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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 21/04/2022 TO: 21/04/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2022	2025 On 05-May-22			Bond Future	160.37	160.3680	160.3672	160.3680	479.00
21/04/2022	2025 On 04-August-22			Bond Future	160.94	160.9453	160.9425	160.9453	6,802.00
21/04/2022	2025 On 03-November-22			Bond Future	163.29	163.2927	163.2889	163.2927	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
21/04/2022	2025 On 02-February-23			Bond Future	164.39	164.3901	164.3853	164.3901	0.00
21/04/2022	2025 On 04-May-23			Bond Future	167.18	164.7400	167.1837	164.7400	0.00
21/04/2022	2029 On 05-May-22			Bond Future	117.78	117.9258	117.7776	117.9258	2,554.00
21/04/2022	2029 On 04-August-22			Bond Future	119.40	119.5526	119.4008	119.5526	3,568.00
21/04/2022	2029 On 03-November-22			Bond Future	119.90	120.0570	119.9024	120.0570	0.00
21/04/2022	2029 On 02-February-23			Bond Future	121.94	122.0955	121.9373	122.0955	0.00
21/04/2022	2029 On 04-May-23			Bond Future	122.74	122.3400	122.7384	122.3400	0.00
21/04/2022	2030 On 05-May-22			Bond Future	9.88	92.0291	92.1918	92.0291	62,558.00
21/04/2022	2030 On 05-May-22	7.73	Call	Bond Future	0	0	0	0	200.00
21/04/2022	2030 On 05-May-22	11.04	Call	Bond Future	5564	5	6	5	0.00
21/04/2022	2030 On 05-May-22	10.19	Call	Bond Future	1683	2	2	2	0.00
21/04/2022	2030 On 05-May-22	10.20	Call	Bond Future	1725	2	2	2	0.00
21/04/2022	2030 On 05-May-22	9.35	Call	Bond Future	16	0	0	0	0.00
21/04/2022	2030 On 05-May-22	9.65	Call	Bond Future	184	0	0	0	0.00
21/04/2022	2030 On 05-May-22	8.81	Call	Bond Future	0	0	0	0	200.00
21/04/2022	2030 On 05-May-22	8.89	Call	Bond Future	0	0	0	0	1,800.00
21/04/2022	2030 On 05-May-22	9.60	Call	Bond Future	133	0	0	0	0.00
21/04/2022	2030 On 05-May-22	8.14	Call	Bond Future	0	0	0	0	1,800.00
21/04/2022	2030 On 05-May-22	8.47	Call	Bond Future	0	0	0	0	1,073.00
21/04/2022	2030 On 05-May-22	10.21	Call	Bond Future	1767	2	2	2	0.00
21/04/2022	2030 On 05-May-22	9.95	Call	Bond Future	807	1	1	1	0.00
21/04/2022	2030 On 05-May-22	9.15	Call	Bond Future	2	0	0	0	7,500.00
21/04/2022	2030 On 05-May-22	9.15	Put	Bond Future	3703	4	4	4	0.00
21/04/2022	2030 On 05-May-22	9.65	Put	Bond Future	1313	1	1	1	5,000.00
21/04/2022	2030 On 05-May-22	8.81	Put	Bond Future	5503	6	6	6	0.00
21/04/2022	2030 On 05-May-22	8.89	Put	Bond Future	5076	5	5	5	0.00
21/04/2022	2030 On 05-May-22	10.21	Put	Bond Future	121	0	0	0	0.00
21/04/2022	2030 On 05-May-22	8.14	Put	Bond Future	9185	9	9	9	0.00
21/04/2022	2030 On 05-May-22	9.60	Put	Bond Future	1515	2	2	2	5,000.00
21/04/2022	2030 On 05-May-22	9.35	Put	Bond Future	2678	3	3	3	1,073.00
21/04/2022	2030 On 05-May-22	10.20	Put	Bond Future	127	0	0	0	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2022	2030 On 05-May-22	10.19	Put	Bond Future	135	0	0	0	0.00
21/04/2022	2030 On 05-May-22	11.04	Put	Bond Future	0	0	0	0	1,800.00
21/04/2022	2030 On 05-May-22	9.95	Put	Bond Future	436	1	0	1	1,073.00
21/04/2022	2030 On 05-May-22	7.73	Put	Bond Future	11526	12	12	12	0.00
21/04/2022	2030 On 05-May-22	8.47	Put	Bond Future	7350	8	7	8	0.00
21/04/2022	2030 On 04-August-22			Bond Future	10.09	89.2698	89.4335	89.2698	94,826.00
21/04/2022	2030 On 04-August-22	9.05	Call	Bond Future	157	0	0	0	800.00
21/04/2022	2030 On 04-August-22	9.54	Call	Bond Future	584	1	1	1	0.00
21/04/2022	2030 On 04-August-22	8.30	Call	Bond Future	16	0	0	0	800.00
21/04/2022	2030 On 04-August-22	9.55	Call	Bond Future	598	1	1	1	0.00
21/04/2022	2030 On 04-August-22	9.56	Call	Bond Future	611	1	1	1	0.00
21/04/2022	2030 On 04-August-22	10.95	Call	Bond Future	4454	4	4	4	0.00
21/04/2022	2030 On 04-August-22	10.95	Put	Bond Future	438	0	0	0	800.00
21/04/2022	2030 On 04-August-22	9.56	Put	Bond Future	3193	3	3	3	0.00
21/04/2022	2030 On 04-August-22	9.55	Put	Bond Future	3229	3	3	3	0.00
21/04/2022	2030 On 04-August-22	8.30	Put	Bond Future	9150	9	9	9	0.00
21/04/2022	2030 On 04-August-22	9.54	Put	Bond Future	3266	3	3	3	0.00
21/04/2022	2030 On 04-August-22	9.05	Put	Bond Future	5322	5	5	5	0.00
21/04/2022	2030 On 03-November-22			Bond Future	10.28	90.5521	90.7176	90.5521	0.00
21/04/2022	2030 On 03-November-22	10.09	Call	Bond Future	1714	2	2	2	0.00
21/04/2022	2030 On 03-November-22	10.08	Call	Bond Future	1692	2	2	2	0.00
21/04/2022	2030 On 03-November-22	10.10	Call	Bond Future	1735	2	2	2	0.00
21/04/2022	2030 On 03-November-22	10.10	Put	Bond Future	2574	3	3	3	0.00
21/04/2022	2030 On 03-November-22	10.08	Put	Bond Future	2626	3	3	3	0.00
21/04/2022	2030 On 03-November-22	10.09	Put	Bond Future	2600	3	3	3	0.00
21/04/2022	2030 On 02-February-23			Bond Future	10.45	88.0661	88.2336	88.0661	0.00
21/04/2022	2030 On 02-February-23	10.01	Call	Bond Future	1637	2	2	2	0.00
21/04/2022	2030 On 02-February-23	9.94	Call	Bond Future	1511	1	2	1	0.00
21/04/2022	2030 On 02-February-23	8.81	Call	Bond Future	279	0	0	0	102.00
21/04/2022	2030 On 02-February-23	9.99	Call	Bond Future	1600	2	2	2	0.00
21/04/2022	2030 On 02-February-23	10.00	Call	Bond Future	1618	2	2	2	0.00
21/04/2022	2030 On 02-February-23	9.20	Call	Bond Future	537	1	1	1	0.00
21/04/2022	2030 On 02-February-23	9.80	Call	Bond Future	1279	1	1	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
21/04/2022	2030 On 02-February-23	9.66	Call	Bond Future	1068	1	1	1	0.00
21/04/2022	2030 On 02-February-23	9.66	Put	Bond Future	4696	5	5	5	102.00
21/04/2022	2030 On 02-February-23	8.81	Put	Bond Future	8039	8	8	8	0.00
21/04/2022	2030 On 02-February-23	9.20	Put	Bond Future	6373	7	6	7	0.00
21/04/2022	2030 On 02-February-23	10.01	Put	Bond Future	3628	4	4	4	0.00
21/04/2022	2030 On 02-February-23	9.94	Put	Bond Future	3827	4	4	4	102.00
21/04/2022	2030 On 02-February-23	9.99	Put	Bond Future	3684	4	4	4	0.00
21/04/2022	2030 On 02-February-23	10.00	Put	Bond Future	3656	4	4	4	0.00
21/04/2022	2030 On 02-February-23	9.80	Put	Bond Future	4248	4	4	4	0.00
21/04/2022	2030 On 04-May-23			Bond Future	10.63	90.1580	89.7207	90.1580	0.00
21/04/2022	2030 On 04-May-23	10.54	Call	Bond Future	0	0	0	0	0.00
21/04/2022	2030 On 04-May-23	10.52	Call	Bond Future	0	0	0	0	0.00
21/04/2022	2030 On 04-May-23	10.53	Call	Bond Future	0	0	0	0	0.00
21/04/2022	2030 On 04-May-23	10.53	Put	Bond Future	437	0	0	0	0.00
21/04/2022	2030 On 04-May-23	10.52	Put	Bond Future	481	0	0	0	0.00
21/04/2022	2030 On 04-May-23	10.54	Put	Bond Future	394	0	0	0	0.00
21/04/2022	2032 On 05-May-22			Bond Future	10.26	88.3287	88.5951	88.3287	128,260.00
21/04/2022	2032 On 05-May-22	9.58	Call	Bond Future	3	0	0	0	780.00
21/04/2022	2032 On 05-May-22	10.18	Call	Bond Future	483	0	0	0	780.00
21/04/2022	2032 On 05-May-22	11.02	Call	Bond Future	4158	4	4	4	0.00
21/04/2022	2032 On 05-May-22	10.29	Call	Bond Future	787	1	1	1	993.00
21/04/2022	2032 On 05-May-22	11.04	Call	Bond Future	4262	4	4	4	0.00
21/04/2022	2032 On 05-May-22	11.18	Call	Bond Future	4987	5	5	5	0.00
21/04/2022	2032 On 05-May-22	10.98	Call	Bond Future	3951	4	4	4	0.00
21/04/2022	2032 On 05-May-22	11.03	Call	Bond Future	4210	4	4	4	0.00
21/04/2022	2032 On 05-May-22	11.03	Put	Bond Future	9	0	0	0	0.00
21/04/2022	2032 On 05-May-22	10.98	Put	Bond Future	13	0	0	0	993.00
21/04/2022	2032 On 05-May-22	11.02	Put	Bond Future	10	0	0	0	0.00
21/04/2022	2032 On 05-May-22	11.18	Put	Bond Future	3	0	0	0	780.00
21/04/2022	2032 On 05-May-22	10.29	Put	Bond Future	600	1	1	1	0.00
21/04/2022	2032 On 05-May-22	11.04	Put	Bond Future	8	0	0	0	0.00
21/04/2022	2032 On 05-May-22	10.18	Put	Bond Future	914	1	1	1	0.00

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21/04/2022	2032 On 05-May-22	9.58	Put	Bond Future	3912	4	4	4	0.00
21/04/2022	2032 On 04-August-22			Bond Future	10.45	89.5251	89.7939	89.5251	68,416.00
21/04/2022	2032 On 04-August-22	11.60	Call	Bond Future	6308	6	6	6	0.00
21/04/2022	2032 On 04-August-22	11.89	Call	Bond Future	7603	7	8	7	0.00
21/04/2022	2032 On 04-August-22	10.10	Call	Bond Future	982	1	1	1	1,300.00
21/04/2022	2032 On 04-August-22	10.20	Call	Bond Future	1194	1	1	1	0.00
21/04/2022	2032 On 04-August-22	10.21	Call	Bond Future	1217	1	1	1	0.00
21/04/2022	2032 On 04-August-22	10.22	Call	Bond Future	1239	1	1	1	0.00
21/04/2022	2032 On 04-August-22	9.40	Call	Bond Future	143	0	0	0	1,300.00
21/04/2022	2032 On 04-August-22	9.72	Call	Bond Future	403	0	0	0	800.00
21/04/2022	2032 On 04-August-22	8.97	Call	Bond Future	22	0	0	0	800.00
21/04/2022	2032 On 04-August-22	8.97	Put	Bond Future	8603	9	9	9	0.00
21/04/2022	2032 On 04-August-22	9.72	Put	Bond Future	4499	5	4	5	0.00
21/04/2022	2032 On 04-August-22	9.40	Put	Bond Future	6118	6	6	6	0.00
21/04/2022	2032 On 04-August-22	10.20	Put	Bond Future	2565	3	3	3	0.00
21/04/2022	2032 On 04-August-22	10.21	Put	Bond Future	2532	3	3	3	0.00
21/04/2022	2032 On 04-August-22	10.22	Put	Bond Future	2499	3	2	3	0.00
21/04/2022	2032 On 04-August-22	10.10	Put	Bond Future	2912	3	3	3	0.00
21/04/2022	2032 On 04-August-22	11.89	Put	Bond Future	202	0	0	0	0.00
21/04/2022	2032 On 04-August-22	11.60	Put	Bond Future	326	0	0	0	800.00
21/04/2022	2032 On 03-November-22			Bond Future	10.63	86.6593	86.9315	86.6593	0.00
21/04/2022	2032 On 03-November-22	10.67	Call	Bond Future	2488	2	2	2	750.00
21/04/2022	2032 On 03-November-22	11.55	Call	Bond Future	5583	5	6	5	0.00
21/04/2022	2032 On 03-November-22	12.30	Call	Bond Future	8670	8	9	8	0.00
21/04/2022	2032 On 03-November-22	10.49	Call	Bond Future	2003	2	2	2	0.00
21/04/2022	2032 On 03-November-22	10.56	Call	Bond Future	2185	2	2	2	0.00
21/04/2022	2032 On 03-November-22	10.66	Call	Bond Future	2459	2	2	2	0.00
21/04/2022	2032 On 03-November-22	10.11	Call	Bond Future	1166	1	1	1	0.00
21/04/2022	2032 On 03-November-22	10.21	Call	Bond Future	1363	1	1	1	500.00
21/04/2022	2032 On 03-November-22	9.46	Call	Bond Future	313	0	0	0	500.00
21/04/2022	2032 On 03-November-22	9.31	Call	Bond Future	229	0	0	0	180.00
21/04/2022	2032 On 03-November-22	9.92	Call	Bond Future	840	1	1	1	750.00
21/04/2022	2032 On 03-November-22	10.16	Call	Bond Future	1263	1	1	1	0.00

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21/04/2022	2032 On 03-November-22	9.36	Call	Bond Future	254	0	0	0	454.00
21/04/2022	2032 On 03-November-22	9.36	Put	Bond Future	7354	8	7	8	0.00
21/04/2022	2032 On 03-November-22	9.46	Put	Bond Future	6827	7	7	7	0.00
21/04/2022	2032 On 03-November-22	10.16	Put	Bond Future	3810	4	4	4	180.00
21/04/2022	2032 On 03-November-22	9.92	Put	Bond Future	4721	5	5	5	0.00
21/04/2022	2032 On 03-November-22	9.31	Put	Bond Future	7623	8	8	8	0.00
21/04/2022	2032 On 03-November-22	10.56	Put	Bond Future	2565	3	3	3	180.00
21/04/2022	2032 On 03-November-22	10.11	Put	Bond Future	3989	4	4	4	454.00
21/04/2022	2032 On 03-November-22	10.21	Put	Bond Future	3636	4	4	4	0.00
21/04/2022	2032 On 03-November-22	10.66	Put	Bond Future	2309	2	2	2	0.00
21/04/2022	2032 On 03-November-22	10.49	Put	Bond Future	2757	3	3	3	454.00
21/04/2022	2032 On 03-November-22	12.30	Put	Bond Future	405	0	0	0	750.00
21/04/2022	2032 On 03-November-22	11.55	Put	Bond Future	896	1	1	1	500.00
21/04/2022	2032 On 03-November-22	10.67	Put	Bond Future	2284	2	2	2	0.00
21/04/2022	2032 On 02-February-23			Bond Future	10.79	88.1152	88.3912	88.1152	0.00
21/04/2022	2032 On 02-February-23	12.75	Call	Bond Future	9882	10	10	10	0.00
21/04/2022	2032 On 02-February-23	11.84	Call	Bond Future	6377	6	6	6	0.00
21/04/2022	2032 On 02-February-23	10.39	Call	Bond Future	1866	2	2	2	0.00
21/04/2022	2032 On 02-February-23	10.16	Call	Bond Future	1407	1	1	1	0.00
21/04/2022	2032 On 02-February-23	9.31	Call	Bond Future	356	0	0	0	454.00
21/04/2022	2032 On 02-February-23	10.38	Call	Bond Future	1845	2	2	2	0.00
21/04/2022	2032 On 02-February-23	9.47	Call	Bond Future	467	0	0	0	500.00
21/04/2022	2032 On 02-February-23	10.67	Call	Bond Future	2523	2	3	2	750.00
21/04/2022	2032 On 02-February-23	11.69	Call	Bond Future	5817	6	6	6	0.00
21/04/2022	2032 On 02-February-23	10.40	Call	Bond Future	1888	2	2	2	0.00
21/04/2022	2032 On 02-February-23	10.50	Call	Bond Future	2111	2	2	2	0.00
21/04/2022	2032 On 02-February-23	10.22	Call	Bond Future	1520	1	2	1	500.00
21/04/2022	2032 On 02-February-23	9.92	Call	Bond Future	1003	1	1	1	750.00
21/04/2022	2032 On 02-February-23	9.92	Put	Bond Future	5650	6	6	6	0.00
21/04/2022	2032 On 02-February-23	10.22	Put	Bond Future	4528	5	5	5	0.00
21/04/2022	2032 On 02-February-23	10.50	Put	Bond Future	3624	4	4	4	454.00
21/04/2022	2032 On 02-February-23	10.40	Put	Bond Future	3930	4	4	4	0.00
21/04/2022	2032 On 02-February-23	11.69	Put	Bond Future	1336	1	1	1	0.00

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21/04/2022	2032 On 02-February-23	10.67	Put	Bond Future	3144	3	3	3	0.00
21/04/2022	2032 On 02-February-23	9.47	Put	Bond Future	7649	8	8	8	0.00
21/04/2022	2032 On 02-February-23	10.38	Put	Bond Future	3994	4	4	4	0.00
21/04/2022	2032 On 02-February-23	9.31	Put	Bond Future	8461	9	8	9	0.00
21/04/2022	2032 On 02-February-23	10.16	Put	Bond Future	4738	5	5	5	454.00
21/04/2022	2032 On 02-February-23	10.39	Put	Bond Future	3962	4	4	4	0.00
21/04/2022	2032 On 02-February-23	11.84	Put	Bond Future	1180	1	1	1	500.00
21/04/2022	2032 On 02-February-23	12.75	Put	Bond Future	517	1	1	1	750.00
21/04/2022	2032 On 04-May-23			Bond Future	10.96	86.1099	85.7240	86.1099	0.00
21/04/2022	2032 On 04-May-23	10.87	Call	Bond Future	0	0	0	0	0.00
21/04/2022	2032 On 04-May-23	10.88	Call	Bond Future	0	0	0	0	0.00
21/04/2022	2032 On 04-May-23	10.89	Call	Bond Future	0	0	0	0	0.00
21/04/2022	2032 On 04-May-23	10.89	Put	Bond Future	335	0	0	0	0.00
21/04/2022	2032 On 04-May-23	10.88	Put	Bond Future	386	0	0	0	0.00
21/04/2022	2032 On 04-May-23	10.87	Put	Bond Future	436	0	0	0	0.00
21/04/2022	2033 On 05-May-22			Bond Future	113.82	113.4934	113.8225	113.4934	2,158.00
21/04/2022	2033 On 04-August-22			Bond Future	115.39	115.0592	115.3913	115.0592	5,647.00
21/04/2022	2033 On 03-November-22			Bond Future	115.75	115.4142	115.7506	115.4142	0.00
21/04/2022	2033 On 02-February-23			Bond Future	117.71	117.3736	117.7148	117.3736	0.00
21/04/2022	2033 On 04-May-23			Bond Future	118.36	118.1700	118.3590	118.1700	0.00
21/04/2022	2037 On 05-May-22			Bond Future	10.77	85.3190	85.7175	85.3190	52,188.00
21/04/2022	2037 On 05-May-22	11.84	Call	Bond Future	6449	6	6	6	0.00
21/04/2022	2037 On 05-May-22	11.82	Call	Bond Future	6336	6	6	6	0.00
21/04/2022	2037 On 05-May-22	11.83	Call	Bond Future	6393	6	6	6	0.00
21/04/2022	2037 On 05-May-22	11.84	Put	Bond Future	1	0	0	0	0.00
21/04/2022	2037 On 05-May-22	11.82	Put	Bond Future	2	0	0	0	0.00
21/04/2022	2037 On 05-May-22	11.83	Put	Bond Future	1	0	0	0	0.00
21/04/2022	2037 On 04-August-22			Bond Future	10.95	82.2185	82.6212	82.2185	104,432.00
21/04/2022	2037 On 04-August-22	10.91	Call	Bond Future	1958	2	2	2	0.00
21/04/2022	2037 On 04-August-22	11.21	Call	Bond Future	3034	3	3	3	1,050.00
21/04/2022	2037 On 04-August-22	10.10	Call	Bond Future	298	0	0	0	50.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2022	2037 On 04-August-22	11.42	Call	Bond Future	3910	4	4	4	0.00
21/04/2022	2037 On 04-August-22	11.95	Call	Bond Future	6366	6	6	6	0.00
21/04/2022	2037 On 04-August-22	10.89	Call	Bond Future	1895	2	2	2	0.00
21/04/2022	2037 On 04-August-22	10.90	Call	Bond Future	1927	2	2	2	0.00
21/04/2022	2037 On 04-August-22	10.89	Put	Bond Future	2283	3	2	3	0.00
21/04/2022	2037 On 04-August-22	11.95	Put	Bond Future	481	1	0	1	1,050.00
21/04/2022	2037 On 04-August-22	10.91	Put	Bond Future	2220	2	2	2	0.00
21/04/2022	2037 On 04-August-22	11.42	Put	Bond Future	1070	1	1	1	50.00
21/04/2022	2037 On 04-August-22	10.10	Put	Bond Future	5867	6	6	6	0.00
21/04/2022	2037 On 04-August-22	10.90	Put	Bond Future	2251	2	2	2	50.00
21/04/2022	2037 On 04-August-22	11.21	Put	Bond Future	1449	2	1	2	0.00
21/04/2022	2037 On 03-November-22			Bond Future	11.11	83.3998	83.8078	83.3998	0.00
21/04/2022	2037 On 03-November-22	11.30	Call	Bond Future	3488	3	3	3	0.00
21/04/2022	2037 On 03-November-22	11.32	Call	Bond Future	3561	3	4	3	0.00
21/04/2022	2037 On 03-November-22	11.31	Call	Bond Future	3524	3	4	3	0.00
21/04/2022	2037 On 03-November-22	11.31	Put	Bond Future	2345	3	2	3	0.00
21/04/2022	2037 On 03-November-22	11.30	Put	Bond Future	2368	3	2	3	0.00
21/04/2022	2037 On 03-November-22	11.32	Put	Bond Future	2322	3	2	3	0.00
21/04/2022	2037 On 02-February-23			Bond Future	11.26	80.5441	80.9582	80.5441	0.00
21/04/2022	2037 On 02-February-23	11.05	Call	Bond Future	2700	3	3	3	0.00
21/04/2022	2037 On 02-February-23	11.03	Call	Bond Future	2644	2	3	2	0.00
21/04/2022	2037 On 02-February-23	11.04	Call	Bond Future	2672	2	3	2	0.00
21/04/2022	2037 On 02-February-23	11.04	Put	Bond Future	3988	4	4	4	0.00
21/04/2022	2037 On 02-February-23	11.03	Put	Bond Future	4021	4	4	4	0.00
21/04/2022	2037 On 02-February-23	11.05	Put	Bond Future	3955	4	4	4	0.00
21/04/2022	2037 On 04-May-23			Bond Future	11.41	82.9128	82.3235	82.9128	0.00
21/04/2022	2037 On 04-May-23	11.32	Call	Bond Future	0	0	0	0	0.00
21/04/2022	2037 On 04-May-23	11.30	Call	Bond Future	0	0	0	0	0.00
21/04/2022	2037 On 04-May-23	11.31	Call	Bond Future	0	0	0	0	0.00
21/04/2022	2037 On 04-May-23	11.31	Put	Bond Future	589	0	1	0	0.00
21/04/2022	2037 On 04-May-23	11.30	Put	Bond Future	648	0	1	0	0.00
21/04/2022	2037 On 04-May-23	11.32	Put	Bond Future	530	0	1	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
21/04/2022	2038 On 05-May-22			Bond Future	130.84	131.5812	130.8365	131.5812	1,820.00
21/04/2022	2038 On 04-August-22			Bond Future	130.80	131.5570	130.8002	131.5570	5,129.00
21/04/2022	2038 On 03-November-22			Bond Future	132.71	133.4760	132.7075	133.4760	0.00
21/04/2022	2038 On 02-February-23			Bond Future	133.08	133.8585	133.0763	133.8585	0.00
21/04/2022	2038 On 04-May-23			Bond Future	135.34	134.4900	135.3426	134.4900	0.00
21/04/2022	2040 On 05-May-22			Bond Future	10.88	87.2358	87.8017	87.2358	34,174.00
21/04/2022	2040 On 05-May-22	9.82	Call	Bond Future	0	0	0	0	1,200.00
21/04/2022	2040 On 05-May-22	11.90	Call	Bond Future	6604	6	7	6	0.00
21/04/2022	2040 On 05-May-22	11.91	Call	Bond Future	6665	6	7	6	0.00
21/04/2022	2040 On 05-May-22	11.92	Call	Bond Future	6725	6	7	6	0.00
21/04/2022	2040 On 05-May-22	10.57	Call	Bond Future	148	0	0	0	1,200.00
21/04/2022	2040 On 05-May-22	13.04	Call	Bond Future	13057	12	13	12	0.00
21/04/2022	2040 On 05-May-22	13.04	Put	Bond Future	0	0	0	0	1,200.00
21/04/2022	2040 On 05-May-22	10.57	Put	Bond Future	2318	3	2	3	0.00
21/04/2022	2040 On 05-May-22	11.91	Put	Bond Future	2	0	0	0	0.00
21/04/2022	2040 On 05-May-22	11.92	Put	Bond Future	2	0	0	0	0.00
21/04/2022	2040 On 05-May-22	11.90	Put	Bond Future	2	0	0	0	0.00
21/04/2022	2040 On 05-May-22	9.82	Put	Bond Future	7809	8	8	8	0.00
21/04/2022	2040 On 04-August-22			Bond Future	11.06	83.9108	84.4832	83.9108	85,088.00
21/04/2022	2040 On 04-August-22	11.04	Call	Bond Future	2238	2	2	2	0.00
21/04/2022	2040 On 04-August-22	12.24	Call	Bond Future	7805	7	8	7	0.00
21/04/2022	2040 On 04-August-22	9.70	Call	Bond Future	46	0	0	0	460.00
21/04/2022	2040 On 04-August-22	10.70	Call	Bond Future	1223	1	1	1	460.00
21/04/2022	2040 On 04-August-22	11.03	Call	Bond Future	2202	2	2	2	0.00
21/04/2022	2040 On 04-August-22	11.05	Call	Bond Future	2273	2	2	2	0.00
21/04/2022	2040 On 04-August-22	11.05	Put	Bond Future	2309	3	2	3	0.00
21/04/2022	2040 On 04-August-22	12.24	Put	Bond Future	410	0	0	0	460.00
21/04/2022	2040 On 04-August-22	9.70	Put	Bond Future	9964	11	10	11	0.00
21/04/2022	2040 On 04-August-22	11.03	Put	Bond Future	2373	3	2	3	0.00
21/04/2022	2040 On 04-August-22	10.70	Put	Bond Future	3661	4	4	4	0.00
21/04/2022	2040 On 04-August-22	11.04	Put	Bond Future	2341	3	2	3	0.00
21/04/2022	2040 On 03-November-22			Bond Future	11.21	85.1165	85.6967	85.1165	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
21/04/2022	2040 On 03-November-22	11.41	Call	Bond Future	3757	3	4	3	0.00
21/04/2022	2040 On 03-November-22	11.39	Call	Bond Future	3680	3	4	3	0.00
21/04/2022	2040 On 03-November-22	11.40	Call	Bond Future	3718	3	4	3	0.00
21/04/2022	2040 On 03-November-22	11.41	Put	Bond Future	2475	3	2	3	0.00
21/04/2022	2040 On 03-November-22	11.39	Put	Bond Future	2527	3	3	3	0.00
21/04/2022	2040 On 03-November-22	11.40	Put	Bond Future	2501	3	3	3	0.00
21/04/2022	2040 On 02-February-23			Bond Future	11.35	82.0395	82.6285	82.0395	0.00
21/04/2022	2040 On 02-February-23	11.10	Call	Bond Future	2821	3	3	3	0.00
21/04/2022	2040 On 02-February-23	11.11	Call	Bond Future	2850	3	3	3	0.00
21/04/2022	2040 On 02-February-23	11.12	Call	Bond Future	2880	3	3	3	0.00
21/04/2022	2040 On 02-February-23	11.12	Put	Bond Future	4392	5	4	5	0.00
21/04/2022	2040 On 02-February-23	11.11	Put	Bond Future	4428	5	4	5	0.00
21/04/2022	2040 On 02-February-23	11.10	Put	Bond Future	4464	5	4	5	0.00
21/04/2022	2040 On 04-May-23			Bond Future	11.50	84.5202	84.0224	84.5202	0.00
21/04/2022	2040 On 04-May-23	11.41	Call	Bond Future	0	0	0	0	0.00
21/04/2022	2040 On 04-May-23	11.42	Call	Bond Future	0	0	0	0	0.00
21/04/2022	2040 On 04-May-23	11.43	Call	Bond Future	0	0	0	0	0.00
21/04/2022	2040 On 04-May-23	11.43	Put	Bond Future	434	0	0	0	0.00
21/04/2022	2040 On 04-May-23	11.42	Put	Bond Future	498	0	0	0	0.00
21/04/2022	2040 On 04-May-23	11.41	Put	Bond Future	561	0	1	0	0.00
21/04/2022	2044 On 05-May-22			Bond Future	10.90	84.0116	84.6239	84.0116	41,808.00
21/04/2022	2044 On 05-May-22	11.93	Call	Bond Future	6770	6	7	6	0.00
21/04/2022	2044 On 05-May-22	11.91	Call	Bond Future	6648	6	7	6	0.00
21/04/2022	2044 On 05-May-22	11.92	Call	Bond Future	6709	6	7	6	0.00
21/04/2022	2044 On 05-May-22	11.92	Put	Bond Future	2	0	0	0	0.00
21/04/2022	2044 On 05-May-22	11.91	Put	Bond Future	2	0	0	0	0.00
21/04/2022	2044 On 05-May-22	11.93	Put	Bond Future	2	0	0	0	0.00
21/04/2022	2044 On 04-August-22			Bond Future	11.06	80.7682	81.3877	80.7682	47,183.00
21/04/2022	2044 On 04-August-22	11.10	Call	Bond Future	2475	2	2	2	0.00
21/04/2022	2044 On 04-August-22	11.08	Call	Bond Future	2400	2	2	2	0.00
21/04/2022	2044 On 04-August-22	11.09	Call	Bond Future	2438	2	2	2	0.00
21/04/2022	2044 On 04-August-22	11.09	Put	Bond Future	2260	3	2	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
21/04/2022	2044 On 04-August-22	11.08	Put	Bond Future	2291	3	2	3	0.00
21/04/2022	2044 On 04-August-22	11.10	Put	Bond Future	2230	3	2	3	0.00
21/04/2022	2044 On 03-November-22			Bond Future	11.21	81.9288	82.5567	81.9288	0.00
21/04/2022	2044 On 03-November-22	11.39	Call	Bond Future	3755	3	4	3	0.00
21/04/2022	2044 On 03-November-22	11.40	Call	Bond Future	3794	3	4	3	0.00
21/04/2022	2044 On 03-November-22	11.41	Call	Bond Future	3833	3	4	3	0.00
21/04/2022	2044 On 03-November-22	11.41	Put	Bond Future	2522	3	3	3	0.00
21/04/2022	2044 On 03-November-22	11.40	Put	Bond Future	2548	3	3	3	0.00
21/04/2022	2044 On 03-November-22	11.39	Put	Bond Future	2574	3	3	3	0.00
21/04/2022	2044 On 02-February-23			Bond Future	11.34	78.9235	79.5610	78.9235	0.00
21/04/2022	2044 On 02-February-23	11.16	Call	Bond Future	3087	3	3	3	0.00
21/04/2022	2044 On 02-February-23	11.14	Call	Bond Future	3024	3	3	3	0.00
21/04/2022	2044 On 02-February-23	11.15	Call	Bond Future	3055	3	3	3	0.00
21/04/2022	2044 On 02-February-23	11.15	Put	Bond Future	4344	5	4	5	0.00
21/04/2022	2044 On 02-February-23	11.14	Put	Bond Future	4380	5	4	5	0.00
21/04/2022	2044 On 02-February-23	11.16	Put	Bond Future	4308	5	4	5	0.00
21/04/2022	2044 On 04-May-23			Bond Future	11.48	81.2976	80.9032	81.2976	0.00
21/04/2022	2044 On 04-May-23	11.43	Call	Bond Future	0	0	0	0	0.00
21/04/2022	2044 On 04-May-23	11.42	Call	Bond Future	0	0	0	0	0.00
21/04/2022	2044 On 04-May-23	11.41	Call	Bond Future	0	0	0	0	0.00
21/04/2022	2044 On 04-May-23	11.41	Put	Bond Future	459	0	0	0	0.00
21/04/2022	2044 On 04-May-23	11.42	Put	Bond Future	394	0	0	0	0.00
21/04/2022	2044 On 04-May-23	11.43	Put	Bond Future	329	0	0	0	0.00
21/04/2022	2046 On 05-May-22			Bond Future	118.43	121.0569	118.4280	121.0569	6,004.00
21/04/2022	2046 On 04-August-22			Bond Future	120.06	122.7271	120.0602	122.7271	15,759.00
21/04/2022	2046 On 03-November-22			Bond Future	119.86	122.5700	119.8640	122.5700	0.00
21/04/2022	2046 On 02-February-23			Bond Future	121.90	124.6523	121.8991	124.6523	0.00
21/04/2022	2046 On 04-May-23			Bond Future	121.97	123.1700	121.9725	123.1700	0.00
21/04/2022	2050 On 05-May-22			Bond Future	122.67	123.5840	122.6685	123.5840	1,672.00
21/04/2022	2050 On 04-August-22			Bond Future	122.31	123.2430	122.3134	123.2430	9,314.00
21/04/2022	2050 On 03-November-22			Bond Future	124.10	125.0405	124.0967	125.0405	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
21/04/2022	2050 On 02-February-23			Bond Future	124.11	125.0710	124.1107	125.0710	0.00
21/04/2022	2050 On 04-May-23			Bond Future	126.22	127.0500	126.2241	127.0500	0.00
21/04/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2022	AL37 On 05-May-22			Index Future	818.60	818.2340	818.6030	818.2340	0.00
21/04/2022	AL37 On 04-August-22			Index Future	829.56	829.1980	829.5610	829.1980	0.00
21/04/2022	AL37 On 03-November-22			Index Future	841.57	841.2100	841.5730	841.2100	0.00
21/04/2022	AL37 On 02-February-23			Index Future	855.65	855.2850	855.6470	855.2850	0.00
21/04/2022	AL37 On 04-May-23			Index Future	870.01	853.4000	870.0070	853.4000	0.00
21/04/2022	AL7T On 05-May-22			Index Future	930.46	928.1970	930.4620	928.1970	0.00
21/04/2022	AL7T On 04-August-22			Index Future	942.92	940.6340	942.9170	940.6340	0.00
21/04/2022	AL7T On 03-November-22			Index Future	956.57	954.2600	956.5710	954.2600	0.00
21/04/2022	AL7T On 02-February-23			Index Future	972.57	970.2270	972.5680	970.2270	0.00
21/04/2022	AL7T On 04-May-23			Index Future	988.89	968.5700	988.8900	968.5700	0.00
21/04/2022	ALBI On 05-May-22			Index Future	830.68	827.5250	830.6760	827.5250	128.00
21/04/2022	ALBI On 04-August-22			Index Future	841.80	838.6140	841.7950	838.6140	96.00
21/04/2022	ALBI On 03-November-22			Index Future	853.99	850.7610	853.9850	850.7610	0.00
21/04/2022	ALBI On 02-February-23			Index Future	868.27	864.9960	868.2660	864.9960	0.00
21/04/2022	ALBI On 04-May-23			Index Future	882.84	864.8300	882.8380	864.8300	0.00
21/04/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/04/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2022	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
21/04/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2022	ES33 On 05-May-22			Bond Future	11.56	75.4848	75.8305	75.4848	87.00
21/04/2022	ES33 On 04-August-22			Bond Future	11.78	76.5262	76.8757	76.5262	263.00
21/04/2022	ES33 On 03-November-22			Bond Future	11.99	73.8604	74.2146	73.8604	0.00
21/04/2022	ES33 On 02-February-23			Bond Future	12.19	75.1182	75.4777	75.1182	0.00
21/04/2022	ES33 On 04-May-23			Bond Future	12.40	73.6488	72.9777	73.6488	0.00
21/04/2022	ES42 On 05-May-22			Bond Future	11.94	73.8742	74.3611	73.8742	1,190.00
21/04/2022	ES42 On 04-August-22			Bond Future	12.14	74.8934	75.3859	74.8934	3,579.00
21/04/2022	ES42 On 03-November-22			Bond Future	12.34	71.7260	72.2253	71.7260	0.00
21/04/2022	ES42 On 02-February-23			Bond Future	12.51	72.9498	73.4570	72.9498	0.00
21/04/2022	ES42 On 04-May-23			Bond Future	12.70	71.0380	70.4491	71.0380	0.00
21/04/2022	GOVI On 05-May-22			GOVI	819.20	816.1060	819.1960	816.1060	370.00
21/04/2022	GOVI On 05-May-22	788.23	Call	GOVI	309660	28	31	28	0.00
21/04/2022	GOVI On 05-May-22	788.24	Call	GOVI	309560	28	31	28	0.00
21/04/2022	GOVI On 05-May-22	788.25	Call	GOVI	309460	28	31	28	0.00
21/04/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
21/04/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
21/04/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
21/04/2022	GOVI On 04-August-22			GOVI	830.16	827.0420	830.1620	827.0420	614.00
21/04/2022	GOVI On 04-August-22	819.26	Call	GOVI	109020	8	11	8	0.00
21/04/2022	GOVI On 04-August-22	819.27	Call	GOVI	108920	8	11	8	0.00
21/04/2022	GOVI On 04-August-22	819.28	Call	GOVI	108820	8	11	8	0.00
21/04/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
21/04/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
21/04/2022	GOVI On 04-August-22	819.26	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
21/04/2022	GOVI On 03-November-22			GOVI	842.18	839.0220	842.1830	839.0220	0.00
21/04/2022	GOVI On 03-November-22	820.43	Call	GOVI	217530	19	22	19	0.00
21/04/2022	GOVI On 03-November-22	820.41	Call	GOVI	217730	19	22	19	0.00
21/04/2022	GOVI On 03-November-22	820.42	Call	GOVI	217630	19	22	19	0.00
21/04/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
21/04/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
21/04/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
21/04/2022	GOVI On 02-February-23			GOVI	856.27	853.0600	856.2670	853.0600	0.00
21/04/2022	GOVI On 02-February-23	850.84	Call	GOVI	54270	2	5	2	0.00
21/04/2022	GOVI On 02-February-23	850.82	Call	GOVI	54470	2	5	2	0.00
21/04/2022	GOVI On 02-February-23	850.83	Call	GOVI	54370	2	5	2	0.00
21/04/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
21/04/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
21/04/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
21/04/2022	GOVI On 04-May-23			GOVI	870.64	852.8700	870.6370	852.8700	0.00
21/04/2022	GOVI On 04-May-23	852.88	Call	GOVI	177570	0	18	0	0.00
21/04/2022	GOVI On 04-May-23	852.86	Call	GOVI	177770	0	18	0	0.00
21/04/2022	GOVI On 04-May-23	852.87	Call	GOVI	177670	0	18	0	0.00
21/04/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
21/04/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
21/04/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
21/04/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/04/2022	IGOV On 05-May-22			Index Future	317.53	319.1150	317.5270	319.1150	374.00
21/04/2022	IGOV On 04-August-22			Index Future	321.86	323.4700	321.8560	323.4700	109.00
21/04/2022	IGOV On 03-November-22			Index Future	326.59	328.2340	326.5940	328.2340	16.00
21/04/2022	IGOV On 02-February-23			Index Future	332.13	333.8020	332.1320	333.8020	0.00
21/04/2022	IGOV On 04-May-23			Index Future	337.78	334.5000	337.7810	334.5000	0.00
21/04/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
21/04/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
21/04/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
21/04/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	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
21/04/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
21/04/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
21/04/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
21/04/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
21/04/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
21/04/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
21/04/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
21/04/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
21/04/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
21/04/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
21/04/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
21/04/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
21/04/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
21/04/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/04/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
21/04/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.53	95.4550	95.4700	95.4550	0.00
21/04/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.87	95.1350	95.1350	95.1350	0.00
21/04/2022	JBAF On 20-July-22			Jibar Tradeable Future	4.95	95.0500	95.0550	95.0500	0.00
21/04/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.28	94.7250	94.7250	94.7250	0.00
21/04/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.41	94.5650	94.5950	94.5650	0.00
21/04/2022	JBAF On 19-October-22			Jibar Tradeable Future	5.71	94.2200	94.2950	94.2200	0.00
21/04/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.14	93.8700	93.8600	93.8700	68.00
21/04/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.44	93.5350	93.5650	93.5350	0.00
21/04/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.70	93.3400	93.3000	93.3400	0.00
21/04/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.94	93.1250	93.0650	93.1250	75.00
21/04/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.01	93.0600	92.9950	93.0600	72.00
21/04/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.23	92.8400	92.7700	92.8400	0.00
21/04/2022	R023 On 05-May-22			Bond Future	5.52	103.1916	103.2187	103.1916	14,714.00
21/04/2022	R023 On 05-May-22	6.29	Call	Bond Future	606	1	1	1	0.00
21/04/2022	R023 On 05-May-22	6.30	Call	Bond Future	614	1	1	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
21/04/2022	R023 On 05-May-22	6.31	Call	Bond Future	622	1	1	1	0.00
21/04/2022	R023 On 05-May-22	6.31	Put	Bond Future	0	0	0	0	0.00
21/04/2022	R023 On 05-May-22	6.30	Put	Bond Future	0	0	0	0	0.00
21/04/2022	R023 On 05-May-22	6.29	Put	Bond Future	0	0	0	0	0.00
21/04/2022	R023 On 04-August-22			Bond Future	5.60	104.5649	104.5912	104.5649	22,183.00
21/04/2022	R023 On 04-August-22	6.03	Call	Bond Future	275	0	0	0	0.00
21/04/2022	R023 On 04-August-22	6.04	Call	Bond Future	280	0	0	0	0.00
21/04/2022	R023 On 04-August-22	6.05	Call	Bond Future	285	0	0	0	0.00
21/04/2022	R023 On 04-August-22	6.05	Put	Bond Future	38	0	0	0	0.00
21/04/2022	R023 On 04-August-22	6.04	Put	Bond Future	39	0	0	0	0.00
21/04/2022	R023 On 04-August-22	6.03	Put	Bond Future	40	0	0	0	0.00
21/04/2022	R023 On 03-November-22			Bond Future	5.29	102.1901	102.2159	102.1901	0.00
21/04/2022	R023 On 03-November-22	6.27	Call	Bond Future	317	0	0	0	0.00
21/04/2022	R023 On 03-November-22	6.25	Call	Bond Future	311	0	0	0	0.00
21/04/2022	R023 On 03-November-22	6.26	Call	Bond Future	314	0	0	0	0.00
21/04/2022	R023 On 03-November-22	6.26	Put	Bond Future	16	0	0	0	0.00
21/04/2022	R023 On 03-November-22	6.25	Put	Bond Future	15	0	0	0	0.00
21/04/2022	R023 On 03-November-22	6.27	Put	Bond Future	16	0	0	0	0.00
21/04/2022	R035 On 05-May-22			Bond Future	10.63	89.1263	89.5513	89.1263	64,218.00
21/04/2022	R035 On 05-May-22	10.82	Call	Bond Future	1519	1	2	1	0.00
21/04/2022	R035 On 05-May-22	11.65	Call	Bond Future	6104	6	6	6	0.00
21/04/2022	R035 On 05-May-22	12.64	Call	Bond Future	11459	11	11	11	0.00
21/04/2022	R035 On 05-May-22	10.72	Call	Bond Future	1090	1	1	1	0.00
21/04/2022	R035 On 05-May-22	11.63	Call	Bond Future	5990	6	6	6	0.00
21/04/2022	R035 On 05-May-22	11.64	Call	Bond Future	6047	6	6	6	0.00
21/04/2022	R035 On 05-May-22	11.64	Put	Bond Future	2	0	0	0	0.00
21/04/2022	R035 On 05-May-22	10.72	Put	Bond Future	531	1	1	1	0.00
21/04/2022	R035 On 05-May-22	11.63	Put	Bond Future	2	0	0	0	0.00
21/04/2022	R035 On 05-May-22	12.64	Put	Bond Future	0	0	0	0	0.00
21/04/2022	R035 On 05-May-22	11.65	Put	Bond Future	2	0	0	0	0.00
21/04/2022	R035 On 05-May-22	10.82	Put	Bond Future	339	0	0	0	0.00
21/04/2022	R035 On 04-August-22			Bond Future	10.82	90.2933	90.7229	90.2933	99,562.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2022	R035 On 04-August-22	10.74	Call	Bond Future	1828	2	2	2	0.00
21/04/2022	R035 On 04-August-22	10.53	Call	Bond Future	1257	1	1	1	400.00
21/04/2022	R035 On 04-August-22	11.13	Call	Bond Future	3223	3	3	3	0.00
21/04/2022	R035 On 04-August-22	12.18	Call	Bond Future	8067	8	8	8	0.00
21/04/2022	R035 On 04-August-22	10.64	Call	Bond Future	1541	1	2	1	0.00
21/04/2022	R035 On 04-August-22	10.72	Call	Bond Future	1769	2	2	2	0.00
21/04/2022	R035 On 04-August-22	10.73	Call	Bond Future	1798	2	2	2	0.00
21/04/2022	R035 On 04-August-22	9.53	Call	Bond Future	55	0	0	0	400.00
21/04/2022	R035 On 04-August-22	9.84	Call	Bond Future	200	0	0	0	100.00
21/04/2022	R035 On 04-August-22	9.84	Put	Bond Future	6526	7	7	7	0.00
21/04/2022	R035 On 04-August-22	10.53	Put	Bond Future	3069	3	3	3	0.00
21/04/2022	R035 On 04-August-22	9.53	Put	Bond Future	8515	9	9	9	0.00
21/04/2022	R035 On 04-August-22	10.73	Put	Bond Future	2360	3	2	3	0.00
21/04/2022	R035 On 04-August-22	10.72	Put	Bond Future	2392	3	2	3	0.00
21/04/2022	R035 On 04-August-22	10.64	Put	Bond Future	2662	3	3	3	100.00
21/04/2022	R035 On 04-August-22	11.13	Put	Bond Future	1358	2	1	2	100.00
21/04/2022	R035 On 04-August-22	12.18	Put	Bond Future	276	0	0	0	400.00
21/04/2022	R035 On 04-August-22	10.74	Put	Bond Future	2328	3	2	3	0.00
21/04/2022	R035 On 03-November-22			Bond Future	10.99	87.1258	87.5610	87.1258	0.00
21/04/2022	R035 On 03-November-22	11.14	Call	Bond Future	3242	3	3	3	0.00
21/04/2022	R035 On 03-November-22	11.13	Call	Bond Future	3207	3	3	3	0.00
21/04/2022	R035 On 03-November-22	10.30	Call	Bond Future	1028	1	1	1	1,000.00
21/04/2022	R035 On 03-November-22	9.82	Call	Bond Future	364	0	0	0	582.00
21/04/2022	R035 On 03-November-22	11.05	Call	Bond Future	2935	3	3	3	1,000.00
21/04/2022	R035 On 03-November-22	10.57	Call	Bond Future	1591	1	2	1	0.00
21/04/2022	R035 On 03-November-22	11.15	Call	Bond Future	3277	3	3	3	0.00
21/04/2022	R035 On 03-November-22	12.68	Call	Bond Future	9801	9	10	9	0.00
21/04/2022	R035 On 03-November-22	10.99	Call	Bond Future	2739	3	3	3	0.00
21/04/2022	R035 On 03-November-22	10.99	Put	Bond Future	2753	3	3	3	582.00
21/04/2022	R035 On 03-November-22	12.68	Put	Bond Future	498	1	0	1	1,000.00
21/04/2022	R035 On 03-November-22	11.15	Put	Bond Future	2342	3	2	3	0.00
21/04/2022	R035 On 03-November-22	10.57	Put	Bond Future	4172	4	4	4	582.00
21/04/2022	R035 On 03-November-22	9.82	Put	Bond Future	7803	8	8	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
21/04/2022	R035 On 03-November-22	10.30	Put	Bond Future	5316	6	5	6	0.00
21/04/2022	R035 On 03-November-22	11.13	Put	Bond Future	2390	3	2	3	0.00
21/04/2022	R035 On 03-November-22	11.14	Put	Bond Future	2366	3	2	3	0.00
21/04/2022	R035 On 03-November-22	11.05	Put	Bond Future	2592	3	3	3	0.00
21/04/2022	R035 On 02-February-23			Bond Future	11.14	88.6276	89.0693	88.6276	0.00
21/04/2022	R035 On 02-February-23	11.05	Call	Bond Future	3005	3	3	3	1,000.00
21/04/2022	R035 On 02-February-23	11.06	Call	Bond Future	3035	3	3	3	0.00
21/04/2022	R035 On 02-February-23	13.22	Call	Bond Future	11543	11	12	11	0.00
21/04/2022	R035 On 02-February-23	10.86	Call	Bond Future	2471	2	2	2	0.00
21/04/2022	R035 On 02-February-23	10.87	Call	Bond Future	2498	2	2	2	0.00
21/04/2022	R035 On 02-February-23	10.30	Call	Bond Future	1233	1	1	1	1,000.00
21/04/2022	R035 On 02-February-23	10.88	Call	Bond Future	2524	2	3	2	0.00
21/04/2022	R035 On 02-February-23	10.66	Call	Bond Future	1973	2	2	2	0.00
21/04/2022	R035 On 02-February-23	9.81	Call	Bond Future	537	0	1	0	582.00
21/04/2022	R035 On 02-February-23	9.81	Put	Bond Future	8851	9	9	9	0.00
21/04/2022	R035 On 02-February-23	10.30	Put	Bond Future	6361	7	6	7	0.00
21/04/2022	R035 On 02-February-23	10.66	Put	Bond Future	4856	5	5	5	582.00
21/04/2022	R035 On 02-February-23	10.88	Put	Bond Future	4074	4	4	4	0.00
21/04/2022	R035 On 02-February-23	13.22	Put	Bond Future	536	1	1	1	1,000.00
21/04/2022	R035 On 02-February-23	10.87	Put	Bond Future	4107	4	4	4	0.00
21/04/2022	R035 On 02-February-23	10.86	Put	Bond Future	4141	4	4	4	0.00
21/04/2022	R035 On 02-February-23	11.06	Put	Bond Future	3515	4	4	4	582.00
21/04/2022	R035 On 02-February-23	11.05	Put	Bond Future	3544	4	4	4	0.00
21/04/2022	R035 On 04-May-23			Bond Future	11.30	86.5748	86.0551	86.5748	0.00
21/04/2022	R035 On 04-May-23	11.22	Call	Bond Future	0	0	0	0	0.00
21/04/2022	R035 On 04-May-23	11.20	Call	Bond Future	0	0	0	0	0.00
21/04/2022	R035 On 04-May-23	11.21	Call	Bond Future	0	0	0	0	0.00
21/04/2022	R035 On 04-May-23	11.22	Put	Bond Future	462	0	0	0	0.00
21/04/2022	R035 On 04-May-23	11.20	Put	Bond Future	577	0	1	0	0.00
21/04/2022	R035 On 04-May-23	11.21	Put	Bond Future	520	0	1	0	0.00
21/04/2022	R186 On 05-May-22			Bond Future	8.20	112.6585	112.7090	112.6585	52,963.00
21/04/2022	R186 On 05-May-22	6.73	Call	Bond Future	0	0	0	0	3,600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2022	R186 On 05-May-22	8.64	Call	Bond Future	1776	2	2	2	0.00
21/04/2022	R186 On 05-May-22	8.94	Call	Bond Future	2900	3	3	3	0.00
21/04/2022	R186 On 05-May-22	8.31	Call	Bond Future	717	1	1	1	0.00
21/04/2022	R186 On 05-May-22	8.35	Call	Bond Future	825	1	1	1	454.00
21/04/2022	R186 On 05-May-22	7.88	Call	Bond Future	71	0	0	0	435.00
21/04/2022	R186 On 05-May-22	8.30	Call	Bond Future	691	1	1	1	0.00
21/04/2022	R186 On 05-May-22	7.28	Call	Bond Future	0	0	0	0	435.00
21/04/2022	R186 On 05-May-22	7.48	Call	Bond Future	1	0	0	0	3,600.00
21/04/2022	R186 On 05-May-22	9.18	Call	Bond Future	3815	4	4	4	0.00
21/04/2022	R186 On 05-May-22	8.14	Call	Bond Future	348	0	0	0	454.00
21/04/2022	R186 On 05-May-22	8.32	Call	Bond Future	743	1	1	1	0.00
21/04/2022	R186 On 05-May-22	8.32	Put	Bond Future	269	0	0	0	0.00
21/04/2022	R186 On 05-May-22	8.14	Put	Bond Future	590	1	1	1	0.00
21/04/2022	R186 On 05-May-22	9.18	Put	Bond Future	1	0	0	0	454.00
21/04/2022	R186 On 05-May-22	7.48	Put	Bond Future	2920	3	3	3	0.00
21/04/2022	R186 On 05-May-22	7.28	Put	Bond Future	3746	4	4	4	0.00
21/04/2022	R186 On 05-May-22	8.30	Put	Bond Future	296	0	0	0	0.00
21/04/2022	R186 On 05-May-22	7.88	Put	Bond Future	1358	1	1	1	0.00
21/04/2022	R186 On 05-May-22	8.35	Put	Bond Future	232	0	0	0	0.00
21/04/2022	R186 On 05-May-22	8.31	Put	Bond Future	282	0	0	0	0.00
21/04/2022	R186 On 05-May-22	8.94	Put	Bond Future	5	0	0	0	454.00
21/04/2022	R186 On 05-May-22	8.64	Put	Bond Future	44	0	0	0	4,035.00
21/04/2022	R186 On 05-May-22	6.73	Put	Bond Future	6061	6	6	6	0.00
21/04/2022	R186 On 04-August-22			Bond Future	8.40	108.8963	108.9459	108.8963	66,576.00
21/04/2022	R186 On 04-August-22	8.14	Call	Bond Future	805	1	1	1	0.00
21/04/2022	R186 On 04-August-22	8.13	Call	Bond Future	790	1	1	1	0.00
21/04/2022	R186 On 04-August-22	6.96	Call	Bond Future	25	0	0	0	3,600.00
21/04/2022	R186 On 04-August-22	8.15	Call	Bond Future	820	1	1	1	0.00
21/04/2022	R186 On 04-August-22	9.78	Call	Bond Future	5154	5	5	5	0.00
21/04/2022	R186 On 04-August-22	7.96	Call	Bond Future	560	1	1	1	3,600.00
21/04/2022	R186 On 04-August-22	9.78	Put	Bond Future	126	0	0	0	3,600.00
21/04/2022	R186 On 04-August-22	8.15	Put	Bond Future	1774	2	2	2	0.00
21/04/2022	R186 On 04-August-22	6.96	Put	Bond Future	5623	6	6	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
21/04/2022	R186 On 04-August-22	7.96	Put	Bond Future	2239	2	2	2	0.00
21/04/2022	R186 On 04-August-22	8.13	Put	Bond Future	1820	2	2	2	0.00
21/04/2022	R186 On 04-August-22	8.14	Put	Bond Future	1797	2	2	2	0.00
21/04/2022	R186 On 03-November-22			Bond Future	8.59	110.4597	110.5094	110.4597	0.00
21/04/2022	R186 On 03-November-22	8.55	Call	Bond Future	1575	2	2	2	0.00
21/04/2022	R186 On 03-November-22	8.53	Call	Bond Future	1538	2	2	2	0.00
21/04/2022	R186 On 03-November-22	8.54	Call	Bond Future	1557	2	2	2	0.00
21/04/2022	R186 On 03-November-22	8.54	Put	Bond Future	1730	2	2	2	0.00
21/04/2022	R186 On 03-November-22	8.53	Put	Bond Future	1747	2	2	2	0.00
21/04/2022	R186 On 03-November-22	8.55	Put	Bond Future	1712	2	2	2	0.00
21/04/2022	R186 On 02-February-23			Bond Future	8.73	107.0192	107.0687	107.0192	0.00
21/04/2022	R186 On 02-February-23	8.34	Call	Bond Future	1208	1	1	1	0.00
21/04/2022	R186 On 02-February-23	8.32	Call	Bond Future	1175	1	1	1	0.00
21/04/2022	R186 On 02-February-23	8.33	Call	Bond Future	1191	1	1	1	0.00
21/04/2022	R186 On 02-February-23	8.33	Put	Bond Future	2539	3	3	3	0.00
21/04/2022	R186 On 02-February-23	8.32	Put	Bond Future	2556	3	3	3	0.00
21/04/2022	R186 On 02-February-23	8.34	Put	Bond Future	2522	3	3	3	0.00
21/04/2022	R186 On 04-May-23			Bond Future	8.89	109.0668	108.8720	109.0668	0.00
21/04/2022	R186 On 04-May-23	8.82	Call	Bond Future	0	0	0	0	0.00
21/04/2022	R186 On 04-May-23	8.83	Call	Bond Future	0	0	0	0	0.00
21/04/2022	R186 On 04-May-23	8.84	Call	Bond Future	0	0	0	0	0.00
21/04/2022	R186 On 04-May-23	8.83	Put	Bond Future	195	0	0	0	0.00
21/04/2022	R186 On 04-May-23	8.84	Put	Bond Future	163	0	0	0	0.00
21/04/2022	R186 On 04-May-23	8.82	Put	Bond Future	226	0	0	0	0.00
21/04/2022	R197 On 05-May-22			Bond Future	330.14	330.4013	330.1367	330.4013	615.00
21/04/2022	R197 On 04-August-22			Bond Future	326.23	326.5015	326.2288	326.5015	328.00
21/04/2022	R197 On 03-November-22			Bond Future	330.99	331.2637	330.9852	331.2637	0.00
21/04/2022	R197 On 02-February-23			Bond Future	327.91	328.1987	327.9143	328.1987	0.00
21/04/2022	R197 On 04-May-23			Bond Future	333.50	328.3200	333.5008	328.3200	0.00
21/04/2022	R202 On 05-May-22			Bond Future	251.01	251.8244	251.0133	251.8244	786.00
21/04/2022	R202 On 04-August-22			Bond Future	249.98	250.8060	249.9804	250.8060	6,489.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2022	R202 On 03-November-22			Bond Future	253.62	254.4636	253.6248	254.4636	0.00
21/04/2022	R202 On 02-February-23			Bond Future	253.31	254.1675	253.3132	254.1675	0.00
21/04/2022	R202 On 04-May-23			Bond Future	257.63	254.1900	257.6264	254.1900	0.00
21/04/2022	R209 On 05-May-22			Bond Future	10.60	69.0538	69.4246	69.0538	13,374.00
21/04/2022	R209 On 05-May-22	11.45	Call	Bond Future	4504	4	5	4	0.00
21/04/2022	R209 On 05-May-22	12.00	Call	Bond Future	7180	7	7	7	0.00
21/04/2022	R209 On 05-May-22	9.50	Call	Bond Future	0	0	0	0	2,975.00
21/04/2022	R209 On 05-May-22	9.75	Call	Bond Future	0	0	0	0	6,525.00
21/04/2022	R209 On 05-May-22	10.25	Call	Bond Future	83	0	0	0	0.00
21/04/2022	R209 On 05-May-22	10.75	Call	Bond Future	1180	1	1	1	0.00
21/04/2022	R209 On 05-May-22	11.44	Call	Bond Future	4454	4	4	4	0.00
21/04/2022	R209 On 05-May-22	11.43	Call	Bond Future	4404	4	4	4	0.00
21/04/2022	R209 On 05-May-22	11.43	Put	Bond Future	6	0	0	0	0.00
21/04/2022	R209 On 05-May-22	11.44	Put	Bond Future	5	0	0	0	0.00
21/04/2022	R209 On 05-May-22	10.75	Put	Bond Future	340	0	0	0	1,050.00
21/04/2022	R209 On 05-May-22	10.25	Put	Bond Future	2039	2	2	2	9,000.00
21/04/2022	R209 On 05-May-22	9.75	Put	Bond Future	4915	5	5	5	0.00
21/04/2022	R209 On 05-May-22	9.50	Put	Bond Future	6460	7	6	7	0.00
21/04/2022	R209 On 05-May-22	12.00	Put	Bond Future	0	0	0	0	10,050.00
21/04/2022	R209 On 05-May-22	11.45	Put	Bond Future	5	0	0	0	0.00
21/04/2022	R209 On 04-August-22			Bond Future	10.76	69.9891	70.3639	69.9891	12,425.00
21/04/2022	R209 On 04-August-22	10.59	Call	Bond Future	1359	1	1	1	0.00
21/04/2022	R209 On 04-August-22	10.57	Call	Bond Future	1311	1	1	1	0.00
21/04/2022	R209 On 04-August-22	10.58	Call	Bond Future	1335	1	1	1	0.00
21/04/2022	R209 On 04-August-22	10.58	Put	Bond Future	2313	3	2	3	0.00
21/04/2022	R209 On 04-August-22	10.57	Put	Bond Future	2344	3	2	3	0.00
21/04/2022	R209 On 04-August-22	10.59	Put	Bond Future	2282	3	2	3	0.00
21/04/2022	R209 On 03-November-22			Bond Future	10.91	67.8492	68.2290	67.8492	3,610.00
21/04/2022	R209 On 03-November-22	11.50	Call	Bond Future	4297	4	4	4	0.00
21/04/2022	R209 On 03-November-22	11.00	Call	Bond Future	2635	2	3	2	0.00
21/04/2022	R209 On 03-November-22	11.01	Call	Bond Future	2665	2	3	2	0.00
21/04/2022	R209 On 03-November-22	11.02	Call	Bond Future	2695	2	3	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
21/04/2022	R209 On 03-November-22	10.00	Call	Bond Future	559	0	1	0	0.00
21/04/2022	R209 On 03-November-22	10.50	Call	Bond Future	1391	1	1	1	0.00
21/04/2022	R209 On 03-November-22	11.03	Call	Bond Future	2726	3	3	3	0.00
21/04/2022	R209 On 03-November-22	9.50	Call	Bond Future	176	0	0	0	0.00
21/04/2022	R209 On 03-November-22	9.25	Call	Bond Future	96	0	0	0	8,000.00
21/04/2022	R209 On 03-November-22	9.25	Put	Bond Future	9754	10	10	10	0.00
21/04/2022	R209 On 03-November-22	9.50	Put	Bond Future	8264	9	8	9	0.00
21/04/2022	R209 On 03-November-22	10.50	Put	Bond Future	3621	4	4	4	0.00
21/04/2022	R209 On 03-November-22	11.03	Put	Bond Future	2105	2	2	2	0.00
21/04/2022	R209 On 03-November-22	10.00	Put	Bond Future	5637	6	6	6	8,000.00
21/04/2022	R209 On 03-November-22	11.02	Put	Bond Future	2127	2	2	2	0.00
21/04/2022	R209 On 03-November-22	11.01	Put	Bond Future	2149	2	2	2	0.00
21/04/2022	R209 On 03-November-22	11.00	Put	Bond Future	2172	2	2	2	8,000.00
21/04/2022	R209 On 03-November-22	11.50	Put	Bond Future	1282	1	1	1	0.00
21/04/2022	R209 On 02-February-23			Bond Future	11.04	68.9889	69.3744	68.9889	0.00
21/04/2022	R209 On 02-February-23	10.80	Call	Bond Future	2232	2	2	2	0.00
21/04/2022	R209 On 02-February-23	10.79	Call	Bond Future	2208	2	2	2	0.00
21/04/2022	R209 On 02-February-23	10.78	Call	Bond Future	2184	2	2	2	0.00
21/04/2022	R209 On 02-February-23	10.80	Put	Bond Future	3516	4	4	4	0.00
21/04/2022	R209 On 02-February-23	10.78	Put	Bond Future	3576	4	4	4	0.00
21/04/2022	R209 On 02-February-23	10.79	Put	Bond Future	3546	4	4	4	0.00
21/04/2022	R209 On 04-May-23			Bond Future	11.18	67.8101	67.3944	67.8101	0.00
21/04/2022	R209 On 04-May-23	11.11	Call	Bond Future	0	0	0	0	0.00
21/04/2022	R209 On 04-May-23	11.10	Call	Bond Future	0	0	0	0	0.00
21/04/2022	R209 On 04-May-23	11.09	Call	Bond Future	0	0	0	0	0.00
21/04/2022	R209 On 04-May-23	11.09	Put	Bond Future	467	0	0	0	0.00
21/04/2022	R209 On 04-May-23	11.10	Put	Bond Future	416	0	0	0	0.00
21/04/2022	R209 On 04-May-23	11.11	Put	Bond Future	364	0	0	0	0.00
21/04/2022	R210 On 05-May-22			Bond Future	219.90	220.5010	219.9023	220.5010	988.00
21/04/2022	R210 On 04-August-22			Bond Future	222.93	223.5428	222.9331	223.5428	931.00
21/04/2022	R210 On 03-November-22			Bond Future	223.23	223.8516	223.2320	223.8516	0.00
21/04/2022	R210 On 02-February-23			Bond Future	227.02	227.6535	227.0213	227.6535	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
21/04/2022	R210 On 04-May-23			Bond Future	227.85	227.6800	227.8508	227.6800	0.00
21/04/2022	R213 On 05-May-22			Bond Future	10.11	83.2699	83.4852	83.2699	22,222.00
21/04/2022	R213 On 05-May-22	10.65	Call	Bond Future	2724	3	3	3	0.00
21/04/2022	R213 On 05-May-22	10.64	Call	Bond Future	2677	2	3	2	0.00
21/04/2022	R213 On 05-May-22	10.63	Call	Bond Future	2632	2	3	2	0.00
21/04/2022	R213 On 05-May-22	10.65	Put	Bond Future	38	0	0	0	0.00
21/04/2022	R213 On 05-May-22	10.64	Put	Bond Future	40	0	0	0	0.00
21/04/2022	R213 On 05-May-22	10.63	Put	Bond Future	43	0	0	0	0.00
21/04/2022	R213 On 04-August-22			Bond Future	10.31	84.3619	84.5791	84.3619	12,699.00
21/04/2022	R213 On 04-August-22	9.90	Call	Bond Future	795	1	1	1	0.00
21/04/2022	R213 On 04-August-22	9.88	Call	Bond Future	762	1	1	1	0.00
21/04/2022	R213 On 04-August-22	9.89	Call	Bond Future	778	1	1	1	0.00
21/04/2022	R213 On 04-August-22	9.90	Put	Bond Future	2828	3	3	3	0.00
21/04/2022	R213 On 04-August-22	9.88	Put	Bond Future	2897	3	3	3	0.00
21/04/2022	R213 On 04-August-22	9.89	Put	Bond Future	2862	3	3	3	0.00
21/04/2022	R213 On 03-November-22			Bond Future	10.49	82.0542	82.2740	82.0542	0.00
21/04/2022	R213 On 03-November-22	10.40	Call	Bond Future	2002	2	2	2	0.00
21/04/2022	R213 On 03-November-22	9.98	Call	Bond Future	1137	1	1	1	0.00
21/04/2022	R213 On 03-November-22	10.19	Call	Bond Future	1530	1	2	1	0.00
21/04/2022	R213 On 03-November-22	9.84	Call	Bond Future	916	1	1	1	0.00
21/04/2022	R213 On 03-November-22	9.13	Call	Bond Future	217	0	0	0	200.00
21/04/2022	R213 On 03-November-22	10.38	Call	Bond Future	1954	2	2	2	0.00
21/04/2022	R213 On 03-November-22	10.39	Call	Bond Future	1978	2	2	2	0.00
21/04/2022	R213 On 03-November-22	9.19	Call	Bond Future	251	0	0	0	476.00
21/04/2022	R213 On 03-November-22	10.37	Call	Bond Future	1930	2	2	2	0.00
21/04/2022	R213 On 03-November-22	10.37	Put	Bond Future	2500	3	2	3	200.00
21/04/2022	R213 On 03-November-22	9.19	Put	Bond Future	6758	7	7	7	0.00
21/04/2022	R213 On 03-November-22	10.39	Put	Bond Future	2452	3	2	3	0.00
21/04/2022	R213 On 03-November-22	10.38	Put	Bond Future	2476	3	2	3	0.00
21/04/2022	R213 On 03-November-22	9.13	Put	Bond Future	7039	7	7	7	0.00
21/04/2022	R213 On 03-November-22	9.84	Put	Bond Future	4087	4	4	4	476.00
21/04/2022	R213 On 03-November-22	10.19	Put	Bond Future	2972	3	3	3	476.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2022	R213 On 03-November-22	9.98	Put	Bond Future	3611	4	4	4	200.00
21/04/2022	R213 On 03-November-22	10.40	Put	Bond Future	2428	3	2	3	0.00
21/04/2022	R213 On 02-February-23			Bond Future	10.65	83.4660	83.6887	83.4660	0.00
21/04/2022	R213 On 02-February-23	10.43	Call	Bond Future	2079	2	2	2	912.00
21/04/2022	R213 On 02-February-23	10.22	Call	Bond Future	1650	2	2	2	0.00
21/04/2022	R213 On 02-February-23	9.16	Call	Bond Future	350	0	0	0	476.00
21/04/2022	R213 On 02-February-23	10.21	Call	Bond Future	1630	2	2	2	0.00
21/04/2022	R213 On 02-February-23	12.20	Call	Bond Future	7518	7	8	7	0.00
21/04/2022	R213 On 02-February-23	10.01	Call	Bond Future	1276	1	1	1	0.00
21/04/2022	R213 On 02-February-23	10.23	Call	Bond Future	1669	2	2	2	0.00
21/04/2022	R213 On 02-February-23	10.35	Call	Bond Future	1909	2	2	2	0.00
21/04/2022	R213 On 02-February-23	10.35	Put	Bond Future	3292	3	3	3	476.00
21/04/2022	R213 On 02-February-23	12.20	Put	Bond Future	704	1	1	1	912.00
21/04/2022	R213 On 02-February-23	10.22	Put	Bond Future	3651	4	4	4	0.00
21/04/2022	R213 On 02-February-23	10.43	Put	Bond Future	3084	3	3	3	0.00
21/04/2022	R213 On 02-February-23	10.21	Put	Bond Future	3680	4	4	4	0.00
21/04/2022	R213 On 02-February-23	9.16	Put	Bond Future	7625	8	8	8	0.00
21/04/2022	R213 On 02-February-23	10.01	Put	Bond Future	4290	4	4	4	476.00
21/04/2022	R213 On 02-February-23	10.23	Put	Bond Future	3622	4	4	4	0.00
21/04/2022	R213 On 04-May-23			Bond Future	10.81	81.8698	81.5344	81.8698	0.00
21/04/2022	R213 On 04-May-23	10.74	Call	Bond Future	0	0	0	0	0.00
21/04/2022	R213 On 04-May-23	10.73	Call	Bond Future	0	0	0	0	0.00
21/04/2022	R213 On 04-May-23	10.75	Call	Bond Future	0	0	0	0	0.00
21/04/2022	R213 On 04-May-23	10.75	Put	Bond Future	290	0	0	0	0.00
21/04/2022	R213 On 04-May-23	10.73	Put	Bond Future	381	0	0	0	0.00
21/04/2022	R213 On 04-May-23	10.74	Put	Bond Future	335	0	0	0	0.00
21/04/2022	R214 On 05-May-22			Bond Future	10.87	66.0745	66.5441	66.0745	9,531.00
21/04/2022	R214 On 05-May-22	11.73	Call	Bond Future	4678	4	5	4	0.00
21/04/2022	R214 On 05-May-22	11.74	Call	Bond Future	4729	4	5	4	0.00
21/04/2022	R214 On 05-May-22	11.75	Call	Bond Future	4779	4	5	4	0.00
21/04/2022	R214 On 05-May-22	11.73	Put	Bond Future	6	0	0	0	0.00
21/04/2022	R214 On 05-May-22	11.74	Put	Bond Future	5	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
21/04/2022	R214 On 05-May-22	11.75	Put	Bond Future	5	0	0	0	0.00
21/04/2022	R214 On 04-August-22			Bond Future	11.03	66.9391	67.4142	66.9391	14,860.00
21/04/2022	R214 On 04-August-22	10.97	Call	Bond Future	1731	2	2	2	0.00
21/04/2022	R214 On 04-August-22	10.98	Call	Bond Future	1759	2	2	2	0.00
21/04/2022	R214 On 04-August-22	10.99	Call	Bond Future	1788	2	2	2	0.00
21/04/2022	R214 On 04-August-22	10.98	Put	Bond Future	2027	2	2	2	0.00
21/04/2022	R214 On 04-August-22	10.99	Put	Bond Future	1999	2	2	2	0.00
21/04/2022	R214 On 04-August-22	10.97	Put	Bond Future	2056	2	2	2	0.00
21/04/2022	R214 On 03-November-22			Bond Future	11.17	64.6316	65.1131	64.6316	0.00
21/04/2022	R214 On 03-November-22	11.36	Call	Bond Future	3085	3	3	3	0.00
21/04/2022	R214 On 03-November-22	11.35	Call	Bond Future	3053	3	3	3	0.00
21/04/2022	R214 On 03-November-22	11.34	Call	Bond Future	3021	3	3	3	0.00
21/04/2022	R214 On 03-November-22	11.36	Put	Bond Future	2066	2	2	2	0.00
21/04/2022	R214 On 03-November-22	11.35	Put	Bond Future	2087	2	2	2	0.00
21/04/2022	R214 On 03-November-22	11.34	Put	Bond Future	2109	2	2	2	0.00
21/04/2022	R214 On 02-February-23			Bond Future	11.30	65.7461	66.2351	65.7461	0.00
21/04/2022	R214 On 02-February-23	11.09	Call	Bond Future	2454	2	2	2	0.00
21/04/2022	R214 On 02-February-23	11.07	Call	Bond Future	2404	2	2	2	0.00
21/04/2022	R214 On 02-February-23	11.08	Call	Bond Future	2429	2	2	2	0.00
21/04/2022	R214 On 02-February-23	11.08	Put	Bond Future	3618	4	4	4	0.00
21/04/2022	R214 On 02-February-23	11.07	Put	Bond Future	3649	4	4	4	0.00
21/04/2022	R214 On 02-February-23	11.09	Put	Bond Future	3588	4	4	4	0.00
21/04/2022	R214 On 04-May-23			Bond Future	11.43	64.3594	64.0440	64.3594	0.00
21/04/2022	R214 On 04-May-23	11.38	Call	Bond Future	0	0	0	0	0.00
21/04/2022	R214 On 04-May-23	11.36	Call	Bond Future	0	0	0	0	0.00
21/04/2022	R214 On 04-May-23	11.37	Call	Bond Future	0	0	0	0	0.00
21/04/2022	R214 On 04-May-23	11.36	Put	Bond Future	369	0	0	0	0.00
21/04/2022	R214 On 04-May-23	11.37	Put	Bond Future	315	0	0	0	0.00
21/04/2022	R214 On 04-May-23	11.38	Put	Bond Future	262	0	0	0	0.00
21/04/2022	R248 On 05-May-22			Bond Future	10.85	83.0431	83.6015	83.0431	134,025.00
21/04/2022	R248 On 05-May-22	11.81	Call	Bond Future	6516	6	7	6	0.00
21/04/2022	R248 On 05-May-22	11.79	Call	Bond Future	6391	6	6	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
21/04/2022	R248 On 05-May-22	11.80	Call	Bond Future	6453	6	6	6	0.00
21/04/2022	R248 On 05-May-22	11.79	Put	Bond Future	4	0	0	0	0.00
21/04/2022	R248 On 05-May-22	11.81	Put	Bond Future	3	0	0	0	0.00
21/04/2022	R248 On 05-May-22	11.80	Put	Bond Future	4	0	0	0	0.00
21/04/2022	R248 On 04-August-22			Bond Future	11.01	84.1299	84.6947	84.1299	178,768.00
21/04/2022	R248 On 04-August-22	11.00	Call	Bond Future	2363	2	2	2	0.00
21/04/2022	R248 On 04-August-22	10.90	Call	Bond Future	2010	2	2	2	1,700.00
21/04/2022	R248 On 04-August-22	10.40	Call	Bond Future	702	1	1	1	0.00
21/04/2022	R248 On 04-August-22	9.70	Call	Bond Future	52	0	0	0	0.00
21/04/2022	R248 On 04-August-22	10.98	Call	Bond Future	2290	2	2	2	0.00
21/04/2022	R248 On 04-August-22	10.20	Call	Bond Future	390	0	0	0	1,700.00
21/04/2022	R248 On 04-August-22	10.99	Call	Bond Future	2327	2	2	2	0.00
21/04/2022	R248 On 04-August-22	10.99	Put	Bond Future	2437	3	2	3	0.00
21/04/2022	R248 On 04-August-22	10.40	Put	Bond Future	5195	6	5	6	0.00
21/04/2022	R248 On 04-August-22	10.98	Put	Bond Future	2472	3	2	3	0.00
21/04/2022	R248 On 04-August-22	9.70	Put	Bond Future	10299	11	10	11	0.00
21/04/2022	R248 On 04-August-22	10.20	Put	Bond Future	6463	7	6	7	0.00
21/04/2022	R248 On 04-August-22	10.90	Put	Bond Future	2764	3	3	3	0.00
21/04/2022	R248 On 04-August-22	11.00	Put	Bond Future	2403	3	2	3	0.00
21/04/2022	R248 On 03-November-22			Bond Future	11.15	80.9362	81.5087	80.9362	0.00
21/04/2022	R248 On 03-November-22	11.30	Call	Bond Future	3727	3	4	3	0.00
21/04/2022	R248 On 03-November-22	11.31	Call	Bond Future	3768	3	4	3	0.00
21/04/2022	R248 On 03-November-22	11.32	Call	Bond Future	3808	3	4	3	0.00
21/04/2022	R248 On 03-November-22	11.30	Put	Bond Future	2689	3	3	3	0.00
21/04/2022	R248 On 03-November-22	11.31	Put	Bond Future	2661	3	3	3	0.00
21/04/2022	R248 On 03-November-22	11.32	Put	Bond Future	2634	3	3	3	0.00
21/04/2022	R248 On 02-February-23			Bond Future	11.27	82.3321	82.9134	82.3321	0.00
21/04/2022	R248 On 02-February-23	11.06	Call	Bond Future	3060	3	3	3	0.00
21/04/2022	R248 On 02-February-23	11.07	Call	Bond Future	3092	3	3	3	0.00
21/04/2022	R248 On 02-February-23	11.08	Call	Bond Future	3124	3	3	3	0.00
21/04/2022	R248 On 02-February-23	11.08	Put	Bond Future	4447	5	4	5	0.00
21/04/2022	R248 On 02-February-23	11.07	Put	Bond Future	4485	5	4	5	0.00
21/04/2022	R248 On 02-February-23	11.06	Put	Bond Future	4523	5	5	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
21/04/2022	R248 On 04-May-23			Bond Future	11.40	80.2764	79.8606	80.2764	0.00
21/04/2022	R248 On 04-May-23	11.33	Call	Bond Future	0	0	0	0	0.00
21/04/2022	R248 On 04-May-23	11.34	Call	Bond Future	0	0	0	0	0.00
21/04/2022	R248 On 04-May-23	11.35	Call	Bond Future	0	0	0	0	0.00
21/04/2022	R248 On 04-May-23	11.35	Put	Bond Future	349	0	0	0	0.00
21/04/2022	R248 On 04-May-23	11.34	Put	Bond Future	416	0	0	0	0.00
21/04/2022	R248 On 04-May-23	11.33	Put	Bond Future	483	0	0	0	0.00