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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
26/04/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2022	2025 On 05-May-22			Bond Future	160.32	160.2798	160.3176	160.2798	426.00
26/04/2022	2025 On 04-August-22			Bond Future	160.88	160.8475	160.8772	160.8475	6,855.00
26/04/2022	2025 On 03-November-22			Bond Future	163.22	163.1899	163.2166	163.1899	0.00
26/04/2022	2025 On 02-February-23			Bond Future	164.30	164.2802	164.3015	164.2802	0.00
26/04/2022	2025 On 04-May-23			Bond Future	167.09	167.0749	167.0938	167.0749	0.00
26/04/2022	2029 On 05-May-22			Bond Future	117.64	117.5974	117.6378	117.5974	2,007.00
26/04/2022	2029 On 04-August-22			Bond Future	119.25	119.2134	119.2481	119.2134	3,515.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2022	2029 On 03-November-22			Bond Future	119.74	119.7106	119.7432	119.7106	0.00
26/04/2022	2029 On 02-February-23			Bond Future	121.77	121.7391	121.7680	121.7391	0.00
26/04/2022	2029 On 04-May-23			Bond Future	122.56	122.5353	122.5628	122.5353	0.00
26/04/2022	2030 On 05-May-22			Bond Future	9.87	92.0045	9.8726	92.0045	56,084.00
26/04/2022	2030 On 05-May-22	7.73	Call	Bond Future	0	0	0	0	200.00
26/04/2022	2030 On 05-May-22	11.04	Call	Bond Future	5576	5	5576	5	0.00
26/04/2022	2030 On 05-May-22	10.19	Call	Bond Future	1634	1	1634	1	0.00
26/04/2022	2030 On 05-May-22	10.20	Call	Bond Future	1678	2	1678	2	0.00
26/04/2022	2030 On 05-May-22	9.35	Call	Bond Future	4	0	4	0	0.00
26/04/2022	2030 On 05-May-22	9.65	Call	Bond Future	107	0	107	0	0.00
26/04/2022	2030 On 05-May-22	8.81	Call	Bond Future	0	0	0	0	200.00
26/04/2022	2030 On 05-May-22	8.89	Call	Bond Future	0	0	0	0	1,800.00
26/04/2022	2030 On 05-May-22	9.60	Call	Bond Future	68	0	68	0	0.00
26/04/2022	2030 On 05-May-22	8.14	Call	Bond Future	0	0	0	0	1,800.00
26/04/2022	2030 On 05-May-22	8.47	Call	Bond Future	0	0	0	0	1,073.00
26/04/2022	2030 On 05-May-22	10.21	Call	Bond Future	1722	2	1722	2	0.00
26/04/2022	2030 On 05-May-22	9.95	Call	Bond Future	707	1	707	1	0.00
26/04/2022	2030 On 05-May-22	9.15	Call	Bond Future	0	0	0	0	7,500.00
26/04/2022	2030 On 05-May-22	9.15	Put	Bond Future	3689	4	3689	4	0.00
26/04/2022	2030 On 05-May-22	9.65	Put	Bond Future	1223	1	1223	1	5,000.00
26/04/2022	2030 On 05-May-22	8.81	Put	Bond Future	5491	6	5491	6	0.00
26/04/2022	2030 On 05-May-22	8.89	Put	Bond Future	5063	5	5063	5	0.00
26/04/2022	2030 On 05-May-22	10.21	Put	Bond Future	63	0	63	0	0.00
26/04/2022	2030 On 05-May-22	8.14	Put	Bond Future	9172	9	9172	9	0.00
26/04/2022	2030 On 05-May-22	9.60	Put	Bond Future	1438	2	1438	2	5,000.00
26/04/2022	2030 On 05-May-22	9.35	Put	Bond Future	2652	3	2652	3	1,073.00
26/04/2022	2030 On 05-May-22	10.20	Put	Bond Future	68	0	68	0	200.00
26/04/2022	2030 On 05-May-22	10.19	Put	Bond Future	73	0	73	0	0.00
26/04/2022	2030 On 05-May-22	11.04	Put	Bond Future	0	0	0	0	1,800.00
26/04/2022	2030 On 05-May-22	9.95	Put	Bond Future	324	0	324	0	1,073.00
26/04/2022	2030 On 05-May-22	7.73	Put	Bond Future	11513	12	11513	12	0.00
26/04/2022	2030 On 05-May-22	8.47	Put	Bond Future	7337	8	7337	8	0.00
26/04/2022	2030 On 04-August-22			Bond Future	10.09	89.2399	10.0874	89.2399	94,844.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2022	2030 On 04-August-22	9.05	Call	Bond Future	142	0	142	0	800.00
26/04/2022	2030 On 04-August-22	9.54	Call	Bond Future	552	1	552	1	0.00
26/04/2022	2030 On 04-August-22	8.30	Call	Bond Future	13	0	13	0	800.00
26/04/2022	2030 On 04-August-22	9.55	Call	Bond Future	565	1	565	1	0.00
26/04/2022	2030 On 04-August-22	9.56	Call	Bond Future	579	1	579	1	0.00
26/04/2022	2030 On 04-August-22	10.95	Call	Bond Future	4430	4	4430	4	0.00
26/04/2022	2030 On 04-August-22	10.95	Put	Bond Future	409	0	409	0	800.00
26/04/2022	2030 On 04-August-22	9.56	Put	Bond Future	3156	3	3156	3	0.00
26/04/2022	2030 On 04-August-22	9.55	Put	Bond Future	3193	3	3193	3	0.00
26/04/2022	2030 On 04-August-22	8.30	Put	Bond Future	9143	9	9143	9	0.00
26/04/2022	2030 On 04-August-22	9.54	Put	Bond Future	3230	3	3230	3	0.00
26/04/2022	2030 On 04-August-22	9.05	Put	Bond Future	5303	5	5303	5	0.00
26/04/2022	2030 On 03-November-22			Bond Future	10.28	90.5197	10.2795	90.5197	18,731.00
26/04/2022	2030 On 03-November-22	10.09	Call	Bond Future	1676	2	1676	2	0.00
26/04/2022	2030 On 03-November-22	10.08	Call	Bond Future	1654	2	1654	2	0.00
26/04/2022	2030 On 03-November-22	10.10	Call	Bond Future	1697	2	1697	2	0.00
26/04/2022	2030 On 03-November-22	10.10	Put	Bond Future	2536	3	2536	3	0.00
26/04/2022	2030 On 03-November-22	10.08	Put	Bond Future	2587	3	2587	3	0.00
26/04/2022	2030 On 03-November-22	10.09	Put	Bond Future	2561	3	2561	3	0.00
26/04/2022	2030 On 02-February-23			Bond Future	10.45	88.0299	10.4482	88.0299	0.00
26/04/2022	2030 On 02-February-23	10.01	Call	Bond Future	1566	1	1566	1	0.00
26/04/2022	2030 On 02-February-23	9.94	Call	Bond Future	1440	1	1440	1	0.00
26/04/2022	2030 On 02-February-23	8.81	Call	Bond Future	285	0	285	0	102.00
26/04/2022	2030 On 02-February-23	9.99	Call	Bond Future	1530	1	1530	1	0.00
26/04/2022	2030 On 02-February-23	10.00	Call	Bond Future	1548	1	1548	1	0.00
26/04/2022	2030 On 02-February-23	9.20	Call	Bond Future	522	0	522	0	0.00
26/04/2022	2030 On 02-February-23	9.80	Call	Bond Future	1207	1	1207	1	0.00
26/04/2022	2030 On 02-February-23	9.66	Call	Bond Future	999	1	999	1	0.00
26/04/2022	2030 On 02-February-23	9.66	Put	Bond Future	4632	5	4632	5	102.00
26/04/2022	2030 On 02-February-23	8.81	Put	Bond Future	8051	8	8051	8	0.00
26/04/2022	2030 On 02-February-23	9.20	Put	Bond Future	6363	7	6363	7	0.00
26/04/2022	2030 On 02-February-23	10.01	Put	Bond Future	3563	4	3563	4	0.00
26/04/2022	2030 On 02-February-23	9.94	Put	Bond Future	3762	4	3762	4	102.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2022	2030 On 02-February-23	9.99	Put	Bond Future	3619	4	3619	4	0.00
26/04/2022	2030 On 02-February-23	10.00	Put	Bond Future	3591	4	3591	4	0.00
26/04/2022	2030 On 02-February-23	9.80	Put	Bond Future	4182	4	4182	4	0.00
26/04/2022	2030 On 04-May-23			Bond Future	10.63	89.5124	10.6322	89.5124	0.00
26/04/2022	2030 On 04-May-23	10.54	Call	Bond Future	2585	2	2585	2	0.00
26/04/2022	2030 On 04-May-23	10.52	Call	Bond Future	2541	2	2541	2	0.00
26/04/2022	2030 On 04-May-23	10.53	Call	Bond Future	2563	2	2563	2	0.00
26/04/2022	2030 On 04-May-23	10.53	Put	Bond Future	3008	3	3008	3	0.00
26/04/2022	2030 On 04-May-23	10.52	Put	Bond Future	3030	3	3030	3	0.00
26/04/2022	2030 On 04-May-23	10.54	Put	Bond Future	2987	3	2987	3	0.00
26/04/2022	2032 On 05-May-22			Bond Future	10.27	88.2953	10.2709	88.2953	83,198.00
26/04/2022	2032 On 05-May-22	9.58	Call	Bond Future	0	0	0	0	780.00
26/04/2022	2032 On 05-May-22	10.18	Call	Bond Future	303	0	303	0	780.00
26/04/2022	2032 On 05-May-22	11.02	Call	Bond Future	4070	4	4070	4	0.00
26/04/2022	2032 On 05-May-22	10.29	Call	Bond Future	587	1	587	1	993.00
26/04/2022	2032 On 05-May-22	11.04	Call	Bond Future	4175	4	4175	4	0.00
26/04/2022	2032 On 05-May-22	11.18	Call	Bond Future	4904	5	4904	5	0.00
26/04/2022	2032 On 05-May-22	10.98	Call	Bond Future	3860	4	3860	4	0.00
26/04/2022	2032 On 05-May-22	11.03	Call	Bond Future	4122	4	4122	4	0.00
26/04/2022	2032 On 05-May-22	11.03	Put	Bond Future	2	0	2	0	0.00
26/04/2022	2032 On 05-May-22	10.98	Put	Bond Future	3	0	3	0	993.00
26/04/2022	2032 On 05-May-22	11.02	Put	Bond Future	2	0	2	0	0.00
26/04/2022	2032 On 05-May-22	11.18	Put	Bond Future	0	0	0	0	780.00
26/04/2022	2032 On 05-May-22	10.29	Put	Bond Future	480	1	480	1	0.00
26/04/2022	2032 On 05-May-22	11.04	Put	Bond Future	1	0	1	0	0.00
26/04/2022	2032 On 05-May-22	10.18	Put	Bond Future	815	1	815	1	0.00
26/04/2022	2032 On 05-May-22	9.58	Put	Bond Future	3990	4	3990	4	0.00
26/04/2022	2032 On 04-August-22			Bond Future	10.47	89.4865	10.4654	89.4865	68,802.00
26/04/2022	2032 On 04-August-22	11.60	Call	Bond Future	6160	6	6160	6	0.00
26/04/2022	2032 On 04-August-22	11.89	Call	Bond Future	7471	7	7471	7	0.00
26/04/2022	2032 On 04-August-22	10.10	Call	Bond Future	841	1	841	1	1,300.00
26/04/2022	2032 On 04-August-22	10.20	Call	Bond Future	1049	1	1049	1	0.00
26/04/2022	2032 On 04-August-22	10.21	Call	Bond Future	1071	1	1071	1	0.00

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26/04/2022	2032 On 04-August-22	10.22	Call	Bond Future	1094	1	1094	1	0.00
26/04/2022	2032 On 04-August-22	9.40	Call	Bond Future	96	0	96	0	1,300.00
26/04/2022	2032 On 04-August-22	9.72	Call	Bond Future	294	0	294	0	800.00
26/04/2022	2032 On 04-August-22	8.97	Call	Bond Future	21	0	21	0	800.00
26/04/2022	2032 On 04-August-22	8.97	Put	Bond Future	8693	9	8693	9	0.00
26/04/2022	2032 On 04-August-22	9.72	Put	Bond Future	4480	5	4480	5	0.00
26/04/2022	2032 On 04-August-22	9.40	Put	Bond Future	6161	6	6161	6	0.00
26/04/2022	2032 On 04-August-22	10.20	Put	Bond Future	2509	3	2509	3	0.00
26/04/2022	2032 On 04-August-22	10.21	Put	Bond Future	2476	3	2476	3	0.00
26/04/2022	2032 On 04-August-22	10.22	Put	Bond Future	2443	3	2443	3	0.00
26/04/2022	2032 On 04-August-22	10.10	Put	Bond Future	2860	3	2860	3	0.00
26/04/2022	2032 On 04-August-22	11.89	Put	Bond Future	160	0	160	0	0.00
26/04/2022	2032 On 04-August-22	11.60	Put	Bond Future	268	0	268	0	800.00
26/04/2022	2032 On 03-November-22			Bond Future	10.65	86.6182	10.6495	86.6182	79,845.00
26/04/2022	2032 On 03-November-22	10.67	Call	Bond Future	2363	2	2363	2	750.00
26/04/2022	2032 On 03-November-22	11.55	Call	Bond Future	5427	5	5427	5	0.00
26/04/2022	2032 On 03-November-22	12.30	Call	Bond Future	8535	8	8535	8	0.00
26/04/2022	2032 On 03-November-22	10.49	Call	Bond Future	1887	2	1887	2	0.00
26/04/2022	2032 On 03-November-22	10.56	Call	Bond Future	2066	2	2066	2	0.00
26/04/2022	2032 On 03-November-22	10.66	Call	Bond Future	2335	2	2335	2	0.00
26/04/2022	2032 On 03-November-22	10.11	Call	Bond Future	1054	1	1054	1	0.00
26/04/2022	2032 On 03-November-22	10.21	Call	Bond Future	1249	1	1249	1	500.00
26/04/2022	2032 On 03-November-22	9.46	Call	Bond Future	291	0	291	0	500.00
26/04/2022	2032 On 03-November-22	9.31	Call	Bond Future	211	0	211	0	180.00
26/04/2022	2032 On 03-November-22	9.92	Call	Bond Future	738	1	738	1	750.00
26/04/2022	2032 On 03-November-22	10.16	Call	Bond Future	1149	1	1149	1	0.00
26/04/2022	2032 On 03-November-22	9.36	Call	Bond Future	235	0	235	0	454.00
26/04/2022	2032 On 03-November-22	9.36	Put	Bond Future	7430	8	7430	8	0.00
26/04/2022	2032 On 03-November-22	9.46	Put	Bond Future	6899	7	6899	7	0.00
26/04/2022	2032 On 03-November-22	10.16	Put	Bond Future	3791	4	3791	4	180.00
26/04/2022	2032 On 03-November-22	9.92	Put	Bond Future	4714	5	4714	5	0.00
26/04/2022	2032 On 03-November-22	9.31	Put	Bond Future	7700	8	7700	8	0.00
26/04/2022	2032 On 03-November-22	10.56	Put	Bond Future	2541	3	2541	3	180.00

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26/04/2022	2032 On 03-November-22	10.11	Put	Bond Future	3971	4	3971	4	454.00
26/04/2022	2032 On 03-November-22	10.21	Put	Bond Future	3616	4	3616	4	0.00
26/04/2022	2032 On 03-November-22	10.66	Put	Bond Future	2280	2	2280	2	0.00
26/04/2022	2032 On 03-November-22	10.49	Put	Bond Future	2736	3	2736	3	454.00
26/04/2022	2032 On 03-November-22	12.30	Put	Bond Future	365	0	365	0	750.00
26/04/2022	2032 On 03-November-22	11.55	Put	Bond Future	835	1	835	1	500.00
26/04/2022	2032 On 03-November-22	10.67	Put	Bond Future	2255	2	2255	2	0.00
26/04/2022	2032 On 02-February-23			Bond Future	10.81	88.0702	10.8095	88.0702	0.00
26/04/2022	2032 On 02-February-23	12.75	Call	Bond Future	9785	10	9785	10	0.00
26/04/2022	2032 On 02-February-23	11.84	Call	Bond Future	6213	6	6213	6	0.00
26/04/2022	2032 On 02-February-23	10.39	Call	Bond Future	1752	2	1752	2	0.00
26/04/2022	2032 On 02-February-23	10.16	Call	Bond Future	1297	1	1297	1	0.00
26/04/2022	2032 On 02-February-23	9.31	Call	Bond Future	327	0	327	0	454.00
26/04/2022	2032 On 02-February-23	10.38	Call	Bond Future	1730	2	1730	2	0.00
26/04/2022	2032 On 02-February-23	9.47	Call	Bond Future	433	0	433	0	500.00
26/04/2022	2032 On 02-February-23	10.67	Call	Bond Future	2401	2	2401	2	750.00
26/04/2022	2032 On 02-February-23	11.69	Call	Bond Future	5652	5	5652	5	0.00
26/04/2022	2032 On 02-February-23	10.40	Call	Bond Future	1773	2	1773	2	0.00
26/04/2022	2032 On 02-February-23	10.50	Call	Bond Future	1995	2	1995	2	0.00
26/04/2022	2032 On 02-February-23	10.22	Call	Bond Future	1409	1	1409	1	500.00
26/04/2022	2032 On 02-February-23	9.92	Call	Bond Future	905	1	905	1	750.00
26/04/2022	2032 On 02-February-23	9.92	Put	Bond Future	5653	6	5653	6	0.00
26/04/2022	2032 On 02-February-23	10.22	Put	Bond Future	4518	5	4518	5	0.00
26/04/2022	2032 On 02-February-23	10.50	Put	Bond Future	3609	4	3609	4	454.00
26/04/2022	2032 On 02-February-23	10.40	Put	Bond Future	3917	4	3917	4	0.00
26/04/2022	2032 On 02-February-23	11.69	Put	Bond Future	1272	1	1272	1	0.00
26/04/2022	2032 On 02-February-23	10.67	Put	Bond Future	3123	3	3123	3	0.00
26/04/2022	2032 On 02-February-23	9.47	Put	Bond Future	7716	8	7716	8	0.00
26/04/2022	2032 On 02-February-23	10.38	Put	Bond Future	3981	4	3981	4	0.00
26/04/2022	2032 On 02-February-23	9.31	Put	Bond Future	8534	9	8534	9	0.00
26/04/2022	2032 On 02-February-23	10.16	Put	Bond Future	4730	5	4730	5	454.00
26/04/2022	2032 On 02-February-23	10.39	Put	Bond Future	3949	4	3949	4	0.00
26/04/2022	2032 On 02-February-23	11.84	Put	Bond Future	1117	1	1117	1	500.00

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26/04/2022	2032 On 02-February-23	12.75	Put	Bond Future	522	1	522	1	750.00
26/04/2022	2032 On 04-May-23			Bond Future	10.98	85.3966	10.9778	85.3966	0.00
26/04/2022	2032 On 04-May-23	10.87	Call	Bond Future	2826	3	2826	3	0.00
26/04/2022	2032 On 04-May-23	10.88	Call	Bond Future	2851	3	2851	3	0.00
26/04/2022	2032 On 04-May-23	10.89	Call	Bond Future	2876	3	2876	3	0.00
26/04/2022	2032 On 04-May-23	10.89	Put	Bond Future	3317	3	3317	3	0.00
26/04/2022	2032 On 04-May-23	10.88	Put	Bond Future	3343	3	3343	3	0.00
26/04/2022	2032 On 04-May-23	10.87	Put	Bond Future	3368	3	3368	3	0.00
26/04/2022	2033 On 05-May-22			Bond Future	113.76	113.8241	113.7616	113.8241	503.00
26/04/2022	2033 On 04-August-22			Bond Future	115.32	115.3883	115.3189	115.3883	7,302.00
26/04/2022	2033 On 03-November-22			Bond Future	115.67	115.7461	115.6731	115.7461	0.00
26/04/2022	2033 On 02-February-23			Bond Future	117.63	117.7072	117.6289	117.7072	0.00
26/04/2022	2033 On 04-May-23			Bond Future	118.27	118.3498	118.2682	118.3498	0.00
26/04/2022	2037 On 05-May-22			Bond Future	10.80	85.4379	10.8001	85.4379	38,289.00
26/04/2022	2037 On 05-May-22	11.84	Call	Bond Future	6255	6	6255	6	0.00
26/04/2022	2037 On 05-May-22	11.82	Call	Bond Future	6142	6	6142	6	0.00
26/04/2022	2037 On 05-May-22	11.83	Call	Bond Future	6199	6	6199	6	0.00
26/04/2022	2037 On 05-May-22	11.84	Put	Bond Future	0	0	0	0	0.00
26/04/2022	2037 On 05-May-22	11.82	Put	Bond Future	0	0	0	0	0.00
26/04/2022	2037 On 05-May-22	11.83	Put	Bond Future	0	0	0	0	0.00
26/04/2022	2037 On 04-August-22			Bond Future	10.98	82.3343	10.9847	82.3343	123,411.00
26/04/2022	2037 On 04-August-22	10.91	Call	Bond Future	1754	2	1754	2	0.00
26/04/2022	2037 On 04-August-22	11.21	Call	Bond Future	2787	3	2787	3	1,050.00
26/04/2022	2037 On 04-August-22	10.10	Call	Bond Future	208	0	208	0	50.00
26/04/2022	2037 On 04-August-22	11.42	Call	Bond Future	3648	4	3648	4	0.00
26/04/2022	2037 On 04-August-22	11.95	Call	Bond Future	6119	6	6119	6	0.00
26/04/2022	2037 On 04-August-22	10.89	Call	Bond Future	1693	2	1693	2	0.00
26/04/2022	2037 On 04-August-22	10.90	Call	Bond Future	1723	2	1723	2	0.00
26/04/2022	2037 On 04-August-22	10.89	Put	Bond Future	2284	2	2284	2	0.00
26/04/2022	2037 On 04-August-22	11.95	Put	Bond Future	437	0	437	0	1,050.00
26/04/2022	2037 On 04-August-22	10.91	Put	Bond Future	2219	2	2219	2	0.00
26/04/2022	2037 On 04-August-22	11.42	Put	Bond Future	1011	1	1011	1	50.00
26/04/2022	2037 On 04-August-22	10.10	Put	Bond Future	5981	6	5981	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2022	2037 On 04-August-22	10.90	Put	Bond Future	2252	2	2252	2	50.00
26/04/2022	2037 On 04-August-22	11.21	Put	Bond Future	1406	1	1406	1	0.00
26/04/2022	2037 On 03-November-22			Bond Future	11.15	83.5154	11.1487	83.5154	0.00
26/04/2022	2037 On 03-November-22	11.30	Call	Bond Future	3245	3	3245	3	0.00
26/04/2022	2037 On 03-November-22	11.32	Call	Bond Future	3316	3	3316	3	0.00
26/04/2022	2037 On 03-November-22	11.31	Call	Bond Future	3281	3	3281	3	0.00
26/04/2022	2037 On 03-November-22	11.31	Put	Bond Future	2311	2	2311	2	0.00
26/04/2022	2037 On 03-November-22	11.30	Put	Bond Future	2335	2	2335	2	0.00
26/04/2022	2037 On 03-November-22	11.32	Put	Bond Future	2287	2	2287	2	0.00
26/04/2022	2037 On 02-February-23			Bond Future	11.30	80.6586	11.2951	80.6586	0.00
26/04/2022	2037 On 02-February-23	11.05	Call	Bond Future	2500	2	2500	2	0.00
26/04/2022	2037 On 02-February-23	11.03	Call	Bond Future	2445	2	2445	2	0.00
26/04/2022	2037 On 02-February-23	11.04	Call	Bond Future	2473	2	2473	2	0.00
26/04/2022	2037 On 02-February-23	11.04	Put	Bond Future	4007	4	4007	4	0.00
26/04/2022	2037 On 02-February-23	11.03	Put	Bond Future	4041	4	4041	4	0.00
26/04/2022	2037 On 02-February-23	11.05	Put	Bond Future	3974	4	3974	4	0.00
26/04/2022	2037 On 04-May-23			Bond Future	11.45	82.0179	11.4492	82.0179	0.00
26/04/2022	2037 On 04-May-23	11.32	Call	Bond Future	3226	3	3226	3	0.00
26/04/2022	2037 On 04-May-23	11.30	Call	Bond Future	3169	3	3169	3	0.00
26/04/2022	2037 On 04-May-23	11.31	Call	Bond Future	3197	3	3197	3	0.00
26/04/2022	2037 On 04-May-23	11.31	Put	Bond Future	4011	4	4011	4	0.00
26/04/2022	2037 On 04-May-23	11.30	Put	Bond Future	4042	4	4042	4	0.00
26/04/2022	2037 On 04-May-23	11.32	Put	Bond Future	3981	4	3981	4	0.00
26/04/2022	2038 On 05-May-22			Bond Future	130.49	130.6035	130.4923	130.6035	1,076.00
26/04/2022	2038 On 04-August-22			Bond Future	130.44	130.5590	130.4394	130.5590	6,836.00
26/04/2022	2038 On 03-November-22			Bond Future	132.34	132.4605	132.3363	132.4605	0.00
26/04/2022	2038 On 02-February-23			Bond Future	132.69	132.8216	132.6903	132.8216	0.00
26/04/2022	2038 On 04-May-23			Bond Future	134.95	135.0819	134.9462	135.0819	0.00
26/04/2022	2040 On 05-May-22			Bond Future	10.89	87.3617	10.8945	87.3617	21,832.00
26/04/2022	2040 On 05-May-22	9.82	Call	Bond Future	0	0	0	0	1,200.00
26/04/2022	2040 On 05-May-22	11.90	Call	Bond Future	6495	6	6495	6	0.00
26/04/2022	2040 On 05-May-22	11.91	Call	Bond Future	6556	6	6556	6	0.00
26/04/2022	2040 On 05-May-22	11.92	Call	Bond Future	6616	6	6616	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2022	2040 On 05-May-22	10.57	Call	Bond Future	55	0	55	0	1,200.00
26/04/2022	2040 On 05-May-22	13.04	Call	Bond Future	12949	13	12949	13	0.00
26/04/2022	2040 On 05-May-22	13.04	Put	Bond Future	0	0	0	0	1,200.00
26/04/2022	2040 On 05-May-22	10.57	Put	Bond Future	2333	3	2333	3	0.00
26/04/2022	2040 On 05-May-22	11.91	Put	Bond Future	0	0	0	0	0.00
26/04/2022	2040 On 05-May-22	11.92	Put	Bond Future	0	0	0	0	0.00
26/04/2022	2040 On 05-May-22	11.90	Put	Bond Future	0	0	0	0	0.00
26/04/2022	2040 On 05-May-22	9.82	Put	Bond Future	7917	8	7917	8	0.00
26/04/2022	2040 On 04-August-22			Bond Future	11.07	84.0338	11.0729	84.0338	110,727.00
26/04/2022	2040 On 04-August-22	11.04	Call	Bond Future	2053	2	2053	2	0.00
26/04/2022	2040 On 04-August-22	12.24	Call	Bond Future	7633	7	7633	7	0.00
26/04/2022	2040 On 04-August-22	9.70	Call	Bond Future	38	0	38	0	460.00
26/04/2022	2040 On 04-August-22	10.70	Call	Bond Future	1068	1	1068	1	460.00
26/04/2022	2040 On 04-August-22	11.03	Call	Bond Future	2019	2	2019	2	0.00
26/04/2022	2040 On 04-August-22	11.05	Call	Bond Future	2087	2	2087	2	0.00
26/04/2022	2040 On 04-August-22	11.05	Put	Bond Future	2241	2	2241	2	0.00
26/04/2022	2040 On 04-August-22	12.24	Put	Bond Future	355	0	355	0	460.00
26/04/2022	2040 On 04-August-22	9.70	Put	Bond Future	10073	10	10073	10	0.00
26/04/2022	2040 On 04-August-22	11.03	Put	Bond Future	2307	2	2307	2	0.00
26/04/2022	2040 On 04-August-22	10.70	Put	Bond Future	3623	4	3623	4	0.00
26/04/2022	2040 On 04-August-22	11.04	Put	Bond Future	2274	2	2274	2	0.00
26/04/2022	2040 On 03-November-22			Bond Future	11.23	85.2393	11.2309	85.2393	30.00
26/04/2022	2040 On 03-November-22	11.41	Call	Bond Future	3557	3	3557	3	0.00
26/04/2022	2040 On 03-November-22	11.39	Call	Bond Future	3482	3	3482	3	0.00
26/04/2022	2040 On 03-November-22	11.40	Call	Bond Future	3519	3	3519	3	0.00
26/04/2022	2040 On 03-November-22	11.41	Put	Bond Future	2397	3	2397	3	0.00
26/04/2022	2040 On 03-November-22	11.39	Put	Bond Future	2451	3	2451	3	0.00
26/04/2022	2040 On 03-November-22	11.40	Put	Bond Future	2424	3	2424	3	0.00
26/04/2022	2040 On 02-February-23			Bond Future	11.37	82.1612	11.3722	82.1612	0.00
26/04/2022	2040 On 02-February-23	11.10	Call	Bond Future	2643	3	2643	3	0.00
26/04/2022	2040 On 02-February-23	11.11	Call	Bond Future	2672	3	2672	3	0.00
26/04/2022	2040 On 02-February-23	11.12	Call	Bond Future	2702	3	2702	3	0.00
26/04/2022	2040 On 02-February-23	11.12	Put	Bond Future	4343	5	4343	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
26/04/2022	2040 On 02-February-23	11.11	Put	Bond Future	4380	5	4380	5	0.00
26/04/2022	2040 On 02-February-23	11.10	Put	Bond Future	4417	5	4417	5	0.00
26/04/2022	2040 On 04-May-23			Bond Future	11.52	83.5460	11.5202	83.5460	0.00
26/04/2022	2040 On 04-May-23	11.41	Call	Bond Future	3567	3	3567	3	0.00
26/04/2022	2040 On 04-May-23	11.42	Call	Bond Future	3598	3	3598	3	0.00
26/04/2022	2040 On 04-May-23	11.43	Call	Bond Future	3629	3	3629	3	0.00
26/04/2022	2040 On 04-May-23	11.43	Put	Bond Future	4198	4	4198	4	0.00
26/04/2022	2040 On 04-May-23	11.42	Put	Bond Future	4230	4	4230	4	0.00
26/04/2022	2040 On 04-May-23	11.41	Put	Bond Future	4263	4	4263	4	0.00
26/04/2022	2044 On 05-May-22			Bond Future	10.91	84.1721	10.9138	84.1721	36,419.00
26/04/2022	2044 On 05-May-22	11.93	Call	Bond Future	6653	6	6653	6	0.00
26/04/2022	2044 On 05-May-22	11.91	Call	Bond Future	6531	6	6531	6	0.00
26/04/2022	2044 On 05-May-22	11.92	Call	Bond Future	6592	6	6592	6	0.00
26/04/2022	2044 On 05-May-22	11.92	Put	Bond Future	0	0	0	0	0.00
26/04/2022	2044 On 05-May-22	11.91	Put	Bond Future	0	0	0	0	0.00
26/04/2022	2044 On 05-May-22	11.93	Put	Bond Future	0	0	0	0	0.00
26/04/2022	2044 On 04-August-22			Bond Future	11.08	80.9263	11.0823	80.9263	62,283.00
26/04/2022	2044 On 04-August-22	11.10	Call	Bond Future	2270	2	2270	2	0.00
26/04/2022	2044 On 04-August-22	11.08	Call	Bond Future	2198	2	2198	2	0.00
26/04/2022	2044 On 04-August-22	11.09	Call	Bond Future	2233	2	2233	2	0.00
26/04/2022	2044 On 04-August-22	11.09	Put	Bond Future	2181	2	2181	2	0.00
26/04/2022	2044 On 04-August-22	11.08	Put	Bond Future	2213	2	2213	2	0.00
26/04/2022	2044 On 04-August-22	11.10	Put	Bond Future	2149	2	2149	2	0.00
26/04/2022	2044 On 03-November-22			Bond Future	11.23	82.0873	11.2314	82.0873	0.00
26/04/2022	2044 On 03-November-22	11.39	Call	Bond Future	3542	3	3542	3	0.00
26/04/2022	2044 On 03-November-22	11.40	Call	Bond Future	3580	3	3580	3	0.00
26/04/2022	2044 On 03-November-22	11.41	Call	Bond Future	3618	3	3618	3	0.00
26/04/2022	2044 On 03-November-22	11.41	Put	Bond Future	2437	3	2437	3	0.00
26/04/2022	2044 On 03-November-22	11.40	Put	Bond Future	2464	3	2464	3	0.00
26/04/2022	2044 On 03-November-22	11.39	Put	Bond Future	2491	3	2491	3	0.00
26/04/2022	2044 On 02-February-23			Bond Future	11.36	79.0816	11.3642	79.0816	0.00
26/04/2022	2044 On 02-February-23	11.16	Call	Bond Future	2890	3	2890	3	0.00
26/04/2022	2044 On 02-February-23	11.14	Call	Bond Future	2828	3	2828	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
26/04/2022	2044 On 02-February-23	11.15	Call	Bond Future	2859	3	2859	3	0.00
26/04/2022	2044 On 02-February-23	11.15	Put	Bond Future	4285	4	4285	4	0.00
26/04/2022	2044 On 02-February-23	11.14	Put	Bond Future	4322	5	4322	5	0.00
26/04/2022	2044 On 02-February-23	11.16	Put	Bond Future	4248	4	4248	4	0.00
26/04/2022	2044 On 04-May-23			Bond Future	11.50	80.4146	11.5030	80.4146	0.00
26/04/2022	2044 On 04-May-23	11.43	Call	Bond Future	3745	4	3745	4	0.00
26/04/2022	2044 On 04-May-23	11.42	Call	Bond Future	3713	4	3713	4	0.00
26/04/2022	2044 On 04-May-23	11.41	Call	Bond Future	3681	4	3681	4	0.00
26/04/2022	2044 On 04-May-23	11.41	Put	Bond Future	4282	4	4282	4	0.00
26/04/2022	2044 On 04-May-23	11.42	Put	Bond Future	4249	4	4249	4	0.00
26/04/2022	2044 On 04-May-23	11.43	Put	Bond Future	4217	4	4217	4	0.00
26/04/2022	2046 On 05-May-22			Bond Future	118.89	118.8427	118.8916	118.8427	6,004.00
26/04/2022	2046 On 04-August-22			Bond Future	120.52	120.4758	120.5191	120.4758	15,759.00
26/04/2022	2046 On 03-November-22			Bond Future	120.33	120.2837	120.3250	120.2837	1,566.00
26/04/2022	2046 On 02-February-23			Bond Future	122.36	122.3229	122.3607	122.3229	0.00
26/04/2022	2046 On 04-May-23			Bond Future	122.44	122.4019	122.4381	122.4019	0.00
26/04/2022	2050 On 05-May-22			Bond Future	123.19	123.1427	123.1939	123.1427	1,251.00
26/04/2022	2050 On 04-August-22			Bond Future	122.83	122.7891	122.8346	122.7891	10,043.00
26/04/2022	2050 On 03-November-22			Bond Future	124.62	124.5774	124.6207	124.5774	0.00
26/04/2022	2050 On 02-February-23			Bond Future	124.64	124.5960	124.6355	124.5960	0.00
26/04/2022	2050 On 04-May-23			Bond Future	126.75	126.7161	126.7544	126.7161	0.00
26/04/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2022	AL37 On 05-May-22			Index Future	818.41	817.4560	818.4050	817.4560	0.00
26/04/2022	AL37 On 04-August-22			Index Future	829.31	828.3540	829.3050	828.3540	0.00
26/04/2022	AL37 On 03-November-22			Index Future	841.29	840.3310	841.2910	840.3310	0.00
26/04/2022	AL37 On 02-February-23			Index Future	855.32	854.3540	855.3230	854.3540	0.00
26/04/2022	AL37 On 04-May-23			Index Future	869.66	868.6790	869.6600	868.6790	0.00
26/04/2022	AL7T On 05-May-22			Index Future	929.82	928.1260	929.8160	928.1260	0.00
26/04/2022	AL7T On 04-August-22			Index Future	942.20	940.5000	942.2000	940.5000	0.00
26/04/2022	AL7T On 03-November-22			Index Future	955.82	954.0980	955.8170	954.0980	0.00
26/04/2022	AL7T On 02-February-23			Index Future	971.76	970.0200	971.7600	970.0200	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
26/04/2022	AL7T On 04-May-23			Index Future	988.05	986.2840	988.0490	986.2840	0.00
26/04/2022	ALBI On 05-May-22			Index Future	829.87	828.2910	829.8730	828.2910	73.00
26/04/2022	ALBI On 04-August-22			Index Future	840.93	839.3340	840.9260	839.3340	126.00
26/04/2022	ALBI On 03-November-22			Index Future	853.08	851.4690	853.0800	851.4690	0.00
26/04/2022	ALBI On 02-February-23			Index Future	867.31	865.6780	867.3090	865.6780	0.00
26/04/2022	ALBI On 04-May-23			Index Future	881.85	880.1930	881.8470	880.1930	0.00
26/04/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/04/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/04/2022	ES33 On 05-May-22			Bond Future	11.56	75.6649	11.5630	75.6649	0.00
26/04/2022	ES33 On 04-August-22			Bond Future	11.79	76.7047	11.7872	76.7047	350.00
26/04/2022	ES33 On 03-November-22			Bond Future	12.00	74.0398	12.0038	74.0398	0.00
26/04/2022	ES33 On 02-February-23			Bond Future	12.20	75.2981	12.2037	75.2981	0.00
26/04/2022	ES33 On 04-May-23			Bond Future	12.41	72.7941	12.4077	72.7941	0.00
26/04/2022	ES42 On 05-May-22			Bond Future	11.96	73.9880	11.9613	73.9880	0.00
26/04/2022	ES42 On 04-August-22			Bond Future	12.17	75.0048	12.1651	75.0048	4,769.00
26/04/2022	ES42 On 03-November-22			Bond Future	12.36	71.8374	12.3625	71.8374	0.00
26/04/2022	ES42 On 02-February-23			Bond Future	12.54	73.0605	12.5385	73.0605	0.00
26/04/2022	ES42 On 04-May-23			Bond Future	12.73	70.0450	12.7252	70.0450	0.00
26/04/2022	GOVI On 05-May-22			GOVI	818.41	816.8570	818.4130	816.8570	12.00
26/04/2022	GOVI On 05-May-22	788.23	Call	GOVI	301830	29	301830	29	0.00
26/04/2022	GOVI On 05-May-22	788.24	Call	GOVI	301730	29	301730	29	0.00
26/04/2022	GOVI On 05-May-22	788.25	Call	GOVI	301630	29	301630	29	0.00
26/04/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
26/04/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
26/04/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
26/04/2022	GOVI On 04-August-22			GOVI	829.31	827.7480	829.3130	827.7480	1,107.00
26/04/2022	GOVI On 04-August-22	819.26	Call	GOVI	100530	8	100530	8	0.00
26/04/2022	GOVI On 04-August-22	819.27	Call	GOVI	100430	8	100430	8	0.00
26/04/2022	GOVI On 04-August-22	819.28	Call	GOVI	100330	8	100330	8	0.00
26/04/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
26/04/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
26/04/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
26/04/2022	GOVI On 03-November-22			GOVI	841.30	839.7150	841.2990	839.7150	0.00
26/04/2022	GOVI On 03-November-22	820.43	Call	GOVI	208690	19	208690	19	0.00
26/04/2022	GOVI On 03-November-22	820.41	Call	GOVI	208890	19	208890	19	0.00
26/04/2022	GOVI On 03-November-22	820.42	Call	GOVI	208790	19	208790	19	0.00
26/04/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
26/04/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
26/04/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2022	GOVI On 02-February-23			GOVI	855.33	853.7280	855.3310	853.7280	0.00
26/04/2022	GOVI On 02-February-23	850.84	Call	GOVI	44910	3	44910	3	0.00
26/04/2022	GOVI On 02-February-23	850.82	Call	GOVI	45110	3	45110	3	0.00
26/04/2022	GOVI On 02-February-23	850.83	Call	GOVI	45010	3	45010	3	0.00
26/04/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
26/04/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
26/04/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
26/04/2022	GOVI On 04-May-23			GOVI	869.67	868.0430	869.6690	868.0430	0.00
26/04/2022	GOVI On 04-May-23	852.88	Call	GOVI	167890	15	167890	15	0.00
26/04/2022	GOVI On 04-May-23	852.86	Call	GOVI	168090	15	168090	15	0.00
26/04/2022	GOVI On 04-May-23	852.87	Call	GOVI	167990	15	167990	15	0.00
26/04/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
26/04/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
26/04/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
26/04/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/04/2022	IGOV On 05-May-22			Index Future	317.53	317.5930	317.5330	317.5930	16.00
26/04/2022	IGOV On 04-August-22			Index Future	321.84	321.9060	321.8410	321.9060	482.00
26/04/2022	IGOV On 03-November-22			Index Future	326.57	326.6380	326.5700	326.6380	16.00
26/04/2022	IGOV On 02-February-23			Index Future	332.09	332.1660	332.0930	332.1660	0.00
26/04/2022	IGOV On 04-May-23			Index Future	337.74	337.8100	337.7350	337.8100	0.00
26/04/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
26/04/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
26/04/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
26/04/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
26/04/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
26/04/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
26/04/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
26/04/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
26/04/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
26/04/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
26/04/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
26/04/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
26/04/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
26/04/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
26/04/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
26/04/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
26/04/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/04/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/04/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.53	95.4700	4.5300	95.4700	0.00
26/04/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.88	95.1200	4.8750	95.1200	0.00
26/04/2022	JBAF On 20-July-22			Jibar Tradeable Future	4.97	95.0300	4.9650	95.0300	0.00
26/04/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.26	94.7250	5.2600	94.7250	0.00
26/04/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.40	94.5950	5.3950	94.5950	0.00
26/04/2022	JBAF On 19-October-22			Jibar Tradeable Future	5.71	94.2850	5.7050	94.2850	0.00
26/04/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.14	93.8500	6.1400	93.8500	68.00
26/04/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.47	93.5200	6.4700	93.5200	0.00
26/04/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.78	93.2200	6.7800	93.2200	0.00
26/04/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	75.00
26/04/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.14	92.8850	7.1350	92.8850	72.00
26/04/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.37	92.6550	7.3650	92.6550	0.00
26/04/2022	R023 On 05-May-22			Bond Future	5.46	103.2318	5.4649	103.2318	13,640.00
26/04/2022	R023 On 05-May-22	6.29	Call	Bond Future	651	1	651	1	0.00
26/04/2022	R023 On 05-May-22	6.30	Call	Bond Future	659	1	659	1	0.00
26/04/2022	R023 On 05-May-22	6.31	Call	Bond Future	666	1	666	1	0.00
26/04/2022	R023 On 05-May-22	6.31	Put	Bond Future	0	0	0	0	0.00
26/04/2022	R023 On 05-May-22	6.30	Put	Bond Future	0	0	0	0	0.00
26/04/2022	R023 On 05-May-22	6.29	Put	Bond Future	0	0	0	0	0.00
26/04/2022	R023 On 04-August-22			Bond Future	5.49	104.6245	5.4900	104.6245	22,183.00
26/04/2022	R023 On 04-August-22	6.03	Call	Bond Future	356	0	356	0	0.00
26/04/2022	R023 On 04-August-22	6.04	Call	Bond Future	361	0	361	0	0.00
26/04/2022	R023 On 04-August-22	6.05	Call	Bond Future	365	0	365	0	0.00
26/04/2022	R023 On 04-August-22	6.05	Put	Bond Future	59	0	59	0	0.00
26/04/2022	R023 On 04-August-22	6.04	Put	Bond Future	60	0	60	0	0.00
26/04/2022	R023 On 04-August-22	6.03	Put	Bond Future	61	0	61	0	0.00
26/04/2022	R023 On 03-November-22			Bond Future	5.24	102.2068	5.2402	102.2068	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
26/04/2022	R023 On 03-November-22	6.27	Call	Bond Future	348	0	348	0	0.00
26/04/2022	R023 On 03-November-22	6.25	Call	Bond Future	342	0	342	0	0.00
26/04/2022	R023 On 03-November-22	6.26	Call	Bond Future	345	0	345	0	0.00
26/04/2022	R023 On 03-November-22	6.26	Put	Bond Future	31	0	31	0	0.00
26/04/2022	R023 On 03-November-22	6.25	Put	Bond Future	31	0	31	0	0.00
26/04/2022	R023 On 03-November-22	6.27	Put	Bond Future	31	0	31	0	0.00
26/04/2022	R035 On 05-May-22			Bond Future	10.65	89.2501	10.6501	89.2501	59,929.00
26/04/2022	R035 On 05-May-22	10.82	Call	Bond Future	1279	1	1279	1	0.00
26/04/2022	R035 On 05-May-22	11.65	Call	Bond Future	5982	6	5982	6	0.00
26/04/2022	R035 On 05-May-22	12.64	Call	Bond Future	11338	11	11338	11	0.00
26/04/2022	R035 On 05-May-22	10.72	Call	Bond Future	840	1	840	1	0.00
26/04/2022	R035 On 05-May-22	11.63	Call	Bond Future	5868	6	5868	6	0.00
26/04/2022	R035 On 05-May-22	11.64	Call	Bond Future	5925	6	5925	6	0.00
26/04/2022	R035 On 05-May-22	11.64	Put	Bond Future	0	0	0	0	0.00
26/04/2022	R035 On 05-May-22	10.72	Put	Bond Future	402	1	402	1	0.00
26/04/2022	R035 On 05-May-22	11.63	Put	Bond Future	0	0	0	0	0.00
26/04/2022	R035 On 05-May-22	12.64	Put	Bond Future	0	0	0	0	0.00
26/04/2022	R035 On 05-May-22	11.65	Put	Bond Future	0	0	0	0	0.00
26/04/2022	R035 On 05-May-22	10.82	Put	Bond Future	220	0	220	0	0.00
26/04/2022	R035 On 04-August-22			Bond Future	10.84	90.4542	10.8359	90.4542	120,509.00
26/04/2022	R035 On 04-August-22	10.74	Call	Bond Future	1682	2	1682	2	0.00
26/04/2022	R035 On 04-August-22	10.53	Call	Bond Future	1126	1	1126	1	400.00
26/04/2022	R035 On 04-August-22	11.13	Call	Bond Future	3043	3	3043	3	0.00
26/04/2022	R035 On 04-August-22	12.18	Call	Bond Future	7936	8	7936	8	0.00
26/04/2022	R035 On 04-August-22	10.64	Call	Bond Future	1401	1	1401	1	0.00
26/04/2022	R035 On 04-August-22	10.72	Call	Bond Future	1623	2	1623	2	0.00
26/04/2022	R035 On 04-August-22	10.73	Call	Bond Future	1652	2	1652	2	0.00
26/04/2022	R035 On 04-August-22	9.53	Call	Bond Future	45	0	45	0	400.00
26/04/2022	R035 On 04-August-22	9.84	Call	Bond Future	142	0	142	0	100.00
26/04/2022	R035 On 04-August-22	9.84	Put	Bond Future	6558	7	6558	7	0.00
26/04/2022	R035 On 04-August-22	10.53	Put	Bond Future	3029	3	3029	3	0.00
26/04/2022	R035 On 04-August-22	9.53	Put	Bond Future	8595	9	8595	9	0.00
26/04/2022	R035 On 04-August-22	10.73	Put	Bond Future	2304	2	2304	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
26/04/2022	R035 On 04-August-22	10.72	Put	Bond Future	2337	2	2337	2	0.00
26/04/2022	R035 On 04-August-22	10.64	Put	Bond Future	2613	3	2613	3	100.00
26/04/2022	R035 On 04-August-22	11.13	Put	Bond Future	1268	1	1268	1	100.00
26/04/2022	R035 On 04-August-22	12.18	Put	Bond Future	235	0	235	0	400.00
26/04/2022	R035 On 04-August-22	10.74	Put	Bond Future	2272	2	2272	2	0.00
26/04/2022	R035 On 03-November-22			Bond Future	11.01	87.2651	11.0121	87.2651	130.00
26/04/2022	R035 On 03-November-22	11.14	Call	Bond Future	3073	3	3073	3	0.00
26/04/2022	R035 On 03-November-22	11.13	Call	Bond Future	3039	3	3039	3	0.00
26/04/2022	R035 On 03-November-22	10.30	Call	Bond Future	899	1	899	1	1,000.00
26/04/2022	R035 On 03-November-22	9.82	Call	Bond Future	321	0	321	0	582.00
26/04/2022	R035 On 03-November-22	11.05	Call	Bond Future	2777	3	2777	3	1,000.00
26/04/2022	R035 On 03-November-22	10.57	Call	Bond Future	1452	1	1452	1	0.00
26/04/2022	R035 On 03-November-22	11.15	Call	Bond Future	3107	3	3107	3	0.00
26/04/2022	R035 On 03-November-22	12.68	Call	Bond Future	9636	9	9636	9	0.00
26/04/2022	R035 On 03-November-22	10.99	Call	Bond Future	2588	3	2588	3	0.00
26/04/2022	R035 On 03-November-22	10.99	Put	Bond Future	2720	3	2720	3	582.00
26/04/2022	R035 On 03-November-22	12.68	Put	Bond Future	450	0	450	0	1,000.00
26/04/2022	R035 On 03-November-22	11.15	Put	Bond Future	2289	2	2289	2	0.00
26/04/2022	R035 On 03-November-22	10.57	Put	Bond Future	4150	4	4150	4	582.00
26/04/2022	R035 On 03-November-22	9.82	Put	Bond Future	7877	8	7877	8	0.00
26/04/2022	R035 On 03-November-22	10.30	Put	Bond Future	5304	5	5304	5	0.00
26/04/2022	R035 On 03-November-22	11.13	Put	Bond Future	2339	2	2339	2	0.00
26/04/2022	R035 On 03-November-22	11.14	Put	Bond Future	2314	2	2314	2	0.00
26/04/2022	R035 On 03-November-22	11.05	Put	Bond Future	2551	3	2551	3	0.00
26/04/2022	R035 On 02-February-23			Bond Future	11.17	88.7272	11.1698	88.7272	0.00
26/04/2022	R035 On 02-February-23	11.05	Call	Bond Future	2765	3	2765	3	1,000.00
26/04/2022	R035 On 02-February-23	11.06	Call	Bond Future	2793	3	2793	3	0.00
26/04/2022	R035 On 02-February-23	13.22	Call	Bond Future	11378	11	11378	11	0.00
26/04/2022	R035 On 02-February-23	10.86	Call	Bond Future	2240	2	2240	2	0.00
26/04/2022	R035 On 02-February-23	10.87	Call	Bond Future	2267	2	2267	2	0.00
26/04/2022	R035 On 02-February-23	10.30	Call	Bond Future	1026	1	1026	1	1,000.00
26/04/2022	R035 On 02-February-23	10.88	Call	Bond Future	2293	2	2293	2	0.00
26/04/2022	R035 On 02-February-23	10.66	Call	Bond Future	1746	2	1746	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
26/04/2022	R035 On 02-February-23	9.81	Call	Bond Future	463	0	463	0	582.00
26/04/2022	R035 On 02-February-23	9.81	Put	Bond Future	8942	9	8942	9	0.00
26/04/2022	R035 On 02-February-23	10.30	Put	Bond Future	6318	6	6318	6	0.00
26/04/2022	R035 On 02-February-23	10.66	Put	Bond Future	4793	5	4793	5	582.00
26/04/2022	R035 On 02-February-23	10.88	Put	Bond Future	4006	4	4006	4	0.00
26/04/2022	R035 On 02-February-23	13.22	Put	Bond Future	534	1	534	1	1,000.00
26/04/2022	R035 On 02-February-23	10.87	Put	Bond Future	4040	4	4040	4	0.00
26/04/2022	R035 On 02-February-23	10.86	Put	Bond Future	4074	4	4074	4	0.00
26/04/2022	R035 On 02-February-23	11.06	Put	Bond Future	3437	4	3437	4	582.00
26/04/2022	R035 On 02-February-23	11.05	Put	Bond Future	3467	4	3467	4	0.00
26/04/2022	R035 On 04-May-23			Bond Future	11.33	85.7268	11.3266	85.7268	0.00
26/04/2022	R035 On 04-May-23	11.22	Call	Bond Future	3241	3	3241	3	0.00
26/04/2022	R035 On 04-May-23	11.20	Call	Bond Future	3184	3	3184	3	0.00
26/04/2022	R035 On 04-May-23	11.21	Call	Bond Future	3213	3	3213	3	0.00
26/04/2022	R035 On 04-May-23	11.22	Put	Bond Future	3851	4	3851	4	0.00
26/04/2022	R035 On 04-May-23	11.20	Put	Bond Future	3910	4	3910	4	0.00
26/04/2022	R035 On 04-May-23	11.21	Put	Bond Future	3881	4	3881	4	0.00
26/04/2022	R186 On 05-May-22			Bond Future	8.20	112.5388	8.2029	112.5388	41,875.00
26/04/2022	R186 On 05-May-22	6.73	Call	Bond Future	0	0	0	0	3,600.00
26/04/2022	R186 On 05-May-22	8.64	Call	Bond Future	1739	2	1739	2	0.00
26/04/2022	R186 On 05-May-22	8.94	Call	Bond Future	2887	3	2887	3	0.00
26/04/2022	R186 On 05-May-22	8.31	Call	Bond Future	619	1	619	1	0.00
26/04/2022	R186 On 05-May-22	8.35	Call	Bond Future	733	1	733	1	454.00
26/04/2022	R186 On 05-May-22	7.88	Call	Bond Future	28	0	28	0	435.00
26/04/2022	R186 On 05-May-22	8.30	Call	Bond Future	592	1	592	1	0.00
26/04/2022	R186 On 05-May-22	7.28	Call	Bond Future	0	0	0	0	435.00
26/04/2022	R186 On 05-May-22	7.48	Call	Bond Future	0	0	0	0	3,600.00
26/04/2022	R186 On 05-May-22	9.18	Call	Bond Future	3806	4	3806	4	0.00
26/04/2022	R186 On 05-May-22	8.14	Call	Bond Future	248	0	248	0	454.00
26/04/2022	R186 On 05-May-22	8.32	Call	Bond Future	646	1	646	1	0.00
26/04/2022	R186 On 05-May-22	8.32	Put	Bond Future	181	0	181	0	0.00
26/04/2022	R186 On 05-May-22	8.14	Put	Bond Future	499	1	499	1	0.00
26/04/2022	R186 On 05-May-22	9.18	Put	Bond Future	0	0	0	0	454.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2022	R186 On 05-May-22	7.48	Put	Bond Future	2928	3	2928	3	0.00
26/04/2022	R186 On 05-May-22	7.28	Put	Bond Future	3755	4	3755	4	0.00
26/04/2022	R186 On 05-May-22	8.30	Put	Bond Future	206	0	206	0	0.00
26/04/2022	R186 On 05-May-22	7.88	Put	Bond Future	1324	1	1324	1	0.00
26/04/2022	R186 On 05-May-22	8.35	Put	Bond Future	149	0	149	0	0.00
26/04/2022	R186 On 05-May-22	8.31	Put	Bond Future	193	0	193	0	0.00
26/04/2022	R186 On 05-May-22	8.94	Put	Bond Future	1	0	1	0	454.00
26/04/2022	R186 On 05-May-22	8.64	Put	Bond Future	16	0	16	0	4,035.00
26/04/2022	R186 On 05-May-22	6.73	Put	Bond Future	6070	6	6070	6	0.00
26/04/2022	R186 On 04-August-22			Bond Future	8.41	108.7690	8.4075	108.7690	77,459.00
26/04/2022	R186 On 04-August-22	8.14	Call	Bond Future	758	1	758	1	0.00
26/04/2022	R186 On 04-August-22	8.13	Call	Bond Future	744	1	744	1	0.00
26/04/2022	R186 On 04-August-22	6.96	Call	Bond Future	38	0	38	0	3,600.00
26/04/2022	R186 On 04-August-22	8.15	Call	Bond Future	773	1	773	1	0.00
26/04/2022	R186 On 04-August-22	9.78	Call	Bond Future	5130	5	5130	5	0.00
26/04/2022	R186 On 04-August-22	7.96	Call	Bond Future	521	0	521	0	3,600.00
26/04/2022	R186 On 04-August-22	9.78	Put	Bond Future	122	0	122	0	3,600.00
26/04/2022	R186 On 04-August-22	8.15	Put	Bond Future	1747	2	1747	2	0.00
26/04/2022	R186 On 04-August-22	6.96	Put	Bond Future	5655	6	5655	6	0.00
26/04/2022	R186 On 04-August-22	7.96	Put	Bond Future	2220	2	2220	2	0.00
26/04/2022	R186 On 04-August-22	8.13	Put	Bond Future	1793	2	1793	2	0.00
26/04/2022	R186 On 04-August-22	8.14	Put	Bond Future	1770	2	1770	2	0.00
26/04/2022	R186 On 03-November-22			Bond Future	8.60	110.3279	8.5956	110.3279	11,129.00
26/04/2022	R186 On 03-November-22	8.55	Call	Bond Future	1558	1	1558	1	0.00
26/04/2022	R186 On 03-November-22	8.53	Call	Bond Future	1522	1	1522	1	0.00
26/04/2022	R186 On 03-November-22	8.54	Call	Bond Future	1540	1	1540	1	0.00
26/04/2022	R186 On 03-November-22	8.54	Put	Bond Future	1737	2	1737	2	0.00
26/04/2022	R186 On 03-November-22	8.53	Put	Bond Future	1754	2	1754	2	0.00
26/04/2022	R186 On 03-November-22	8.55	Put	Bond Future	1720	2	1720	2	0.00
26/04/2022	R186 On 02-February-23			Bond Future	8.74	106.8812	8.7398	106.8812	0.00
26/04/2022	R186 On 02-February-23	8.34	Call	Bond Future	1229	1	1229	1	0.00
26/04/2022	R186 On 02-February-23	8.32	Call	Bond Future	1199	1	1199	1	0.00
26/04/2022	R186 On 02-February-23	8.33	Call	Bond Future	1214	1	1214	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
26/04/2022	R186 On 02-February-23	8.33	Put	Bond Future	2593	3	2593	3	0.00
26/04/2022	R186 On 02-February-23	8.32	Put	Bond Future	2613	3	2613	3	0.00
26/04/2022	R186 On 02-February-23	8.34	Put	Bond Future	2574	3	2574	3	0.00
26/04/2022	R186 On 04-May-23			Bond Future	8.90	108.6800	8.9035	108.6800	0.00
26/04/2022	R186 On 04-May-23	8.82	Call	Bond Future	1957	2	1957	2	0.00
26/04/2022	R186 On 04-May-23	8.83	Call	Bond Future	1973	2	1973	2	0.00
26/04/2022	R186 On 04-May-23	8.84	Call	Bond Future	1989	2	1989	2	0.00
26/04/2022	R186 On 04-May-23	8.83	Put	Bond Future	2204	2	2204	2	0.00
26/04/2022	R186 On 04-May-23	8.84	Put	Bond Future	2189	2	2189	2	0.00
26/04/2022	R186 On 04-May-23	8.82	Put	Bond Future	2219	2	2219	2	0.00
26/04/2022	R197 On 05-May-22			Bond Future	330.04	329.9519	330.0412	329.9519	615.00
26/04/2022	R197 On 04-August-22			Bond Future	326.10	326.0283	326.1011	326.0283	328.00
26/04/2022	R197 On 03-November-22			Bond Future	330.84	330.7763	330.8429	330.7763	0.00
26/04/2022	R197 On 02-February-23			Bond Future	327.75	327.6925	327.7481	327.6925	0.00
26/04/2022	R197 On 04-May-23			Bond Future	333.32	333.2712	333.3222	333.2712	0.00
26/04/2022	R202 On 05-May-22			Bond Future	250.79	250.6917	250.7936	250.6917	786.00
26/04/2022	R202 On 04-August-22			Bond Future	249.73	249.6443	249.7342	249.6443	6,519.00
26/04/2022	R202 On 03-November-22			Bond Future	253.37	253.2794	253.3651	253.2794	0.00
26/04/2022	R202 On 02-February-23			Bond Future	253.03	252.9552	253.0331	252.9552	0.00
26/04/2022	R202 On 04-May-23			Bond Future	257.33	257.2592	257.3345	257.2592	0.00
26/04/2022	R209 On 05-May-22			Bond Future	10.61	69.2344	10.6084	69.2344	11,325.00
26/04/2022	R209 On 05-May-22	11.45	Call	Bond Future	4435	4	4435	4	0.00
26/04/2022	R209 On 05-May-22	12.00	Call	Bond Future	7115	7	7115	7	0.00
26/04/2022	R209 On 05-May-22	9.50	Call	Bond Future	0	0	0	0	2,975.00
26/04/2022	R209 On 05-May-22	9.75	Call	Bond Future	0	0	0	0	5,025.00
26/04/2022	R209 On 05-May-22	10.25	Call	Bond Future	28	0	28	0	0.00
26/04/2022	R209 On 05-May-22	10.75	Call	Bond Future	1025	1	1025	1	0.00
26/04/2022	R209 On 05-May-22	11.44	Call	Bond Future	4385	4	4385	4	0.00
26/04/2022	R209 On 05-May-22	11.43	Call	Bond Future	4335	4	4335	4	0.00
26/04/2022	R209 On 05-May-22	11.43	Put	Bond Future	1	0	1	0	0.00
26/04/2022	R209 On 05-May-22	11.44	Put	Bond Future	1	0	1	0	0.00
26/04/2022	R209 On 05-May-22	10.75	Put	Bond Future	250	0	250	0	1,050.00
26/04/2022	R209 On 05-May-22	10.25	Put	Bond Future	2048	2	2048	2	7,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/04/2022	R209 On 05-May-22	9.75	Put	Bond Future	4980	5	4980	5	0.00
26/04/2022	R209 On 05-May-22	9.50	Put	Bond Future	6525	7	6525	7	0.00
26/04/2022	R209 On 05-May-22	12.00	Put	Bond Future	0	0	0	0	8,550.00
26/04/2022	R209 On 05-May-22	11.45	Put	Bond Future	1	0	1	0	0.00
26/04/2022	R209 On 04-August-22			Bond Future	10.77	70.1684	10.7724	70.1684	10,899.00
26/04/2022	R209 On 04-August-22	10.59	Call	Bond Future	1239	1	1239	1	0.00
26/04/2022	R209 On 04-August-22	10.57	Call	Bond Future	1192	1	1192	1	0.00
26/04/2022	R209 On 04-August-22	10.58	Call	Bond Future	1216	1	1216	1	0.00
26/04/2022	R209 On 04-August-22	10.58	Put	Bond Future	2266	2	2266	2	0.00
26/04/2022	R209 On 04-August-22	10.57	Put	Bond Future	2298	2	2298	2	0.00
26/04/2022	R209 On 04-August-22	10.59	Put	Bond Future	2234	2	2234	2	0.00
26/04/2022	R209 On 03-November-22			Bond Future	10.93	68.0295	10.9263	68.0295	4,135.00
26/04/2022	R209 On 03-November-22	11.50	Call	Bond Future	4143	4	4143	4	0.00
26/04/2022	R209 On 03-November-22	11.00	Call	Bond Future	2513	2	2513	2	0.00
26/04/2022	R209 On 03-November-22	11.01	Call	Bond Future	2542	2	2542	2	0.00
26/04/2022	R209 On 03-November-22	11.02	Call	Bond Future	2571	3	2571	3	0.00
26/04/2022	R209 On 03-November-22	10.00	Call	Bond Future	470	0	470	0	0.00
26/04/2022	R209 On 03-November-22	10.50	Call	Bond Future	1273	1	1273	1	0.00
26/04/2022	R209 On 03-November-22	11.03	Call	Bond Future	2600	3	2600	3	0.00
26/04/2022	R209 On 03-November-22	9.50	Call	Bond Future	160	0	160	0	0.00
26/04/2022	R209 On 03-November-22	9.25	Call	Bond Future	86	0	86	0	9,500.00
26/04/2022	R209 On 03-November-22	9.25	Put	Bond Future	9819	10	9819	10	0.00
26/04/2022	R209 On 03-November-22	9.50	Put	Bond Future	8324	8	8324	8	0.00
26/04/2022	R209 On 03-November-22	10.50	Put	Bond Future	3579	4	3579	4	0.00
26/04/2022	R209 On 03-November-22	11.03	Put	Bond Future	2055	2	2055	2	0.00
26/04/2022	R209 On 03-November-22	10.00	Put	Bond Future	5623	6	5623	6	9,500.00
26/04/2022	R209 On 03-November-22	11.02	Put	Bond Future	2078	2	2078	2	0.00
26/04/2022	R209 On 03-November-22	11.01	Put	Bond Future	2101	2	2101	2	0.00
26/04/2022	R209 On 03-November-22	11.00	Put	Bond Future	2125	2	2125	2	9,500.00
26/04/2022	R209 On 03-November-22	11.50	Put	Bond Future	1205	1	1205	1	0.00
26/04/2022	R209 On 02-February-23			Bond Future	11.06	69.1697	11.0597	69.1697	0.00
26/04/2022	R209 On 02-February-23	10.80	Call	Bond Future	2109	2	2109	2	0.00
26/04/2022	R209 On 02-February-23	10.79	Call	Bond Future	2085	2	2085	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
26/04/2022	R209 On 02-February-23	10.78	Call	Bond Future	2062	2	2062	2	0.00
26/04/2022	R209 On 02-February-23	10.80	Put	Bond Future	3475	4	3475	4	0.00
26/04/2022	R209 On 02-February-23	10.78	Put	Bond Future	3535	4	3535	4	0.00
26/04/2022	R209 On 02-February-23	10.79	Put	Bond Future	3505	4	3505	4	0.00
26/04/2022	R209 On 04-May-23			Bond Future	11.20	67.1854	11.1979	67.1854	0.00
26/04/2022	R209 On 04-May-23	11.11	Call	Bond Future	2871	3	2871	3	0.00
26/04/2022	R209 On 04-May-23	11.10	Call	Bond Future	2846	3	2846	3	0.00
26/04/2022	R209 On 04-May-23	11.09	Call	Bond Future	2820	3	2820	3	0.00
26/04/2022	R209 On 04-May-23	11.09	Put	Bond Future	3373	3	3373	3	0.00
26/04/2022	R209 On 04-May-23	11.10	Put	Bond Future	3346	3	3346	3	0.00
26/04/2022	R209 On 04-May-23	11.11	Put	Bond Future	3320	3	3320	3	0.00
26/04/2022	R210 On 05-May-22			Bond Future	219.61	219.5485	219.6111	219.5485	972.00
26/04/2022	R210 On 04-August-22			Bond Future	222.62	222.5655	222.6172	222.5655	965.00
26/04/2022	R210 On 03-November-22			Bond Future	222.90	222.8560	222.9034	222.8560	0.00
26/04/2022	R210 On 02-February-23			Bond Future	226.67	226.6330	226.6734	226.6330	0.00
26/04/2022	R210 On 04-May-23			Bond Future	227.49	227.4531	227.4904	227.4531	0.00
26/04/2022	R213 On 05-May-22			Bond Future	10.12	83.2456	10.1210	83.2456	21,678.00
26/04/2022	R213 On 05-May-22	10.65	Call	Bond Future	2634	2	2634	2	0.00
26/04/2022	R213 On 05-May-22	10.64	Call	Bond Future	2587	2	2587	2	0.00
26/04/2022	R213 On 05-May-22	10.63	Call	Bond Future	2540	2	2540	2	0.00
26/04/2022	R213 On 05-May-22	10.65	Put	Bond Future	15	0	15	0	0.00
26/04/2022	R213 On 05-May-22	10.64	Put	Bond Future	16	0	16	0	0.00
26/04/2022	R213 On 05-May-22	10.63	Put	Bond Future	18	0	18	0	0.00
26/04/2022	R213 On 04-August-22			Bond Future	10.32	84.3686	10.3160	84.3686	26,440.00
26/04/2022	R213 On 04-August-22	9.90	Call	Bond Future	730	1	730	1	0.00
26/04/2022	R213 On 04-August-22	9.88	Call	Bond Future	698	1	698	1	0.00
26/04/2022	R213 On 04-August-22	9.89	Call	Bond Future	714	1	714	1	0.00
26/04/2022	R213 On 04-August-22	9.90	Put	Bond Future	2803	3	2803	3	0.00
26/04/2022	R213 On 04-August-22	9.88	Put	Bond Future	2872	3	2872	3	0.00
26/04/2022	R213 On 04-August-22	9.89	Put	Bond Future	2838	3	2838	3	0.00
26/04/2022	R213 On 03-November-22			Bond Future	10.50	82.0398	10.5023	82.0398	0.00
26/04/2022	R213 On 03-November-22	10.40	Call	Bond Future	1887	2	1887	2	0.00
26/04/2022	R213 On 03-November-22	9.98	Call	Bond Future	1046	1	1046	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
26/04/2022	R213 On 03-November-22	10.19	Call	Bond Future	1433	1	1433	1	0.00
26/04/2022	R213 On 03-November-22	9.84	Call	Bond Future	827	1	827	1	0.00
26/04/2022	R213 On 03-November-22	9.13	Call	Bond Future	208	0	208	0	200.00
26/04/2022	R213 On 03-November-22	10.38	Call	Bond Future	1841	2	1841	2	0.00
26/04/2022	R213 On 03-November-22	10.39	Call	Bond Future	1864	2	1864	2	0.00
26/04/2022	R213 On 03-November-22	9.19	Call	Bond Future	235	0	235	0	476.00
26/04/2022	R213 On 03-November-22	10.37	Call	Bond Future	1818	2	1818	2	0.00
26/04/2022	R213 On 03-November-22	10.37	Put	Bond Future	2451	3	2451	3	200.00
26/04/2022	R213 On 03-November-22	9.19	Put	Bond Future	6804	7	6804	7	0.00
26/04/2022	R213 On 03-November-22	10.39	Put	Bond Future	2401	2	2401	2	0.00
26/04/2022	R213 On 03-November-22	10.38	Put	Bond Future	2426	3	2426	3	0.00
26/04/2022	R213 On 03-November-22	9.13	Put	Bond Future	7093	7	7093	7	0.00
26/04/2022	R213 On 03-November-22	9.84	Put	Bond Future	4060	4	4060	4	476.00
26/04/2022	R213 On 03-November-22	10.19	Put	Bond Future	2937	3	2937	3	476.00
26/04/2022	R213 On 03-November-22	9.98	Put	Bond Future	3582	4	3582	4	200.00
26/04/2022	R213 On 03-November-22	10.40	Put	Bond Future	2376	2	2376	2	0.00
26/04/2022	R213 On 02-February-23			Bond Future	10.67	83.4135	10.6675	83.4135	0.00
26/04/2022	R213 On 02-February-23	10.43	Call	Bond Future	1972	2	1972	2	912.00
26/04/2022	R213 On 02-February-23	10.22	Call	Bond Future	1549	1	1549	1	0.00
26/04/2022	R213 On 02-February-23	9.16	Call	Bond Future	328	0	328	0	476.00
26/04/2022	R213 On 02-February-23	10.21	Call	Bond Future	1529	1	1529	1	0.00
26/04/2022	R213 On 02-February-23	12.20	Call	Bond Future	7372	7	7372	7	0.00
26/04/2022	R213 On 02-February-23	10.01	Call	Bond Future	1180	1	1180	1	0.00
26/04/2022	R213 On 02-February-23	10.23	Call	Bond Future	1567	2	1567	2	0.00
26/04/2022	R213 On 02-February-23	10.35	Call	Bond Future	1804	2	1804	2	0.00
26/04/2022	R213 On 02-February-23	10.35	Put	Bond Future	3291	3	3291	3	476.00
26/04/2022	R213 On 02-February-23	12.20	Put	Bond Future	661	1	661	1	912.00
26/04/2022	R213 On 02-February-23	10.22	Put	Bond Future	3654	4	3654	4	0.00
26/04/2022	R213 On 02-February-23	10.43	Put	Bond Future	3081	3	3081	3	0.00
26/04/2022	R213 On 02-February-23	10.21	Put	Bond Future	3683	4	3683	4	0.00
26/04/2022	R213 On 02-February-23	9.16	Put	Bond Future	7706	8	7706	8	0.00
26/04/2022	R213 On 02-February-23	10.01	Put	Bond Future	4298	4	4298	4	476.00
26/04/2022	R213 On 02-February-23	10.23	Put	Bond Future	3625	4	3625	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
26/04/2022	R213 On 04-May-23			Bond Future	10.83	81.2723	10.8341	81.2723	0.00
26/04/2022	R213 On 04-May-23	10.74	Call	Bond Future	2651	3	2651	3	0.00
26/04/2022	R213 On 04-May-23	10.73	Call	Bond Future	2629	3	2629	3	0.00
26/04/2022	R213 On 04-May-23	10.75	Call	Bond Future	2674	3	2674	3	0.00
26/04/2022	R213 On 04-May-23	10.75	Put	Bond Future	3054	3	3054	3	0.00
26/04/2022	R213 On 04-May-23	10.73	Put	Bond Future	3099	3	3099	3	0.00
26/04/2022	R213 On 04-May-23	10.74	Put	Bond Future	3076	3	3076	3	0.00
26/04/2022	R214 On 05-May-22			Bond Future	10.89	66.1785	10.8879	66.1785	9,531.00
26/04/2022	R214 On 05-May-22	11.73	Call	Bond Future	4550	4	4550	4	0.00
26/04/2022	R214 On 05-May-22	11.74	Call	Bond Future	4601	4	4601	4	0.00
26/04/2022	R214 On 05-May-22	11.75	Call	Bond Future	4652	4	4652	4	0.00
26/04/2022	R214 On 05-May-22	11.73	Put	Bond Future	1	0	1	0	0.00
26/04/2022	R214 On 05-May-22	11.74	Put	Bond Future	1	0	1	0	0.00
26/04/2022	R214 On 05-May-22	11.75	Put	Bond Future	1	0	1	0	0.00
26/04/2022	R214 On 04-August-22			Bond Future	11.05	67.0713	11.0457	67.0713	15,274.00
26/04/2022	R214 On 04-August-22	10.97	Call	Bond Future	1579	1	1579	1	0.00
26/04/2022	R214 On 04-August-22	10.98	Call	Bond Future	1606	2	1606	2	0.00
26/04/2022	R214 On 04-August-22	10.99	Call	Bond Future	1634	2	1634	2	0.00
26/04/2022	R214 On 04-August-22	10.98	Put	Bond Future	1975	2	1975	2	0.00
26/04/2022	R214 On 04-August-22	10.99	Put	Bond Future	1946	2	1946	2	0.00
26/04/2022	R214 On 04-August-22	10.97	Put	Bond Future	2004	2	2004	2	0.00
26/04/2022	R214 On 03-November-22			Bond Future	11.19	64.7474	11.1942	64.7474	0.00
26/04/2022	R214 On 03-November-22	11.36	Call	Bond Future	2909	3	2909	3	0.00
26/04/2022	R214 On 03-November-22	11.35	Call	Bond Future	2878	3	2878	3	0.00
26/04/2022	R214 On 03-November-22	11.34	Call	Bond Future	2847	3	2847	3	0.00
26/04/2022	R214 On 03-November-22	11.36	Put	Bond Future	2012	2	2012	2	0.00
26/04/2022	R214 On 03-November-22	11.35	Put	Bond Future	2034	2	2034	2	0.00
26/04/2022	R214 On 03-November-22	11.34	Put	Bond Future	2057	2	2057	2	0.00
26/04/2022	R214 On 02-February-23			Bond Future	11.33	65.8322	11.3267	65.8322	0.00
26/04/2022	R214 On 02-February-23	11.09	Call	Bond Future	2277	2	2277	2	0.00
26/04/2022	R214 On 02-February-23	11.07	Call	Bond Future	2228	2	2228	2	0.00
26/04/2022	R214 On 02-February-23	11.08	Call	Bond Future	2253	2	2253	2	0.00
26/04/2022	R214 On 02-February-23	11.08	Put	Bond Future	3599	4	3599	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
26/04/2022	R214 On 02-February-23	11.07	Put	Bond Future	3630	4	3630	4	0.00
26/04/2022	R214 On 02-February-23	11.09	Put	Bond Future	3569	4	3569	4	0.00
26/04/2022	R214 On 04-May-23			Bond Future	11.46	63.6489	11.4571	63.6489	0.00
26/04/2022	R214 On 04-May-23	11.38	Call	Bond Future	3047	3	3047	3	0.00
26/04/2022	R214 On 04-May-23	11.36	Call	Bond Future	2994	3	2994	3	0.00
26/04/2022	R214 On 04-May-23	11.37	Call	Bond Future	3021	3	3021	3	0.00
26/04/2022	R214 On 04-May-23	11.36	Put	Bond Future	3510	4	3510	4	0.00
26/04/2022	R214 On 04-May-23	11.37	Put	Bond Future	3483	4	3483	4	0.00
26/04/2022	R214 On 04-May-23	11.38	Put	Bond Future	3455	4	3455	4	0.00
26/04/2022	R248 On 05-May-22			Bond Future	10.84	83.3552	10.8426	83.3552	129,010.00
26/04/2022	R248 On 05-May-22	11.81	Call	Bond Future	6537	6	6537	6	0.00
26/04/2022	R248 On 05-May-22	11.80	Call	Bond Future	6474	6	6474	6	0.00
26/04/2022	R248 On 05-May-22	11.79	Call	Bond Future	6411	6	6411	6	0.00
26/04/2022	R248 On 05-May-22	11.79	Put	Bond Future	0	0	0	0	0.00
26/04/2022	R248 On 05-May-22	11.81	Put	Bond Future	0	0	0	0	0.00
26/04/2022	R248 On 05-May-22	11.80	Put	Bond Future	0	0	0	0	0.00
26/04/2022	R248 On 04-August-22			Bond Future	11.00	84.4797	10.9978	84.4797	184,468.00
26/04/2022	R248 On 04-August-22	11.00	Call	Bond Future	2253	2	2253	2	0.00
26/04/2022	R248 On 04-August-22	10.90	Call	Bond Future	1897	2	1897	2	1,700.00
26/04/2022	R248 On 04-August-22	10.40	Call	Bond Future	592	1	592	1	0.00
26/04/2022	R248 On 04-August-22	9.70	Call	Bond Future	46	0	46	0	0.00
26/04/2022	R248 On 04-August-22	10.98	Call	Bond Future	2179	2	2179	2	0.00
26/04/2022	R248 On 04-August-22	10.99	Call	Bond Future	2216	2	2216	2	0.00
26/04/2022	R248 On 04-August-22	10.20	Call	Bond Future	306	0	306	0	1,700.00
26/04/2022	R248 On 04-August-22	10.40	Put	Bond Future	5030	5	5030	5	0.00
26/04/2022	R248 On 04-August-22	10.99	Put	Bond Future	2272	2	2272	2	0.00
26/04/2022	R248 On 04-August-22	10.98	Put	Bond Future	2306	2	2306	2	0.00
26/04/2022	R248 On 04-August-22	9.70	Put	Bond Future	10238	11	10238	11	0.00
26/04/2022	R248 On 04-August-22	10.20	Put	Bond Future	6323	7	6323	7	0.00
26/04/2022	R248 On 04-August-22	10.90	Put	Bond Future	2596	3	2596	3	0.00
26/04/2022	R248 On 04-August-22	11.00	Put	Bond Future	2238	2	2238	2	0.00
26/04/2022	R248 On 03-November-22			Bond Future	11.14	81.2683	11.1437	81.2683	0.00
26/04/2022	R248 On 03-November-22	11.30	Call	Bond Future	3605	3	3605	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
26/04/2022	R248 On 03-November-22	11.31	Call	Bond Future	3644	3	3644	3	0.00
26/04/2022	R248 On 03-November-22	11.32	Call	Bond Future	3684	4	3684	4	0.00
26/04/2022	R248 On 03-November-22	11.30	Put	Bond Future	2535	3	2535	3	0.00
26/04/2022	R248 On 03-November-22	11.31	Put	Bond Future	2507	3	2507	3	0.00
26/04/2022	R248 On 03-November-22	11.32	Put	Bond Future	2479	3	2479	3	0.00
26/04/2022	R248 On 02-February-23			Bond Future	11.27	82.6301	11.2736	82.6301	0.00
26/04/2022	R248 On 02-February-23	11.06	Call	Bond Future	2907	3	2907	3	0.00
26/04/2022	R248 On 02-February-23	11.07	Call	Bond Future	2939	3	2939	3	0.00
26/04/2022	R248 On 02-February-23	11.08	Call	Bond Future	2972	3	2972	3	0.00
26/04/2022	R248 On 02-February-23	11.08	Put	Bond Future	4305	4	4305	4	0.00
26/04/2022	R248 On 02-February-23	11.07	Put	Bond Future	4342	4	4342	4	0.00
26/04/2022	R248 On 02-February-23	11.06	Put	Bond Future	4380	5	4380	5	0.00
26/04/2022	R248 On 04-May-23			Bond Future	11.40	79.5907	11.4012	79.5907	0.00
26/04/2022	R248 On 04-May-23	11.33	Call	Bond Future	3823	4	3823	4	0.00
26/04/2022	R248 On 04-May-23	11.34	Call	Bond Future	3857	4	3857	4	0.00
26/04/2022	R248 On 04-May-23	11.35	Call	Bond Future	3891	4	3891	4	0.00
26/04/2022	R248 On 04-May-23	11.35	Put	Bond Future	4232	4	4232	4	0.00
26/04/2022	R248 On 04-May-23	11.34	Put	Bond Future	4266	4	4266	4	0.00
26/04/2022	R248 On 04-May-23	11.33	Put	Bond Future	4300	4	4300	4	0.00