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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/04/2022 TO: 20/04/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2022	2025 On 05-May-22			Bond Future	160.37	160.6707	160.3680	160.6707	611.00
20/04/2022	2025 On 04-August-22			Bond Future	160.95	161.2705	160.9453	161.2705	6,802.00
20/04/2022	2025 On 03-November-22			Bond Future	163.29	163.6252	163.2927	163.6252	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
20/04/2022	2025 On 02-February-23			Bond Future	164.39	164.7414	164.3901	164.7414	0.00
20/04/2022	2025 On 04-May-23			Bond Future	164.74	164.7400	164.7400	164.7400	0.00
20/04/2022	2029 On 05-May-22			Bond Future	117.93	118.1450	117.9258	118.1450	2,554.00
20/04/2022	2029 On 04-August-22			Bond Future	119.55	119.7796	119.5526	119.7796	3,568.00
20/04/2022	2029 On 03-November-22			Bond Future	120.06	120.2963	120.0570	120.2963	0.00
20/04/2022	2029 On 02-February-23			Bond Future	122.10	122.3421	122.0955	122.3421	0.00
20/04/2022	2029 On 04-May-23			Bond Future	122.34	122.3400	122.3400	122.3400	0.00
20/04/2022	2030 On 05-May-22			Bond Future	9.91	91.8413	92.0291	91.8413	71,974.00
20/04/2022	2030 On 05-May-22	7.73	Call	Bond Future	0	0	0	0	200.00
20/04/2022	2030 On 05-May-22	11.04	Call	Bond Future	5401	5	5	5	0.00
20/04/2022	2030 On 05-May-22	10.19	Call	Bond Future	1564	1	2	1	0.00
20/04/2022	2030 On 05-May-22	10.20	Call	Bond Future	1604	1	2	1	0.00
20/04/2022	2030 On 05-May-22	9.35	Call	Bond Future	15	0	0	0	0.00
20/04/2022	2030 On 05-May-22	9.65	Call	Bond Future	165	0	0	0	0.00
20/04/2022	2030 On 05-May-22	8.81	Call	Bond Future	0	0	0	0	200.00
20/04/2022	2030 On 05-May-22	8.89	Call	Bond Future	0	0	0	0	1,800.00
20/04/2022	2030 On 05-May-22	9.60	Call	Bond Future	119	0	0	0	0.00
20/04/2022	2030 On 05-May-22	8.14	Call	Bond Future	0	0	0	0	1,800.00
20/04/2022	2030 On 05-May-22	8.47	Call	Bond Future	0	0	0	0	1,073.00
20/04/2022	2030 On 05-May-22	10.21	Call	Bond Future	1644	2	2	2	0.00
20/04/2022	2030 On 05-May-22	9.95	Call	Bond Future	733	1	1	1	0.00
20/04/2022	2030 On 05-May-22	9.15	Call	Bond Future	2	0	0	0	7,500.00
20/04/2022	2030 On 05-May-22	9.15	Put	Bond Future	3866	4	4	4	0.00
20/04/2022	2030 On 05-May-22	9.65	Put	Bond Future	1457	2	1	2	5,000.00
20/04/2022	2030 On 05-May-22	8.81	Put	Bond Future	5666	6	6	6	0.00
20/04/2022	2030 On 05-May-22	8.89	Put	Bond Future	5238	5	5	5	0.00
20/04/2022	2030 On 05-May-22	10.21	Put	Bond Future	161	0	0	0	0.00
20/04/2022	2030 On 05-May-22	8.14	Put	Bond Future	9348	10	9	10	0.00
20/04/2022	2030 On 05-May-22	9.60	Put	Bond Future	1664	2	2	2	5,000.00
20/04/2022	2030 On 05-May-22	9.35	Put	Bond Future	2839	3	3	3	1,073.00
20/04/2022	2030 On 05-May-22	10.20	Put	Bond Future	169	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
20/04/2022	2030 On 05-May-22	10.19	Put	Bond Future	178	0	0	0	0.00
20/04/2022	2030 On 05-May-22	11.04	Put	Bond Future	1	0	0	0	1,800.00
20/04/2022	2030 On 05-May-22	9.95	Put	Bond Future	525	1	1	1	1,073.00
20/04/2022	2030 On 05-May-22	7.73	Put	Bond Future	11689	12	12	12	0.00
20/04/2022	2030 On 05-May-22	8.47	Put	Bond Future	7512	8	8	8	0.00
20/04/2022	2030 On 04-August-22			Bond Future	10.12	89.0831	89.2698	89.0831	85,500.00
20/04/2022	2030 On 04-August-22	9.05	Call	Bond Future	146	0	0	0	800.00
20/04/2022	2030 On 04-August-22	9.54	Call	Bond Future	549	1	1	1	0.00
20/04/2022	2030 On 04-August-22	8.30	Call	Bond Future	15	0	0	0	800.00
20/04/2022	2030 On 04-August-22	9.55	Call	Bond Future	562	1	1	1	0.00
20/04/2022	2030 On 04-August-22	9.56	Call	Bond Future	575	1	1	1	0.00
20/04/2022	2030 On 04-August-22	10.95	Call	Bond Future	4326	4	4	4	0.00
20/04/2022	2030 On 04-August-22	10.95	Put	Bond Future	473	1	0	1	800.00
20/04/2022	2030 On 04-August-22	9.56	Put	Bond Future	3321	3	3	3	0.00
20/04/2022	2030 On 04-August-22	9.55	Put	Bond Future	3357	4	3	4	0.00
20/04/2022	2030 On 04-August-22	8.30	Put	Bond Future	9312	9	9	9	0.00
20/04/2022	2030 On 04-August-22	9.54	Put	Bond Future	3394	4	3	4	0.00
20/04/2022	2030 On 04-August-22	9.05	Put	Bond Future	5474	6	5	6	0.00
20/04/2022	2030 On 03-November-22			Bond Future	10.32	90.3643	90.5521	90.3643	0.00
20/04/2022	2030 On 03-November-22	10.09	Call	Bond Future	1646	2	2	2	0.00
20/04/2022	2030 On 03-November-22	10.08	Call	Bond Future	1625	2	2	2	0.00
20/04/2022	2030 On 03-November-22	10.10	Call	Bond Future	1667	2	2	2	0.00
20/04/2022	2030 On 03-November-22	10.10	Put	Bond Future	2672	3	3	3	0.00
20/04/2022	2030 On 03-November-22	10.08	Put	Bond Future	2724	3	3	3	0.00
20/04/2022	2030 On 03-November-22	10.09	Put	Bond Future	2698	3	3	3	0.00
20/04/2022	2030 On 02-February-23			Bond Future	10.48	87.8777	88.0661	87.8777	0.00
20/04/2022	2030 On 02-February-23	10.01	Call	Bond Future	1576	2	2	2	0.00
20/04/2022	2030 On 02-February-23	9.94	Call	Bond Future	1454	1	1	1	0.00
20/04/2022	2030 On 02-February-23	8.81	Call	Bond Future	263	0	0	0	102.00
20/04/2022	2030 On 02-February-23	9.99	Call	Bond Future	1541	1	2	1	0.00
20/04/2022	2030 On 02-February-23	10.00	Call	Bond Future	1558	1	2	1	0.00
20/04/2022	2030 On 02-February-23	9.20	Call	Bond Future	511	0	1	0	0.00
20/04/2022	2030 On 02-February-23	9.66	Call	Bond Future	1024	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
20/04/2022	2030 On 02-February-23	9.80	Call	Bond Future	1228	1	1	1	0.00
20/04/2022	2030 On 02-February-23	8.81	Put	Bond Future	8191	8	8	8	0.00
20/04/2022	2030 On 02-February-23	9.66	Put	Bond Future	4819	5	5	5	102.00
20/04/2022	2030 On 02-February-23	9.20	Put	Bond Future	6514	7	7	7	0.00
20/04/2022	2030 On 02-February-23	10.01	Put	Bond Future	3736	4	4	4	0.00
20/04/2022	2030 On 02-February-23	9.94	Put	Bond Future	3938	4	4	4	102.00
20/04/2022	2030 On 02-February-23	9.99	Put	Bond Future	3792	4	4	4	0.00
20/04/2022	2030 On 02-February-23	10.00	Put	Bond Future	3764	4	4	4	0.00
20/04/2022	2030 On 02-February-23	9.80	Put	Bond Future	4365	4	4	4	0.00
20/04/2022	2030 On 04-May-23			Bond Future	10.53	10.5300	90.1580	10.5300	0.00
20/04/2022	2030 On 04-May-23	10.54	Call	Bond Future	44	0	0	0	0.00
20/04/2022	2030 On 04-May-23	10.53	Call	Bond Future	0	0	0	0	0.00
20/04/2022	2030 On 04-May-23	10.52	Call	Bond Future	0	0	0	0	0.00
20/04/2022	2030 On 04-May-23	10.52	Put	Bond Future	44	0	0	0	0.00
20/04/2022	2030 On 04-May-23	10.53	Put	Bond Future	0	0	0	0	0.00
20/04/2022	2030 On 04-May-23	10.54	Put	Bond Future	0	0	0	0	0.00
20/04/2022	2032 On 05-May-22			Bond Future	10.30	88.1498	88.3287	88.1498	129,250.00
20/04/2022	2032 On 05-May-22	9.58	Call	Bond Future	2	0	0	0	780.00
20/04/2022	2032 On 05-May-22	10.18	Call	Bond Future	406	0	0	0	780.00
20/04/2022	2032 On 05-May-22	11.02	Call	Bond Future	3900	4	4	4	0.00
20/04/2022	2032 On 05-May-22	10.29	Call	Bond Future	674	1	1	1	993.00
20/04/2022	2032 On 05-May-22	11.04	Call	Bond Future	4003	4	4	4	0.00
20/04/2022	2032 On 05-May-22	11.18	Call	Bond Future	4723	5	5	5	0.00
20/04/2022	2032 On 05-May-22	10.98	Call	Bond Future	3694	4	4	4	0.00
20/04/2022	2032 On 05-May-22	11.03	Call	Bond Future	3951	4	4	4	0.00
20/04/2022	2032 On 05-May-22	11.03	Put	Bond Future	17	0	0	0	0.00
20/04/2022	2032 On 05-May-22	10.98	Put	Bond Future	23	0	0	0	993.00
20/04/2022	2032 On 05-May-22	11.02	Put	Bond Future	18	0	0	0	0.00
20/04/2022	2032 On 05-May-22	11.18	Put	Bond Future	6	0	0	0	780.00
20/04/2022	2032 On 05-May-22	10.29	Put	Bond Future	753	1	1	1	0.00
20/04/2022	2032 On 05-May-22	11.04	Put	Bond Future	15	0	0	0	0.00
20/04/2022	2032 On 05-May-22	10.18	Put	Bond Future	1103	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
20/04/2022	2032 On 05-May-22	9.58	Put	Bond Future	4178	4	4	4	0.00
20/04/2022	2032 On 04-August-22			Bond Future	10.50	89.3473	89.5251	89.3473	43,156.00
20/04/2022	2032 On 04-August-22	11.60	Call	Bond Future	6078	6	6	6	0.00
20/04/2022	2032 On 04-August-22	11.89	Call	Bond Future	7361	7	7	7	0.00
20/04/2022	2032 On 04-August-22	10.10	Call	Bond Future	901	1	1	1	1,300.00
20/04/2022	2032 On 04-August-22	10.20	Call	Bond Future	1100	1	1	1	0.00
20/04/2022	2032 On 04-August-22	10.21	Call	Bond Future	1122	1	1	1	0.00
20/04/2022	2032 On 04-August-22	10.22	Call	Bond Future	1143	1	1	1	0.00
20/04/2022	2032 On 04-August-22	9.40	Call	Bond Future	126	0	0	0	1,300.00
20/04/2022	2032 On 04-August-22	9.72	Call	Bond Future	362	0	0	0	800.00
20/04/2022	2032 On 04-August-22	8.97	Call	Bond Future	18	0	0	0	800.00
20/04/2022	2032 On 04-August-22	8.97	Put	Bond Future	8869	9	9	9	0.00
20/04/2022	2032 On 04-August-22	9.72	Put	Bond Future	4727	5	5	5	0.00
20/04/2022	2032 On 04-August-22	9.40	Put	Bond Future	6370	7	6	7	0.00
20/04/2022	2032 On 04-August-22	10.20	Put	Bond Future	2740	3	3	3	0.00
20/04/2022	2032 On 04-August-22	10.21	Put	Bond Future	2706	3	3	3	0.00
20/04/2022	2032 On 04-August-22	10.22	Put	Bond Future	2671	3	3	3	0.00
20/04/2022	2032 On 04-August-22	10.10	Put	Bond Future	3099	3	3	3	0.00
20/04/2022	2032 On 04-August-22	11.89	Put	Bond Future	229	0	0	0	0.00
20/04/2022	2032 On 04-August-22	11.60	Put	Bond Future	365	0	0	0	800.00
20/04/2022	2032 On 03-November-22			Bond Future	10.68	86.4805	86.6593	86.4805	0.00
20/04/2022	2032 On 03-November-22	10.67	Call	Bond Future	2353	2	2	2	750.00
20/04/2022	2032 On 03-November-22	11.55	Call	Bond Future	5378	5	5	5	0.00
20/04/2022	2032 On 03-November-22	12.30	Call	Bond Future	8432	8	8	8	0.00
20/04/2022	2032 On 03-November-22	10.49	Call	Bond Future	1885	2	2	2	0.00
20/04/2022	2032 On 03-November-22	10.56	Call	Bond Future	2060	2	2	2	0.00
20/04/2022	2032 On 03-November-22	10.66	Call	Bond Future	2325	2	2	2	0.00
20/04/2022	2032 On 03-November-22	9.46	Call	Bond Future	283	0	0	0	500.00
20/04/2022	2032 On 03-November-22	9.31	Call	Bond Future	206	0	0	0	180.00
20/04/2022	2032 On 03-November-22	10.11	Call	Bond Future	1086	1	1	1	0.00
20/04/2022	2032 On 03-November-22	10.21	Call	Bond Future	1273	1	1	1	500.00
20/04/2022	2032 On 03-November-22	10.16	Call	Bond Future	1177	1	1	1	0.00
20/04/2022	2032 On 03-November-22	9.36	Call	Bond Future	230	0	0	0	454.00

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20/04/2022	2032 On 03-November-22	9.92	Call	Bond Future	776	1	1	1	750.00
20/04/2022	2032 On 03-November-22	9.92	Put	Bond Future	4930	5	5	5	0.00
20/04/2022	2032 On 03-November-22	9.31	Put	Bond Future	7873	8	8	8	0.00
20/04/2022	2032 On 03-November-22	9.36	Put	Bond Future	7602	8	8	8	0.00
20/04/2022	2032 On 03-November-22	9.46	Put	Bond Future	7070	7	7	7	0.00
20/04/2022	2032 On 03-November-22	10.16	Put	Bond Future	3996	4	4	4	180.00
20/04/2022	2032 On 03-November-22	10.56	Put	Bond Future	2713	3	3	3	180.00
20/04/2022	2032 On 03-November-22	10.11	Put	Bond Future	4181	4	4	4	454.00
20/04/2022	2032 On 03-November-22	10.21	Put	Bond Future	3818	4	4	4	0.00
20/04/2022	2032 On 03-November-22	10.66	Put	Bond Future	2447	3	2	3	0.00
20/04/2022	2032 On 03-November-22	10.49	Put	Bond Future	2912	3	3	3	454.00
20/04/2022	2032 On 03-November-22	12.30	Put	Bond Future	440	0	0	0	750.00
20/04/2022	2032 On 03-November-22	11.55	Put	Bond Future	964	1	1	1	500.00
20/04/2022	2032 On 03-November-22	10.67	Put	Bond Future	2422	3	2	3	0.00
20/04/2022	2032 On 02-February-23			Bond Future	10.84	87.9358	88.1152	87.9358	0.00
20/04/2022	2032 On 02-February-23	12.75	Call	Bond Future	9642	9	10	9	0.00
20/04/2022	2032 On 02-February-23	11.84	Call	Bond Future	6173	6	6	6	0.00
20/04/2022	2032 On 02-February-23	9.31	Call	Bond Future	327	0	0	0	454.00
20/04/2022	2032 On 02-February-23	10.39	Call	Bond Future	1763	2	2	2	0.00
20/04/2022	2032 On 02-February-23	10.16	Call	Bond Future	1322	1	1	1	0.00
20/04/2022	2032 On 02-February-23	10.38	Call	Bond Future	1743	2	2	2	0.00
20/04/2022	2032 On 02-February-23	9.92	Call	Bond Future	937	1	1	1	750.00
20/04/2022	2032 On 02-February-23	9.47	Call	Bond Future	430	0	0	0	500.00
20/04/2022	2032 On 02-February-23	10.67	Call	Bond Future	2398	2	2	2	750.00
20/04/2022	2032 On 02-February-23	11.69	Call	Bond Future	5621	5	6	5	0.00
20/04/2022	2032 On 02-February-23	10.40	Call	Bond Future	1784	2	2	2	0.00
20/04/2022	2032 On 02-February-23	10.50	Call	Bond Future	2000	2	2	2	0.00
20/04/2022	2032 On 02-February-23	10.22	Call	Bond Future	1431	1	1	1	500.00
20/04/2022	2032 On 02-February-23	10.22	Put	Bond Future	4714	5	5	5	0.00
20/04/2022	2032 On 02-February-23	10.50	Put	Bond Future	3788	4	4	4	454.00
20/04/2022	2032 On 02-February-23	10.40	Put	Bond Future	4102	4	4	4	0.00
20/04/2022	2032 On 02-February-23	11.69	Put	Bond Future	1415	1	1	1	0.00
20/04/2022	2032 On 02-February-23	10.67	Put	Bond Future	3295	3	3	3	0.00

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20/04/2022	2032 On 02-February-23	9.47	Put	Bond Future	7888	8	8	8	0.00
20/04/2022	2032 On 02-February-23	9.92	Put	Bond Future	5860	6	6	6	0.00
20/04/2022	2032 On 02-February-23	10.38	Put	Bond Future	4167	4	4	4	0.00
20/04/2022	2032 On 02-February-23	10.16	Put	Bond Future	4930	5	5	5	454.00
20/04/2022	2032 On 02-February-23	10.39	Put	Bond Future	4135	4	4	4	0.00
20/04/2022	2032 On 02-February-23	9.31	Put	Bond Future	8708	9	9	9	0.00
20/04/2022	2032 On 02-February-23	11.84	Put	Bond Future	1252	1	1	1	500.00
20/04/2022	2032 On 02-February-23	12.75	Put	Bond Future	553	1	1	1	750.00
20/04/2022	2032 On 04-May-23			Bond Future	10.88	10.8800	86.1099	10.8800	0.00
20/04/2022	2032 On 04-May-23	10.87	Call	Bond Future	0	0	0	0	0.00
20/04/2022	2032 On 04-May-23	10.88	Call	Bond Future	0	0	0	0	0.00
20/04/2022	2032 On 04-May-23	10.89	Call	Bond Future	50	0	0	0	0.00
20/04/2022	2032 On 04-May-23	10.89	Put	Bond Future	0	0	0	0	0.00
20/04/2022	2032 On 04-May-23	10.88	Put	Bond Future	0	0	0	0	0.00
20/04/2022	2032 On 04-May-23	10.87	Put	Bond Future	51	0	0	0	0.00
20/04/2022	2033 On 05-May-22			Bond Future	113.49	114.2398	113.4934	114.2398	2,162.00
20/04/2022	2033 On 04-August-22			Bond Future	115.06	115.8204	115.0592	115.8204	5,647.00
20/04/2022	2033 On 03-November-22			Bond Future	115.41	116.1973	115.4142	116.1973	0.00
20/04/2022	2033 On 02-February-23			Bond Future	117.37	118.1731	117.3736	118.1731	0.00
20/04/2022	2033 On 04-May-23			Bond Future	118.17	118.1700	118.1700	118.1700	0.00
20/04/2022	2037 On 05-May-22			Bond Future	10.83	85.4379	85.3190	85.4379	53,894.00
20/04/2022	2037 On 05-May-22	11.84	Call	Bond Future	6053	6	6	6	0.00
20/04/2022	2037 On 05-May-22	11.82	Call	Bond Future	5940	6	6	6	0.00
20/04/2022	2037 On 05-May-22	11.83	Call	Bond Future	5996	6	6	6	0.00
20/04/2022	2037 On 05-May-22	11.84	Put	Bond Future	3	0	0	0	0.00
20/04/2022	2037 On 05-May-22	11.82	Put	Bond Future	4	0	0	0	0.00
20/04/2022	2037 On 05-May-22	11.83	Put	Bond Future	4	0	0	0	0.00
20/04/2022	2037 On 04-August-22			Bond Future	11.02	82.3424	82.2185	82.3424	104,317.00
20/04/2022	2037 On 04-August-22	10.91	Call	Bond Future	1775	2	2	2	0.00
20/04/2022	2037 On 04-August-22	11.21	Call	Bond Future	2796	3	3	3	1,050.00
20/04/2022	2037 On 04-August-22	11.42	Call	Bond Future	3640	4	4	4	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2022	2037 On 04-August-22	10.10	Call	Bond Future	253	0	0	0	50.00
20/04/2022	2037 On 04-August-22	11.95	Call	Bond Future	6033	6	6	6	0.00
20/04/2022	2037 On 04-August-22	10.90	Call	Bond Future	1746	2	2	2	0.00
20/04/2022	2037 On 04-August-22	10.89	Call	Bond Future	1717	2	2	2	0.00
20/04/2022	2037 On 04-August-22	10.89	Put	Bond Future	2507	2	3	2	0.00
20/04/2022	2037 On 04-August-22	11.95	Put	Bond Future	551	1	1	1	1,050.00
20/04/2022	2037 On 04-August-22	10.91	Put	Bond Future	2440	2	2	2	0.00
20/04/2022	2037 On 04-August-22	10.10	Put	Bond Future	6225	6	6	6	0.00
20/04/2022	2037 On 04-August-22	10.90	Put	Bond Future	2473	2	2	2	50.00
20/04/2022	2037 On 04-August-22	11.42	Put	Bond Future	1202	1	1	1	50.00
20/04/2022	2037 On 04-August-22	11.21	Put	Bond Future	1615	2	2	2	0.00
20/04/2022	2037 On 03-November-22			Bond Future	11.18	83.5270	83.3998	83.5270	0.00
20/04/2022	2037 On 03-November-22	11.30	Call	Bond Future	3264	3	3	3	0.00
20/04/2022	2037 On 03-November-22	11.32	Call	Bond Future	3334	3	3	3	0.00
20/04/2022	2037 On 03-November-22	11.31	Call	Bond Future	3299	3	3	3	0.00
20/04/2022	2037 On 03-November-22	11.31	Put	Bond Future	2527	2	3	2	0.00
20/04/2022	2037 On 03-November-22	11.30	Put	Bond Future	2552	3	3	3	0.00
20/04/2022	2037 On 03-November-22	11.32	Put	Bond Future	2503	2	3	2	0.00
20/04/2022	2037 On 02-February-23			Bond Future	11.33	80.6757	80.5441	80.6757	0.00
20/04/2022	2037 On 02-February-23	11.05	Call	Bond Future	2519	3	3	3	0.00
20/04/2022	2037 On 02-February-23	11.04	Call	Bond Future	2493	3	2	3	0.00
20/04/2022	2037 On 02-February-23	11.03	Call	Bond Future	2466	3	2	3	0.00
20/04/2022	2037 On 02-February-23	11.03	Put	Bond Future	4257	4	4	4	0.00
20/04/2022	2037 On 02-February-23	11.04	Put	Bond Future	4223	4	4	4	0.00
20/04/2022	2037 On 02-February-23	11.05	Put	Bond Future	4189	4	4	4	0.00
20/04/2022	2037 On 04-May-23			Bond Future	11.31	11.3100	82.9128	11.3100	0.00
20/04/2022	2037 On 04-May-23	11.32	Call	Bond Future	59	0	0	0	0.00
20/04/2022	2037 On 04-May-23	11.30	Call	Bond Future	0	0	0	0	0.00
20/04/2022	2037 On 04-May-23	11.31	Call	Bond Future	0	0	0	0	0.00
20/04/2022	2037 On 04-May-23	11.31	Put	Bond Future	0	0	0	0	0.00
20/04/2022	2037 On 04-May-23	11.30	Put	Bond Future	59	0	0	0	0.00
20/04/2022	2037 On 04-May-23	11.32	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
20/04/2022	2038 On 05-May-22			Bond Future	131.58	132.1530	131.5812	132.1530	1,830.00
20/04/2022	2038 On 04-August-22			Bond Future	131.56	132.1553	131.5570	132.1553	5,129.00
20/04/2022	2038 On 03-November-22			Bond Future	133.48	134.0851	133.4760	134.0851	0.00
20/04/2022	2038 On 02-February-23			Bond Future	133.86	134.4915	133.8585	134.4915	0.00
20/04/2022	2038 On 04-May-23			Bond Future	134.49	134.4900	134.4900	134.4900	0.00
20/04/2022	2040 On 05-May-22			Bond Future	10.96	87.3646	87.2358	87.3646	51,323.00
20/04/2022	2040 On 05-May-22	9.82	Call	Bond Future	0	0	0	0	1,200.00
20/04/2022	2040 On 05-May-22	11.91	Call	Bond Future	6102	6	6	6	0.00
20/04/2022	2040 On 05-May-22	11.90	Call	Bond Future	6042	6	6	6	0.00
20/04/2022	2040 On 05-May-22	13.04	Call	Bond Future	12491	13	12	13	0.00
20/04/2022	2040 On 05-May-22	11.92	Call	Bond Future	6163	6	6	6	0.00
20/04/2022	2040 On 05-May-22	10.57	Call	Bond Future	94	0	0	0	1,200.00
20/04/2022	2040 On 05-May-22	10.57	Put	Bond Future	2830	3	3	3	0.00
20/04/2022	2040 On 05-May-22	11.91	Put	Bond Future	5	0	0	0	0.00
20/04/2022	2040 On 05-May-22	11.92	Put	Bond Future	5	0	0	0	0.00
20/04/2022	2040 On 05-May-22	13.04	Put	Bond Future	0	0	0	0	1,200.00
20/04/2022	2040 On 05-May-22	11.90	Put	Bond Future	6	0	0	0	0.00
20/04/2022	2040 On 05-May-22	9.82	Put	Bond Future	8375	8	8	8	0.00
20/04/2022	2040 On 04-August-22			Bond Future	11.14	84.0449	83.9108	84.0449	60,724.00
20/04/2022	2040 On 04-August-22	11.04	Call	Bond Future	1970	2	2	2	0.00
20/04/2022	2040 On 04-August-22	11.03	Call	Bond Future	1937	2	2	2	0.00
20/04/2022	2040 On 04-August-22	12.24	Call	Bond Future	7313	7	7	7	0.00
20/04/2022	2040 On 04-August-22	9.70	Call	Bond Future	34	0	0	0	460.00
20/04/2022	2040 On 04-August-22	10.70	Call	Bond Future	1046	1	1	1	460.00
20/04/2022	2040 On 04-August-22	11.05	Call	Bond Future	2003	2	2	2	0.00
20/04/2022	2040 On 04-August-22	11.05	Put	Bond Future	2611	3	3	3	0.00
20/04/2022	2040 On 04-August-22	12.24	Put	Bond Future	490	0	0	0	460.00
20/04/2022	2040 On 04-August-22	9.70	Put	Bond Future	10525	10	11	10	0.00
20/04/2022	2040 On 04-August-22	10.70	Put	Bond Future	4057	4	4	4	0.00
20/04/2022	2040 On 04-August-22	11.03	Put	Bond Future	2680	3	3	3	0.00
20/04/2022	2040 On 04-August-22	11.04	Put	Bond Future	2645	3	3	3	0.00
20/04/2022	2040 On 03-November-22			Bond Future	11.30	85.2541	85.1165	85.2541	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
20/04/2022	2040 On 03-November-22	11.41	Call	Bond Future	3435	4	3	4	0.00
20/04/2022	2040 On 03-November-22	11.39	Call	Bond Future	3361	3	3	3	0.00
20/04/2022	2040 On 03-November-22	11.40	Call	Bond Future	3398	3	3	3	0.00
20/04/2022	2040 On 03-November-22	11.41	Put	Bond Future	2733	3	3	3	0.00
20/04/2022	2040 On 03-November-22	11.39	Put	Bond Future	2788	3	3	3	0.00
20/04/2022	2040 On 03-November-22	11.40	Put	Bond Future	2761	3	3	3	0.00
20/04/2022	2040 On 02-February-23			Bond Future	11.44	82.1817	82.0395	82.1817	0.00
20/04/2022	2040 On 02-February-23	11.10	Call	Bond Future	2570	3	3	3	0.00
20/04/2022	2040 On 02-February-23	11.11	Call	Bond Future	2598	3	3	3	0.00
20/04/2022	2040 On 02-February-23	11.12	Call	Bond Future	2626	3	3	3	0.00
20/04/2022	2040 On 02-February-23	11.12	Put	Bond Future	4727	5	5	5	0.00
20/04/2022	2040 On 02-February-23	11.11	Put	Bond Future	4764	5	5	5	0.00
20/04/2022	2040 On 02-February-23	11.10	Put	Bond Future	4803	5	5	5	0.00
20/04/2022	2040 On 04-May-23			Bond Future	11.42	11.4200	84.5202	11.4200	0.00
20/04/2022	2040 On 04-May-23	11.41	Call	Bond Future	0	0	0	0	0.00
20/04/2022	2040 On 04-May-23	11.42	Call	Bond Future	0	0	0	0	0.00
20/04/2022	2040 On 04-May-23	11.43	Call	Bond Future	63	0	0	0	0.00
20/04/2022	2040 On 04-May-23	11.43	Put	Bond Future	0	0	0	0	0.00
20/04/2022	2040 On 04-May-23	11.42	Put	Bond Future	0	0	0	0	0.00
20/04/2022	2040 On 04-May-23	11.41	Put	Bond Future	64	0	0	0	0.00
20/04/2022	2044 On 05-May-22			Bond Future	10.98	84.1103	84.0116	84.1103	46,410.00
20/04/2022	2044 On 05-May-22	11.93	Call	Bond Future	6162	6	6	6	0.00
20/04/2022	2044 On 05-May-22	11.91	Call	Bond Future	6041	6	6	6	0.00
20/04/2022	2044 On 05-May-22	11.92	Call	Bond Future	6101	6	6	6	0.00
20/04/2022	2044 On 05-May-22	11.92	Put	Bond Future	6	0	0	0	0.00
20/04/2022	2044 On 05-May-22	11.91	Put	Bond Future	7	0	0	0	0.00
20/04/2022	2044 On 05-May-22	11.93	Put	Bond Future	6	0	0	0	0.00
20/04/2022	2044 On 04-August-22			Bond Future	11.15	80.8716	80.7682	80.8716	44,026.00
20/04/2022	2044 On 04-August-22	11.10	Call	Bond Future	2170	2	2	2	0.00
20/04/2022	2044 On 04-August-22	11.08	Call	Bond Future	2101	2	2	2	0.00
20/04/2022	2044 On 04-August-22	11.09	Call	Bond Future	2136	2	2	2	0.00
20/04/2022	2044 On 04-August-22	11.09	Put	Bond Future	2577	3	3	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
20/04/2022	2044 On 04-August-22	11.08	Put	Bond Future	2611	3	3	3	0.00
20/04/2022	2044 On 04-August-22	11.10	Put	Bond Future	2544	3	3	3	0.00
20/04/2022	2044 On 03-November-22			Bond Future	11.31	82.0350	81.9288	82.0350	0.00
20/04/2022	2044 On 03-November-22	11.39	Call	Bond Future	3409	3	3	3	0.00
20/04/2022	2044 On 03-November-22	11.40	Call	Bond Future	3446	4	3	4	0.00
20/04/2022	2044 On 03-November-22	11.41	Call	Bond Future	3484	4	3	4	0.00
20/04/2022	2044 On 03-November-22	11.41	Put	Bond Future	2801	3	3	3	0.00
20/04/2022	2044 On 03-November-22	11.40	Put	Bond Future	2829	3	3	3	0.00
20/04/2022	2044 On 03-November-22	11.39	Put	Bond Future	2857	3	3	3	0.00
20/04/2022	2044 On 02-February-23			Bond Future	11.44	79.0338	78.9235	79.0338	0.00
20/04/2022	2044 On 02-February-23	11.16	Call	Bond Future	2802	3	3	3	0.00
20/04/2022	2044 On 02-February-23	11.14	Call	Bond Future	2743	3	3	3	0.00
20/04/2022	2044 On 02-February-23	11.15	Call	Bond Future	2773	3	3	3	0.00
20/04/2022	2044 On 02-February-23	11.15	Put	Bond Future	4699	5	5	5	0.00
20/04/2022	2044 On 02-February-23	11.14	Put	Bond Future	4737	5	5	5	0.00
20/04/2022	2044 On 02-February-23	11.16	Put	Bond Future	4661	5	5	5	0.00
20/04/2022	2044 On 04-May-23			Bond Future	11.42	11.4200	81.2976	11.4200	0.00
20/04/2022	2044 On 04-May-23	11.43	Call	Bond Future	65	0	0	0	0.00
20/04/2022	2044 On 04-May-23	11.41	Call	Bond Future	0	0	0	0	0.00
20/04/2022	2044 On 04-May-23	11.42	Call	Bond Future	0	0	0	0	0.00
20/04/2022	2044 On 04-May-23	11.42	Put	Bond Future	0	0	0	0	0.00
20/04/2022	2044 On 04-May-23	11.41	Put	Bond Future	65	0	0	0	0.00
20/04/2022	2044 On 04-May-23	11.43	Put	Bond Future	0	0	0	0	0.00
20/04/2022	2046 On 05-May-22			Bond Future	121.06	119.6158	121.0569	119.6158	6,004.00
20/04/2022	2046 On 04-August-22			Bond Future	122.73	121.2708	122.7271	121.2708	15,759.00
20/04/2022	2046 On 03-November-22			Bond Future	122.57	121.1056	122.5700	121.1056	0.00
20/04/2022	2046 On 02-February-23			Bond Future	124.65	123.1662	124.6523	123.1662	0.00
20/04/2022	2046 On 04-May-23			Bond Future	123.17	123.1700	123.1700	123.1700	0.00
20/04/2022	2050 On 05-May-22			Bond Future	123.58	125.4379	123.5840	125.4379	1,672.00
20/04/2022	2050 On 04-August-22			Bond Future	123.24	125.1423	123.2430	125.1423	8,534.00
20/04/2022	2050 On 03-November-22			Bond Future	125.04	126.9696	125.0405	126.9696	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
20/04/2022	2050 On 02-February-23			Bond Future	125.07	127.0472	125.0710	127.0472	0.00
20/04/2022	2050 On 04-May-23			Bond Future	127.05	127.0500	127.0500	127.0500	0.00
20/04/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2022	AL37 On 05-May-22			Index Future	818.23	816.4060	818.2340	816.4060	0.00
20/04/2022	AL37 On 04-August-22			Index Future	829.20	827.3570	829.1980	827.3570	0.00
20/04/2022	AL37 On 03-November-22			Index Future	841.21	839.3460	841.2100	839.3460	0.00
20/04/2022	AL37 On 02-February-23			Index Future	855.29	853.3970	855.2850	853.3970	0.00
20/04/2022	AL37 On 04-May-23			Index Future	853.40	853.4000	853.4000	853.4000	0.00
20/04/2022	AL7T On 05-May-22			Index Future	928.20	926.5840	928.1970	926.5840	0.00
20/04/2022	AL7T On 04-August-22			Index Future	940.63	939.0130	940.6340	939.0130	0.00
20/04/2022	AL7T On 03-November-22			Index Future	954.26	952.6200	954.2600	952.6200	0.00
20/04/2022	AL7T On 02-February-23			Index Future	970.23	968.5680	970.2270	968.5680	0.00
20/04/2022	AL7T On 04-May-23			Index Future	968.57	968.5700	968.5700	968.5700	0.00
20/04/2022	ALBI On 05-May-22			Index Future	827.53	827.3460	827.5250	827.3460	128.00
20/04/2022	ALBI On 04-August-22			Index Future	838.61	838.4430	838.6140	838.4430	96.00
20/04/2022	ALBI On 03-November-22			Index Future	850.76	850.5930	850.7610	850.5930	0.00
20/04/2022	ALBI On 02-February-23			Index Future	865.00	864.8330	864.9960	864.8330	0.00
20/04/2022	ALBI On 04-May-23			Index Future	864.83	864.8300	864.8300	864.8300	0.00
20/04/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2022	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
20/04/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/04/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2022	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
20/04/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2022	ES33 On 05-May-22			Bond Future	11.62	75.5477	75.4848	75.5477	87.00
20/04/2022	ES33 On 04-August-22			Bond Future	11.85	76.5929	76.5262	76.5929	263.00
20/04/2022	ES33 On 03-November-22			Bond Future	12.07	73.9294	73.8604	73.9294	0.00
20/04/2022	ES33 On 02-February-23			Bond Future	12.27	75.1904	75.1182	75.1904	0.00
20/04/2022	ES33 On 04-May-23			Bond Future	12.25	12.2500	73.6488	12.2500	0.00
20/04/2022	ES42 On 05-May-22			Bond Future	12.03	73.9506	73.8742	73.9506	1,190.00
20/04/2022	ES42 On 04-August-22			Bond Future	12.23	74.9737	74.8934	74.9737	3,579.00
20/04/2022	ES42 On 03-November-22			Bond Future	12.43	71.8087	71.7260	71.8087	0.00
20/04/2022	ES42 On 02-February-23			Bond Future	12.61	73.0359	72.9498	73.0359	0.00
20/04/2022	ES42 On 04-May-23			Bond Future	12.59	12.5900	71.0380	12.5900	0.00
20/04/2022	GOVI On 05-May-22			GOVI	816.11	815.9040	816.1060	815.9040	557.00
20/04/2022	GOVI On 05-May-22	788.23	Call	GOVI	278760	28	28	28	0.00
20/04/2022	GOVI On 05-May-22	788.24	Call	GOVI	278660	28	28	28	0.00
20/04/2022	GOVI On 05-May-22	788.25	Call	GOVI	278560	28	28	28	0.00
20/04/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
20/04/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
20/04/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
20/04/2022	GOVI On 04-August-22			GOVI	827.04	826.8480	827.0420	826.8480	430.00
20/04/2022	GOVI On 04-August-22	819.26	Call	GOVI	77820	8	8	8	0.00
20/04/2022	GOVI On 04-August-22	819.27	Call	GOVI	77720	8	8	8	0.00
20/04/2022	GOVI On 04-August-22	819.28	Call	GOVI	77620	8	8	8	0.00
20/04/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
20/04/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
20/04/2022	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
20/04/2022	GOVI On 03-November-22			GOVI	839.02	838.8300	839.0220	838.8300	0.00
20/04/2022	GOVI On 03-November-22	820.43	Call	GOVI	185920	18	19	18	0.00
20/04/2022	GOVI On 03-November-22	820.41	Call	GOVI	186120	18	19	18	0.00
20/04/2022	GOVI On 03-November-22	820.42	Call	GOVI	186020	18	19	18	0.00
20/04/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
20/04/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
20/04/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
20/04/2022	GOVI On 02-February-23			GOVI	853.06	852.8720	853.0600	852.8720	0.00
20/04/2022	GOVI On 02-February-23	850.84	Call	GOVI	22200	2	2	2	0.00
20/04/2022	GOVI On 02-February-23	850.82	Call	GOVI	22400	2	2	2	0.00
20/04/2022	GOVI On 02-February-23	850.83	Call	GOVI	22300	2	2	2	0.00
20/04/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
20/04/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
20/04/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
20/04/2022	GOVI On 04-May-23			GOVI	852.87	852.8700	852.8700	852.8700	0.00
20/04/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
20/04/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
20/04/2022	GOVI On 04-May-23	852.86	Call	GOVI	100	0	0	0	0.00
20/04/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
20/04/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
20/04/2022	GOVI On 04-May-23	852.88	Put	GOVI	100	0	0	0	0.00
20/04/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/04/2022	IGOV On 05-May-22			Index Future	319.12	319.7640	319.1150	319.7640	374.00
20/04/2022	IGOV On 04-August-22			Index Future	323.47	324.1330	323.4700	324.1330	109.00
20/04/2022	IGOV On 03-November-22			Index Future	328.23	328.9080	328.2340	328.9080	16.00
20/04/2022	IGOV On 02-February-23			Index Future	333.80	334.4910	333.8020	334.4910	0.00
20/04/2022	IGOV On 04-May-23			Index Future	334.50	334.5000	334.5000	334.5000	0.00
20/04/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
20/04/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
20/04/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
20/04/2022	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
20/04/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
20/04/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
20/04/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
20/04/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/04/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
20/04/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/04/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/04/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/04/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
20/04/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/04/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/04/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/04/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/04/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/04/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
20/04/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.38	95.6150	95.6170	95.6150	0.00
20/04/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.55	95.4850	95.4550	95.4850	0.00
20/04/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.87	95.1350	95.1350	95.1350	0.00
20/04/2022	JBAF On 20-July-22			Jibar Tradeable Future	4.95	95.0400	95.0500	95.0400	0.00
20/04/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.28	94.7100	94.7250	94.7100	0.00
20/04/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.44	94.6000	94.5650	94.6000	0.00
20/04/2022	JBAF On 19-October-22			Jibar Tradeable Future	5.78	94.2200	94.2200	94.2200	0.00
20/04/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.13	93.8700	93.8700	93.8700	68.00
20/04/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.47	93.5450	93.5350	93.5450	0.00
20/04/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.66	93.3300	93.3400	93.3300	0.00
20/04/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.88	93.1350	93.1250	93.1350	75.00
20/04/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.94	93.0750	93.0600	93.0750	72.00
20/04/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.16	92.8500	92.8400	92.8500	0.00
20/04/2022	R023 On 05-May-22			Bond Future	5.56	103.1725	103.1916	103.1725	14,909.00
20/04/2022	R023 On 05-May-22	6.29	Call	Bond Future	580	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
20/04/2022	R023 On 05-May-22	6.30	Call	Bond Future	587	1	1	1	0.00
20/04/2022	R023 On 05-May-22	6.31	Call	Bond Future	595	1	1	1	0.00
20/04/2022	R023 On 05-May-22	6.31	Put	Bond Future	1	0	0	0	0.00
20/04/2022	R023 On 05-May-22	6.30	Put	Bond Future	1	0	0	0	0.00
20/04/2022	R023 On 05-May-22	6.29	Put	Bond Future	1	0	0	0	0.00
20/04/2022	R023 On 04-August-22			Bond Future	5.65	104.5495	104.5649	104.5495	22,183.00
20/04/2022	R023 On 04-August-22	6.03	Call	Bond Future	256	0	0	0	0.00
20/04/2022	R023 On 04-August-22	6.04	Call	Bond Future	260	0	0	0	0.00
20/04/2022	R023 On 04-August-22	6.05	Call	Bond Future	265	0	0	0	0.00
20/04/2022	R023 On 04-August-22	6.05	Put	Bond Future	45	0	0	0	0.00
20/04/2022	R023 On 04-August-22	6.04	Put	Bond Future	45	0	0	0	0.00
20/04/2022	R023 On 04-August-22	6.03	Put	Bond Future	46	0	0	0	0.00
20/04/2022	R023 On 03-November-22			Bond Future	5.37	102.1766	102.1901	102.1766	0.00
20/04/2022	R023 On 03-November-22	6.27	Call	Bond Future	295	0	0	0	0.00
20/04/2022	R023 On 03-November-22	6.25	Call	Bond Future	289	0	0	0	0.00
20/04/2022	R023 On 03-November-22	6.26	Call	Bond Future	292	0	0	0	0.00
20/04/2022	R023 On 03-November-22	6.26	Put	Bond Future	19	0	0	0	0.00
20/04/2022	R023 On 03-November-22	6.25	Put	Bond Future	19	0	0	0	0.00
20/04/2022	R023 On 03-November-22	6.27	Put	Bond Future	19	0	0	0	0.00
20/04/2022	R035 On 05-May-22			Bond Future	10.70	89.1789	89.1263	89.1789	64,851.00
20/04/2022	R035 On 05-May-22	10.82	Call	Bond Future	1251	1	1	1	0.00
20/04/2022	R035 On 05-May-22	12.64	Call	Bond Future	11034	11	11	11	0.00
20/04/2022	R035 On 05-May-22	11.65	Call	Bond Future	5681	6	6	6	0.00
20/04/2022	R035 On 05-May-22	10.72	Call	Bond Future	873	1	1	1	0.00
20/04/2022	R035 On 05-May-22	11.63	Call	Bond Future	5568	6	6	6	0.00
20/04/2022	R035 On 05-May-22	11.64	Call	Bond Future	5625	6	6	6	0.00
20/04/2022	R035 On 05-May-22	11.64	Put	Bond Future	5	0	0	0	0.00
20/04/2022	R035 On 05-May-22	11.63	Put	Bond Future	5	0	0	0	0.00
20/04/2022	R035 On 05-May-22	10.72	Put	Bond Future	739	1	1	1	0.00
20/04/2022	R035 On 05-May-22	11.65	Put	Bond Future	4	0	0	0	0.00
20/04/2022	R035 On 05-May-22	12.64	Put	Bond Future	0	0	0	0	0.00
20/04/2022	R035 On 05-May-22	10.82	Put	Bond Future	496	1	0	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
20/04/2022	R035 On 04-August-22			Bond Future	10.89	90.3501	90.2933	90.3501	97,895.00
20/04/2022	R035 On 04-August-22	10.74	Call	Bond Future	1642	2	2	2	0.00
20/04/2022	R035 On 04-August-22	11.13	Call	Bond Future	2962	3	3	3	0.00
20/04/2022	R035 On 04-August-22	12.18	Call	Bond Future	7685	8	8	8	0.00
20/04/2022	R035 On 04-August-22	10.53	Call	Bond Future	1113	1	1	1	400.00
20/04/2022	R035 On 04-August-22	10.64	Call	Bond Future	1375	1	1	1	0.00
20/04/2022	R035 On 04-August-22	10.72	Call	Bond Future	1586	2	2	2	0.00
20/04/2022	R035 On 04-August-22	10.73	Call	Bond Future	1614	2	2	2	0.00
20/04/2022	R035 On 04-August-22	9.53	Call	Bond Future	43	0	0	0	400.00
20/04/2022	R035 On 04-August-22	9.84	Call	Bond Future	166	0	0	0	100.00
20/04/2022	R035 On 04-August-22	9.84	Put	Bond Future	6922	7	7	7	0.00
20/04/2022	R035 On 04-August-22	10.53	Put	Bond Future	3354	3	3	3	0.00
20/04/2022	R035 On 04-August-22	9.53	Put	Bond Future	8933	9	9	9	0.00
20/04/2022	R035 On 04-August-22	10.73	Put	Bond Future	2605	3	3	3	0.00
20/04/2022	R035 On 04-August-22	10.72	Put	Bond Future	2639	3	3	3	0.00
20/04/2022	R035 On 04-August-22	10.64	Put	Bond Future	2925	3	3	3	100.00
20/04/2022	R035 On 04-August-22	11.13	Put	Bond Future	1526	2	2	2	100.00
20/04/2022	R035 On 04-August-22	12.18	Put	Bond Future	323	0	0	0	400.00
20/04/2022	R035 On 04-August-22	10.74	Put	Bond Future	2571	3	3	3	0.00
20/04/2022	R035 On 03-November-22			Bond Future	11.07	87.1850	87.1258	87.1850	0.00
20/04/2022	R035 On 03-November-22	11.14	Call	Bond Future	3008	3	3	3	0.00
20/04/2022	R035 On 03-November-22	11.13	Call	Bond Future	2975	3	3	3	0.00
20/04/2022	R035 On 03-November-22	10.30	Call	Bond Future	921	1	1	1	1,000.00
20/04/2022	R035 On 03-November-22	9.82	Call	Bond Future	316	0	0	0	582.00
20/04/2022	R035 On 03-November-22	11.15	Call	Bond Future	3041	3	3	3	0.00
20/04/2022	R035 On 03-November-22	12.68	Call	Bond Future	9422	9	9	9	0.00
20/04/2022	R035 On 03-November-22	11.05	Call	Bond Future	2714	3	3	3	1,000.00
20/04/2022	R035 On 03-November-22	10.57	Call	Bond Future	1444	1	1	1	0.00
20/04/2022	R035 On 03-November-22	10.99	Call	Bond Future	2527	3	3	3	0.00
20/04/2022	R035 On 03-November-22	10.99	Put	Bond Future	2977	3	3	3	582.00
20/04/2022	R035 On 03-November-22	10.57	Put	Bond Future	4459	4	4	4	582.00
20/04/2022	R035 On 03-November-22	12.68	Put	Bond Future	555	1	1	1	1,000.00
20/04/2022	R035 On 03-November-22	11.15	Put	Bond Future	2541	3	3	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
20/04/2022	R035 On 03-November-22	9.82	Put	Bond Future	8190	8	8	8	0.00
20/04/2022	R035 On 03-November-22	10.30	Put	Bond Future	5644	6	6	6	0.00
20/04/2022	R035 On 03-November-22	11.13	Put	Bond Future	2592	3	3	3	0.00
20/04/2022	R035 On 03-November-22	11.14	Put	Bond Future	2567	3	3	3	0.00
20/04/2022	R035 On 03-November-22	11.05	Put	Bond Future	2806	3	3	3	0.00
20/04/2022	R035 On 02-February-23			Bond Future	11.22	88.6902	88.6276	88.6902	0.00
20/04/2022	R035 On 02-February-23	11.05	Call	Bond Future	2798	3	3	3	1,000.00
20/04/2022	R035 On 02-February-23	11.06	Call	Bond Future	2827	3	3	3	0.00
20/04/2022	R035 On 02-February-23	10.30	Call	Bond Future	1121	1	1	1	1,000.00
20/04/2022	R035 On 02-February-23	13.22	Call	Bond Future	11154	11	11	11	0.00
20/04/2022	R035 On 02-February-23	10.86	Call	Bond Future	2288	2	2	2	0.00
20/04/2022	R035 On 02-February-23	10.87	Call	Bond Future	2314	2	2	2	0.00
20/04/2022	R035 On 02-February-23	10.88	Call	Bond Future	2339	2	2	2	0.00
20/04/2022	R035 On 02-February-23	10.66	Call	Bond Future	1816	2	2	2	0.00
20/04/2022	R035 On 02-February-23	9.81	Call	Bond Future	477	0	0	0	582.00
20/04/2022	R035 On 02-February-23	9.81	Put	Bond Future	9234	9	9	9	0.00
20/04/2022	R035 On 02-February-23	10.30	Put	Bond Future	6691	7	7	7	0.00
20/04/2022	R035 On 02-February-23	10.66	Put	Bond Future	5141	5	5	5	582.00
20/04/2022	R035 On 02-February-23	10.88	Put	Bond Future	4331	4	4	4	0.00
20/04/2022	R035 On 02-February-23	13.22	Put	Bond Future	588	1	1	1	1,000.00
20/04/2022	R035 On 02-February-23	10.87	Put	Bond Future	4365	4	4	4	0.00
20/04/2022	R035 On 02-February-23	10.86	Put	Bond Future	4400	4	4	4	0.00
20/04/2022	R035 On 02-February-23	11.06	Put	Bond Future	3748	4	4	4	582.00
20/04/2022	R035 On 02-February-23	11.05	Put	Bond Future	3779	4	4	4	0.00
20/04/2022	R035 On 04-May-23			Bond Future	11.21	11.2100	86.5748	11.2100	0.00
20/04/2022	R035 On 04-May-23	11.22	Call	Bond Future	58	0	0	0	0.00
20/04/2022	R035 On 04-May-23	11.20	Call	Bond Future	0	0	0	0	0.00
20/04/2022	R035 On 04-May-23	11.21	Call	Bond Future	0	0	0	0	0.00
20/04/2022	R035 On 04-May-23	11.22	Put	Bond Future	0	0	0	0	0.00
20/04/2022	R035 On 04-May-23	11.20	Put	Bond Future	58	0	0	0	0.00
20/04/2022	R035 On 04-May-23	11.21	Put	Bond Future	0	0	0	0	0.00
20/04/2022	R186 On 05-May-22			Bond Future	8.21	112.3861	112.6585	112.3861	53,286.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2022	R186 On 05-May-22	6.73	Call	Bond Future	0	0	0	0	3,600.00
20/04/2022	R186 On 05-May-22	8.64	Call	Bond Future	1737	2	2	2	0.00
20/04/2022	R186 On 05-May-22	8.94	Call	Bond Future	2852	3	3	3	0.00
20/04/2022	R186 On 05-May-22	8.31	Call	Bond Future	700	1	1	1	0.00
20/04/2022	R186 On 05-May-22	8.35	Call	Bond Future	805	1	1	1	454.00
20/04/2022	R186 On 05-May-22	8.30	Call	Bond Future	675	1	1	1	0.00
20/04/2022	R186 On 05-May-22	7.88	Call	Bond Future	73	0	0	0	435.00
20/04/2022	R186 On 05-May-22	7.28	Call	Bond Future	0	0	0	0	435.00
20/04/2022	R186 On 05-May-22	7.48	Call	Bond Future	1	0	0	0	3,600.00
20/04/2022	R186 On 05-May-22	9.18	Call	Bond Future	3765	3	4	3	0.00
20/04/2022	R186 On 05-May-22	8.14	Call	Bond Future	343	0	0	0	454.00
20/04/2022	R186 On 05-May-22	8.32	Call	Bond Future	726	1	1	1	0.00
20/04/2022	R186 On 05-May-22	8.32	Put	Bond Future	302	0	0	0	0.00
20/04/2022	R186 On 05-May-22	8.14	Put	Bond Future	636	1	1	1	0.00
20/04/2022	R186 On 05-May-22	9.18	Put	Bond Future	1	0	0	0	454.00
20/04/2022	R186 On 05-May-22	7.48	Put	Bond Future	2971	3	3	3	0.00
20/04/2022	R186 On 05-May-22	7.28	Put	Bond Future	3796	4	4	4	0.00
20/04/2022	R186 On 05-May-22	7.88	Put	Bond Future	1410	2	1	2	0.00
20/04/2022	R186 On 05-May-22	8.30	Put	Bond Future	331	0	0	0	0.00
20/04/2022	R186 On 05-May-22	8.35	Put	Bond Future	263	0	0	0	0.00
20/04/2022	R186 On 05-May-22	8.31	Put	Bond Future	316	0	0	0	0.00
20/04/2022	R186 On 05-May-22	8.94	Put	Bond Future	7	0	0	0	454.00
20/04/2022	R186 On 05-May-22	8.64	Put	Bond Future	55	0	0	0	4,035.00
20/04/2022	R186 On 05-May-22	6.73	Put	Bond Future	6111	6	6	6	0.00
20/04/2022	R186 On 04-August-22			Bond Future	8.42	108.6248	108.8963	108.6248	66,370.00
20/04/2022	R186 On 04-August-22	8.14	Call	Bond Future	792	1	1	1	0.00
20/04/2022	R186 On 04-August-22	8.13	Call	Bond Future	777	1	1	1	0.00
20/04/2022	R186 On 04-August-22	6.96	Call	Bond Future	25	0	0	0	3,600.00
20/04/2022	R186 On 04-August-22	8.15	Call	Bond Future	807	1	1	1	0.00
20/04/2022	R186 On 04-August-22	9.78	Call	Bond Future	5110	5	5	5	0.00
20/04/2022	R186 On 04-August-22	7.96	Call	Bond Future	550	0	1	0	3,600.00
20/04/2022	R186 On 04-August-22	9.78	Put	Bond Future	132	0	0	0	3,600.00
20/04/2022	R186 On 04-August-22	8.15	Put	Bond Future	1810	2	2	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
20/04/2022	R186 On 04-August-22	6.96	Put	Bond Future	5672	6	6	6	0.00
20/04/2022	R186 On 04-August-22	7.96	Put	Bond Future	2279	2	2	2	0.00
20/04/2022	R186 On 04-August-22	8.13	Put	Bond Future	1856	2	2	2	0.00
20/04/2022	R186 On 04-August-22	8.14	Put	Bond Future	1833	2	2	2	0.00
20/04/2022	R186 On 03-November-22			Bond Future	8.60	110.1861	110.4597	110.1861	0.00
20/04/2022	R186 On 03-November-22	8.55	Call	Bond Future	1555	1	2	1	0.00
20/04/2022	R186 On 03-November-22	8.53	Call	Bond Future	1518	1	2	1	0.00
20/04/2022	R186 On 03-November-22	8.54	Call	Bond Future	1537	1	2	1	0.00
20/04/2022	R186 On 03-November-22	8.54	Put	Bond Future	1759	2	2	2	0.00
20/04/2022	R186 On 03-November-22	8.53	Put	Bond Future	1777	2	2	2	0.00
20/04/2022	R186 On 03-November-22	8.55	Put	Bond Future	1742	2	2	2	0.00
20/04/2022	R186 On 02-February-23			Bond Future	8.75	106.7441	107.0192	106.7441	0.00
20/04/2022	R186 On 02-February-23	8.34	Call	Bond Future	1192	1	1	1	0.00
20/04/2022	R186 On 02-February-23	8.32	Call	Bond Future	1159	1	1	1	0.00
20/04/2022	R186 On 02-February-23	8.33	Call	Bond Future	1175	1	1	1	0.00
20/04/2022	R186 On 02-February-23	8.33	Put	Bond Future	2572	3	3	3	0.00
20/04/2022	R186 On 02-February-23	8.32	Put	Bond Future	2590	3	3	3	0.00
20/04/2022	R186 On 02-February-23	8.34	Put	Bond Future	2555	3	3	3	0.00
20/04/2022	R186 On 04-May-23			Bond Future	8.83	8.8300	109.0668	8.8300	0.00
20/04/2022	R186 On 04-May-23	8.82	Call	Bond Future	0	0	0	0	0.00
20/04/2022	R186 On 04-May-23	8.83	Call	Bond Future	0	0	0	0	0.00
20/04/2022	R186 On 04-May-23	8.84	Call	Bond Future	31	0	0	0	0.00
20/04/2022	R186 On 04-May-23	8.83	Put	Bond Future	0	0	0	0	0.00
20/04/2022	R186 On 04-May-23	8.84	Put	Bond Future	0	0	0	0	0.00
20/04/2022	R186 On 04-May-23	8.82	Put	Bond Future	31	0	0	0	0.00
20/04/2022	R197 On 05-May-22			Bond Future	330.40	330.4366	330.4013	330.4366	640.00
20/04/2022	R197 On 04-August-22			Bond Future	326.50	326.5632	326.5015	326.5632	328.00
20/04/2022	R197 On 03-November-22			Bond Future	331.26	331.3317	331.2637	331.3317	0.00
20/04/2022	R197 On 02-February-23			Bond Future	328.20	328.3214	328.1987	328.3214	0.00
20/04/2022	R197 On 04-May-23			Bond Future	328.32	328.3200	328.3200	328.3200	0.00
20/04/2022	R202 On 05-May-22			Bond Future	251.82	251.7962	251.8244	251.7962	786.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2022	R202 On 04-August-22			Bond Future	250.81	250.7943	250.8060	250.7943	6,489.00
20/04/2022	R202 On 03-November-22			Bond Future	254.46	254.4560	254.4636	254.4560	0.00
20/04/2022	R202 On 02-February-23			Bond Future	254.17	254.1904	254.1675	254.1904	0.00
20/04/2022	R202 On 04-May-23			Bond Future	254.19	254.1900	254.1900	254.1900	0.00
20/04/2022	R209 On 05-May-22			Bond Future	10.66	69.1326	69.0538	69.1326	19,663.00
20/04/2022	R209 On 05-May-22	11.45	Call	Bond Future	4140	4	4	4	0.00
20/04/2022	R209 On 05-May-22	12.00	Call	Bond Future	6809	7	7	7	0.00
20/04/2022	R209 On 05-May-22	10.25	Call	Bond Future	57	0	0	0	0.00
20/04/2022	R209 On 05-May-22	10.75	Call	Bond Future	961	1	1	1	0.00
20/04/2022	R209 On 05-May-22	11.43	Call	Bond Future	4041	4	4	4	0.00
20/04/2022	R209 On 05-May-22	9.50	Call	Bond Future	0	0	0	0	2,975.00
20/04/2022	R209 On 05-May-22	9.75	Call	Bond Future	0	0	0	0	6,525.00
20/04/2022	R209 On 05-May-22	11.44	Call	Bond Future	4090	4	4	4	0.00
20/04/2022	R209 On 05-May-22	11.44	Put	Bond Future	12	0	0	0	0.00
20/04/2022	R209 On 05-May-22	9.75	Put	Bond Future	5286	5	5	5	0.00
20/04/2022	R209 On 05-May-22	9.50	Put	Bond Future	6831	7	7	7	0.00
20/04/2022	R209 On 05-May-22	11.43	Put	Bond Future	13	0	0	0	0.00
20/04/2022	R209 On 05-May-22	10.75	Put	Bond Future	491	0	0	0	1,050.00
20/04/2022	R209 On 05-May-22	10.25	Put	Bond Future	2384	2	2	2	9,000.00
20/04/2022	R209 On 05-May-22	12.00	Put	Bond Future	0	0	0	0	10,050.00
20/04/2022	R209 On 05-May-22	11.45	Put	Bond Future	11	0	0	0	0.00
20/04/2022	R209 On 04-August-22			Bond Future	10.83	70.0718	69.9891	70.0718	3,951.00
20/04/2022	R209 On 04-August-22	10.59	Call	Bond Future	1212	1	1	1	0.00
20/04/2022	R209 On 04-August-22	10.57	Call	Bond Future	1168	1	1	1	0.00
20/04/2022	R209 On 04-August-22	10.58	Call	Bond Future	1190	1	1	1	0.00
20/04/2022	R209 On 04-August-22	10.58	Put	Bond Future	2542	3	3	3	0.00
20/04/2022	R209 On 04-August-22	10.57	Put	Bond Future	2576	3	3	3	0.00
20/04/2022	R209 On 04-August-22	10.59	Put	Bond Future	2510	2	3	2	0.00
20/04/2022	R209 On 03-November-22			Bond Future	10.98	67.9342	67.8492	67.9342	3,610.00
20/04/2022	R209 On 03-November-22	11.50	Call	Bond Future	4040	4	4	4	0.00
20/04/2022	R209 On 03-November-22	11.00	Call	Bond Future	2438	2	2	2	0.00
20/04/2022	R209 On 03-November-22	11.01	Call	Bond Future	2467	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
20/04/2022	R209 On 03-November-22	11.02	Call	Bond Future	2495	3	2	3	0.00
20/04/2022	R209 On 03-November-22	10.00	Call	Bond Future	492	1	0	1	0.00
20/04/2022	R209 On 03-November-22	10.50	Call	Bond Future	1261	1	1	1	0.00
20/04/2022	R209 On 03-November-22	9.50	Call	Bond Future	151	0	0	0	0.00
20/04/2022	R209 On 03-November-22	11.03	Call	Bond Future	2524	3	3	3	0.00
20/04/2022	R209 On 03-November-22	9.25	Call	Bond Future	81	0	0	0	8,000.00
20/04/2022	R209 On 03-November-22	9.25	Put	Bond Future	10118	10	10	10	0.00
20/04/2022	R209 On 03-November-22	11.03	Put	Bond Future	2283	2	2	2	0.00
20/04/2022	R209 On 03-November-22	9.50	Put	Bond Future	8619	9	9	9	0.00
20/04/2022	R209 On 03-November-22	10.50	Put	Bond Future	3871	4	4	4	0.00
20/04/2022	R209 On 03-November-22	10.00	Put	Bond Future	5950	6	6	6	8,000.00
20/04/2022	R209 On 03-November-22	11.02	Put	Bond Future	2306	2	2	2	0.00
20/04/2022	R209 On 03-November-22	11.01	Put	Bond Future	2330	2	2	2	0.00
20/04/2022	R209 On 03-November-22	11.00	Put	Bond Future	2354	2	2	2	8,000.00
20/04/2022	R209 On 03-November-22	11.50	Put	Bond Future	1405	1	1	1	0.00
20/04/2022	R209 On 02-February-23			Bond Future	11.12	69.0772	68.9889	69.0772	0.00
20/04/2022	R209 On 02-February-23	10.80	Call	Bond Future	2068	2	2	2	0.00
20/04/2022	R209 On 02-February-23	10.79	Call	Bond Future	2046	2	2	2	0.00
20/04/2022	R209 On 02-February-23	10.78	Call	Bond Future	2023	2	2	2	0.00
20/04/2022	R209 On 02-February-23	10.80	Put	Bond Future	3738	4	4	4	0.00
20/04/2022	R209 On 02-February-23	10.78	Put	Bond Future	3800	4	4	4	0.00
20/04/2022	R209 On 02-February-23	10.79	Put	Bond Future	3769	4	4	4	0.00
20/04/2022	R209 On 04-May-23			Bond Future	11.10	11.1000	67.8101	11.1000	0.00
20/04/2022	R209 On 04-May-23	11.11	Call	Bond Future	51	0	0	0	0.00
20/04/2022	R209 On 04-May-23	11.10	Call	Bond Future	0	0	0	0	0.00
20/04/2022	R209 On 04-May-23	11.09	Call	Bond Future	0	0	0	0	0.00
20/04/2022	R209 On 04-May-23	11.09	Put	Bond Future	51	0	0	0	0.00
20/04/2022	R209 On 04-May-23	11.10	Put	Bond Future	0	0	0	0	0.00
20/04/2022	R209 On 04-May-23	11.11	Put	Bond Future	0	0	0	0	0.00
20/04/2022	R210 On 05-May-22			Bond Future	220.50	220.4971	220.5010	220.4971	988.00
20/04/2022	R210 On 04-August-22			Bond Future	223.54	223.5477	223.5428	223.5477	928.00
20/04/2022	R210 On 03-November-22			Bond Future	223.85	223.8771	223.8516	223.8771	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
20/04/2022	R210 On 02-February-23			Bond Future	227.65	227.6852	227.6535	227.6852	0.00
20/04/2022	R210 On 04-May-23			Bond Future	227.68	227.6800	227.6800	227.6800	0.00
20/04/2022	R213 On 05-May-22			Bond Future	10.15	83.0564	83.2699	83.0564	25,996.00
20/04/2022	R213 On 05-May-22	10.65	Call	Bond Future	2529	2	3	2	0.00
20/04/2022	R213 On 05-May-22	10.64	Call	Bond Future	2484	2	2	2	0.00
20/04/2022	R213 On 05-May-22	10.63	Call	Bond Future	2439	2	2	2	0.00
20/04/2022	R213 On 05-May-22	10.65	Put	Bond Future	59	0	0	0	0.00
20/04/2022	R213 On 05-May-22	10.64	Put	Bond Future	62	0	0	0	0.00
20/04/2022	R213 On 05-May-22	10.63	Put	Bond Future	66	0	0	0	0.00
20/04/2022	R213 On 04-August-22			Bond Future	10.35	84.1489	84.3619	84.1489	10,583.00
20/04/2022	R213 On 04-August-22	9.90	Call	Bond Future	735	1	1	1	0.00
20/04/2022	R213 On 04-August-22	9.88	Call	Bond Future	704	1	1	1	0.00
20/04/2022	R213 On 04-August-22	9.89	Call	Bond Future	719	1	1	1	0.00
20/04/2022	R213 On 04-August-22	9.90	Put	Bond Future	2985	3	3	3	0.00
20/04/2022	R213 On 04-August-22	9.88	Put	Bond Future	3056	3	3	3	0.00
20/04/2022	R213 On 04-August-22	9.89	Put	Bond Future	3021	3	3	3	0.00
20/04/2022	R213 On 03-November-22			Bond Future	10.54	81.8395	82.0542	81.8395	0.00
20/04/2022	R213 On 03-November-22	10.40	Call	Bond Future	1903	2	2	2	0.00
20/04/2022	R213 On 03-November-22	9.98	Call	Bond Future	1070	1	1	1	0.00
20/04/2022	R213 On 03-November-22	10.19	Call	Bond Future	1447	1	1	1	0.00
20/04/2022	R213 On 03-November-22	9.13	Call	Bond Future	198	0	0	0	200.00
20/04/2022	R213 On 03-November-22	9.84	Call	Bond Future	858	1	1	1	0.00
20/04/2022	R213 On 03-November-22	10.38	Call	Bond Future	1856	2	2	2	0.00
20/04/2022	R213 On 03-November-22	10.39	Call	Bond Future	1880	2	2	2	0.00
20/04/2022	R213 On 03-November-22	9.19	Call	Bond Future	230	0	0	0	476.00
20/04/2022	R213 On 03-November-22	10.37	Call	Bond Future	1833	2	2	2	0.00
20/04/2022	R213 On 03-November-22	10.37	Put	Bond Future	2623	3	3	3	200.00
20/04/2022	R213 On 03-November-22	9.19	Put	Bond Future	6957	7	7	7	0.00
20/04/2022	R213 On 03-November-22	10.39	Put	Bond Future	2574	3	3	3	0.00
20/04/2022	R213 On 03-November-22	10.38	Put	Bond Future	2598	3	3	3	0.00
20/04/2022	R213 On 03-November-22	9.84	Put	Bond Future	4249	4	4	4	476.00
20/04/2022	R213 On 03-November-22	9.13	Put	Bond Future	7241	7	7	7	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
20/04/2022	R213 On 03-November-22	10.19	Put	Bond Future	3109	3	3	3	476.00
20/04/2022	R213 On 03-November-22	9.98	Put	Bond Future	3764	4	4	4	200.00
20/04/2022	R213 On 03-November-22	10.40	Put	Bond Future	2549	3	3	3	0.00
20/04/2022	R213 On 02-February-23			Bond Future	10.69	83.2501	83.4660	83.2501	0.00
20/04/2022	R213 On 02-February-23	10.43	Call	Bond Future	1984	2	2	2	912.00
20/04/2022	R213 On 02-February-23	10.22	Call	Bond Future	1568	1	2	1	0.00
20/04/2022	R213 On 02-February-23	9.16	Call	Bond Future	326	0	0	0	476.00
20/04/2022	R213 On 02-February-23	10.21	Call	Bond Future	1550	1	2	1	0.00
20/04/2022	R213 On 02-February-23	10.01	Call	Bond Future	1208	1	1	1	0.00
20/04/2022	R213 On 02-February-23	12.20	Call	Bond Future	7336	7	7	7	0.00
20/04/2022	R213 On 02-February-23	10.23	Call	Bond Future	1587	2	2	2	0.00
20/04/2022	R213 On 02-February-23	10.35	Call	Bond Future	1819	2	2	2	0.00
20/04/2022	R213 On 02-February-23	10.35	Put	Bond Future	3425	4	3	4	476.00
20/04/2022	R213 On 02-February-23	12.20	Put	Bond Future	745	1	1	1	912.00
20/04/2022	R213 On 02-February-23	10.22	Put	Bond Future	3792	4	4	4	0.00
20/04/2022	R213 On 02-February-23	10.43	Put	Bond Future	3212	3	3	3	0.00
20/04/2022	R213 On 02-February-23	10.21	Put	Bond Future	3822	4	4	4	0.00
20/04/2022	R213 On 02-February-23	9.16	Put	Bond Future	7823	8	8	8	0.00
20/04/2022	R213 On 02-February-23	10.01	Put	Bond Future	4445	5	4	5	476.00
20/04/2022	R213 On 02-February-23	10.23	Put	Bond Future	3763	4	4	4	0.00
20/04/2022	R213 On 04-May-23			Bond Future	10.74	10.7400	81.8698	10.7400	0.00
20/04/2022	R213 On 04-May-23	10.74	Call	Bond Future	0	0	0	0	0.00
20/04/2022	R213 On 04-May-23	10.73	Call	Bond Future	0	0	0	0	0.00
20/04/2022	R213 On 04-May-23	10.75	Call	Bond Future	45	0	0	0	0.00
20/04/2022	R213 On 04-May-23	10.75	Put	Bond Future	0	0	0	0	0.00
20/04/2022	R213 On 04-May-23	10.73	Put	Bond Future	45	0	0	0	0.00
20/04/2022	R213 On 04-May-23	10.74	Put	Bond Future	0	0	0	0	0.00
20/04/2022	R214 On 05-May-22			Bond Future	10.95	66.1563	66.0745	66.1563	15,689.00
20/04/2022	R214 On 05-May-22	11.73	Call	Bond Future	4217	4	4	4	0.00
20/04/2022	R214 On 05-May-22	11.74	Call	Bond Future	4267	4	4	4	0.00
20/04/2022	R214 On 05-May-22	11.75	Call	Bond Future	4317	4	4	4	0.00
20/04/2022	R214 On 05-May-22	11.73	Put	Bond Future	14	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
20/04/2022	R214 On 05-May-22	11.74	Put	Bond Future	13	0	0	0	0.00
20/04/2022	R214 On 05-May-22	11.75	Put	Bond Future	12	0	0	0	0.00
20/04/2022	R214 On 04-August-22			Bond Future	11.11	67.0247	66.9391	67.0247	1,337.00
20/04/2022	R214 On 04-August-22	10.97	Call	Bond Future	1519	2	2	2	0.00
20/04/2022	R214 On 04-August-22	10.98	Call	Bond Future	1544	2	2	2	0.00
20/04/2022	R214 On 04-August-22	10.99	Call	Bond Future	1570	2	2	2	0.00
20/04/2022	R214 On 04-August-22	10.98	Put	Bond Future	2287	2	2	2	0.00
20/04/2022	R214 On 04-August-22	10.99	Put	Bond Future	2257	2	2	2	0.00
20/04/2022	R214 On 04-August-22	10.97	Put	Bond Future	2318	2	2	2	0.00
20/04/2022	R214 On 03-November-22			Bond Future	11.26	64.7194	64.6316	64.7194	0.00
20/04/2022	R214 On 03-November-22	11.36	Call	Bond Future	2818	3	3	3	0.00
20/04/2022	R214 On 03-November-22	11.35	Call	Bond Future	2787	3	3	3	0.00
20/04/2022	R214 On 03-November-22	11.34	Call	Bond Future	2757	3	3	3	0.00
20/04/2022	R214 On 03-November-22	11.36	Put	Bond Future	2280	2	2	2	0.00
20/04/2022	R214 On 03-November-22	11.35	Put	Bond Future	2303	2	2	2	0.00
20/04/2022	R214 On 03-November-22	11.34	Put	Bond Future	2327	2	2	2	0.00
20/04/2022	R214 On 02-February-23			Bond Future	11.39	65.8372	65.7461	65.8372	0.00
20/04/2022	R214 On 02-February-23	11.09	Call	Bond Future	2240	2	2	2	0.00
20/04/2022	R214 On 02-February-23	11.07	Call	Bond Future	2192	2	2	2	0.00
20/04/2022	R214 On 02-February-23	11.08	Call	Bond Future	2216	2	2	2	0.00
20/04/2022	R214 On 02-February-23	11.08	Put	Bond Future	3894	4	4	4	0.00
20/04/2022	R214 On 02-February-23	11.07	Put	Bond Future	3926	4	4	4	0.00
20/04/2022	R214 On 02-February-23	11.09	Put	Bond Future	3863	4	4	4	0.00
20/04/2022	R214 On 04-May-23			Bond Future	11.37	11.3700	64.3594	11.3700	0.00
20/04/2022	R214 On 04-May-23	11.38	Call	Bond Future	53	0	0	0	0.00
20/04/2022	R214 On 04-May-23	11.36	Call	Bond Future	0	0	0	0	0.00
20/04/2022	R214 On 04-May-23	11.37	Call	Bond Future	0	0	0	0	0.00
20/04/2022	R214 On 04-May-23	11.37	Put	Bond Future	0	0	0	0	0.00
20/04/2022	R214 On 04-May-23	11.36	Put	Bond Future	53	0	0	0	0.00
20/04/2022	R214 On 04-May-23	11.38	Put	Bond Future	0	0	0	0	0.00
20/04/2022	R248 On 05-May-22			Bond Future	10.92	83.1471	83.0431	83.1471	139,329.00
20/04/2022	R248 On 05-May-22	11.81	Call	Bond Future	5963	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
20/04/2022	R248 On 05-May-22	11.79	Call	Bond Future	5838	6	6	6	0.00
20/04/2022	R248 On 05-May-22	11.80	Call	Bond Future	5900	6	6	6	0.00
20/04/2022	R248 On 05-May-22	11.79	Put	Bond Future	10	0	0	0	0.00
20/04/2022	R248 On 05-May-22	11.81	Put	Bond Future	9	0	0	0	0.00
20/04/2022	R248 On 05-May-22	11.80	Put	Bond Future	9	0	0	0	0.00
20/04/2022	R248 On 04-August-22			Bond Future	11.09	84.2386	84.1299	84.2386	170,085.00
20/04/2022	R248 On 04-August-22	11.00	Call	Bond Future	2096	2	2	2	0.00
20/04/2022	R248 On 04-August-22	10.40	Call	Bond Future	590	1	1	1	0.00
20/04/2022	R248 On 04-August-22	10.90	Call	Bond Future	1770	2	2	2	1,700.00
20/04/2022	R248 On 04-August-22	9.70	Call	Bond Future	39	0	0	0	0.00
20/04/2022	R248 On 04-August-22	10.98	Call	Bond Future	2029	2	2	2	0.00
20/04/2022	R248 On 04-August-22	10.99	Call	Bond Future	2062	2	2	2	0.00
20/04/2022	R248 On 04-August-22	10.20	Call	Bond Future	320	0	0	0	1,700.00
20/04/2022	R248 On 04-August-22	10.40	Put	Bond Future	5648	6	6	6	0.00
20/04/2022	R248 On 04-August-22	10.99	Put	Bond Future	2738	3	3	3	0.00
20/04/2022	R248 On 04-August-22	10.98	Put	Bond Future	2775	3	3	3	0.00
20/04/2022	R248 On 04-August-22	9.70	Put	Bond Future	10851	11	11	11	0.00
20/04/2022	R248 On 04-August-22	10.20	Put	Bond Future	6957	7	7	7	0.00
20/04/2022	R248 On 04-August-22	10.90	Put	Bond Future	3088	3	3	3	0.00
20/04/2022	R248 On 04-August-22	11.00	Put	Bond Future	2701	3	3	3	0.00
20/04/2022	R248 On 03-November-22			Bond Future	11.23	81.0479	80.9362	81.0479	0.00
20/04/2022	R248 On 03-November-22	11.30	Call	Bond Future	3417	3	3	3	0.00
20/04/2022	R248 On 03-November-22	11.31	Call	Bond Future	3455	4	3	4	0.00
20/04/2022	R248 On 03-November-22	11.32	Call	Bond Future	3493	4	3	4	0.00
20/04/2022	R248 On 03-November-22	11.30	Put	Bond Future	2951	3	3	3	0.00
20/04/2022	R248 On 03-November-22	11.31	Put	Bond Future	2921	3	3	3	0.00
20/04/2022	R248 On 03-November-22	11.32	Put	Bond Future	2892	3	3	3	0.00
20/04/2022	R248 On 02-February-23			Bond Future	11.36	82.4480	82.3321	82.4480	0.00
20/04/2022	R248 On 02-February-23	11.06	Call	Bond Future	2806	3	3	3	0.00
20/04/2022	R248 On 02-February-23	11.07	Call	Bond Future	2836	3	3	3	0.00
20/04/2022	R248 On 02-February-23	11.08	Call	Bond Future	2867	3	3	3	0.00
20/04/2022	R248 On 02-February-23	11.08	Put	Bond Future	4771	5	5	5	0.00
20/04/2022	R248 On 02-February-23	11.07	Put	Bond Future	4811	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
20/04/2022	R248 On 02-February-23	11.06	Put	Bond Future	4850	5	5	5	0.00
20/04/2022	R248 On 04-May-23			Bond Future	11.34	11.3400	80.2764	11.3400	0.00
20/04/2022	R248 On 04-May-23	11.33	Call	Bond Future	0	0	0	0	0.00
20/04/2022	R248 On 04-May-23	11.34	Call	Bond Future	0	0	0	0	0.00
20/04/2022	R248 On 04-May-23	11.35	Call	Bond Future	67	0	0	0	0.00
20/04/2022	R248 On 04-May-23	11.35	Put	Bond Future	0	0	0	0	0.00
20/04/2022	R248 On 04-May-23	11.34	Put	Bond Future	0	0	0	0	0.00
20/04/2022	R248 On 04-May-23	11.33	Put	Bond Future	67	0	0	0	0.00