On 05-May-22	8.35	Put	Bond Future	283	0	283	0	0.00
22/04/2022	R186 On 05-May-22	8.31	Put	Bond Future	343	0	343	0	0.00
22/04/2022	R186 On 05-May-22	8.94	Put	Bond Future	7	0	7	0	454.00
22/04/2022	R186 On 05-May-22	8.64	Put	Bond Future	55	0	55	0	4,035.00
22/04/2022	R186 On 05-May-22	6.73	Put	Bond Future	6281	6	6281	6	0.00
22/04/2022	R186 On 04-August-22			Bond Future	8.46	108.9459	8.4626	108.9459	66,576.00
22/04/2022	R186 On 04-August-22	8.14	Call	Bond Future	706	1	706	1	0.00
22/04/2022	R186 On 04-August-22	8.13	Call	Bond Future	692	1	692	1	0.00
22/04/2022	R186 On 04-August-22	6.96	Call	Bond Future	36	0	36	0	3,600.00
22/04/2022	R186 On 04-August-22	8.15	Call	Bond Future	720	1	720	1	0.00
22/04/2022	R186 On 04-August-22	9.78	Call	Bond Future	4951	5	4951	5	0.00
22/04/2022	R186 On 04-August-22	7.96	Call	Bond Future	483	1	483	1	3,600.00
22/04/2022	R186 On 04-August-22	9.78	Put	Bond Future	150	0	150	0	3,600.00
22/04/2022	R186 On 04-August-22	8.15	Put	Bond Future	1900	2	1900	2	0.00
22/04/2022	R186 On 04-August-22	6.96	Put	Bond Future	5860	6	5860	6	0.00
22/04/2022	R186 On 04-August-22	7.96	Put	Bond Future	2389	2	2389	2	0.00
22/04/2022	R186 On 04-August-22	8.13	Put	Bond Future	1948	2	1948	2	0.00
22/04/2022	R186 On 04-August-22	8.14	Put	Bond Future	1924	2	1924	2	0.00
22/04/2022	R186 On 03-November-22			Bond Future	8.65	110.5094	8.6540	110.5094	0.00
22/04/2022	R186 On 03-November-22	8.55	Call	Bond Future	1476	2	1476	2	0.00
22/04/2022	R186 On 03-November-22	8.53	Call	Bond Future	1440	2	1440	2	0.00
22/04/2022	R186 On 03-November-22	8.54	Call	Bond Future	1458	2	1458	2	0.00
22/04/2022	R186 On 03-November-22	8.54	Put	Bond Future	1862	2	1862	2	0.00
22/04/2022	R186 On 03-November-22	8.53	Put	Bond Future	1880	2	1880	2	0.00
22/04/2022	R186 On 03-November-22	8.55	Put	Bond Future	1844	2	1844	2	0.00
22/04/2022	R186 On 02-February-23			Bond Future	8.80	107.0687	8.8013	107.0687	0.00
22/04/2022	R186 On 02-February-23	8.34	Call	Bond Future	1162	1	1162	1	0.00
22/04/2022	R186 On 02-February-23	8.32	Call	Bond Future	1134	1	1134	1	0.00
22/04/2022	R186 On 02-February-23	8.33	Call	Bond Future	1148	1	1148	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
22/04/2022	R186 On 02-February-23	8.33	Put	Bond Future	2733	3	2733	3	0.00
22/04/2022	R186 On 02-February-23	8.32	Put	Bond Future	2752	3	2752	3	0.00
22/04/2022	R186 On 02-February-23	8.34	Put	Bond Future	2713	3	2713	3	0.00
22/04/2022	R186 On 04-May-23			Bond Future	8.97	108.8720	8.9695	108.8720	0.00
22/04/2022	R186 On 04-May-23	8.82	Call	Bond Future	1868	0	1868	0	0.00
22/04/2022	R186 On 04-May-23	8.83	Call	Bond Future	1885	0	1885	0	0.00
22/04/2022	R186 On 04-May-23	8.84	Call	Bond Future	1900	0	1900	0	0.00
22/04/2022	R186 On 04-May-23	8.83	Put	Bond Future	2321	0	2321	0	0.00
22/04/2022	R186 On 04-May-23	8.84	Put	Bond Future	2306	0	2306	0	0.00
22/04/2022	R186 On 04-May-23	8.82	Put	Bond Future	2336	0	2336	0	0.00
22/04/2022	R197 On 05-May-22			Bond Future	330.04	330.1367	330.0385	330.1367	615.00
22/04/2022	R197 On 04-August-22			Bond Future	326.12	326.2288	326.1205	326.2288	328.00
22/04/2022	R197 On 03-November-22			Bond Future	330.87	330.9852	330.8716	330.9852	0.00
22/04/2022	R197 On 02-February-23			Bond Future	327.79	327.9143	327.7919	327.9143	0.00
22/04/2022	R197 On 04-May-23			Bond Future	333.37	333.5008	333.3736	333.5008	0.00
22/04/2022	R202 On 05-May-22			Bond Future	250.68	251.0133	250.6821	251.0133	786.00
22/04/2022	R202 On 04-August-22			Bond Future	249.64	249.9804	249.6379	249.9804	6,489.00
22/04/2022	R202 On 03-November-22			Bond Future	253.27	253.6248	253.2743	253.6248	0.00
22/04/2022	R202 On 02-February-23			Bond Future	252.95	253.3132	252.9519	253.3132	0.00
22/04/2022	R202 On 04-May-23			Bond Future	257.26	257.6264	257.2570	257.6264	0.00
22/04/2022	R209 On 05-May-22			Bond Future	10.59	69.4246	10.5878	69.4246	13,374.00
22/04/2022	R209 On 05-May-22	11.45	Call	Bond Future	4552	5	4552	5	0.00
22/04/2022	R209 On 05-May-22	12.00	Call	Bond Future	7228	7	7228	7	0.00
22/04/2022	R209 On 05-May-22	9.50	Call	Bond Future	0	0	0	0	2,975.00
22/04/2022	R209 On 05-May-22	9.75	Call	Bond Future	0	0	0	0	6,525.00
22/04/2022	R209 On 05-May-22	10.25	Call	Bond Future	73	0	73	0	0.00
22/04/2022	R209 On 05-May-22	10.75	Call	Bond Future	1203	1	1203	1	0.00
22/04/2022	R209 On 05-May-22	11.44	Call	Bond Future	4502	4	4502	4	0.00
22/04/2022	R209 On 05-May-22	11.43	Call	Bond Future	4453	4	4453	4	0.00
22/04/2022	R209 On 05-May-22	11.43	Put	Bond Future	5	0	5	0	0.00
22/04/2022	R209 On 05-May-22	11.44	Put	Bond Future	5	0	5	0	0.00
22/04/2022	R209 On 05-May-22	10.75	Put	Bond Future	313	0	313	0	1,050.00
22/04/2022	R209 On 05-May-22	10.25	Put	Bond Future	1979	2	1979	2	9,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2022	R209 On 05-May-22	9.75	Put	Bond Future	4867	5	4867	5	0.00
22/04/2022	R209 On 05-May-22	9.50	Put	Bond Future	6411	6	6411	6	0.00
22/04/2022	R209 On 05-May-22	12.00	Put	Bond Future	0	0	0	0	10,050.00
22/04/2022	R209 On 05-May-22	11.45	Put	Bond Future	4	0	4	0	0.00
22/04/2022	R209 On 04-August-22			Bond Future	10.75	70.3639	10.7503	70.3639	12,425.00
22/04/2022	R209 On 04-August-22	10.59	Call	Bond Future	1323	1	1323	1	0.00
22/04/2022	R209 On 04-August-22	10.57	Call	Bond Future	1274	1	1274	1	0.00
22/04/2022	R209 On 04-August-22	10.58	Call	Bond Future	1299	1	1299	1	0.00
22/04/2022	R209 On 04-August-22	10.58	Put	Bond Future	2229	2	2229	2	0.00
22/04/2022	R209 On 04-August-22	10.57	Put	Bond Future	2260	2	2260	2	0.00
22/04/2022	R209 On 04-August-22	10.59	Put	Bond Future	2198	2	2198	2	0.00
22/04/2022	R209 On 03-November-22			Bond Future	10.90	68.2290	10.9029	68.2290	3,610.00
22/04/2022	R209 On 03-November-22	11.50	Call	Bond Future	4253	4	4253	4	0.00
22/04/2022	R209 On 03-November-22	11.00	Call	Bond Future	2604	3	2604	3	0.00
22/04/2022	R209 On 03-November-22	11.01	Call	Bond Future	2634	3	2634	3	0.00
22/04/2022	R209 On 03-November-22	11.02	Call	Bond Future	2663	3	2663	3	0.00
22/04/2022	R209 On 03-November-22	10.00	Call	Bond Future	506	1	506	1	0.00
22/04/2022	R209 On 03-November-22	10.50	Call	Bond Future	1339	1	1339	1	0.00
22/04/2022	R209 On 03-November-22	11.03	Call	Bond Future	2693	3	2693	3	0.00
22/04/2022	R209 On 03-November-22	9.50	Call	Bond Future	177	0	177	0	0.00
22/04/2022	R209 On 03-November-22	9.25	Call	Bond Future	96	0	96	0	8,000.00
22/04/2022	R209 On 03-November-22	9.25	Put	Bond Future	9706	10	9706	10	0.00
22/04/2022	R209 On 03-November-22	9.50	Put	Bond Future	8217	8	8217	8	0.00
22/04/2022	R209 On 03-November-22	10.50	Put	Bond Future	3522	4	3522	4	0.00
22/04/2022	R209 On 03-November-22	11.03	Put	Bond Future	2024	2	2024	2	0.00
22/04/2022	R209 On 03-November-22	10.00	Put	Bond Future	5536	6	5536	6	8,000.00
22/04/2022	R209 On 03-November-22	11.02	Put	Bond Future	2047	2	2047	2	0.00
22/04/2022	R209 On 03-November-22	11.01	Put	Bond Future	2070	2	2070	2	0.00
22/04/2022	R209 On 03-November-22	11.00	Put	Bond Future	2093	2	2093	2	8,000.00
22/04/2022	R209 On 03-November-22	11.50	Put	Bond Future	1191	1	1191	1	0.00
22/04/2022	R209 On 02-February-23			Bond Future	11.03	69.3744	11.0349	69.3744	0.00
22/04/2022	R209 On 02-February-23	10.80	Call	Bond Future	2185	2	2185	2	0.00
22/04/2022	R209 On 02-February-23	10.79	Call	Bond Future	2161	2	2161	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
22/04/2022	R209 On 02-February-23	10.78	Call	Bond Future	2137	2	2137	2	0.00
22/04/2022	R209 On 02-February-23	10.80	Put	Bond Future	3422	4	3422	4	0.00
22/04/2022	R209 On 02-February-23	10.78	Put	Bond Future	3482	4	3482	4	0.00
22/04/2022	R209 On 02-February-23	10.79	Put	Bond Future	3452	4	3452	4	0.00
22/04/2022	R209 On 04-May-23			Bond Future	11.17	67.3944	11.1719	67.3944	0.00
22/04/2022	R209 On 04-May-23	11.11	Call	Bond Future	2954	0	2954	0	0.00
22/04/2022	R209 On 04-May-23	11.10	Call	Bond Future	2928	0	2928	0	0.00
22/04/2022	R209 On 04-May-23	11.09	Call	Bond Future	2903	0	2903	0	0.00
22/04/2022	R209 On 04-May-23	11.09	Put	Bond Future	3323	0	3323	0	0.00
22/04/2022	R209 On 04-May-23	11.10	Put	Bond Future	3297	0	3297	0	0.00
22/04/2022	R209 On 04-May-23	11.11	Put	Bond Future	3271	0	3271	0	0.00
22/04/2022	R210 On 05-May-22			Bond Future	219.67	219.9023	219.6663	219.9023	988.00
22/04/2022	R210 On 04-August-22			Bond Future	222.69	222.9331	222.6879	222.9331	931.00
22/04/2022	R210 On 03-November-22			Bond Future	222.98	223.2320	222.9811	223.2320	0.00
22/04/2022	R210 On 02-February-23			Bond Future	226.76	227.0213	226.7623	227.0213	0.00
22/04/2022	R210 On 04-May-23			Bond Future	227.59	227.8508	227.5852	227.8508	0.00
22/04/2022	R213 On 05-May-22			Bond Future	10.11	83.4852	10.1131	83.4852	22,222.00
22/04/2022	R213 On 05-May-22	10.65	Call	Bond Future	2696	3	2696	3	0.00
22/04/2022	R213 On 05-May-22	10.64	Call	Bond Future	2650	3	2650	3	0.00
22/04/2022	R213 On 05-May-22	10.63	Call	Bond Future	2604	3	2604	3	0.00
22/04/2022	R213 On 05-May-22	10.65	Put	Bond Future	37	0	37	0	0.00
22/04/2022	R213 On 05-May-22	10.64	Put	Bond Future	40	0	40	0	0.00
22/04/2022	R213 On 05-May-22	10.63	Put	Bond Future	42	0	42	0	0.00
22/04/2022	R213 On 04-August-22			Bond Future	10.31	84.5791	10.3140	84.5791	12,699.00
22/04/2022	R213 On 04-August-22	9.90	Call	Bond Future	760	1	760	1	0.00
22/04/2022	R213 On 04-August-22	9.88	Call	Bond Future	727	1	727	1	0.00
22/04/2022	R213 On 04-August-22	9.89	Call	Bond Future	743	1	743	1	0.00
22/04/2022	R213 On 04-August-22	9.90	Put	Bond Future	2823	3	2823	3	0.00
22/04/2022	R213 On 04-August-22	9.88	Put	Bond Future	2892	3	2892	3	0.00
22/04/2022	R213 On 04-August-22	9.89	Put	Bond Future	2857	3	2857	3	0.00
22/04/2022	R213 On 03-November-22			Bond Future	10.50	82.2740	10.4956	82.2740	0.00
22/04/2022	R213 On 03-November-22	10.40	Call	Bond Future	1924	2	1924	2	0.00
22/04/2022	R213 On 03-November-22	9.98	Call	Bond Future	1075	1	1075	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
22/04/2022	R213 On 03-November-22	10.19	Call	Bond Future	1466	2	1466	2	0.00
22/04/2022	R213 On 03-November-22	9.84	Call	Bond Future	853	1	853	1	0.00
22/04/2022	R213 On 03-November-22	9.13	Call	Bond Future	219	0	219	0	200.00
22/04/2022	R213 On 03-November-22	10.38	Call	Bond Future	1878	2	1878	2	0.00
22/04/2022	R213 On 03-November-22	10.39	Call	Bond Future	1901	2	1901	2	0.00
22/04/2022	R213 On 03-November-22	9.19	Call	Bond Future	247	0	247	0	476.00
22/04/2022	R213 On 03-November-22	10.37	Call	Bond Future	1855	2	1855	2	0.00
22/04/2022	R213 On 03-November-22	10.37	Put	Bond Future	2456	2	2456	2	200.00
22/04/2022	R213 On 03-November-22	9.19	Put	Bond Future	6785	7	6785	7	0.00
22/04/2022	R213 On 03-November-22	10.39	Put	Bond Future	2406	2	2406	2	0.00
22/04/2022	R213 On 03-November-22	10.38	Put	Bond Future	2431	2	2431	2	0.00
22/04/2022	R213 On 03-November-22	9.13	Put	Bond Future	7073	7	7073	7	0.00
22/04/2022	R213 On 03-November-22	9.84	Put	Bond Future	4055	4	4055	4	476.00
22/04/2022	R213 On 03-November-22	10.19	Put	Bond Future	2939	3	2939	3	476.00
22/04/2022	R213 On 03-November-22	9.98	Put	Bond Future	3580	4	3580	4	200.00
22/04/2022	R213 On 03-November-22	10.40	Put	Bond Future	2382	2	2382	2	0.00
22/04/2022	R213 On 02-February-23			Bond Future	10.65	83.6887	10.6522	83.6887	0.00
22/04/2022	R213 On 02-February-23	10.43	Call	Bond Future	2021	2	2021	2	912.00
22/04/2022	R213 On 02-February-23	10.22	Call	Bond Future	1592	2	1592	2	0.00
22/04/2022	R213 On 02-February-23	9.16	Call	Bond Future	345	0	345	0	476.00
22/04/2022	R213 On 02-February-23	10.21	Call	Bond Future	1573	2	1573	2	0.00
22/04/2022	R213 On 02-February-23	12.20	Call	Bond Future	7444	8	7444	8	0.00
22/04/2022	R213 On 02-February-23	10.01	Call	Bond Future	1218	1	1218	1	0.00
22/04/2022	R213 On 02-February-23	10.23	Call	Bond Future	1611	2	1611	2	0.00
22/04/2022	R213 On 02-February-23	10.35	Call	Bond Future	1851	2	1851	2	0.00
22/04/2022	R213 On 02-February-23	10.35	Put	Bond Future	3267	3	3267	3	476.00
22/04/2022	R213 On 02-February-23	12.20	Put	Bond Future	663	1	663	1	912.00
22/04/2022	R213 On 02-February-23	10.22	Put	Bond Future	3627	4	3627	4	0.00
22/04/2022	R213 On 02-February-23	10.43	Put	Bond Future	3059	3	3059	3	0.00
22/04/2022	R213 On 02-February-23	10.21	Put	Bond Future	3655	4	3655	4	0.00
22/04/2022	R213 On 02-February-23	9.16	Put	Bond Future	7652	8	7652	8	0.00
22/04/2022	R213 On 02-February-23	10.01	Put	Bond Future	4265	4	4265	4	476.00
22/04/2022	R213 On 02-February-23	10.23	Put	Bond Future	3598	4	3598	4	0.00

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22/04/2022	R213 On 04-May-23			Bond Future	10.82	81.5344	10.8219	81.5344	0.00
22/04/2022	R213 On 04-May-23	10.74	Call	Bond Future	2694	0	2694	0	0.00
22/04/2022	R213 On 04-May-23	10.73	Call	Bond Future	2671	0	2671	0	0.00
22/04/2022	R213 On 04-May-23	10.75	Call	Bond Future	2717	0	2717	0	0.00
22/04/2022	R213 On 04-May-23	10.75	Put	Bond Future	3042	0	3042	0	0.00
22/04/2022	R213 On 04-May-23	10.73	Put	Bond Future	3086	0	3086	0	0.00
22/04/2022	R213 On 04-May-23	10.74	Put	Bond Future	3064	0	3064	0	0.00
22/04/2022	R214 On 05-May-22			Bond Future	10.85	66.5441	10.8525	66.5441	9,531.00
22/04/2022	R214 On 05-May-22	11.73	Call	Bond Future	4756	5	4756	5	0.00
22/04/2022	R214 On 05-May-22	11.74	Call	Bond Future	4807	5	4807	5	0.00
22/04/2022	R214 On 05-May-22	11.75	Call	Bond Future	4858	5	4858	5	0.00
22/04/2022	R214 On 05-May-22	11.73	Put	Bond Future	5	0	5	0	0.00
22/04/2022	R214 On 05-May-22	11.74	Put	Bond Future	4	0	4	0	0.00
22/04/2022	R214 On 05-May-22	11.75	Put	Bond Future	4	0	4	0	0.00
22/04/2022	R214 On 04-August-22			Bond Future	11.01	67.4142	11.0136	67.4142	14,860.00
22/04/2022	R214 On 04-August-22	10.97	Call	Bond Future	1701	2	1701	2	0.00
22/04/2022	R214 On 04-August-22	10.98	Call	Bond Future	1729	2	1729	2	0.00
22/04/2022	R214 On 04-August-22	10.99	Call	Bond Future	1758	2	1758	2	0.00
22/04/2022	R214 On 04-August-22	10.98	Put	Bond Future	1918	2	1918	2	0.00
22/04/2022	R214 On 04-August-22	10.99	Put	Bond Future	1891	2	1891	2	0.00
22/04/2022	R214 On 04-August-22	10.97	Put	Bond Future	1946	2	1946	2	0.00
22/04/2022	R214 On 03-November-22			Bond Future	11.16	65.1131	11.1577	65.1131	0.00
22/04/2022	R214 On 03-November-22	11.36	Call	Bond Future	3051	3	3051	3	0.00
22/04/2022	R214 On 03-November-22	11.35	Call	Bond Future	3019	3	3019	3	0.00
22/04/2022	R214 On 03-November-22	11.34	Call	Bond Future	2988	3	2988	3	0.00
22/04/2022	R214 On 03-November-22	11.36	Put	Bond Future	1953	2	1953	2	0.00
22/04/2022	R214 On 03-November-22	11.35	Put	Bond Future	1975	2	1975	2	0.00
22/04/2022	R214 On 03-November-22	11.34	Put	Bond Future	1997	2	1997	2	0.00
22/04/2022	R214 On 02-February-23			Bond Future	11.28	66.2351	11.2828	66.2351	0.00
22/04/2022	R214 On 02-February-23	11.09	Call	Bond Future	2405	2	2405	2	0.00
22/04/2022	R214 On 02-February-23	11.07	Call	Bond Future	2355	2	2355	2	0.00
22/04/2022	R214 On 02-February-23	11.08	Call	Bond Future	2380	2	2380	2	0.00
22/04/2022	R214 On 02-February-23	11.08	Put	Bond Future	3490	4	3490	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
22/04/2022	R214 On 02-February-23	11.07	Put	Bond Future	3521	4	3521	4	0.00
22/04/2022	R214 On 02-February-23	11.09	Put	Bond Future	3461	4	3461	4	0.00
22/04/2022	R214 On 04-May-23			Bond Future	11.41	64.0440	11.4143	64.0440	0.00
22/04/2022	R214 On 04-May-23	11.38	Call	Bond Future	3180	0	3180	0	0.00
22/04/2022	R214 On 04-May-23	11.36	Call	Bond Future	3126	0	3126	0	0.00
22/04/2022	R214 On 04-May-23	11.37	Call	Bond Future	3153	0	3153	0	0.00
22/04/2022	R214 On 04-May-23	11.36	Put	Bond Future	3415	0	3415	0	0.00
22/04/2022	R214 On 04-May-23	11.37	Put	Bond Future	3389	0	3389	0	0.00
22/04/2022	R214 On 04-May-23	11.38	Put	Bond Future	3362	0	3362	0	0.00
22/04/2022	R248 On 05-May-22			Bond Future	10.83	83.6015	10.8272	83.6015	134,025.00
22/04/2022	R248 On 05-May-22	11.81	Call	Bond Future	6651	7	6651	7	0.00
22/04/2022	R248 On 05-May-22	11.80	Call	Bond Future	6589	6	6589	6	0.00
22/04/2022	R248 On 05-May-22	11.79	Call	Bond Future	6526	6	6526	6	0.00
22/04/2022	R248 On 05-May-22	11.79	Put	Bond Future	3	0	3	0	0.00
22/04/2022	R248 On 05-May-22	11.81	Put	Bond Future	2	0	2	0	0.00
22/04/2022	R248 On 05-May-22	11.80	Put	Bond Future	3	0	3	0	0.00
22/04/2022	R248 On 04-August-22			Bond Future	10.99	84.6947	10.9864	84.6947	178,768.00
22/04/2022	R248 On 04-August-22	11.00	Call	Bond Future	2339	2	2339	2	0.00
22/04/2022	R248 On 04-August-22	10.90	Call	Bond Future	1979	2	1979	2	1,700.00
22/04/2022	R248 On 04-August-22	10.40	Call	Bond Future	639	1	639	1	0.00
22/04/2022	R248 On 04-August-22	9.70	Call	Bond Future	54	0	54	0	0.00
22/04/2022	R248 On 04-August-22	10.98	Call	Bond Future	2265	2	2265	2	0.00
22/04/2022	R248 On 04-August-22	10.99	Call	Bond Future	2302	2	2302	2	0.00
22/04/2022	R248 On 04-August-22	10.20	Call	Bond Future	337	0	337	0	1,700.00
22/04/2022	R248 On 04-August-22	10.40	Put	Bond Future	4996	5	4996	5	0.00
22/04/2022	R248 On 04-August-22	10.99	Put	Bond Future	2276	2	2276	2	0.00
22/04/2022	R248 On 04-August-22	10.98	Put	Bond Future	2310	2	2310	2	0.00
22/04/2022	R248 On 04-August-22	9.70	Put	Bond Future	10165	10	10165	10	0.00
22/04/2022	R248 On 04-August-22	10.20	Put	Bond Future	6273	6	6273	6	0.00
22/04/2022	R248 On 04-August-22	10.90	Put	Bond Future	2596	3	2596	3	0.00
22/04/2022	R248 On 04-August-22	11.00	Put	Bond Future	2243	2	2243	2	0.00
22/04/2022	R248 On 03-November-22			Bond Future	11.13	81.5087	11.1284	81.5087	0.00
22/04/2022	R248 On 03-November-22	11.30	Call	Bond Future	3697	4	3697	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
22/04/2022	R248 On 03-November-22	11.31	Call	Bond Future	3737	4	3737	4	0.00
22/04/2022	R248 On 03-November-22	11.32	Call	Bond Future	3777	4	3777	4	0.00
22/04/2022	R248 On 03-November-22	11.30	Put	Bond Future	2522	3	2522	3	0.00
22/04/2022	R248 On 03-November-22	11.31	Put	Bond Future	2494	3	2494	3	0.00
22/04/2022	R248 On 03-November-22	11.32	Put	Bond Future	2466	3	2466	3	0.00
22/04/2022	R248 On 02-February-23			Bond Future	11.25	82.9134	11.2518	82.9134	0.00
22/04/2022	R248 On 02-February-23	11.06	Call	Bond Future	3001	3	3001	3	0.00
22/04/2022	R248 On 02-February-23	11.07	Call	Bond Future	3033	3	3033	3	0.00
22/04/2022	R248 On 02-February-23	11.08	Call	Bond Future	3066	3	3066	3	0.00
22/04/2022	R248 On 02-February-23	11.08	Put	Bond Future	4251	4	4251	4	0.00
22/04/2022	R248 On 02-February-23	11.07	Put	Bond Future	4288	4	4288	4	0.00
22/04/2022	R248 On 02-February-23	11.06	Put	Bond Future	4325	5	4325	5	0.00
22/04/2022	R248 On 04-May-23			Bond Future	11.38	79.8606	11.3812	79.8606	0.00
22/04/2022	R248 On 04-May-23	11.33	Call	Bond Future	3913	0	3913	0	0.00
22/04/2022	R248 On 04-May-23	11.34	Call	Bond Future	3947	0	3947	0	0.00
22/04/2022	R248 On 04-May-23	11.35	Call	Bond Future	3981	0	3981	0	0.00
22/04/2022	R248 On 04-May-23	11.35	Put	Bond Future	4190	0	4190	0	0.00
22/04/2022	R248 On 04-May-23	11.34	Put	Bond Future	4223	0	4223	0	0.00
22/04/2022	R248 On 04-May-23	11.33	Put	Bond Future	4256	0	4256	0	0.00