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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
13/04/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2022	2025 On 05-May-22			Bond Future	161.00	161.0184	160.9955	161.0184	611.00
13/04/2022	2025 On 04-August-22			Bond Future	161.55	161.5746	161.5494	161.5746	6,124.00
13/04/2022	2025 On 03-November-22			Bond Future	164.00	164.0233	163.9962	164.0233	0.00
13/04/2022	2025 On 02-February-23			Bond Future	165.12	165.1502	165.1203	165.1502	0.00
13/04/2022	2029 On 05-May-22			Bond Future	118.44	118.4407	118.4432	118.4407	2,554.00
13/04/2022	2029 On 04-August-22			Bond Future	120.04	120.0436	120.0448	120.0436	3,568.00
13/04/2022	2029 On 03-November-22			Bond Future	120.63	120.6306	120.6303	120.6306	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
13/04/2022	2029 On 02-February-23			Bond Future	122.68	122.6844	122.6831	122.6844	0.00
13/04/2022	2030 On 05-May-22			Bond Future	9.74	93.1157	9.7388	93.1157	77,846.00
13/04/2022	2030 On 05-May-22	7.73	Call	Bond Future	0	0	0	0	200.00
13/04/2022	2030 On 05-May-22	11.04	Call	Bond Future	6247	6	6247	6	0.00
13/04/2022	2030 On 05-May-22	10.19	Call	Bond Future	2359	3	2359	3	0.00
13/04/2022	2030 On 05-May-22	10.20	Call	Bond Future	2402	3	2402	3	0.00
13/04/2022	2030 On 05-May-22	9.35	Call	Bond Future	119	0	119	0	0.00
13/04/2022	2030 On 05-May-22	9.65	Call	Bond Future	532	1	532	1	0.00
13/04/2022	2030 On 05-May-22	8.81	Call	Bond Future	2	0	2	0	200.00
13/04/2022	2030 On 05-May-22	8.89	Call	Bond Future	4	0	4	0	1,800.00
13/04/2022	2030 On 05-May-22	9.60	Call	Bond Future	433	1	433	1	0.00
13/04/2022	2030 On 05-May-22	8.14	Call	Bond Future	0	0	0	0	1,800.00
13/04/2022	2030 On 05-May-22	8.47	Call	Bond Future	0	0	0	0	1,073.00
13/04/2022	2030 On 05-May-22	10.21	Call	Bond Future	2445	3	2445	3	0.00
13/04/2022	2030 On 05-May-22	9.95	Call	Bond Future	1399	2	1399	2	0.00
13/04/2022	2030 On 05-May-22	9.15	Call	Bond Future	31	0	31	0	7,500.00
13/04/2022	2030 On 05-May-22	9.15	Put	Bond Future	3051	3	3051	3	0.00
13/04/2022	2030 On 05-May-22	9.65	Put	Bond Future	979	1	979	1	5,000.00
13/04/2022	2030 On 05-May-22	8.81	Put	Bond Future	4823	5	4823	5	0.00
13/04/2022	2030 On 05-May-22	8.89	Put	Bond Future	4397	4	4397	4	0.00
13/04/2022	2030 On 05-May-22	10.21	Put	Bond Future	117	0	117	0	0.00
13/04/2022	2030 On 05-May-22	8.14	Put	Bond Future	8503	8	8503	8	0.00
13/04/2022	2030 On 05-May-22	9.60	Put	Bond Future	1133	1	1133	1	5,000.00
13/04/2022	2030 On 05-May-22	9.35	Put	Bond Future	2099	2	2099	2	1,073.00
13/04/2022	2030 On 05-May-22	10.20	Put	Bond Future	123	0	123	0	200.00
13/04/2022	2030 On 05-May-22	10.19	Put	Bond Future	128	0	128	0	0.00
13/04/2022	2030 On 05-May-22	11.04	Put	Bond Future	1	0	1	0	1,800.00
13/04/2022	2030 On 05-May-22	9.95	Put	Bond Future	346	0	346	0	1,073.00
13/04/2022	2030 On 05-May-22	7.73	Put	Bond Future	10844	11	10844	11	0.00
13/04/2022	2030 On 05-May-22	8.47	Put	Bond Future	6668	6	6668	6	0.00
13/04/2022	2030 On 04-August-22			Bond Future	9.95	90.3468	9.9499	90.3468	43,289.00
13/04/2022	2030 On 04-August-22	9.05	Call	Bond Future	259	0	259	0	800.00
13/04/2022	2030 On 04-August-22	9.54	Call	Bond Future	826	1	826	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
13/04/2022	2030 On 04-August-22	8.30	Call	Bond Future	34	0	34	0	800.00
13/04/2022	2030 On 04-August-22	9.55	Call	Bond Future	843	1	843	1	0.00
13/04/2022	2030 On 04-August-22	9.56	Call	Bond Future	859	1	859	1	0.00
13/04/2022	2030 On 04-August-22	10.95	Call	Bond Future	5055	5	5055	5	0.00
13/04/2022	2030 On 04-August-22	10.95	Put	Bond Future	372	0	372	0	800.00
13/04/2022	2030 On 04-August-22	9.56	Put	Bond Future	2774	3	2774	3	0.00
13/04/2022	2030 On 04-August-22	9.55	Put	Bond Future	2807	3	2807	3	0.00
13/04/2022	2030 On 04-August-22	8.30	Put	Bond Future	8500	8	8500	8	0.00
13/04/2022	2030 On 04-August-22	9.54	Put	Bond Future	2840	3	2840	3	0.00
13/04/2022	2030 On 04-August-22	9.05	Put	Bond Future	4757	5	4757	5	0.00
13/04/2022	2030 On 03-November-22			Bond Future	10.12	91.6976	10.1235	91.6976	0.00
13/04/2022	2030 On 03-November-22	10.09	Call	Bond Future	2101	2	2101	2	0.00
13/04/2022	2030 On 03-November-22	10.08	Call	Bond Future	2077	2	2077	2	0.00
13/04/2022	2030 On 03-November-22	10.10	Call	Bond Future	2126	2	2126	2	0.00
13/04/2022	2030 On 03-November-22	10.10	Put	Bond Future	2236	2	2236	2	0.00
13/04/2022	2030 On 03-November-22	10.08	Put	Bond Future	2282	2	2282	2	0.00
13/04/2022	2030 On 03-November-22	10.09	Put	Bond Future	2259	2	2259	2	0.00
13/04/2022	2030 On 02-February-23			Bond Future	10.28	89.2352	10.2819	89.2352	0.00
13/04/2022	2030 On 02-February-23	10.01	Call	Bond Future	1978	2	1978	2	0.00
13/04/2022	2030 On 02-February-23	9.94	Call	Bond Future	1837	2	1837	2	0.00
13/04/2022	2030 On 02-February-23	8.81	Call	Bond Future	382	0	382	0	102.00
13/04/2022	2030 On 02-February-23	9.99	Call	Bond Future	1937	2	1937	2	0.00
13/04/2022	2030 On 02-February-23	10.00	Call	Bond Future	1958	2	1958	2	0.00
13/04/2022	2030 On 02-February-23	9.20	Call	Bond Future	704	1	704	1	0.00
13/04/2022	2030 On 02-February-23	9.66	Call	Bond Future	1332	2	1332	2	0.00
13/04/2022	2030 On 02-February-23	9.80	Call	Bond Future	1574	2	1574	2	0.00
13/04/2022	2030 On 02-February-23	8.81	Put	Bond Future	7397	7	7397	7	0.00
13/04/2022	2030 On 02-February-23	9.66	Put	Bond Future	4214	4	4214	4	102.00
13/04/2022	2030 On 02-February-23	9.20	Put	Bond Future	5795	6	5795	6	0.00
13/04/2022	2030 On 02-February-23	10.01	Put	Bond Future	3224	3	3224	3	0.00
13/04/2022	2030 On 02-February-23	9.94	Put	Bond Future	3407	3	3407	3	102.00
13/04/2022	2030 On 02-February-23	9.99	Put	Bond Future	3276	3	3276	3	0.00
13/04/2022	2030 On 02-February-23	10.00	Put	Bond Future	3250	3	3250	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
13/04/2022	2030 On 02-February-23	9.80	Put	Bond Future	3797	4	3797	4	0.00
13/04/2022	2032 On 05-May-22			Bond Future	10.12	89.6477	10.1188	89.6477	132,735.00
13/04/2022	2032 On 05-May-22	9.58	Call	Bond Future	45	0	45	0	780.00
13/04/2022	2032 On 05-May-22	10.18	Call	Bond Future	1037	1	1037	1	780.00
13/04/2022	2032 On 05-May-22	11.02	Call	Bond Future	4944	5	4944	5	0.00
13/04/2022	2032 On 05-May-22	10.29	Call	Bond Future	1435	2	1435	2	993.00
13/04/2022	2032 On 05-May-22	11.04	Call	Bond Future	5047	5	5047	5	0.00
13/04/2022	2032 On 05-May-22	11.18	Call	Bond Future	5769	6	5769	6	0.00
13/04/2022	2032 On 05-May-22	10.98	Call	Bond Future	4737	5	4737	5	0.00
13/04/2022	2032 On 05-May-22	11.03	Call	Bond Future	4995	5	4995	5	0.00
13/04/2022	2032 On 05-May-22	11.03	Put	Bond Future	16	0	16	0	0.00
13/04/2022	2032 On 05-May-22	10.98	Put	Bond Future	22	0	22	0	993.00
13/04/2022	2032 On 05-May-22	11.02	Put	Bond Future	17	0	17	0	0.00
13/04/2022	2032 On 05-May-22	11.18	Put	Bond Future	7	0	7	0	780.00
13/04/2022	2032 On 05-May-22	10.29	Put	Bond Future	469	0	469	0	0.00
13/04/2022	2032 On 05-May-22	11.04	Put	Bond Future	15	0	15	0	0.00
13/04/2022	2032 On 05-May-22	10.18	Put	Bond Future	690	1	690	1	0.00
13/04/2022	2032 On 05-May-22	9.58	Put	Bond Future	3176	3	3176	3	0.00
13/04/2022	2032 On 04-August-22			Bond Future	10.31	90.8385	10.3093	90.8385	18,850.00
13/04/2022	2032 On 04-August-22	11.60	Call	Bond Future	7027	7	7027	7	0.00
13/04/2022	2032 On 04-August-22	11.89	Call	Bond Future	8342	9	8342	9	0.00
13/04/2022	2032 On 04-August-22	10.10	Call	Bond Future	1334	1	1334	1	1,300.00
13/04/2022	2032 On 04-August-22	10.20	Call	Bond Future	1585	2	1585	2	0.00
13/04/2022	2032 On 04-August-22	10.21	Call	Bond Future	1611	2	1611	2	0.00
13/04/2022	2032 On 04-August-22	10.22	Call	Bond Future	1638	2	1638	2	0.00
13/04/2022	2032 On 04-August-22	9.40	Call	Bond Future	245	0	245	0	1,300.00
13/04/2022	2032 On 04-August-22	9.72	Call	Bond Future	608	1	608	1	800.00
13/04/2022	2032 On 04-August-22	8.97	Call	Bond Future	47	0	47	0	800.00
13/04/2022	2032 On 04-August-22	8.97	Put	Bond Future	7863	8	7863	8	0.00
13/04/2022	2032 On 04-August-22	9.72	Put	Bond Future	3939	4	3939	4	0.00
13/04/2022	2032 On 04-August-22	9.40	Put	Bond Future	5455	5	5455	5	0.00
13/04/2022	2032 On 04-August-22	10.20	Put	Bond Future	2190	2	2190	2	0.00
13/04/2022	2032 On 04-August-22	10.21	Put	Bond Future	2161	2	2161	2	0.00

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13/04/2022	2032 On 04-August-22	10.22	Put	Bond Future	2132	2	2132	2	0.00
13/04/2022	2032 On 04-August-22	10.10	Put	Bond Future	2498	2	2498	2	0.00
13/04/2022	2032 On 04-August-22	11.89	Put	Bond Future	176	0	176	0	0.00
13/04/2022	2032 On 04-August-22	11.60	Put	Bond Future	280	0	280	0	800.00
13/04/2022	2032 On 03-November-22			Bond Future	10.48	88.0429	10.4765	88.0429	0.00
13/04/2022	2032 On 03-November-22	10.67	Call	Bond Future	2994	3	2994	3	750.00
13/04/2022	2032 On 03-November-22	11.55	Call	Bond Future	6277	7	6277	7	0.00
13/04/2022	2032 On 03-November-22	12.30	Call	Bond Future	9439	10	9439	10	0.00
13/04/2022	2032 On 03-November-22	10.49	Call	Bond Future	2457	3	2457	3	0.00
13/04/2022	2032 On 03-November-22	10.56	Call	Bond Future	2659	3	2659	3	0.00
13/04/2022	2032 On 03-November-22	10.66	Call	Bond Future	2963	3	2963	3	0.00
13/04/2022	2032 On 03-November-22	9.46	Call	Bond Future	455	1	455	1	500.00
13/04/2022	2032 On 03-November-22	9.31	Call	Bond Future	341	0	341	0	180.00
13/04/2022	2032 On 03-November-22	10.11	Call	Bond Future	1501	2	1501	2	0.00
13/04/2022	2032 On 03-November-22	10.21	Call	Bond Future	1730	2	1730	2	500.00
13/04/2022	2032 On 03-November-22	10.16	Call	Bond Future	1613	2	1613	2	0.00
13/04/2022	2032 On 03-November-22	9.36	Call	Bond Future	376	0	376	0	454.00
13/04/2022	2032 On 03-November-22	9.92	Call	Bond Future	1114	1	1114	1	750.00
13/04/2022	2032 On 03-November-22	9.92	Put	Bond Future	4168	4	4168	4	0.00
13/04/2022	2032 On 03-November-22	9.31	Put	Bond Future	6908	7	6908	7	0.00
13/04/2022	2032 On 03-November-22	9.36	Put	Bond Future	6649	6	6649	6	0.00
13/04/2022	2032 On 03-November-22	9.46	Put	Bond Future	6142	6	6142	6	0.00
13/04/2022	2032 On 03-November-22	10.16	Put	Bond Future	3333	3	3333	3	180.00
13/04/2022	2032 On 03-November-22	10.56	Put	Bond Future	2213	2	2213	2	180.00
13/04/2022	2032 On 03-November-22	10.11	Put	Bond Future	3497	3	3497	3	454.00
13/04/2022	2032 On 03-November-22	10.21	Put	Bond Future	3175	3	3175	3	0.00
13/04/2022	2032 On 03-November-22	10.66	Put	Bond Future	1985	2	1985	2	0.00
13/04/2022	2032 On 03-November-22	10.49	Put	Bond Future	2384	2	2384	2	454.00
13/04/2022	2032 On 03-November-22	12.30	Put	Bond Future	347	0	347	0	750.00
13/04/2022	2032 On 03-November-22	11.55	Put	Bond Future	762	1	762	1	500.00
13/04/2022	2032 On 03-November-22	10.67	Put	Bond Future	1964	2	1964	2	0.00
13/04/2022	2032 On 02-February-23			Bond Future	10.63	89.5261	10.6270	89.5261	0.00
13/04/2022	2032 On 02-February-23	12.75	Call	Bond Future	10657	11	10657	11	0.00

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13/04/2022	2032 On 02-February-23	11.84	Call	Bond Future	7067	7	7067	7	0.00
13/04/2022	2032 On 02-February-23	9.31	Call	Bond Future	488	1	488	1	454.00
13/04/2022	2032 On 02-February-23	10.39	Call	Bond Future	2260	2	2260	2	0.00
13/04/2022	2032 On 02-February-23	10.16	Call	Bond Future	1740	2	1740	2	0.00
13/04/2022	2032 On 02-February-23	10.38	Call	Bond Future	2236	2	2236	2	0.00
13/04/2022	2032 On 02-February-23	10.67	Call	Bond Future	2989	3	2989	3	750.00
13/04/2022	2032 On 02-February-23	11.69	Call	Bond Future	6486	7	6486	7	0.00
13/04/2022	2032 On 02-February-23	10.40	Call	Bond Future	2284	3	2284	3	0.00
13/04/2022	2032 On 02-February-23	10.50	Call	Bond Future	2534	3	2534	3	0.00
13/04/2022	2032 On 02-February-23	10.22	Call	Bond Future	1869	2	1869	2	500.00
13/04/2022	2032 On 02-February-23	9.92	Call	Bond Future	1273	1	1273	1	750.00
13/04/2022	2032 On 02-February-23	9.47	Call	Bond Future	628	1	628	1	500.00
13/04/2022	2032 On 02-February-23	9.47	Put	Bond Future	6965	7	6965	7	0.00
13/04/2022	2032 On 02-February-23	9.92	Put	Bond Future	5075	5	5075	5	0.00
13/04/2022	2032 On 02-February-23	10.22	Put	Bond Future	4032	4	4032	4	0.00
13/04/2022	2032 On 02-February-23	10.50	Put	Bond Future	3201	3	3201	3	454.00
13/04/2022	2032 On 02-February-23	10.40	Put	Bond Future	3482	3	3482	3	0.00
13/04/2022	2032 On 02-February-23	11.69	Put	Bond Future	1160	1	1160	1	0.00
13/04/2022	2032 On 02-February-23	10.67	Put	Bond Future	2765	3	2765	3	0.00
13/04/2022	2032 On 02-February-23	10.38	Put	Bond Future	3540	3	3540	3	0.00
13/04/2022	2032 On 02-February-23	10.16	Put	Bond Future	4227	4	4227	4	454.00
13/04/2022	2032 On 02-February-23	10.39	Put	Bond Future	3511	3	3511	3	0.00
13/04/2022	2032 On 02-February-23	9.31	Put	Bond Future	7748	8	7748	8	0.00
13/04/2022	2032 On 02-February-23	11.84	Put	Bond Future	1024	1	1024	1	500.00
13/04/2022	2032 On 02-February-23	12.75	Put	Bond Future	447	0	447	0	750.00
13/04/2022	2033 On 05-May-22			Bond Future	115.44	114.0085	115.4370	114.0085	2,162.00
13/04/2022	2033 On 04-August-22			Bond Future	117.00	115.5515	116.9981	115.5515	5,647.00
13/04/2022	2033 On 03-November-22			Bond Future	117.46	115.9881	117.4552	115.9881	0.00
13/04/2022	2033 On 02-February-23			Bond Future	119.45	117.9628	119.4539	117.9628	0.00
13/04/2022	2037 On 05-May-22			Bond Future	10.61	87.0900	10.6062	87.0900	53,801.00
13/04/2022	2037 On 05-May-22	11.84	Call	Bond Future	7508	8	7508	8	0.00
13/04/2022	2037 On 05-May-22	11.82	Call	Bond Future	7395	8	7395	8	0.00
13/04/2022	2037 On 05-May-22	11.83	Call	Bond Future	7451	8	7451	8	0.00

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13/04/2022	2037 On 05-May-22	11.84	Put	Bond Future	4	0	4	0	0.00
13/04/2022	2037 On 05-May-22	11.82	Put	Bond Future	4	0	4	0	0.00
13/04/2022	2037 On 05-May-22	11.83	Put	Bond Future	4	0	4	0	0.00
13/04/2022	2037 On 04-August-22			Bond Future	10.79	83.9907	10.7853	83.9907	78,333.00
13/04/2022	2037 On 04-August-22	10.91	Call	Bond Future	2594	3	2594	3	0.00
13/04/2022	2037 On 04-August-22	11.21	Call	Bond Future	3802	4	3802	4	1,050.00
13/04/2022	2037 On 04-August-22	11.42	Call	Bond Future	4750	5	4750	5	0.00
13/04/2022	2037 On 04-August-22	10.10	Call	Bond Future	509	1	509	1	50.00
13/04/2022	2037 On 04-August-22	11.95	Call	Bond Future	7323	8	7323	8	0.00
13/04/2022	2037 On 04-August-22	10.90	Call	Bond Future	2557	3	2557	3	0.00
13/04/2022	2037 On 04-August-22	10.89	Call	Bond Future	2521	3	2521	3	0.00
13/04/2022	2037 On 04-August-22	10.89	Put	Bond Future	1860	2	1860	2	0.00
13/04/2022	2037 On 04-August-22	11.95	Put	Bond Future	390	0	390	0	1,050.00
13/04/2022	2037 On 04-August-22	10.91	Put	Bond Future	1807	2	1807	2	0.00
13/04/2022	2037 On 04-August-22	10.10	Put	Bond Future	5030	5	5030	5	0.00
13/04/2022	2037 On 04-August-22	10.90	Put	Bond Future	1834	2	1834	2	50.00
13/04/2022	2037 On 04-August-22	11.42	Put	Bond Future	861	1	861	1	50.00
13/04/2022	2037 On 04-August-22	11.21	Put	Bond Future	1169	1	1169	1	0.00
13/04/2022	2037 On 03-November-22			Bond Future	10.93	85.2469	10.9333	85.2469	0.00
13/04/2022	2037 On 03-November-22	11.30	Call	Bond Future	4220	5	4220	5	0.00
13/04/2022	2037 On 03-November-22	11.32	Call	Bond Future	4300	5	4300	5	0.00
13/04/2022	2037 On 03-November-22	11.31	Call	Bond Future	4260	5	4260	5	0.00
13/04/2022	2037 On 03-November-22	11.31	Put	Bond Future	1968	2	1968	2	0.00
13/04/2022	2037 On 03-November-22	11.30	Put	Bond Future	1988	2	1988	2	0.00
13/04/2022	2037 On 03-November-22	11.32	Put	Bond Future	1948	2	1948	2	0.00
13/04/2022	2037 On 02-February-23			Bond Future	11.07	82.4262	11.0697	82.4262	0.00
13/04/2022	2037 On 02-February-23	11.05	Call	Bond Future	3298	4	3298	4	0.00
13/04/2022	2037 On 02-February-23	11.03	Call	Bond Future	3236	4	3236	4	0.00
13/04/2022	2037 On 02-February-23	11.04	Call	Bond Future	3267	4	3267	4	0.00
13/04/2022	2037 On 02-February-23	11.04	Put	Bond Future	3448	3	3448	3	0.00
13/04/2022	2037 On 02-February-23	11.03	Put	Bond Future	3478	3	3478	3	0.00
13/04/2022	2037 On 02-February-23	11.05	Put	Bond Future	3419	3	3419	3	0.00
13/04/2022	2038 On 05-May-22			Bond Future	132.48	131.7173	132.4794	131.7173	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
13/04/2022	2038 On 04-August-22			Bond Future	132.44	131.6740	132.4447	131.6740	5,129.00
13/04/2022	2038 On 03-November-22			Bond Future	134.45	133.6702	134.4513	133.6702	0.00
13/04/2022	2038 On 02-February-23			Bond Future	134.86	134.0728	134.8650	134.0728	0.00
13/04/2022	2040 On 05-May-22			Bond Future	10.74	89.1070	10.7351	89.1070	52,257.00
13/04/2022	2040 On 05-May-22	9.82	Call	Bond Future	2	0	2	0	1,200.00
13/04/2022	2040 On 05-May-22	11.91	Call	Bond Future	7668	8	7668	8	0.00
13/04/2022	2040 On 05-May-22	11.90	Call	Bond Future	7608	8	7608	8	0.00
13/04/2022	2040 On 05-May-22	11.92	Call	Bond Future	7729	8	7729	8	0.00
13/04/2022	2040 On 05-May-22	10.57	Call	Bond Future	541	1	541	1	1,200.00
13/04/2022	2040 On 05-May-22	13.04	Call	Bond Future	14057	14	14057	14	0.00
13/04/2022	2040 On 05-May-22	13.04	Put	Bond Future	0	0	0	0	1,200.00
13/04/2022	2040 On 05-May-22	10.57	Put	Bond Future	1711	2	1711	2	0.00
13/04/2022	2040 On 05-May-22	11.91	Put	Bond Future	5	0	5	0	0.00
13/04/2022	2040 On 05-May-22	11.92	Put	Bond Future	5	0	5	0	0.00
13/04/2022	2040 On 05-May-22	11.90	Put	Bond Future	6	0	6	0	0.00
13/04/2022	2040 On 05-May-22	9.82	Put	Bond Future	6811	7	6811	7	0.00
13/04/2022	2040 On 04-August-22			Bond Future	10.91	85.7842	10.9091	85.7842	58,694.00
13/04/2022	2040 On 04-August-22	11.04	Call	Bond Future	2858	3	2858	3	0.00
13/04/2022	2040 On 04-August-22	12.24	Call	Bond Future	8736	9	8736	9	0.00
13/04/2022	2040 On 04-August-22	9.70	Call	Bond Future	95	0	95	0	460.00
13/04/2022	2040 On 04-August-22	10.70	Call	Bond Future	1678	2	1678	2	460.00
13/04/2022	2040 On 04-August-22	11.03	Call	Bond Future	2818	3	2818	3	0.00
13/04/2022	2040 On 04-August-22	11.05	Call	Bond Future	2899	3	2899	3	0.00
13/04/2022	2040 On 04-August-22	11.05	Put	Bond Future	1944	2	1944	2	0.00
13/04/2022	2040 On 04-August-22	12.24	Put	Bond Future	350	0	350	0	460.00
13/04/2022	2040 On 04-August-22	9.70	Put	Bond Future	9023	9	9023	9	0.00
13/04/2022	2040 On 04-August-22	11.03	Put	Bond Future	1998	2	1998	2	0.00
13/04/2022	2040 On 04-August-22	10.70	Put	Bond Future	3125	3	3125	3	0.00
13/04/2022	2040 On 04-August-22	11.04	Put	Bond Future	1971	2	1971	2	0.00
13/04/2022	2040 On 03-November-22			Bond Future	11.05	87.0675	11.0530	87.0675	0.00
13/04/2022	2040 On 03-November-22	11.41	Call	Bond Future	4460	5	4460	5	0.00
13/04/2022	2040 On 03-November-22	11.39	Call	Bond Future	4377	5	4377	5	0.00
13/04/2022	2040 On 03-November-22	11.40	Call	Bond Future	4418	5	4418	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2022	2040 On 03-November-22	11.41	Put	Bond Future	2124	2	2124	2	0.00
13/04/2022	2040 On 03-November-22	11.39	Put	Bond Future	2168	2	2168	2	0.00
13/04/2022	2040 On 03-November-22	11.40	Put	Bond Future	2146	2	2146	2	0.00
13/04/2022	2040 On 02-February-23			Bond Future	11.19	84.0272	11.1860	84.0272	0.00
13/04/2022	2040 On 02-February-23	11.10	Call	Bond Future	3379	4	3379	4	0.00
13/04/2022	2040 On 02-February-23	11.11	Call	Bond Future	3412	4	3412	4	0.00
13/04/2022	2040 On 02-February-23	11.12	Call	Bond Future	3445	4	3445	4	0.00
13/04/2022	2040 On 02-February-23	11.12	Put	Bond Future	3880	4	3880	4	0.00
13/04/2022	2040 On 02-February-23	11.11	Put	Bond Future	3913	4	3913	4	0.00
13/04/2022	2040 On 02-February-23	11.10	Put	Bond Future	3946	4	3946	4	0.00
13/04/2022	2044 On 05-May-22			Bond Future	10.75	85.9293	10.7528	85.9293	46,433.00
13/04/2022	2044 On 05-May-22	11.93	Call	Bond Future	7802	8	7802	8	0.00
13/04/2022	2044 On 05-May-22	11.91	Call	Bond Future	7680	8	7680	8	0.00
13/04/2022	2044 On 05-May-22	11.92	Call	Bond Future	7741	8	7741	8	0.00
13/04/2022	2044 On 05-May-22	11.92	Put	Bond Future	6	0	6	0	0.00
13/04/2022	2044 On 05-May-22	11.91	Put	Bond Future	6	0	6	0	0.00
13/04/2022	2044 On 05-May-22	11.93	Put	Bond Future	6	0	6	0	0.00
13/04/2022	2044 On 04-August-22			Bond Future	10.92	82.6894	10.9170	82.6894	34,116.00
13/04/2022	2044 On 04-August-22	11.10	Call	Bond Future	3138	3	3138	3	0.00
13/04/2022	2044 On 04-August-22	11.08	Call	Bond Future	3054	3	3054	3	0.00
13/04/2022	2044 On 04-August-22	11.09	Call	Bond Future	3096	3	3096	3	0.00
13/04/2022	2044 On 04-August-22	11.09	Put	Bond Future	1898	2	1898	2	0.00
13/04/2022	2044 On 04-August-22	11.08	Put	Bond Future	1925	2	1925	2	0.00
13/04/2022	2044 On 04-August-22	11.10	Put	Bond Future	1872	2	1872	2	0.00
13/04/2022	2044 On 03-November-22			Bond Future	11.05	83.9265	11.0524	83.9265	0.00
13/04/2022	2044 On 03-November-22	11.39	Call	Bond Future	4471	5	4471	5	0.00
13/04/2022	2044 On 03-November-22	11.40	Call	Bond Future	4514	5	4514	5	0.00
13/04/2022	2044 On 03-November-22	11.41	Call	Bond Future	4556	5	4556	5	0.00
13/04/2022	2044 On 03-November-22	11.41	Put	Bond Future	2162	2	2162	2	0.00
13/04/2022	2044 On 03-November-22	11.40	Put	Bond Future	2185	2	2185	2	0.00
13/04/2022	2044 On 03-November-22	11.39	Put	Bond Future	2208	2	2208	2	0.00
13/04/2022	2044 On 02-February-23			Bond Future	11.18	80.9585	11.1772	80.9585	0.00
13/04/2022	2044 On 02-February-23	11.16	Call	Bond Future	3684	4	3684	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
13/04/2022	2044 On 02-February-23	11.14	Call	Bond Future	3615	4	3615	4	0.00
13/04/2022	2044 On 02-February-23	11.15	Call	Bond Future	3649	4	3649	4	0.00
13/04/2022	2044 On 02-February-23	11.15	Put	Bond Future	3832	4	3832	4	0.00
13/04/2022	2044 On 02-February-23	11.14	Put	Bond Future	3866	4	3866	4	0.00
13/04/2022	2044 On 02-February-23	11.16	Put	Bond Future	3800	4	3800	4	0.00
13/04/2022	2046 On 05-May-22			Bond Future	120.52	120.2110	120.5217	120.2110	13,870.00
13/04/2022	2046 On 04-August-22			Bond Future	122.15	121.8378	122.1515	121.8378	7,893.00
13/04/2022	2046 On 03-November-22			Bond Future	122.07	121.7485	122.0652	121.7485	0.00
13/04/2022	2046 On 02-February-23			Bond Future	124.14	123.8223	124.1435	123.8223	0.00
13/04/2022	2050 On 05-May-22			Bond Future	125.66	124.7176	125.6642	124.7176	7,088.00
13/04/2022	2050 On 04-August-22			Bond Future	125.33	124.3746	125.3325	124.3746	3,118.00
13/04/2022	2050 On 03-November-22			Bond Future	127.23	126.2599	127.2311	126.2599	0.00
13/04/2022	2050 On 02-February-23			Bond Future	127.31	126.3289	127.3143	126.3289	0.00
13/04/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2022	AL37 On 05-May-22			Index Future	820.34	820.5850	820.3360	820.5850	0.00
13/04/2022	AL37 On 04-August-22			Index Future	831.12	831.3860	831.1240	831.3860	0.00
13/04/2022	AL37 On 03-November-22			Index Future	843.64	843.9130	843.6400	843.9130	0.00
13/04/2022	AL37 On 02-February-23			Index Future	857.80	858.0880	857.8030	858.0880	0.00
13/04/2022	AL7T On 05-May-22			Index Future	937.71	940.4510	937.7080	940.4510	0.00
13/04/2022	AL7T On 04-August-22			Index Future	950.04	952.8290	950.0400	952.8290	0.00
13/04/2022	AL7T On 03-November-22			Index Future	964.35	967.1860	964.3460	967.1860	0.00
13/04/2022	AL7T On 02-February-23			Index Future	980.54	983.4310	980.5350	983.4310	0.00
13/04/2022	ALBI On 05-May-22			Index Future	837.88	840.1480	837.8840	840.1480	129.00
13/04/2022	ALBI On 04-August-22			Index Future	848.90	851.2060	848.9030	851.2060	92.00
13/04/2022	ALBI On 03-November-22			Index Future	861.69	864.0330	861.6870	864.0330	0.00
13/04/2022	ALBI On 02-February-23			Index Future	876.15	878.5450	876.1520	878.5450	0.00
13/04/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2022	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
13/04/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/04/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2022	ES33 On 05-May-22			Bond Future	11.40	76.9081	11.3996	76.9081	87.00
13/04/2022	ES33 On 04-August-22			Bond Future	11.62	77.9489	11.6194	77.9489	263.00
13/04/2022	ES33 On 03-November-22			Bond Future	11.82	75.3478	11.8194	75.3478	0.00
13/04/2022	ES33 On 02-February-23			Bond Future	12.01	76.6344	12.0096	76.6344	0.00
13/04/2022	ES42 On 05-May-22			Bond Future	11.80	75.4706	11.8000	75.4706	1,190.00
13/04/2022	ES42 On 04-August-22			Bond Future	12.00	76.4919	11.9992	76.4919	3,579.00
13/04/2022	ES42 On 03-November-22			Bond Future	12.18	73.3910	12.1816	73.3910	0.00
13/04/2022	ES42 On 02-February-23			Bond Future	12.35	74.6465	12.3488	74.6465	0.00
13/04/2022	GOVI On 05-May-22			GOVI	826.37	828.6130	826.3650	828.6130	558.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2022	GOVI On 05-May-22	788.23	Call	GOVI	381350	40	381350	40	0.00
13/04/2022	GOVI On 05-May-22	788.24	Call	GOVI	381250	40	381250	40	0.00
13/04/2022	GOVI On 05-May-22	788.25	Call	GOVI	381150	40	381150	40	0.00
13/04/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
13/04/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
13/04/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
13/04/2022	GOVI On 04-August-22			GOVI	837.23	839.5190	837.2330	839.5190	430.00
13/04/2022	GOVI On 04-August-22	819.26	Call	GOVI	179730	20	179730	20	0.00
13/04/2022	GOVI On 04-August-22	819.27	Call	GOVI	179630	20	179630	20	0.00
13/04/2022	GOVI On 04-August-22	819.28	Call	GOVI	179530	20	179530	20	0.00
13/04/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
13/04/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
13/04/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
13/04/2022	GOVI On 03-November-22			GOVI	849.84	852.1690	849.8410	852.1690	0.00
13/04/2022	GOVI On 03-November-22	820.43	Call	GOVI	294110	32	294110	32	0.00
13/04/2022	GOVI On 03-November-22	820.41	Call	GOVI	294310	32	294310	32	0.00
13/04/2022	GOVI On 03-November-22	820.42	Call	GOVI	294210	32	294210	32	0.00
13/04/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
13/04/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
13/04/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
13/04/2022	GOVI On 02-February-23			GOVI	864.11	866.4820	864.1070	866.4820	0.00
13/04/2022	GOVI On 02-February-23	850.84	Call	GOVI	132670	16	132670	16	0.00
13/04/2022	GOVI On 02-February-23	850.82	Call	GOVI	132870	16	132870	16	0.00
13/04/2022	GOVI On 02-February-23	850.83	Call	GOVI	132770	16	132770	16	0.00
13/04/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
13/04/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
13/04/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
13/04/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/04/2022	IGOV On 05-May-22			Index Future	320.97	319.9590	320.9740	319.9590	374.00
13/04/2022	IGOV On 04-August-22			Index Future	325.28	324.2500	325.2750	324.2500	109.00
13/04/2022	IGOV On 03-November-22			Index Future	330.25	329.2130	330.2520	329.2130	16.00
13/04/2022	IGOV On 02-February-23			Index Future	335.87	334.8190	335.8730	334.8190	0.00
13/04/2022	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
13/04/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
13/04/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
13/04/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
13/04/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
13/04/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
13/04/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
13/04/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/04/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/04/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/04/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/04/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/04/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/04/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/04/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/04/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/04/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/04/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/04/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/04/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.41	95.5750	4.4100	95.5750	0.00
13/04/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.51	95.5000	4.5100	95.5000	0.00
13/04/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.87	95.1250	4.8650	95.1250	0.00
13/04/2022	JBAF On 20-July-22			Jibar Tradeable Future	4.96	95.0350	4.9600	95.0350	0.00
13/04/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.31	94.6800	5.3100	94.6800	0.00
13/04/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.40	94.6200	5.3950	94.6200	0.00
13/04/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.12	93.8350	6.1200	93.8350	68.00
13/04/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.47	93.5050	6.4700	93.5050	0.00
13/04/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.66	93.3200	6.6600	93.3200	0.00
13/04/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.85	93.0950	6.8450	93.0950	75.00
13/04/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.91	93.0350	6.9050	93.0350	72.00
13/04/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.14	92.8150	7.1350	92.8150	0.00
13/04/2022	R023 On 05-May-22			Bond Future	5.55	103.2336	5.5534	103.2336	15,976.00
13/04/2022	R023 On 05-May-22	6.29	Call	Bond Future	583	1	583	1	0.00
13/04/2022	R023 On 05-May-22	6.30	Call	Bond Future	591	1	591	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
13/04/2022	R023 On 05-May-22	6.31	Call	Bond Future	598	1	598	1	0.00
13/04/2022	R023 On 05-May-22	6.31	Put	Bond Future	2	0	2	0	0.00
13/04/2022	R023 On 05-May-22	6.30	Put	Bond Future	2	0	2	0	0.00
13/04/2022	R023 On 05-May-22	6.29	Put	Bond Future	2	0	2	0	0.00
13/04/2022	R023 On 04-August-22			Bond Future	5.70	104.5804	5.6960	104.5804	9,989.00
13/04/2022	R023 On 04-August-22	6.03	Call	Bond Future	239	0	239	0	0.00
13/04/2022	R023 On 04-August-22	6.04	Call	Bond Future	244	0	244	0	0.00
13/04/2022	R023 On 04-August-22	6.05	Call	Bond Future	248	0	248	0	0.00
13/04/2022	R023 On 04-August-22	6.05	Put	Bond Future	55	0	55	0	0.00
13/04/2022	R023 On 04-August-22	6.04	Put	Bond Future	56	0	56	0	0.00
13/04/2022	R023 On 04-August-22	6.03	Put	Bond Future	57	0	57	0	0.00
13/04/2022	R023 On 03-November-22			Bond Future	5.27	102.2648	5.2722	102.2648	0.00
13/04/2022	R023 On 03-November-22	6.27	Call	Bond Future	323	0	323	0	0.00
13/04/2022	R023 On 03-November-22	6.25	Call	Bond Future	317	0	317	0	0.00
13/04/2022	R023 On 03-November-22	6.26	Call	Bond Future	320	0	320	0	0.00
13/04/2022	R023 On 03-November-22	6.26	Put	Bond Future	16	0	16	0	0.00
13/04/2022	R023 On 03-November-22	6.25	Put	Bond Future	16	0	16	0	0.00
13/04/2022	R023 On 03-November-22	6.27	Put	Bond Future	16	0	16	0	0.00
13/04/2022	R035 On 05-May-22			Bond Future	10.47	90.8994	10.4728	90.8994	71,336.00
13/04/2022	R035 On 05-May-22	10.82	Call	Bond Future	2450	3	2450	3	0.00
13/04/2022	R035 On 05-May-22	12.64	Call	Bond Future	12464	13	12464	13	0.00
13/04/2022	R035 On 05-May-22	11.65	Call	Bond Future	7112	7	7112	7	0.00
13/04/2022	R035 On 05-May-22	10.72	Call	Bond Future	1956	2	1956	2	0.00
13/04/2022	R035 On 05-May-22	11.63	Call	Bond Future	6998	7	6998	7	0.00
13/04/2022	R035 On 05-May-22	11.64	Call	Bond Future	7055	7	7055	7	0.00
13/04/2022	R035 On 05-May-22	11.64	Put	Bond Future	4	0	4	0	0.00
13/04/2022	R035 On 05-May-22	11.63	Put	Bond Future	5	0	5	0	0.00
13/04/2022	R035 On 05-May-22	10.72	Put	Bond Future	392	0	392	0	0.00
13/04/2022	R035 On 05-May-22	11.65	Put	Bond Future	4	0	4	0	0.00
13/04/2022	R035 On 05-May-22	12.64	Put	Bond Future	0	0	0	0	0.00
13/04/2022	R035 On 05-May-22	10.82	Put	Bond Future	265	0	265	0	0.00
13/04/2022	R035 On 04-August-22			Bond Future	10.66	92.0668	10.6601	92.0668	56,033.00
13/04/2022	R035 On 04-August-22	10.74	Call	Bond Future	2415	3	2415	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
13/04/2022	R035 On 04-August-22	11.13	Call	Bond Future	3970	4	3970	4	0.00
13/04/2022	R035 On 04-August-22	12.18	Call	Bond Future	9016	9	9016	9	0.00
13/04/2022	R035 On 04-August-22	10.53	Call	Bond Future	1740	2	1740	2	400.00
13/04/2022	R035 On 04-August-22	10.64	Call	Bond Future	2079	2	2079	2	0.00
13/04/2022	R035 On 04-August-22	10.72	Call	Bond Future	2346	3	2346	3	0.00
13/04/2022	R035 On 04-August-22	10.73	Call	Bond Future	2380	3	2380	3	0.00
13/04/2022	R035 On 04-August-22	9.53	Call	Bond Future	116	0	116	0	400.00
13/04/2022	R035 On 04-August-22	9.84	Call	Bond Future	354	0	354	0	100.00
13/04/2022	R035 On 04-August-22	9.84	Put	Bond Future	5685	5	5685	5	0.00
13/04/2022	R035 On 04-August-22	10.53	Put	Bond Future	2557	2	2557	2	0.00
13/04/2022	R035 On 04-August-22	9.53	Put	Bond Future	7580	7	7580	7	0.00
13/04/2022	R035 On 04-August-22	10.73	Put	Bond Future	1946	2	1946	2	0.00
13/04/2022	R035 On 04-August-22	10.72	Put	Bond Future	1973	2	1973	2	0.00
13/04/2022	R035 On 04-August-22	10.64	Put	Bond Future	2205	2	2205	2	100.00
13/04/2022	R035 On 04-August-22	11.13	Put	Bond Future	1109	1	1109	1	100.00
13/04/2022	R035 On 04-August-22	12.18	Put	Bond Future	229	0	229	0	400.00
13/04/2022	R035 On 04-August-22	10.74	Put	Bond Future	1919	2	1919	2	0.00
13/04/2022	R035 On 03-November-22			Bond Future	10.82	88.9766	10.8166	88.9766	0.00
13/04/2022	R035 On 03-November-22	11.14	Call	Bond Future	3928	4	3928	4	0.00
13/04/2022	R035 On 03-November-22	11.13	Call	Bond Future	3890	4	3890	4	0.00
13/04/2022	R035 On 03-November-22	9.82	Call	Bond Future	548	1	548	1	582.00
13/04/2022	R035 On 03-November-22	10.30	Call	Bond Future	1393	2	1393	2	1,000.00
13/04/2022	R035 On 03-November-22	11.15	Call	Bond Future	3966	4	3966	4	0.00
13/04/2022	R035 On 03-November-22	12.68	Call	Bond Future	10782	11	10782	11	0.00
13/04/2022	R035 On 03-November-22	10.99	Call	Bond Future	3373	4	3373	4	0.00
13/04/2022	R035 On 03-November-22	11.05	Call	Bond Future	3590	4	3590	4	1,000.00
13/04/2022	R035 On 03-November-22	10.57	Call	Bond Future	2064	2	2064	2	0.00
13/04/2022	R035 On 03-November-22	10.57	Put	Bond Future	3583	3	3583	3	582.00
13/04/2022	R035 On 03-November-22	10.99	Put	Bond Future	2326	2	2326	2	582.00
13/04/2022	R035 On 03-November-22	12.68	Put	Bond Future	418	0	418	0	1,000.00
13/04/2022	R035 On 03-November-22	11.15	Put	Bond Future	1970	2	1970	2	0.00
13/04/2022	R035 On 03-November-22	10.30	Put	Bond Future	4619	4	4619	4	0.00
13/04/2022	R035 On 03-November-22	9.82	Put	Bond Future	6926	7	6926	7	0.00



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13/04/2022	R035 On 03-November-22	11.13	Put	Bond Future	2011	2	2011	2	0.00
13/04/2022	R035 On 03-November-22	11.14	Put	Bond Future	1990	2	1990	2	0.00
13/04/2022	R035 On 03-November-22	11.05	Put	Bond Future	2186	2	2186	2	0.00
13/04/2022	R035 On 02-February-23			Bond Future	10.96	90.5134	10.9581	90.5134	0.00
13/04/2022	R035 On 02-February-23	11.05	Call	Bond Future	3612	4	3612	4	1,000.00
13/04/2022	R035 On 02-February-23	10.87	Call	Bond Future	3047	3	3047	3	0.00
13/04/2022	R035 On 02-February-23	11.06	Call	Bond Future	3645	4	3645	4	0.00
13/04/2022	R035 On 02-February-23	13.22	Call	Bond Future	12543	13	12543	13	0.00
13/04/2022	R035 On 02-February-23	10.86	Call	Bond Future	3017	3	3017	3	0.00
13/04/2022	R035 On 02-February-23	10.30	Call	Bond Future	1593	2	1593	2	1,000.00
13/04/2022	R035 On 02-February-23	10.88	Call	Bond Future	3077	3	3077	3	0.00
13/04/2022	R035 On 02-February-23	9.81	Call	Bond Future	743	1	743	1	582.00
13/04/2022	R035 On 02-February-23	10.66	Call	Bond Future	2453	3	2453	3	0.00
13/04/2022	R035 On 02-February-23	10.66	Put	Bond Future	4253	4	4253	4	582.00
13/04/2022	R035 On 02-February-23	9.81	Put	Bond Future	7975	8	7975	8	0.00
13/04/2022	R035 On 02-February-23	10.30	Put	Bond Future	5638	5	5638	5	0.00
13/04/2022	R035 On 02-February-23	10.88	Put	Bond Future	3544	3	3544	3	0.00
13/04/2022	R035 On 02-February-23	13.22	Put	Bond Future	453	0	453	0	1,000.00
13/04/2022	R035 On 02-February-23	10.86	Put	Bond Future	3604	4	3604	4	0.00
13/04/2022	R035 On 02-February-23	11.06	Put	Bond Future	3042	3	3042	3	582.00
13/04/2022	R035 On 02-February-23	10.87	Put	Bond Future	3574	3	3574	3	0.00
13/04/2022	R035 On 02-February-23	11.05	Put	Bond Future	3068	3	3068	3	0.00
13/04/2022	R186 On 05-May-22			Bond Future	8.13	113.0021	8.1349	113.0021	62,459.00
13/04/2022	R186 On 05-May-22	6.73	Call	Bond Future	0	0	0	0	3,600.00
13/04/2022	R186 On 05-May-22	8.64	Call	Bond Future	2066	2	2066	2	0.00
13/04/2022	R186 On 05-May-22	8.94	Call	Bond Future	3172	3	3172	3	0.00
13/04/2022	R186 On 05-May-22	8.31	Call	Bond Future	1000	1	1000	1	0.00
13/04/2022	R186 On 05-May-22	8.35	Call	Bond Future	1114	1	1114	1	454.00
13/04/2022	R186 On 05-May-22	8.30	Call	Bond Future	972	1	972	1	0.00
13/04/2022	R186 On 05-May-22	7.88	Call	Bond Future	193	0	193	0	435.00
13/04/2022	R186 On 05-May-22	8.32	Call	Bond Future	1028	1	1028	1	0.00
13/04/2022	R186 On 05-May-22	7.28	Call	Bond Future	2	0	2	0	435.00
13/04/2022	R186 On 05-May-22	7.48	Call	Bond Future	13	0	13	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
13/04/2022	R186 On 05-May-22	9.18	Call	Bond Future	4080	4	4080	4	0.00
13/04/2022	R186 On 05-May-22	8.14	Call	Bond Future	586	1	586	1	454.00
13/04/2022	R186 On 05-May-22	8.14	Put	Bond Future	566	1	566	1	0.00
13/04/2022	R186 On 05-May-22	9.18	Put	Bond Future	3	0	3	0	454.00
13/04/2022	R186 On 05-May-22	7.48	Put	Bond Future	2669	3	2669	3	0.00
13/04/2022	R186 On 05-May-22	7.28	Put	Bond Future	3486	3	3486	3	0.00
13/04/2022	R186 On 05-May-22	8.32	Put	Bond Future	292	0	292	0	0.00
13/04/2022	R186 On 05-May-22	7.88	Put	Bond Future	1218	1	1218	1	0.00
13/04/2022	R186 On 05-May-22	8.30	Put	Bond Future	315	0	315	0	0.00
13/04/2022	R186 On 05-May-22	8.35	Put	Bond Future	259	0	259	0	0.00
13/04/2022	R186 On 05-May-22	8.31	Put	Bond Future	303	0	303	0	0.00
13/04/2022	R186 On 05-May-22	8.94	Put	Bond Future	14	0	14	0	454.00
13/04/2022	R186 On 05-May-22	8.64	Put	Bond Future	71	0	71	0	4,035.00
13/04/2022	R186 On 05-May-22	6.73	Put	Bond Future	5798	6	5798	6	0.00
13/04/2022	R186 On 04-August-22			Bond Future	8.34	109.2157	8.3391	109.2157	22,212.00
13/04/2022	R186 On 04-August-22	8.14	Call	Bond Future	944	1	944	1	0.00
13/04/2022	R186 On 04-August-22	6.96	Call	Bond Future	40	0	40	0	3,600.00
13/04/2022	R186 On 04-August-22	8.13	Call	Bond Future	927	1	927	1	0.00
13/04/2022	R186 On 04-August-22	9.78	Call	Bond Future	5393	5	5393	5	0.00
13/04/2022	R186 On 04-August-22	7.96	Call	Bond Future	675	1	675	1	3,600.00
13/04/2022	R186 On 04-August-22	8.15	Call	Bond Future	960	1	960	1	0.00
13/04/2022	R186 On 04-August-22	8.15	Put	Bond Future	1676	2	1676	2	0.00
13/04/2022	R186 On 04-August-22	9.78	Put	Bond Future	127	0	127	0	3,600.00
13/04/2022	R186 On 04-August-22	8.13	Put	Bond Future	1719	2	1719	2	0.00
13/04/2022	R186 On 04-August-22	6.96	Put	Bond Future	5400	5	5400	5	0.00
13/04/2022	R186 On 04-August-22	7.96	Put	Bond Future	2116	2	2116	2	0.00
13/04/2022	R186 On 04-August-22	8.14	Put	Bond Future	1698	2	1698	2	0.00
13/04/2022	R186 On 03-November-22			Bond Future	8.50	110.8470	8.5032	110.8470	0.00
13/04/2022	R186 On 03-November-22	8.55	Call	Bond Future	1763	2	1763	2	0.00
13/04/2022	R186 On 03-November-22	8.53	Call	Bond Future	1724	2	1724	2	0.00
13/04/2022	R186 On 03-November-22	8.54	Call	Bond Future	1743	2	1743	2	0.00
13/04/2022	R186 On 03-November-22	8.54	Put	Bond Future	1613	2	1613	2	0.00
13/04/2022	R186 On 03-November-22	8.53	Put	Bond Future	1629	2	1629	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
13/04/2022	R186 On 03-November-22	8.55	Put	Bond Future	1596	2	1596	2	0.00
13/04/2022	R186 On 02-February-23			Bond Future	8.64	107.4183	8.6363	107.4183	0.00
13/04/2022	R186 On 02-February-23	8.34	Call	Bond Future	1360	2	1360	2	0.00
13/04/2022	R186 On 02-February-23	8.33	Call	Bond Future	1342	2	1342	2	0.00
13/04/2022	R186 On 02-February-23	8.32	Call	Bond Future	1325	2	1325	2	0.00
13/04/2022	R186 On 02-February-23	8.32	Put	Bond Future	2392	3	2392	3	0.00
13/04/2022	R186 On 02-February-23	8.33	Put	Bond Future	2375	3	2375	3	0.00
13/04/2022	R186 On 02-February-23	8.34	Put	Bond Future	2359	3	2359	3	0.00
13/04/2022	R197 On 05-May-22			Bond Future	330.66	330.2144	330.6636	330.2144	640.00
13/04/2022	R197 On 04-August-22			Bond Future	326.69	326.2397	326.6914	326.2397	328.00
13/04/2022	R197 On 03-November-22			Bond Future	331.64	331.1848	331.6402	331.1848	0.00
13/04/2022	R197 On 02-February-23			Bond Future	328.64	328.1830	328.6394	328.1830	0.00
13/04/2022	R202 On 05-May-22			Bond Future	253.67	253.6576	253.6666	253.6576	5,964.00
13/04/2022	R202 On 04-August-22			Bond Future	252.61	252.6056	252.6119	252.6056	875.00
13/04/2022	R202 On 03-November-22			Bond Future	256.44	256.4336	256.4375	256.4336	0.00
13/04/2022	R202 On 02-February-23			Bond Future	256.21	256.2090	256.2088	256.2090	0.00
13/04/2022	R209 On 05-May-22			Bond Future	10.44	70.6193	10.4368	70.6193	19,244.00
13/04/2022	R209 On 05-May-22	11.45	Call	Bond Future	5400	6	5400	6	0.00
13/04/2022	R209 On 05-May-22	12.00	Call	Bond Future	8072	8	8072	8	0.00
13/04/2022	R209 On 05-May-22	9.50	Call	Bond Future	1	0	1	0	2,975.00
13/04/2022	R209 On 05-May-22	9.75	Call	Bond Future	13	0	13	0	6,525.00
13/04/2022	R209 On 05-May-22	10.25	Call	Bond Future	377	1	377	1	0.00
13/04/2022	R209 On 05-May-22	10.75	Call	Bond Future	1987	2	1987	2	0.00
13/04/2022	R209 On 05-May-22	11.43	Call	Bond Future	5301	6	5301	6	0.00
13/04/2022	R209 On 05-May-22	11.44	Call	Bond Future	5350	6	5350	6	0.00
13/04/2022	R209 On 05-May-22	11.44	Put	Bond Future	9	0	9	0	0.00
13/04/2022	R209 On 05-May-22	11.43	Put	Bond Future	10	0	10	0	0.00
13/04/2022	R209 On 05-May-22	10.75	Put	Bond Future	255	0	255	0	1,050.00
13/04/2022	R209 On 05-May-22	10.25	Put	Bond Future	1440	1	1440	1	9,000.00
13/04/2022	R209 On 05-May-22	9.75	Put	Bond Future	4036	4	4036	4	0.00
13/04/2022	R209 On 05-May-22	9.50	Put	Bond Future	5569	5	5569	5	0.00
13/04/2022	R209 On 05-May-22	12.00	Put	Bond Future	0	0	0	0	10,050.00
13/04/2022	R209 On 05-May-22	11.45	Put	Bond Future	9	0	9	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
13/04/2022	R209 On 04-August-22			Bond Future	10.60	71.5573	10.5967	71.5573	1,550.00
13/04/2022	R209 On 04-August-22	10.59	Call	Bond Future	1842	2	1842	2	0.00
13/04/2022	R209 On 04-August-22	10.57	Call	Bond Future	1786	2	1786	2	0.00
13/04/2022	R209 On 04-August-22	10.58	Call	Bond Future	1814	2	1814	2	0.00
13/04/2022	R209 On 04-August-22	10.58	Put	Bond Future	1906	2	1906	2	0.00
13/04/2022	R209 On 04-August-22	10.57	Put	Bond Future	1933	2	1933	2	0.00
13/04/2022	R209 On 04-August-22	10.59	Put	Bond Future	1879	2	1879	2	0.00
13/04/2022	R209 On 03-November-22			Bond Future	10.74	69.4803	10.7363	69.4803	3,610.00
13/04/2022	R209 On 03-November-22	11.50	Call	Bond Future	5019	5	5019	5	0.00
13/04/2022	R209 On 03-November-22	11.00	Call	Bond Future	3226	4	3226	4	0.00
13/04/2022	R209 On 03-November-22	11.01	Call	Bond Future	3259	4	3259	4	0.00
13/04/2022	R209 On 03-November-22	11.02	Call	Bond Future	3292	4	3292	4	0.00
13/04/2022	R209 On 03-November-22	10.00	Call	Bond Future	799	1	799	1	0.00
13/04/2022	R209 On 03-November-22	10.50	Call	Bond Future	1811	2	1811	2	0.00
13/04/2022	R209 On 03-November-22	11.03	Call	Bond Future	3325	4	3325	4	0.00
13/04/2022	R209 On 03-November-22	9.50	Call	Bond Future	282	0	282	0	0.00
13/04/2022	R209 On 03-November-22	9.25	Call	Bond Future	162	0	162	0	8,000.00
13/04/2022	R209 On 03-November-22	9.25	Put	Bond Future	8881	9	8881	9	0.00
13/04/2022	R209 On 03-November-22	9.50	Put	Bond Future	7432	7	7432	7	0.00
13/04/2022	R209 On 03-November-22	10.50	Put	Bond Future	3103	3	3103	3	0.00
13/04/2022	R209 On 03-November-22	11.03	Put	Bond Future	1766	2	1766	2	0.00
13/04/2022	R209 On 03-November-22	10.00	Put	Bond Future	4938	5	4938	5	8,000.00
13/04/2022	R209 On 03-November-22	11.02	Put	Bond Future	1785	2	1785	2	0.00
13/04/2022	R209 On 03-November-22	11.01	Put	Bond Future	1804	2	1804	2	0.00
13/04/2022	R209 On 03-November-22	11.00	Put	Bond Future	1824	2	1824	2	8,000.00
13/04/2022	R209 On 03-November-22	11.50	Put	Bond Future	1066	1	1066	1	0.00
13/04/2022	R209 On 02-February-23			Bond Future	10.86	70.6506	10.8615	70.6506	0.00
13/04/2022	R209 On 02-February-23	10.80	Call	Bond Future	2726	3	2726	3	0.00
13/04/2022	R209 On 02-February-23	10.79	Call	Bond Future	2700	3	2700	3	0.00
13/04/2022	R209 On 02-February-23	10.78	Call	Bond Future	2673	3	2673	3	0.00
13/04/2022	R209 On 02-February-23	10.80	Put	Bond Future	3053	3	3053	3	0.00
13/04/2022	R209 On 02-February-23	10.78	Put	Bond Future	3107	3	3107	3	0.00
13/04/2022	R209 On 02-February-23	10.79	Put	Bond Future	3080	3	3080	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
13/04/2022	R210 On 05-May-22			Bond Future	220.98	220.8543	220.9764	220.8543	988.00
13/04/2022	R210 On 04-August-22			Bond Future	223.96	223.8432	223.9645	223.8432	928.00
13/04/2022	R210 On 03-November-22			Bond Future	224.42	224.3008	224.4210	224.3008	0.00
13/04/2022	R210 On 02-February-23			Bond Future	228.24	228.1207	228.2410	228.1207	0.00
13/04/2022	R213 On 05-May-22			Bond Future	9.98	84.4050	9.9806	84.4050	26,056.00
13/04/2022	R213 On 05-May-22	10.65	Call	Bond Future	3383	4	3383	4	0.00
13/04/2022	R213 On 05-May-22	10.64	Call	Bond Future	3337	4	3337	4	0.00
13/04/2022	R213 On 05-May-22	10.63	Call	Bond Future	3291	4	3291	4	0.00
13/04/2022	R213 On 05-May-22	10.65	Put	Bond Future	50	0	50	0	0.00
13/04/2022	R213 On 05-May-22	10.64	Put	Bond Future	53	0	53	0	0.00
13/04/2022	R213 On 05-May-22	10.63	Put	Bond Future	55	0	55	0	0.00
13/04/2022	R213 On 04-August-22			Bond Future	10.18	85.4906	10.1793	85.4906	0.00
13/04/2022	R213 On 04-August-22	9.90	Call	Bond Future	1070	1	1070	1	0.00
13/04/2022	R213 On 04-August-22	9.88	Call	Bond Future	1031	1	1031	1	0.00
13/04/2022	R213 On 04-August-22	9.89	Call	Bond Future	1051	1	1051	1	0.00
13/04/2022	R213 On 04-August-22	9.90	Put	Bond Future	2470	2	2470	2	0.00
13/04/2022	R213 On 04-August-22	9.88	Put	Bond Future	2532	2	2532	2	0.00
13/04/2022	R213 On 04-August-22	9.89	Put	Bond Future	2501	2	2501	2	0.00
13/04/2022	R213 On 03-November-22			Bond Future	10.34	83.2471	10.3449	83.2471	0.00
13/04/2022	R213 On 03-November-22	10.40	Call	Bond Future	2397	3	2397	3	0.00
13/04/2022	R213 On 03-November-22	9.98	Call	Bond Future	1427	2	1427	2	0.00
13/04/2022	R213 On 03-November-22	10.19	Call	Bond Future	1873	2	1873	2	0.00
13/04/2022	R213 On 03-November-22	9.13	Call	Bond Future	312	0	312	0	200.00
13/04/2022	R213 On 03-November-22	9.84	Call	Bond Future	1169	1	1169	1	0.00
13/04/2022	R213 On 03-November-22	10.38	Call	Bond Future	2344	3	2344	3	0.00
13/04/2022	R213 On 03-November-22	10.39	Call	Bond Future	2371	3	2371	3	0.00
13/04/2022	R213 On 03-November-22	9.19	Call	Bond Future	358	0	358	0	476.00
13/04/2022	R213 On 03-November-22	10.37	Call	Bond Future	2318	3	2318	3	0.00
13/04/2022	R213 On 03-November-22	10.37	Put	Bond Future	2197	2	2197	2	200.00
13/04/2022	R213 On 03-November-22	9.19	Put	Bond Future	6173	6	6173	6	0.00
13/04/2022	R213 On 03-November-22	10.39	Put	Bond Future	2154	2	2154	2	0.00
13/04/2022	R213 On 03-November-22	10.38	Put	Bond Future	2176	2	2176	2	0.00
13/04/2022	R213 On 03-November-22	9.84	Put	Bond Future	3650	4	3650	4	476.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2022	R213 On 03-November-22	9.13	Put	Bond Future	6444	6	6444	6	0.00
13/04/2022	R213 On 03-November-22	10.19	Put	Bond Future	2624	3	2624	3	476.00
13/04/2022	R213 On 03-November-22	9.98	Put	Bond Future	3210	3	3210	3	200.00
13/04/2022	R213 On 03-November-22	10.40	Put	Bond Future	2133	2	2133	2	0.00
13/04/2022	R213 On 02-February-23			Bond Future	10.49	84.6826	10.4935	84.6826	0.00
13/04/2022	R213 On 02-February-23	10.43	Call	Bond Future	2450	3	2450	3	912.00
13/04/2022	R213 On 02-February-23	10.22	Call	Bond Future	1975	2	1975	2	0.00
13/04/2022	R213 On 02-February-23	9.16	Call	Bond Future	466	1	466	1	476.00
13/04/2022	R213 On 02-February-23	10.21	Call	Bond Future	1954	2	1954	2	0.00
13/04/2022	R213 On 02-February-23	12.20	Call	Bond Future	8140	8	8140	8	0.00
13/04/2022	R213 On 02-February-23	10.23	Call	Bond Future	1996	2	1996	2	0.00
13/04/2022	R213 On 02-February-23	10.35	Call	Bond Future	2263	3	2263	3	0.00
13/04/2022	R213 On 02-February-23	10.01	Call	Bond Future	1556	2	1556	2	0.00
13/04/2022	R213 On 02-February-23	10.35	Put	Bond Future	2939	3	2939	3	476.00
13/04/2022	R213 On 02-February-23	12.20	Put	Bond Future	619	1	619	1	912.00
13/04/2022	R213 On 02-February-23	10.22	Put	Bond Future	3270	3	3270	3	0.00
13/04/2022	R213 On 02-February-23	10.43	Put	Bond Future	2748	3	2748	3	0.00
13/04/2022	R213 On 02-February-23	10.21	Put	Bond Future	3297	3	3297	3	0.00
13/04/2022	R213 On 02-February-23	9.16	Put	Bond Future	7035	7	7035	7	0.00
13/04/2022	R213 On 02-February-23	10.01	Put	Bond Future	3863	4	3863	4	476.00
13/04/2022	R213 On 02-February-23	10.23	Put	Bond Future	3244	3	3244	3	0.00
13/04/2022	R214 On 05-May-22			Bond Future	10.72	67.6388	10.7214	67.6388	15,464.00
13/04/2022	R214 On 05-May-22	11.73	Call	Bond Future	5523	6	5523	6	0.00
13/04/2022	R214 On 05-May-22	11.74	Call	Bond Future	5573	6	5573	6	0.00
13/04/2022	R214 On 05-May-22	11.75	Call	Bond Future	5624	6	5624	6	0.00
13/04/2022	R214 On 05-May-22	11.73	Put	Bond Future	11	0	11	0	0.00
13/04/2022	R214 On 05-May-22	11.74	Put	Bond Future	11	0	11	0	0.00
13/04/2022	R214 On 05-May-22	11.75	Put	Bond Future	10	0	10	0	0.00
13/04/2022	R214 On 04-August-22			Bond Future	10.88	68.5069	10.8804	68.5069	1,337.00
13/04/2022	R214 On 04-August-22	10.97	Call	Bond Future	2237	2	2237	2	0.00
13/04/2022	R214 On 04-August-22	10.98	Call	Bond Future	2269	2	2269	2	0.00
13/04/2022	R214 On 04-August-22	10.99	Call	Bond Future	2301	3	2301	3	0.00
13/04/2022	R214 On 04-August-22	10.98	Put	Bond Future	1703	2	1703	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
13/04/2022	R214 On 04-August-22	10.99	Put	Bond Future	1679	2	1679	2	0.00
13/04/2022	R214 On 04-August-22	10.97	Put	Bond Future	1728	2	1728	2	0.00
13/04/2022	R214 On 03-November-22			Bond Future	11.01	66.2604	11.0128	66.2604	0.00
13/04/2022	R214 On 03-November-22	11.36	Call	Bond Future	3672	4	3672	4	0.00
13/04/2022	R214 On 03-November-22	11.35	Call	Bond Future	3638	4	3638	4	0.00
13/04/2022	R214 On 03-November-22	11.34	Call	Bond Future	3603	4	3603	4	0.00
13/04/2022	R214 On 03-November-22	11.36	Put	Bond Future	1770	2	1770	2	0.00
13/04/2022	R214 On 03-November-22	11.35	Put	Bond Future	1789	2	1789	2	0.00
13/04/2022	R214 On 03-November-22	11.34	Put	Bond Future	1808	2	1808	2	0.00
13/04/2022	R214 On 02-February-23			Bond Future	11.13	67.4053	11.1322	67.4053	0.00
13/04/2022	R214 On 02-February-23	11.09	Call	Bond Future	2934	3	2934	3	0.00
13/04/2022	R214 On 02-February-23	11.07	Call	Bond Future	2878	3	2878	3	0.00
13/04/2022	R214 On 02-February-23	11.08	Call	Bond Future	2906	3	2906	3	0.00
13/04/2022	R214 On 02-February-23	11.08	Put	Bond Future	3194	3	3194	3	0.00
13/04/2022	R214 On 02-February-23	11.07	Put	Bond Future	3222	3	3222	3	0.00
13/04/2022	R214 On 02-February-23	11.09	Put	Bond Future	3167	3	3167	3	0.00
13/04/2022	R248 On 05-May-22			Bond Future	10.70	84.9923	10.6959	84.9923	137,761.00
13/04/2022	R248 On 05-May-22	11.81	Call	Bond Future	7623	8	7623	8	0.00
13/04/2022	R248 On 05-May-22	11.79	Call	Bond Future	7499	8	7499	8	0.00
13/04/2022	R248 On 05-May-22	11.80	Call	Bond Future	7561	8	7561	8	0.00
13/04/2022	R248 On 05-May-22	11.79	Put	Bond Future	9	0	9	0	0.00
13/04/2022	R248 On 05-May-22	11.81	Put	Bond Future	8	0	8	0	0.00
13/04/2022	R248 On 05-May-22	11.80	Put	Bond Future	8	0	8	0	0.00
13/04/2022	R248 On 04-August-22			Bond Future	10.85	86.0833	10.8525	86.0833	168,105.00
13/04/2022	R248 On 04-August-22	11.00	Call	Bond Future	3052	3	3052	3	0.00
13/04/2022	R248 On 04-August-22	10.90	Call	Bond Future	2647	3	2647	3	1,700.00
13/04/2022	R248 On 04-August-22	9.70	Call	Bond Future	110	0	110	0	0.00
13/04/2022	R248 On 04-August-22	10.40	Call	Bond Future	1055	1	1055	1	0.00
13/04/2022	R248 On 04-August-22	10.98	Call	Bond Future	2969	3	2969	3	0.00
13/04/2022	R248 On 04-August-22	10.99	Call	Bond Future	3010	3	3010	3	0.00
13/04/2022	R248 On 04-August-22	10.20	Call	Bond Future	633	1	633	1	1,700.00
13/04/2022	R248 On 04-August-22	10.40	Put	Bond Future	4452	4	4452	4	0.00
13/04/2022	R248 On 04-August-22	10.99	Put	Bond Future	2025	2	2025	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
13/04/2022	R248 On 04-August-22	10.98	Put	Bond Future	2054	2	2054	2	0.00
13/04/2022	R248 On 04-August-22	9.70	Put	Bond Future	9261	9	9261	9	0.00
13/04/2022	R248 On 04-August-22	10.20	Put	Bond Future	5610	5	5610	5	0.00
13/04/2022	R248 On 04-August-22	10.90	Put	Bond Future	2304	2	2304	2	0.00
13/04/2022	R248 On 04-August-22	11.00	Put	Bond Future	1995	2	1995	2	0.00
13/04/2022	R248 On 03-November-22			Bond Future	10.98	82.9661	10.9828	82.9661	0.00
13/04/2022	R248 On 03-November-22	11.30	Call	Bond Future	4485	5	4485	5	0.00
13/04/2022	R248 On 03-November-22	11.31	Call	Bond Future	4529	5	4529	5	0.00
13/04/2022	R248 On 03-November-22	11.32	Call	Bond Future	4572	5	4572	5	0.00
13/04/2022	R248 On 03-November-22	11.30	Put	Bond Future	2286	2	2286	2	0.00
13/04/2022	R248 On 03-November-22	11.31	Put	Bond Future	2262	2	2262	2	0.00
13/04/2022	R248 On 03-November-22	11.32	Put	Bond Future	2239	2	2239	2	0.00
13/04/2022	R248 On 02-February-23			Bond Future	11.10	84.4000	11.1000	84.4000	0.00
13/04/2022	R248 On 02-February-23	11.06	Call	Bond Future	3687	4	3687	4	0.00
13/04/2022	R248 On 02-February-23	11.07	Call	Bond Future	3722	4	3722	4	0.00
13/04/2022	R248 On 02-February-23	11.08	Call	Bond Future	3758	4	3758	4	0.00
13/04/2022	R248 On 02-February-23	11.08	Put	Bond Future	3898	4	3898	4	0.00
13/04/2022	R248 On 02-February-23	11.07	Put	Bond Future	3932	4	3932	4	0.00
13/04/2022	R248 On 02-February-23	11.06	Put	Bond Future	3967	4	3967	4	0.00