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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 04/11/2022 TO: 04/11/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2022	2025 On 03-November-22			Bond Future	165.98	165.9812	165.9812	165.9812	0.00
04/11/2022	2025 On 02-February-23			Bond Future	166.83	166.9364	166.8310	166.9364	6,088.00
04/11/2022	2025 On 04-May-23			Bond Future	170.24	170.3614	170.2375	170.3614	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
04/11/2022	2025 On 03-August-23			Bond Future	171.94	172.2035	171.9439	172.2035	0.00
04/11/2022	2025 On 02-November-23			Bond Future	175.47	175.8484	175.4670	175.8484	0.00
04/11/2022	2025 On 01-February-24			Bond Future	160.26	175.8500	160.2576	175.8500	0.00
04/11/2022	2029 On 03-November-22			Bond Future	119.90	119.8964	119.8964	119.8964	0.00
04/11/2022	2029 On 02-February-23			Bond Future	121.33	122.5506	121.3329	122.5506	1,392.00
04/11/2022	2029 On 04-May-23			Bond Future	122.52	123.7707	122.5168	123.7707	0.00
04/11/2022	2029 On 03-August-23			Bond Future	125.00	126.3784	125.0020	126.3784	0.00
04/11/2022	2029 On 02-November-23			Bond Future	126.23	127.7225	126.2331	127.7225	0.00
04/11/2022	2029 On 01-February-24			Bond Future	116.54	127.7200	116.5414	127.7200	0.00
04/11/2022	2030 On 03-November-22			Bond Future	10.82	88.2532	88.2532	88.2532	0.00
04/11/2022	2030 On 02-February-23			Bond Future	10.78	86.0433	86.7462	86.0433	90,976.00
04/11/2022	2030 On 02-February-23	8.81	Call	Bond Future	66	0	0	0	102.00
04/11/2022	2030 On 02-February-23	9.08	Call	Bond Future	119	0	0	0	388.00
04/11/2022	2030 On 02-February-23	11.55	Call	Bond Future	4000	3	4	3	5,000.00
04/11/2022	2030 On 02-February-23	11.12	Call	Bond Future	2688	2	3	2	0.00
04/11/2022	2030 On 02-February-23	11.16	Call	Bond Future	2801	2	3	2	0.00
04/11/2022	2030 On 02-February-23	10.01	Call	Bond Future	581	0	1	0	0.00
04/11/2022	2030 On 02-February-23	9.83	Call	Bond Future	437	0	0	0	388.00
04/11/2022	2030 On 02-February-23	9.94	Call	Bond Future	520	0	1	0	0.00
04/11/2022	2030 On 02-February-23	9.79	Call	Bond Future	410	0	0	0	0.00
04/11/2022	2030 On 02-February-23	9.04	Call	Bond Future	111	0	0	0	0.00
04/11/2022	2030 On 02-February-23	11.35	Call	Bond Future	3365	3	3	3	5,000.00
04/11/2022	2030 On 02-February-23	9.99	Call	Bond Future	562	0	1	0	0.00
04/11/2022	2030 On 02-February-23	10.00	Call	Bond Future	571	0	1	0	0.00
04/11/2022	2030 On 02-February-23	9.80	Call	Bond Future	417	0	0	0	0.00
04/11/2022	2030 On 02-February-23	9.20	Call	Bond Future	148	0	0	0	0.00
04/11/2022	2030 On 02-February-23	9.66	Call	Bond Future	331	0	0	0	0.00
04/11/2022	2030 On 02-February-23	9.66	Put	Bond Future	5447	6	5	6	102.00
04/11/2022	2030 On 02-February-23	9.20	Put	Bond Future	7472	8	7	8	0.00
04/11/2022	2030 On 02-February-23	9.94	Put	Bond Future	4324	5	4	5	102.00
04/11/2022	2030 On 02-February-23	10.01	Put	Bond Future	4060	5	4	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
04/11/2022	2030 On 02-February-23	11.35	Put	Bond Future	911	1	1	1	0.00
04/11/2022	2030 On 02-February-23	9.04	Put	Bond Future	8217	9	8	9	0.00
04/11/2022	2030 On 02-February-23	9.08	Put	Bond Future	8029	9	8	9	0.00
04/11/2022	2030 On 02-February-23	11.16	Put	Bond Future	1158	1	1	1	388.00
04/11/2022	2030 On 02-February-23	8.81	Put	Bond Future	9314	10	9	10	0.00
04/11/2022	2030 On 02-February-23	9.79	Put	Bond Future	4913	6	5	6	0.00
04/11/2022	2030 On 02-February-23	9.83	Put	Bond Future	4753	5	5	5	0.00
04/11/2022	2030 On 02-February-23	9.80	Put	Bond Future	4873	5	5	5	0.00
04/11/2022	2030 On 02-February-23	9.99	Put	Bond Future	4134	5	4	5	0.00
04/11/2022	2030 On 02-February-23	10.00	Put	Bond Future	4096	5	4	5	0.00
04/11/2022	2030 On 02-February-23	11.12	Put	Bond Future	1216	1	1	1	0.00
04/11/2022	2030 On 02-February-23	11.55	Put	Bond Future	703	1	1	1	0.00
04/11/2022	2030 On 04-May-23			Bond Future	10.91	87.7903	88.4988	87.7903	0.00
04/11/2022	2030 On 04-May-23	12.57	Call	Bond Future	7400	7	7	7	0.00
04/11/2022	2030 On 04-May-23	11.62	Call	Bond Future	4430	4	4	4	0.00
04/11/2022	2030 On 04-May-23	12.04	Call	Bond Future	5696	5	6	5	0.00
04/11/2022	2030 On 04-May-23	12.50	Call	Bond Future	7171	7	7	7	0.00
04/11/2022	2030 On 04-May-23	10.54	Call	Bond Future	1832	2	2	2	0.00
04/11/2022	2030 On 04-May-23	9.58	Call	Bond Future	670	1	1	1	150.00
04/11/2022	2030 On 04-May-23	10.65	Call	Bond Future	2039	2	2	2	350.00
04/11/2022	2030 On 04-May-23	11.34	Call	Bond Future	3650	3	4	3	0.00
04/11/2022	2030 On 04-May-23	10.42	Call	Bond Future	1627	1	2	1	479.00
04/11/2022	2030 On 04-May-23	10.52	Call	Bond Future	1796	2	2	2	0.00
04/11/2022	2030 On 04-May-23	10.53	Call	Bond Future	1814	2	2	2	0.00
04/11/2022	2030 On 04-May-23	9.67	Call	Bond Future	738	1	1	1	479.00
04/11/2022	2030 On 04-May-23	9.78	Call	Bond Future	828	1	1	1	388.00
04/11/2022	2030 On 04-May-23	10.00	Call	Bond Future	1035	1	1	1	1,080.00
04/11/2022	2030 On 04-May-23	9.03	Call	Bond Future	361	0	0	0	388.00
04/11/2022	2030 On 04-May-23	9.03	Put	Bond Future	8896	10	9	10	0.00
04/11/2022	2030 On 04-May-23	9.58	Put	Bond Future	6607	7	7	7	0.00
04/11/2022	2030 On 04-May-23	10.00	Put	Bond Future	5050	6	5	6	0.00
04/11/2022	2030 On 04-May-23	9.78	Put	Bond Future	5843	6	6	6	0.00
04/11/2022	2030 On 04-May-23	9.67	Put	Bond Future	6259	7	6	7	0.00

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04/11/2022	2030 On 04-May-23	10.53	Put	Bond Future	3473	4	3	4	0.00
04/11/2022	2030 On 04-May-23	10.52	Put	Bond Future	3499	4	3	4	0.00
04/11/2022	2030 On 04-May-23	10.42	Put	Bond Future	3768	4	4	4	0.00
04/11/2022	2030 On 04-May-23	11.34	Put	Bond Future	1857	2	2	2	150.00
04/11/2022	2030 On 04-May-23	10.65	Put	Bond Future	3176	4	3	4	0.00
04/11/2022	2030 On 04-May-23	10.54	Put	Bond Future	3448	4	3	4	0.00
04/11/2022	2030 On 04-May-23	12.50	Put	Bond Future	728	1	1	1	479.00
04/11/2022	2030 On 04-May-23	12.04	Put	Bond Future	1057	1	1	1	1,080.00
04/11/2022	2030 On 04-May-23	11.62	Put	Bond Future	1484	2	1	2	388.00
04/11/2022	2030 On 04-May-23	12.57	Put	Bond Future	688	1	1	1	350.00
04/11/2022	2030 On 03-August-23			Bond Future	11.06	85.6134	86.2667	85.6134	0.00
04/11/2022	2030 On 03-August-23	12.59	Call	Bond Future	7152	7	7	7	0.00
04/11/2022	2030 On 03-August-23	11.36	Call	Bond Future	3701	3	4	3	0.00
04/11/2022	2030 On 03-August-23	12.89	Call	Bond Future	8075	8	8	8	0.00
04/11/2022	2030 On 03-August-23	11.34	Call	Bond Future	3652	3	4	3	0.00
04/11/2022	2030 On 03-August-23	11.35	Call	Bond Future	3677	3	4	3	0.00
04/11/2022	2030 On 03-August-23	10.40	Call	Bond Future	1769	1	2	1	1,012.00
04/11/2022	2030 On 03-August-23	10.65	Call	Bond Future	2182	2	2	2	350.00
04/11/2022	2030 On 03-August-23	10.65	Put	Bond Future	3907	4	4	4	0.00
04/11/2022	2030 On 03-August-23	11.36	Put	Bond Future	2484	3	2	3	0.00
04/11/2022	2030 On 03-August-23	11.34	Put	Bond Future	2516	3	3	3	0.00
04/11/2022	2030 On 03-August-23	12.89	Put	Bond Future	930	1	1	1	350.00
04/11/2022	2030 On 03-August-23	10.40	Put	Bond Future	4561	5	5	5	0.00
04/11/2022	2030 On 03-August-23	12.59	Put	Bond Future	1127	1	1	1	1,012.00
04/11/2022	2030 On 03-August-23	11.35	Put	Bond Future	2500	3	3	3	0.00
04/11/2022	2030 On 02-November-23			Bond Future	11.21	87.4077	88.0152	87.4077	0.00
04/11/2022	2030 On 02-November-23	10.82	Call	Bond Future	1971	2	2	2	0.00
04/11/2022	2030 On 02-November-23	10.81	Call	Bond Future	1954	2	2	2	0.00
04/11/2022	2030 On 02-November-23	10.80	Call	Bond Future	1936	2	2	2	0.00
04/11/2022	2030 On 02-November-23	10.80	Put	Bond Future	3582	4	4	4	0.00
04/11/2022	2030 On 02-November-23	10.81	Put	Bond Future	3559	4	4	4	0.00
04/11/2022	2030 On 02-November-23	10.82	Put	Bond Future	3536	4	4	4	0.00
04/11/2022	2030 On 01-February-24			Bond Future	13.76	11.3600	77.1348	11.3600	0.00

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04/11/2022	2030 On 01-February-24	11.36	Call	Bond Future	497	0	0	0	0.00
04/11/2022	2030 On 01-February-24	11.35	Call	Bond Future	491	0	0	0	0.00
04/11/2022	2030 On 01-February-24	11.37	Call	Bond Future	503	0	1	0	0.00
04/11/2022	2030 On 01-February-24	11.37	Put	Bond Future	9150	0	9	0	0.00
04/11/2022	2030 On 01-February-24	11.35	Put	Bond Future	9215	0	9	0	0.00
04/11/2022	2030 On 01-February-24	11.36	Put	Bond Future	9183	0	9	0	0.00
04/11/2022	2032 On 03-November-22			Bond Future	11.29	83.5360	83.5360	83.5360	0.00
04/11/2022	2032 On 02-February-23			Bond Future	11.26	85.1651	86.0038	85.1651	116,026.00
04/11/2022	2032 On 02-February-23	9.31	Call	Bond Future	56	0	0	0	454.00
04/11/2022	2032 On 02-February-23	12.75	Call	Bond Future	7327	7	7	7	0.00
04/11/2022	2032 On 02-February-23	11.84	Call	Bond Future	3900	3	4	3	0.00
04/11/2022	2032 On 02-February-23	10.39	Call	Bond Future	553	0	1	0	0.00
04/11/2022	2032 On 02-February-23	10.38	Call	Bond Future	544	0	1	0	0.00
04/11/2022	2032 On 02-February-23	10.16	Call	Bond Future	365	0	0	0	0.00
04/11/2022	2032 On 02-February-23	9.47	Call	Bond Future	85	0	0	0	500.00
04/11/2022	2032 On 02-February-23	9.92	Call	Bond Future	228	0	0	0	750.00
04/11/2022	2032 On 02-February-23	10.67	Call	Bond Future	901	1	1	1	750.00
04/11/2022	2032 On 02-February-23	11.69	Call	Bond Future	3397	3	3	3	0.00
04/11/2022	2032 On 02-February-23	10.40	Call	Bond Future	563	0	1	0	0.00
04/11/2022	2032 On 02-February-23	10.22	Call	Bond Future	408	0	0	0	500.00
04/11/2022	2032 On 02-February-23	10.50	Call	Bond Future	666	1	1	1	0.00
04/11/2022	2032 On 02-February-23	10.50	Put	Bond Future	4566	5	5	5	454.00
04/11/2022	2032 On 02-February-23	10.22	Put	Bond Future	5803	7	6	7	0.00
04/11/2022	2032 On 02-February-23	10.40	Put	Bond Future	4992	6	5	6	0.00
04/11/2022	2032 On 02-February-23	11.69	Put	Bond Future	1303	2	1	2	0.00
04/11/2022	2032 On 02-February-23	10.67	Put	Bond Future	3909	5	4	5	0.00
04/11/2022	2032 On 02-February-23	9.92	Put	Bond Future	7262	8	7	8	0.00
04/11/2022	2032 On 02-February-23	9.47	Put	Bond Future	9653	10	10	10	0.00
04/11/2022	2032 On 02-February-23	10.16	Put	Bond Future	6084	7	6	7	454.00
04/11/2022	2032 On 02-February-23	10.38	Put	Bond Future	5080	6	5	6	0.00
04/11/2022	2032 On 02-February-23	10.39	Put	Bond Future	5036	6	5	6	0.00
04/11/2022	2032 On 02-February-23	11.84	Put	Bond Future	1090	1	1	1	500.00

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04/11/2022	2032 On 02-February-23	12.75	Put	Bond Future	350	0	0	0	750.00
04/11/2022	2032 On 02-February-23	9.31	Put	Bond Future	10549	11	11	11	0.00
04/11/2022	2032 On 04-May-23			Bond Future	11.39	82.7311	83.5785	82.7311	66,368.00
04/11/2022	2032 On 04-May-23	10.88	Call	Bond Future	1951	2	2	2	0.00
04/11/2022	2032 On 04-May-23	10.62	Call	Bond Future	1489	1	1	1	400.00
04/11/2022	2032 On 04-May-23	10.87	Call	Bond Future	1932	2	2	2	0.00
04/11/2022	2032 On 04-May-23	13.43	Call	Bond Future	9820	9	10	9	0.00
04/11/2022	2032 On 04-May-23	10.89	Call	Bond Future	1970	2	2	2	0.00
04/11/2022	2032 On 04-May-23	11.37	Call	Bond Future	3060	3	3	3	400.00
04/11/2022	2032 On 04-May-23	10.89	Put	Bond Future	4451	5	4	5	0.00
04/11/2022	2032 On 04-May-23	13.43	Put	Bond Future	667	1	1	1	400.00
04/11/2022	2032 On 04-May-23	10.87	Put	Bond Future	4514	5	5	5	0.00
04/11/2022	2032 On 04-May-23	10.62	Put	Bond Future	5347	6	5	6	0.00
04/11/2022	2032 On 04-May-23	10.88	Put	Bond Future	4482	5	4	5	0.00
04/11/2022	2032 On 04-May-23	11.37	Put	Bond Future	3164	4	3	4	0.00
04/11/2022	2032 On 03-August-23			Bond Future	11.53	84.4567	85.2549	84.4567	2,600.00
04/11/2022	2032 On 03-August-23	11.75	Call	Bond Future	4115	4	4	4	0.00
04/11/2022	2032 On 03-August-23	11.76	Call	Bond Future	4142	4	4	4	0.00
04/11/2022	2032 On 03-August-23	11.77	Call	Bond Future	4169	4	4	4	0.00
04/11/2022	2032 On 03-August-23	11.90	Call	Bond Future	4533	4	5	4	5,000.00
04/11/2022	2032 On 03-August-23	11.90	Put	Bond Future	2803	3	3	3	0.00
04/11/2022	2032 On 03-August-23	11.77	Put	Bond Future	3041	3	3	3	0.00
04/11/2022	2032 On 03-August-23	11.76	Put	Bond Future	3060	3	3	3	0.00
04/11/2022	2032 On 03-August-23	11.75	Put	Bond Future	3079	3	3	3	0.00
04/11/2022	2032 On 02-November-23			Bond Future	11.67	82.0654	82.8231	82.0654	0.00
04/11/2022	2032 On 02-November-23	11.23	Call	Bond Future	2316	2	2	2	0.00
04/11/2022	2032 On 02-November-23	11.22	Call	Bond Future	2296	2	2	2	0.00
04/11/2022	2032 On 02-November-23	11.24	Call	Bond Future	2336	2	2	2	0.00
04/11/2022	2032 On 02-November-23	11.24	Put	Bond Future	4370	5	4	5	0.00
04/11/2022	2032 On 02-November-23	11.22	Put	Bond Future	4426	5	4	5	0.00
04/11/2022	2032 On 02-November-23	11.23	Put	Bond Future	4398	5	4	5	0.00
04/11/2022	2032 On 01-February-24			Bond Future	13.80	11.8400	76.2214	11.8400	0.00
04/11/2022	2032 On 01-February-24	11.85	Call	Bond Future	926	0	1	0	0.00

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04/11/2022	2032 On 01-February-24	11.84	Call	Bond Future	916	0	1	0	0.00
04/11/2022	2032 On 01-February-24	11.83	Call	Bond Future	906	0	1	0	0.00
04/11/2022	2032 On 01-February-24	11.83	Put	Bond Future	9170	0	9	0	0.00
04/11/2022	2032 On 01-February-24	11.84	Put	Bond Future	9134	0	9	0	0.00
04/11/2022	2032 On 01-February-24	11.85	Put	Bond Future	9099	0	9	0	0.00
04/11/2022	2033 On 03-November-22			Bond Future	115.71	115.7104	115.7104	115.7104	0.00
04/11/2022	2033 On 02-February-23			Bond Future	117.86	116.8458	117.8594	116.8458	7,279.00
04/11/2022	2033 On 04-May-23			Bond Future	118.88	117.8589	118.8822	117.8589	0.00
04/11/2022	2033 On 03-August-23			Bond Future	121.29	120.3420	121.2938	120.3420	0.00
04/11/2022	2033 On 02-November-23			Bond Future	122.36	121.4672	122.3578	121.4672	0.00
04/11/2022	2033 On 01-February-24			Bond Future	112.97	121.4700	112.9693	121.4700	0.00
04/11/2022	2037 On 03-November-22			Bond Future	11.83	79.6167	79.6167	79.6167	0.00
04/11/2022	2037 On 02-February-23			Bond Future	11.75	77.0745	78.1064	77.0745	129,164.00
04/11/2022	2037 On 02-February-23	11.05	Call	Bond Future	880	1	1	1	0.00
04/11/2022	2037 On 02-February-23	11.10	Call	Bond Future	962	1	1	1	636.00
04/11/2022	2037 On 02-February-23	11.03	Call	Bond Future	849	1	1	1	0.00
04/11/2022	2037 On 02-February-23	11.04	Call	Bond Future	864	1	1	1	0.00
04/11/2022	2037 On 02-February-23	11.97	Call	Bond Future	3179	3	3	3	0.00
04/11/2022	2037 On 02-February-23	11.04	Put	Bond Future	5032	6	5	6	0.00
04/11/2022	2037 On 02-February-23	11.03	Put	Bond Future	5078	6	5	6	0.00
04/11/2022	2037 On 02-February-23	11.10	Put	Bond Future	4765	6	5	6	0.00
04/11/2022	2037 On 02-February-23	11.97	Put	Bond Future	1950	2	2	2	636.00
04/11/2022	2037 On 02-February-23	11.05	Put	Bond Future	4987	6	5	6	0.00
04/11/2022	2037 On 04-May-23			Bond Future	11.87	78.6399	79.6848	78.6399	0.00
04/11/2022	2037 On 04-May-23	11.78	Call	Bond Future	3346	3	3	3	400.00
04/11/2022	2037 On 04-May-23	13.73	Call	Bond Future	10294	9	10	9	0.00
04/11/2022	2037 On 04-May-23	11.32	Call	Bond Future	2179	2	2	2	0.00
04/11/2022	2037 On 04-May-23	11.03	Call	Bond Future	1591	1	2	1	400.00
04/11/2022	2037 On 04-May-23	11.30	Call	Bond Future	2135	2	2	2	0.00
04/11/2022	2037 On 04-May-23	11.31	Call	Bond Future	2157	2	2	2	0.00
04/11/2022	2037 On 04-May-23	11.31	Put	Bond Future	5385	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
04/11/2022	2037 On 04-May-23	11.03	Put	Bond Future	6494	7	6	7	0.00
04/11/2022	2037 On 04-May-23	11.30	Put	Bond Future	5422	6	5	6	0.00
04/11/2022	2037 On 04-May-23	13.73	Put	Bond Future	936	1	1	1	400.00
04/11/2022	2037 On 04-May-23	11.32	Put	Bond Future	5348	6	5	6	0.00
04/11/2022	2037 On 04-May-23	11.78	Put	Bond Future	3872	4	4	4	0.00
04/11/2022	2037 On 03-August-23			Bond Future	12.01	76.0219	77.0256	76.0219	0.00
04/11/2022	2037 On 03-August-23	12.14	Call	Bond Future	4570	4	5	4	0.00
04/11/2022	2037 On 03-August-23	12.12	Call	Bond Future	4510	4	5	4	0.00
04/11/2022	2037 On 03-August-23	12.13	Call	Bond Future	4540	4	5	4	0.00
04/11/2022	2037 On 03-August-23	12.13	Put	Bond Future	3888	4	4	4	0.00
04/11/2022	2037 On 03-August-23	12.12	Put	Bond Future	3912	4	4	4	0.00
04/11/2022	2037 On 03-August-23	12.14	Put	Bond Future	3864	4	4	4	0.00
04/11/2022	2037 On 02-November-23			Bond Future	12.14	77.6155	78.5868	77.6155	0.00
04/11/2022	2037 On 02-November-23	11.56	Call	Bond Future	2536	2	3	2	0.00
04/11/2022	2037 On 02-November-23	11.55	Call	Bond Future	2515	2	3	2	0.00
04/11/2022	2037 On 02-November-23	11.57	Call	Bond Future	2558	2	3	2	0.00
04/11/2022	2037 On 02-November-23	11.55	Put	Bond Future	5755	6	6	6	0.00
04/11/2022	2037 On 02-November-23	11.56	Put	Bond Future	5720	6	6	6	0.00
04/11/2022	2037 On 02-November-23	11.57	Put	Bond Future	5685	6	6	6	0.00
04/11/2022	2037 On 01-February-24			Bond Future	13.88	12.3200	68.1449	12.3200	0.00
04/11/2022	2037 On 01-February-24	12.32	Call	Bond Future	1558	0	2	0	0.00
04/11/2022	2037 On 01-February-24	12.31	Call	Bond Future	1544	0	2	0	0.00
04/11/2022	2037 On 01-February-24	12.33	Call	Bond Future	1572	0	2	0	0.00
04/11/2022	2037 On 01-February-24	12.33	Put	Bond Future	9071	0	9	0	0.00
04/11/2022	2037 On 01-February-24	12.31	Put	Bond Future	9147	0	9	0	0.00
04/11/2022	2037 On 01-February-24	12.32	Put	Bond Future	9109	0	9	0	0.00
04/11/2022	2038 On 03-November-22			Bond Future	128.70	128.7012	128.7012	128.7012	0.00
04/11/2022	2038 On 02-February-23			Bond Future	128.08	129.0096	128.0801	129.0096	4,059.00
04/11/2022	2038 On 04-May-23			Bond Future	130.70	131.6569	130.6957	131.6569	1,798.00
04/11/2022	2038 On 03-August-23			Bond Future	131.38	132.4654	131.3818	132.4654	0.00
04/11/2022	2038 On 02-November-23			Bond Future	134.07	135.2694	134.0737	135.2694	0.00
04/11/2022	2038 On 01-February-24			Bond Future	121.76	135.2700	121.7613	135.2700	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
04/11/2022	2040 On 03-November-22			Bond Future	11.87	81.5512	81.5512	81.5512	0.00
04/11/2022	2040 On 02-February-23			Bond Future	11.80	78.8135	79.7980	78.8135	119,362.00
04/11/2022	2040 On 02-February-23	10.18	Call	Bond Future	142	0	0	0	0.00
04/11/2022	2040 On 02-February-23	10.21	Call	Bond Future	153	0	0	0	388.00
04/11/2022	2040 On 02-February-23	12.07	Call	Bond Future	3600	3	4	3	0.00
04/11/2022	2040 On 02-February-23	11.10	Call	Bond Future	946	1	1	1	0.00
04/11/2022	2040 On 02-February-23	11.11	Call	Bond Future	963	1	1	1	0.00
04/11/2022	2040 On 02-February-23	10.93	Call	Bond Future	693	1	1	1	0.00
04/11/2022	2040 On 02-February-23	12.24	Call	Bond Future	4244	4	4	4	0.00
04/11/2022	2040 On 02-February-23	12.27	Call	Bond Future	4362	4	4	4	0.00
04/11/2022	2040 On 02-February-23	11.12	Call	Bond Future	980	1	1	1	0.00
04/11/2022	2040 On 02-February-23	10.96	Call	Bond Future	731	1	1	1	388.00
04/11/2022	2040 On 02-February-23	11.19	Call	Bond Future	1108	1	1	1	621.00
04/11/2022	2040 On 02-February-23	11.19	Put	Bond Future	4989	6	5	6	0.00
04/11/2022	2040 On 02-February-23	12.07	Put	Bond Future	2013	2	2	2	621.00
04/11/2022	2040 On 02-February-23	10.96	Put	Bond Future	6141	7	6	7	0.00
04/11/2022	2040 On 02-February-23	11.12	Put	Bond Future	5322	6	5	6	0.00
04/11/2022	2040 On 02-February-23	12.27	Put	Bond Future	1610	2	2	2	388.00
04/11/2022	2040 On 02-February-23	12.24	Put	Bond Future	1666	2	2	2	0.00
04/11/2022	2040 On 02-February-23	11.11	Put	Bond Future	5371	6	5	6	0.00
04/11/2022	2040 On 02-February-23	11.10	Put	Bond Future	5420	6	5	6	0.00
04/11/2022	2040 On 02-February-23	10.21	Put	Bond Future	10858	12	11	12	0.00
04/11/2022	2040 On 02-February-23	10.93	Put	Bond Future	6305	7	6	7	0.00
04/11/2022	2040 On 02-February-23	10.18	Put	Bond Future	11070	12	11	12	0.00
04/11/2022	2040 On 04-May-23			Bond Future	11.92	80.4143	81.4107	80.4143	300.00
04/11/2022	2040 On 04-May-23	13.45	Call	Bond Future	9651	9	10	9	0.00
04/11/2022	2040 On 04-May-23	11.42	Call	Bond Future	2478	2	2	2	0.00
04/11/2022	2040 On 04-May-23	11.48	Call	Bond Future	2628	2	3	2	486.00
04/11/2022	2040 On 04-May-23	10.73	Call	Bond Future	1156	1	1	1	486.00
04/11/2022	2040 On 04-May-23	10.92	Call	Bond Future	1436	1	1	1	388.00
04/11/2022	2040 On 04-May-23	10.17	Call	Bond Future	562	0	1	0	388.00
04/11/2022	2040 On 04-May-23	11.41	Call	Bond Future	2453	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
04/11/2022	2040 On 04-May-23	12.78	Call	Bond Future	6978	6	7	6	0.00
04/11/2022	2040 On 04-May-23	11.43	Call	Bond Future	2502	2	3	2	0.00
04/11/2022	2040 On 04-May-23	11.43	Put	Bond Future	5548	6	6	6	0.00
04/11/2022	2040 On 04-May-23	10.73	Put	Bond Future	8835	10	9	10	0.00
04/11/2022	2040 On 04-May-23	12.78	Put	Bond Future	2115	2	2	2	388.00
04/11/2022	2040 On 04-May-23	13.45	Put	Bond Future	1304	2	1	2	486.00
04/11/2022	2040 On 04-May-23	11.41	Put	Bond Future	5626	6	6	6	0.00
04/11/2022	2040 On 04-May-23	10.17	Put	Bond Future	12244	13	12	13	0.00
04/11/2022	2040 On 04-May-23	10.92	Put	Bond Future	7818	9	8	9	0.00
04/11/2022	2040 On 04-May-23	11.48	Put	Bond Future	5357	6	5	6	0.00
04/11/2022	2040 On 04-May-23	11.42	Put	Bond Future	5587	6	6	6	0.00
04/11/2022	2040 On 03-August-23			Bond Future	12.05	77.5831	78.5357	77.5831	0.00
04/11/2022	2040 On 03-August-23	12.22	Call	Bond Future	5053	5	5	5	0.00
04/11/2022	2040 On 03-August-23	12.21	Call	Bond Future	5021	4	5	4	0.00
04/11/2022	2040 On 03-August-23	12.23	Call	Bond Future	5086	5	5	5	0.00
04/11/2022	2040 On 03-August-23	12.23	Put	Bond Future	4065	4	4	4	0.00
04/11/2022	2040 On 03-August-23	12.21	Put	Bond Future	4115	5	4	5	0.00
04/11/2022	2040 On 03-August-23	12.22	Put	Bond Future	4090	5	4	5	0.00
04/11/2022	2040 On 02-November-23			Bond Future	12.18	79.2093	80.1274	79.2093	0.00
04/11/2022	2040 On 02-November-23	11.60	Call	Bond Future	2745	3	3	3	0.00
04/11/2022	2040 On 02-November-23	11.59	Call	Bond Future	2721	3	3	3	0.00
04/11/2022	2040 On 02-November-23	11.58	Call	Bond Future	2698	3	3	3	0.00
04/11/2022	2040 On 02-November-23	11.58	Put	Bond Future	6265	7	6	7	0.00
04/11/2022	2040 On 02-November-23	11.60	Put	Bond Future	6188	7	6	7	0.00
04/11/2022	2040 On 02-November-23	11.59	Put	Bond Future	6226	7	6	7	0.00
04/11/2022	2040 On 01-February-24			Bond Future	13.84	12.3400	69.3022	12.3400	0.00
04/11/2022	2040 On 01-February-24	12.35	Call	Bond Future	1798	0	2	0	0.00
04/11/2022	2040 On 01-February-24	12.34	Call	Bond Future	1782	0	2	0	0.00
04/11/2022	2040 On 01-February-24	12.33	Call	Bond Future	1767	0	2	0	0.00
04/11/2022	2040 On 01-February-24	12.33	Put	Bond Future	9591	0	10	0	0.00
04/11/2022	2040 On 01-February-24	12.34	Put	Bond Future	9550	0	10	0	0.00
04/11/2022	2040 On 01-February-24	12.35	Put	Bond Future	9510	0	10	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
04/11/2022	2044 On 03-November-22			Bond Future	11.83	78.6115	78.6115	78.6115	0.00
04/11/2022	2044 On 02-February-23			Bond Future	11.77	75.8244	76.8581	75.8244	95,227.00
04/11/2022	2044 On 02-February-23	11.16	Call	Bond Future	1130	1	1	1	0.00
04/11/2022	2044 On 02-February-23	11.20	Call	Bond Future	1210	1	1	1	1,300.00
04/11/2022	2044 On 02-February-23	11.14	Call	Bond Future	1091	1	1	1	0.00
04/11/2022	2044 On 02-February-23	11.15	Call	Bond Future	1110	1	1	1	0.00
04/11/2022	2044 On 02-February-23	12.00	Call	Bond Future	3532	3	4	3	0.00
04/11/2022	2044 On 02-February-23	11.90	Call	Bond Future	3173	3	3	3	1,300.00
04/11/2022	2044 On 02-February-23	11.90	Put	Bond Future	2350	3	2	3	0.00
04/11/2022	2044 On 02-February-23	12.00	Put	Bond Future	2104	3	2	3	4,000.00
04/11/2022	2044 On 02-February-23	11.15	Put	Bond Future	5102	6	5	6	0.00
04/11/2022	2044 On 02-February-23	11.20	Put	Bond Future	4864	6	5	6	0.00
04/11/2022	2044 On 02-February-23	11.14	Put	Bond Future	5150	6	5	6	0.00
04/11/2022	2044 On 02-February-23	11.16	Put	Bond Future	5054	6	5	6	0.00
04/11/2022	2044 On 04-May-23			Bond Future	11.88	77.3646	78.4115	77.3646	0.00
04/11/2022	2044 On 04-May-23	11.75	Call	Bond Future	3563	3	4	3	0.00
04/11/2022	2044 On 04-May-23	12.00	Call	Bond Future	4372	4	4	4	0.00
04/11/2022	2044 On 04-May-23	11.43	Call	Bond Future	2650	2	3	2	0.00
04/11/2022	2044 On 04-May-23	12.25	Call	Bond Future	5248	5	5	5	0.00
04/11/2022	2044 On 04-May-23	11.41	Call	Bond Future	2599	2	3	2	0.00
04/11/2022	2044 On 04-May-23	11.42	Call	Bond Future	2625	2	3	2	0.00
04/11/2022	2044 On 04-May-23	11.42	Put	Bond Future	5511	6	6	6	0.00
04/11/2022	2044 On 04-May-23	11.41	Put	Bond Future	5550	6	6	6	0.00
04/11/2022	2044 On 04-May-23	11.75	Put	Bond Future	4351	5	4	5	4,115.00
04/11/2022	2044 On 04-May-23	12.25	Put	Bond Future	3031	3	3	3	1,500.00
04/11/2022	2044 On 04-May-23	11.43	Put	Bond Future	5472	6	5	6	0.00
04/11/2022	2044 On 04-May-23	12.00	Put	Bond Future	3633	4	4	4	4,115.00
04/11/2022	2044 On 03-August-23			Bond Future	12.00	74.5949	75.6015	74.5949	0.00
04/11/2022	2044 On 03-August-23	12.17	Call	Bond Future	5144	5	5	5	0.00
04/11/2022	2044 On 03-August-23	12.15	Call	Bond Future	5078	5	5	5	0.00
04/11/2022	2044 On 03-August-23	12.16	Call	Bond Future	5111	5	5	5	0.00
04/11/2022	2044 On 03-August-23	12.16	Put	Bond Future	4152	5	4	5	0.00
04/11/2022	2044 On 03-August-23	12.15	Put	Bond Future	4177	5	4	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
04/11/2022	2044 On 03-August-23	12.17	Put	Bond Future	4126	5	4	5	0.00
04/11/2022	2044 On 02-November-23			Bond Future	12.11	76.1586	77.1338	76.1586	0.00
04/11/2022	2044 On 02-November-23	11.55	Call	Bond Future	2841	3	3	3	0.00
04/11/2022	2044 On 02-November-23	11.56	Call	Bond Future	2865	3	3	3	0.00
04/11/2022	2044 On 02-November-23	11.57	Call	Bond Future	2889	3	3	3	0.00
04/11/2022	2044 On 02-November-23	11.57	Put	Bond Future	6210	7	6	7	0.00
04/11/2022	2044 On 02-November-23	11.56	Put	Bond Future	6249	7	6	7	0.00
04/11/2022	2044 On 02-November-23	11.55	Put	Bond Future	6288	8	6	8	0.00
04/11/2022	2044 On 01-February-24			Bond Future	13.68	12.2800	66.6668	12.2800	0.00
04/11/2022	2044 On 01-February-24	12.27	Call	Bond Future	1921	0	2	0	0.00
04/11/2022	2044 On 01-February-24	12.28	Call	Bond Future	1938	0	2	0	0.00
04/11/2022	2044 On 01-February-24	12.29	Call	Bond Future	1955	0	2	0	0.00
04/11/2022	2044 On 01-February-24	12.29	Put	Bond Future	9281	0	9	0	0.00
04/11/2022	2044 On 01-February-24	12.28	Put	Bond Future	9321	0	9	0	0.00
04/11/2022	2044 On 01-February-24	12.27	Put	Bond Future	9362	0	9	0	0.00
04/11/2022	2046 On 03-November-22			Bond Future	116.20	116.2019	116.2019	116.2019	0.00
04/11/2022	2046 On 02-February-23			Bond Future	114.22	118.3547	114.2195	118.3547	11,674.00
04/11/2022	2046 On 04-May-23			Bond Future	114.52	118.7499	114.5195	118.7499	5,677.00
04/11/2022	2046 On 03-August-23			Bond Future	116.84	121.2523	116.8425	121.2523	0.00
04/11/2022	2046 On 02-November-23			Bond Future	117.15	121.7276	117.1465	121.7276	0.00
04/11/2022	2046 On 01-February-24			Bond Future	108.07	121.7300	108.0707	121.7300	0.00
04/11/2022	2050 On 03-November-22			Bond Future	116.99	116.9882	116.9882	116.9882	0.00
04/11/2022	2050 On 02-February-23			Bond Future	114.31	119.1665	114.3087	119.1665	9,301.00
04/11/2022	2050 On 04-May-23			Bond Future	116.64	121.6114	116.6429	121.6114	3,582.00
04/11/2022	2050 On 03-August-23			Bond Future	116.82	121.9871	116.8226	121.9871	0.00
04/11/2022	2050 On 02-November-23			Bond Future	119.22	124.5692	119.2164	124.5692	0.00
04/11/2022	2050 On 01-February-24			Bond Future	107.83	124.5700	107.8311	124.5700	0.00
04/11/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2022	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
04/11/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2022	AL37 On 02-February-23			Index Future	846.89	843.5630	846.8910	843.5630	0.00
04/11/2022	AL37 On 04-May-23			Index Future	863.98	860.6610	863.9750	860.6610	0.00
04/11/2022	AL37 On 03-August-23			Index Future	881.30	878.5920	881.3000	878.5920	0.00
04/11/2022	AL37 On 02-November-23			Index Future	899.16	896.9930	899.1640	896.9930	0.00
04/11/2022	AL37 On 01-February-24			Index Future	0.00	896.9900	0.0000	896.9900	0.00
04/11/2022	AL7T On 02-February-23			Index Future	963.93	955.5070	963.9320	955.5070	0.00
04/11/2022	AL7T On 04-May-23			Index Future	983.38	974.8750	983.3770	974.8750	0.00
04/11/2022	AL7T On 03-August-23			Index Future	1003.10	995.1850	1003.0970	995.1850	0.00
04/11/2022	AL7T On 02-November-23			Index Future	1023.43	1016.0270	1023.4300	1016.0270	0.00
04/11/2022	AL7T On 01-February-24			Index Future	0.00	1016.0300	0.0000	1016.0300	0.00
04/11/2022	ALBI On 02-February-23			Index Future	847.66	839.5640	847.6620	839.5640	109.00
04/11/2022	ALBI On 04-May-23			Index Future	864.76	856.5820	864.7610	856.5820	0.00
04/11/2022	ALBI On 03-August-23			Index Future	882.10	874.4270	882.1020	874.4270	0.00
04/11/2022	ALBI On 02-November-23			Index Future	899.98	892.7410	899.9830	892.7410	0.00
04/11/2022	ALBI On 01-February-24			Index Future	0.00	892.7400	0.0000	892.7400	0.00
04/11/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2022	C040 On 31-January-40			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
04/11/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/11/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2022	CS26 On 02-April-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
04/11/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2022	ES33 On 03-November-22			Bond Future	12.63	71.2312	71.2312	71.2312	0.00
04/11/2022	ES33 On 02-February-23			Bond Future	12.61	72.7601	73.5492	72.7601	350.00
04/11/2022	ES33 On 04-May-23			Bond Future	12.78	70.4577	71.2559	70.4577	0.00
04/11/2022	ES33 On 03-August-23			Bond Future	12.95	71.9434	72.7015	71.9434	0.00
04/11/2022	ES33 On 02-November-23			Bond Future	13.14	69.6706	70.3963	69.6706	0.00
04/11/2022	ES33 On 01-February-24			Bond Future	15.19	13.3100	64.7212	13.3100	0.00
04/11/2022	ES42 On 03-November-22			Bond Future	12.81	69.7009	69.7009	69.7009	0.00
04/11/2022	ES42 On 02-February-23			Bond Future	12.77	71.2344	72.0941	71.2344	4,715.00
04/11/2022	ES42 On 04-May-23			Bond Future	12.92	68.4325	69.3029	68.4325	0.00
04/11/2022	ES42 On 03-August-23			Bond Future	13.07	69.8764	70.7090	69.8764	0.00
04/11/2022	ES42 On 02-November-23			Bond Future	13.23	67.0931	67.8953	67.0931	0.00
04/11/2022	ES42 On 01-February-24			Bond Future	14.97	13.4000	62.2924	13.4000	0.00
04/11/2022	GOVI On 02-February-23			GOVI	835.58	827.5760	835.5780	827.5760	851.00
04/11/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
04/11/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
04/11/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
04/11/2022	GOVI On 02-February-23	850.82	Put	GOVI	152420	23	15	23	0.00
04/11/2022	GOVI On 02-February-23	850.83	Put	GOVI	152520	23	15	23	0.00
04/11/2022	GOVI On 02-February-23	850.84	Put	GOVI	152620	23	15	23	0.00
04/11/2022	GOVI On 04-May-23			GOVI	852.43	844.3500	852.4340	844.3500	0.00
04/11/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
04/11/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
04/11/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
04/11/2022	GOVI On 04-May-23	852.86	Put	GOVI	4260	9	0	9	0.00
04/11/2022	GOVI On 04-May-23	852.87	Put	GOVI	4360	9	0	9	0.00
04/11/2022	GOVI On 04-May-23	852.88	Put	GOVI	4460	9	0	9	0.00
04/11/2022	GOVI On 03-August-23			GOVI	869.53	861.9410	869.5280	861.9410	0.00
04/11/2022	GOVI On 03-August-23	837.23	Call	GOVI	322980	25	32	25	0.00
04/11/2022	GOVI On 03-August-23	837.21	Call	GOVI	323180	25	32	25	0.00
04/11/2022	GOVI On 03-August-23	837.22	Call	GOVI	323080	25	32	25	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
04/11/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
04/11/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
04/11/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
04/11/2022	GOVI On 02-November-23			GOVI	887.15	879.9930	887.1530	879.9930	0.00
04/11/2022	GOVI On 02-November-23	885.80	Call	GOVI	13530	0	1	0	0.00
04/11/2022	GOVI On 02-November-23	885.81	Call	GOVI	13430	0	1	0	0.00
04/11/2022	GOVI On 02-November-23	885.82	Call	GOVI	13330	0	1	0	0.00
04/11/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	6	0	6	0.00
04/11/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	6	0	6	0.00
04/11/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	6	0	6	0.00
04/11/2022	GOVI On 01-February-24			GOVI	0.00	879.9900	0.0000	879.9900	0.00
04/11/2022	GOVI On 01-February-24	879.98	Call	GOVI	0	0	0	0	0.00
04/11/2022	GOVI On 01-February-24	879.99	Call	GOVI	0	0	0	0	0.00
04/11/2022	GOVI On 01-February-24	880.00	Call	GOVI	0	0	0	0	0.00
04/11/2022	GOVI On 01-February-24	880.00	Put	GOVI	880000	0	880	0	0.00
04/11/2022	GOVI On 01-February-24	879.99	Put	GOVI	8799900	0	880	0	0.00
04/11/2022	GOVI On 01-February-24	879.98	Put	GOVI	8799800	0	880	0	0.00
04/11/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/11/2022	IGOV On 02-February-23			Index Future	325.35	328.8920	325.3470	328.8920	740.00
04/11/2022	IGOV On 04-May-23			Index Future	331.99	335.6380	331.9880	335.6380	16.00
04/11/2022	IGOV On 03-August-23			Index Future	338.72	342.7070	338.7220	342.7070	0.00
04/11/2022	IGOV On 02-November-23			Index Future	345.66	349.9600	345.6630	349.9600	0.00
04/11/2022	IGOV On 01-February-24			Index Future	0.00	349.9600	0.0000	349.9600	0.00
04/11/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
04/11/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
04/11/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
04/11/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
04/11/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
04/11/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
04/11/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00

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04/11/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
04/11/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
04/11/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
04/11/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
04/11/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
04/11/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
04/11/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
04/11/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
04/11/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/11/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
04/11/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.56	93.4500	93.4400	93.4500	0.00
04/11/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.29	92.7250	92.7150	92.7250	68.00
04/11/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.33	92.6650	92.6700	92.6650	0.00
04/11/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.77	92.2250	92.2300	92.2250	0.00
04/11/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.83	92.1650	92.1700	92.1650	0.00
04/11/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.94	92.0400	92.0600	92.0400	0.00
04/11/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.08	91.8750	91.9250	91.8750	0.00
04/11/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.19	91.7800	91.8150	91.7800	75.00
04/11/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.24	91.7150	91.7650	91.7150	272.00
04/11/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.26	91.6800	91.7400	91.6800	0.00
04/11/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.24	91.7100	91.7600	91.7100	0.00
04/11/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.23	91.6850	91.7700	91.6850	0.00
04/11/2022	R023 On 03-November-22			Bond Future	7.30	101.6007	101.6007	101.6007	0.00
04/11/2022	R035 On 03-November-22			Bond Future	11.69	83.5567	83.5567	83.5567	0.00
04/11/2022	R035 On 02-February-23			Bond Future	11.62	85.3404	86.3351	85.3404	161,005.00
04/11/2022	R035 On 02-February-23	11.98	Call	Bond Future	3635	3	4	3	0.00
04/11/2022	R035 On 02-February-23	13.22	Call	Bond Future	8658	8	9	8	0.00
04/11/2022	R035 On 02-February-23	11.05	Call	Bond Future	1093	1	1	1	976.00
04/11/2022	R035 On 02-February-23	11.06	Call	Bond Future	1111	1	1	1	0.00
04/11/2022	R035 On 02-February-23	10.86	Call	Bond Future	782	1	1	1	0.00

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04/11/2022	R035 On 02-February-23	10.87	Call	Bond Future	797	1	1	1	0.00
04/11/2022	R035 On 02-February-23	10.30	Call	Bond Future	261	0	0	0	976.00
04/11/2022	R035 On 02-February-23	10.64	Call	Bond Future	518	0	1	0	388.00
04/11/2022	R035 On 02-February-23	9.89	Call	Bond Future	100	0	0	0	388.00
04/11/2022	R035 On 02-February-23	11.94	Call	Bond Future	3495	3	3	3	0.00
04/11/2022	R035 On 02-February-23	10.88	Call	Bond Future	812	1	1	1	0.00
04/11/2022	R035 On 02-February-23	10.66	Call	Bond Future	537	0	1	0	0.00
04/11/2022	R035 On 02-February-23	10.60	Call	Bond Future	480	0	0	0	0.00
04/11/2022	R035 On 02-February-23	9.81	Call	Bond Future	82	0	0	0	582.00
04/11/2022	R035 On 02-February-23	9.85	Call	Bond Future	90	0	0	0	0.00
04/11/2022	R035 On 02-February-23	9.81	Put	Bond Future	11130	12	11	12	0.00
04/11/2022	R035 On 02-February-23	10.60	Put	Bond Future	6466	7	6	7	0.00
04/11/2022	R035 On 02-February-23	10.64	Put	Bond Future	6257	7	6	7	0.00
04/11/2022	R035 On 02-February-23	10.66	Put	Bond Future	6154	7	6	7	582.00
04/11/2022	R035 On 02-February-23	10.30	Put	Bond Future	8123	9	8	9	0.00
04/11/2022	R035 On 02-February-23	10.88	Put	Bond Future	5095	6	5	6	0.00
04/11/2022	R035 On 02-February-23	13.22	Put	Bond Future	385	1	0	1	976.00
04/11/2022	R035 On 02-February-23	9.89	Put	Bond Future	10618	12	11	12	0.00
04/11/2022	R035 On 02-February-23	10.87	Put	Bond Future	5141	6	5	6	0.00
04/11/2022	R035 On 02-February-23	10.86	Put	Bond Future	5186	6	5	6	0.00
04/11/2022	R035 On 02-February-23	11.06	Put	Bond Future	4325	5	4	5	582.00
04/11/2022	R035 On 02-February-23	11.05	Put	Bond Future	4366	5	4	5	0.00
04/11/2022	R035 On 02-February-23	11.98	Put	Bond Future	1664	2	2	2	388.00
04/11/2022	R035 On 02-February-23	9.85	Put	Bond Future	10873	12	11	12	0.00
04/11/2022	R035 On 02-February-23	11.94	Put	Bond Future	1740	2	2	2	0.00
04/11/2022	R035 On 04-May-23			Bond Future	11.74	82.5663	83.5728	82.5663	0.00
04/11/2022	R035 On 04-May-23	11.22	Call	Bond Future	2168	2	2	2	0.00
04/11/2022	R035 On 04-May-23	9.85	Call	Bond Future	425	0	0	0	388.00
04/11/2022	R035 On 04-May-23	10.42	Call	Bond Future	901	1	1	1	491.00
04/11/2022	R035 On 04-May-23	12.46	Call	Bond Future	5852	5	6	5	0.00
04/11/2022	R035 On 04-May-23	11.17	Call	Bond Future	2059	2	2	2	491.00
04/11/2022	R035 On 04-May-23	11.20	Call	Bond Future	2124	2	2	2	0.00
04/11/2022	R035 On 04-May-23	11.21	Call	Bond Future	2146	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
04/11/2022	R035 On 04-May-23	10.60	Call	Bond Future	1114	1	1	1	388.00
04/11/2022	R035 On 04-May-23	13.18	Call	Bond Future	8549	8	9	8	0.00
04/11/2022	R035 On 04-May-23	13.18	Put	Bond Future	1202	1	1	1	491.00
04/11/2022	R035 On 04-May-23	11.22	Put	Bond Future	5112	6	5	6	0.00
04/11/2022	R035 On 04-May-23	10.60	Put	Bond Future	7734	9	8	9	0.00
04/11/2022	R035 On 04-May-23	12.46	Put	Bond Future	2067	2	2	2	388.00
04/11/2022	R035 On 04-May-23	10.42	Put	Bond Future	8631	9	9	9	0.00
04/11/2022	R035 On 04-May-23	9.85	Put	Bond Future	11797	13	12	13	0.00
04/11/2022	R035 On 04-May-23	11.17	Put	Bond Future	5292	6	5	6	0.00
04/11/2022	R035 On 04-May-23	11.20	Put	Bond Future	5184	6	5	6	0.00
04/11/2022	R035 On 04-May-23	11.21	Put	Bond Future	5148	6	5	6	0.00
04/11/2022	R035 On 03-August-23			Bond Future	11.88	84.2882	85.2491	84.2882	0.00
04/11/2022	R035 On 03-August-23	11.98	Call	Bond Future	4432	4	4	4	0.00
04/11/2022	R035 On 03-August-23	11.99	Call	Bond Future	4462	4	4	4	0.00
04/11/2022	R035 On 03-August-23	12.00	Call	Bond Future	4491	4	4	4	0.00
04/11/2022	R035 On 03-August-23	12.00	Put	Bond Future	3837	4	4	4	0.00
04/11/2022	R035 On 03-August-23	11.99	Put	Bond Future	3861	4	4	4	0.00
04/11/2022	R035 On 03-August-23	11.98	Put	Bond Future	3884	4	4	4	0.00
04/11/2022	R035 On 02-November-23			Bond Future	12.02	81.5478	82.4723	81.5478	0.00
04/11/2022	R035 On 02-November-23	11.43	Call	Bond Future	2434	2	2	2	0.00
04/11/2022	R035 On 02-November-23	11.41	Call	Bond Future	2392	2	2	2	0.00
04/11/2022	R035 On 02-November-23	11.42	Call	Bond Future	2413	2	2	2	0.00
04/11/2022	R035 On 02-November-23	11.42	Put	Bond Future	5638	6	6	6	0.00
04/11/2022	R035 On 02-November-23	11.41	Put	Bond Future	5673	6	6	6	0.00
04/11/2022	R035 On 02-November-23	11.43	Put	Bond Future	5604	6	6	6	0.00
04/11/2022	R035 On 01-February-24			Bond Future	13.90	12.1900	75.9218	12.1900	0.00
04/11/2022	R035 On 01-February-24	12.18	Call	Bond Future	1320	0	1	0	0.00
04/11/2022	R035 On 01-February-24	12.20	Call	Bond Future	1345	0	1	0	0.00
04/11/2022	R035 On 01-February-24	12.19	Call	Bond Future	1332	0	1	0	0.00
04/11/2022	R035 On 01-February-24	12.19	Put	Bond Future	9446	0	9	0	0.00
04/11/2022	R035 On 01-February-24	12.18	Put	Bond Future	9485	0	9	0	0.00
04/11/2022	R035 On 01-February-24	12.20	Put	Bond Future	9408	0	9	0	0.00

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04/11/2022	R186 On 03-November-22			Bond Future	9.16	108.5070	108.5070	108.5070	0.00
04/11/2022	R186 On 02-February-23			Bond Future	9.12	105.3308	105.7675	105.3308	78,430.00
04/11/2022	R186 On 02-February-23	8.34	Call	Bond Future	408	0	0	0	0.00
04/11/2022	R186 On 02-February-23	8.32	Call	Bond Future	394	0	0	0	0.00
04/11/2022	R186 On 02-February-23	8.33	Call	Bond Future	401	0	0	0	0.00
04/11/2022	R186 On 02-February-23	8.33	Put	Bond Future	3050	3	3	3	0.00
04/11/2022	R186 On 02-February-23	8.32	Put	Bond Future	3077	3	3	3	0.00
04/11/2022	R186 On 02-February-23	8.34	Put	Bond Future	3023	3	3	3	0.00
04/11/2022	R186 On 04-May-23			Bond Future	9.20	107.4678	107.9028	107.4678	12,188.00
04/11/2022	R186 On 04-May-23	8.82	Call	Bond Future	1058	1	1	1	0.00
04/11/2022	R186 On 04-May-23	8.83	Call	Bond Future	1071	1	1	1	0.00
04/11/2022	R186 On 04-May-23	8.84	Call	Bond Future	1084	1	1	1	0.00
04/11/2022	R186 On 04-May-23	8.83	Put	Bond Future	2235	3	2	3	0.00
04/11/2022	R186 On 04-May-23	8.84	Put	Bond Future	2216	3	2	3	0.00
04/11/2022	R186 On 04-May-23	8.82	Put	Bond Future	2254	3	2	3	0.00
04/11/2022	R186 On 03-August-23			Bond Future	9.30	104.4016	104.7617	104.4016	0.00
04/11/2022	R186 On 03-August-23	9.73	Call	Bond Future	2679	2	3	2	0.00
04/11/2022	R186 On 03-August-23	9.75	Call	Bond Future	2716	3	3	3	0.00
04/11/2022	R186 On 03-August-23	9.74	Call	Bond Future	2697	3	3	3	0.00
04/11/2022	R186 On 03-August-23	9.74	Put	Bond Future	1428	2	1	2	0.00
04/11/2022	R186 On 03-August-23	9.73	Put	Bond Future	1438	2	1	2	0.00
04/11/2022	R186 On 03-August-23	9.75	Put	Bond Future	1418	2	1	2	0.00
04/11/2022	R186 On 02-November-23			Bond Future	9.40	106.5894	106.8851	106.5894	0.00
04/11/2022	R186 On 02-November-23	10.42	Call	Bond Future	3679	4	4	4	0.00
04/11/2022	R186 On 02-November-23	9.39	Call	Bond Future	1814	2	2	2	0.00
04/11/2022	R186 On 02-November-23	9.38	Call	Bond Future	1798	2	2	2	0.00
04/11/2022	R186 On 02-November-23	9.15	Call	Bond Future	1462	2	1	2	1,715.00
04/11/2022	R186 On 02-November-23	9.40	Call	Bond Future	1829	2	2	2	0.00
04/11/2022	R186 On 02-November-23	9.40	Put	Bond Future	1826	2	2	2	0.00
04/11/2022	R186 On 02-November-23	9.38	Put	Bond Future	1849	2	2	2	0.00
04/11/2022	R186 On 02-November-23	9.39	Put	Bond Future	1838	2	2	2	0.00
04/11/2022	R186 On 02-November-23	10.42	Put	Bond Future	966	1	1	1	1,715.00
04/11/2022	R186 On 02-November-23	9.15	Put	Bond Future	2137	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
04/11/2022	R186 On 01-February-24			Bond Future	13.97	9.5100	93.3393	9.5100	0.00
04/11/2022	R186 On 01-February-24	9.52	Call	Bond Future	24	0	0	0	0.00
04/11/2022	R186 On 01-February-24	9.50	Call	Bond Future	23	0	0	0	0.00
04/11/2022	R186 On 01-February-24	9.51	Call	Bond Future	23	0	0	0	0.00
04/11/2022	R186 On 01-February-24	9.52	Put	Bond Future	10422	0	10	0	0.00
04/11/2022	R186 On 01-February-24	9.50	Put	Bond Future	10471	0	10	0	0.00
04/11/2022	R186 On 01-February-24	9.51	Put	Bond Future	10447	0	10	0	0.00
04/11/2022	R197 On 03-November-22			Bond Future	330.84	330.8386	330.8386	330.8386	0.00
04/11/2022	R197 On 02-February-23			Bond Future	328.26	327.9075	328.2640	327.9075	977.00
04/11/2022	R197 On 04-May-23			Bond Future	334.97	334.6349	334.9665	334.6349	0.00
04/11/2022	R197 On 03-August-23			Bond Future	332.68	332.5963	332.6753	332.5963	0.00
04/11/2022	R197 On 02-November-23			Bond Future	339.49	339.6369	339.4917	339.6369	0.00
04/11/2022	R202 On 03-November-22			Bond Future	251.28	251.2826	251.2826	251.2826	0.00
04/11/2022	R202 On 02-February-23			Bond Future	251.90	250.5281	251.9006	250.5281	5,970.00
04/11/2022	R202 On 04-May-23			Bond Future	257.04	255.6673	257.0434	255.6673	0.00
04/11/2022	R202 On 03-August-23			Bond Future	257.43	256.2261	257.4314	256.2261	0.00
04/11/2022	R202 On 02-November-23			Bond Future	262.71	261.6495	262.7063	261.6495	0.00
04/11/2022	R202 On 01-February-24			Bond Future	237.68	261.6500	237.6752	261.6500	0.00
04/11/2022	R209 On 03-November-22			Bond Future	11.69	64.2811	64.2811	64.2811	0.00
04/11/2022	R209 On 02-February-23			Bond Future	11.61	65.6793	66.5191	65.6793	24,672.00
04/11/2022	R209 On 02-February-23	10.80	Call	Bond Future	618	0	1	0	0.00
04/11/2022	R209 On 02-February-23	10.78	Call	Bond Future	595	0	1	0	0.00
04/11/2022	R209 On 02-February-23	10.79	Call	Bond Future	606	0	1	0	0.00
04/11/2022	R209 On 02-February-23	10.80	Put	Bond Future	4758	5	5	5	0.00
04/11/2022	R209 On 02-February-23	10.78	Put	Bond Future	4841	6	5	6	0.00
04/11/2022	R209 On 02-February-23	10.79	Put	Bond Future	4799	5	5	5	0.00
04/11/2022	R209 On 04-May-23			Bond Future	11.72	63.8588	64.7093	63.8588	5,070.00
04/11/2022	R209 On 04-May-23	11.11	Call	Bond Future	1724	1	2	1	0.00
04/11/2022	R209 On 04-May-23	12.50	Call	Bond Future	5297	5	5	5	0.00
04/11/2022	R209 On 04-May-23	11.00	Call	Bond Future	1529	1	2	1	0.00
04/11/2022	R209 On 04-May-23	11.10	Call	Bond Future	1706	1	2	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
04/11/2022	R209 On 04-May-23	10.00	Call	Bond Future	469	0	0	0	6,500.00
04/11/2022	R209 On 04-May-23	11.09	Call	Bond Future	1687	1	2	1	0.00
04/11/2022	R209 On 04-May-23	11.09	Put	Bond Future	4840	5	5	5	0.00
04/11/2022	R209 On 04-May-23	10.00	Put	Bond Future	9570	10	10	10	0.00
04/11/2022	R209 On 04-May-23	11.10	Put	Bond Future	4806	5	5	5	0.00
04/11/2022	R209 On 04-May-23	11.00	Put	Bond Future	5147	6	5	6	10,000.00
04/11/2022	R209 On 04-May-23	12.50	Put	Bond Future	1710	2	2	2	8,500.00
04/11/2022	R209 On 04-May-23	11.11	Put	Bond Future	4773	5	5	5	0.00
04/11/2022	R209 On 03-August-23			Bond Future	11.84	65.1908	66.0072	65.1908	0.00
04/11/2022	R209 On 03-August-23	11.95	Call	Bond Future	3893	3	4	3	0.00
04/11/2022	R209 On 03-August-23	11.93	Call	Bond Future	3841	3	4	3	0.00
04/11/2022	R209 On 03-August-23	11.94	Call	Bond Future	3867	3	4	3	0.00
04/11/2022	R209 On 03-August-23	11.95	Put	Bond Future	3381	4	3	4	0.00
04/11/2022	R209 On 03-August-23	11.93	Put	Bond Future	3424	4	3	4	0.00
04/11/2022	R209 On 03-August-23	11.94	Put	Bond Future	3402	4	3	4	0.00
04/11/2022	R209 On 02-November-23			Bond Future	11.96	63.4045	64.1936	63.4045	0.00
04/11/2022	R209 On 02-November-23	11.35	Call	Bond Future	2080	2	2	2	0.00
04/11/2022	R209 On 02-November-23	11.33	Call	Bond Future	2044	2	2	2	0.00
04/11/2022	R209 On 02-November-23	11.34	Call	Bond Future	2062	2	2	2	0.00
04/11/2022	R209 On 02-November-23	11.33	Put	Bond Future	5086	6	5	6	0.00
04/11/2022	R209 On 02-November-23	11.34	Put	Bond Future	5054	6	5	6	0.00
04/11/2022	R209 On 02-November-23	11.35	Put	Bond Future	5023	6	5	6	0.00
04/11/2022	R209 On 01-February-24			Bond Future	13.60	12.1300	59.0839	12.1300	0.00
04/11/2022	R209 On 01-February-24	12.12	Call	Bond Future	1421	0	1	0	0.00
04/11/2022	R209 On 01-February-24	12.13	Call	Bond Future	1433	0	1	0	0.00
04/11/2022	R209 On 01-February-24	12.14	Call	Bond Future	1446	0	1	0	0.00
04/11/2022	R209 On 01-February-24	12.14	Put	Bond Future	7620	0	8	0	0.00
04/11/2022	R209 On 01-February-24	12.13	Put	Bond Future	7653	0	8	0	0.00
04/11/2022	R209 On 01-February-24	12.12	Put	Bond Future	7685	0	8	0	0.00
04/11/2022	R210 On 03-November-22			Bond Future	229.27	229.2667	229.2667	229.2667	0.00
04/11/2022	R210 On 02-February-23			Bond Future	233.52	231.7786	233.5159	231.7786	372.00
04/11/2022	R210 On 04-May-23			Bond Future	235.20	233.4516	235.2028	233.4516	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
04/11/2022	R210 On 03-August-23			Bond Future	239.97	238.3705	239.9739	238.3705	0.00
04/11/2022	R210 On 02-November-23			Bond Future	241.72	240.2460	241.7223	240.2460	0.00
04/11/2022	R210 On 01-February-24			Bond Future	223.10	240.2500	223.1045	240.2500	0.00
04/11/2022	R213 On 03-November-22			Bond Future	11.17	79.1325	79.1325	79.1325	0.00
04/11/2022	R213 On 02-February-23			Bond Future	11.14	80.7174	81.4281	80.7174	33,035.00
04/11/2022	R213 On 02-February-23	9.16	Call	Bond Future	59	0	0	0	476.00
04/11/2022	R213 On 02-February-23	10.43	Call	Bond Future	675	1	1	1	912.00
04/11/2022	R213 On 02-February-23	10.22	Call	Bond Future	464	0	0	0	0.00
04/11/2022	R213 On 02-February-23	10.21	Call	Bond Future	456	0	0	0	0.00
04/11/2022	R213 On 02-February-23	10.01	Call	Bond Future	323	0	0	0	0.00
04/11/2022	R213 On 02-February-23	10.23	Call	Bond Future	471	0	0	0	0.00
04/11/2022	R213 On 02-February-23	10.35	Call	Bond Future	586	0	1	0	0.00
04/11/2022	R213 On 02-February-23	12.20	Call	Bond Future	5098	5	5	5	0.00
04/11/2022	R213 On 02-February-23	12.20	Put	Bond Future	545	1	1	1	912.00
04/11/2022	R213 On 02-February-23	10.22	Put	Bond Future	4725	5	5	5	0.00
04/11/2022	R213 On 02-February-23	10.35	Put	Bond Future	4229	5	4	5	476.00
04/11/2022	R213 On 02-February-23	10.43	Put	Bond Future	3940	4	4	4	0.00
04/11/2022	R213 On 02-February-23	10.21	Put	Bond Future	4766	5	5	5	0.00
04/11/2022	R213 On 02-February-23	10.23	Put	Bond Future	4685	5	5	5	0.00
04/11/2022	R213 On 02-February-23	9.16	Put	Bond Future	9594	10	10	10	0.00
04/11/2022	R213 On 02-February-23	10.01	Put	Bond Future	5597	6	6	6	476.00
04/11/2022	R213 On 04-May-23			Bond Future	11.27	78.8011	79.5184	78.8011	0.00
04/11/2022	R213 On 04-May-23	10.74	Call	Bond Future	1686	1	2	1	0.00
04/11/2022	R213 On 04-May-23	10.73	Call	Bond Future	1669	1	2	1	0.00
04/11/2022	R213 On 04-May-23	10.75	Call	Bond Future	1703	1	2	1	0.00
04/11/2022	R213 On 04-May-23	10.75	Put	Bond Future	4009	4	4	4	0.00
04/11/2022	R213 On 04-May-23	10.73	Put	Bond Future	4066	5	4	5	0.00
04/11/2022	R213 On 04-May-23	10.74	Put	Bond Future	4037	4	4	4	0.00
04/11/2022	R213 On 03-August-23			Bond Future	11.41	80.4442	81.1132	80.4442	0.00
04/11/2022	R213 On 03-August-23	11.62	Call	Bond Future	3683	3	4	3	0.00
04/11/2022	R213 On 03-August-23	11.61	Call	Bond Future	3659	3	4	3	0.00
04/11/2022	R213 On 03-August-23	11.63	Call	Bond Future	3708	3	4	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
04/11/2022	R213 On 03-August-23	11.62	Put	Bond Future	2785	3	3	3	0.00
04/11/2022	R213 On 03-August-23	11.61	Put	Bond Future	2803	3	3	3	0.00
04/11/2022	R213 On 03-August-23	11.63	Put	Bond Future	2768	3	3	3	0.00
04/11/2022	R213 On 02-November-23			Bond Future	11.56	78.5752	79.2043	78.5752	0.00
04/11/2022	R213 On 02-November-23	11.12	Call	Bond Future	2025	2	2	2	0.00
04/11/2022	R213 On 02-November-23	11.11	Call	Bond Future	2007	2	2	2	0.00
04/11/2022	R213 On 02-November-23	11.13	Call	Bond Future	2042	2	2	2	0.00
04/11/2022	R213 On 02-November-23	11.13	Put	Bond Future	3831	4	4	4	0.00
04/11/2022	R213 On 02-November-23	11.11	Put	Bond Future	3881	4	4	4	0.00
04/11/2022	R213 On 02-November-23	11.12	Put	Bond Future	3856	4	4	4	0.00
04/11/2022	R213 On 01-February-24			Bond Future	13.80	11.7100	72.9772	11.7100	0.00
04/11/2022	R213 On 01-February-24	11.72	Call	Bond Future	701	0	1	0	0.00
04/11/2022	R213 On 01-February-24	11.71	Call	Bond Future	694	0	1	0	0.00
04/11/2022	R213 On 01-February-24	11.70	Call	Bond Future	686	0	1	0	0.00
04/11/2022	R213 On 01-February-24	11.70	Put	Bond Future	8601	0	9	0	0.00
04/11/2022	R213 On 01-February-24	11.71	Put	Bond Future	8568	0	9	0	0.00
04/11/2022	R213 On 01-February-24	11.72	Put	Bond Future	8535	0	9	0	0.00
04/11/2022	R214 On 03-November-22			Bond Future	11.75	62.0852	62.0852	62.0852	0.00
04/11/2022	R214 On 02-February-23			Bond Future	11.67	63.4537	64.2810	63.4537	71,370.00
04/11/2022	R214 On 02-February-23	11.09	Call	Bond Future	987	1	1	1	0.00
04/11/2022	R214 On 02-February-23	11.80	Call	Bond Future	2634	2	3	2	1,600.00
04/11/2022	R214 On 02-February-23	11.07	Call	Bond Future	954	1	1	1	0.00
04/11/2022	R214 On 02-February-23	11.08	Call	Bond Future	971	1	1	1	0.00
04/11/2022	R214 On 02-February-23	11.10	Call	Bond Future	1004	1	1	1	1,600.00
04/11/2022	R214 On 02-February-23	11.08	Put	Bond Future	4114	5	4	5	0.00
04/11/2022	R214 On 02-February-23	11.07	Put	Bond Future	4154	5	4	5	0.00
04/11/2022	R214 On 02-February-23	11.80	Put	Bond Future	1967	2	2	2	0.00
04/11/2022	R214 On 02-February-23	11.09	Put	Bond Future	4076	5	4	5	0.00
04/11/2022	R214 On 02-February-23	11.10	Put	Bond Future	4037	5	4	5	0.00
04/11/2022	R214 On 04-May-23			Bond Future	11.77	61.4412	62.2790	61.4412	0.00
04/11/2022	R214 On 04-May-23	11.38	Call	Bond Future	2277	2	2	2	0.00
04/11/2022	R214 On 04-May-23	11.36	Call	Bond Future	2233	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
04/11/2022	R214 On 04-May-23	11.37	Call	Bond Future	2255	2	2	2	0.00
04/11/2022	R214 On 04-May-23	11.37	Put	Bond Future	4336	5	4	5	0.00
04/11/2022	R214 On 04-May-23	11.36	Put	Bond Future	4367	5	4	5	0.00
04/11/2022	R214 On 04-May-23	11.38	Put	Bond Future	4304	5	4	5	0.00
04/11/2022	R214 On 03-August-23			Bond Future	11.88	62.7225	63.5282	62.7225	0.00
04/11/2022	R214 On 03-August-23	12.16	Call	Bond Future	4587	4	5	4	0.00
04/11/2022	R214 On 03-August-23	12.14	Call	Bond Future	4531	4	5	4	0.00
04/11/2022	R214 On 03-August-23	12.15	Call	Bond Future	4559	4	5	4	0.00
04/11/2022	R214 On 03-August-23	12.15	Put	Bond Future	3221	4	3	4	0.00
04/11/2022	R214 On 03-August-23	12.14	Put	Bond Future	3241	4	3	4	0.00
04/11/2022	R214 On 03-August-23	12.16	Put	Bond Future	3201	4	3	4	0.00
04/11/2022	R214 On 02-November-23			Bond Future	11.99	60.7363	61.5166	60.7363	0.00
04/11/2022	R214 On 02-November-23	11.47	Call	Bond Future	2378	2	2	2	0.00
04/11/2022	R214 On 02-November-23	11.45	Call	Bond Future	2337	2	2	2	0.00
04/11/2022	R214 On 02-November-23	11.46	Call	Bond Future	2357	2	2	2	0.00
04/11/2022	R214 On 02-November-23	11.46	Put	Bond Future	5047	6	5	6	0.00
04/11/2022	R214 On 02-November-23	11.45	Put	Bond Future	5079	6	5	6	0.00
04/11/2022	R214 On 02-November-23	11.47	Put	Bond Future	5014	6	5	6	0.00
04/11/2022	R214 On 01-February-24			Bond Future	13.48	12.1500	56.6356	12.1500	0.00
04/11/2022	R214 On 01-February-24	12.15	Call	Bond Future	1681	0	2	0	0.00
04/11/2022	R214 On 01-February-24	12.14	Call	Bond Future	1666	0	2	0	0.00
04/11/2022	R214 On 01-February-24	12.16	Call	Bond Future	1695	0	2	0	0.00
04/11/2022	R214 On 01-February-24	12.16	Put	Bond Future	7570	0	8	0	0.00
04/11/2022	R214 On 01-February-24	12.14	Put	Bond Future	7638	0	8	0	0.00
04/11/2022	R214 On 01-February-24	12.15	Put	Bond Future	7604	0	8	0	0.00
04/11/2022	R248 On 03-November-22			Bond Future	11.73	77.6525	77.6525	77.6525	0.00
04/11/2022	R248 On 02-February-23			Bond Future	11.67	79.3029	80.3012	79.3029	250,517.00
04/11/2022	R248 On 02-February-23	10.40	Call	Bond Future	311	0	0	0	0.00
04/11/2022	R248 On 02-February-23	11.06	Call	Bond Future	1164	1	1	1	0.00
04/11/2022	R248 On 02-February-23	11.10	Call	Bond Future	1247	1	1	1	0.00
04/11/2022	R248 On 02-February-23	11.07	Call	Bond Future	1184	1	1	1	0.00
04/11/2022	R248 On 02-February-23	11.00	Call	Bond Future	1047	1	1	1	2,542.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2022	R248 On 02-February-23	11.70	Call	Bond Future	2930	2	3	2	2,542.00
04/11/2022	R248 On 02-February-23	11.08	Call	Bond Future	1205	1	1	1	0.00
04/11/2022	R248 On 02-February-23	11.08	Put	Bond Future	5140	6	5	6	0.00
04/11/2022	R248 On 02-February-23	11.10	Put	Bond Future	5042	6	5	6	0.00
04/11/2022	R248 On 02-February-23	11.70	Put	Bond Future	2729	3	3	3	0.00
04/11/2022	R248 On 02-February-23	11.00	Put	Bond Future	5544	6	6	6	0.00
04/11/2022	R248 On 02-February-23	11.07	Put	Bond Future	5190	6	5	6	0.00
04/11/2022	R248 On 02-February-23	11.06	Put	Bond Future	5239	6	5	6	0.00
04/11/2022	R248 On 02-February-23	10.40	Put	Bond Future	9251	10	9	10	0.00
04/11/2022	R248 On 04-May-23			Bond Future	11.77	76.4507	77.4614	76.4507	10,943.00
04/11/2022	R248 On 04-May-23	11.33	Call	Bond Future	2689	2	3	2	0.00
04/11/2022	R248 On 04-May-23	11.34	Call	Bond Future	2716	2	3	2	0.00
04/11/2022	R248 On 04-May-23	11.35	Call	Bond Future	2743	2	3	2	0.00
04/11/2022	R248 On 04-May-23	11.35	Put	Bond Future	5491	6	5	6	0.00
04/11/2022	R248 On 04-May-23	11.34	Put	Bond Future	5531	6	6	6	0.00
04/11/2022	R248 On 04-May-23	11.33	Put	Bond Future	5571	6	6	6	0.00
04/11/2022	R248 On 03-August-23			Bond Future	11.89	78.0075	78.9776	78.0075	0.00
04/11/2022	R248 On 03-August-23	12.09	Call	Bond Future	5426	5	5	5	0.00
04/11/2022	R248 On 03-August-23	12.10	Call	Bond Future	5461	5	5	5	0.00
04/11/2022	R248 On 03-August-23	12.11	Call	Bond Future	5495	5	5	5	0.00
04/11/2022	R248 On 03-August-23	12.11	Put	Bond Future	4131	5	4	5	0.00
04/11/2022	R248 On 03-August-23	12.10	Put	Bond Future	4157	5	4	5	0.00
04/11/2022	R248 On 03-August-23	12.09	Put	Bond Future	4182	5	4	5	0.00
04/11/2022	R248 On 02-November-23			Bond Future	11.99	75.2185	76.1564	75.2185	13,000.00
04/11/2022	R248 On 02-November-23	11.49	Call	Bond Future	3453	3	3	3	0.00
04/11/2022	R248 On 02-November-23	11.47	Call	Bond Future	3401	3	3	3	0.00
04/11/2022	R248 On 02-November-23	11.48	Call	Bond Future	3427	3	3	3	0.00
04/11/2022	R248 On 02-November-23	11.49	Put	Bond Future	6642	7	7	7	0.00
04/11/2022	R248 On 02-November-23	11.47	Put	Bond Future	6721	8	7	8	0.00
04/11/2022	R248 On 02-November-23	11.48	Put	Bond Future	6681	8	7	8	0.00
04/11/2022	R248 On 01-February-24			Bond Future	13.51	12.1500	70.1197	12.1500	0.00
04/11/2022	R248 On 01-February-24	12.16	Call	Bond Future	2304	0	2	0	0.00
04/11/2022	R248 On 01-February-24	12.14	Call	Bond Future	2267	0	2	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
04/11/2022	R248 On 01-February-24	12.15	Call	Bond Future	2285	0	2	0	0.00
04/11/2022	R248 On 01-February-24	12.15	Put	Bond Future	9650	0	10	0	0.00
04/11/2022	R248 On 01-February-24	12.14	Put	Bond Future	9691	0	10	0	0.00
04/11/2022	R248 On 01-February-24	12.16	Put	Bond Future	9608	0	10	0	0.00