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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
29/04/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	2025 On 05-May-22			Bond Future	160.31	160.2949	160.3109	160.2949	118.00
29/04/2022	2025 On 04-August-22			Bond Future	160.83	160.8521	160.8289	160.8521	7,305.00
29/04/2022	2025 On 03-November-22			Bond Future	163.18	163.1901	163.1798	163.1901	0.00
29/04/2022	2025 On 02-February-23			Bond Future	164.28	164.2732	164.2765	164.2732	0.00
29/04/2022	2025 On 04-May-23			Bond Future	167.20	167.0644	167.2000	167.0644	0.00
29/04/2022	2029 On 05-May-22			Bond Future	117.45	117.5804	117.4457	117.5804	1,807.00
29/04/2022	2029 On 04-August-22			Bond Future	119.02	119.1884	119.0228	119.1884	3,915.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2022	2029 On 03-November-22			Bond Future	119.52	119.6819	119.5237	119.6819	0.00
29/04/2022	2029 On 02-February-23			Bond Future	121.55	121.7046	121.5539	121.7046	0.00
29/04/2022	2029 On 04-May-23			Bond Future	122.44	122.4979	122.4412	122.4979	0.00
29/04/2022	2030 On 05-May-22			Bond Future	9.96	91.4969	9.9633	91.4969	53,730.00
29/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	200.00
29/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	5127	5	5127	5	0.00
29/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	1182	1	1182	1	0.00
29/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	1225	1	1225	1	0.00
29/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	0.00
29/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	16	0	16	0	0.00
29/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	200.00
29/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	1,800.00
29/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	8	0	8	0	0.00
29/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	1,800.00
29/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	1,073.00
29/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	1268	1	1268	1	0.00
29/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	350	0	350	0	0.00
29/04/2022	2030 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	7,500.00
29/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	4138	4	4138	4	0.00
29/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	1582	2	1582	2	5,000.00
29/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	5940	6	5940	6	0.00
29/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	5512	6	5512	6	0.00
29/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	59	0	59	0	0.00
29/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	9622	10	9622	10	0.00
29/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	1827	2	1827	2	5,000.00
29/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	3098	3	3098	3	1,073.00
29/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	65	0	65	0	200.00
29/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	70	0	70	0	0.00
29/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	1,800.00
29/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	416	1	416	1	1,073.00
29/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	11963	12	11963	12	0.00
29/04/2022	2030 On 05-May-22	0000000	Put	Bond Future	7786	8	7786	8	0.00
29/04/2022	2030 On 04-August-22			Bond Future	10.19	88.7193	10.1876	88.7193	96,429.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2022	2030 On 04-August-22	0000000	Call	Bond Future	101	0	101	0	800.00
29/04/2022	2030 On 04-August-22	0000000	Call	Bond Future	403	0	403	0	0.00
29/04/2022	2030 On 04-August-22	0000000	Call	Bond Future	9	0	9	0	800.00
29/04/2022	2030 On 04-August-22	0000000	Call	Bond Future	413	0	413	0	0.00
29/04/2022	2030 On 04-August-22	0000000	Call	Bond Future	424	0	424	0	0.00
29/04/2022	2030 On 04-August-22	0000000	Call	Bond Future	3984	4	3984	4	0.00
29/04/2022	2030 On 04-August-22	0000000	Put	Bond Future	443	1	443	1	800.00
29/04/2022	2030 On 04-August-22	0000000	Put	Bond Future	3481	4	3481	4	0.00
29/04/2022	2030 On 04-August-22	0000000	Put	Bond Future	3520	4	3520	4	0.00
29/04/2022	2030 On 04-August-22	0000000	Put	Bond Future	9618	10	9618	10	0.00
29/04/2022	2030 On 04-August-22	0000000	Put	Bond Future	3559	4	3559	4	0.00
29/04/2022	2030 On 04-August-22	0000000	Put	Bond Future	5741	6	5741	6	0.00
29/04/2022	2030 On 03-November-22			Bond Future	10.38	89.9892	10.3830	89.9892	18,731.00
29/04/2022	2030 On 03-November-22	0000000	Call	Bond Future	1430	1	1430	1	0.00
29/04/2022	2030 On 03-November-22	0000000	Call	Bond Future	1410	1	1410	1	0.00
29/04/2022	2030 On 03-November-22	0000000	Call	Bond Future	1450	1	1450	1	0.00
29/04/2022	2030 On 03-November-22	0000000	Put	Bond Future	2767	3	2767	3	0.00
29/04/2022	2030 On 03-November-22	0000000	Put	Bond Future	2822	3	2822	3	0.00
29/04/2022	2030 On 03-November-22	0000000	Put	Bond Future	2794	3	2794	3	0.00
29/04/2022	2030 On 02-February-23			Bond Future	10.56	87.4863	10.5554	87.4863	0.00
29/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	1397	1	1397	1	0.00
29/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	1281	1	1281	1	0.00
29/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	243	0	243	0	102.00
29/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	1363	1	1363	1	0.00
29/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	1380	1	1380	1	0.00
29/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	450	0	450	0	0.00
29/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	1067	1	1067	1	0.00
29/04/2022	2030 On 02-February-23	0000000	Call	Bond Future	877	1	877	1	0.00
29/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	4990	5	4990	5	102.00
29/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	8488	9	8488	9	0.00
29/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	6770	7	6770	7	0.00
29/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	3874	4	3874	4	0.00
29/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	4082	4	4082	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
29/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	3932	4	3932	4	0.00
29/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	3903	4	3903	4	0.00
29/04/2022	2030 On 02-February-23	0000000	Put	Bond Future	4521	5	4521	5	0.00
29/04/2022	2030 On 04-May-23			Bond Future	10.73	88.9578	10.7281	88.9578	0.00
29/04/2022	2030 On 04-May-23	0000000	Call	Bond Future	2396	2	2396	2	0.00
29/04/2022	2030 On 04-May-23	0000000	Call	Bond Future	2354	2	2354	2	0.00
29/04/2022	2030 On 04-May-23	0000000	Call	Bond Future	2375	2	2375	2	0.00
29/04/2022	2030 On 04-May-23	0000000	Put	Bond Future	3235	3	3235	3	0.00
29/04/2022	2030 On 04-May-23	0000000	Put	Bond Future	3258	3	3258	3	0.00
29/04/2022	2030 On 04-May-23	0000000	Put	Bond Future	3213	3	3213	3	0.00
29/04/2022	2032 On 05-May-22			Bond Future	10.36	87.7451	10.3619	87.7451	79,205.00
29/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	780.00
29/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	77	0	77	0	780.00
29/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	3561	3	3561	3	0.00
29/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	232	0	232	0	993.00
29/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	3665	3	3665	3	0.00
29/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	4396	4	4396	4	0.00
29/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	3350	3	3350	3	0.00
29/04/2022	2032 On 05-May-22	0000000	Call	Bond Future	3613	3	3613	3	0.00
29/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	1	0	1	0	0.00
29/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	1	0	1	0	993.00
29/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	1	0	1	0	0.00
29/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	780.00
29/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	634	1	634	1	0.00
29/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	1	0	1	0	0.00
29/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	1097	1	1097	1	0.00
29/04/2022	2032 On 05-May-22	0000000	Put	Bond Future	4498	5	4498	5	0.00
29/04/2022	2032 On 04-August-22			Bond Future	10.56	88.9230	10.5647	88.9230	72,672.00
29/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	3174	0	3174	0	0.00
29/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	5679	5	5679	5	0.00
29/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	6969	7	6969	7	0.00
29/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	846	1	846	1	0.00
29/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	866	1	866	1	0.00

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29/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	665	1	665	1	1,300.00
29/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	886	1	886	1	0.00
29/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	64	0	64	0	1,300.00
29/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	212	0	212	0	800.00
29/04/2022	2032 On 04-August-22	0000000	Call	Bond Future	13	0	13	0	800.00
29/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	9222	9	9222	9	0.00
29/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	4936	5	4936	5	0.00
29/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	6667	7	6667	7	0.00
29/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	2845	3	2845	3	0.00
29/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	2809	3	2809	3	0.00
29/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	3222	3	3222	3	0.00
29/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	2773	3	2773	3	0.00
29/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	196	0	196	0	0.00
29/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	325	0	325	0	800.00
29/04/2022	2032 On 04-August-22	0000000	Put	Bond Future	866	0	866	0	7,500.00
29/04/2022	2032 On 03-November-22			Bond Future	10.75	86.0442	10.7518	86.0442	82,800.00
29/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	8057	8	8057	8	0.00
29/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	2058	2	2058	2	0.00
29/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	2084	2	2084	2	750.00
29/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	1807	2	1807	2	0.00
29/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	885	1	885	1	0.00
29/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	162	0	162	0	180.00
29/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	227	0	227	0	500.00
29/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	5011	5	5011	5	0.00
29/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	1060	1	1060	1	500.00
29/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	1642	2	1642	2	0.00
29/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	182	0	182	0	454.00
29/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	605	1	605	1	750.00
29/04/2022	2032 On 03-November-22	0000000	Call	Bond Future	970	1	970	1	0.00
29/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	4150	4	4150	4	180.00
29/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	8190	8	8190	8	0.00
29/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	5120	5	5120	5	0.00
29/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	4341	5	4341	5	454.00

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29/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	7915	8	7915	8	0.00
29/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	7374	8	7374	8	0.00
29/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	2821	3	2821	3	180.00
29/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	3030	3	3030	3	454.00
29/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	3965	4	3965	4	0.00
29/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	957	1	957	1	500.00
29/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	2514	3	2514	3	0.00
29/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	2541	3	2541	3	0.00
29/04/2022	2032 On 03-November-22	0000000	Put	Bond Future	426	0	426	0	750.00
29/04/2022	2032 On 02-February-23			Bond Future	10.91	87.4826	10.9150	87.4826	0.00
29/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	5738	6	5738	6	0.00
29/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	9268	9	9268	9	0.00
29/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	1471	1	1471	1	0.00
29/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	1490	1	1490	1	0.00
29/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	1074	1	1074	1	0.00
29/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	266	0	266	0	454.00
29/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	1175	1	1175	1	500.00
29/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	1718	2	1718	2	0.00
29/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	2102	2	2102	2	750.00
29/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	5189	5	5189	5	0.00
29/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	1510	1	1510	1	0.00
29/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	741	1	741	1	750.00
29/04/2022	2032 On 02-February-23	0000000	Call	Bond Future	356	0	356	0	500.00
29/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	8181	8	8181	8	0.00
29/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	6030	6	6030	6	0.00
29/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	4195	4	4195	4	0.00
29/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	1350	1	1350	1	0.00
29/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	3365	4	3365	4	0.00
29/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	3873	4	3873	4	454.00
29/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	4825	5	4825	5	0.00
29/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	9014	9	9014	9	0.00
29/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	5049	5	5049	5	454.00
29/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	4229	4	4229	4	0.00

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29/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	4262	4	4262	4	0.00
29/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	546	1	546	1	750.00
29/04/2022	2032 On 02-February-23	0000000	Put	Bond Future	1183	1	1183	1	500.00
29/04/2022	2032 On 04-May-23			Bond Future	11.07	84.7973	11.0738	84.7973	0.00
29/04/2022	2032 On 04-May-23	0000000	Call	Bond Future	2567	2	2567	2	0.00
29/04/2022	2032 On 04-May-23	0000000	Call	Bond Future	2543	2	2543	2	0.00
29/04/2022	2032 On 04-May-23	0000000	Call	Bond Future	2592	2	2592	2	0.00
29/04/2022	2032 On 04-May-23	0000000	Put	Bond Future	3512	4	3512	4	0.00
29/04/2022	2032 On 04-May-23	0000000	Put	Bond Future	3565	4	3565	4	0.00
29/04/2022	2032 On 04-May-23	0000000	Put	Bond Future	3539	4	3539	4	0.00
29/04/2022	2033 On 05-May-22			Bond Future	113.80	113.8776	113.7964	113.8776	253.00
29/04/2022	2033 On 04-August-22			Bond Future	115.32	115.4349	115.3244	115.4349	7,722.00
29/04/2022	2033 On 03-November-22			Bond Future	115.69	115.7902	115.6876	115.7902	0.00
29/04/2022	2033 On 02-February-23			Bond Future	117.65	117.7470	117.6525	117.7470	0.00
29/04/2022	2033 On 04-May-23			Bond Future	118.39	118.3878	118.3853	118.3878	0.00
29/04/2022	2037 On 05-May-22			Bond Future	10.90	84.6192	10.8963	84.6192	32,638.00
29/04/2022	2037 On 05-May-22	0000000	Call	Bond Future	5645	5	5645	5	0.00
29/04/2022	2037 On 05-May-22	0000000	Call	Bond Future	5532	5	5532	5	0.00
29/04/2022	2037 On 05-May-22	0000000	Call	Bond Future	5589	5	5589	5	0.00
29/04/2022	2037 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	2037 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	2037 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	2037 On 04-August-22			Bond Future	11.09	81.4989	11.0884	81.4989	130,072.00
29/04/2022	2037 On 04-August-22	0000000	Call	Bond Future	1381	1	1381	1	0.00
29/04/2022	2037 On 04-August-22	0000000	Call	Bond Future	2331	2	2331	2	1,050.00
29/04/2022	2037 On 04-August-22	0000000	Call	Bond Future	135	0	135	0	50.00
29/04/2022	2037 On 04-August-22	0000000	Call	Bond Future	3128	3	3128	3	0.00
29/04/2022	2037 On 04-August-22	0000000	Call	Bond Future	5514	5	5514	5	0.00
29/04/2022	2037 On 04-August-22	0000000	Call	Bond Future	1326	1	1326	1	0.00
29/04/2022	2037 On 04-August-22	0000000	Call	Bond Future	1353	1	1353	1	0.00
29/04/2022	2037 On 04-August-22	0000000	Put	Bond Future	2557	3	2557	3	0.00
29/04/2022	2037 On 04-August-22	0000000	Put	Bond Future	472	1	472	1	1,050.00
29/04/2022	2037 On 04-August-22	0000000	Put	Bond Future	2487	3	2487	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
29/04/2022	2037 On 04-August-22	0000000	Put	Bond Future	1130	1	1130	1	50.00
29/04/2022	2037 On 04-August-22	0000000	Put	Bond Future	6547	7	6547	7	0.00
29/04/2022	2037 On 04-August-22	0000000	Put	Bond Future	2522	3	2522	3	50.00
29/04/2022	2037 On 04-August-22	0000000	Put	Bond Future	1590	2	1590	2	0.00
29/04/2022	2037 On 03-November-22			Bond Future	11.26	82.6657	11.2552	82.6657	0.00
29/04/2022	2037 On 03-November-22	0000000	Call	Bond Future	2801	3	2801	3	0.00
29/04/2022	2037 On 03-November-22	0000000	Call	Bond Future	2866	3	2866	3	0.00
29/04/2022	2037 On 03-November-22	0000000	Call	Bond Future	2833	3	2833	3	0.00
29/04/2022	2037 On 03-November-22	0000000	Put	Bond Future	2506	3	2506	3	0.00
29/04/2022	2037 On 03-November-22	0000000	Put	Bond Future	2533	3	2533	3	0.00
29/04/2022	2037 On 03-November-22	0000000	Put	Bond Future	2479	3	2479	3	0.00
29/04/2022	2037 On 02-February-23			Bond Future	11.40	79.7909	11.4047	79.7909	0.00
29/04/2022	2037 On 02-February-23	0000000	Call	Bond Future	2153	2	2153	2	0.00
29/04/2022	2037 On 02-February-23	0000000	Call	Bond Future	2102	2	2102	2	0.00
29/04/2022	2037 On 02-February-23	0000000	Call	Bond Future	2127	2	2127	2	0.00
29/04/2022	2037 On 02-February-23	0000000	Put	Bond Future	4309	5	4309	5	0.00
29/04/2022	2037 On 02-February-23	0000000	Put	Bond Future	4344	5	4344	5	0.00
29/04/2022	2037 On 02-February-23	0000000	Put	Bond Future	4273	5	4273	5	0.00
29/04/2022	2037 On 04-May-23			Bond Future	11.55	81.1338	11.5514	81.1338	0.00
29/04/2022	2037 On 04-May-23	0000000	Call	Bond Future	2940	3	2940	3	0.00
29/04/2022	2037 On 04-May-23	0000000	Call	Bond Future	2887	3	2887	3	0.00
29/04/2022	2037 On 04-May-23	0000000	Call	Bond Future	2914	3	2914	3	0.00
29/04/2022	2037 On 04-May-23	0000000	Put	Bond Future	4318	5	4318	5	0.00
29/04/2022	2037 On 04-May-23	0000000	Put	Bond Future	4350	5	4350	5	0.00
29/04/2022	2037 On 04-May-23	0000000	Put	Bond Future	4286	4	4286	4	0.00
29/04/2022	2038 On 05-May-22			Bond Future	130.37	130.5141	130.3678	130.5141	1,076.00
29/04/2022	2038 On 04-August-22			Bond Future	130.28	130.4597	130.2795	130.4597	6,836.00
29/04/2022	2038 On 03-November-22			Bond Future	132.18	132.3562	132.1841	132.3562	0.00
29/04/2022	2038 On 02-February-23			Bond Future	132.55	132.7095	132.5455	132.7095	0.00
29/04/2022	2038 On 04-May-23			Bond Future	134.91	134.9652	134.9056	134.9652	0.00
29/04/2022	2040 On 05-May-22			Bond Future	11.00	86.6840	11.0009	86.6840	15,991.00
29/04/2022	2040 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	1,200.00
29/04/2022	2040 On 05-May-22	0000000	Call	Bond Future	5829	6	5829	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
29/04/2022	2040 On 05-May-22	0000000	Call	Bond Future	5768	5	5768	5	0.00
29/04/2022	2040 On 05-May-22	0000000	Call	Bond Future	3	0	3	0	1,200.00
29/04/2022	2040 On 05-May-22	0000000	Call	Bond Future	12223	12	12223	12	0.00
29/04/2022	2040 On 05-May-22	0000000	Call	Bond Future	5890	6	5890	6	0.00
29/04/2022	2040 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	2040 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	1,200.00
29/04/2022	2040 On 05-May-22	0000000	Put	Bond Future	3007	3	3007	3	0.00
29/04/2022	2040 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	2040 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	2040 On 05-May-22	0000000	Put	Bond Future	8643	9	8643	9	0.00
29/04/2022	2040 On 04-August-22			Bond Future	11.19	83.3411	11.1869	83.3411	117,463.00
29/04/2022	2040 On 04-August-22	0000000	Call	Bond Future	1613	2	1613	2	0.00
29/04/2022	2040 On 04-August-22	0000000	Call	Bond Future	6915	7	6915	7	0.00
29/04/2022	2040 On 04-August-22	0000000	Call	Bond Future	24	0	24	0	460.00
29/04/2022	2040 On 04-August-22	0000000	Call	Bond Future	746	1	746	1	460.00
29/04/2022	2040 On 04-August-22	0000000	Call	Bond Future	1583	2	1583	2	0.00
29/04/2022	2040 On 04-August-22	0000000	Call	Bond Future	1643	2	1643	2	0.00
29/04/2022	2040 On 04-August-22	0000000	Put	Bond Future	2555	3	2555	3	0.00
29/04/2022	2040 On 04-August-22	0000000	Put	Bond Future	396	0	396	0	460.00
29/04/2022	2040 On 04-August-22	0000000	Put	Bond Future	10818	11	10818	11	0.00
29/04/2022	2040 On 04-August-22	0000000	Put	Bond Future	2629	3	2629	3	0.00
29/04/2022	2040 On 04-August-22	0000000	Put	Bond Future	4060	4	4060	4	0.00
29/04/2022	2040 On 04-August-22	0000000	Put	Bond Future	2592	3	2592	3	0.00
29/04/2022	2040 On 03-November-22			Bond Future	11.35	84.5343	11.3483	84.5343	30.00
29/04/2022	2040 On 03-November-22	0000000	Call	Bond Future	3032	3	3032	3	0.00
29/04/2022	2040 On 03-November-22	0000000	Call	Bond Future	2963	3	2963	3	0.00
29/04/2022	2040 On 03-November-22	0000000	Call	Bond Future	2997	3	2997	3	0.00
29/04/2022	2040 On 03-November-22	0000000	Put	Bond Future	2636	3	2636	3	0.00
29/04/2022	2040 On 03-November-22	0000000	Put	Bond Future	2694	3	2694	3	0.00
29/04/2022	2040 On 03-November-22	0000000	Put	Bond Future	2665	3	2665	3	0.00
29/04/2022	2040 On 02-February-23			Bond Future	11.49	81.4405	11.4930	81.4405	0.00
29/04/2022	2040 On 02-February-23	0000000	Call	Bond Future	2241	2	2241	2	0.00
29/04/2022	2040 On 02-February-23	0000000	Call	Bond Future	2268	2	2268	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
29/04/2022	2040 On 02-February-23	0000000	Call	Bond Future	2295	2	2295	2	0.00
29/04/2022	2040 On 02-February-23	0000000	Put	Bond Future	4705	5	4705	5	0.00
29/04/2022	2040 On 02-February-23	0000000	Put	Bond Future	4744	5	4744	5	0.00
29/04/2022	2040 On 02-February-23	0000000	Put	Bond Future	4783	5	4783	5	0.00
29/04/2022	2040 On 04-May-23			Bond Future	11.63	82.8115	11.6346	82.8115	0.00
29/04/2022	2040 On 04-May-23	0000000	Call	Bond Future	3147	3	3147	3	0.00
29/04/2022	2040 On 04-May-23	0000000	Call	Bond Future	3176	3	3176	3	0.00
29/04/2022	2040 On 04-May-23	0000000	Call	Bond Future	3206	3	3206	3	0.00
29/04/2022	2040 On 04-May-23	0000000	Put	Bond Future	4488	5	4488	5	0.00
29/04/2022	2040 On 04-May-23	0000000	Put	Bond Future	4522	5	4522	5	0.00
29/04/2022	2040 On 04-May-23	0000000	Put	Bond Future	4556	5	4556	5	0.00
29/04/2022	2044 On 05-May-22			Bond Future	11.02	83.4769	11.0203	83.4769	36,409.00
29/04/2022	2044 On 05-May-22	0000000	Call	Bond Future	5910	6	5910	6	0.00
29/04/2022	2044 On 05-May-22	0000000	Call	Bond Future	5788	5	5788	5	0.00
29/04/2022	2044 On 05-May-22	0000000	Call	Bond Future	5849	6	5849	6	0.00
29/04/2022	2044 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	2044 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	2044 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	2044 On 04-August-22			Bond Future	11.20	80.2161	11.1964	80.2161	67,273.00
29/04/2022	2044 On 04-August-22	0000000	Call	Bond Future	1797	2	1797	2	0.00
29/04/2022	2044 On 04-August-22	0000000	Call	Bond Future	1732	2	1732	2	0.00
29/04/2022	2044 On 04-August-22	0000000	Call	Bond Future	1764	2	1764	2	0.00
29/04/2022	2044 On 04-August-22	0000000	Put	Bond Future	2486	3	2486	3	0.00
29/04/2022	2044 On 04-August-22	0000000	Put	Bond Future	2523	3	2523	3	0.00
29/04/2022	2044 On 04-August-22	0000000	Put	Bond Future	2450	3	2450	3	0.00
29/04/2022	2044 On 03-November-22			Bond Future	11.35	81.3646	11.3487	81.3646	0.00
29/04/2022	2044 On 03-November-22	0000000	Call	Bond Future	3007	3	3007	3	0.00
29/04/2022	2044 On 03-November-22	0000000	Call	Bond Future	3042	3	3042	3	0.00
29/04/2022	2044 On 03-November-22	0000000	Call	Bond Future	3077	3	3077	3	0.00
29/04/2022	2044 On 03-November-22	0000000	Put	Bond Future	2675	3	2675	3	0.00
29/04/2022	2044 On 03-November-22	0000000	Put	Bond Future	2705	3	2705	3	0.00
29/04/2022	2044 On 03-November-22	0000000	Put	Bond Future	2735	3	2735	3	0.00
29/04/2022	2044 On 02-February-23			Bond Future	11.49	78.3430	11.4850	78.3430	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
29/04/2022	2044 On 02-February-23	0000000	Call	Bond Future	2459	2	2459	2	0.00
29/04/2022	2044 On 02-February-23	0000000	Call	Bond Future	2402	2	2402	2	0.00
29/04/2022	2044 On 02-February-23	0000000	Call	Bond Future	2430	2	2430	2	0.00
29/04/2022	2044 On 02-February-23	0000000	Put	Bond Future	4642	5	4642	5	0.00
29/04/2022	2044 On 02-February-23	0000000	Put	Bond Future	4681	5	4681	5	0.00
29/04/2022	2044 On 02-February-23	0000000	Put	Bond Future	4603	5	4603	5	0.00
29/04/2022	2044 On 04-May-23			Bond Future	11.62	79.6619	11.6180	79.6619	0.00
29/04/2022	2044 On 04-May-23	0000000	Call	Bond Future	3301	3	3301	3	0.00
29/04/2022	2044 On 04-May-23	0000000	Call	Bond Future	3271	3	3271	3	0.00
29/04/2022	2044 On 04-May-23	0000000	Call	Bond Future	3240	3	3240	3	0.00
29/04/2022	2044 On 04-May-23	0000000	Put	Bond Future	4575	5	4575	5	0.00
29/04/2022	2044 On 04-May-23	0000000	Put	Bond Future	4540	5	4540	5	0.00
29/04/2022	2044 On 04-May-23	0000000	Put	Bond Future	4506	5	4506	5	0.00
29/04/2022	2046 On 05-May-22			Bond Future	118.33	118.3117	118.3288	118.3117	6,004.00
29/04/2022	2046 On 04-August-22			Bond Future	119.92	119.9297	119.9179	119.9297	15,759.00
29/04/2022	2046 On 03-November-22			Bond Future	119.72	119.7265	119.7242	119.7265	1,566.00
29/04/2022	2046 On 02-February-23			Bond Future	121.76	121.7508	121.7590	121.7508	0.00
29/04/2022	2046 On 04-May-23			Bond Future	121.92	121.8177	121.9225	121.8177	0.00
29/04/2022	2050 On 05-May-22			Bond Future	122.55	122.5273	122.5451	122.5273	1,201.00
29/04/2022	2050 On 04-August-22			Bond Future	122.15	122.1571	122.1453	122.1571	10,961.00
29/04/2022	2050 On 03-November-22			Bond Future	123.93	123.9326	123.9307	123.9326	0.00
29/04/2022	2050 On 02-February-23			Bond Future	123.94	123.9347	123.9436	123.9347	0.00
29/04/2022	2050 On 04-May-23			Bond Future	126.15	126.0413	126.1503	126.0413	0.00
29/04/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	AL37 On 05-May-22			Index Future	814.37	815.2180	814.3670	815.2180	0.00
29/04/2022	AL37 On 04-August-22			Index Future	825.00	826.0540	824.9950	826.0540	0.00
29/04/2022	AL37 On 03-November-22			Index Future	836.97	837.9830	836.9740	837.9830	0.00
29/04/2022	AL37 On 02-February-23			Index Future	850.99	851.9460	850.9920	851.9460	0.00
29/04/2022	AL37 On 04-May-23			Index Future	865.93	866.2200	865.9300	866.2200	0.00
29/04/2022	AL7T On 05-May-22			Index Future	924.95	922.1840	924.9460	922.1840	0.00
29/04/2022	AL7T On 04-August-22			Index Future	937.02	934.4420	937.0170	934.4420	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
29/04/2022	AL7T On 03-November-22			Index Future	950.62	947.9370	950.6230	947.9370	0.00
29/04/2022	AL7T On 02-February-23			Index Future	966.54	963.7310	966.5440	963.7310	0.00
29/04/2022	AL7T On 04-May-23			Index Future	983.51	979.8780	983.5110	979.8780	0.00
29/04/2022	ALBI On 05-May-22			Index Future	824.38	822.5180	824.3800	822.5180	29.00
29/04/2022	ALBI On 04-August-22			Index Future	835.14	833.4510	835.1380	833.4510	126.00
29/04/2022	ALBI On 03-November-22			Index Future	847.27	845.4870	847.2650	845.4870	0.00
29/04/2022	ALBI On 02-February-23			Index Future	861.45	859.5740	861.4540	859.5740	0.00
29/04/2022	ALBI On 04-May-23			Index Future	876.58	873.9760	876.5770	873.9760	0.00
29/04/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/04/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	C442 On 25-April-42			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
29/04/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2022	ES33 On 05-May-22			Bond Future	11.67	75.0456	11.6684	75.0456	0.00
29/04/2022	ES33 On 04-August-22			Bond Future	11.90	76.0718	11.9012	76.0718	350.00
29/04/2022	ES33 On 03-November-22			Bond Future	12.12	73.3957	12.1214	73.3957	0.00
29/04/2022	ES33 On 02-February-23			Bond Future	12.33	74.6396	12.3251	74.6396	0.00
29/04/2022	ES33 On 04-May-23			Bond Future	12.52	72.1229	12.5212	72.1229	0.00
29/04/2022	ES42 On 05-May-22			Bond Future	12.07	73.4141	12.0671	73.4141	0.00
29/04/2022	ES42 On 04-August-22			Bond Future	12.28	74.4181	12.2788	74.4181	4,769.00
29/04/2022	ES42 On 03-November-22			Bond Future	12.48	71.2402	12.4801	71.2402	0.00
29/04/2022	ES42 On 02-February-23			Bond Future	12.66	72.4498	12.6599	72.4498	0.00
29/04/2022	ES42 On 04-May-23			Bond Future	12.84	69.4224	12.8405	69.4224	0.00
29/04/2022	GOVI On 05-May-22			GOVI	813.02	811.1190	813.0160	811.1190	2.00
29/04/2022	GOVI On 05-May-22	0000000	Call	GOVI	247860	23	247860	23	0.00
29/04/2022	GOVI On 05-May-22	0000000	Call	GOVI	247760	23	247760	23	0.00
29/04/2022	GOVI On 05-May-22	0000000	Call	GOVI	247660	23	247660	23	0.00
29/04/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
29/04/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
29/04/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
29/04/2022	GOVI On 04-August-22			GOVI	823.63	821.9010	823.6260	821.9010	1,113.00
29/04/2022	GOVI On 04-August-22	0000000	Call	GOVI	43660	3	43660	3	0.00
29/04/2022	GOVI On 04-August-22	0000000	Call	GOVI	43560	3	43560	3	0.00
29/04/2022	GOVI On 04-August-22	0000000	Call	GOVI	43460	3	43460	3	0.00
29/04/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
29/04/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
29/04/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
29/04/2022	GOVI On 03-November-22			GOVI	835.59	833.7700	835.5860	833.7700	0.00
29/04/2022	GOVI On 03-November-22	0000000	Call	GOVI	151560	13	151560	13	0.00
29/04/2022	GOVI On 03-November-22	0000000	Call	GOVI	151760	13	151760	13	0.00
29/04/2022	GOVI On 03-November-22	0000000	Call	GOVI	151660	13	151660	13	0.00
29/04/2022	GOVI On 03-November-22	0000000	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
29/04/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
29/04/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
29/04/2022	GOVI On 02-February-23			GOVI	849.58	847.6620	849.5800	847.6620	0.00
29/04/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
29/04/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
29/04/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
29/04/2022	GOVI On 02-February-23	0000000	Put	GOVI	12500	3	12500	3	0.00
29/04/2022	GOVI On 02-February-23	0000000	Put	GOVI	12400	3	12400	3	0.00
29/04/2022	GOVI On 02-February-23	0000000	Put	GOVI	12600	3	12600	3	0.00
29/04/2022	GOVI On 04-May-23			GOVI	864.49	861.8650	864.4940	861.8650	0.00
29/04/2022	GOVI On 04-May-23	0000000	Call	GOVI	116140	9	116140	9	0.00
29/04/2022	GOVI On 04-May-23	0000000	Call	GOVI	116340	9	116340	9	0.00
29/04/2022	GOVI On 04-May-23	0000000	Call	GOVI	116240	9	116240	9	0.00
29/04/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
29/04/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
29/04/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
29/04/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/04/2022	IGOV On 05-May-22			Index Future	317.00	317.0840	316.9980	317.0840	15.00
29/04/2022	IGOV On 04-August-22			Index Future	321.21	321.3780	321.2130	321.3780	483.00
29/04/2022	IGOV On 03-November-22			Index Future	325.96	326.0970	325.9550	326.0970	16.00
29/04/2022	IGOV On 02-February-23			Index Future	331.49	331.6060	331.4910	331.6060	0.00
29/04/2022	IGOV On 04-May-23			Index Future	337.38	337.2370	337.3840	337.2370	0.00
29/04/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
29/04/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
29/04/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
29/04/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
29/04/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
29/04/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
29/04/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
29/04/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
29/04/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
29/04/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
29/04/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00

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29/04/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
29/04/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
29/04/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
29/04/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
29/04/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
29/04/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
29/04/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/04/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/04/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.55	95.4600	4.5450	95.4600	0.00
29/04/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.93	95.1100	4.9300	95.1100	0.00
29/04/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.03	95.0200	5.0300	95.0200	0.00
29/04/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.37	94.7100	5.3700	94.7100	0.00
29/04/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.51	94.5950	5.5050	94.5950	0.00
29/04/2022	JBAF On 19-October-22			Jibar Tradeable Future	5.81	94.2900	5.8100	94.2900	0.00
29/04/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.31	93.8300	6.3050	93.8300	68.00
29/04/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.69	93.5150	6.6900	93.5150	0.00
29/04/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.06	93.1900	7.0600	93.1900	0.00
29/04/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.36	92.9500	7.3600	92.9500	75.00
29/04/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.47	92.8250	7.4650	92.8250	72.00
29/04/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.67	92.6050	7.6700	92.6050	0.00
29/04/2022	R023 On 05-May-22			Bond Future	5.51	103.2650	5.5144	103.2650	13,640.00
29/04/2022	R023 On 05-May-22	0000000	Call	Bond Future	611	1	611	1	0.00
29/04/2022	R023 On 05-May-22	0000000	Call	Bond Future	619	1	619	1	0.00
29/04/2022	R023 On 05-May-22	0000000	Call	Bond Future	627	1	627	1	0.00
29/04/2022	R023 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	R023 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	R023 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	R023 On 04-August-22			Bond Future	5.61	104.6512	5.6114	104.6512	22,183.00
29/04/2022	R023 On 04-August-22	0000000	Call	Bond Future	301	0	301	0	0.00
29/04/2022	R023 On 04-August-22	0000000	Call	Bond Future	306	0	306	0	0.00
29/04/2022	R023 On 04-August-22	0000000	Call	Bond Future	310	0	310	0	0.00
29/04/2022	R023 On 04-August-22	0000000	Put	Bond Future	70	0	70	0	0.00
29/04/2022	R023 On 04-August-22	0000000	Put	Bond Future	71	0	71	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
29/04/2022	R023 On 04-August-22	0000000	Put	Bond Future	73	0	73	0	0.00
29/04/2022	R023 On 03-November-22			Bond Future	5.43	102.2309	5.4328	102.2309	0.00
29/04/2022	R023 On 03-November-22	0000000	Call	Bond Future	294	0	294	0	0.00
29/04/2022	R023 On 03-November-22	0000000	Call	Bond Future	289	0	289	0	0.00
29/04/2022	R023 On 03-November-22	0000000	Call	Bond Future	292	0	292	0	0.00
29/04/2022	R023 On 03-November-22	0000000	Put	Bond Future	38	0	38	0	0.00
29/04/2022	R023 On 03-November-22	0000000	Put	Bond Future	38	0	38	0	0.00
29/04/2022	R023 On 03-November-22	0000000	Put	Bond Future	37	0	37	0	0.00
29/04/2022	R035 On 05-May-22			Bond Future	10.75	88.5672	10.7463	88.5672	57,764.00
29/04/2022	R035 On 05-May-22	0000000	Call	Bond Future	762	1	762	1	0.00
29/04/2022	R035 On 05-May-22	0000000	Call	Bond Future	10736	10	10736	10	0.00
29/04/2022	R035 On 05-May-22	0000000	Call	Bond Future	5379	5	5379	5	0.00
29/04/2022	R035 On 05-May-22	0000000	Call	Bond Future	407	0	407	0	0.00
29/04/2022	R035 On 05-May-22	0000000	Call	Bond Future	5265	5	5265	5	0.00
29/04/2022	R035 On 05-May-22	0000000	Call	Bond Future	5322	5	5322	5	0.00
29/04/2022	R035 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	R035 On 05-May-22	0000000	Put	Bond Future	572	1	572	1	0.00
29/04/2022	R035 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	R035 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	R035 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	R035 On 05-May-22	0000000	Put	Bond Future	304	0	304	0	0.00
29/04/2022	R035 On 04-August-22			Bond Future	10.94	89.7561	10.9399	89.7561	125,471.00
29/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	1330	1	1330	1	0.00
29/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	2563	2	2563	2	0.00
29/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	7324	7	7324	7	0.00
29/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	831	1	831	1	400.00
29/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	1075	1	1075	1	0.00
29/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	89	0	89	0	100.00
29/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	1276	1	1276	1	0.00
29/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	1303	1	1303	1	0.00
29/04/2022	R035 On 04-August-22	0000000	Call	Bond Future	30	0	30	0	400.00
29/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	9214	9	9214	9	0.00
29/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	2589	3	2589	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
29/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	2624	3	2624	3	0.00
29/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	7140	7	7140	7	0.00
29/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	3368	4	3368	4	0.00
29/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	2921	3	2921	3	100.00
29/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	1422	2	1422	2	100.00
29/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	256	0	256	0	400.00
29/04/2022	R035 On 04-August-22	0000000	Put	Bond Future	2554	3	2554	3	0.00
29/04/2022	R035 On 03-November-22			Bond Future	11.12	86.5545	11.1191	86.5545	130.00
29/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	2643	3	2643	3	0.00
29/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	2612	3	2612	3	0.00
29/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	659	1	659	1	1,000.00
29/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	243	0	243	0	582.00
29/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	2368	2	2368	2	1,000.00
29/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	1140	1	1140	1	0.00
29/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	2675	3	2675	3	0.00
29/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	9017	9	9017	9	0.00
29/04/2022	R035 On 03-November-22	0000000	Call	Bond Future	2192	2	2192	2	0.00
29/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	2960	3	2960	3	582.00
29/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	468	1	468	1	1,000.00
29/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	2492	3	2492	3	0.00
29/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	4473	5	4473	5	582.00
29/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	8435	9	8435	9	0.00
29/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	5700	6	5700	6	0.00
29/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	2548	3	2548	3	0.00
29/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	2520	3	2520	3	0.00
29/04/2022	R035 On 03-November-22	0000000	Put	Bond Future	2777	3	2777	3	0.00
29/04/2022	R035 On 02-February-23			Bond Future	11.28	88.0007	11.2801	88.0007	0.00
29/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	2463	2	2463	2	1,000.00
29/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	2490	2	2490	2	0.00
29/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	869	1	869	1	1,000.00
29/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	10818	11	10818	11	0.00
29/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	1977	2	1977	2	0.00
29/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	2001	2	2001	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
29/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	2026	2	2026	2	0.00
29/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	379	0	379	0	582.00
29/04/2022	R035 On 02-February-23	0000000	Call	Bond Future	1522	1	1522	1	0.00
29/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	5208	5	5208	5	582.00
29/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	9497	10	9497	10	0.00
29/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	6800	7	6800	7	0.00
29/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	4378	5	4378	5	0.00
29/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	614	1	614	1	1,000.00
29/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	4414	5	4414	5	0.00
29/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	4450	5	4450	5	0.00
29/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	3773	4	3773	4	582.00
29/04/2022	R035 On 02-February-23	0000000	Put	Bond Future	3805	4	3805	4	0.00
29/04/2022	R035 On 04-May-23			Bond Future	11.43	84.9862	11.4289	84.9862	0.00
29/04/2022	R035 On 04-May-23	0000000	Call	Bond Future	2900	3	2900	3	0.00
29/04/2022	R035 On 04-May-23	0000000	Call	Bond Future	2847	3	2847	3	0.00
29/04/2022	R035 On 04-May-23	0000000	Call	Bond Future	2873	3	2873	3	0.00
29/04/2022	R035 On 04-May-23	0000000	Put	Bond Future	4090	4	4090	4	0.00
29/04/2022	R035 On 04-May-23	0000000	Put	Bond Future	4152	4	4152	4	0.00
29/04/2022	R035 On 04-May-23	0000000	Put	Bond Future	4121	4	4121	4	0.00
29/04/2022	R186 On 05-May-22			Bond Future	8.34	112.2513	8.3440	112.2513	35,023.00
29/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	3,600.00
29/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	1191	1	1191	1	0.00
29/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	2327	2	2327	2	0.00
29/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	238	0	238	0	0.00
29/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	315	0	315	0	454.00
29/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	221	0	221	0	0.00
29/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	1	0	1	0	435.00
29/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	435.00
29/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	3,600.00
29/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	3246	3	3246	3	0.00
29/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	256	0	256	0	0.00
29/04/2022	R186 On 05-May-22	0000000	Call	Bond Future	49	0	49	0	454.00
29/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	860	1	860	1	0.00

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29/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	351	0	351	0	0.00
29/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	454.00
29/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	3488	3	3488	3	0.00
29/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	4315	4	4315	4	0.00
29/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	1857	2	1857	2	0.00
29/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	395	0	395	0	0.00
29/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	291	0	291	0	0.00
29/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	373	0	373	0	0.00
29/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	1	0	1	0	454.00
29/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	28	0	28	0	4,035.00
29/04/2022	R186 On 05-May-22	0000000	Put	Bond Future	6630	7	6630	7	0.00
29/04/2022	R186 On 04-August-22			Bond Future	8.57	108.4700	8.5665	108.4700	78,080.00
29/04/2022	R186 On 04-August-22	0000000	Call	Bond Future	537	1	537	1	0.00
29/04/2022	R186 On 04-August-22	0000000	Call	Bond Future	13	0	13	0	3,600.00
29/04/2022	R186 On 04-August-22	0000000	Call	Bond Future	525	1	525	1	0.00
29/04/2022	R186 On 04-August-22	0000000	Call	Bond Future	549	1	549	1	0.00
29/04/2022	R186 On 04-August-22	0000000	Call	Bond Future	4563	5	4563	5	0.00
29/04/2022	R186 On 04-August-22	0000000	Call	Bond Future	345	0	345	0	3,600.00
29/04/2022	R186 On 04-August-22	0000000	Put	Bond Future	150	0	150	0	3,600.00
29/04/2022	R186 On 04-August-22	0000000	Put	Bond Future	2119	2	2119	2	0.00
29/04/2022	R186 On 04-August-22	0000000	Put	Bond Future	2170	2	2170	2	0.00
29/04/2022	R186 On 04-August-22	0000000	Put	Bond Future	6226	6	6226	6	0.00
29/04/2022	R186 On 04-August-22	0000000	Put	Bond Future	2640	3	2640	3	0.00
29/04/2022	R186 On 04-August-22	0000000	Put	Bond Future	2144	2	2144	2	0.00
29/04/2022	R186 On 03-November-22			Bond Future	8.76	110.0216	8.7643	110.0216	11,129.00
29/04/2022	R186 On 03-November-22	0000000	Call	Bond Future	1240	1	1240	1	0.00
29/04/2022	R186 On 03-November-22	0000000	Call	Bond Future	1207	1	1207	1	0.00
29/04/2022	R186 On 03-November-22	0000000	Call	Bond Future	1223	1	1223	1	0.00
29/04/2022	R186 On 03-November-22	0000000	Put	Bond Future	2017	2	2017	2	0.00
29/04/2022	R186 On 03-November-22	0000000	Put	Bond Future	2036	2	2036	2	0.00
29/04/2022	R186 On 03-November-22	0000000	Put	Bond Future	1997	2	1997	2	0.00
29/04/2022	R186 On 02-February-23			Bond Future	8.92	106.5646	8.9193	106.5646	0.00
29/04/2022	R186 On 02-February-23	0000000	Call	Bond Future	913	1	913	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
29/04/2022	R186 On 02-February-23	0000000	Call	Bond Future	885	1	885	1	0.00
29/04/2022	R186 On 02-February-23	0000000	Call	Bond Future	899	1	899	1	0.00
29/04/2022	R186 On 02-February-23	0000000	Put	Bond Future	2876	3	2876	3	0.00
29/04/2022	R186 On 02-February-23	0000000	Put	Bond Future	2895	3	2895	3	0.00
29/04/2022	R186 On 02-February-23	0000000	Put	Bond Future	2856	3	2856	3	0.00
29/04/2022	R186 On 04-May-23			Bond Future	9.07	108.3558	9.0701	108.3558	0.00
29/04/2022	R186 On 04-May-23	0000000	Call	Bond Future	1717	2	1717	2	0.00
29/04/2022	R186 On 04-May-23	0000000	Call	Bond Future	1732	2	1732	2	0.00
29/04/2022	R186 On 04-May-23	0000000	Call	Bond Future	1747	2	1747	2	0.00
29/04/2022	R186 On 04-May-23	0000000	Put	Bond Future	2483	2	2483	2	0.00
29/04/2022	R186 On 04-May-23	0000000	Put	Bond Future	2466	2	2466	2	0.00
29/04/2022	R186 On 04-May-23	0000000	Put	Bond Future	2499	2	2499	2	0.00
29/04/2022	R197 On 05-May-22			Bond Future	330.07	330.0468	330.0701	330.0468	608.00
29/04/2022	R197 On 04-August-22			Bond Future	326.05	326.1024	326.0461	326.1024	395.00
29/04/2022	R197 On 03-November-22			Bond Future	330.81	330.8423	330.8119	330.8423	0.00
29/04/2022	R197 On 02-February-23			Bond Future	327.74	327.7448	327.7430	327.7448	0.00
29/04/2022	R197 On 04-May-23			Bond Future	333.58	333.3176	333.5815	333.3176	0.00
29/04/2022	R202 On 05-May-22			Bond Future	250.87	250.8350	250.8708	250.8350	786.00
29/04/2022	R202 On 04-August-22			Bond Future	249.75	249.7727	249.7480	249.7727	6,519.00
29/04/2022	R202 On 03-November-22			Bond Future	253.40	253.4029	253.3983	253.4029	0.00
29/04/2022	R202 On 02-February-23			Bond Future	253.09	253.0693	253.0864	253.0693	0.00
29/04/2022	R202 On 04-May-23			Bond Future	257.59	257.3703	257.5919	257.3703	0.00
29/04/2022	R209 On 05-May-22			Bond Future	10.72	68.5467	10.7151	68.5467	12,030.00
29/04/2022	R209 On 05-May-22	0000000	Call	Bond Future	3849	4	3849	4	0.00
29/04/2022	R209 On 05-May-22	0000000	Call	Bond Future	6529	6	6529	6	0.00
29/04/2022	R209 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	2,975.00
29/04/2022	R209 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	5,025.00
29/04/2022	R209 On 05-May-22	0000000	Call	Bond Future	1	0	1	0	0.00
29/04/2022	R209 On 05-May-22	0000000	Call	Bond Future	526	0	526	0	0.00
29/04/2022	R209 On 05-May-22	0000000	Call	Bond Future	3749	4	3749	4	0.00
29/04/2022	R209 On 05-May-22	0000000	Call	Bond Future	3799	4	3799	4	0.00
29/04/2022	R209 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	R209 On 05-May-22	0000000	Put	Bond Future	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
29/04/2022	R209 On 05-May-22	0000000	Put	Bond Future	336	1	336	1	1,050.00
29/04/2022	R209 On 05-May-22	0000000	Put	Bond Future	2607	3	2607	3	7,500.00
29/04/2022	R209 On 05-May-22	0000000	Put	Bond Future	5566	6	5566	6	0.00
29/04/2022	R209 On 05-May-22	0000000	Put	Bond Future	7110	7	7110	7	0.00
29/04/2022	R209 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	8,550.00
29/04/2022	R209 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	R209 On 04-August-22			Bond Future	10.89	69.4669	10.8864	69.4669	13,500.00
29/04/2022	R209 On 04-August-22	0000000	Call	Bond Future	925	1	925	1	0.00
29/04/2022	R209 On 04-August-22	0000000	Call	Bond Future	884	1	884	1	0.00
29/04/2022	R209 On 04-August-22	0000000	Call	Bond Future	904	1	904	1	0.00
29/04/2022	R209 On 04-August-22	0000000	Put	Bond Future	2566	3	2566	3	0.00
29/04/2022	R209 On 04-August-22	0000000	Put	Bond Future	2601	3	2601	3	0.00
29/04/2022	R209 On 04-August-22	0000000	Put	Bond Future	2532	3	2532	3	0.00
29/04/2022	R209 On 03-November-22			Bond Future	11.04	67.3160	11.0434	67.3160	4,135.00
29/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	3706	4	3706	4	0.00
29/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	2169	2	2169	2	0.00
29/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	2196	2	2196	2	0.00
29/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	2223	2	2223	2	0.00
29/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	355	0	355	0	0.00
29/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	1046	1	1046	1	0.00
29/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	2250	2	2250	2	0.00
29/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	59	0	59	0	9,500.00
29/04/2022	R209 On 03-November-22	0000000	Call	Bond Future	114	0	114	0	0.00
29/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	8892	9	8892	9	0.00
29/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	3967	4	3967	4	0.00
29/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	10407	11	10407	11	0.00
29/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	2320	2	2320	2	0.00
29/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	6124	6	6124	6	9,500.00
29/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	2345	2	2345	2	0.00
29/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	2371	2	2371	2	0.00
29/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	2396	3	2396	3	9,500.00
29/04/2022	R209 On 03-November-22	0000000	Put	Bond Future	1382	1	1382	1	0.00
29/04/2022	R209 On 02-February-23			Bond Future	11.18	68.4412	11.1800	68.4412	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
29/04/2022	R209 On 02-February-23	0000000	Call	Bond Future	1787	2	1787	2	0.00
29/04/2022	R209 On 02-February-23	0000000	Call	Bond Future	1765	2	1765	2	0.00
29/04/2022	R209 On 02-February-23	0000000	Call	Bond Future	1743	2	1743	2	0.00
29/04/2022	R209 On 02-February-23	0000000	Put	Bond Future	3772	4	3772	4	0.00
29/04/2022	R209 On 02-February-23	0000000	Put	Bond Future	3836	4	3836	4	0.00
29/04/2022	R209 On 02-February-23	0000000	Put	Bond Future	3804	4	3804	4	0.00
29/04/2022	R209 On 04-May-23			Bond Future	11.31	66.4431	11.3116	66.4431	0.00
29/04/2022	R209 On 04-May-23	0000000	Call	Bond Future	2591	2	2591	2	0.00
29/04/2022	R209 On 04-May-23	0000000	Call	Bond Future	2567	2	2567	2	0.00
29/04/2022	R209 On 04-May-23	0000000	Call	Bond Future	2543	2	2543	2	0.00
29/04/2022	R209 On 04-May-23	0000000	Put	Bond Future	3670	4	3670	4	0.00
29/04/2022	R209 On 04-May-23	0000000	Put	Bond Future	3642	4	3642	4	0.00
29/04/2022	R209 On 04-May-23	0000000	Put	Bond Future	3615	4	3615	4	0.00
29/04/2022	R210 On 05-May-22			Bond Future	219.78	219.6406	219.7844	219.6406	972.00
29/04/2022	R210 On 04-August-22			Bond Future	222.74	222.6442	222.7359	222.6442	1,025.00
29/04/2022	R210 On 03-November-22			Bond Future	223.04	222.9296	223.0407	222.9296	0.00
29/04/2022	R210 On 02-February-23			Bond Future	226.83	226.6981	226.8304	226.6981	0.00
29/04/2022	R210 On 04-May-23			Bond Future	227.83	227.5147	227.8292	227.5147	0.00
29/04/2022	R213 On 05-May-22			Bond Future	10.21	82.6741	10.2120	82.6741	21,678.00
29/04/2022	R213 On 05-May-22	0000000	Call	Bond Future	2171	2	2171	2	0.00
29/04/2022	R213 On 05-May-22	0000000	Call	Bond Future	2124	2	2124	2	0.00
29/04/2022	R213 On 05-May-22	0000000	Call	Bond Future	2076	2	2076	2	0.00
29/04/2022	R213 On 05-May-22	0000000	Put	Bond Future	10	0	10	0	0.00
29/04/2022	R213 On 05-May-22	0000000	Put	Bond Future	11	0	11	0	0.00
29/04/2022	R213 On 05-May-22	0000000	Put	Bond Future	13	0	13	0	0.00
29/04/2022	R213 On 04-August-22			Bond Future	10.42	83.7838	10.4156	83.7838	26,590.00
29/04/2022	R213 On 04-August-22	0000000	Call	Bond Future	540	1	540	1	0.00
29/04/2022	R213 On 04-August-22	0000000	Call	Bond Future	513	0	513	0	0.00
29/04/2022	R213 On 04-August-22	0000000	Call	Bond Future	527	1	527	1	0.00
29/04/2022	R213 On 04-August-22	0000000	Put	Bond Future	3100	3	3100	3	0.00
29/04/2022	R213 On 04-August-22	0000000	Put	Bond Future	3174	3	3174	3	0.00
29/04/2022	R213 On 04-August-22	0000000	Put	Bond Future	3137	3	3137	3	0.00
29/04/2022	R213 On 03-November-22			Bond Future	10.60	81.4443	10.6048	81.4443	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
29/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	1620	2	1620	2	0.00
29/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	849	1	849	1	0.00
29/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	1199	1	1199	1	0.00
29/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	168	0	168	0	200.00
29/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	656	1	656	1	0.00
29/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	1577	1	1577	1	0.00
29/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	1598	2	1598	2	0.00
29/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	1555	1	1555	1	0.00
29/04/2022	R213 On 03-November-22	0000000	Call	Bond Future	191	0	191	0	476.00
29/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	7247	7	7247	7	0.00
29/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	2675	3	2675	3	200.00
29/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	2622	3	2622	3	0.00
29/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	2648	3	2648	3	0.00
29/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	4377	5	4377	5	476.00
29/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	7540	8	7540	8	0.00
29/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	3191	3	3191	3	476.00
29/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	3872	4	3872	4	200.00
29/04/2022	R213 On 03-November-22	0000000	Put	Bond Future	2595	3	2595	3	0.00
29/04/2022	R213 On 02-February-23			Bond Future	10.77	82.8044	10.7734	82.8044	0.00
29/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	1755	2	1755	2	912.00
29/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	1361	1	1361	1	0.00
29/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	269	0	269	0	476.00
29/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	1343	1	1343	1	0.00
29/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	6966	7	6966	7	0.00
29/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	1378	1	1378	1	0.00
29/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	1598	1	1598	1	0.00
29/04/2022	R213 On 02-February-23	0000000	Call	Bond Future	1023	1	1023	1	0.00
29/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	3573	4	3573	4	476.00
29/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	744	1	744	1	912.00
29/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	3954	4	3954	4	0.00
29/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	3352	4	3352	4	0.00
29/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	3985	4	3985	4	0.00
29/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	8136	8	8136	8	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
29/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	4629	5	4629	5	476.00
29/04/2022	R213 On 02-February-23	0000000	Put	Bond Future	3924	4	3924	4	0.00
29/04/2022	R213 On 04-May-23			Bond Future	10.93	80.6512	10.9300	80.6512	0.00
29/04/2022	R213 On 04-May-23	0000000	Call	Bond Future	2406	2	2406	2	0.00
29/04/2022	R213 On 04-May-23	0000000	Call	Bond Future	2385	2	2385	2	0.00
29/04/2022	R213 On 04-May-23	0000000	Call	Bond Future	2429	2	2429	2	0.00
29/04/2022	R213 On 04-May-23	0000000	Put	Bond Future	3238	3	3238	3	0.00
29/04/2022	R213 On 04-May-23	0000000	Put	Bond Future	3285	4	3285	4	0.00
29/04/2022	R213 On 04-May-23	0000000	Put	Bond Future	3262	3	3262	3	0.00
29/04/2022	R214 On 05-May-22			Bond Future	10.99	65.6084	10.9946	65.6084	9,531.00
29/04/2022	R214 On 05-May-22	0000000	Call	Bond Future	3944	4	3944	4	0.00
29/04/2022	R214 On 05-May-22	0000000	Call	Bond Future	3994	4	3994	4	0.00
29/04/2022	R214 On 05-May-22	0000000	Call	Bond Future	4045	4	4045	4	0.00
29/04/2022	R214 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	R214 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	R214 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	R214 On 04-August-22			Bond Future	11.16	66.4890	11.1595	66.4890	15,274.00
29/04/2022	R214 On 04-August-22	0000000	Call	Bond Future	1223	1	1223	1	0.00
29/04/2022	R214 On 04-August-22	0000000	Call	Bond Future	1248	1	1248	1	0.00
29/04/2022	R214 On 04-August-22	0000000	Call	Bond Future	1273	1	1273	1	0.00
29/04/2022	R214 On 04-August-22	0000000	Put	Bond Future	2248	2	2248	2	0.00
29/04/2022	R214 On 04-August-22	0000000	Put	Bond Future	2217	2	2217	2	0.00
29/04/2022	R214 On 04-August-22	0000000	Put	Bond Future	2280	2	2280	2	0.00
29/04/2022	R214 On 03-November-22			Bond Future	11.31	64.1550	11.3112	64.1550	0.00
29/04/2022	R214 On 03-November-22	0000000	Call	Bond Future	2530	2	2530	2	0.00
29/04/2022	R214 On 03-November-22	0000000	Call	Bond Future	2501	2	2501	2	0.00
29/04/2022	R214 On 03-November-22	0000000	Call	Bond Future	2472	2	2472	2	0.00
29/04/2022	R214 On 03-November-22	0000000	Put	Bond Future	2268	2	2268	2	0.00
29/04/2022	R214 On 03-November-22	0000000	Put	Bond Future	2292	2	2292	2	0.00
29/04/2022	R214 On 03-November-22	0000000	Put	Bond Future	2317	2	2317	2	0.00
29/04/2022	R214 On 02-February-23			Bond Future	11.45	65.2268	11.4470	65.2268	0.00
29/04/2022	R214 On 02-February-23	0000000	Call	Bond Future	1930	2	1930	2	0.00
29/04/2022	R214 On 02-February-23	0000000	Call	Bond Future	1884	2	1884	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
29/04/2022	R214 On 02-February-23	0000000	Call	Bond Future	1907	2	1907	2	0.00
29/04/2022	R214 On 02-February-23	0000000	Put	Bond Future	3895	4	3895	4	0.00
29/04/2022	R214 On 02-February-23	0000000	Put	Bond Future	3927	4	3927	4	0.00
29/04/2022	R214 On 02-February-23	0000000	Put	Bond Future	3862	4	3862	4	0.00
29/04/2022	R214 On 04-May-23			Bond Future	11.57	63.0321	11.5715	63.0321	0.00
29/04/2022	R214 On 04-May-23	0000000	Call	Bond Future	2743	3	2743	3	0.00
29/04/2022	R214 On 04-May-23	0000000	Call	Bond Future	2693	3	2693	3	0.00
29/04/2022	R214 On 04-May-23	0000000	Call	Bond Future	2718	3	2718	3	0.00
29/04/2022	R214 On 04-May-23	0000000	Put	Bond Future	3808	4	3808	4	0.00
29/04/2022	R214 On 04-May-23	0000000	Put	Bond Future	3779	4	3779	4	0.00
29/04/2022	R214 On 04-May-23	0000000	Put	Bond Future	3750	4	3750	4	0.00
29/04/2022	R248 On 05-May-22			Bond Future	10.95	82.5585	10.9545	82.5585	127,860.00
29/04/2022	R248 On 05-May-22	0000000	Call	Bond Future	5731	5	5731	5	0.00
29/04/2022	R248 On 05-May-22	0000000	Call	Bond Future	5605	5	5605	5	0.00
29/04/2022	R248 On 05-May-22	0000000	Call	Bond Future	5668	5	5668	5	0.00
29/04/2022	R248 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	R248 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	R248 On 05-May-22	0000000	Put	Bond Future	0	0	0	0	0.00
29/04/2022	R248 On 04-August-22			Bond Future	11.12	83.6668	11.1172	83.6668	188,532.00
29/04/2022	R248 On 04-August-22	0000000	Call	Bond Future	1748	2	1748	2	0.00
29/04/2022	R248 On 04-August-22	0000000	Call	Bond Future	1427	1	1427	1	1,700.00
29/04/2022	R248 On 04-August-22	0000000	Call	Bond Future	28	0	28	0	0.00
29/04/2022	R248 On 04-August-22	0000000	Call	Bond Future	357	0	357	0	0.00
29/04/2022	R248 On 04-August-22	0000000	Call	Bond Future	1681	2	1681	2	0.00
29/04/2022	R248 On 04-August-22	0000000	Call	Bond Future	1714	2	1714	2	0.00
29/04/2022	R248 On 04-August-22	0000000	Call	Bond Future	171	0	171	0	1,700.00
29/04/2022	R248 On 04-August-22	0000000	Put	Bond Future	5634	6	5634	6	0.00
29/04/2022	R248 On 04-August-22	0000000	Put	Bond Future	2608	3	2608	3	0.00
29/04/2022	R248 On 04-August-22	0000000	Put	Bond Future	2646	3	2646	3	0.00
29/04/2022	R248 On 04-August-22	0000000	Put	Bond Future	11058	11	11058	11	0.00
29/04/2022	R248 On 04-August-22	0000000	Put	Bond Future	7027	7	7027	7	0.00
29/04/2022	R248 On 04-August-22	0000000	Put	Bond Future	2964	3	2964	3	0.00
29/04/2022	R248 On 04-August-22	0000000	Put	Bond Future	2571	3	2571	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
29/04/2022	R248 On 03-November-22			Bond Future	11.27	80.4413	11.2667	80.4413	0.00
29/04/2022	R248 On 03-November-22	0000000	Call	Bond Future	3097	3	3097	3	0.00
29/04/2022	R248 On 03-November-22	0000000	Call	Bond Future	3133	3	3133	3	0.00
29/04/2022	R248 On 03-November-22	0000000	Call	Bond Future	3170	3	3170	3	0.00
29/04/2022	R248 On 03-November-22	0000000	Put	Bond Future	2871	3	2871	3	0.00
29/04/2022	R248 On 03-November-22	0000000	Put	Bond Future	2840	3	2840	3	0.00
29/04/2022	R248 On 03-November-22	0000000	Put	Bond Future	2809	3	2809	3	0.00
29/04/2022	R248 On 02-February-23			Bond Future	11.40	81.7856	11.4003	81.7856	0.00
29/04/2022	R248 On 02-February-23	0000000	Call	Bond Future	2435	2	2435	2	0.00
29/04/2022	R248 On 02-February-23	0000000	Call	Bond Future	2465	2	2465	2	0.00
29/04/2022	R248 On 02-February-23	0000000	Call	Bond Future	2495	2	2495	2	0.00
29/04/2022	R248 On 02-February-23	0000000	Put	Bond Future	4679	5	4679	5	0.00
29/04/2022	R248 On 02-February-23	0000000	Put	Bond Future	4719	5	4719	5	0.00
29/04/2022	R248 On 02-February-23	0000000	Put	Bond Future	4760	5	4760	5	0.00
29/04/2022	R248 On 04-May-23			Bond Future	11.52	78.7303	11.5226	78.7303	0.00
29/04/2022	R248 On 04-May-23	0000000	Call	Bond Future	3405	3	3405	3	0.00
29/04/2022	R248 On 04-May-23	0000000	Call	Bond Future	3436	3	3436	3	0.00
29/04/2022	R248 On 04-May-23	0000000	Call	Bond Future	3468	3	3468	3	0.00
29/04/2022	R248 On 04-May-23	0000000	Put	Bond Future	4610	5	4610	5	0.00
29/04/2022	R248 On 04-May-23	0000000	Put	Bond Future	4645	5	4645	5	0.00
29/04/2022	R248 On 04-May-23	0000000	Put	Bond Future	4681	5	4681	5	0.00