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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
19/04/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2022	2025 On 05-May-22			Bond Future	160.67	160.8864	160.6707	160.8864	611.00
19/04/2022	2025 On 04-August-22			Bond Future	161.27	161.4372	161.2705	161.4372	6,424.00
19/04/2022	2025 On 03-November-22			Bond Future	163.63	163.8808	163.6252	163.8808	0.00
19/04/2022	2025 On 02-February-23			Bond Future	164.74	165.0019	164.7414	165.0019	0.00
19/04/2022	2029 On 05-May-22			Bond Future	118.14	118.4455	118.1450	118.4455	2,554.00
19/04/2022	2029 On 04-August-22			Bond Future	119.78	120.0459	119.7796	120.0459	3,568.00
19/04/2022	2029 On 03-November-22			Bond Future	120.30	120.6303	120.2963	120.6303	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
19/04/2022	2029 On 02-February-23			Bond Future	122.34	122.6821	122.3421	122.6821	0.00
19/04/2022	2030 On 05-May-22			Bond Future	9.95	92.6327	9.9458	92.6327	77,880.00
19/04/2022	2030 On 05-May-22	7.73	Call	Bond Future	0	0	0	0	200.00
19/04/2022	2030 On 05-May-22	11.04	Call	Bond Future	5214	6	5214	6	0.00
19/04/2022	2030 On 05-May-22	10.19	Call	Bond Future	1432	2	1432	2	0.00
19/04/2022	2030 On 05-May-22	10.20	Call	Bond Future	1470	2	1470	2	0.00
19/04/2022	2030 On 05-May-22	9.35	Call	Bond Future	13	0	13	0	0.00
19/04/2022	2030 On 05-May-22	9.65	Call	Bond Future	143	0	143	0	0.00
19/04/2022	2030 On 05-May-22	8.81	Call	Bond Future	0	0	0	0	200.00
19/04/2022	2030 On 05-May-22	8.89	Call	Bond Future	0	0	0	0	1,800.00
19/04/2022	2030 On 05-May-22	9.60	Call	Bond Future	103	0	103	0	0.00
19/04/2022	2030 On 05-May-22	8.14	Call	Bond Future	0	0	0	0	1,800.00
19/04/2022	2030 On 05-May-22	8.47	Call	Bond Future	0	0	0	0	1,073.00
19/04/2022	2030 On 05-May-22	10.21	Call	Bond Future	1509	2	1509	2	0.00
19/04/2022	2030 On 05-May-22	9.95	Call	Bond Future	654	1	654	1	0.00
19/04/2022	2030 On 05-May-22	9.15	Call	Bond Future	2	0	2	0	7,500.00
19/04/2022	2030 On 05-May-22	9.15	Put	Bond Future	4053	3	4053	3	0.00
19/04/2022	2030 On 05-May-22	9.65	Put	Bond Future	1623	1	1623	1	5,000.00
19/04/2022	2030 On 05-May-22	8.81	Put	Bond Future	5854	5	5854	5	0.00
19/04/2022	2030 On 05-May-22	8.89	Put	Bond Future	5426	5	5426	5	0.00
19/04/2022	2030 On 05-May-22	10.21	Put	Bond Future	213	0	213	0	0.00
19/04/2022	2030 On 05-May-22	8.14	Put	Bond Future	9535	9	9535	9	0.00
19/04/2022	2030 On 05-May-22	9.60	Put	Bond Future	1836	1	1836	1	5,000.00
19/04/2022	2030 On 05-May-22	9.35	Put	Bond Future	3025	2	3025	2	1,073.00
19/04/2022	2030 On 05-May-22	10.20	Put	Bond Future	223	0	223	0	200.00
19/04/2022	2030 On 05-May-22	10.19	Put	Bond Future	234	0	234	0	0.00
19/04/2022	2030 On 05-May-22	11.04	Put	Bond Future	1	0	1	0	1,800.00
19/04/2022	2030 On 05-May-22	9.95	Put	Bond Future	633	0	633	0	1,073.00
19/04/2022	2030 On 05-May-22	7.73	Put	Bond Future	11877	11	11877	11	0.00
19/04/2022	2030 On 05-May-22	8.47	Put	Bond Future	7700	7	7700	7	0.00
19/04/2022	2030 On 04-August-22			Bond Future	10.16	89.8555	10.1614	89.8555	47,029.00
19/04/2022	2030 On 04-August-22	9.05	Call	Bond Future	133	0	133	0	800.00
19/04/2022	2030 On 04-August-22	9.54	Call	Bond Future	511	1	511	1	0.00

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19/04/2022	2030 On 04-August-22	8.30	Call	Bond Future	13	0	13	0	800.00
19/04/2022	2030 On 04-August-22	9.55	Call	Bond Future	523	1	523	1	0.00
19/04/2022	2030 On 04-August-22	9.56	Call	Bond Future	535	1	535	1	0.00
19/04/2022	2030 On 04-August-22	10.95	Call	Bond Future	4181	5	4181	5	0.00
19/04/2022	2030 On 04-August-22	10.95	Put	Bond Future	515	0	515	0	800.00
19/04/2022	2030 On 04-August-22	9.56	Put	Bond Future	3467	3	3467	3	0.00
19/04/2022	2030 On 04-August-22	9.55	Put	Bond Future	3505	3	3505	3	0.00
19/04/2022	2030 On 04-August-22	8.30	Put	Bond Future	9497	9	9497	9	0.00
19/04/2022	2030 On 04-August-22	9.54	Put	Bond Future	3543	3	3543	3	0.00
19/04/2022	2030 On 04-August-22	9.05	Put	Bond Future	5648	5	5648	5	0.00
19/04/2022	2030 On 03-November-22			Bond Future	10.36	91.1972	10.3560	91.1972	0.00
19/04/2022	2030 On 03-November-22	10.09	Call	Bond Future	1571	2	1571	2	0.00
19/04/2022	2030 On 03-November-22	10.08	Call	Bond Future	1551	2	1551	2	0.00
19/04/2022	2030 On 03-November-22	10.10	Call	Bond Future	1592	2	1592	2	0.00
19/04/2022	2030 On 03-November-22	10.10	Put	Bond Future	2784	2	2784	2	0.00
19/04/2022	2030 On 03-November-22	10.08	Put	Bond Future	2838	2	2838	2	0.00
19/04/2022	2030 On 03-November-22	10.09	Put	Bond Future	2811	2	2811	2	0.00
19/04/2022	2030 On 02-February-23			Bond Future	10.53	88.7247	10.5265	88.7247	0.00
19/04/2022	2030 On 02-February-23	10.01	Call	Bond Future	1510	2	1510	2	0.00
19/04/2022	2030 On 02-February-23	9.94	Call	Bond Future	1392	2	1392	2	0.00
19/04/2022	2030 On 02-February-23	8.81	Call	Bond Future	247	0	247	0	102.00
19/04/2022	2030 On 02-February-23	9.99	Call	Bond Future	1476	2	1476	2	0.00
19/04/2022	2030 On 02-February-23	10.00	Call	Bond Future	1493	2	1493	2	0.00
19/04/2022	2030 On 02-February-23	9.20	Call	Bond Future	482	1	482	1	0.00
19/04/2022	2030 On 02-February-23	9.66	Call	Bond Future	975	1	975	1	0.00
19/04/2022	2030 On 02-February-23	9.80	Call	Bond Future	1173	1	1173	1	0.00
19/04/2022	2030 On 02-February-23	8.81	Put	Bond Future	8363	8	8363	8	0.00
19/04/2022	2030 On 02-February-23	9.66	Put	Bond Future	4959	4	4959	4	102.00
19/04/2022	2030 On 02-February-23	9.20	Put	Bond Future	6674	6	6674	6	0.00
19/04/2022	2030 On 02-February-23	10.01	Put	Bond Future	3858	3	3858	3	0.00
19/04/2022	2030 On 02-February-23	9.94	Put	Bond Future	4064	4	4064	4	102.00
19/04/2022	2030 On 02-February-23	9.99	Put	Bond Future	3916	3	3916	3	0.00
19/04/2022	2030 On 02-February-23	10.00	Put	Bond Future	3886	3	3886	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2022	2030 On 02-February-23	9.80	Put	Bond Future	4498	4	4498	4	0.00
19/04/2022	2032 On 05-May-22			Bond Future	10.34	89.1281	10.3362	89.1281	132,735.00
19/04/2022	2032 On 05-May-22	9.58	Call	Bond Future	2	0	2	0	780.00
19/04/2022	2032 On 05-May-22	10.18	Call	Bond Future	367	1	367	1	780.00
19/04/2022	2032 On 05-May-22	11.02	Call	Bond Future	3730	5	3730	5	0.00
19/04/2022	2032 On 05-May-22	10.29	Call	Bond Future	613	1	613	1	993.00
19/04/2022	2032 On 05-May-22	11.04	Call	Bond Future	3832	5	3832	5	0.00
19/04/2022	2032 On 05-May-22	11.18	Call	Bond Future	4548	6	4548	6	0.00
19/04/2022	2032 On 05-May-22	10.98	Call	Bond Future	3527	4	3527	4	0.00
19/04/2022	2032 On 05-May-22	11.03	Call	Bond Future	3781	5	3781	5	0.00
19/04/2022	2032 On 05-May-22	11.03	Put	Bond Future	25	0	25	0	0.00
19/04/2022	2032 On 05-May-22	10.98	Put	Bond Future	34	0	34	0	993.00
19/04/2022	2032 On 05-May-22	11.02	Put	Bond Future	27	0	27	0	0.00
19/04/2022	2032 On 05-May-22	11.18	Put	Bond Future	9	0	9	0	780.00
19/04/2022	2032 On 05-May-22	10.29	Put	Bond Future	871	1	871	1	0.00
19/04/2022	2032 On 05-May-22	11.04	Put	Bond Future	24	0	24	0	0.00
19/04/2022	2032 On 05-May-22	10.18	Put	Bond Future	1243	1	1243	1	0.00
19/04/2022	2032 On 05-May-22	9.58	Put	Bond Future	4357	3	4357	3	0.00
19/04/2022	2032 On 04-August-22			Bond Future	10.53	90.3100	10.5312	90.3100	19,742.00
19/04/2022	2032 On 04-August-22	11.60	Call	Bond Future	5930	7	5930	7	0.00
19/04/2022	2032 On 04-August-22	11.89	Call	Bond Future	7203	8	7203	8	0.00
19/04/2022	2032 On 04-August-22	10.10	Call	Bond Future	853	1	853	1	1,300.00
19/04/2022	2032 On 04-August-22	10.20	Call	Bond Future	1044	1	1044	1	0.00
19/04/2022	2032 On 04-August-22	10.21	Call	Bond Future	1065	1	1065	1	0.00
19/04/2022	2032 On 04-August-22	10.22	Call	Bond Future	1085	2	1085	2	0.00
19/04/2022	2032 On 04-August-22	9.40	Call	Bond Future	116	0	116	0	1,300.00
19/04/2022	2032 On 04-August-22	9.72	Call	Bond Future	338	1	338	1	800.00
19/04/2022	2032 On 04-August-22	8.97	Call	Bond Future	16	0	16	0	800.00
19/04/2022	2032 On 04-August-22	8.97	Put	Bond Future	9045	8	9045	8	0.00
19/04/2022	2032 On 04-August-22	9.72	Put	Bond Future	4881	4	4881	4	0.00
19/04/2022	2032 On 04-August-22	9.40	Put	Bond Future	6538	6	6538	6	0.00
19/04/2022	2032 On 04-August-22	10.20	Put	Bond Future	2861	2	2861	2	0.00
19/04/2022	2032 On 04-August-22	10.21	Put	Bond Future	2826	2	2826	2	0.00

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19/04/2022	2032 On 04-August-22	10.22	Put	Bond Future	2791	2	2791	2	0.00
19/04/2022	2032 On 04-August-22	10.10	Put	Bond Future	3229	3	3229	3	0.00
19/04/2022	2032 On 04-August-22	11.89	Put	Bond Future	249	0	249	0	0.00
19/04/2022	2032 On 04-August-22	11.60	Put	Bond Future	394	0	394	0	800.00
19/04/2022	2032 On 03-November-22			Bond Future	10.72	87.5049	10.7170	87.5049	0.00
19/04/2022	2032 On 03-November-22	10.67	Call	Bond Future	2269	3	2269	3	750.00
19/04/2022	2032 On 03-November-22	11.55	Call	Bond Future	5248	6	5248	6	0.00
19/04/2022	2032 On 03-November-22	12.30	Call	Bond Future	8279	9	8279	9	0.00
19/04/2022	2032 On 03-November-22	10.49	Call	Bond Future	1813	2	1813	2	0.00
19/04/2022	2032 On 03-November-22	10.56	Call	Bond Future	1984	3	1984	3	0.00
19/04/2022	2032 On 03-November-22	10.66	Call	Bond Future	2242	3	2242	3	0.00
19/04/2022	2032 On 03-November-22	10.11	Call	Bond Future	1036	1	1036	1	0.00
19/04/2022	2032 On 03-November-22	10.21	Call	Bond Future	1218	2	1218	2	500.00
19/04/2022	2032 On 03-November-22	9.46	Call	Bond Future	266	0	266	0	500.00
19/04/2022	2032 On 03-November-22	9.31	Call	Bond Future	193	0	193	0	180.00
19/04/2022	2032 On 03-November-22	10.16	Call	Bond Future	1125	2	1125	2	0.00
19/04/2022	2032 On 03-November-22	9.36	Call	Bond Future	215	0	215	0	454.00
19/04/2022	2032 On 03-November-22	9.92	Call	Bond Future	738	1	738	1	750.00
19/04/2022	2032 On 03-November-22	9.92	Put	Bond Future	5070	4	5070	4	0.00
19/04/2022	2032 On 03-November-22	9.31	Put	Bond Future	8039	7	8039	7	0.00
19/04/2022	2032 On 03-November-22	9.36	Put	Bond Future	7766	7	7766	7	0.00
19/04/2022	2032 On 03-November-22	9.46	Put	Bond Future	7231	6	7231	6	0.00
19/04/2022	2032 On 03-November-22	10.16	Put	Bond Future	4123	3	4123	3	180.00
19/04/2022	2032 On 03-November-22	10.56	Put	Bond Future	2815	2	2815	2	180.00
19/04/2022	2032 On 03-November-22	10.11	Put	Bond Future	4310	4	4310	4	454.00
19/04/2022	2032 On 03-November-22	10.21	Put	Bond Future	3941	3	3941	3	0.00
19/04/2022	2032 On 03-November-22	10.66	Put	Bond Future	2543	2	2543	2	0.00
19/04/2022	2032 On 03-November-22	10.49	Put	Bond Future	3018	3	3018	3	454.00
19/04/2022	2032 On 03-November-22	12.30	Put	Bond Future	465	0	465	0	750.00
19/04/2022	2032 On 03-November-22	11.55	Put	Bond Future	1012	1	1012	1	500.00
19/04/2022	2032 On 03-November-22	10.67	Put	Bond Future	2517	2	2517	2	0.00
19/04/2022	2032 On 02-February-23			Bond Future	10.88	88.9775	10.8784	88.9775	0.00
19/04/2022	2032 On 02-February-23	12.75	Call	Bond Future	9488	10	9488	10	0.00

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19/04/2022	2032 On 02-February-23	11.84	Call	Bond Future	6044	7	6044	7	0.00
19/04/2022	2032 On 02-February-23	10.39	Call	Bond Future	1700	2	1700	2	0.00
19/04/2022	2032 On 02-February-23	10.16	Call	Bond Future	1271	2	1271	2	0.00
19/04/2022	2032 On 02-February-23	9.31	Call	Bond Future	309	0	309	0	454.00
19/04/2022	2032 On 02-February-23	10.38	Call	Bond Future	1680	2	1680	2	0.00
19/04/2022	2032 On 02-February-23	9.92	Call	Bond Future	897	1	897	1	750.00
19/04/2022	2032 On 02-February-23	9.47	Call	Bond Future	409	1	409	1	500.00
19/04/2022	2032 On 02-February-23	10.67	Call	Bond Future	2320	3	2320	3	750.00
19/04/2022	2032 On 02-February-23	11.69	Call	Bond Future	5496	6	5496	6	0.00
19/04/2022	2032 On 02-February-23	10.40	Call	Bond Future	1720	2	1720	2	0.00
19/04/2022	2032 On 02-February-23	10.50	Call	Bond Future	1931	2	1931	2	0.00
19/04/2022	2032 On 02-February-23	10.22	Call	Bond Future	1377	2	1377	2	500.00
19/04/2022	2032 On 02-February-23	10.22	Put	Bond Future	4839	4	4839	4	0.00
19/04/2022	2032 On 02-February-23	10.50	Put	Bond Future	3898	3	3898	3	454.00
19/04/2022	2032 On 02-February-23	10.40	Put	Bond Future	4218	4	4218	4	0.00
19/04/2022	2032 On 02-February-23	11.69	Put	Bond Future	1470	1	1470	1	0.00
19/04/2022	2032 On 02-February-23	10.67	Put	Bond Future	3396	3	3396	3	0.00
19/04/2022	2032 On 02-February-23	9.47	Put	Bond Future	8045	7	8045	7	0.00
19/04/2022	2032 On 02-February-23	9.92	Put	Bond Future	5999	5	5999	5	0.00
19/04/2022	2032 On 02-February-23	10.38	Put	Bond Future	4284	4	4284	4	0.00
19/04/2022	2032 On 02-February-23	9.31	Put	Bond Future	8870	8	8870	8	0.00
19/04/2022	2032 On 02-February-23	10.16	Put	Bond Future	5058	4	5058	4	454.00
19/04/2022	2032 On 02-February-23	10.39	Put	Bond Future	4251	4	4251	4	0.00
19/04/2022	2032 On 02-February-23	11.84	Put	Bond Future	1302	1	1302	1	500.00
19/04/2022	2032 On 02-February-23	12.75	Put	Bond Future	579	0	579	0	750.00
19/04/2022	2033 On 05-May-22			Bond Future	114.24	115.0008	114.2398	115.0008	2,162.00
19/04/2022	2033 On 04-August-22			Bond Future	115.82	116.5548	115.8204	116.5548	5,647.00
19/04/2022	2033 On 03-November-22			Bond Future	116.20	117.0043	116.1973	117.0043	0.00
19/04/2022	2033 On 02-February-23			Bond Future	118.17	118.9942	118.1731	118.9942	0.00
19/04/2022	2037 On 05-May-22			Bond Future	10.81	86.4924	10.8137	86.4924	54,381.00
19/04/2022	2037 On 05-May-22	11.84	Call	Bond Future	6172	7	6172	7	0.00
19/04/2022	2037 On 05-May-22	11.82	Call	Bond Future	6059	7	6059	7	0.00
19/04/2022	2037 On 05-May-22	11.83	Call	Bond Future	6116	7	6116	7	0.00

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19/04/2022	2037 On 05-May-22	11.84	Put	Bond Future	4	0	4	0	0.00
19/04/2022	2037 On 05-May-22	11.82	Put	Bond Future	4	0	4	0	0.00
19/04/2022	2037 On 05-May-22	11.83	Put	Bond Future	4	0	4	0	0.00
19/04/2022	2037 On 04-August-22			Bond Future	11.00	83.3833	10.9968	83.3833	78,453.00
19/04/2022	2037 On 04-August-22	10.91	Call	Bond Future	1843	2	1843	2	0.00
19/04/2022	2037 On 04-August-22	11.21	Call	Bond Future	2881	4	2881	4	1,050.00
19/04/2022	2037 On 04-August-22	10.10	Call	Bond Future	272	0	272	0	50.00
19/04/2022	2037 On 04-August-22	11.42	Call	Bond Future	3734	5	3734	5	0.00
19/04/2022	2037 On 04-August-22	11.95	Call	Bond Future	6144	7	6144	7	0.00
19/04/2022	2037 On 04-August-22	10.90	Call	Bond Future	1813	2	1813	2	0.00
19/04/2022	2037 On 04-August-22	10.89	Call	Bond Future	1783	2	1783	2	0.00
19/04/2022	2037 On 04-August-22	10.89	Put	Bond Future	2449	2	2449	2	0.00
19/04/2022	2037 On 04-August-22	11.95	Put	Bond Future	537	0	537	0	1,050.00
19/04/2022	2037 On 04-August-22	10.91	Put	Bond Future	2384	2	2384	2	0.00
19/04/2022	2037 On 04-August-22	11.42	Put	Bond Future	1172	1	1172	1	50.00
19/04/2022	2037 On 04-August-22	10.10	Put	Bond Future	6120	5	6120	5	0.00
19/04/2022	2037 On 04-August-22	10.90	Put	Bond Future	2417	2	2417	2	50.00
19/04/2022	2037 On 04-August-22	11.21	Put	Bond Future	1576	1	1576	1	0.00
19/04/2022	2037 On 03-November-22			Bond Future	11.16	84.6289	11.1604	84.6289	0.00
19/04/2022	2037 On 03-November-22	11.30	Call	Bond Future	3342	4	3342	4	0.00
19/04/2022	2037 On 03-November-22	11.32	Call	Bond Future	3413	4	3413	4	0.00
19/04/2022	2037 On 03-November-22	11.31	Call	Bond Future	3378	4	3378	4	0.00
19/04/2022	2037 On 03-November-22	11.31	Put	Bond Future	2479	2	2479	2	0.00
19/04/2022	2037 On 03-November-22	11.30	Put	Bond Future	2503	2	2503	2	0.00
19/04/2022	2037 On 03-November-22	11.32	Put	Bond Future	2455	2	2455	2	0.00
19/04/2022	2037 On 02-February-23			Bond Future	11.31	81.7963	11.3059	81.7963	0.00
19/04/2022	2037 On 02-February-23	11.05	Call	Bond Future	2583	3	2583	3	0.00
19/04/2022	2037 On 02-February-23	11.04	Call	Bond Future	2556	3	2556	3	0.00
19/04/2022	2037 On 02-February-23	11.03	Call	Bond Future	2529	3	2529	3	0.00
19/04/2022	2037 On 02-February-23	11.03	Put	Bond Future	4189	4	4189	4	0.00
19/04/2022	2037 On 02-February-23	11.04	Put	Bond Future	4155	4	4155	4	0.00
19/04/2022	2037 On 02-February-23	11.05	Put	Bond Future	4121	4	4121	4	0.00
19/04/2022	2038 On 05-May-22			Bond Future	132.15	132.0801	132.1530	132.0801	1,830.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2022	2038 On 04-August-22			Bond Future	132.16	132.0388	132.1553	132.0388	5,129.00
19/04/2022	2038 On 03-November-22			Bond Future	134.09	134.0380	134.0851	134.0380	0.00
19/04/2022	2038 On 02-February-23			Bond Future	134.49	134.4439	134.4915	134.4439	0.00
19/04/2022	2040 On 05-May-22			Bond Future	10.94	88.4985	10.9426	88.4985	52,257.00
19/04/2022	2040 On 05-May-22	9.82	Call	Bond Future	0	0	0	0	1,200.00
19/04/2022	2040 On 05-May-22	11.90	Call	Bond Future	6172	7	6172	7	0.00
19/04/2022	2040 On 05-May-22	11.91	Call	Bond Future	6232	7	6232	7	0.00
19/04/2022	2040 On 05-May-22	11.92	Call	Bond Future	6292	7	6292	7	0.00
19/04/2022	2040 On 05-May-22	10.57	Call	Bond Future	120	0	120	0	1,200.00
19/04/2022	2040 On 05-May-22	13.04	Call	Bond Future	12620	14	12620	14	0.00
19/04/2022	2040 On 05-May-22	13.04	Put	Bond Future	0	0	0	0	1,200.00
19/04/2022	2040 On 05-May-22	10.57	Put	Bond Future	2728	2	2728	2	0.00
19/04/2022	2040 On 05-May-22	11.91	Put	Bond Future	6	0	6	0	0.00
19/04/2022	2040 On 05-May-22	11.92	Put	Bond Future	6	0	6	0	0.00
19/04/2022	2040 On 05-May-22	11.90	Put	Bond Future	7	0	7	0	0.00
19/04/2022	2040 On 05-May-22	9.82	Put	Bond Future	8246	7	8246	7	0.00
19/04/2022	2040 On 04-August-22			Bond Future	11.12	85.1656	11.1210	85.1656	58,694.00
19/04/2022	2040 On 04-August-22	11.04	Call	Bond Future	2044	3	2044	3	0.00
19/04/2022	2040 On 04-August-22	12.24	Call	Bond Future	7436	8	7436	8	0.00
19/04/2022	2040 On 04-August-22	9.70	Call	Bond Future	38	0	38	0	460.00
19/04/2022	2040 On 04-August-22	10.70	Call	Bond Future	1097	2	1097	2	460.00
19/04/2022	2040 On 04-August-22	11.03	Call	Bond Future	2010	3	2010	3	0.00
19/04/2022	2040 On 04-August-22	11.05	Call	Bond Future	2078	3	2078	3	0.00
19/04/2022	2040 On 04-August-22	11.05	Put	Bond Future	2552	2	2552	2	0.00
19/04/2022	2040 On 04-August-22	12.24	Put	Bond Future	479	0	479	0	460.00
19/04/2022	2040 On 04-August-22	9.70	Put	Bond Future	10395	9	10395	9	0.00
19/04/2022	2040 On 04-August-22	11.03	Put	Bond Future	2619	2	2619	2	0.00
19/04/2022	2040 On 04-August-22	10.70	Put	Bond Future	3974	3	3974	3	0.00
19/04/2022	2040 On 04-August-22	11.04	Put	Bond Future	2585	2	2585	2	0.00
19/04/2022	2040 On 03-November-22			Bond Future	11.28	86.4380	11.2800	86.4380	0.00
19/04/2022	2040 On 03-November-22	11.41	Call	Bond Future	3519	4	3519	4	0.00
19/04/2022	2040 On 03-November-22	11.39	Call	Bond Future	3445	4	3445	4	0.00
19/04/2022	2040 On 03-November-22	11.40	Call	Bond Future	3482	4	3482	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
19/04/2022	2040 On 03-November-22	11.41	Put	Bond Future	2680	2	2680	2	0.00
19/04/2022	2040 On 03-November-22	11.39	Put	Bond Future	2734	2	2734	2	0.00
19/04/2022	2040 On 03-November-22	11.40	Put	Bond Future	2707	2	2707	2	0.00
19/04/2022	2040 On 02-February-23			Bond Future	11.42	83.3856	11.4218	83.3856	0.00
19/04/2022	2040 On 02-February-23	11.10	Call	Bond Future	2637	3	2637	3	0.00
19/04/2022	2040 On 02-February-23	11.11	Call	Bond Future	2665	3	2665	3	0.00
19/04/2022	2040 On 02-February-23	11.12	Call	Bond Future	2694	3	2694	3	0.00
19/04/2022	2040 On 02-February-23	11.12	Put	Bond Future	4652	4	4652	4	0.00
19/04/2022	2040 On 02-February-23	11.11	Put	Bond Future	4689	4	4689	4	0.00
19/04/2022	2040 On 02-February-23	11.10	Put	Bond Future	4727	4	4727	4	0.00
19/04/2022	2044 On 05-May-22			Bond Future	10.97	85.2687	10.9707	85.2687	46,433.00
19/04/2022	2044 On 05-May-22	11.93	Call	Bond Future	6261	7	6261	7	0.00
19/04/2022	2044 On 05-May-22	11.91	Call	Bond Future	6140	7	6140	7	0.00
19/04/2022	2044 On 05-May-22	11.92	Call	Bond Future	6201	7	6201	7	0.00
19/04/2022	2044 On 05-May-22	11.92	Put	Bond Future	7	0	7	0	0.00
19/04/2022	2044 On 05-May-22	11.91	Put	Bond Future	8	0	8	0	0.00
19/04/2022	2044 On 05-May-22	11.93	Put	Bond Future	7	0	7	0	0.00
19/04/2022	2044 On 04-August-22			Bond Future	11.14	82.0183	11.1397	82.0183	34,116.00
19/04/2022	2044 On 04-August-22	11.10	Call	Bond Future	2232	3	2232	3	0.00
19/04/2022	2044 On 04-August-22	11.08	Call	Bond Future	2162	3	2162	3	0.00
19/04/2022	2044 On 04-August-22	11.09	Call	Bond Future	2197	3	2197	3	0.00
19/04/2022	2044 On 04-August-22	11.09	Put	Bond Future	2536	2	2536	2	0.00
19/04/2022	2044 On 04-August-22	11.08	Put	Bond Future	2569	2	2569	2	0.00
19/04/2022	2044 On 04-August-22	11.10	Put	Bond Future	2503	2	2503	2	0.00
19/04/2022	2044 On 03-November-22			Bond Future	11.29	83.2436	11.2901	83.2436	0.00
19/04/2022	2044 On 03-November-22	11.39	Call	Bond Future	3475	4	3475	4	0.00
19/04/2022	2044 On 03-November-22	11.40	Call	Bond Future	3513	4	3513	4	0.00
19/04/2022	2044 On 03-November-22	11.41	Call	Bond Future	3551	4	3551	4	0.00
19/04/2022	2044 On 03-November-22	11.41	Put	Bond Future	2761	2	2761	2	0.00
19/04/2022	2044 On 03-November-22	11.40	Put	Bond Future	2789	2	2789	2	0.00
19/04/2022	2044 On 03-November-22	11.39	Put	Bond Future	2817	2	2817	2	0.00
19/04/2022	2044 On 02-February-23			Bond Future	11.42	80.2628	11.4239	80.2628	0.00
19/04/2022	2044 On 02-February-23	11.16	Call	Bond Future	2858	3	2858	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
19/04/2022	2044 On 02-February-23	11.15	Call	Bond Future	2828	3	2828	3	0.00
19/04/2022	2044 On 02-February-23	11.14	Call	Bond Future	2798	3	2798	3	0.00
19/04/2022	2044 On 02-February-23	11.14	Put	Bond Future	4682	4	4682	4	0.00
19/04/2022	2044 On 02-February-23	11.15	Put	Bond Future	4644	4	4644	4	0.00
19/04/2022	2044 On 02-February-23	11.16	Put	Bond Future	4606	4	4606	4	0.00
19/04/2022	2046 On 05-May-22			Bond Future	119.62	120.5262	119.6158	120.5262	6,004.00
19/04/2022	2046 On 04-August-22			Bond Future	121.27	122.1549	121.2708	122.1549	15,759.00
19/04/2022	2046 On 03-November-22			Bond Future	121.11	122.0675	121.1056	122.0675	0.00
19/04/2022	2046 On 02-February-23			Bond Future	123.17	124.1447	123.1662	124.1447	0.00
19/04/2022	2050 On 05-May-22			Bond Future	125.44	125.0794	125.4379	125.0794	1,672.00
19/04/2022	2050 On 04-August-22			Bond Future	125.14	124.7387	125.1423	124.7387	8,534.00
19/04/2022	2050 On 03-November-22			Bond Future	126.97	126.6270	126.9696	126.6270	0.00
19/04/2022	2050 On 02-February-23			Bond Future	127.05	126.6990	127.0472	126.6990	0.00
19/04/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2022	AL37 On 05-May-22			Index Future	816.41	819.3820	816.4060	819.3820	0.00
19/04/2022	AL37 On 04-August-22			Index Future	827.36	830.1500	827.3570	830.1500	0.00
19/04/2022	AL37 On 03-November-22			Index Future	839.35	842.6430	839.3460	842.6430	0.00
19/04/2022	AL37 On 02-February-23			Index Future	853.40	856.7820	853.3970	856.7820	0.00
19/04/2022	AL7T On 05-May-22			Index Future	926.58	935.2590	926.5840	935.2590	0.00
19/04/2022	AL7T On 04-August-22			Index Future	939.01	947.5490	939.0130	947.5490	0.00
19/04/2022	AL7T On 03-November-22			Index Future	952.62	961.8090	952.6200	961.8090	0.00
19/04/2022	AL7T On 02-February-23			Index Future	968.57	977.9470	968.5680	977.9470	0.00
19/04/2022	ALBI On 05-May-22			Index Future	827.35	835.5130	827.3460	835.5130	129.00
19/04/2022	ALBI On 04-August-22			Index Future	838.44	846.4930	838.4430	846.4930	96.00
19/04/2022	ALBI On 03-November-22			Index Future	850.59	859.2320	850.5930	859.2320	0.00
19/04/2022	ALBI On 02-February-23			Index Future	864.83	873.6490	864.8330	873.6490	0.00
19/04/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2022	C030 On 31-January-30			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
19/04/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/04/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/04/2022	ES33 On 05-May-22			Bond Future	11.61	76.4112	11.6114	76.4112	87.00
19/04/2022	ES33 On 04-August-22			Bond Future	11.84	77.4437	11.8355	77.4437	263.00
19/04/2022	ES33 On 03-November-22			Bond Future	12.05	74.8335	12.0531	74.8335	0.00
19/04/2022	ES33 On 02-February-23			Bond Future	12.25	76.1101	12.2536	76.1101	0.00
19/04/2022	ES42 On 05-May-22			Bond Future	12.01	74.9210	12.0121	74.9210	1,190.00
19/04/2022	ES42 On 04-August-22			Bond Future	12.22	75.9334	12.2162	75.9334	3,579.00
19/04/2022	ES42 On 03-November-22			Bond Future	12.41	72.8227	12.4150	72.8227	0.00
19/04/2022	ES42 On 02-February-23			Bond Future	12.59	74.0672	12.5918	74.0672	0.00
19/04/2022	GOVI On 05-May-22			GOVI	815.90	824.0280	815.9040	824.0280	557.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2022	GOVI On 05-May-22	788.23	Call	GOVI	276740	36	276740	36	0.00
19/04/2022	GOVI On 05-May-22	788.24	Call	GOVI	276640	36	276640	36	0.00
19/04/2022	GOVI On 05-May-22	788.25	Call	GOVI	276540	36	276540	36	0.00
19/04/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
19/04/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
19/04/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
19/04/2022	GOVI On 04-August-22			GOVI	826.85	834.8560	826.8480	834.8560	430.00
19/04/2022	GOVI On 04-August-22	819.26	Call	GOVI	75880	16	75880	16	0.00
19/04/2022	GOVI On 04-August-22	819.27	Call	GOVI	75780	16	75780	16	0.00
19/04/2022	GOVI On 04-August-22	819.28	Call	GOVI	75680	16	75680	16	0.00
19/04/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
19/04/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
19/04/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
19/04/2022	GOVI On 03-November-22			GOVI	838.83	847.4210	838.8300	847.4210	0.00
19/04/2022	GOVI On 03-November-22	820.43	Call	GOVI	184000	27	184000	27	0.00
19/04/2022	GOVI On 03-November-22	820.41	Call	GOVI	184200	27	184200	27	0.00
19/04/2022	GOVI On 03-November-22	820.42	Call	GOVI	184100	27	184100	27	0.00
19/04/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
19/04/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
19/04/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
19/04/2022	GOVI On 02-February-23			GOVI	852.87	861.6400	852.8720	861.6400	0.00
19/04/2022	GOVI On 02-February-23	850.84	Call	GOVI	20320	11	20320	11	0.00
19/04/2022	GOVI On 02-February-23	850.82	Call	GOVI	20520	11	20520	11	0.00
19/04/2022	GOVI On 02-February-23	850.83	Call	GOVI	20420	11	20420	11	0.00
19/04/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
19/04/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
19/04/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
19/04/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/04/2022	IGOV On 05-May-22			Index Future	319.76	320.5180	319.7640	320.5180	374.00
19/04/2022	IGOV On 04-August-22			Index Future	324.13	324.8090	324.1330	324.8090	109.00
19/04/2022	IGOV On 03-November-22			Index Future	328.91	329.7760	328.9080	329.7760	16.00
19/04/2022	IGOV On 02-February-23			Index Future	334.49	335.3860	334.4910	335.3860	0.00
19/04/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	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
19/04/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
19/04/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
19/04/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
19/04/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
19/04/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
19/04/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
19/04/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/04/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/04/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
19/04/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/04/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/04/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
19/04/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/04/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/04/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/04/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/04/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/04/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/04/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.39	95.6000	4.3850	95.6000	0.00
19/04/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.52	95.5100	4.5150	95.5100	0.00
19/04/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.87	95.1750	4.8650	95.1750	0.00
19/04/2022	JBAF On 20-July-22			Jibar Tradeable Future	4.96	95.0850	4.9600	95.0850	0.00
19/04/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.29	94.7400	5.2900	94.7400	0.00
19/04/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.40	94.6550	5.4000	94.6550	0.00
19/04/2022	JBAF On 19-October-22			Jibar Tradeable Future	5.78	5.7800	5.7800	5.7800	0.00
19/04/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.13	93.9200	6.1300	93.9200	68.00
19/04/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.46	93.5800	6.4550	93.5800	0.00
19/04/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.67	93.3850	6.6700	93.3850	0.00
19/04/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.87	93.1850	6.8650	93.1850	75.00
19/04/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.93	93.1150	6.9250	93.1150	72.00
19/04/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.15	92.9000	7.1500	92.9000	0.00
19/04/2022	R023 On 05-May-22			Bond Future	5.58	103.1953	5.5795	103.1953	15,976.00
19/04/2022	R023 On 05-May-22	6.29	Call	Bond Future	561	1	561	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
19/04/2022	R023 On 05-May-22	6.30	Call	Bond Future	569	1	569	1	0.00
19/04/2022	R023 On 05-May-22	6.31	Call	Bond Future	576	1	576	1	0.00
19/04/2022	R023 On 05-May-22	6.31	Put	Bond Future	1	0	1	0	0.00
19/04/2022	R023 On 05-May-22	6.30	Put	Bond Future	1	0	1	0	0.00
19/04/2022	R023 On 05-May-22	6.29	Put	Bond Future	1	0	1	0	0.00
19/04/2022	R023 On 04-August-22			Bond Future	5.67	104.5390	5.6749	104.5390	9,989.00
19/04/2022	R023 On 04-August-22	6.03	Call	Bond Future	245	0	245	0	0.00
19/04/2022	R023 On 04-August-22	6.04	Call	Bond Future	249	0	249	0	0.00
19/04/2022	R023 On 04-August-22	6.05	Call	Bond Future	254	0	254	0	0.00
19/04/2022	R023 On 04-August-22	6.05	Put	Bond Future	49	0	49	0	0.00
19/04/2022	R023 On 04-August-22	6.04	Put	Bond Future	50	0	50	0	0.00
19/04/2022	R023 On 04-August-22	6.03	Put	Bond Future	51	0	51	0	0.00
19/04/2022	R023 On 03-November-22			Bond Future	5.42	102.2214	5.4172	102.2214	0.00
19/04/2022	R023 On 03-November-22	6.27	Call	Bond Future	284	0	284	0	0.00
19/04/2022	R023 On 03-November-22	6.25	Call	Bond Future	277	0	277	0	0.00
19/04/2022	R023 On 03-November-22	6.26	Call	Bond Future	281	0	281	0	0.00
19/04/2022	R023 On 03-November-22	6.26	Put	Bond Future	21	0	21	0	0.00
19/04/2022	R023 On 03-November-22	6.25	Put	Bond Future	21	0	21	0	0.00
19/04/2022	R023 On 03-November-22	6.27	Put	Bond Future	21	0	21	0	0.00
19/04/2022	R035 On 05-May-22			Bond Future	10.69	90.2801	10.6902	90.2801	71,319.00
19/04/2022	R035 On 05-May-22	10.82	Call	Bond Future	1311	2	1311	2	0.00
19/04/2022	R035 On 05-May-22	11.65	Call	Bond Future	5735	7	5735	7	0.00
19/04/2022	R035 On 05-May-22	12.64	Call	Bond Future	11086	12	11086	12	0.00
19/04/2022	R035 On 05-May-22	10.72	Call	Bond Future	928	2	928	2	0.00
19/04/2022	R035 On 05-May-22	11.63	Call	Bond Future	5622	7	5622	7	0.00
19/04/2022	R035 On 05-May-22	11.64	Call	Bond Future	5678	7	5678	7	0.00
19/04/2022	R035 On 05-May-22	11.64	Put	Bond Future	6	0	6	0	0.00
19/04/2022	R035 On 05-May-22	11.63	Put	Bond Future	6	0	6	0	0.00
19/04/2022	R035 On 05-May-22	10.72	Put	Bond Future	741	0	741	0	0.00
19/04/2022	R035 On 05-May-22	12.64	Put	Bond Future	0	0	0	0	0.00
19/04/2022	R035 On 05-May-22	11.65	Put	Bond Future	5	0	5	0	0.00
19/04/2022	R035 On 05-May-22	10.82	Put	Bond Future	503	0	503	0	0.00
19/04/2022	R035 On 04-August-22			Bond Future	10.88	91.4373	10.8821	91.4373	56,033.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2022	R035 On 04-August-22	10.74	Call	Bond Future	1677	2	1677	2	0.00
19/04/2022	R035 On 04-August-22	10.53	Call	Bond Future	1141	2	1141	2	400.00
19/04/2022	R035 On 04-August-22	11.13	Call	Bond Future	3007	4	3007	4	0.00
19/04/2022	R035 On 04-August-22	12.18	Call	Bond Future	7741	9	7741	9	0.00
19/04/2022	R035 On 04-August-22	10.64	Call	Bond Future	1406	2	1406	2	0.00
19/04/2022	R035 On 04-August-22	10.72	Call	Bond Future	1620	2	1620	2	0.00
19/04/2022	R035 On 04-August-22	10.73	Call	Bond Future	1649	2	1649	2	0.00
19/04/2022	R035 On 04-August-22	9.53	Call	Bond Future	46	0	46	0	400.00
19/04/2022	R035 On 04-August-22	9.84	Call	Bond Future	174	0	174	0	100.00
19/04/2022	R035 On 04-August-22	9.84	Put	Bond Future	6873	6	6873	6	0.00
19/04/2022	R035 On 04-August-22	10.53	Put	Bond Future	3326	3	3326	3	0.00
19/04/2022	R035 On 04-August-22	9.53	Put	Bond Future	8879	8	8879	8	0.00
19/04/2022	R035 On 04-August-22	10.73	Put	Bond Future	2583	2	2583	2	0.00
19/04/2022	R035 On 04-August-22	10.72	Put	Bond Future	2617	2	2617	2	0.00
19/04/2022	R035 On 04-August-22	10.64	Put	Bond Future	2900	2	2900	2	100.00
19/04/2022	R035 On 04-August-22	11.13	Put	Bond Future	1514	1	1514	1	100.00
19/04/2022	R035 On 04-August-22	12.18	Put	Bond Future	322	0	322	0	400.00
19/04/2022	R035 On 04-August-22	10.74	Put	Bond Future	2549	2	2549	2	0.00
19/04/2022	R035 On 03-November-22			Bond Future	11.06	88.3361	11.0555	88.3361	0.00
19/04/2022	R035 On 03-November-22	11.14	Call	Bond Future	3047	4	3047	4	0.00
19/04/2022	R035 On 03-November-22	11.13	Call	Bond Future	3013	4	3013	4	0.00
19/04/2022	R035 On 03-November-22	9.82	Call	Bond Future	325	0	325	0	582.00
19/04/2022	R035 On 03-November-22	10.30	Call	Bond Future	941	1	941	1	1,000.00
19/04/2022	R035 On 03-November-22	11.15	Call	Bond Future	3081	4	3081	4	0.00
19/04/2022	R035 On 03-November-22	12.68	Call	Bond Future	9478	11	9478	11	0.00
19/04/2022	R035 On 03-November-22	11.05	Call	Bond Future	2752	3	2752	3	1,000.00
19/04/2022	R035 On 03-November-22	10.57	Call	Bond Future	1470	2	1470	2	0.00
19/04/2022	R035 On 03-November-22	10.99	Call	Bond Future	2563	3	2563	3	0.00
19/04/2022	R035 On 03-November-22	10.99	Put	Bond Future	2954	2	2954	2	582.00
19/04/2022	R035 On 03-November-22	10.57	Put	Bond Future	4427	4	4427	4	582.00
19/04/2022	R035 On 03-November-22	12.68	Put	Bond Future	552	0	552	0	1,000.00
19/04/2022	R035 On 03-November-22	11.15	Put	Bond Future	2522	2	2522	2	0.00
19/04/2022	R035 On 03-November-22	10.30	Put	Bond Future	5605	5	5605	5	0.00

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19/04/2022	R035 On 03-November-22	9.82	Put	Bond Future	8140	7	8140	7	0.00
19/04/2022	R035 On 03-November-22	11.13	Put	Bond Future	2572	2	2572	2	0.00
19/04/2022	R035 On 03-November-22	11.14	Put	Bond Future	2547	2	2547	2	0.00
19/04/2022	R035 On 03-November-22	11.05	Put	Bond Future	2784	2	2784	2	0.00
19/04/2022	R035 On 02-February-23			Bond Future	11.21	89.8606	11.2068	89.8606	0.00
19/04/2022	R035 On 02-February-23	11.05	Call	Bond Future	2833	3	2833	3	1,000.00
19/04/2022	R035 On 02-February-23	10.30	Call	Bond Future	1141	1	1141	1	1,000.00
19/04/2022	R035 On 02-February-23	11.06	Call	Bond Future	2862	3	2862	3	0.00
19/04/2022	R035 On 02-February-23	13.22	Call	Bond Future	11213	12	11213	12	0.00
19/04/2022	R035 On 02-February-23	10.86	Call	Bond Future	2320	3	2320	3	0.00
19/04/2022	R035 On 02-February-23	10.87	Call	Bond Future	2345	3	2345	3	0.00
19/04/2022	R035 On 02-February-23	10.88	Call	Bond Future	2371	3	2371	3	0.00
19/04/2022	R035 On 02-February-23	10.66	Call	Bond Future	1844	2	1844	2	0.00
19/04/2022	R035 On 02-February-23	9.81	Call	Bond Future	488	1	488	1	582.00
19/04/2022	R035 On 02-February-23	9.81	Put	Bond Future	9182	8	9182	8	0.00
19/04/2022	R035 On 02-February-23	10.30	Put	Bond Future	6648	6	6648	6	0.00
19/04/2022	R035 On 02-February-23	10.66	Put	Bond Future	5106	4	5106	4	582.00
19/04/2022	R035 On 02-February-23	10.88	Put	Bond Future	4300	4	4300	4	0.00
19/04/2022	R035 On 02-February-23	13.22	Put	Bond Future	585	0	585	0	1,000.00
19/04/2022	R035 On 02-February-23	10.87	Put	Bond Future	4334	4	4334	4	0.00
19/04/2022	R035 On 02-February-23	10.86	Put	Bond Future	4369	4	4369	4	0.00
19/04/2022	R035 On 02-February-23	11.06	Put	Bond Future	3721	3	3721	3	582.00
19/04/2022	R035 On 02-February-23	11.05	Put	Bond Future	3751	3	3751	3	0.00
19/04/2022	R186 On 05-May-22			Bond Future	8.28	112.8396	8.2819	112.8396	62,459.00
19/04/2022	R186 On 05-May-22	6.73	Call	Bond Future	0	0	0	0	3,600.00
19/04/2022	R186 On 05-May-22	8.64	Call	Bond Future	1504	2	1504	2	0.00
19/04/2022	R186 On 05-May-22	8.94	Call	Bond Future	2588	3	2588	3	0.00
19/04/2022	R186 On 05-May-22	8.31	Call	Bond Future	557	1	557	1	0.00
19/04/2022	R186 On 05-May-22	8.35	Call	Bond Future	649	1	649	1	454.00
19/04/2022	R186 On 05-May-22	7.88	Call	Bond Future	50	0	50	0	435.00
19/04/2022	R186 On 05-May-22	8.30	Call	Bond Future	535	1	535	1	0.00
19/04/2022	R186 On 05-May-22	7.28	Call	Bond Future	0	0	0	0	435.00
19/04/2022	R186 On 05-May-22	7.48	Call	Bond Future	1	0	1	0	3,600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2022	R186 On 05-May-22	9.18	Call	Bond Future	3494	4	3494	4	0.00
19/04/2022	R186 On 05-May-22	8.14	Call	Bond Future	259	1	259	1	454.00
19/04/2022	R186 On 05-May-22	8.32	Call	Bond Future	579	1	579	1	0.00
19/04/2022	R186 On 05-May-22	8.32	Put	Bond Future	428	0	428	0	0.00
19/04/2022	R186 On 05-May-22	8.14	Put	Bond Future	824	1	824	1	0.00
19/04/2022	R186 On 05-May-22	9.18	Put	Bond Future	3	0	3	0	454.00
19/04/2022	R186 On 05-May-22	7.48	Put	Bond Future	3242	3	3242	3	0.00
19/04/2022	R186 On 05-May-22	7.28	Put	Bond Future	4069	4	4069	4	0.00
19/04/2022	R186 On 05-May-22	8.30	Put	Bond Future	464	0	464	0	0.00
19/04/2022	R186 On 05-May-22	7.88	Put	Bond Future	1660	1	1660	1	0.00
19/04/2022	R186 On 05-May-22	8.35	Put	Bond Future	379	0	379	0	0.00
19/04/2022	R186 On 05-May-22	8.31	Put	Bond Future	446	0	446	0	0.00
19/04/2022	R186 On 05-May-22	8.94	Put	Bond Future	15	0	15	0	454.00
19/04/2022	R186 On 05-May-22	8.64	Put	Bond Future	94	0	94	0	4,035.00
19/04/2022	R186 On 05-May-22	6.73	Put	Bond Future	6383	6	6383	6	0.00
19/04/2022	R186 On 04-August-22			Bond Future	8.49	109.0488	8.4878	109.0488	22,212.00
19/04/2022	R186 On 04-August-22	8.14	Call	Bond Future	700	1	700	1	0.00
19/04/2022	R186 On 04-August-22	8.13	Call	Bond Future	686	1	686	1	0.00
19/04/2022	R186 On 04-August-22	6.96	Call	Bond Future	20	0	20	0	3,600.00
19/04/2022	R186 On 04-August-22	8.15	Call	Bond Future	714	1	714	1	0.00
19/04/2022	R186 On 04-August-22	9.78	Call	Bond Future	4865	5	4865	5	0.00
19/04/2022	R186 On 04-August-22	7.96	Call	Bond Future	480	1	480	1	3,600.00
19/04/2022	R186 On 04-August-22	9.78	Put	Bond Future	158	0	158	0	3,600.00
19/04/2022	R186 On 04-August-22	8.15	Put	Bond Future	1988	2	1988	2	0.00
19/04/2022	R186 On 04-August-22	6.96	Put	Bond Future	5939	6	5939	6	0.00
19/04/2022	R186 On 04-August-22	7.96	Put	Bond Future	2480	2	2480	2	0.00
19/04/2022	R186 On 04-August-22	8.13	Put	Bond Future	2037	2	2037	2	0.00
19/04/2022	R186 On 04-August-22	8.14	Put	Bond Future	2013	2	2013	2	0.00
19/04/2022	R186 On 03-November-22			Bond Future	8.68	110.6754	8.6800	110.6754	0.00
19/04/2022	R186 On 03-November-22	8.55	Call	Bond Future	1429	2	1429	2	0.00
19/04/2022	R186 On 03-November-22	8.53	Call	Bond Future	1394	2	1394	2	0.00
19/04/2022	R186 On 03-November-22	8.54	Call	Bond Future	1411	2	1411	2	0.00
19/04/2022	R186 On 03-November-22	8.54	Put	Bond Future	1908	2	1908	2	0.00

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19/04/2022	R186 On 03-November-22	8.53	Put	Bond Future	1926	2	1926	2	0.00
19/04/2022	R186 On 03-November-22	8.55	Put	Bond Future	1889	2	1889	2	0.00
19/04/2022	R186 On 02-February-23			Bond Future	8.83	107.2418	8.8276	107.2418	0.00
19/04/2022	R186 On 02-February-23	8.34	Call	Bond Future	1091	1	1091	1	0.00
19/04/2022	R186 On 02-February-23	8.32	Call	Bond Future	1060	1	1060	1	0.00
19/04/2022	R186 On 02-February-23	8.33	Call	Bond Future	1075	1	1075	1	0.00
19/04/2022	R186 On 02-February-23	8.33	Put	Bond Future	2747	2	2747	2	0.00
19/04/2022	R186 On 02-February-23	8.32	Put	Bond Future	2766	2	2766	2	0.00
19/04/2022	R186 On 02-February-23	8.34	Put	Bond Future	2729	2	2729	2	0.00
19/04/2022	R197 On 05-May-22			Bond Future	330.44	330.4472	330.4366	330.4472	640.00
19/04/2022	R197 On 04-August-22			Bond Future	326.56	326.4687	326.5632	326.4687	328.00
19/04/2022	R197 On 03-November-22			Bond Future	331.33	331.4109	331.3317	331.4109	0.00
19/04/2022	R197 On 02-February-23			Bond Future	328.32	328.4028	328.3214	328.4028	0.00
19/04/2022	R202 On 05-May-22			Bond Future	251.80	254.1504	251.7962	254.1504	786.00
19/04/2022	R202 On 04-August-22			Bond Future	250.79	253.0998	250.7943	253.0998	6,489.00
19/04/2022	R202 On 03-November-22			Bond Future	254.46	256.9304	254.4560	256.9304	0.00
19/04/2022	R202 On 02-February-23			Bond Future	254.19	256.7076	254.1904	256.7076	0.00
19/04/2022	R209 On 05-May-22			Bond Future	10.65	70.0722	10.6496	70.0722	19,244.00
19/04/2022	R209 On 05-May-22	11.45	Call	Bond Future	4220	5	4220	5	0.00
19/04/2022	R209 On 05-May-22	12.00	Call	Bond Future	6888	8	6888	8	0.00
19/04/2022	R209 On 05-May-22	9.50	Call	Bond Future	0	0	0	0	2,975.00
19/04/2022	R209 On 05-May-22	9.75	Call	Bond Future	0	0	0	0	6,525.00
19/04/2022	R209 On 05-May-22	11.44	Call	Bond Future	4170	5	4170	5	0.00
19/04/2022	R209 On 05-May-22	10.25	Call	Bond Future	73	0	73	0	0.00
19/04/2022	R209 On 05-May-22	10.75	Call	Bond Future	1031	2	1031	2	0.00
19/04/2022	R209 On 05-May-22	11.43	Call	Bond Future	4121	5	4121	5	0.00
19/04/2022	R209 On 05-May-22	11.43	Put	Bond Future	14	0	14	0	0.00
19/04/2022	R209 On 05-May-22	10.75	Put	Bond Future	483	0	483	0	1,050.00
19/04/2022	R209 On 05-May-22	10.25	Put	Bond Future	2320	2	2320	2	9,000.00
19/04/2022	R209 On 05-May-22	11.44	Put	Bond Future	13	0	13	0	0.00
19/04/2022	R209 On 05-May-22	9.75	Put	Bond Future	5207	4	5207	4	0.00
19/04/2022	R209 On 05-May-22	9.50	Put	Bond Future	6752	6	6752	6	0.00
19/04/2022	R209 On 05-May-22	12.00	Put	Bond Future	0	0	0	0	10,050.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/04/2022	R209 On 05-May-22	11.45	Put	Bond Future	12	0	12	0	0.00
19/04/2022	R209 On 04-August-22			Bond Future	10.81	71.0015	10.8133	71.0015	1,550.00
19/04/2022	R209 On 04-August-22	10.59	Call	Bond Future	1253	2	1253	2	0.00
19/04/2022	R209 On 04-August-22	10.57	Call	Bond Future	1208	2	1208	2	0.00
19/04/2022	R209 On 04-August-22	10.58	Call	Bond Future	1231	2	1231	2	0.00
19/04/2022	R209 On 04-August-22	10.58	Put	Bond Future	2501	2	2501	2	0.00
19/04/2022	R209 On 04-August-22	10.57	Put	Bond Future	2533	2	2533	2	0.00
19/04/2022	R209 On 04-August-22	10.59	Put	Bond Future	2468	2	2468	2	0.00
19/04/2022	R209 On 03-November-22			Bond Future	10.97	68.9149	10.9678	68.9149	3,610.00
19/04/2022	R209 On 03-November-22	11.50	Call	Bond Future	4104	5	4104	5	0.00
19/04/2022	R209 On 03-November-22	11.00	Call	Bond Future	2489	3	2489	3	0.00
19/04/2022	R209 On 03-November-22	11.01	Call	Bond Future	2518	3	2518	3	0.00
19/04/2022	R209 On 03-November-22	11.02	Call	Bond Future	2547	3	2547	3	0.00
19/04/2022	R209 On 03-November-22	10.00	Call	Bond Future	511	1	511	1	0.00
19/04/2022	R209 On 03-November-22	10.50	Call	Bond Future	1296	2	1296	2	0.00
19/04/2022	R209 On 03-November-22	9.50	Call	Bond Future	158	0	158	0	0.00
19/04/2022	R209 On 03-November-22	11.03	Call	Bond Future	2576	3	2576	3	0.00
19/04/2022	R209 On 03-November-22	9.25	Call	Bond Future	86	0	86	0	8,000.00
19/04/2022	R209 On 03-November-22	9.25	Put	Bond Future	10038	9	10038	9	0.00
19/04/2022	R209 On 03-November-22	11.03	Put	Bond Future	2250	2	2250	2	0.00
19/04/2022	R209 On 03-November-22	9.50	Put	Bond Future	8541	8	8541	8	0.00
19/04/2022	R209 On 03-November-22	10.50	Put	Bond Future	3821	3	3821	3	0.00
19/04/2022	R209 On 03-November-22	10.00	Put	Bond Future	5884	5	5884	5	8,000.00
19/04/2022	R209 On 03-November-22	11.02	Put	Bond Future	2273	2	2273	2	0.00
19/04/2022	R209 On 03-November-22	11.01	Put	Bond Future	2296	2	2296	2	0.00
19/04/2022	R209 On 03-November-22	11.00	Put	Bond Future	2320	2	2320	2	8,000.00
19/04/2022	R209 On 03-November-22	11.50	Put	Bond Future	1384	1	1384	1	0.00
19/04/2022	R209 On 02-February-23			Bond Future	11.10	70.0744	11.1014	70.0744	0.00
19/04/2022	R209 On 02-February-23	10.80	Call	Bond Future	2111	3	2111	3	0.00
19/04/2022	R209 On 02-February-23	10.79	Call	Bond Future	2088	3	2088	3	0.00
19/04/2022	R209 On 02-February-23	10.78	Call	Bond Future	2065	3	2065	3	0.00
19/04/2022	R209 On 02-February-23	10.80	Put	Bond Future	3692	3	3692	3	0.00
19/04/2022	R209 On 02-February-23	10.78	Put	Bond Future	3754	3	3754	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
19/04/2022	R209 On 02-February-23	10.79	Put	Bond Future	3723	3	3723	3	0.00
19/04/2022	R210 On 05-May-22			Bond Future	220.50	220.4951	220.4971	220.4951	988.00
19/04/2022	R210 On 04-August-22			Bond Future	223.55	223.4743	223.5477	223.4743	928.00
19/04/2022	R210 On 03-November-22			Bond Future	223.88	223.9212	223.8771	223.9212	0.00
19/04/2022	R210 On 02-February-23			Bond Future	227.69	227.7309	227.6852	227.7309	0.00
19/04/2022	R213 On 05-May-22			Bond Future	10.19	83.9378	10.1928	83.9378	26,056.00
19/04/2022	R213 On 05-May-22	10.64	Call	Bond Future	2299	3	2299	3	0.00
19/04/2022	R213 On 05-May-22	10.65	Call	Bond Future	2343	3	2343	3	0.00
19/04/2022	R213 On 05-May-22	10.63	Call	Bond Future	2256	3	2256	3	0.00
19/04/2022	R213 On 05-May-22	10.65	Put	Bond Future	86	0	86	0	0.00
19/04/2022	R213 On 05-May-22	10.64	Put	Bond Future	91	0	91	0	0.00
19/04/2022	R213 On 05-May-22	10.63	Put	Bond Future	96	0	96	0	0.00
19/04/2022	R213 On 04-August-22			Bond Future	10.40	85.0153	10.3959	85.0153	0.00
19/04/2022	R213 On 04-August-22	9.90	Call	Bond Future	680	1	680	1	0.00
19/04/2022	R213 On 04-August-22	9.88	Call	Bond Future	651	1	651	1	0.00
19/04/2022	R213 On 04-August-22	9.89	Call	Bond Future	665	1	665	1	0.00
19/04/2022	R213 On 04-August-22	9.90	Put	Bond Future	3143	3	3143	3	0.00
19/04/2022	R213 On 04-August-22	9.88	Put	Bond Future	3216	3	3216	3	0.00
19/04/2022	R213 On 04-August-22	9.89	Put	Bond Future	3179	3	3179	3	0.00
19/04/2022	R213 On 03-November-22			Bond Future	10.58	82.7632	10.5806	82.7632	0.00
19/04/2022	R213 On 03-November-22	10.40	Call	Bond Future	1810	2	1810	2	0.00
19/04/2022	R213 On 03-November-22	9.98	Call	Bond Future	1008	1	1008	1	0.00
19/04/2022	R213 On 03-November-22	10.19	Call	Bond Future	1370	2	1370	2	0.00
19/04/2022	R213 On 03-November-22	9.84	Call	Bond Future	805	1	805	1	0.00
19/04/2022	R213 On 03-November-22	9.13	Call	Bond Future	182	0	182	0	200.00
19/04/2022	R213 On 03-November-22	10.38	Call	Bond Future	1765	2	1765	2	0.00
19/04/2022	R213 On 03-November-22	10.39	Call	Bond Future	1787	2	1787	2	0.00
19/04/2022	R213 On 03-November-22	9.19	Call	Bond Future	212	0	212	0	476.00
19/04/2022	R213 On 03-November-22	10.37	Call	Bond Future	1742	2	1742	2	0.00
19/04/2022	R213 On 03-November-22	10.37	Put	Bond Future	2747	2	2747	2	200.00
19/04/2022	R213 On 03-November-22	9.19	Put	Bond Future	7153	6	7153	6	0.00
19/04/2022	R213 On 03-November-22	10.39	Put	Bond Future	2696	2	2696	2	0.00
19/04/2022	R213 On 03-November-22	10.38	Put	Bond Future	2721	2	2721	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
19/04/2022	R213 On 03-November-22	9.13	Put	Bond Future	7439	7	7439	7	0.00
19/04/2022	R213 On 03-November-22	9.84	Put	Bond Future	4411	4	4411	4	476.00
19/04/2022	R213 On 03-November-22	10.19	Put	Bond Future	3246	3	3246	3	476.00
19/04/2022	R213 On 03-November-22	9.98	Put	Bond Future	3916	3	3916	3	200.00
19/04/2022	R213 On 03-November-22	10.40	Put	Bond Future	2671	2	2671	2	0.00
19/04/2022	R213 On 02-February-23			Bond Future	10.74	84.1893	10.7400	84.1893	0.00
19/04/2022	R213 On 02-February-23	10.43	Call	Bond Future	1895	2	1895	2	912.00
19/04/2022	R213 On 02-February-23	10.22	Call	Bond Future	1493	2	1493	2	0.00
19/04/2022	R213 On 02-February-23	10.21	Call	Bond Future	1475	2	1475	2	0.00
19/04/2022	R213 On 02-February-23	9.16	Call	Bond Future	303	0	303	0	476.00
19/04/2022	R213 On 02-February-23	10.01	Call	Bond Future	1145	1	1145	1	0.00
19/04/2022	R213 On 02-February-23	12.20	Call	Bond Future	7162	8	7162	8	0.00
19/04/2022	R213 On 02-February-23	10.23	Call	Bond Future	1510	2	1510	2	0.00
19/04/2022	R213 On 02-February-23	10.35	Call	Bond Future	1735	2	1735	2	0.00
19/04/2022	R213 On 02-February-23	10.35	Put	Bond Future	3557	3	3557	3	476.00
19/04/2022	R213 On 02-February-23	12.20	Put	Bond Future	786	1	786	1	912.00
19/04/2022	R213 On 02-February-23	10.22	Put	Bond Future	3933	3	3933	3	0.00
19/04/2022	R213 On 02-February-23	10.43	Put	Bond Future	3339	3	3339	3	0.00
19/04/2022	R213 On 02-February-23	9.16	Put	Bond Future	8016	7	8016	7	0.00
19/04/2022	R213 On 02-February-23	10.01	Put	Bond Future	4598	4	4598	4	476.00
19/04/2022	R213 On 02-February-23	10.21	Put	Bond Future	3962	3	3962	3	0.00
19/04/2022	R213 On 02-February-23	10.23	Put	Bond Future	3903	3	3903	3	0.00
19/04/2022	R214 On 05-May-22			Bond Future	10.93	67.1003	10.9343	67.1003	15,412.00
19/04/2022	R214 On 05-May-22	11.73	Call	Bond Future	4300	5	4300	5	0.00
19/04/2022	R214 On 05-May-22	11.74	Call	Bond Future	4350	5	4350	5	0.00
19/04/2022	R214 On 05-May-22	11.75	Call	Bond Future	4400	5	4400	5	0.00
19/04/2022	R214 On 05-May-22	11.73	Put	Bond Future	16	0	16	0	0.00
19/04/2022	R214 On 05-May-22	11.74	Put	Bond Future	15	0	15	0	0.00
19/04/2022	R214 On 05-May-22	11.75	Put	Bond Future	14	0	14	0	0.00
19/04/2022	R214 On 04-August-22			Bond Future	11.10	67.9598	11.0975	67.9598	1,337.00
19/04/2022	R214 On 04-August-22	10.97	Call	Bond Future	1566	2	1566	2	0.00
19/04/2022	R214 On 04-August-22	10.98	Call	Bond Future	1592	2	1592	2	0.00
19/04/2022	R214 On 04-August-22	10.99	Call	Bond Future	1619	2	1619	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
19/04/2022	R214 On 04-August-22	10.98	Put	Bond Future	2249	2	2249	2	0.00
19/04/2022	R214 On 04-August-22	10.99	Put	Bond Future	2219	2	2219	2	0.00
19/04/2022	R214 On 04-August-22	10.97	Put	Bond Future	2280	2	2280	2	0.00
19/04/2022	R214 On 03-November-22			Bond Future	11.24	65.7039	11.2441	65.7039	0.00
19/04/2022	R214 On 03-November-22	11.35	Call	Bond Future	2842	3	2842	3	0.00
19/04/2022	R214 On 03-November-22	11.36	Call	Bond Future	2873	3	2873	3	0.00
19/04/2022	R214 On 03-November-22	11.34	Call	Bond Future	2812	3	2812	3	0.00
19/04/2022	R214 On 03-November-22	11.36	Put	Bond Future	2248	2	2248	2	0.00
19/04/2022	R214 On 03-November-22	11.35	Put	Bond Future	2271	2	2271	2	0.00
19/04/2022	R214 On 03-November-22	11.34	Put	Bond Future	2294	2	2294	2	0.00
19/04/2022	R214 On 02-February-23			Bond Future	11.37	66.8383	11.3716	66.8383	0.00
19/04/2022	R214 On 02-February-23	11.09	Call	Bond Future	2285	3	2285	3	0.00
19/04/2022	R214 On 02-February-23	11.07	Call	Bond Future	2236	3	2236	3	0.00
19/04/2022	R214 On 02-February-23	11.08	Call	Bond Future	2260	3	2260	3	0.00
19/04/2022	R214 On 02-February-23	11.08	Put	Bond Future	3848	3	3848	3	0.00
19/04/2022	R214 On 02-February-23	11.07	Put	Bond Future	3879	3	3879	3	0.00
19/04/2022	R214 On 02-February-23	11.09	Put	Bond Future	3817	3	3817	3	0.00
19/04/2022	R248 On 05-May-22			Bond Future	10.91	84.3821	10.9089	84.3821	137,759.00
19/04/2022	R248 On 05-May-22	11.81	Call	Bond Future	6068	7	6068	7	0.00
19/04/2022	R248 On 05-May-22	11.79	Call	Bond Future	5944	7	5944	7	0.00
19/04/2022	R248 On 05-May-22	11.80	Call	Bond Future	6006	7	6006	7	0.00
19/04/2022	R248 On 05-May-22	11.79	Put	Bond Future	12	0	12	0	0.00
19/04/2022	R248 On 05-May-22	11.81	Put	Bond Future	10	0	10	0	0.00
19/04/2022	R248 On 05-May-22	11.80	Put	Bond Future	11	0	11	0	0.00
19/04/2022	R248 On 04-August-22			Bond Future	11.07	85.4631	11.0704	85.4631	168,105.00
19/04/2022	R248 On 04-August-22	11.00	Call	Bond Future	2159	3	2159	3	0.00
19/04/2022	R248 On 04-August-22	10.90	Call	Bond Future	1828	2	1828	2	1,700.00
19/04/2022	R248 On 04-August-22	10.40	Call	Bond Future	619	1	619	1	0.00
19/04/2022	R248 On 04-August-22	9.70	Call	Bond Future	43	0	43	0	0.00
19/04/2022	R248 On 04-August-22	10.98	Call	Bond Future	2091	3	2091	3	0.00
19/04/2022	R248 On 04-August-22	10.99	Call	Bond Future	2125	3	2125	3	0.00
19/04/2022	R248 On 04-August-22	10.20	Call	Bond Future	339	1	339	1	1,700.00
19/04/2022	R248 On 04-August-22	10.40	Put	Bond Future	5568	5	5568	5	0.00

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19/04/2022	R248 On 04-August-22	10.99	Put	Bond Future	2692	2	2692	2	0.00
19/04/2022	R248 On 04-August-22	10.98	Put	Bond Future	2728	2	2728	2	0.00
19/04/2022	R248 On 04-August-22	9.70	Put	Bond Future	10746	10	10746	10	0.00
19/04/2022	R248 On 04-August-22	10.20	Put	Bond Future	6867	6	6867	6	0.00
19/04/2022	R248 On 04-August-22	10.90	Put	Bond Future	3037	2	3037	2	0.00
19/04/2022	R248 On 04-August-22	11.00	Put	Bond Future	2655	2	2655	2	0.00
19/04/2022	R248 On 03-November-22			Bond Future	11.22	82.3351	11.2152	82.3351	0.00
19/04/2022	R248 On 03-November-22	11.30	Call	Bond Future	3486	4	3486	4	0.00
19/04/2022	R248 On 03-November-22	11.31	Call	Bond Future	3524	4	3524	4	0.00
19/04/2022	R248 On 03-November-22	11.32	Call	Bond Future	3563	4	3563	4	0.00
19/04/2022	R248 On 03-November-22	11.30	Put	Bond Future	2908	2	2908	2	0.00
19/04/2022	R248 On 03-November-22	11.31	Put	Bond Future	2879	2	2879	2	0.00
19/04/2022	R248 On 03-November-22	11.32	Put	Bond Future	2850	2	2850	2	0.00
19/04/2022	R248 On 02-February-23			Bond Future	11.34	83.7569	11.3411	83.7569	0.00
19/04/2022	R248 On 02-February-23	11.06	Call	Bond Future	2863	4	2863	4	0.00
19/04/2022	R248 On 02-February-23	11.07	Call	Bond Future	2894	4	2894	4	0.00
19/04/2022	R248 On 02-February-23	11.08	Call	Bond Future	2925	4	2925	4	0.00
19/04/2022	R248 On 02-February-23	11.08	Put	Bond Future	4713	4	4713	4	0.00
19/04/2022	R248 On 02-February-23	11.07	Put	Bond Future	4752	4	4752	4	0.00
19/04/2022	R248 On 02-February-23	11.06	Put	Bond Future	4792	4	4792	4	0.00