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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
28/04/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2022	2025 On 05-May-22			Bond Future	160.29	160.3176	160.2949	160.3176	426.00
28/04/2022	2025 On 04-August-22			Bond Future	160.85	160.8772	160.8521	160.8772	6,855.00
28/04/2022	2025 On 03-November-22			Bond Future	163.19	163.2166	163.1901	163.2166	0.00
28/04/2022	2025 On 02-February-23			Bond Future	164.27	164.3015	164.2732	164.3015	0.00
28/04/2022	2025 On 04-May-23			Bond Future	167.06	167.0938	167.0644	167.0938	0.00
28/04/2022	2029 On 05-May-22			Bond Future	117.58	117.6378	117.5804	117.6378	2,007.00
28/04/2022	2029 On 04-August-22			Bond Future	119.19	119.2481	119.1884	119.2481	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
28/04/2022	2029 On 03-November-22			Bond Future	119.68	119.7432	119.6819	119.7432	0.00
28/04/2022	2029 On 02-February-23			Bond Future	121.70	121.7680	121.7046	121.7680	0.00
28/04/2022	2029 On 04-May-23			Bond Future	122.50	122.5628	122.4979	122.5628	0.00
28/04/2022	2030 On 05-May-22			Bond Future	10.02	92.2045	10.0156	92.2045	53,730.00
28/04/2022	2030 On 05-May-22	7.73	Call	Bond Future	0	0	0	0	200.00
28/04/2022	2030 On 05-May-22	11.04	Call	Bond Future	4868	6	4868	6	0.00
28/04/2022	2030 On 05-May-22	10.19	Call	Bond Future	1004	2	1004	2	0.00
28/04/2022	2030 On 05-May-22	10.20	Call	Bond Future	1043	2	1043	2	0.00
28/04/2022	2030 On 05-May-22	9.35	Call	Bond Future	0	0	0	0	0.00
28/04/2022	2030 On 05-May-22	9.65	Call	Bond Future	16	0	16	0	0.00
28/04/2022	2030 On 05-May-22	8.81	Call	Bond Future	0	0	0	0	200.00
28/04/2022	2030 On 05-May-22	8.89	Call	Bond Future	0	0	0	0	1,800.00
28/04/2022	2030 On 05-May-22	9.60	Call	Bond Future	8	0	8	0	0.00
28/04/2022	2030 On 05-May-22	8.14	Call	Bond Future	0	0	0	0	1,800.00
28/04/2022	2030 On 05-May-22	8.47	Call	Bond Future	0	0	0	0	1,073.00
28/04/2022	2030 On 05-May-22	10.21	Call	Bond Future	1082	2	1082	2	0.00
28/04/2022	2030 On 05-May-22	9.95	Call	Bond Future	289	1	289	1	0.00
28/04/2022	2030 On 05-May-22	9.15	Call	Bond Future	0	0	0	0	7,500.00
28/04/2022	2030 On 05-May-22	9.15	Put	Bond Future	4396	4	4396	4	0.00
28/04/2022	2030 On 05-May-22	9.65	Put	Bond Future	1840	1	1840	1	5,000.00
28/04/2022	2030 On 05-May-22	8.81	Put	Bond Future	6198	5	6198	5	0.00
28/04/2022	2030 On 05-May-22	8.89	Put	Bond Future	5770	5	5770	5	0.00
28/04/2022	2030 On 05-May-22	10.21	Put	Bond Future	131	0	131	0	0.00
28/04/2022	2030 On 05-May-22	8.14	Put	Bond Future	9880	9	9880	9	0.00
28/04/2022	2030 On 05-May-22	9.60	Put	Bond Future	2085	1	2085	1	5,000.00
28/04/2022	2030 On 05-May-22	9.35	Put	Bond Future	3357	3	3357	3	1,073.00
28/04/2022	2030 On 05-May-22	10.20	Put	Bond Future	140	0	140	0	200.00
28/04/2022	2030 On 05-May-22	10.19	Put	Bond Future	150	0	150	0	0.00
28/04/2022	2030 On 05-May-22	11.04	Put	Bond Future	0	0	0	0	1,800.00
28/04/2022	2030 On 05-May-22	9.95	Put	Bond Future	613	0	613	0	1,073.00
28/04/2022	2030 On 05-May-22	7.73	Put	Bond Future	12221	12	12221	12	0.00
28/04/2022	2030 On 05-May-22	8.47	Put	Bond Future	8045	7	8045	7	0.00
28/04/2022	2030 On 04-August-22			Bond Future	10.24	89.4376	10.2378	89.4376	94,844.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2022	2030 On 04-August-22	9.05	Call	Bond Future	86	0	86	0	800.00
28/04/2022	2030 On 04-August-22	9.54	Call	Bond Future	383	1	383	1	0.00
28/04/2022	2030 On 04-August-22	8.30	Call	Bond Future	7	0	7	0	800.00
28/04/2022	2030 On 04-August-22	9.55	Call	Bond Future	393	1	393	1	0.00
28/04/2022	2030 On 04-August-22	9.56	Call	Bond Future	404	1	404	1	0.00
28/04/2022	2030 On 04-August-22	10.95	Call	Bond Future	3836	4	3836	4	0.00
28/04/2022	2030 On 04-August-22	10.95	Put	Bond Future	534	0	534	0	800.00
28/04/2022	2030 On 04-August-22	9.56	Put	Bond Future	3700	3	3700	3	0.00
28/04/2022	2030 On 04-August-22	9.55	Put	Bond Future	3739	3	3739	3	0.00
28/04/2022	2030 On 04-August-22	8.30	Put	Bond Future	9855	9	9855	9	0.00
28/04/2022	2030 On 04-August-22	9.54	Put	Bond Future	3779	3	3779	3	0.00
28/04/2022	2030 On 04-August-22	9.05	Put	Bond Future	5965	5	5965	5	0.00
28/04/2022	2030 On 03-November-22			Bond Future	10.44	90.7183	10.4374	90.7183	18,731.00
28/04/2022	2030 On 03-November-22	10.09	Call	Bond Future	1361	2	1361	2	0.00
28/04/2022	2030 On 03-November-22	10.08	Call	Bond Future	1343	2	1343	2	0.00
28/04/2022	2030 On 03-November-22	10.10	Call	Bond Future	1380	2	1380	2	0.00
28/04/2022	2030 On 03-November-22	10.10	Put	Bond Future	2948	3	2948	3	0.00
28/04/2022	2030 On 03-November-22	10.08	Put	Bond Future	3005	3	3005	3	0.00
28/04/2022	2030 On 03-November-22	10.09	Put	Bond Future	2976	3	2976	3	0.00
28/04/2022	2030 On 02-February-23			Bond Future	10.61	88.2284	10.6143	88.2284	0.00
28/04/2022	2030 On 02-February-23	10.01	Call	Bond Future	1290	2	1290	2	0.00
28/04/2022	2030 On 02-February-23	9.94	Call	Bond Future	1180	1	1180	1	0.00
28/04/2022	2030 On 02-February-23	8.81	Call	Bond Future	212	0	212	0	102.00
28/04/2022	2030 On 02-February-23	9.99	Call	Bond Future	1258	2	1258	2	0.00
28/04/2022	2030 On 02-February-23	10.00	Call	Bond Future	1274	2	1274	2	0.00
28/04/2022	2030 On 02-February-23	9.20	Call	Bond Future	401	1	401	1	0.00
28/04/2022	2030 On 02-February-23	9.80	Call	Bond Future	977	1	977	1	0.00
28/04/2022	2030 On 02-February-23	9.66	Call	Bond Future	798	1	798	1	0.00
28/04/2022	2030 On 02-February-23	9.66	Put	Bond Future	5173	5	5173	5	102.00
28/04/2022	2030 On 02-February-23	8.81	Put	Bond Future	8720	8	8720	8	0.00
28/04/2022	2030 On 02-February-23	9.20	Put	Bond Future	6984	6	6984	6	0.00
28/04/2022	2030 On 02-February-23	10.01	Put	Bond Future	4029	4	4029	4	0.00
28/04/2022	2030 On 02-February-23	9.94	Put	Bond Future	4243	4	4243	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
28/04/2022	2030 On 02-February-23	9.99	Put	Bond Future	4090	4	4090	4	0.00
28/04/2022	2030 On 02-February-23	10.00	Put	Bond Future	4059	4	4059	4	0.00
28/04/2022	2030 On 02-February-23	9.80	Put	Bond Future	4693	4	4693	4	0.00
28/04/2022	2030 On 04-May-23			Bond Future	10.81	89.7127	10.8070	89.7127	0.00
28/04/2022	2030 On 04-May-23	10.54	Call	Bond Future	2223	3	2223	3	0.00
28/04/2022	2030 On 04-May-23	10.52	Call	Bond Future	2182	3	2182	3	0.00
28/04/2022	2030 On 04-May-23	10.53	Call	Bond Future	2202	3	2202	3	0.00
28/04/2022	2030 On 04-May-23	10.53	Put	Bond Future	3402	3	3402	3	0.00
28/04/2022	2030 On 04-May-23	10.52	Put	Bond Future	3426	3	3426	3	0.00
28/04/2022	2030 On 04-May-23	10.54	Put	Bond Future	3379	3	3379	3	0.00
28/04/2022	2032 On 05-May-22			Bond Future	10.41	88.5148	10.4090	88.5148	79,205.00
28/04/2022	2032 On 05-May-22	9.58	Call	Bond Future	0	0	0	0	780.00
28/04/2022	2032 On 05-May-22	10.18	Call	Bond Future	75	0	75	0	780.00
28/04/2022	2032 On 05-May-22	11.02	Call	Bond Future	3301	4	3301	4	0.00
28/04/2022	2032 On 05-May-22	10.29	Call	Bond Future	209	1	209	1	993.00
28/04/2022	2032 On 05-May-22	11.04	Call	Bond Future	3406	4	3406	4	0.00
28/04/2022	2032 On 05-May-22	11.18	Call	Bond Future	4135	5	4135	5	0.00
28/04/2022	2032 On 05-May-22	10.98	Call	Bond Future	3092	4	3092	4	0.00
28/04/2022	2032 On 05-May-22	11.03	Call	Bond Future	3354	4	3354	4	0.00
28/04/2022	2032 On 05-May-22	11.03	Put	Bond Future	3	0	3	0	0.00
28/04/2022	2032 On 05-May-22	10.98	Put	Bond Future	5	0	5	0	993.00
28/04/2022	2032 On 05-May-22	11.02	Put	Bond Future	3	0	3	0	0.00
28/04/2022	2032 On 05-May-22	11.18	Put	Bond Future	0	0	0	0	780.00
28/04/2022	2032 On 05-May-22	10.29	Put	Bond Future	871	0	871	0	0.00
28/04/2022	2032 On 05-May-22	11.04	Put	Bond Future	2	0	2	0	0.00
28/04/2022	2032 On 05-May-22	10.18	Put	Bond Future	1356	1	1356	1	0.00
28/04/2022	2032 On 05-May-22	9.58	Put	Bond Future	4759	4	4759	4	0.00
28/04/2022	2032 On 04-August-22			Bond Future	10.61	89.7041	10.6098	89.7041	70,318.00
28/04/2022	2032 On 04-August-22	11.60	Call	Bond Future	5464	6	5464	6	0.00
28/04/2022	2032 On 04-August-22	11.89	Call	Bond Future	6743	7	6743	7	0.00
28/04/2022	2032 On 04-August-22	10.20	Call	Bond Future	770	1	770	1	0.00
28/04/2022	2032 On 04-August-22	10.21	Call	Bond Future	788	1	788	1	0.00
28/04/2022	2032 On 04-August-22	10.10	Call	Bond Future	602	1	602	1	1,300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2022	2032 On 04-August-22	10.22	Call	Bond Future	807	1	807	1	0.00
28/04/2022	2032 On 04-August-22	9.40	Call	Bond Future	55	0	55	0	1,300.00
28/04/2022	2032 On 04-August-22	9.72	Call	Bond Future	187	0	187	0	800.00
28/04/2022	2032 On 04-August-22	8.97	Call	Bond Future	11	0	11	0	800.00
28/04/2022	2032 On 04-August-22	8.97	Put	Bond Future	9463	9	9463	9	0.00
28/04/2022	2032 On 04-August-22	9.72	Put	Bond Future	5154	4	5154	4	0.00
28/04/2022	2032 On 04-August-22	9.40	Put	Bond Future	6901	6	6901	6	0.00
28/04/2022	2032 On 04-August-22	10.20	Put	Bond Future	3012	3	3012	3	0.00
28/04/2022	2032 On 04-August-22	10.21	Put	Bond Future	2974	2	2974	2	0.00
28/04/2022	2032 On 04-August-22	10.10	Put	Bond Future	3402	3	3402	3	0.00
28/04/2022	2032 On 04-August-22	10.22	Put	Bond Future	2937	2	2937	2	0.00
28/04/2022	2032 On 04-August-22	11.89	Put	Bond Future	213	0	213	0	0.00
28/04/2022	2032 On 04-August-22	11.60	Put	Bond Future	353	0	353	0	800.00
28/04/2022	2032 On 03-November-22			Bond Future	10.80	86.8370	10.8003	86.8370	79,845.00
28/04/2022	2032 On 03-November-22	10.67	Call	Bond Future	1960	2	1960	2	750.00
28/04/2022	2032 On 03-November-22	11.55	Call	Bond Future	4813	5	4813	5	0.00
28/04/2022	2032 On 03-November-22	12.30	Call	Bond Future	7826	9	7826	9	0.00
28/04/2022	2032 On 03-November-22	10.49	Call	Bond Future	1537	2	1537	2	0.00
28/04/2022	2032 On 03-November-22	10.56	Call	Bond Future	1695	2	1695	2	0.00
28/04/2022	2032 On 03-November-22	10.66	Call	Bond Future	1935	2	1935	2	0.00
28/04/2022	2032 On 03-November-22	9.46	Call	Bond Future	205	0	205	0	500.00
28/04/2022	2032 On 03-November-22	9.31	Call	Bond Future	146	0	146	0	180.00
28/04/2022	2032 On 03-November-22	10.11	Call	Bond Future	819	1	819	1	0.00
28/04/2022	2032 On 03-November-22	10.21	Call	Bond Future	984	1	984	1	500.00
28/04/2022	2032 On 03-November-22	10.16	Call	Bond Future	899	1	899	1	0.00
28/04/2022	2032 On 03-November-22	9.36	Call	Bond Future	164	0	164	0	454.00
28/04/2022	2032 On 03-November-22	9.92	Call	Bond Future	557	1	557	1	750.00
28/04/2022	2032 On 03-November-22	9.92	Put	Bond Future	5325	5	5325	5	0.00
28/04/2022	2032 On 03-November-22	9.31	Put	Bond Future	8428	8	8428	8	0.00
28/04/2022	2032 On 03-November-22	9.36	Put	Bond Future	8151	7	8151	7	0.00
28/04/2022	2032 On 03-November-22	9.46	Put	Bond Future	7606	7	7606	7	0.00
28/04/2022	2032 On 03-November-22	10.16	Put	Bond Future	4333	4	4333	4	180.00
28/04/2022	2032 On 03-November-22	10.56	Put	Bond Future	2963	3	2963	3	180.00

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28/04/2022	2032 On 03-November-22	10.11	Put	Bond Future	4529	4	4529	4	454.00
28/04/2022	2032 On 03-November-22	10.21	Put	Bond Future	4143	4	4143	4	0.00
28/04/2022	2032 On 03-November-22	10.66	Put	Bond Future	2672	2	2672	2	0.00
28/04/2022	2032 On 03-November-22	10.49	Put	Bond Future	3179	3	3179	3	454.00
28/04/2022	2032 On 03-November-22	12.30	Put	Bond Future	448	0	448	0	750.00
28/04/2022	2032 On 03-November-22	11.55	Put	Bond Future	1013	1	1013	1	500.00
28/04/2022	2032 On 03-November-22	10.67	Put	Bond Future	2644	2	2644	2	0.00
28/04/2022	2032 On 02-February-23			Bond Future	10.97	88.2895	10.9671	88.2895	0.00
28/04/2022	2032 On 02-February-23	12.75	Call	Bond Future	9074	10	9074	10	0.00
28/04/2022	2032 On 02-February-23	11.84	Call	Bond Future	5601	6	5601	6	0.00
28/04/2022	2032 On 02-February-23	10.39	Call	Bond Future	1449	2	1449	2	0.00
28/04/2022	2032 On 02-February-23	10.16	Call	Bond Future	1051	1	1051	1	0.00
28/04/2022	2032 On 02-February-23	9.31	Call	Bond Future	243	0	243	0	454.00
28/04/2022	2032 On 02-February-23	10.38	Call	Bond Future	1430	2	1430	2	0.00
28/04/2022	2032 On 02-February-23	10.50	Call	Bond Future	1665	2	1665	2	0.00
28/04/2022	2032 On 02-February-23	10.22	Call	Bond Future	1148	1	1148	1	500.00
28/04/2022	2032 On 02-February-23	9.47	Call	Bond Future	327	0	327	0	500.00
28/04/2022	2032 On 02-February-23	9.92	Call	Bond Future	715	1	715	1	750.00
28/04/2022	2032 On 02-February-23	10.67	Call	Bond Future	2028	2	2028	2	750.00
28/04/2022	2032 On 02-February-23	11.69	Call	Bond Future	5062	6	5062	6	0.00
28/04/2022	2032 On 02-February-23	10.40	Call	Bond Future	1467	2	1467	2	0.00
28/04/2022	2032 On 02-February-23	10.40	Put	Bond Future	4418	4	4418	4	0.00
28/04/2022	2032 On 02-February-23	11.69	Put	Bond Future	1489	1	1489	1	0.00
28/04/2022	2032 On 02-February-23	10.67	Put	Bond Future	3557	3	3557	3	0.00
28/04/2022	2032 On 02-February-23	9.92	Put	Bond Future	6271	6	6271	6	0.00
28/04/2022	2032 On 02-February-23	9.47	Put	Bond Future	8417	8	8417	8	0.00
28/04/2022	2032 On 02-February-23	10.22	Put	Bond Future	5064	5	5064	5	0.00
28/04/2022	2032 On 02-February-23	10.50	Put	Bond Future	4086	4	4086	4	454.00
28/04/2022	2032 On 02-February-23	10.38	Put	Bond Future	4487	4	4487	4	0.00
28/04/2022	2032 On 02-February-23	9.31	Put	Bond Future	9257	9	9257	9	0.00
28/04/2022	2032 On 02-February-23	10.16	Put	Bond Future	5291	5	5291	5	454.00
28/04/2022	2032 On 02-February-23	10.39	Put	Bond Future	4453	4	4453	4	0.00
28/04/2022	2032 On 02-February-23	11.84	Put	Bond Future	1312	1	1312	1	500.00

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28/04/2022	2032 On 02-February-23	12.75	Put	Bond Future	618	1	618	1	750.00
28/04/2022	2032 On 04-May-23			Bond Future	11.14	85.6181	11.1426	85.6181	0.00
28/04/2022	2032 On 04-May-23	10.87	Call	Bond Future	2433	3	2433	3	0.00
28/04/2022	2032 On 04-May-23	10.88	Call	Bond Future	2456	3	2456	3	0.00
28/04/2022	2032 On 04-May-23	10.89	Call	Bond Future	2479	3	2479	3	0.00
28/04/2022	2032 On 04-May-23	10.89	Put	Bond Future	3741	3	3741	3	0.00
28/04/2022	2032 On 04-May-23	10.88	Put	Bond Future	3768	3	3768	3	0.00
28/04/2022	2032 On 04-May-23	10.87	Put	Bond Future	3796	3	3796	3	0.00
28/04/2022	2033 On 05-May-22			Bond Future	113.88	113.7616	113.8776	113.7616	503.00
28/04/2022	2033 On 04-August-22			Bond Future	115.43	115.3189	115.4349	115.3189	7,302.00
28/04/2022	2033 On 03-November-22			Bond Future	115.79	115.6731	115.7902	115.6731	0.00
28/04/2022	2033 On 02-February-23			Bond Future	117.75	117.6289	117.7470	117.6289	0.00
28/04/2022	2033 On 04-May-23			Bond Future	118.39	118.2682	118.3878	118.2682	0.00
28/04/2022	2037 On 05-May-22			Bond Future	10.94	85.5248	10.9433	85.5248	32,638.00
28/04/2022	2037 On 05-May-22	11.84	Call	Bond Future	5350	6	5350	6	0.00
28/04/2022	2037 On 05-May-22	11.82	Call	Bond Future	5236	6	5236	6	0.00
28/04/2022	2037 On 05-May-22	11.83	Call	Bond Future	5293	6	5293	6	0.00
28/04/2022	2037 On 05-May-22	11.84	Put	Bond Future	0	0	0	0	0.00
28/04/2022	2037 On 05-May-22	11.82	Put	Bond Future	0	0	0	0	0.00
28/04/2022	2037 On 05-May-22	11.83	Put	Bond Future	0	0	0	0	0.00
28/04/2022	2037 On 04-August-22			Bond Future	11.13	82.4178	11.1340	82.4178	129,062.00
28/04/2022	2037 On 04-August-22	10.91	Call	Bond Future	1333	2	1333	2	0.00
28/04/2022	2037 On 04-August-22	11.21	Call	Bond Future	2230	3	2230	3	1,050.00
28/04/2022	2037 On 04-August-22	11.42	Call	Bond Future	3009	4	3009	4	0.00
28/04/2022	2037 On 04-August-22	10.10	Call	Bond Future	124	0	124	0	50.00
28/04/2022	2037 On 04-August-22	11.95	Call	Bond Future	5335	6	5335	6	0.00
28/04/2022	2037 On 04-August-22	10.89	Call	Bond Future	1282	2	1282	2	0.00
28/04/2022	2037 On 04-August-22	10.90	Call	Bond Future	1307	2	1307	2	0.00
28/04/2022	2037 On 04-August-22	10.89	Put	Bond Future	2791	2	2791	2	0.00
28/04/2022	2037 On 04-August-22	11.95	Put	Bond Future	572	0	572	0	1,050.00
28/04/2022	2037 On 04-August-22	10.91	Put	Bond Future	2717	2	2717	2	0.00
28/04/2022	2037 On 04-August-22	10.10	Put	Bond Future	6815	6	6815	6	0.00
28/04/2022	2037 On 04-August-22	10.90	Put	Bond Future	2754	2	2754	2	50.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2022	2037 On 04-August-22	11.42	Put	Bond Future	1290	1	1290	1	50.00
28/04/2022	2037 On 04-August-22	11.21	Put	Bond Future	1768	1	1768	1	0.00
28/04/2022	2037 On 03-November-22			Bond Future	11.30	83.5982	11.3038	83.5982	0.00
28/04/2022	2037 On 03-November-22	11.30	Call	Bond Future	2725	3	2725	3	0.00
28/04/2022	2037 On 03-November-22	11.32	Call	Bond Future	2790	3	2790	3	0.00
28/04/2022	2037 On 03-November-22	11.31	Call	Bond Future	2758	3	2758	3	0.00
28/04/2022	2037 On 03-November-22	11.31	Put	Bond Future	2720	2	2720	2	0.00
28/04/2022	2037 On 03-November-22	11.30	Put	Bond Future	2747	2	2747	2	0.00
28/04/2022	2037 On 03-November-22	11.32	Put	Bond Future	2693	2	2693	2	0.00
28/04/2022	2037 On 02-February-23			Bond Future	11.46	80.7396	11.4564	80.7396	0.00
28/04/2022	2037 On 02-February-23	11.05	Call	Bond Future	2088	2	2088	2	0.00
28/04/2022	2037 On 02-February-23	11.03	Call	Bond Future	2040	2	2040	2	0.00
28/04/2022	2037 On 02-February-23	11.04	Call	Bond Future	2064	2	2064	2	0.00
28/04/2022	2037 On 02-February-23	11.04	Put	Bond Future	4548	4	4548	4	0.00
28/04/2022	2037 On 02-February-23	11.03	Put	Bond Future	4584	4	4584	4	0.00
28/04/2022	2037 On 02-February-23	11.05	Put	Bond Future	4511	4	4511	4	0.00
28/04/2022	2037 On 04-May-23			Bond Future	11.62	82.0988	11.6168	82.0988	0.00
28/04/2022	2037 On 04-May-23	11.32	Call	Bond Future	2766	3	2766	3	0.00
28/04/2022	2037 On 04-May-23	11.30	Call	Bond Future	2714	3	2714	3	0.00
28/04/2022	2037 On 04-May-23	11.31	Call	Bond Future	2740	3	2740	3	0.00
28/04/2022	2037 On 04-May-23	11.31	Put	Bond Future	4519	4	4519	4	0.00
28/04/2022	2037 On 04-May-23	11.30	Put	Bond Future	4552	4	4552	4	0.00
28/04/2022	2037 On 04-May-23	11.32	Put	Bond Future	4486	4	4486	4	0.00
28/04/2022	2038 On 05-May-22			Bond Future	130.51	130.4923	130.5141	130.4923	1,076.00
28/04/2022	2038 On 04-August-22			Bond Future	130.46	130.4394	130.4597	130.4394	6,836.00
28/04/2022	2038 On 03-November-22			Bond Future	132.36	132.3363	132.3562	132.3363	0.00
28/04/2022	2038 On 02-February-23			Bond Future	132.71	132.6903	132.7095	132.6903	0.00
28/04/2022	2038 On 04-May-23			Bond Future	134.97	134.9462	134.9652	134.9462	0.00
28/04/2022	2040 On 05-May-22			Bond Future	11.04	87.6942	11.0429	87.6942	16,006.00
28/04/2022	2040 On 05-May-22	9.82	Call	Bond Future	0	0	0	0	1,200.00
28/04/2022	2040 On 05-May-22	11.91	Call	Bond Future	5546	7	5546	7	0.00
28/04/2022	2040 On 05-May-22	11.90	Call	Bond Future	5485	6	5485	6	0.00
28/04/2022	2040 On 05-May-22	10.57	Call	Bond Future	4	0	4	0	1,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2022	2040 On 05-May-22	11.92	Call	Bond Future	5606	7	5606	7	0.00
28/04/2022	2040 On 05-May-22	13.04	Call	Bond Future	11939	13	11939	13	0.00
28/04/2022	2040 On 05-May-22	13.04	Put	Bond Future	0	0	0	0	1,200.00
28/04/2022	2040 On 05-May-22	11.92	Put	Bond Future	0	0	0	0	0.00
28/04/2022	2040 On 05-May-22	10.57	Put	Bond Future	3292	2	3292	2	0.00
28/04/2022	2040 On 05-May-22	11.91	Put	Bond Future	0	0	0	0	0.00
28/04/2022	2040 On 05-May-22	11.90	Put	Bond Future	0	0	0	0	0.00
28/04/2022	2040 On 05-May-22	9.82	Put	Bond Future	8927	8	8927	8	0.00
28/04/2022	2040 On 04-August-22			Bond Future	11.23	84.3660	11.2274	84.3660	116,553.00
28/04/2022	2040 On 04-August-22	11.04	Call	Bond Future	1562	2	1562	2	0.00
28/04/2022	2040 On 04-August-22	12.24	Call	Bond Future	6724	8	6724	8	0.00
28/04/2022	2040 On 04-August-22	9.70	Call	Bond Future	19	0	19	0	460.00
28/04/2022	2040 On 04-August-22	11.03	Call	Bond Future	1533	2	1533	2	0.00
28/04/2022	2040 On 04-August-22	10.70	Call	Bond Future	753	1	753	1	460.00
28/04/2022	2040 On 04-August-22	11.05	Call	Bond Future	1591	2	1591	2	0.00
28/04/2022	2040 On 04-August-22	11.05	Put	Bond Future	2769	2	2769	2	0.00
28/04/2022	2040 On 04-August-22	12.24	Put	Bond Future	471	0	471	0	460.00
28/04/2022	2040 On 04-August-22	9.70	Put	Bond Future	11079	10	11079	10	0.00
28/04/2022	2040 On 04-August-22	10.70	Put	Bond Future	4334	4	4334	4	0.00
28/04/2022	2040 On 04-August-22	11.03	Put	Bond Future	2846	2	2846	2	0.00
28/04/2022	2040 On 04-August-22	11.04	Put	Bond Future	2807	2	2807	2	0.00
28/04/2022	2040 On 03-November-22			Bond Future	11.39	85.5744	11.3914	85.5744	30.00
28/04/2022	2040 On 03-November-22	11.41	Call	Bond Future	2967	4	2967	4	0.00
28/04/2022	2040 On 03-November-22	11.39	Call	Bond Future	2900	3	2900	3	0.00
28/04/2022	2040 On 03-November-22	11.40	Call	Bond Future	2934	4	2934	4	0.00
28/04/2022	2040 On 03-November-22	11.41	Put	Bond Future	2848	2	2848	2	0.00
28/04/2022	2040 On 03-November-22	11.39	Put	Bond Future	2909	2	2909	2	0.00
28/04/2022	2040 On 03-November-22	11.40	Put	Bond Future	2878	2	2878	2	0.00
28/04/2022	2040 On 02-February-23			Bond Future	11.54	82.4987	11.5390	82.4987	0.00
28/04/2022	2040 On 02-February-23	11.10	Call	Bond Future	2193	3	2193	3	0.00
28/04/2022	2040 On 02-February-23	11.11	Call	Bond Future	2218	3	2218	3	0.00
28/04/2022	2040 On 02-February-23	11.12	Call	Bond Future	2244	3	2244	3	0.00
28/04/2022	2040 On 02-February-23	11.12	Put	Bond Future	4944	4	4944	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
28/04/2022	2040 On 02-February-23	11.11	Put	Bond Future	4984	4	4984	4	0.00
28/04/2022	2040 On 02-February-23	11.10	Put	Bond Future	5024	4	5024	4	0.00
28/04/2022	2040 On 04-May-23			Bond Future	11.69	83.8877	11.6935	83.8877	0.00
28/04/2022	2040 On 04-May-23	11.41	Call	Bond Future	3048	4	3048	4	0.00
28/04/2022	2040 On 04-May-23	11.42	Call	Bond Future	3076	4	3076	4	0.00
28/04/2022	2040 On 04-May-23	11.43	Call	Bond Future	3105	4	3105	4	0.00
28/04/2022	2040 On 04-May-23	11.43	Put	Bond Future	4750	4	4750	4	0.00
28/04/2022	2040 On 04-May-23	11.42	Put	Bond Future	4785	4	4785	4	0.00
28/04/2022	2040 On 04-May-23	11.41	Put	Bond Future	4820	4	4820	4	0.00
28/04/2022	2044 On 05-May-22			Bond Future	11.06	84.5086	11.0622	84.5086	36,419.00
28/04/2022	2044 On 05-May-22	11.93	Call	Bond Future	5621	7	5621	7	0.00
28/04/2022	2044 On 05-May-22	11.91	Call	Bond Future	5499	7	5499	7	0.00
28/04/2022	2044 On 05-May-22	11.92	Call	Bond Future	5560	7	5560	7	0.00
28/04/2022	2044 On 05-May-22	11.92	Put	Bond Future	0	0	0	0	0.00
28/04/2022	2044 On 05-May-22	11.91	Put	Bond Future	0	0	0	0	0.00
28/04/2022	2044 On 05-May-22	11.93	Put	Bond Future	0	0	0	0	0.00
28/04/2022	2044 On 04-August-22			Bond Future	11.24	81.2628	11.2369	81.2628	62,283.00
28/04/2022	2044 On 04-August-22	11.10	Call	Bond Future	1741	2	1741	2	0.00
28/04/2022	2044 On 04-August-22	11.08	Call	Bond Future	1679	2	1679	2	0.00
28/04/2022	2044 On 04-August-22	11.09	Call	Bond Future	1710	2	1710	2	0.00
28/04/2022	2044 On 04-August-22	11.09	Put	Bond Future	2704	2	2704	2	0.00
28/04/2022	2044 On 04-August-22	11.08	Put	Bond Future	2742	2	2742	2	0.00
28/04/2022	2044 On 04-August-22	11.10	Put	Bond Future	2667	2	2667	2	0.00
28/04/2022	2044 On 03-November-22			Bond Future	11.39	82.4267	11.3918	82.4267	0.00
28/04/2022	2044 On 03-November-22	11.39	Call	Bond Future	2946	4	2946	4	0.00
28/04/2022	2044 On 03-November-22	11.40	Call	Bond Future	2981	4	2981	4	0.00
28/04/2022	2044 On 03-November-22	11.41	Call	Bond Future	3015	4	3015	4	0.00
28/04/2022	2044 On 03-November-22	11.41	Put	Bond Future	2896	2	2896	2	0.00
28/04/2022	2044 On 03-November-22	11.40	Put	Bond Future	2927	2	2927	2	0.00
28/04/2022	2044 On 03-November-22	11.39	Put	Bond Future	2958	2	2958	2	0.00
28/04/2022	2044 On 02-February-23			Bond Future	11.53	79.4236	11.5309	79.4236	0.00
28/04/2022	2044 On 02-February-23	11.16	Call	Bond Future	2406	3	2406	3	0.00
28/04/2022	2044 On 02-February-23	11.15	Call	Bond Future	2379	3	2379	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
28/04/2022	2044 On 02-February-23	11.14	Call	Bond Future	2351	3	2351	3	0.00
28/04/2022	2044 On 02-February-23	11.14	Put	Bond Future	4925	4	4925	4	0.00
28/04/2022	2044 On 02-February-23	11.15	Put	Bond Future	4885	4	4885	4	0.00
28/04/2022	2044 On 02-February-23	11.16	Put	Bond Future	4845	4	4845	4	0.00
28/04/2022	2044 On 04-May-23			Bond Future	11.68	80.7610	11.6761	80.7610	0.00
28/04/2022	2044 On 04-May-23	11.43	Call	Bond Future	3203	4	3203	4	0.00
28/04/2022	2044 On 04-May-23	11.41	Call	Bond Future	3144	4	3144	4	0.00
28/04/2022	2044 On 04-May-23	11.42	Call	Bond Future	3174	4	3174	4	0.00
28/04/2022	2044 On 04-May-23	11.42	Put	Bond Future	4810	4	4810	4	0.00
28/04/2022	2044 On 04-May-23	11.41	Put	Bond Future	4845	4	4845	4	0.00
28/04/2022	2044 On 04-May-23	11.43	Put	Bond Future	4774	4	4774	4	0.00
28/04/2022	2046 On 05-May-22			Bond Future	118.31	118.8916	118.3117	118.8916	6,004.00
28/04/2022	2046 On 04-August-22			Bond Future	119.93	120.5191	119.9297	120.5191	15,759.00
28/04/2022	2046 On 03-November-22			Bond Future	119.73	120.3250	119.7265	120.3250	1,566.00
28/04/2022	2046 On 02-February-23			Bond Future	121.75	122.3607	121.7508	122.3607	0.00
28/04/2022	2046 On 04-May-23			Bond Future	121.82	122.4381	121.8177	122.4381	0.00
28/04/2022	2050 On 05-May-22			Bond Future	122.53	123.1939	122.5273	123.1939	1,201.00
28/04/2022	2050 On 04-August-22			Bond Future	122.16	122.8346	122.1571	122.8346	10,961.00
28/04/2022	2050 On 03-November-22			Bond Future	123.93	124.6207	123.9326	124.6207	0.00
28/04/2022	2050 On 02-February-23			Bond Future	123.93	124.6355	123.9347	124.6355	0.00
28/04/2022	2050 On 04-May-23			Bond Future	126.04	126.7544	126.0413	126.7544	0.00
28/04/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2022	AL37 On 05-May-22			Index Future	815.22	818.4050	815.2180	818.4050	0.00
28/04/2022	AL37 On 04-August-22			Index Future	826.05	829.3050	826.0540	829.3050	0.00
28/04/2022	AL37 On 03-November-22			Index Future	837.98	841.2910	837.9830	841.2910	0.00
28/04/2022	AL37 On 02-February-23			Index Future	851.95	855.3230	851.9460	855.3230	0.00
28/04/2022	AL37 On 04-May-23			Index Future	866.22	869.6600	866.2200	869.6600	0.00
28/04/2022	AL7T On 05-May-22			Index Future	922.18	929.8160	922.1840	929.8160	0.00
28/04/2022	AL7T On 04-August-22			Index Future	934.44	942.2000	934.4420	942.2000	0.00
28/04/2022	AL7T On 03-November-22			Index Future	947.94	955.8170	947.9370	955.8170	0.00
28/04/2022	AL7T On 02-February-23			Index Future	963.73	971.7600	963.7310	971.7600	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
28/04/2022	AL7T On 04-May-23			Index Future	979.88	988.0490	979.8780	988.0490	0.00
28/04/2022	ALBI On 05-May-22			Index Future	822.52	829.8730	822.5180	829.8730	29.00
28/04/2022	ALBI On 04-August-22			Index Future	833.45	840.9260	833.4510	840.9260	126.00
28/04/2022	ALBI On 03-November-22			Index Future	845.49	853.0800	845.4870	853.0800	0.00
28/04/2022	ALBI On 02-February-23			Index Future	859.57	867.3090	859.5740	867.3090	0.00
28/04/2022	ALBI On 04-May-23			Index Future	873.98	881.8470	873.9760	881.8470	0.00
28/04/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/04/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2022	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
28/04/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2022	ES33 On 05-May-22			Bond Future	11.71	75.7939	11.7108	75.7939	0.00
28/04/2022	ES33 On 04-August-22			Bond Future	11.94	76.8315	11.9416	76.8315	350.00
28/04/2022	ES33 On 03-November-22			Bond Future	12.16	74.1668	12.1649	74.1668	0.00
28/04/2022	ES33 On 02-February-23			Bond Future	12.37	75.4244	12.3719	75.4244	0.00
28/04/2022	ES33 On 04-May-23			Bond Future	12.58	72.9213	12.5834	72.9213	0.00
28/04/2022	ES42 On 05-May-22			Bond Future	12.10	74.2494	12.1043	74.2494	0.00
28/04/2022	ES42 On 04-August-22			Bond Future	12.31	75.2657	12.3144	75.2657	4,769.00
28/04/2022	ES42 On 03-November-22			Bond Future	12.52	72.1006	12.5183	72.1006	0.00
28/04/2022	ES42 On 02-February-23			Bond Future	12.70	73.3254	12.7009	73.3254	0.00
28/04/2022	ES42 On 04-May-23			Bond Future	12.89	70.3132	12.8946	70.3132	0.00
28/04/2022	GOVI On 05-May-22			GOVI	811.12	818.4130	811.1190	818.4130	2.00
28/04/2022	GOVI On 05-May-22	788.23	Call	GOVI	228890	30	228890	30	0.00
28/04/2022	GOVI On 05-May-22	788.24	Call	GOVI	228790	30	228790	30	0.00
28/04/2022	GOVI On 05-May-22	788.25	Call	GOVI	228690	30	228690	30	0.00
28/04/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
28/04/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
28/04/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
28/04/2022	GOVI On 04-August-22			GOVI	821.90	829.3130	821.9010	829.3130	1,113.00
28/04/2022	GOVI On 04-August-22	819.26	Call	GOVI	26410	10	26410	10	0.00
28/04/2022	GOVI On 04-August-22	819.27	Call	GOVI	26310	10	26310	10	0.00
28/04/2022	GOVI On 04-August-22	819.28	Call	GOVI	26210	10	26210	10	0.00
28/04/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
28/04/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
28/04/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
28/04/2022	GOVI On 03-November-22			GOVI	833.77	841.2990	833.7700	841.2990	0.00
28/04/2022	GOVI On 03-November-22	820.43	Call	GOVI	133400	21	133400	21	0.00
28/04/2022	GOVI On 03-November-22	820.41	Call	GOVI	133600	21	133600	21	0.00
28/04/2022	GOVI On 03-November-22	820.42	Call	GOVI	133500	21	133500	21	0.00
28/04/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
28/04/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
28/04/2022	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
28/04/2022	GOVI On 02-February-23			GOVI	847.66	855.3310	847.6620	855.3310	0.00
28/04/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	4	0	4	0.00
28/04/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	5	0	5	0.00
28/04/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	5	0	5	0.00
28/04/2022	GOVI On 02-February-23	850.83	Put	GOVI	31680	0	31680	0	0.00
28/04/2022	GOVI On 02-February-23	850.82	Put	GOVI	31580	0	31580	0	0.00
28/04/2022	GOVI On 02-February-23	850.84	Put	GOVI	31780	0	31780	0	0.00
28/04/2022	GOVI On 04-May-23			GOVI	861.87	869.6690	861.8650	869.6690	0.00
28/04/2022	GOVI On 04-May-23	852.88	Call	GOVI	89850	17	89850	17	0.00
28/04/2022	GOVI On 04-May-23	852.86	Call	GOVI	90050	17	90050	17	0.00
28/04/2022	GOVI On 04-May-23	852.87	Call	GOVI	89950	17	89950	17	0.00
28/04/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
28/04/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
28/04/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
28/04/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/04/2022	IGOV On 05-May-22			Index Future	317.08	317.5330	317.0840	317.5330	15.00
28/04/2022	IGOV On 04-August-22			Index Future	321.38	321.8410	321.3780	321.8410	483.00
28/04/2022	IGOV On 03-November-22			Index Future	326.10	326.5700	326.0970	326.5700	16.00
28/04/2022	IGOV On 02-February-23			Index Future	331.61	332.0930	331.6060	332.0930	0.00
28/04/2022	IGOV On 04-May-23			Index Future	337.24	337.7350	337.2370	337.7350	0.00
28/04/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
28/04/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
28/04/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
28/04/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
28/04/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
28/04/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
28/04/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
28/04/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
28/04/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
28/04/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
28/04/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/04/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/04/2022	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
28/04/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/04/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/04/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/04/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
28/04/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/04/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/04/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.54	95.4700	4.5400	95.4700	0.00
28/04/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.89	95.1250	4.8900	95.1250	0.00
28/04/2022	JBAF On 20-July-22			Jibar Tradeable Future	4.98	95.0350	4.9800	95.0350	0.00
28/04/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.29	94.7400	5.2900	94.7400	0.00
28/04/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.41	94.6050	5.4050	94.6050	0.00
28/04/2022	JBAF On 19-October-22			Jibar Tradeable Future	5.71	94.2950	5.7100	94.2950	0.00
28/04/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.17	93.8600	6.1700	93.8600	68.00
28/04/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.49	93.5300	6.4850	93.5300	0.00
28/04/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.81	93.2200	6.8100	93.2200	0.00
28/04/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.05	92.9800	7.0500	92.9800	75.00
28/04/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.18	92.8650	7.1750	92.8650	72.00
28/04/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.40	92.6350	7.3950	92.6350	0.00
28/04/2022	R023 On 05-May-22			Bond Future	5.46	103.2633	5.4628	103.2633	13,640.00
28/04/2022	R023 On 05-May-22	6.29	Call	Bond Future	652	1	652	1	0.00
28/04/2022	R023 On 05-May-22	6.30	Call	Bond Future	660	1	660	1	0.00
28/04/2022	R023 On 05-May-22	6.31	Call	Bond Future	668	1	668	1	0.00
28/04/2022	R023 On 05-May-22	6.31	Put	Bond Future	0	0	0	0	0.00
28/04/2022	R023 On 05-May-22	6.30	Put	Bond Future	0	0	0	0	0.00
28/04/2022	R023 On 05-May-22	6.29	Put	Bond Future	0	0	0	0	0.00
28/04/2022	R023 On 04-August-22			Bond Future	5.49	104.6508	5.4894	104.6508	22,183.00
28/04/2022	R023 On 04-August-22	6.03	Call	Bond Future	355	0	355	0	0.00
28/04/2022	R023 On 04-August-22	6.04	Call	Bond Future	360	0	360	0	0.00
28/04/2022	R023 On 04-August-22	6.05	Call	Bond Future	364	0	364	0	0.00
28/04/2022	R023 On 04-August-22	6.05	Put	Bond Future	58	0	58	0	0.00
28/04/2022	R023 On 04-August-22	6.04	Put	Bond Future	59	0	59	0	0.00
28/04/2022	R023 On 04-August-22	6.03	Put	Bond Future	59	0	59	0	0.00
28/04/2022	R023 On 03-November-22			Bond Future	5.24	102.2312	5.2410	102.2312	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
28/04/2022	R023 On 03-November-22	6.27	Call	Bond Future	347	0	347	0	0.00
28/04/2022	R023 On 03-November-22	6.25	Call	Bond Future	341	0	341	0	0.00
28/04/2022	R023 On 03-November-22	6.26	Call	Bond Future	344	0	344	0	0.00
28/04/2022	R023 On 03-November-22	6.26	Put	Bond Future	31	0	31	0	0.00
28/04/2022	R023 On 03-November-22	6.25	Put	Bond Future	31	0	31	0	0.00
28/04/2022	R023 On 03-November-22	6.27	Put	Bond Future	30	0	30	0	0.00
28/04/2022	R035 On 05-May-22			Bond Future	10.79	89.4307	10.7883	89.4307	57,764.00
28/04/2022	R035 On 05-May-22	10.82	Call	Bond Future	638	1	638	1	0.00
28/04/2022	R035 On 05-May-22	11.65	Call	Bond Future	5118	6	5118	6	0.00
28/04/2022	R035 On 05-May-22	12.64	Call	Bond Future	10475	11	10475	11	0.00
28/04/2022	R035 On 05-May-22	10.72	Call	Bond Future	337	1	337	1	0.00
28/04/2022	R035 On 05-May-22	11.63	Call	Bond Future	5004	6	5004	6	0.00
28/04/2022	R035 On 05-May-22	11.64	Call	Bond Future	5061	6	5061	6	0.00
28/04/2022	R035 On 05-May-22	11.64	Put	Bond Future	0	0	0	0	0.00
28/04/2022	R035 On 05-May-22	11.63	Put	Bond Future	0	0	0	0	0.00
28/04/2022	R035 On 05-May-22	10.72	Put	Bond Future	762	0	762	0	0.00
28/04/2022	R035 On 05-May-22	12.64	Put	Bond Future	0	0	0	0	0.00
28/04/2022	R035 On 05-May-22	11.65	Put	Bond Future	0	0	0	0	0.00
28/04/2022	R035 On 05-May-22	10.82	Put	Bond Future	441	0	441	0	0.00
28/04/2022	R035 On 04-August-22			Bond Future	10.98	90.6324	10.9801	90.6324	123,492.00
28/04/2022	R035 On 04-August-22	10.74	Call	Bond Future	1288	2	1288	2	0.00
28/04/2022	R035 On 04-August-22	10.53	Call	Bond Future	827	1	827	1	400.00
28/04/2022	R035 On 04-August-22	11.13	Call	Bond Future	2484	3	2484	3	0.00
28/04/2022	R035 On 04-August-22	12.18	Call	Bond Future	7133	8	7133	8	0.00
28/04/2022	R035 On 04-August-22	10.64	Call	Bond Future	1053	1	1053	1	0.00
28/04/2022	R035 On 04-August-22	10.72	Call	Bond Future	1239	2	1239	2	0.00
28/04/2022	R035 On 04-August-22	10.73	Call	Bond Future	1263	2	1263	2	0.00
28/04/2022	R035 On 04-August-22	9.84	Call	Bond Future	83	0	83	0	100.00
28/04/2022	R035 On 04-August-22	9.53	Call	Bond Future	24	0	24	0	400.00
28/04/2022	R035 On 04-August-22	9.53	Put	Bond Future	9450	9	9450	9	0.00
28/04/2022	R035 On 04-August-22	9.84	Put	Bond Future	7376	7	7376	7	0.00
28/04/2022	R035 On 04-August-22	10.53	Put	Bond Future	3605	3	3605	3	0.00
28/04/2022	R035 On 04-August-22	10.73	Put	Bond Future	2792	2	2792	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
28/04/2022	R035 On 04-August-22	10.72	Put	Bond Future	2829	2	2829	2	0.00
28/04/2022	R035 On 04-August-22	10.64	Put	Bond Future	3141	3	3141	3	100.00
28/04/2022	R035 On 04-August-22	11.13	Put	Bond Future	1586	1	1586	1	100.00
28/04/2022	R035 On 04-August-22	12.18	Put	Bond Future	308	0	308	0	400.00
28/04/2022	R035 On 04-August-22	10.74	Put	Bond Future	2755	2	2755	2	0.00
28/04/2022	R035 On 03-November-22			Bond Future	11.16	87.4438	11.1621	87.4438	130.00
28/04/2022	R035 On 03-November-22	11.14	Call	Bond Future	2584	3	2584	3	0.00
28/04/2022	R035 On 03-November-22	11.13	Call	Bond Future	2554	3	2554	3	0.00
28/04/2022	R035 On 03-November-22	10.30	Call	Bond Future	685	1	685	1	1,000.00
28/04/2022	R035 On 03-November-22	9.82	Call	Bond Future	226	0	226	0	582.00
28/04/2022	R035 On 03-November-22	11.15	Call	Bond Future	2615	3	2615	3	0.00
28/04/2022	R035 On 03-November-22	12.68	Call	Bond Future	8844	10	8844	10	0.00
28/04/2022	R035 On 03-November-22	11.05	Call	Bond Future	2317	3	2317	3	1,000.00
28/04/2022	R035 On 03-November-22	10.57	Call	Bond Future	1151	1	1151	1	0.00
28/04/2022	R035 On 03-November-22	10.99	Call	Bond Future	2147	3	2147	3	0.00
28/04/2022	R035 On 03-November-22	10.99	Put	Bond Future	3168	3	3168	3	582.00
28/04/2022	R035 On 03-November-22	10.57	Put	Bond Future	4738	4	4738	4	582.00
28/04/2022	R035 On 03-November-22	12.68	Put	Bond Future	548	0	548	0	1,000.00
28/04/2022	R035 On 03-November-22	11.15	Put	Bond Future	2686	2	2686	2	0.00
28/04/2022	R035 On 03-November-22	9.82	Put	Bond Future	8672	8	8672	8	0.00
28/04/2022	R035 On 03-November-22	10.30	Put	Bond Future	5979	5	5979	5	0.00
28/04/2022	R035 On 03-November-22	11.13	Put	Bond Future	2743	2	2743	2	0.00
28/04/2022	R035 On 03-November-22	11.14	Put	Bond Future	2715	2	2715	2	0.00
28/04/2022	R035 On 03-November-22	11.05	Put	Bond Future	2980	3	2980	3	0.00
28/04/2022	R035 On 02-February-23			Bond Future	11.33	88.9056	11.3262	88.9056	0.00
28/04/2022	R035 On 02-February-23	11.05	Call	Bond Future	2339	3	2339	3	1,000.00
28/04/2022	R035 On 02-February-23	11.06	Call	Bond Future	2365	3	2365	3	0.00
28/04/2022	R035 On 02-February-23	13.22	Call	Bond Future	10572	11	10572	11	0.00
28/04/2022	R035 On 02-February-23	10.86	Call	Bond Future	1869	2	1869	2	0.00
28/04/2022	R035 On 02-February-23	10.87	Call	Bond Future	1892	2	1892	2	0.00
28/04/2022	R035 On 02-February-23	10.30	Call	Bond Future	810	1	810	1	1,000.00
28/04/2022	R035 On 02-February-23	10.88	Call	Bond Future	1916	2	1916	2	0.00
28/04/2022	R035 On 02-February-23	10.66	Call	Bond Future	1432	2	1432	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
28/04/2022	R035 On 02-February-23	9.81	Call	Bond Future	349	0	349	0	582.00
28/04/2022	R035 On 02-February-23	9.81	Put	Bond Future	9732	9	9732	9	0.00
28/04/2022	R035 On 02-February-23	10.30	Put	Bond Future	7007	6	7007	6	0.00
28/04/2022	R035 On 02-February-23	10.66	Put	Bond Future	5383	5	5383	5	582.00
28/04/2022	R035 On 02-February-23	10.88	Put	Bond Future	4534	4	4534	4	0.00
28/04/2022	R035 On 02-February-23	13.22	Put	Bond Future	633	1	633	1	1,000.00
28/04/2022	R035 On 02-February-23	10.87	Put	Bond Future	4570	4	4570	4	0.00
28/04/2022	R035 On 02-February-23	10.86	Put	Bond Future	4607	4	4607	4	0.00
28/04/2022	R035 On 02-February-23	11.06	Put	Bond Future	3914	3	3914	3	582.00
28/04/2022	R035 On 02-February-23	11.05	Put	Bond Future	3947	3	3947	3	0.00
28/04/2022	R035 On 04-May-23			Bond Future	11.49	85.9067	11.4895	85.9067	0.00
28/04/2022	R035 On 04-May-23	11.22	Call	Bond Future	2797	3	2797	3	0.00
28/04/2022	R035 On 04-May-23	11.20	Call	Bond Future	2745	3	2745	3	0.00
28/04/2022	R035 On 04-May-23	11.21	Call	Bond Future	2771	3	2771	3	0.00
28/04/2022	R035 On 04-May-23	11.22	Put	Bond Future	4328	4	4328	4	0.00
28/04/2022	R035 On 04-May-23	11.20	Put	Bond Future	4391	4	4391	4	0.00
28/04/2022	R035 On 04-May-23	11.21	Put	Bond Future	4360	4	4360	4	0.00
28/04/2022	R186 On 05-May-22			Bond Future	8.32	112.7000	8.3159	112.7000	35,068.00
28/04/2022	R186 On 05-May-22	6.73	Call	Bond Future	0	0	0	0	3,600.00
28/04/2022	R186 On 05-May-22	8.64	Call	Bond Future	1301	2	1301	2	0.00
28/04/2022	R186 On 05-May-22	8.94	Call	Bond Future	2439	3	2439	3	0.00
28/04/2022	R186 On 05-May-22	8.31	Call	Bond Future	312	1	312	1	0.00
28/04/2022	R186 On 05-May-22	8.35	Call	Bond Future	397	1	397	1	454.00
28/04/2022	R186 On 05-May-22	7.88	Call	Bond Future	3	0	3	0	435.00
28/04/2022	R186 On 05-May-22	8.30	Call	Bond Future	292	1	292	1	0.00
28/04/2022	R186 On 05-May-22	7.28	Call	Bond Future	0	0	0	0	435.00
28/04/2022	R186 On 05-May-22	7.48	Call	Bond Future	0	0	0	0	3,600.00
28/04/2022	R186 On 05-May-22	9.18	Call	Bond Future	3357	4	3357	4	0.00
28/04/2022	R186 On 05-May-22	8.32	Call	Bond Future	332	1	332	1	0.00
28/04/2022	R186 On 05-May-22	8.14	Call	Bond Future	82	0	82	0	454.00
28/04/2022	R186 On 05-May-22	8.14	Put	Bond Future	782	0	782	0	0.00
28/04/2022	R186 On 05-May-22	8.32	Put	Bond Future	316	0	316	0	0.00
28/04/2022	R186 On 05-May-22	9.18	Put	Bond Future	0	0	0	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
28/04/2022	R186 On 05-May-22	7.48	Put	Bond Future	3376	3	3376	3	0.00
28/04/2022	R186 On 05-May-22	7.28	Put	Bond Future	4204	4	4204	4	0.00
28/04/2022	R186 On 05-May-22	8.30	Put	Bond Future	355	0	355	0	0.00
28/04/2022	R186 On 05-May-22	7.88	Put	Bond Future	1748	1	1748	1	0.00
28/04/2022	R186 On 05-May-22	8.35	Put	Bond Future	262	0	262	0	0.00
28/04/2022	R186 On 05-May-22	8.31	Put	Bond Future	335	0	335	0	0.00
28/04/2022	R186 On 05-May-22	8.94	Put	Bond Future	1	0	1	0	454.00
28/04/2022	R186 On 05-May-22	8.64	Put	Bond Future	27	0	27	0	4,035.00
28/04/2022	R186 On 05-May-22	6.73	Put	Bond Future	6518	6	6518	6	0.00
28/04/2022	R186 On 04-August-22			Bond Future	8.53	108.9263	8.5292	108.9263	78,030.00
28/04/2022	R186 On 04-August-22	8.14	Call	Bond Future	590	1	590	1	0.00
28/04/2022	R186 On 04-August-22	8.13	Call	Bond Future	578	1	578	1	0.00
28/04/2022	R186 On 04-August-22	6.96	Call	Bond Future	24	0	24	0	3,600.00
28/04/2022	R186 On 04-August-22	8.15	Call	Bond Future	603	1	603	1	0.00
28/04/2022	R186 On 04-August-22	9.78	Call	Bond Future	4707	5	4707	5	0.00
28/04/2022	R186 On 04-August-22	7.96	Call	Bond Future	393	1	393	1	3,600.00
28/04/2022	R186 On 04-August-22	9.78	Put	Bond Future	155	0	155	0	3,600.00
28/04/2022	R186 On 04-August-22	8.15	Put	Bond Future	2033	2	2033	2	0.00
28/04/2022	R186 On 04-August-22	6.96	Put	Bond Future	6097	6	6097	6	0.00
28/04/2022	R186 On 04-August-22	7.96	Put	Bond Future	2548	2	2548	2	0.00
28/04/2022	R186 On 04-August-22	8.13	Put	Bond Future	2084	2	2084	2	0.00
28/04/2022	R186 On 04-August-22	8.14	Put	Bond Future	2058	2	2058	2	0.00
28/04/2022	R186 On 03-November-22			Bond Future	8.73	110.4850	8.7266	110.4850	11,129.00
28/04/2022	R186 On 03-November-22	8.55	Call	Bond Future	1333	2	1333	2	0.00
28/04/2022	R186 On 03-November-22	8.53	Call	Bond Future	1299	2	1299	2	0.00
28/04/2022	R186 On 03-November-22	8.54	Call	Bond Future	1316	2	1316	2	0.00
28/04/2022	R186 On 03-November-22	8.54	Put	Bond Future	1976	2	1976	2	0.00
28/04/2022	R186 On 03-November-22	8.53	Put	Bond Future	1995	2	1995	2	0.00
28/04/2022	R186 On 03-November-22	8.55	Put	Bond Future	1958	2	1958	2	0.00
28/04/2022	R186 On 02-February-23			Bond Future	8.88	107.0368	8.8816	107.0368	0.00
28/04/2022	R186 On 02-February-23	8.34	Call	Bond Future	1047	1	1047	1	0.00
28/04/2022	R186 On 02-February-23	8.32	Call	Bond Future	1020	1	1020	1	0.00
28/04/2022	R186 On 02-February-23	8.33	Call	Bond Future	1034	1	1034	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
28/04/2022	R186 On 02-February-23	8.33	Put	Bond Future	2885	3	2885	3	0.00
28/04/2022	R186 On 02-February-23	8.32	Put	Bond Future	2906	3	2906	3	0.00
28/04/2022	R186 On 02-February-23	8.34	Put	Bond Future	2864	3	2864	3	0.00
28/04/2022	R186 On 04-May-23			Bond Future	9.06	108.8363	9.0575	108.8363	0.00
28/04/2022	R186 On 04-May-23	8.82	Call	Bond Future	1725	2	1725	2	0.00
28/04/2022	R186 On 04-May-23	8.83	Call	Bond Future	1740	2	1740	2	0.00
28/04/2022	R186 On 04-May-23	8.84	Call	Bond Future	1755	2	1755	2	0.00
28/04/2022	R186 On 04-May-23	8.83	Put	Bond Future	2451	2	2451	2	0.00
28/04/2022	R186 On 04-May-23	8.84	Put	Bond Future	2435	2	2435	2	0.00
28/04/2022	R186 On 04-May-23	8.82	Put	Bond Future	2467	2	2467	2	0.00
28/04/2022	R197 On 05-May-22			Bond Future	330.05	330.0412	330.0468	330.0412	615.00
28/04/2022	R197 On 04-August-22			Bond Future	326.10	326.1011	326.1024	326.1011	328.00
28/04/2022	R197 On 03-November-22			Bond Future	330.84	330.8429	330.8423	330.8429	0.00
28/04/2022	R197 On 02-February-23			Bond Future	327.74	327.7481	327.7448	327.7481	0.00
28/04/2022	R197 On 04-May-23			Bond Future	333.32	333.3222	333.3176	333.3222	0.00
28/04/2022	R202 On 05-May-22			Bond Future	250.83	250.7936	250.8350	250.7936	786.00
28/04/2022	R202 On 04-August-22			Bond Future	249.77	249.7342	249.7727	249.7342	6,519.00
28/04/2022	R202 On 03-November-22			Bond Future	253.40	253.3651	253.4029	253.3651	0.00
28/04/2022	R202 On 02-February-23			Bond Future	253.07	253.0331	253.0693	253.0331	0.00
28/04/2022	R202 On 04-May-23			Bond Future	257.37	257.3345	257.3703	257.3345	0.00
28/04/2022	R209 On 05-May-22			Bond Future	10.76	69.3597	10.7568	69.3597	12,030.00
28/04/2022	R209 On 05-May-22	11.45	Call	Bond Future	3623	4	3623	4	0.00
28/04/2022	R209 On 05-May-22	12.00	Call	Bond Future	6302	7	6302	7	0.00
28/04/2022	R209 On 05-May-22	11.44	Call	Bond Future	3573	4	3573	4	0.00
28/04/2022	R209 On 05-May-22	11.43	Call	Bond Future	3523	4	3523	4	0.00
28/04/2022	R209 On 05-May-22	9.50	Call	Bond Future	0	0	0	0	2,975.00
28/04/2022	R209 On 05-May-22	9.75	Call	Bond Future	0	0	0	0	5,025.00
28/04/2022	R209 On 05-May-22	10.25	Call	Bond Future	2	0	2	0	0.00
28/04/2022	R209 On 05-May-22	10.75	Call	Bond Future	467	1	467	1	0.00
28/04/2022	R209 On 05-May-22	10.75	Put	Bond Future	504	0	504	0	1,050.00
28/04/2022	R209 On 05-May-22	10.25	Put	Bond Future	2835	2	2835	2	7,500.00
28/04/2022	R209 On 05-May-22	9.75	Put	Bond Future	5793	5	5793	5	0.00
28/04/2022	R209 On 05-May-22	9.50	Put	Bond Future	7338	7	7338	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
28/04/2022	R209 On 05-May-22	11.43	Put	Bond Future	2	0	2	0	0.00
28/04/2022	R209 On 05-May-22	11.44	Put	Bond Future	2	0	2	0	0.00
28/04/2022	R209 On 05-May-22	12.00	Put	Bond Future	0	0	0	0	8,550.00
28/04/2022	R209 On 05-May-22	11.45	Put	Bond Future	2	0	2	0	0.00
28/04/2022	R209 On 04-August-22			Bond Future	10.93	70.2917	10.9265	70.2917	13,944.00
28/04/2022	R209 On 04-August-22	10.59	Call	Bond Future	909	1	909	1	0.00
28/04/2022	R209 On 04-August-22	10.57	Call	Bond Future	871	1	871	1	0.00
28/04/2022	R209 On 04-August-22	10.58	Call	Bond Future	890	1	890	1	0.00
28/04/2022	R209 On 04-August-22	10.58	Put	Bond Future	2765	2	2765	2	0.00
28/04/2022	R209 On 04-August-22	10.57	Put	Bond Future	2801	2	2801	2	0.00
28/04/2022	R209 On 04-August-22	10.59	Put	Bond Future	2729	2	2729	2	0.00
28/04/2022	R209 On 03-November-22			Bond Future	11.09	68.1530	11.0861	68.1530	4,135.00
28/04/2022	R209 On 03-November-22	11.50	Call	Bond Future	3563	4	3563	4	0.00
28/04/2022	R209 On 03-November-22	11.00	Call	Bond Future	2070	3	2070	3	0.00
28/04/2022	R209 On 03-November-22	11.01	Call	Bond Future	2096	3	2096	3	0.00
28/04/2022	R209 On 03-November-22	11.02	Call	Bond Future	2122	3	2122	3	0.00
28/04/2022	R209 On 03-November-22	10.00	Call	Bond Future	333	0	333	0	0.00
28/04/2022	R209 On 03-November-22	10.50	Call	Bond Future	988	1	988	1	0.00
28/04/2022	R209 On 03-November-22	11.03	Call	Bond Future	2148	3	2148	3	0.00
28/04/2022	R209 On 03-November-22	9.25	Call	Bond Future	54	0	54	0	9,500.00
28/04/2022	R209 On 03-November-22	9.50	Call	Bond Future	105	0	105	0	0.00
28/04/2022	R209 On 03-November-22	9.50	Put	Bond Future	9106	8	9106	8	0.00
28/04/2022	R209 On 03-November-22	10.50	Put	Bond Future	4132	4	4132	4	0.00
28/04/2022	R209 On 03-November-22	9.25	Put	Bond Future	10625	10	10625	10	0.00
28/04/2022	R209 On 03-November-22	11.03	Put	Bond Future	2440	2	2440	2	0.00
28/04/2022	R209 On 03-November-22	10.00	Put	Bond Future	6324	6	6324	6	9,500.00
28/04/2022	R209 On 03-November-22	11.02	Put	Bond Future	2466	2	2466	2	0.00
28/04/2022	R209 On 03-November-22	11.01	Put	Bond Future	2492	2	2492	2	0.00
28/04/2022	R209 On 03-November-22	11.00	Put	Bond Future	2519	2	2519	2	9,500.00
28/04/2022	R209 On 03-November-22	11.50	Put	Bond Future	1462	1	1462	1	0.00
28/04/2022	R209 On 02-February-23			Bond Future	11.23	69.2928	11.2254	69.2928	0.00
28/04/2022	R209 On 02-February-23	10.80	Call	Bond Future	1746	2	1746	2	0.00
28/04/2022	R209 On 02-February-23	10.79	Call	Bond Future	1725	2	1725	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
28/04/2022	R209 On 02-February-23	10.78	Call	Bond Future	1704	2	1704	2	0.00
28/04/2022	R209 On 02-February-23	10.80	Put	Bond Future	3963	3	3963	3	0.00
28/04/2022	R209 On 02-February-23	10.78	Put	Bond Future	4029	4	4029	4	0.00
28/04/2022	R209 On 02-February-23	10.79	Put	Bond Future	3996	4	3996	4	0.00
28/04/2022	R209 On 04-May-23			Bond Future	11.37	67.3093	11.3698	67.3093	0.00
28/04/2022	R209 On 04-May-23	11.11	Call	Bond Future	2449	3	2449	3	0.00
28/04/2022	R209 On 04-May-23	11.10	Call	Bond Future	2426	3	2426	3	0.00
28/04/2022	R209 On 04-May-23	11.09	Call	Bond Future	2404	3	2404	3	0.00
28/04/2022	R209 On 04-May-23	11.09	Put	Bond Future	3822	3	3822	3	0.00
28/04/2022	R209 On 04-May-23	11.10	Put	Bond Future	3793	3	3793	3	0.00
28/04/2022	R209 On 04-May-23	11.11	Put	Bond Future	3765	3	3765	3	0.00
28/04/2022	R210 On 05-May-22			Bond Future	219.64	219.6111	219.6406	219.6111	972.00
28/04/2022	R210 On 04-August-22			Bond Future	222.64	222.6172	222.6442	222.6172	965.00
28/04/2022	R210 On 03-November-22			Bond Future	222.93	222.9034	222.9296	222.9034	0.00
28/04/2022	R210 On 02-February-23			Bond Future	226.70	226.6734	226.6981	226.6734	0.00
28/04/2022	R210 On 04-May-23			Bond Future	227.51	227.4904	227.5147	227.4904	0.00
28/04/2022	R213 On 05-May-22			Bond Future	10.27	83.4185	10.2691	83.4185	21,678.00
28/04/2022	R213 On 05-May-22	10.65	Call	Bond Future	1906	3	1906	3	0.00
28/04/2022	R213 On 05-May-22	10.64	Call	Bond Future	1860	3	1860	3	0.00
28/04/2022	R213 On 05-May-22	10.63	Call	Bond Future	1815	3	1815	3	0.00
28/04/2022	R213 On 05-May-22	10.65	Put	Bond Future	31	0	31	0	0.00
28/04/2022	R213 On 05-May-22	10.64	Put	Bond Future	34	0	34	0	0.00
28/04/2022	R213 On 05-May-22	10.63	Put	Bond Future	37	0	37	0	0.00
28/04/2022	R213 On 04-August-22			Bond Future	10.47	84.5394	10.4711	84.5394	26,440.00
28/04/2022	R213 On 04-August-22	9.90	Call	Bond Future	513	1	513	1	0.00
28/04/2022	R213 On 04-August-22	9.88	Call	Bond Future	488	1	488	1	0.00
28/04/2022	R213 On 04-August-22	9.89	Call	Bond Future	500	1	500	1	0.00
28/04/2022	R213 On 04-August-22	9.90	Put	Bond Future	3342	3	3342	3	0.00
28/04/2022	R213 On 04-August-22	9.88	Put	Bond Future	3418	3	3418	3	0.00
28/04/2022	R213 On 04-August-22	9.89	Put	Bond Future	3380	3	3380	3	0.00
28/04/2022	R213 On 03-November-22			Bond Future	10.66	82.2112	10.6643	82.2112	0.00
28/04/2022	R213 On 03-November-22	10.40	Call	Bond Future	1533	2	1533	2	0.00
28/04/2022	R213 On 03-November-22	9.98	Call	Bond Future	809	1	809	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
28/04/2022	R213 On 03-November-22	10.19	Call	Bond Future	1138	1	1138	1	0.00
28/04/2022	R213 On 03-November-22	9.84	Call	Bond Future	627	1	627	1	0.00
28/04/2022	R213 On 03-November-22	9.13	Call	Bond Future	142	0	142	0	200.00
28/04/2022	R213 On 03-November-22	10.38	Call	Bond Future	1493	2	1493	2	0.00
28/04/2022	R213 On 03-November-22	10.39	Call	Bond Future	1513	2	1513	2	0.00
28/04/2022	R213 On 03-November-22	10.37	Call	Bond Future	1473	2	1473	2	0.00
28/04/2022	R213 On 03-November-22	9.19	Call	Bond Future	162	0	162	0	476.00
28/04/2022	R213 On 03-November-22	9.19	Put	Bond Future	7498	7	7498	7	0.00
28/04/2022	R213 On 03-November-22	10.37	Put	Bond Future	2873	2	2873	2	200.00
28/04/2022	R213 On 03-November-22	10.39	Put	Bond Future	2817	2	2817	2	0.00
28/04/2022	R213 On 03-November-22	10.38	Put	Bond Future	2844	2	2844	2	0.00
28/04/2022	R213 On 03-November-22	9.13	Put	Bond Future	7795	7	7795	7	0.00
28/04/2022	R213 On 03-November-22	9.84	Put	Bond Future	4628	4	4628	4	476.00
28/04/2022	R213 On 03-November-22	10.19	Put	Bond Future	3409	3	3409	3	476.00
28/04/2022	R213 On 03-November-22	9.98	Put	Bond Future	4112	4	4112	4	200.00
28/04/2022	R213 On 03-November-22	10.40	Put	Bond Future	2789	2	2789	2	0.00
28/04/2022	R213 On 02-February-23			Bond Future	10.84	83.5847	10.8371	83.5847	0.00
28/04/2022	R213 On 02-February-23	10.43	Call	Bond Future	1637	2	1637	2	912.00
28/04/2022	R213 On 02-February-23	10.22	Call	Bond Future	1263	2	1263	2	0.00
28/04/2022	R213 On 02-February-23	9.16	Call	Bond Future	242	0	242	0	476.00
28/04/2022	R213 On 02-February-23	10.21	Call	Bond Future	1246	2	1246	2	0.00
28/04/2022	R213 On 02-February-23	12.20	Call	Bond Future	6721	7	6721	7	0.00
28/04/2022	R213 On 02-February-23	10.01	Call	Bond Future	944	1	944	1	0.00
28/04/2022	R213 On 02-February-23	10.23	Call	Bond Future	1279	2	1279	2	0.00
28/04/2022	R213 On 02-February-23	10.35	Call	Bond Future	1488	2	1488	2	0.00
28/04/2022	R213 On 02-February-23	10.35	Put	Bond Future	3755	3	3755	3	476.00
28/04/2022	R213 On 02-February-23	12.20	Put	Bond Future	791	1	791	1	912.00
28/04/2022	R213 On 02-February-23	10.22	Put	Bond Future	4149	4	4149	4	0.00
28/04/2022	R213 On 02-February-23	10.43	Put	Bond Future	3526	3	3526	3	0.00
28/04/2022	R213 On 02-February-23	10.21	Put	Bond Future	4180	4	4180	4	0.00
28/04/2022	R213 On 02-February-23	9.16	Put	Bond Future	8401	8	8401	8	0.00
28/04/2022	R213 On 02-February-23	10.01	Put	Bond Future	4842	4	4842	4	476.00
28/04/2022	R213 On 02-February-23	10.23	Put	Bond Future	4117	4	4117	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
28/04/2022	R213 On 04-May-23			Bond Future	11.01	81.4450	11.0116	81.4450	0.00
28/04/2022	R213 On 04-May-23	10.74	Call	Bond Future	2270	3	2270	3	0.00
28/04/2022	R213 On 04-May-23	10.73	Call	Bond Future	2249	3	2249	3	0.00
28/04/2022	R213 On 04-May-23	10.75	Call	Bond Future	2290	3	2290	3	0.00
28/04/2022	R213 On 04-May-23	10.75	Put	Bond Future	3464	3	3464	3	0.00
28/04/2022	R213 On 04-May-23	10.73	Put	Bond Future	3513	3	3513	3	0.00
28/04/2022	R213 On 04-May-23	10.74	Put	Bond Future	3488	3	3488	3	0.00
28/04/2022	R214 On 05-May-22			Bond Future	11.03	66.4208	11.0313	66.4208	9,531.00
28/04/2022	R214 On 05-May-22	11.73	Call	Bond Future	3739	5	3739	5	0.00
28/04/2022	R214 On 05-May-22	11.74	Call	Bond Future	3789	5	3789	5	0.00
28/04/2022	R214 On 05-May-22	11.75	Call	Bond Future	3840	5	3840	5	0.00
28/04/2022	R214 On 05-May-22	11.73	Put	Bond Future	2	0	2	0	0.00
28/04/2022	R214 On 05-May-22	11.74	Put	Bond Future	2	0	2	0	0.00
28/04/2022	R214 On 05-May-22	11.75	Put	Bond Future	1	0	1	0	0.00
28/04/2022	R214 On 04-August-22			Bond Future	11.19	67.3133	11.1947	67.3133	15,274.00
28/04/2022	R214 On 04-August-22	10.97	Call	Bond Future	1200	2	1200	2	0.00
28/04/2022	R214 On 04-August-22	10.98	Call	Bond Future	1223	2	1223	2	0.00
28/04/2022	R214 On 04-August-22	10.99	Call	Bond Future	1247	2	1247	2	0.00
28/04/2022	R214 On 04-August-22	10.98	Put	Bond Future	2416	2	2416	2	0.00
28/04/2022	R214 On 04-August-22	10.99	Put	Bond Future	2383	2	2383	2	0.00
28/04/2022	R214 On 04-August-22	10.97	Put	Bond Future	2449	2	2449	2	0.00
28/04/2022	R214 On 03-November-22			Bond Future	11.35	64.9914	11.3487	64.9914	0.00
28/04/2022	R214 On 03-November-22	11.35	Call	Bond Future	2408	3	2408	3	0.00
28/04/2022	R214 On 03-November-22	11.36	Call	Bond Future	2436	3	2436	3	0.00
28/04/2022	R214 On 03-November-22	11.34	Call	Bond Future	2380	3	2380	3	0.00
28/04/2022	R214 On 03-November-22	11.36	Put	Bond Future	2375	2	2375	2	0.00
28/04/2022	R214 On 03-November-22	11.35	Put	Bond Future	2401	2	2401	2	0.00
28/04/2022	R214 On 03-November-22	11.34	Put	Bond Future	2426	2	2426	2	0.00
28/04/2022	R214 On 02-February-23			Bond Future	11.49	66.0778	11.4868	66.0778	0.00
28/04/2022	R214 On 02-February-23	11.09	Call	Bond Future	1905	2	1905	2	0.00
28/04/2022	R214 On 02-February-23	11.07	Call	Bond Future	1861	2	1861	2	0.00
28/04/2022	R214 On 02-February-23	11.08	Call	Bond Future	1882	2	1882	2	0.00
28/04/2022	R214 On 02-February-23	11.08	Put	Bond Future	4080	4	4080	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
28/04/2022	R214 On 02-February-23	11.07	Put	Bond Future	4114	4	4114	4	0.00
28/04/2022	R214 On 02-February-23	11.09	Put	Bond Future	4047	4	4047	4	0.00
28/04/2022	R214 On 04-May-23			Bond Future	11.62	63.8975	11.6229	63.8975	0.00
28/04/2022	R214 On 04-May-23	11.38	Call	Bond Future	2620	3	2620	3	0.00
28/04/2022	R214 On 04-May-23	11.36	Call	Bond Future	2571	3	2571	3	0.00
28/04/2022	R214 On 04-May-23	11.37	Call	Bond Future	2596	3	2596	3	0.00
28/04/2022	R214 On 04-May-23	11.36	Put	Bond Future	3952	4	3952	4	0.00
28/04/2022	R214 On 04-May-23	11.37	Put	Bond Future	3923	3	3923	3	0.00
28/04/2022	R214 On 04-May-23	11.38	Put	Bond Future	3894	3	3894	3	0.00
28/04/2022	R248 On 05-May-22			Bond Future	10.99	83.6259	10.9912	83.6259	127,860.00
28/04/2022	R248 On 05-May-22	11.81	Call	Bond Future	5470	7	5470	7	0.00
28/04/2022	R248 On 05-May-22	11.79	Call	Bond Future	5344	6	5344	6	0.00
28/04/2022	R248 On 05-May-22	11.80	Call	Bond Future	5407	6	5407	6	0.00
28/04/2022	R248 On 05-May-22	11.79	Put	Bond Future	1	0	1	0	0.00
28/04/2022	R248 On 05-May-22	11.81	Put	Bond Future	1	0	1	0	0.00
28/04/2022	R248 On 05-May-22	11.80	Put	Bond Future	1	0	1	0	0.00
28/04/2022	R248 On 04-August-22			Bond Future	11.15	84.7497	11.1524	84.7497	188,118.00
28/04/2022	R248 On 04-August-22	11.00	Call	Bond Future	1716	2	1716	2	0.00
28/04/2022	R248 On 04-August-22	10.90	Call	Bond Future	1416	2	1416	2	1,700.00
28/04/2022	R248 On 04-August-22	10.40	Call	Bond Future	384	1	384	1	0.00
28/04/2022	R248 On 04-August-22	9.70	Call	Bond Future	23	0	23	0	0.00
28/04/2022	R248 On 04-August-22	10.98	Call	Bond Future	1653	2	1653	2	0.00
28/04/2022	R248 On 04-August-22	10.20	Call	Bond Future	183	0	183	0	1,700.00
28/04/2022	R248 On 04-August-22	10.99	Call	Bond Future	1684	2	1684	2	0.00
28/04/2022	R248 On 04-August-22	10.99	Put	Bond Future	2823	2	2823	2	0.00
28/04/2022	R248 On 04-August-22	10.40	Put	Bond Future	5905	5	5905	5	0.00
28/04/2022	R248 On 04-August-22	10.98	Put	Bond Future	2862	2	2862	2	0.00
28/04/2022	R248 On 04-August-22	9.70	Put	Bond Future	11298	10	11298	10	0.00
28/04/2022	R248 On 04-August-22	10.20	Put	Bond Future	7284	6	7284	6	0.00
28/04/2022	R248 On 04-August-22	10.90	Put	Bond Future	3197	3	3197	3	0.00
28/04/2022	R248 On 04-August-22	11.00	Put	Bond Future	2783	2	2783	2	0.00
28/04/2022	R248 On 03-November-22			Bond Future	11.30	81.5402	11.3043	81.5402	0.00
28/04/2022	R248 On 03-November-22	11.30	Call	Bond Future	2989	4	2989	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
28/04/2022	R248 On 03-November-22	11.31	Call	Bond Future	3025	4	3025	4	0.00
28/04/2022	R248 On 03-November-22	11.32	Call	Bond Future	3060	4	3060	4	0.00
28/04/2022	R248 On 03-November-22	11.30	Put	Bond Future	3018	3	3018	3	0.00
28/04/2022	R248 On 03-November-22	11.31	Put	Bond Future	2986	3	2986	3	0.00
28/04/2022	R248 On 03-November-22	11.32	Put	Bond Future	2954	2	2954	2	0.00
28/04/2022	R248 On 02-February-23			Bond Future	11.44	82.9035	11.4404	82.9035	0.00
28/04/2022	R248 On 02-February-23	11.06	Call	Bond Future	2413	3	2413	3	0.00
28/04/2022	R248 On 02-February-23	11.07	Call	Bond Future	2441	3	2441	3	0.00
28/04/2022	R248 On 02-February-23	11.08	Call	Bond Future	2470	3	2470	3	0.00
28/04/2022	R248 On 02-February-23	11.08	Put	Bond Future	4921	4	4921	4	0.00
28/04/2022	R248 On 02-February-23	11.07	Put	Bond Future	4962	4	4962	4	0.00
28/04/2022	R248 On 02-February-23	11.06	Put	Bond Future	5003	4	5003	4	0.00
28/04/2022	R248 On 04-May-23			Bond Future	11.57	79.8673	11.5743	79.8673	0.00
28/04/2022	R248 On 04-May-23	11.33	Call	Bond Future	3262	4	3262	4	0.00
28/04/2022	R248 On 04-May-23	11.34	Call	Bond Future	3292	4	3292	4	0.00
28/04/2022	R248 On 04-May-23	11.35	Call	Bond Future	3323	4	3323	4	0.00
28/04/2022	R248 On 04-May-23	11.35	Put	Bond Future	4802	4	4802	4	0.00
28/04/2022	R248 On 04-May-23	11.34	Put	Bond Future	4839	4	4839	4	0.00
28/04/2022	R248 On 04-May-23	11.33	Put	Bond Future	4875	4	4875	4	0.00