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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 04/03/2022 TO: 04/03/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2022	2025 On 05-May-22			Bond Future	159.64	159.3062	159.6360	159.3062	5,571.00
04/03/2022	2025 On 04-August-22			Bond Future	160.22	159.8865	160.2192	159.8865	1,130.00
04/03/2022	2025 On 03-November-22			Bond Future	162.55	162.2136	162.5503	162.2136	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
04/03/2022	2025 On 02-February-23			Bond Future	163.50	163.1545	163.4953	163.1545	0.00
04/03/2022	2029 On 05-May-22			Bond Future	117.88	117.6372	117.8841	117.6372	2,745.00
04/03/2022	2029 On 04-August-22			Bond Future	119.51	119.2616	119.5109	119.2616	1,844.00
04/03/2022	2029 On 03-November-22			Bond Future	120.02	119.7673	120.0189	119.7673	0.00
04/03/2022	2029 On 02-February-23			Bond Future	121.94	121.6866	121.9416	121.6866	0.00
04/03/2022	2030 On 05-May-22			Bond Future	9.79	93.1612	92.6024	93.1612	73,116.00
04/03/2022	2030 On 05-May-22	7.73	Call	Bond Future	0	0	0	0	200.00
04/03/2022	2030 On 05-May-22	11.04	Call	Bond Future	6071	7	6	7	0.00
04/03/2022	2030 On 05-May-22	10.19	Call	Bond Future	2603	3	3	3	0.00
04/03/2022	2030 On 05-May-22	10.20	Call	Bond Future	2639	3	3	3	0.00
04/03/2022	2030 On 05-May-22	9.35	Call	Bond Future	488	1	0	1	0.00
04/03/2022	2030 On 05-May-22	9.65	Call	Bond Future	1012	1	1	1	0.00
04/03/2022	2030 On 05-May-22	8.81	Call	Bond Future	75	0	0	0	200.00
04/03/2022	2030 On 05-May-22	8.89	Call	Bond Future	104	0	0	0	1,800.00
04/03/2022	2030 On 05-May-22	9.60	Call	Bond Future	907	1	1	1	0.00
04/03/2022	2030 On 05-May-22	8.14	Call	Bond Future	3	0	0	0	1,800.00
04/03/2022	2030 On 05-May-22	8.47	Call	Bond Future	15	0	0	0	1,073.00
04/03/2022	2030 On 05-May-22	10.21	Call	Bond Future	2675	3	3	3	0.00
04/03/2022	2030 On 05-May-22	9.95	Call	Bond Future	1802	2	2	2	0.00
04/03/2022	2030 On 05-May-22	9.15	Call	Bond Future	268	0	0	0	7,500.00
04/03/2022	2030 On 05-May-22	9.15	Put	Bond Future	3558	3	4	3	0.00
04/03/2022	2030 On 05-May-22	9.65	Put	Bond Future	1731	1	2	1	5,000.00
04/03/2022	2030 On 05-May-22	8.81	Put	Bond Future	5168	5	5	5	0.00
04/03/2022	2030 On 05-May-22	8.89	Put	Bond Future	4769	4	5	4	0.00
04/03/2022	2030 On 05-May-22	10.21	Put	Bond Future	618	0	1	0	0.00
04/03/2022	2030 On 05-May-22	8.14	Put	Bond Future	8777	8	9	8	0.00
04/03/2022	2030 On 05-May-22	9.60	Put	Bond Future	1879	2	2	2	5,000.00
04/03/2022	2030 On 05-May-22	9.35	Put	Bond Future	2739	2	3	2	1,073.00
04/03/2022	2030 On 05-May-22	10.20	Put	Bond Future	631	0	1	0	200.00
04/03/2022	2030 On 05-May-22	10.19	Put	Bond Future	643	1	1	1	0.00
04/03/2022	2030 On 05-May-22	11.04	Put	Bond Future	97	0	0	0	1,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2022	2030 On 05-May-22	9.95	Put	Bond Future	1020	1	1	1	1,073.00
04/03/2022	2030 On 05-May-22	7.73	Put	Bond Future	11116	11	11	11	0.00
04/03/2022	2030 On 05-May-22	8.47	Put	Bond Future	6954	6	7	6	0.00
04/03/2022	2030 On 04-August-22			Bond Future	10.00	90.4187	89.8516	90.4187	25,263.00
04/03/2022	2030 On 04-August-22	9.05	Call	Bond Future	439	1	0	1	800.00
04/03/2022	2030 On 04-August-22	9.54	Call	Bond Future	1082	1	1	1	0.00
04/03/2022	2030 On 04-August-22	8.30	Call	Bond Future	81	0	0	0	800.00
04/03/2022	2030 On 04-August-22	9.55	Call	Bond Future	1099	1	1	1	0.00
04/03/2022	2030 On 04-August-22	9.56	Call	Bond Future	1116	1	1	1	0.00
04/03/2022	2030 On 04-August-22	10.95	Call	Bond Future	5127	6	5	6	0.00
04/03/2022	2030 On 04-August-22	10.95	Put	Bond Future	692	1	1	1	800.00
04/03/2022	2030 On 04-August-22	9.56	Put	Bond Future	3280	3	3	3	0.00
04/03/2022	2030 On 04-August-22	9.55	Put	Bond Future	3313	3	3	3	0.00
04/03/2022	2030 On 04-August-22	8.30	Put	Bond Future	8797	8	9	8	0.00
04/03/2022	2030 On 04-August-22	9.54	Put	Bond Future	3345	3	3	3	0.00
04/03/2022	2030 On 04-August-22	9.05	Put	Bond Future	5186	5	5	5	0.00
04/03/2022	2030 On 03-November-22			Bond Future	10.19	91.7160	91.1402	91.7160	0.00
04/03/2022	2030 On 03-November-22	10.09	Call	Bond Future	2287	3	2	3	0.00
04/03/2022	2030 On 03-November-22	10.08	Call	Bond Future	2264	3	2	3	0.00
04/03/2022	2030 On 03-November-22	10.10	Call	Bond Future	2310	3	2	3	0.00
04/03/2022	2030 On 03-November-22	10.10	Put	Bond Future	2727	2	3	2	0.00
04/03/2022	2030 On 03-November-22	10.08	Put	Bond Future	2775	2	3	2	0.00
04/03/2022	2030 On 03-November-22	10.09	Put	Bond Future	2751	2	3	2	0.00
04/03/2022	2030 On 02-February-23			Bond Future	10.37	89.1624	88.5770	89.1624	0.00
04/03/2022	2030 On 02-February-23	10.01	Call	Bond Future	2089	2	2	2	0.00
04/03/2022	2030 On 02-February-23	9.94	Call	Bond Future	1950	2	2	2	0.00
04/03/2022	2030 On 02-February-23	8.81	Call	Bond Future	495	1	0	1	102.00
04/03/2022	2030 On 02-February-23	9.99	Call	Bond Future	2049	2	2	2	0.00
04/03/2022	2030 On 02-February-23	10.00	Call	Bond Future	2069	2	2	2	0.00
04/03/2022	2030 On 02-February-23	9.20	Call	Bond Future	821	1	1	1	0.00
04/03/2022	2030 On 02-February-23	9.66	Call	Bond Future	1450	2	1	2	0.00
04/03/2022	2030 On 02-February-23	9.80	Call	Bond Future	1690	2	2	2	0.00
04/03/2022	2030 On 02-February-23	8.81	Put	Bond Future	7912	7	8	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
04/03/2022	2030 On 02-February-23	9.66	Put	Bond Future	4734	4	5	4	102.00
04/03/2022	2030 On 02-February-23	9.20	Put	Bond Future	6314	6	6	6	0.00
04/03/2022	2030 On 02-February-23	10.01	Put	Bond Future	3737	3	4	3	0.00
04/03/2022	2030 On 02-February-23	9.94	Put	Bond Future	3923	4	4	4	102.00
04/03/2022	2030 On 02-February-23	9.99	Put	Bond Future	3790	3	4	3	0.00
04/03/2022	2030 On 02-February-23	10.00	Put	Bond Future	3763	3	4	3	0.00
04/03/2022	2030 On 02-February-23	9.80	Put	Bond Future	4315	4	4	4	0.00
04/03/2022	2032 On 05-May-22			Bond Future	10.20	89.5323	88.9037	89.5323	140,739.00
04/03/2022	2032 On 05-May-22	9.58	Call	Bond Future	282	0	0	0	780.00
04/03/2022	2032 On 05-May-22	10.18	Call	Bond Future	1428	2	1	2	780.00
04/03/2022	2032 On 05-May-22	10.29	Call	Bond Future	1764	2	2	2	993.00
04/03/2022	2032 On 05-May-22	11.04	Call	Bond Future	4839	5	5	5	0.00
04/03/2022	2032 On 05-May-22	11.02	Call	Bond Future	4747	5	5	5	0.00
04/03/2022	2032 On 05-May-22	11.18	Call	Bond Future	5492	6	5	6	0.00
04/03/2022	2032 On 05-May-22	10.98	Call	Bond Future	4564	5	5	5	0.00
04/03/2022	2032 On 05-May-22	11.03	Call	Bond Future	4793	5	5	5	0.00
04/03/2022	2032 On 05-May-22	11.03	Put	Bond Future	284	0	0	0	0.00
04/03/2022	2032 On 05-May-22	11.02	Put	Bond Future	290	0	0	0	0.00
04/03/2022	2032 On 05-May-22	10.98	Put	Bond Future	317	0	0	0	993.00
04/03/2022	2032 On 05-May-22	11.18	Put	Bond Future	199	0	0	0	780.00
04/03/2022	2032 On 05-May-22	10.29	Put	Bond Future	1268	1	1	1	0.00
04/03/2022	2032 On 05-May-22	11.04	Put	Bond Future	277	0	0	0	0.00
04/03/2022	2032 On 05-May-22	10.18	Put	Bond Future	1550	1	2	1	0.00
04/03/2022	2032 On 05-May-22	9.58	Put	Bond Future	3883	3	4	3	0.00
04/03/2022	2032 On 04-August-22			Bond Future	10.39	90.7469	90.1091	90.7469	140.00
04/03/2022	2032 On 04-August-22	11.60	Call	Bond Future	6837	7	7	7	0.00
04/03/2022	2032 On 04-August-22	11.89	Call	Bond Future	8096	9	8	9	0.00
04/03/2022	2032 On 04-August-22	10.20	Call	Bond Future	1746	2	2	2	0.00
04/03/2022	2032 On 04-August-22	10.21	Call	Bond Future	1771	2	2	2	0.00
04/03/2022	2032 On 04-August-22	10.22	Call	Bond Future	1797	2	2	2	0.00
04/03/2022	2032 On 04-August-22	9.72	Call	Bond Future	770	1	1	1	800.00
04/03/2022	2032 On 04-August-22	8.97	Call	Bond Future	123	0	0	0	800.00

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04/03/2022	2032 On 04-August-22	8.97	Put	Bond Future	8390	8	8	8	0.00
04/03/2022	2032 On 04-August-22	9.72	Put	Bond Future	4551	4	5	4	0.00
04/03/2022	2032 On 04-August-22	10.20	Put	Bond Future	2802	2	3	2	0.00
04/03/2022	2032 On 04-August-22	10.21	Put	Bond Future	2771	2	3	2	0.00
04/03/2022	2032 On 04-August-22	11.89	Put	Bond Future	380	0	0	0	0.00
04/03/2022	2032 On 04-August-22	11.60	Put	Bond Future	540	0	1	0	800.00
04/03/2022	2032 On 04-August-22	10.22	Put	Bond Future	2741	2	3	2	0.00
04/03/2022	2032 On 03-November-22			Bond Future	10.57	87.8971	87.2496	87.8971	0.00
04/03/2022	2032 On 03-November-22	10.66	Call	Bond Future	3088	3	3	3	0.00
04/03/2022	2032 On 03-November-22	10.56	Call	Bond Future	2796	3	3	3	0.00
04/03/2022	2032 On 03-November-22	9.31	Call	Bond Future	472	1	0	1	180.00
04/03/2022	2032 On 03-November-22	10.11	Call	Bond Future	1691	2	2	2	0.00
04/03/2022	2032 On 03-November-22	10.49	Call	Bond Future	2600	3	3	3	0.00
04/03/2022	2032 On 03-November-22	10.16	Call	Bond Future	1798	2	2	2	0.00
04/03/2022	2032 On 03-November-22	9.36	Call	Bond Future	521	1	1	1	454.00
04/03/2022	2032 On 03-November-22	9.36	Put	Bond Future	7303	7	7	7	0.00
04/03/2022	2032 On 03-November-22	10.11	Put	Bond Future	4195	4	4	4	454.00
04/03/2022	2032 On 03-November-22	10.16	Put	Bond Future	4026	4	4	4	180.00
04/03/2022	2032 On 03-November-22	10.56	Put	Bond Future	2858	3	3	3	180.00
04/03/2022	2032 On 03-November-22	9.31	Put	Bond Future	7548	7	8	7	0.00
04/03/2022	2032 On 03-November-22	10.49	Put	Bond Future	3036	3	3	3	454.00
04/03/2022	2032 On 03-November-22	10.66	Put	Bond Future	2620	2	3	2	0.00
04/03/2022	2032 On 02-February-23			Bond Future	10.74	89.2899	88.6316	89.2899	0.00
04/03/2022	2032 On 02-February-23	10.38	Call	Bond Future	2301	3	2	3	0.00
04/03/2022	2032 On 02-February-23	10.39	Call	Bond Future	2324	3	2	3	0.00
04/03/2022	2032 On 02-February-23	9.31	Call	Bond Future	592	1	1	1	454.00
04/03/2022	2032 On 02-February-23	10.16	Call	Bond Future	1829	2	2	2	0.00
04/03/2022	2032 On 02-February-23	10.50	Call	Bond Future	2583	3	3	3	0.00
04/03/2022	2032 On 02-February-23	10.40	Call	Bond Future	2346	3	2	3	0.00
04/03/2022	2032 On 02-February-23	10.40	Put	Bond Future	4148	4	4	4	0.00
04/03/2022	2032 On 02-February-23	10.50	Put	Bond Future	3855	4	4	4	454.00
04/03/2022	2032 On 02-February-23	10.16	Put	Bond Future	4920	5	5	5	454.00
04/03/2022	2032 On 02-February-23	9.31	Put	Bond Future	8457	8	8	8	0.00

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04/03/2022	2032 On 02-February-23	10.39	Put	Bond Future	4179	4	4	4	0.00
04/03/2022	2032 On 02-February-23	10.38	Put	Bond Future	4209	4	4	4	0.00
04/03/2022	2033 On 05-May-22			Bond Future	112.67	112.7570	112.6657	112.7570	2,766.00
04/03/2022	2033 On 04-August-22			Bond Future	114.22	114.3138	114.2204	114.3138	4,967.00
04/03/2022	2033 On 03-November-22			Bond Future	114.57	114.6656	114.5696	114.6656	0.00
04/03/2022	2033 On 02-February-23			Bond Future	116.40	116.5030	116.4048	116.5030	0.00
04/03/2022	2037 On 05-May-22			Bond Future	10.75	86.3728	85.8240	86.3728	84,981.00
04/03/2022	2037 On 05-May-22	11.84	Call	Bond Future	6738	7	7	7	0.00
04/03/2022	2037 On 05-May-22	11.82	Call	Bond Future	6633	7	7	7	0.00
04/03/2022	2037 On 05-May-22	11.83	Call	Bond Future	6686	7	7	7	0.00
04/03/2022	2037 On 05-May-22	11.84	Put	Bond Future	183	0	0	0	0.00
04/03/2022	2037 On 05-May-22	11.82	Put	Bond Future	192	0	0	0	0.00
04/03/2022	2037 On 05-May-22	11.83	Put	Bond Future	188	0	0	0	0.00
04/03/2022	2037 On 04-August-22			Bond Future	10.93	83.2879	82.7309	83.2879	52,420.00
04/03/2022	2037 On 04-August-22	10.91	Call	Bond Future	2566	3	3	3	0.00
04/03/2022	2037 On 04-August-22	11.21	Call	Bond Future	3637	4	4	4	1,050.00
04/03/2022	2037 On 04-August-22	10.10	Call	Bond Future	652	1	1	1	50.00
04/03/2022	2037 On 04-August-22	11.42	Call	Bond Future	4487	5	4	5	0.00
04/03/2022	2037 On 04-August-22	11.95	Call	Bond Future	6840	7	7	7	0.00
04/03/2022	2037 On 04-August-22	10.90	Call	Bond Future	2534	3	3	3	0.00
04/03/2022	2037 On 04-August-22	10.89	Call	Bond Future	2502	3	3	3	0.00
04/03/2022	2037 On 04-August-22	10.89	Put	Bond Future	2780	3	3	3	0.00
04/03/2022	2037 On 04-August-22	11.95	Put	Bond Future	845	1	1	1	1,050.00
04/03/2022	2037 On 04-August-22	10.91	Put	Bond Future	2719	2	3	2	0.00
04/03/2022	2037 On 04-August-22	11.42	Put	Bond Future	1537	1	2	1	50.00
04/03/2022	2037 On 04-August-22	10.10	Put	Bond Future	6111	6	6	6	0.00
04/03/2022	2037 On 04-August-22	10.90	Put	Bond Future	2749	2	3	2	50.00
04/03/2022	2037 On 04-August-22	11.21	Put	Bond Future	1942	2	2	2	0.00
04/03/2022	2037 On 03-November-22			Bond Future	11.10	84.4833	83.9179	84.4833	0.00
04/03/2022	2037 On 03-November-22	11.30	Call	Bond Future	3934	4	4	4	0.00
04/03/2022	2037 On 03-November-22	11.32	Call	Bond Future	4005	4	4	4	0.00

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04/03/2022	2037 On 03-November-22	11.31	Call	Bond Future	3969	4	4	4	0.00
04/03/2022	2037 On 03-November-22	11.31	Put	Bond Future	2680	2	3	2	0.00
04/03/2022	2037 On 03-November-22	11.30	Put	Bond Future	2704	2	3	2	0.00
04/03/2022	2037 On 03-November-22	11.32	Put	Bond Future	2656	2	3	2	0.00
04/03/2022	2037 On 02-February-23			Bond Future	11.25	81.5655	80.9908	81.5655	0.00
04/03/2022	2037 On 02-February-23	11.05	Call	Bond Future	3149	3	3	3	0.00
04/03/2022	2037 On 02-February-23	11.03	Call	Bond Future	3092	3	3	3	0.00
04/03/2022	2037 On 02-February-23	11.04	Call	Bond Future	3120	3	3	3	0.00
04/03/2022	2037 On 02-February-23	11.04	Put	Bond Future	4404	4	4	4	0.00
04/03/2022	2037 On 02-February-23	11.03	Put	Bond Future	4437	4	4	4	0.00
04/03/2022	2037 On 02-February-23	11.05	Put	Bond Future	4371	4	4	4	0.00
04/03/2022	2038 On 05-May-22			Bond Future	129.83	129.6459	129.8325	129.6459	4,184.00
04/03/2022	2038 On 04-August-22			Bond Future	129.80	129.6144	129.8020	129.6144	2,669.00
04/03/2022	2038 On 03-November-22			Bond Future	131.69	131.5013	131.6910	131.5013	0.00
04/03/2022	2038 On 02-February-23			Bond Future	131.93	131.7434	131.9349	131.7434	0.00
04/03/2022	2040 On 05-May-22			Bond Future	10.87	88.4228	87.8320	88.4228	62,542.00
04/03/2022	2040 On 05-May-22	9.82	Call	Bond Future	51	0	0	0	1,200.00
04/03/2022	2040 On 05-May-22	11.91	Call	Bond Future	6930	7	7	7	0.00
04/03/2022	2040 On 05-May-22	11.90	Call	Bond Future	6875	7	7	7	0.00
04/03/2022	2040 On 05-May-22	11.92	Call	Bond Future	6985	8	7	8	0.00
04/03/2022	2040 On 05-May-22	10.57	Call	Bond Future	941	1	1	1	1,200.00
04/03/2022	2040 On 05-May-22	13.04	Call	Bond Future	13099	14	13	14	0.00
04/03/2022	2040 On 05-May-22	13.04	Put	Bond Future	13	0	0	0	1,200.00
04/03/2022	2040 On 05-May-22	10.57	Put	Bond Future	3081	3	3	3	0.00
04/03/2022	2040 On 05-May-22	11.91	Put	Bond Future	237	0	0	0	0.00
04/03/2022	2040 On 05-May-22	11.92	Put	Bond Future	232	0	0	0	0.00
04/03/2022	2040 On 05-May-22	11.90	Put	Bond Future	242	0	0	0	0.00
04/03/2022	2040 On 05-May-22	9.82	Put	Bond Future	7829	7	8	7	0.00
04/03/2022	2040 On 04-August-22			Bond Future	11.05	85.1154	84.5158	85.1154	40,532.00
04/03/2022	2040 On 04-August-22	11.04	Call	Bond Future	2776	3	3	3	0.00
04/03/2022	2040 On 04-August-22	12.24	Call	Bond Future	8148	9	8	9	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
04/03/2022	2040 On 04-August-22	9.70	Call	Bond Future	186	0	0	0	460.00
04/03/2022	2040 On 04-August-22	10.70	Call	Bond Future	1718	2	2	2	460.00
04/03/2022	2040 On 04-August-22	11.03	Call	Bond Future	2742	3	3	3	0.00
04/03/2022	2040 On 04-August-22	11.05	Call	Bond Future	2811	3	3	3	0.00
04/03/2022	2040 On 04-August-22	11.05	Put	Bond Future	2815	3	3	3	0.00
04/03/2022	2040 On 04-August-22	12.24	Put	Bond Future	721	1	1	1	460.00
04/03/2022	2040 On 04-August-22	9.70	Put	Bond Future	10071	10	10	10	0.00
04/03/2022	2040 On 04-August-22	11.03	Put	Bond Future	2880	3	3	3	0.00
04/03/2022	2040 On 04-August-22	10.70	Put	Bond Future	4124	4	4	4	0.00
04/03/2022	2040 On 04-August-22	11.04	Put	Bond Future	2847	3	3	3	0.00
04/03/2022	2040 On 03-November-22			Bond Future	11.21	86.3372	85.7284	86.3372	0.00
04/03/2022	2040 On 03-November-22	11.41	Call	Bond Future	4272	5	4	5	0.00
04/03/2022	2040 On 03-November-22	11.39	Call	Bond Future	4196	5	4	5	0.00
04/03/2022	2040 On 03-November-22	11.40	Call	Bond Future	4234	5	4	5	0.00
04/03/2022	2040 On 03-November-22	11.41	Put	Bond Future	2959	3	3	3	0.00
04/03/2022	2040 On 03-November-22	11.39	Put	Bond Future	3011	3	3	3	0.00
04/03/2022	2040 On 03-November-22	11.40	Put	Bond Future	2985	3	3	3	0.00
04/03/2022	2040 On 02-February-23			Bond Future	11.36	83.1986	82.5798	83.1986	0.00
04/03/2022	2040 On 02-February-23	11.10	Call	Bond Future	3186	3	3	3	0.00
04/03/2022	2040 On 02-February-23	11.11	Call	Bond Future	3216	4	3	4	0.00
04/03/2022	2040 On 02-February-23	11.12	Call	Bond Future	3246	4	3	4	0.00
04/03/2022	2040 On 02-February-23	11.12	Put	Bond Future	4806	4	5	4	0.00
04/03/2022	2040 On 02-February-23	11.11	Put	Bond Future	4842	5	5	5	0.00
04/03/2022	2040 On 02-February-23	11.10	Put	Bond Future	4878	5	5	5	0.00
04/03/2022	2044 On 05-May-22			Bond Future	10.92	85.0781	84.4392	85.0781	49,962.00
04/03/2022	2044 On 05-May-22	11.93	Call	Bond Future	6847	7	7	7	0.00
04/03/2022	2044 On 05-May-22	11.91	Call	Bond Future	6737	7	7	7	0.00
04/03/2022	2044 On 05-May-22	11.92	Call	Bond Future	6792	7	7	7	0.00
04/03/2022	2044 On 05-May-22	11.92	Put	Bond Future	270	0	0	0	0.00
04/03/2022	2044 On 05-May-22	11.91	Put	Bond Future	276	0	0	0	0.00
04/03/2022	2044 On 05-May-22	11.93	Put	Bond Future	264	0	0	0	0.00
04/03/2022	2044 On 04-August-22			Bond Future	11.09	81.8505	81.2023	81.8505	21,683.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2022	2044 On 04-August-22	11.10	Call	Bond Future	2901	3	3	3	0.00
04/03/2022	2044 On 04-August-22	11.08	Call	Bond Future	2830	3	3	3	0.00
04/03/2022	2044 On 04-August-22	11.09	Call	Bond Future	2866	3	3	3	0.00
04/03/2022	2044 On 04-August-22	11.09	Put	Bond Future	2873	3	3	3	0.00
04/03/2022	2044 On 04-August-22	11.08	Put	Bond Future	2906	3	3	3	0.00
04/03/2022	2044 On 04-August-22	11.10	Put	Bond Future	2841	3	3	3	0.00
04/03/2022	2044 On 03-November-22			Bond Future	11.24	83.0254	82.3674	83.0254	0.00
04/03/2022	2044 On 03-November-22	11.39	Call	Bond Future	4150	5	4	5	0.00
04/03/2022	2044 On 03-November-22	11.40	Call	Bond Future	4188	5	4	5	0.00
04/03/2022	2044 On 03-November-22	11.41	Call	Bond Future	4226	5	4	5	0.00
04/03/2022	2044 On 03-November-22	11.41	Put	Bond Future	3104	3	3	3	0.00
04/03/2022	2044 On 03-November-22	11.40	Put	Bond Future	3132	3	3	3	0.00
04/03/2022	2044 On 03-November-22	11.39	Put	Bond Future	3159	3	3	3	0.00
04/03/2022	2044 On 02-February-23			Bond Future	11.38	79.9596	79.2908	79.9596	0.00
04/03/2022	2044 On 02-February-23	11.16	Call	Bond Future	3352	4	3	4	0.00
04/03/2022	2044 On 02-February-23	11.15	Call	Bond Future	3321	4	3	4	0.00
04/03/2022	2044 On 02-February-23	11.14	Call	Bond Future	3290	4	3	4	0.00
04/03/2022	2044 On 02-February-23	11.14	Put	Bond Future	4917	5	5	5	0.00
04/03/2022	2044 On 02-February-23	11.15	Put	Bond Future	4880	5	5	5	0.00
04/03/2022	2044 On 02-February-23	11.16	Put	Bond Future	4843	5	5	5	0.00
04/03/2022	2046 On 05-May-22			Bond Future	117.69	117.6697	117.6883	117.6697	14,004.00
04/03/2022	2046 On 04-August-22			Bond Future	119.31	119.2946	119.3125	119.2946	2,969.00
04/03/2022	2046 On 03-November-22			Bond Future	119.11	119.0985	119.1149	119.0985	0.00
04/03/2022	2046 On 02-February-23			Bond Future	121.02	121.0081	121.0241	121.0081	0.00
04/03/2022	2050 On 05-May-22			Bond Future	122.34	121.4059	122.3407	121.4059	8,622.00
04/03/2022	2050 On 04-August-22			Bond Future	122.00	121.0580	122.0047	121.0580	1,194.00
04/03/2022	2050 On 03-November-22			Bond Future	123.78	122.8202	123.7801	122.8202	0.00
04/03/2022	2050 On 02-February-23			Bond Future	123.69	122.7149	123.6889	122.7149	0.00
04/03/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2022	8608 On 21-December-26			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
04/03/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2022	AL37 On 05-May-22			Index Future	816.02	820.7710	816.0180	820.7710	0.00
04/03/2022	AL37 On 04-August-22			Index Future	826.96	831.7850	826.9610	831.7850	0.00
04/03/2022	AL37 On 03-November-22			Index Future	838.91	843.8060	838.9070	843.8060	0.00
04/03/2022	AL37 On 02-February-23			Index Future	852.14	857.1230	852.1420	857.1230	0.00
04/03/2022	AL7T On 05-May-22			Index Future	934.10	940.0930	934.1040	940.0930	0.00
04/03/2022	AL7T On 04-August-22			Index Future	946.63	952.7080	946.6310	952.7080	0.00
04/03/2022	AL7T On 03-November-22			Index Future	960.31	966.4770	960.3060	966.4770	0.00
04/03/2022	AL7T On 02-February-23			Index Future	975.46	981.7300	975.4560	981.7300	0.00
04/03/2022	ALBI On 05-May-22			Index Future	831.55	837.0750	831.5540	837.0750	129.00
04/03/2022	ALBI On 04-August-22			Index Future	842.71	848.3070	842.7060	848.3070	90.00
04/03/2022	ALBI On 03-November-22			Index Future	854.88	860.5670	854.8800	860.5670	0.00
04/03/2022	ALBI On 02-February-23			Index Future	868.37	874.1480	868.3670	874.1480	0.00
04/03/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2022	C044 On 31-January-44			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
04/03/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/03/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2022	CS33 On 15-September-33			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
04/03/2022	ES33 On 05-May-22			Bond Future	11.53	76.4045	75.9426	76.4045	87.00
04/03/2022	ES33 On 04-August-22			Bond Future	11.76	77.4594	76.9905	77.4594	263.00
04/03/2022	ES33 On 03-November-22			Bond Future	11.97	74.8053	74.3292	74.8053	0.00
04/03/2022	ES33 On 02-February-23			Bond Future	12.18	76.0073	75.5231	76.0073	0.00
04/03/2022	ES42 On 05-May-22			Bond Future	11.96	74.8415	74.2754	74.8415	1,190.00
04/03/2022	ES42 On 04-August-22			Bond Future	12.16	75.8765	75.3019	75.8765	3,579.00
04/03/2022	ES42 On 03-November-22			Bond Future	12.36	72.7223	72.1389	72.7223	0.00
04/03/2022	ES42 On 02-February-23			Bond Future	12.54	73.8937	73.3005	73.8937	0.00
04/03/2022	GOVI On 05-May-22			GOVI	820.13	825.5860	820.1290	825.5860	988.00
04/03/2022	GOVI On 05-May-22	788.23	Call	GOVI	318990	37	32	37	0.00
04/03/2022	GOVI On 05-May-22	788.24	Call	GOVI	318890	37	32	37	0.00
04/03/2022	GOVI On 05-May-22	788.25	Call	GOVI	318790	37	32	37	0.00
04/03/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
04/03/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
04/03/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
04/03/2022	GOVI On 04-August-22			GOVI	831.13	836.6640	831.1270	836.6640	0.00
04/03/2022	GOVI On 04-August-22	819.26	Call	GOVI	118670	17	12	17	0.00
04/03/2022	GOVI On 04-August-22	819.27	Call	GOVI	118570	17	12	17	0.00
04/03/2022	GOVI On 04-August-22	819.28	Call	GOVI	118470	17	12	17	0.00
04/03/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
04/03/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
04/03/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
04/03/2022	GOVI On 03-November-22			GOVI	843.13	848.7560	843.1340	848.7560	0.00
04/03/2022	GOVI On 03-November-22	820.43	Call	GOVI	227040	28	23	28	0.00
04/03/2022	GOVI On 03-November-22	820.41	Call	GOVI	227240	28	23	28	0.00
04/03/2022	GOVI On 03-November-22	820.42	Call	GOVI	227140	28	23	28	0.00
04/03/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
04/03/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
04/03/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
04/03/2022	GOVI On 02-February-23			GOVI	856.44	862.1510	856.4360	862.1510	0.00
04/03/2022	GOVI On 02-February-23	850.84	Call	GOVI	55960	11	6	11	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
04/03/2022	GOVI On 02-February-23	850.83	Call	GOVI	56060	11	6	11	0.00
04/03/2022	GOVI On 02-February-23	850.82	Call	GOVI	56160	11	6	11	0.00
04/03/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
04/03/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
04/03/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
04/03/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/03/2022	IGOV On 05-May-22			Index Future	315.64	315.0280	315.6440	315.0280	499.00
04/03/2022	IGOV On 04-August-22			Index Future	319.95	319.3320	319.9540	319.3320	0.00
04/03/2022	IGOV On 03-November-22			Index Future	324.65	324.0230	324.6530	324.0230	0.00
04/03/2022	IGOV On 02-February-23			Index Future	329.85	329.2110	329.8490	329.2110	0.00
04/03/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
04/03/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
04/03/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
04/03/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
04/03/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
04/03/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
04/03/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
04/03/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
04/03/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
04/03/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
04/03/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
04/03/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
04/03/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
04/03/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
04/03/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
04/03/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
04/03/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
04/03/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
04/03/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
04/03/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.23	95.7650	95.7750	95.7650	0.00
04/03/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.61	95.4050	95.3950	95.4050	0.00
04/03/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.65	95.3600	95.3500	95.3600	0.00
04/03/2022	JBAF On 15-June-22			Jibar Tradeable Future	5.04	94.9950	94.9650	94.9950	72.00
04/03/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.09	94.9400	94.9100	94.9400	0.00
04/03/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.45	94.6100	94.5500	94.6100	0.00
04/03/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.51	94.5500	94.4900	94.5500	0.00
04/03/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.12	93.9950	93.8850	93.9950	68.00
04/03/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.46	93.7500	93.5400	93.7500	0.00
04/03/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.62	93.5100	93.3800	93.5100	0.00
04/03/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.74	93.4050	93.2650	93.4050	75.00
04/03/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.89	93.2450	93.1150	93.2450	0.00
04/03/2022	R023 On 05-May-22			Bond Future	5.53	103.2682	103.2118	103.2682	14,778.00
04/03/2022	R023 On 05-May-22	6.29	Call	Bond Future	618	1	1	1	0.00
04/03/2022	R023 On 05-May-22	6.30	Call	Bond Future	625	1	1	1	0.00
04/03/2022	R023 On 05-May-22	6.31	Call	Bond Future	633	1	1	1	0.00
04/03/2022	R023 On 05-May-22	6.31	Put	Bond Future	18	0	0	0	0.00
04/03/2022	R023 On 05-May-22	6.30	Put	Bond Future	18	0	0	0	0.00
04/03/2022	R023 On 05-May-22	6.29	Put	Bond Future	19	0	0	0	0.00
04/03/2022	R023 On 04-August-22			Bond Future	5.61	104.6448	104.5862	104.6448	2,360.00
04/03/2022	R023 On 04-August-22	6.03	Call	Bond Future	327	0	0	0	0.00
04/03/2022	R023 On 04-August-22	6.04	Call	Bond Future	331	0	0	0	0.00
04/03/2022	R023 On 04-August-22	6.05	Call	Bond Future	335	0	0	0	0.00
04/03/2022	R023 On 04-August-22	6.05	Put	Bond Future	94	0	0	0	0.00
04/03/2022	R023 On 04-August-22	6.04	Put	Bond Future	95	0	0	0	0.00
04/03/2022	R023 On 04-August-22	6.03	Put	Bond Future	96	0	0	0	0.00
04/03/2022	R023 On 03-November-22			Bond Future	5.31	102.2680	102.2088	102.2680	0.00
04/03/2022	R023 On 03-November-22	6.27	Call	Bond Future	333	0	0	0	0.00
04/03/2022	R023 On 03-November-22	6.25	Call	Bond Future	328	0	0	0	0.00
04/03/2022	R023 On 03-November-22	6.26	Call	Bond Future	330	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
04/03/2022	R023 On 03-November-22	6.26	Put	Bond Future	39	0	0	0	0.00
04/03/2022	R023 On 03-November-22	6.25	Put	Bond Future	39	0	0	0	0.00
04/03/2022	R023 On 03-November-22	6.27	Put	Bond Future	38	0	0	0	0.00
04/03/2022	R035 On 05-May-22			Bond Future	10.58	90.4696	89.8941	90.4696	75,108.00
04/03/2022	R035 On 05-May-22	10.82	Call	Bond Future	2589	3	3	3	0.00
04/03/2022	R035 On 05-May-22	11.65	Call	Bond Future	6631	7	7	7	0.00
04/03/2022	R035 On 05-May-22	12.64	Call	Bond Future	11815	12	12	12	0.00
04/03/2022	R035 On 05-May-22	10.72	Call	Bond Future	2192	3	2	3	0.00
04/03/2022	R035 On 05-May-22	11.63	Call	Bond Future	6526	7	7	7	0.00
04/03/2022	R035 On 05-May-22	11.64	Call	Bond Future	6578	7	7	7	0.00
04/03/2022	R035 On 05-May-22	11.64	Put	Bond Future	190	0	0	0	0.00
04/03/2022	R035 On 05-May-22	11.63	Put	Bond Future	195	0	0	0	0.00
04/03/2022	R035 On 05-May-22	10.72	Put	Bond Future	1290	1	1	1	0.00
04/03/2022	R035 On 05-May-22	12.64	Put	Bond Future	14	0	0	0	0.00
04/03/2022	R035 On 05-May-22	11.65	Put	Bond Future	186	0	0	0	0.00
04/03/2022	R035 On 05-May-22	10.82	Put	Bond Future	1065	1	1	1	0.00
04/03/2022	R035 On 04-August-22			Bond Future	10.76	91.6563	91.0722	91.6563	48,495.00
04/03/2022	R035 On 04-August-22	10.74	Call	Bond Future	2538	3	3	3	0.00
04/03/2022	R035 On 04-August-22	11.13	Call	Bond Future	3962	4	4	4	0.00
04/03/2022	R035 On 04-August-22	10.53	Call	Bond Future	1916	2	2	2	400.00
04/03/2022	R035 On 04-August-22	12.18	Call	Bond Future	8673	9	9	9	0.00
04/03/2022	R035 On 04-August-22	10.64	Call	Bond Future	2230	3	2	3	0.00
04/03/2022	R035 On 04-August-22	10.73	Call	Bond Future	2506	3	3	3	0.00
04/03/2022	R035 On 04-August-22	10.72	Call	Bond Future	2475	3	2	3	0.00
04/03/2022	R035 On 04-August-22	9.84	Call	Bond Future	530	1	1	1	100.00
04/03/2022	R035 On 04-August-22	9.53	Call	Bond Future	226	0	0	0	400.00
04/03/2022	R035 On 04-August-22	9.53	Put	Bond Future	8336	8	8	8	0.00
04/03/2022	R035 On 04-August-22	9.84	Put	Bond Future	6506	6	7	6	0.00
04/03/2022	R035 On 04-August-22	10.53	Put	Bond Future	3379	3	3	3	0.00
04/03/2022	R035 On 04-August-22	10.73	Put	Bond Future	2719	2	3	2	0.00
04/03/2022	R035 On 04-August-22	10.72	Put	Bond Future	2749	2	3	2	0.00
04/03/2022	R035 On 04-August-22	10.64	Put	Bond Future	3002	3	3	3	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2022	R035 On 04-August-22	11.13	Put	Bond Future	1748	2	2	2	100.00
04/03/2022	R035 On 04-August-22	12.18	Put	Bond Future	532	0	1	0	400.00
04/03/2022	R035 On 04-August-22	10.74	Put	Bond Future	2689	2	3	2	0.00
04/03/2022	R035 On 03-November-22			Bond Future	10.93	88.5066	87.9137	88.5066	0.00
04/03/2022	R035 On 03-November-22	11.13	Call	Bond Future	3863	4	4	4	0.00
04/03/2022	R035 On 03-November-22	9.82	Call	Bond Future	694	1	1	1	582.00
04/03/2022	R035 On 03-November-22	11.14	Call	Bond Future	3899	4	4	4	0.00
04/03/2022	R035 On 03-November-22	11.15	Call	Bond Future	3934	4	4	4	0.00
04/03/2022	R035 On 03-November-22	10.99	Call	Bond Future	3385	4	3	4	0.00
04/03/2022	R035 On 03-November-22	10.57	Call	Bond Future	2168	2	2	2	0.00
04/03/2022	R035 On 03-November-22	10.57	Put	Bond Future	4396	4	4	4	582.00
04/03/2022	R035 On 03-November-22	10.99	Put	Bond Future	3047	3	3	3	582.00
04/03/2022	R035 On 03-November-22	11.15	Put	Bond Future	2646	2	3	2	0.00
04/03/2022	R035 On 03-November-22	11.14	Put	Bond Future	2670	2	3	2	0.00
04/03/2022	R035 On 03-November-22	9.82	Put	Bond Future	7781	7	8	7	0.00
04/03/2022	R035 On 03-November-22	11.13	Put	Bond Future	2693	2	3	2	0.00
04/03/2022	R035 On 02-February-23			Bond Future	11.09	89.9467	89.3440	89.9467	0.00
04/03/2022	R035 On 02-February-23	10.87	Call	Bond Future	2978	3	3	3	0.00
04/03/2022	R035 On 02-February-23	11.06	Call	Bond Future	3528	4	4	4	0.00
04/03/2022	R035 On 02-February-23	10.86	Call	Bond Future	2950	3	3	3	0.00
04/03/2022	R035 On 02-February-23	10.88	Call	Bond Future	3005	3	3	3	0.00
04/03/2022	R035 On 02-February-23	9.81	Call	Bond Future	833	1	1	1	582.00
04/03/2022	R035 On 02-February-23	10.66	Call	Bond Future	2424	3	2	3	0.00
04/03/2022	R035 On 02-February-23	10.66	Put	Bond Future	5032	5	5	5	582.00
04/03/2022	R035 On 02-February-23	9.81	Put	Bond Future	8873	8	9	8	0.00
04/03/2022	R035 On 02-February-23	10.88	Put	Bond Future	4280	4	4	4	0.00
04/03/2022	R035 On 02-February-23	10.86	Put	Bond Future	4345	4	4	4	0.00
04/03/2022	R035 On 02-February-23	11.06	Put	Bond Future	3733	3	4	3	582.00
04/03/2022	R035 On 02-February-23	10.87	Put	Bond Future	4313	4	4	4	0.00
04/03/2022	R186 On 05-May-22			Bond Future	8.29	113.0154	112.3572	113.0154	72,817.00
04/03/2022	R186 On 05-May-22	6.73	Call	Bond Future	2	0	0	0	3,600.00
04/03/2022	R186 On 05-May-22	8.64	Call	Bond Future	1860	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
04/03/2022	R186 On 05-May-22	8.94	Call	Bond Future	2782	3	3	3	0.00
04/03/2022	R186 On 05-May-22	8.31	Call	Bond Future	1035	1	1	1	0.00
04/03/2022	R186 On 05-May-22	8.35	Call	Bond Future	1122	2	1	2	454.00
04/03/2022	R186 On 05-May-22	8.30	Call	Bond Future	1013	1	1	1	0.00
04/03/2022	R186 On 05-May-22	7.88	Call	Bond Future	361	1	0	1	435.00
04/03/2022	R186 On 05-May-22	7.28	Call	Bond Future	38	0	0	0	435.00
04/03/2022	R186 On 05-May-22	7.48	Call	Bond Future	90	0	0	0	3,600.00
04/03/2022	R186 On 05-May-22	9.18	Call	Bond Future	3592	4	4	4	0.00
04/03/2022	R186 On 05-May-22	8.32	Call	Bond Future	1056	1	1	1	0.00
04/03/2022	R186 On 05-May-22	8.14	Call	Bond Future	712	1	1	1	454.00
04/03/2022	R186 On 05-May-22	8.14	Put	Bond Future	1306	1	1	1	0.00
04/03/2022	R186 On 05-May-22	8.32	Put	Bond Future	934	1	1	1	0.00
04/03/2022	R186 On 05-May-22	9.18	Put	Bond Future	129	0	0	0	454.00
04/03/2022	R186 On 05-May-22	7.48	Put	Bond Future	3360	3	3	3	0.00
04/03/2022	R186 On 05-May-22	7.28	Put	Bond Future	4136	4	4	4	0.00
04/03/2022	R186 On 05-May-22	7.88	Put	Bond Future	1999	2	2	2	0.00
04/03/2022	R186 On 05-May-22	8.30	Put	Bond Future	971	1	1	1	0.00
04/03/2022	R186 On 05-May-22	8.35	Put	Bond Future	881	1	1	1	0.00
04/03/2022	R186 On 05-May-22	8.31	Put	Bond Future	952	1	1	1	0.00
04/03/2022	R186 On 05-May-22	8.94	Put	Bond Future	238	0	0	0	454.00
04/03/2022	R186 On 05-May-22	8.64	Put	Bond Future	480	0	0	0	4,035.00
04/03/2022	R186 On 05-May-22	6.73	Put	Bond Future	6415	6	6	6	0.00
04/03/2022	R186 On 04-August-22			Bond Future	8.50	109.2605	108.5925	109.2605	8.00
04/03/2022	R186 On 04-August-22	8.14	Call	Bond Future	932	1	1	1	0.00
04/03/2022	R186 On 04-August-22	6.96	Call	Bond Future	66	0	0	0	3,600.00
04/03/2022	R186 On 04-August-22	8.13	Call	Bond Future	917	1	1	1	0.00
04/03/2022	R186 On 04-August-22	8.15	Call	Bond Future	947	1	1	1	0.00
04/03/2022	R186 On 04-August-22	9.78	Call	Bond Future	4998	6	5	6	0.00
04/03/2022	R186 On 04-August-22	7.96	Call	Bond Future	691	1	1	1	3,600.00
04/03/2022	R186 On 04-August-22	9.78	Put	Bond Future	323	0	0	0	3,600.00
04/03/2022	R186 On 04-August-22	8.15	Put	Bond Future	2254	2	2	2	0.00
04/03/2022	R186 On 04-August-22	8.13	Put	Bond Future	2301	2	2	2	0.00
04/03/2022	R186 On 04-August-22	6.96	Put	Bond Future	6017	5	6	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
04/03/2022	R186 On 04-August-22	7.96	Put	Bond Future	2723	2	3	2	0.00
04/03/2022	R186 On 04-August-22	8.14	Put	Bond Future	2277	2	2	2	0.00
04/03/2022	R186 On 03-November-22			Bond Future	8.69	110.8273	110.1491	110.8273	0.00
04/03/2022	R186 On 03-November-22	8.55	Call	Bond Future	1645	2	2	2	0.00
04/03/2022	R186 On 03-November-22	8.53	Call	Bond Future	1611	2	2	2	0.00
04/03/2022	R186 On 03-November-22	8.54	Call	Bond Future	1628	2	2	2	0.00
04/03/2022	R186 On 03-November-22	8.54	Put	Bond Future	2161	2	2	2	0.00
04/03/2022	R186 On 03-November-22	8.53	Put	Bond Future	2179	2	2	2	0.00
04/03/2022	R186 On 03-November-22	8.55	Put	Bond Future	2143	2	2	2	0.00
04/03/2022	R186 On 02-February-23			Bond Future	8.87	107.2899	106.6003	107.2899	0.00
04/03/2022	R186 On 02-February-23	8.34	Call	Bond Future	1355	2	1	2	0.00
04/03/2022	R186 On 02-February-23	8.32	Call	Bond Future	1327	2	1	2	0.00
04/03/2022	R186 On 02-February-23	8.33	Call	Bond Future	1340	2	1	2	0.00
04/03/2022	R186 On 02-February-23	8.33	Put	Bond Future	3156	3	3	3	0.00
04/03/2022	R186 On 02-February-23	8.32	Put	Bond Future	3176	3	3	3	0.00
04/03/2022	R186 On 02-February-23	8.34	Put	Bond Future	3136	3	3	3	0.00
04/03/2022	R197 On 05-May-22			Bond Future	328.74	328.6010	328.7387	328.6010	747.00
04/03/2022	R197 On 04-August-22			Bond Future	324.86	324.7244	324.8613	324.7244	0.00
04/03/2022	R197 On 03-November-22			Bond Future	329.59	329.4522	329.5893	329.4522	0.00
04/03/2022	R197 On 02-February-23			Bond Future	326.25	326.1177	326.2533	326.1177	0.00
04/03/2022	R202 On 05-May-22			Bond Future	249.32	249.1679	249.3240	249.1679	6,398.00
04/03/2022	R202 On 04-August-22			Bond Future	248.30	248.1393	248.2953	248.1393	91.00
04/03/2022	R202 On 03-November-22			Bond Future	251.91	251.7510	251.9081	251.7510	0.00
04/03/2022	R202 On 02-February-23			Bond Future	251.37	251.2091	251.3661	251.2091	0.00
04/03/2022	R209 On 05-May-22			Bond Future	10.55	70.2102	69.7053	70.2102	21,199.00
04/03/2022	R209 On 05-May-22	11.45	Call	Bond Future	5011	5	5	5	0.00
04/03/2022	R209 On 05-May-22	12.00	Call	Bond Future	7520	8	8	8	0.00
04/03/2022	R209 On 05-May-22	10.75	Call	Bond Future	2109	2	2	2	0.00
04/03/2022	R209 On 05-May-22	11.43	Call	Bond Future	4921	5	5	5	0.00
04/03/2022	R209 On 05-May-22	11.44	Call	Bond Future	4966	5	5	5	0.00
04/03/2022	R209 On 05-May-22	9.50	Call	Bond Future	38	0	0	0	2,975.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2022	R209 On 05-May-22	9.75	Call	Bond Future	132	0	0	0	8,525.00
04/03/2022	R209 On 05-May-22	10.25	Call	Bond Future	745	1	1	1	0.00
04/03/2022	R209 On 05-May-22	10.25	Put	Bond Future	2419	2	2	2	11,000.00
04/03/2022	R209 On 05-May-22	9.75	Put	Bond Future	4766	4	5	4	0.00
04/03/2022	R209 On 05-May-22	9.50	Put	Bond Future	6217	6	6	6	0.00
04/03/2022	R209 On 05-May-22	11.44	Put	Bond Future	236	0	0	0	0.00
04/03/2022	R209 On 05-May-22	11.43	Put	Bond Future	241	0	0	0	0.00
04/03/2022	R209 On 05-May-22	10.75	Put	Bond Future	987	1	1	1	1,050.00
04/03/2022	R209 On 05-May-22	12.00	Put	Bond Future	60	0	0	0	12,050.00
04/03/2022	R209 On 05-May-22	11.45	Put	Bond Future	231	0	0	0	0.00
04/03/2022	R209 On 04-August-22			Bond Future	10.71	71.1627	70.6504	71.1627	1,550.00
04/03/2022	R209 On 04-August-22	10.59	Call	Bond Future	1955	2	2	2	0.00
04/03/2022	R209 On 04-August-22	10.57	Call	Bond Future	1902	2	2	2	0.00
04/03/2022	R209 On 04-August-22	10.58	Call	Bond Future	1928	2	2	2	0.00
04/03/2022	R209 On 04-August-22	10.58	Put	Bond Future	2620	2	3	2	0.00
04/03/2022	R209 On 04-August-22	10.57	Put	Bond Future	2649	2	3	2	0.00
04/03/2022	R209 On 04-August-22	10.59	Put	Bond Future	2591	2	3	2	0.00
04/03/2022	R209 On 03-November-22			Bond Future	10.86	69.0383	68.5183	69.0383	2,750.00
04/03/2022	R209 On 03-November-22	11.50	Call	Bond Future	4858	5	5	5	0.00
04/03/2022	R209 On 03-November-22	11.00	Call	Bond Future	3199	4	3	4	0.00
04/03/2022	R209 On 03-November-22	11.01	Call	Bond Future	3229	4	3	4	0.00
04/03/2022	R209 On 03-November-22	11.02	Call	Bond Future	3259	4	3	4	0.00
04/03/2022	R209 On 03-November-22	10.00	Call	Bond Future	925	1	1	1	0.00
04/03/2022	R209 On 03-November-22	10.50	Call	Bond Future	1890	2	2	2	0.00
04/03/2022	R209 On 03-November-22	9.25	Call	Bond Future	237	0	0	0	6,000.00
04/03/2022	R209 On 03-November-22	9.50	Call	Bond Future	381	0	0	0	0.00
04/03/2022	R209 On 03-November-22	11.03	Call	Bond Future	3290	4	3	4	0.00
04/03/2022	R209 On 03-November-22	11.03	Put	Bond Future	2380	2	2	2	0.00
04/03/2022	R209 On 03-November-22	9.50	Put	Bond Future	8180	8	8	8	0.00
04/03/2022	R209 On 03-November-22	10.50	Put	Bond Future	3831	4	4	4	0.00
04/03/2022	R209 On 03-November-22	9.25	Put	Bond Future	9605	9	10	9	0.00
04/03/2022	R209 On 03-November-22	10.00	Put	Bond Future	5713	5	6	5	6,000.00
04/03/2022	R209 On 03-November-22	11.02	Put	Bond Future	2401	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
04/03/2022	R209 On 03-November-22	11.01	Put	Bond Future	2423	2	2	2	0.00
04/03/2022	R209 On 03-November-22	11.00	Put	Bond Future	2445	2	2	2	6,000.00
04/03/2022	R209 On 03-November-22	11.50	Put	Bond Future	1554	1	2	1	0.00
04/03/2022	R209 On 02-February-23			Bond Future	11.00	70.1320	69.6034	70.1320	0.00
04/03/2022	R209 On 02-February-23	10.80	Call	Bond Future	2701	3	3	3	0.00
04/03/2022	R209 On 02-February-23	10.79	Call	Bond Future	2676	3	3	3	0.00
04/03/2022	R209 On 02-February-23	10.78	Call	Bond Future	2652	3	3	3	0.00
04/03/2022	R209 On 02-February-23	10.80	Put	Bond Future	3757	3	4	3	0.00
04/03/2022	R209 On 02-February-23	10.78	Put	Bond Future	3814	4	4	4	0.00
04/03/2022	R209 On 02-February-23	10.79	Put	Bond Future	3785	4	4	4	0.00
04/03/2022	R210 On 05-May-22			Bond Future	218.76	218.2495	218.7645	218.2495	1,039.00
04/03/2022	R210 On 04-August-22			Bond Future	221.78	221.2633	221.7837	221.2633	266.00
04/03/2022	R210 On 03-November-22			Bond Future	222.08	221.5539	222.0792	221.5539	0.00
04/03/2022	R210 On 02-February-23			Bond Future	225.64	225.1053	225.6378	225.1053	0.00
04/03/2022	R213 On 05-May-22			Bond Future	10.05	84.3245	83.7578	84.3245	25,193.00
04/03/2022	R213 On 05-May-22	10.65	Call	Bond Future	3406	4	3	4	0.00
04/03/2022	R213 On 05-May-22	10.64	Call	Bond Future	3367	4	3	4	0.00
04/03/2022	R213 On 05-May-22	10.63	Call	Bond Future	3327	4	3	4	0.00
04/03/2022	R213 On 05-May-22	10.65	Put	Bond Future	448	0	0	0	0.00
04/03/2022	R213 On 05-May-22	10.64	Put	Bond Future	457	0	0	0	0.00
04/03/2022	R213 On 05-May-22	10.63	Put	Bond Future	466	0	0	0	0.00
04/03/2022	R213 On 04-August-22			Bond Future	10.25	85.4324	84.8571	85.4324	0.00
04/03/2022	R213 On 04-August-22	9.90	Call	Bond Future	1286	2	1	2	0.00
04/03/2022	R213 On 04-August-22	9.88	Call	Bond Future	1248	1	1	1	0.00
04/03/2022	R213 On 04-August-22	9.89	Call	Bond Future	1267	2	1	2	0.00
04/03/2022	R213 On 04-August-22	9.90	Put	Bond Future	3042	3	3	3	0.00
04/03/2022	R213 On 04-August-22	9.88	Put	Bond Future	3105	3	3	3	0.00
04/03/2022	R213 On 04-August-22	9.89	Put	Bond Future	3073	3	3	3	0.00
04/03/2022	R213 On 03-November-22			Bond Future	10.43	83.1381	82.5543	83.1381	0.00
04/03/2022	R213 On 03-November-22	10.40	Call	Bond Future	2476	3	2	3	0.00
04/03/2022	R213 On 03-November-22	9.98	Call	Bond Future	1558	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
04/03/2022	R213 On 03-November-22	10.19	Call	Bond Future	1986	2	2	2	0.00
04/03/2022	R213 On 03-November-22	9.84	Call	Bond Future	1303	2	1	2	0.00
04/03/2022	R213 On 03-November-22	9.13	Call	Bond Future	427	1	0	1	200.00
04/03/2022	R213 On 03-November-22	10.38	Call	Bond Future	2427	3	2	3	0.00
04/03/2022	R213 On 03-November-22	10.39	Call	Bond Future	2452	3	2	3	0.00
04/03/2022	R213 On 03-November-22	10.37	Call	Bond Future	2402	3	2	3	0.00
04/03/2022	R213 On 03-November-22	9.19	Call	Bond Future	470	1	0	1	476.00
04/03/2022	R213 On 03-November-22	9.19	Put	Bond Future	6696	6	7	6	0.00
04/03/2022	R213 On 03-November-22	10.37	Put	Bond Future	2692	2	3	2	200.00
04/03/2022	R213 On 03-November-22	10.39	Put	Bond Future	2645	2	3	2	0.00
04/03/2022	R213 On 03-November-22	10.38	Put	Bond Future	2669	2	3	2	0.00
04/03/2022	R213 On 03-November-22	9.13	Put	Bond Future	6969	6	7	6	0.00
04/03/2022	R213 On 03-November-22	9.84	Put	Bond Future	4194	4	4	4	476.00
04/03/2022	R213 On 03-November-22	10.19	Put	Bond Future	3148	3	3	3	476.00
04/03/2022	R213 On 03-November-22	9.98	Put	Bond Future	3751	3	4	3	200.00
04/03/2022	R213 On 03-November-22	10.40	Put	Bond Future	2622	2	3	2	0.00
04/03/2022	R213 On 02-February-23			Bond Future	10.60	84.4884	83.8950	84.4884	0.00
04/03/2022	R213 On 02-February-23	10.22	Call	Bond Future	2071	2	2	2	0.00
04/03/2022	R213 On 02-February-23	9.16	Call	Bond Future	570	1	1	1	476.00
04/03/2022	R213 On 02-February-23	10.21	Call	Bond Future	2051	2	2	2	0.00
04/03/2022	R213 On 02-February-23	10.23	Call	Bond Future	2092	2	2	2	0.00
04/03/2022	R213 On 02-February-23	10.35	Call	Bond Future	2345	3	2	3	0.00
04/03/2022	R213 On 02-February-23	10.01	Call	Bond Future	1667	2	2	2	0.00
04/03/2022	R213 On 02-February-23	10.35	Put	Bond Future	3521	3	4	3	476.00
04/03/2022	R213 On 02-February-23	10.22	Put	Bond Future	3866	4	4	4	0.00
04/03/2022	R213 On 02-February-23	10.21	Put	Bond Future	3894	4	4	4	0.00
04/03/2022	R213 On 02-February-23	9.16	Put	Bond Future	7638	7	8	7	0.00
04/03/2022	R213 On 02-February-23	10.01	Put	Bond Future	4474	4	4	4	476.00
04/03/2022	R213 On 02-February-23	10.23	Put	Bond Future	3839	4	4	4	0.00
04/03/2022	R214 On 05-May-22			Bond Future	10.85	67.1718	66.6194	67.1718	16,386.00
04/03/2022	R214 On 05-May-22	11.73	Call	Bond Future	5023	6	5	6	0.00
04/03/2022	R214 On 05-May-22	11.74	Call	Bond Future	5068	6	5	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
04/03/2022	R214 On 05-May-22	11.75	Call	Bond Future	5113	6	5	6	0.00
04/03/2022	R214 On 05-May-22	11.73	Put	Bond Future	275	0	0	0	0.00
04/03/2022	R214 On 05-May-22	11.74	Put	Bond Future	269	0	0	0	0.00
04/03/2022	R214 On 05-May-22	11.75	Put	Bond Future	264	0	0	0	0.00
04/03/2022	R214 On 04-August-22			Bond Future	11.01	68.0522	67.4918	68.0522	1,337.00
04/03/2022	R214 On 04-August-22	10.97	Call	Bond Future	2203	3	2	3	0.00
04/03/2022	R214 On 04-August-22	10.98	Call	Bond Future	2232	3	2	3	0.00
04/03/2022	R214 On 04-August-22	10.99	Call	Bond Future	2260	3	2	3	0.00
04/03/2022	R214 On 04-August-22	10.98	Put	Bond Future	2422	2	2	2	0.00
04/03/2022	R214 On 04-August-22	10.99	Put	Bond Future	2394	2	2	2	0.00
04/03/2022	R214 On 04-August-22	10.97	Put	Bond Future	2450	2	2	2	0.00
04/03/2022	R214 On 03-November-22			Bond Future	11.16	65.7594	65.1906	65.7594	0.00
04/03/2022	R214 On 03-November-22	11.36	Call	Bond Future	3541	4	4	4	0.00
04/03/2022	R214 On 03-November-22	11.35	Call	Bond Future	3509	4	4	4	0.00
04/03/2022	R214 On 03-November-22	11.34	Call	Bond Future	3477	4	3	4	0.00
04/03/2022	R214 On 03-November-22	11.36	Put	Bond Future	2444	2	2	2	0.00
04/03/2022	R214 On 03-November-22	11.35	Put	Bond Future	2466	2	2	2	0.00
04/03/2022	R214 On 03-November-22	11.34	Put	Bond Future	2488	2	2	2	0.00
04/03/2022	R214 On 02-February-23			Bond Future	11.29	66.8299	66.2517	66.8299	0.00
04/03/2022	R214 On 02-February-23	11.09	Call	Bond Future	2782	3	3	3	0.00
04/03/2022	R214 On 02-February-23	11.07	Call	Bond Future	2732	3	3	3	0.00
04/03/2022	R214 On 02-February-23	11.08	Call	Bond Future	2757	3	3	3	0.00
04/03/2022	R214 On 02-February-23	11.08	Put	Bond Future	3930	4	4	4	0.00
04/03/2022	R214 On 02-February-23	11.07	Put	Bond Future	3960	4	4	4	0.00
04/03/2022	R214 On 02-February-23	11.09	Put	Bond Future	3900	4	4	4	0.00
04/03/2022	R248 On 05-May-22			Bond Future	10.85	84.2555	83.5931	84.2555	190,760.00
04/03/2022	R248 On 05-May-22	11.81	Call	Bond Future	6791	7	7	7	0.00
04/03/2022	R248 On 05-May-22	11.80	Call	Bond Future	6735	7	7	7	0.00
04/03/2022	R248 On 05-May-22	11.79	Call	Bond Future	6679	7	7	7	0.00
04/03/2022	R248 On 05-May-22	11.79	Put	Bond Future	301	0	0	0	0.00
04/03/2022	R248 On 05-May-22	11.81	Put	Bond Future	288	0	0	0	0.00
04/03/2022	R248 On 05-May-22	11.80	Put	Bond Future	294	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
04/03/2022	R248 On 04-August-22			Bond Future	11.01	85.3599	84.6878	85.3599	6,019.00
04/03/2022	R248 On 04-August-22	11.00	Call	Bond Future	2901	3	3	3	0.00
04/03/2022	R248 On 04-August-22	9.70	Call	Bond Future	198	0	0	0	2,400.00
04/03/2022	R248 On 04-August-22	10.40	Call	Bond Future	1101	1	1	1	2,400.00
04/03/2022	R248 On 04-August-22	10.99	Call	Bond Future	2865	3	3	3	0.00
04/03/2022	R248 On 04-August-22	10.98	Call	Bond Future	2828	3	3	3	0.00
04/03/2022	R248 On 04-August-22	10.98	Put	Bond Future	3016	3	3	3	0.00
04/03/2022	R248 On 04-August-22	10.99	Put	Bond Future	2982	3	3	3	0.00
04/03/2022	R248 On 04-August-22	10.40	Put	Bond Future	5601	5	6	5	0.00
04/03/2022	R248 On 04-August-22	9.70	Put	Bond Future	10452	10	10	10	0.00
04/03/2022	R248 On 04-August-22	11.00	Put	Bond Future	2948	3	3	3	0.00
04/03/2022	R248 On 03-November-22			Bond Future	11.15	82.1824	81.5003	82.1824	0.00
04/03/2022	R248 On 03-November-22	11.31	Call	Bond Future	4272	5	4	5	0.00
04/03/2022	R248 On 03-November-22	11.30	Call	Bond Future	4232	5	4	5	0.00
04/03/2022	R248 On 03-November-22	11.32	Call	Bond Future	4311	5	4	5	0.00
04/03/2022	R248 On 03-November-22	11.30	Put	Bond Future	3202	3	3	3	0.00
04/03/2022	R248 On 03-November-22	11.31	Put	Bond Future	3174	3	3	3	0.00
04/03/2022	R248 On 03-November-22	11.32	Put	Bond Future	3146	3	3	3	0.00
04/03/2022	R248 On 02-February-23			Bond Future	11.28	83.5206	82.8272	83.5206	0.00
04/03/2022	R248 On 02-February-23	11.07	Call	Bond Future	3442	4	3	4	0.00
04/03/2022	R248 On 02-February-23	11.06	Call	Bond Future	3410	4	3	4	0.00
04/03/2022	R248 On 02-February-23	11.08	Call	Bond Future	3474	4	3	4	0.00
04/03/2022	R248 On 02-February-23	11.08	Put	Bond Future	4883	5	5	5	0.00
04/03/2022	R248 On 02-February-23	11.06	Put	Bond Future	4959	5	5	5	0.00
04/03/2022	R248 On 02-February-23	11.07	Put	Bond Future	4921	5	5	5	0.00