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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2022	2025 On 05-May-22			Bond Future	159.70	159.7038	159.7021	159.7038	5,484.00
05/04/2022	2025 On 04-August-22			Bond Future	160.24	160.2419	160.2426	160.2419	1,130.00
05/04/2022	2025 On 03-November-22			Bond Future	162.59	162.6354	162.5949	162.6354	0.00
05/04/2022	2025 On 02-February-23			Bond Future	163.67	163.7356	163.6666	163.7356	0.00
05/04/2022	2029 On 05-May-22			Bond Future	116.84	116.5331	116.8355	116.5331	2,745.00
05/04/2022	2029 On 04-August-22			Bond Future	118.42	118.1097	118.4179	118.1097	1,844.00
05/04/2022	2029 On 03-November-22			Bond Future	118.92	118.6424	118.9249	118.6424	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
05/04/2022	2029 On 02-February-23			Bond Future	120.93	120.6587	120.9257	120.6587	0.00
05/04/2022	2030 On 05-May-22			Bond Future	9.60	93.4422	9.5984	93.4422	69,898.00
05/04/2022	2030 On 05-May-22	7.73	Call	Bond Future	0	0	0	0	200.00
05/04/2022	2030 On 05-May-22	11.04	Call	Bond Future	6956	7	6956	7	0.00
05/04/2022	2030 On 05-May-22	10.19	Call	Bond Future	3064	3	3064	3	0.00
05/04/2022	2030 On 05-May-22	10.20	Call	Bond Future	3108	3	3108	3	0.00
05/04/2022	2030 On 05-May-22	9.35	Call	Bond Future	387	0	387	0	0.00
05/04/2022	2030 On 05-May-22	9.60	Call	Bond Future	899	1	899	1	0.00
05/04/2022	2030 On 05-May-22	9.65	Call	Bond Future	1034	1	1034	1	0.00
05/04/2022	2030 On 05-May-22	8.81	Call	Bond Future	22	0	22	0	200.00
05/04/2022	2030 On 05-May-22	8.89	Call	Bond Future	37	0	37	0	1,800.00
05/04/2022	2030 On 05-May-22	8.14	Call	Bond Future	0	0	0	0	1,800.00
05/04/2022	2030 On 05-May-22	8.47	Call	Bond Future	1	0	1	0	1,073.00
05/04/2022	2030 On 05-May-22	10.21	Call	Bond Future	3152	3	3152	3	0.00
05/04/2022	2030 On 05-May-22	9.95	Call	Bond Future	2061	2	2061	2	0.00
05/04/2022	2030 On 05-May-22	9.15	Call	Bond Future	160	0	160	0	7,500.00
05/04/2022	2030 On 05-May-22	9.15	Put	Bond Future	2471	3	2471	3	0.00
05/04/2022	2030 On 05-May-22	9.65	Put	Bond Future	773	1	773	1	5,000.00
05/04/2022	2030 On 05-May-22	8.81	Put	Bond Future	4135	4	4135	4	0.00
05/04/2022	2030 On 05-May-22	8.89	Put	Bond Future	3722	4	3722	4	0.00
05/04/2022	2030 On 05-May-22	10.21	Put	Bond Future	116	0	116	0	0.00
05/04/2022	2030 On 05-May-22	8.14	Put	Bond Future	7795	8	7795	8	0.00
05/04/2022	2030 On 05-May-22	9.60	Put	Bond Future	891	1	891	1	5,000.00
05/04/2022	2030 On 05-May-22	9.35	Put	Bond Future	1658	2	1658	2	1,073.00
05/04/2022	2030 On 05-May-22	10.20	Put	Bond Future	121	0	121	0	200.00
05/04/2022	2030 On 05-May-22	10.19	Put	Bond Future	125	0	125	0	0.00
05/04/2022	2030 On 05-May-22	11.04	Put	Bond Future	3	0	3	0	1,800.00
05/04/2022	2030 On 05-May-22	9.95	Put	Bond Future	299	0	299	0	1,073.00
05/04/2022	2030 On 05-May-22	7.73	Put	Bond Future	10136	10	10136	10	0.00
05/04/2022	2030 On 05-May-22	8.47	Put	Bond Future	5961	6	5961	6	0.00
05/04/2022	2030 On 04-August-22			Bond Future	9.80	90.6774	9.8021	90.6774	24,874.00
05/04/2022	2030 On 04-August-22	9.05	Call	Bond Future	433	0	433	0	800.00
05/04/2022	2030 On 04-August-22	9.54	Call	Bond Future	1169	1	1169	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
05/04/2022	2030 On 04-August-22	9.55	Call	Bond Future	1189	1	1189	1	0.00
05/04/2022	2030 On 04-August-22	8.30	Call	Bond Future	61	0	61	0	800.00
05/04/2022	2030 On 04-August-22	9.56	Call	Bond Future	1209	1	1209	1	0.00
05/04/2022	2030 On 04-August-22	10.95	Call	Bond Future	5743	6	5743	6	0.00
05/04/2022	2030 On 04-August-22	10.95	Put	Bond Future	339	0	339	0	800.00
05/04/2022	2030 On 04-August-22	9.56	Put	Bond Future	2404	2	2404	2	0.00
05/04/2022	2030 On 04-August-22	8.30	Put	Bond Future	7808	8	7808	8	0.00
05/04/2022	2030 On 04-August-22	9.55	Put	Bond Future	2434	3	2434	3	0.00
05/04/2022	2030 On 04-August-22	9.54	Put	Bond Future	2464	3	2464	3	0.00
05/04/2022	2030 On 04-August-22	9.05	Put	Bond Future	4211	4	4211	4	0.00
05/04/2022	2030 On 03-November-22			Bond Future	9.98	92.0132	9.9776	92.0132	0.00
05/04/2022	2030 On 03-November-22	10.09	Call	Bond Future	2541	2	2541	2	0.00
05/04/2022	2030 On 03-November-22	10.08	Call	Bond Future	2515	2	2515	2	0.00
05/04/2022	2030 On 03-November-22	10.10	Call	Bond Future	2568	3	2568	3	0.00
05/04/2022	2030 On 03-November-22	10.10	Put	Bond Future	1990	2	1990	2	0.00
05/04/2022	2030 On 03-November-22	10.08	Put	Bond Future	2031	2	2031	2	0.00
05/04/2022	2030 On 03-November-22	10.09	Put	Bond Future	2011	2	2011	2	0.00
05/04/2022	2030 On 02-February-23			Bond Future	10.13	89.5536	10.1325	89.5536	0.00
05/04/2022	2030 On 02-February-23	10.01	Call	Bond Future	2338	2	2338	2	0.00
05/04/2022	2030 On 02-February-23	9.94	Call	Bond Future	2182	2	2182	2	0.00
05/04/2022	2030 On 02-February-23	8.81	Call	Bond Future	532	1	532	1	102.00
05/04/2022	2030 On 02-February-23	9.99	Call	Bond Future	2293	2	2293	2	0.00
05/04/2022	2030 On 02-February-23	10.00	Call	Bond Future	2315	2	2315	2	0.00
05/04/2022	2030 On 02-February-23	9.20	Call	Bond Future	900	1	900	1	0.00
05/04/2022	2030 On 02-February-23	9.66	Call	Bond Future	1616	2	1616	2	0.00
05/04/2022	2030 On 02-February-23	9.80	Call	Bond Future	1888	2	1888	2	0.00
05/04/2022	2030 On 02-February-23	8.81	Put	Bond Future	6864	7	6864	7	0.00
05/04/2022	2030 On 02-February-23	9.66	Put	Bond Future	3816	4	3816	4	102.00
05/04/2022	2030 On 02-February-23	9.20	Put	Bond Future	5308	5	5308	5	0.00
05/04/2022	2030 On 02-February-23	10.01	Put	Bond Future	2902	3	2902	3	0.00
05/04/2022	2030 On 02-February-23	9.94	Put	Bond Future	3070	3	3070	3	102.00
05/04/2022	2030 On 02-February-23	9.99	Put	Bond Future	2949	3	2949	3	0.00
05/04/2022	2030 On 02-February-23	10.00	Put	Bond Future	2925	3	2925	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
05/04/2022	2030 On 02-February-23	9.80	Put	Bond Future	3429	3	3429	3	0.00
05/04/2022	2032 On 05-May-22			Bond Future	9.96	90.0605	9.9558	90.0605	141,320.00
05/04/2022	2032 On 05-May-22	9.58	Call	Bond Future	227	0	227	0	780.00
05/04/2022	2032 On 05-May-22	10.18	Call	Bond Future	1775	2	1775	2	780.00
05/04/2022	2032 On 05-May-22	10.29	Call	Bond Future	2238	2	2238	2	993.00
05/04/2022	2032 On 05-May-22	11.04	Call	Bond Future	5980	6	5980	6	0.00
05/04/2022	2032 On 05-May-22	11.02	Call	Bond Future	5876	6	5876	6	0.00
05/04/2022	2032 On 05-May-22	11.18	Call	Bond Future	6702	6	6702	6	0.00
05/04/2022	2032 On 05-May-22	10.98	Call	Bond Future	5669	5	5669	5	0.00
05/04/2022	2032 On 05-May-22	11.03	Call	Bond Future	5928	6	5928	6	0.00
05/04/2022	2032 On 05-May-22	11.03	Put	Bond Future	17	0	17	0	0.00
05/04/2022	2032 On 05-May-22	10.98	Put	Bond Future	22	0	22	0	993.00
05/04/2022	2032 On 05-May-22	11.02	Put	Bond Future	18	0	18	0	0.00
05/04/2022	2032 On 05-May-22	11.18	Put	Bond Future	8	0	8	0	780.00
05/04/2022	2032 On 05-May-22	10.29	Put	Bond Future	340	0	340	0	0.00
05/04/2022	2032 On 05-May-22	11.04	Put	Bond Future	16	0	16	0	0.00
05/04/2022	2032 On 05-May-22	10.18	Put	Bond Future	496	1	496	1	0.00
05/04/2022	2032 On 05-May-22	9.58	Put	Bond Future	2426	3	2426	3	0.00
05/04/2022	2032 On 04-August-22			Bond Future	10.14	91.2564	10.1389	91.2564	2,140.00
05/04/2022	2032 On 04-August-22	11.60	Call	Bond Future	7908	8	7908	8	0.00
05/04/2022	2032 On 04-August-22	11.89	Call	Bond Future	9248	9	9248	9	0.00
05/04/2022	2032 On 04-August-22	10.20	Call	Bond Future	2113	2	2113	2	0.00
05/04/2022	2032 On 04-August-22	10.21	Call	Bond Future	2143	2	2143	2	0.00
05/04/2022	2032 On 04-August-22	10.10	Call	Bond Future	1818	2	1818	2	1,300.00
05/04/2022	2032 On 04-August-22	10.22	Call	Bond Future	2174	2	2174	2	0.00
05/04/2022	2032 On 04-August-22	9.40	Call	Bond Future	406	0	406	0	1,300.00
05/04/2022	2032 On 04-August-22	9.72	Call	Bond Future	901	1	901	1	800.00
05/04/2022	2032 On 04-August-22	8.97	Call	Bond Future	120	0	120	0	800.00
05/04/2022	2032 On 04-August-22	8.97	Put	Bond Future	6990	7	6990	7	0.00
05/04/2022	2032 On 04-August-22	9.72	Put	Bond Future	3286	3	3286	3	0.00
05/04/2022	2032 On 04-August-22	9.40	Put	Bond Future	4669	5	4669	5	0.00
05/04/2022	2032 On 04-August-22	10.20	Put	Bond Future	1772	2	1772	2	0.00
05/04/2022	2032 On 04-August-22	10.21	Put	Bond Future	1747	2	1747	2	0.00

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05/04/2022	2032 On 04-August-22	10.10	Put	Bond Future	2036	2	2036	2	0.00
05/04/2022	2032 On 04-August-22	10.22	Put	Bond Future	1722	2	1722	2	0.00
05/04/2022	2032 On 04-August-22	11.89	Put	Bond Future	135	0	135	0	0.00
05/04/2022	2032 On 04-August-22	11.60	Put	Bond Future	214	0	214	0	800.00
05/04/2022	2032 On 03-November-22			Bond Future	10.31	88.4476	10.3064	88.4476	0.00
05/04/2022	2032 On 03-November-22	10.67	Call	Bond Future	3685	4	3685	4	750.00
05/04/2022	2032 On 03-November-22	11.55	Call	Bond Future	7132	7	7132	7	0.00
05/04/2022	2032 On 03-November-22	12.30	Call	Bond Future	10331	10	10331	10	0.00
05/04/2022	2032 On 03-November-22	10.11	Call	Bond Future	2006	2	2006	2	0.00
05/04/2022	2032 On 03-November-22	10.21	Call	Bond Future	2265	2	2265	2	500.00
05/04/2022	2032 On 03-November-22	10.49	Call	Bond Future	3084	3	3084	3	0.00
05/04/2022	2032 On 03-November-22	10.56	Call	Bond Future	3312	3	3312	3	0.00
05/04/2022	2032 On 03-November-22	10.66	Call	Bond Future	3650	4	3650	4	0.00
05/04/2022	2032 On 03-November-22	9.46	Call	Bond Future	725	1	725	1	500.00
05/04/2022	2032 On 03-November-22	9.31	Call	Bond Future	534	0	534	0	180.00
05/04/2022	2032 On 03-November-22	10.16	Call	Bond Future	2134	2	2134	2	0.00
05/04/2022	2032 On 03-November-22	9.36	Call	Bond Future	593	1	593	1	454.00
05/04/2022	2032 On 03-November-22	9.92	Call	Bond Future	1559	1	1559	1	750.00
05/04/2022	2032 On 03-November-22	9.92	Put	Bond Future	3694	4	3694	4	0.00
05/04/2022	2032 On 03-November-22	9.31	Put	Bond Future	6183	6	6183	6	0.00
05/04/2022	2032 On 03-November-22	9.36	Put	Bond Future	5948	6	5948	6	0.00
05/04/2022	2032 On 03-November-22	9.46	Put	Bond Future	5493	6	5493	6	0.00
05/04/2022	2032 On 03-November-22	10.16	Put	Bond Future	2935	3	2935	3	180.00
05/04/2022	2032 On 03-November-22	10.56	Put	Bond Future	1947	2	1947	2	180.00
05/04/2022	2032 On 03-November-22	10.11	Put	Bond Future	3084	3	3084	3	454.00
05/04/2022	2032 On 03-November-22	10.66	Put	Bond Future	1754	2	1754	2	0.00
05/04/2022	2032 On 03-November-22	10.49	Put	Bond Future	2093	2	2093	2	454.00
05/04/2022	2032 On 03-November-22	10.21	Put	Bond Future	2792	3	2792	3	0.00
05/04/2022	2032 On 03-November-22	12.30	Put	Bond Future	321	0	321	0	750.00
05/04/2022	2032 On 03-November-22	11.55	Put	Bond Future	699	1	699	1	500.00
05/04/2022	2032 On 03-November-22	10.67	Put	Bond Future	1736	2	1736	2	0.00
05/04/2022	2032 On 02-February-23			Bond Future	10.45	89.9352	10.4527	89.9352	0.00
05/04/2022	2032 On 02-February-23	12.75	Call	Bond Future	11516	11	11516	11	0.00

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05/04/2022	2032 On 02-February-23	11.84	Call	Bond Future	7851	8	7851	8	0.00
05/04/2022	2032 On 02-February-23	10.39	Call	Bond Future	2767	3	2767	3	0.00
05/04/2022	2032 On 02-February-23	9.31	Call	Bond Future	694	1	694	1	454.00
05/04/2022	2032 On 02-February-23	10.16	Call	Bond Future	2182	2	2182	2	0.00
05/04/2022	2032 On 02-February-23	10.38	Call	Bond Future	2740	3	2740	3	0.00
05/04/2022	2032 On 02-February-23	9.92	Call	Bond Future	1647	2	1647	2	750.00
05/04/2022	2032 On 02-February-23	9.47	Call	Bond Future	875	1	875	1	500.00
05/04/2022	2032 On 02-February-23	10.67	Call	Bond Future	3571	3	3571	3	750.00
05/04/2022	2032 On 02-February-23	11.69	Call	Bond Future	7253	7	7253	7	0.00
05/04/2022	2032 On 02-February-23	10.40	Call	Bond Future	2794	3	2794	3	0.00
05/04/2022	2032 On 02-February-23	10.50	Call	Bond Future	3071	3	3071	3	0.00
05/04/2022	2032 On 02-February-23	10.22	Call	Bond Future	2329	2	2329	2	500.00
05/04/2022	2032 On 02-February-23	10.22	Put	Bond Future	3574	4	3574	4	0.00
05/04/2022	2032 On 02-February-23	10.50	Put	Bond Future	2821	3	2821	3	454.00
05/04/2022	2032 On 02-February-23	10.40	Put	Bond Future	3074	3	3074	3	0.00
05/04/2022	2032 On 02-February-23	11.69	Put	Bond Future	1009	1	1009	1	0.00
05/04/2022	2032 On 02-February-23	10.67	Put	Bond Future	2429	3	2429	3	0.00
05/04/2022	2032 On 02-February-23	9.47	Put	Bond Future	6294	6	6294	6	0.00
05/04/2022	2032 On 02-February-23	9.92	Put	Bond Future	4532	5	4532	5	0.00
05/04/2022	2032 On 02-February-23	10.38	Put	Bond Future	3127	3	3127	3	0.00
05/04/2022	2032 On 02-February-23	10.16	Put	Bond Future	3752	4	3752	4	454.00
05/04/2022	2032 On 02-February-23	9.31	Put	Bond Future	7037	7	7037	7	0.00
05/04/2022	2032 On 02-February-23	10.39	Put	Bond Future	3101	3	3101	3	0.00
05/04/2022	2032 On 02-February-23	11.84	Put	Bond Future	891	1	891	1	500.00
05/04/2022	2032 On 02-February-23	12.75	Put	Bond Future	389	0	389	0	750.00
05/04/2022	2033 On 05-May-22			Bond Future	112.56	112.0231	112.5633	112.0231	2,719.00
05/04/2022	2033 On 04-August-22			Bond Future	114.09	113.5386	114.0878	113.5386	4,967.00
05/04/2022	2033 On 03-November-22			Bond Future	114.45	113.9207	114.4491	113.9207	0.00
05/04/2022	2033 On 02-February-23			Bond Future	116.37	115.8565	116.3743	115.8565	0.00
05/04/2022	2037 On 05-May-22			Bond Future	10.48	87.3714	10.4776	87.3714	88,639.00
05/04/2022	2037 On 05-May-22	11.84	Call	Bond Future	8354	8	8354	8	0.00
05/04/2022	2037 On 05-May-22	11.82	Call	Bond Future	8241	8	8241	8	0.00
05/04/2022	2037 On 05-May-22	11.83	Call	Bond Future	8298	8	8298	8	0.00

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05/04/2022	2037 On 05-May-22	11.84	Put	Bond Future	6	0	6	0	0.00
05/04/2022	2037 On 05-May-22	11.82	Put	Bond Future	6	0	6	0	0.00
05/04/2022	2037 On 05-May-22	11.83	Put	Bond Future	6	0	6	0	0.00
05/04/2022	2037 On 04-August-22			Bond Future	10.65	84.2757	10.6512	84.2757	51,940.00
05/04/2022	2037 On 04-August-22	10.91	Call	Bond Future	3279	3	3279	3	0.00
05/04/2022	2037 On 04-August-22	11.21	Call	Bond Future	4578	4	4578	4	1,050.00
05/04/2022	2037 On 04-August-22	11.42	Call	Bond Future	5562	5	5562	5	0.00
05/04/2022	2037 On 04-August-22	10.10	Call	Bond Future	852	1	852	1	50.00
05/04/2022	2037 On 04-August-22	11.95	Call	Bond Future	8173	8	8173	8	0.00
05/04/2022	2037 On 04-August-22	10.90	Call	Bond Future	3239	3	3239	3	0.00
05/04/2022	2037 On 04-August-22	10.89	Call	Bond Future	3199	3	3199	3	0.00
05/04/2022	2037 On 04-August-22	10.89	Put	Bond Future	1681	2	1681	2	0.00
05/04/2022	2037 On 04-August-22	11.95	Put	Bond Future	382	0	382	0	1,050.00
05/04/2022	2037 On 04-August-22	10.91	Put	Bond Future	1636	2	1636	2	0.00
05/04/2022	2037 On 04-August-22	10.10	Put	Bond Future	4515	5	4515	5	0.00
05/04/2022	2037 On 04-August-22	10.90	Put	Bond Future	1658	2	1658	2	50.00
05/04/2022	2037 On 04-August-22	11.42	Put	Bond Future	816	1	816	1	50.00
05/04/2022	2037 On 04-August-22	11.21	Put	Bond Future	1088	1	1088	1	0.00
05/04/2022	2037 On 03-November-22			Bond Future	10.80	85.5176	10.8006	85.5176	0.00
05/04/2022	2037 On 03-November-22	11.30	Call	Bond Future	4849	5	4849	5	0.00
05/04/2022	2037 On 03-November-22	11.32	Call	Bond Future	4933	5	4933	5	0.00
05/04/2022	2037 On 03-November-22	11.31	Call	Bond Future	4891	5	4891	5	0.00
05/04/2022	2037 On 03-November-22	11.31	Put	Bond Future	1769	2	1769	2	0.00
05/04/2022	2037 On 03-November-22	11.30	Put	Bond Future	1787	2	1787	2	0.00
05/04/2022	2037 On 03-November-22	11.32	Put	Bond Future	1752	2	1752	2	0.00
05/04/2022	2037 On 02-February-23			Bond Future	10.93	82.6992	10.9346	82.6992	0.00
05/04/2022	2037 On 02-February-23	11.05	Call	Bond Future	3892	4	3892	4	0.00
05/04/2022	2037 On 02-February-23	11.04	Call	Bond Future	3857	4	3857	4	0.00
05/04/2022	2037 On 02-February-23	11.03	Call	Bond Future	3823	4	3823	4	0.00
05/04/2022	2037 On 02-February-23	11.03	Put	Bond Future	3237	3	3237	3	0.00
05/04/2022	2037 On 02-February-23	11.04	Put	Bond Future	3210	3	3210	3	0.00
05/04/2022	2037 On 02-February-23	11.05	Put	Bond Future	3184	3	3184	3	0.00
05/04/2022	2038 On 05-May-22			Bond Future	127.71	127.4664	127.7137	127.4664	4,184.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2022	2038 On 04-August-22			Bond Future	127.62	127.3656	127.6182	127.3656	2,711.00
05/04/2022	2038 On 03-November-22			Bond Future	129.49	129.2685	129.4920	129.2685	0.00
05/04/2022	2038 On 02-February-23			Bond Future	129.80	129.5944	129.7997	129.5944	0.00
05/04/2022	2040 On 05-May-22			Bond Future	10.59	89.7029	10.5906	89.7029	62,085.00
05/04/2022	2040 On 05-May-22	9.82	Call	Bond Future	29	0	29	0	1,200.00
05/04/2022	2040 On 05-May-22	11.91	Call	Bond Future	8694	9	8694	9	0.00
05/04/2022	2040 On 05-May-22	11.90	Call	Bond Future	8634	9	8634	9	0.00
05/04/2022	2040 On 05-May-22	13.04	Call	Bond Future	15079	15	15079	15	0.00
05/04/2022	2040 On 05-May-22	11.92	Call	Bond Future	8754	9	8754	9	0.00
05/04/2022	2040 On 05-May-22	10.57	Call	Bond Future	1196	1	1196	1	1,200.00
05/04/2022	2040 On 05-May-22	10.57	Put	Bond Future	1343	1	1343	1	0.00
05/04/2022	2040 On 05-May-22	11.91	Put	Bond Future	9	0	9	0	0.00
05/04/2022	2040 On 05-May-22	11.92	Put	Bond Future	8	0	8	0	0.00
05/04/2022	2040 On 05-May-22	13.04	Put	Bond Future	0	0	0	0	1,200.00
05/04/2022	2040 On 05-May-22	11.90	Put	Bond Future	9	0	9	0	0.00
05/04/2022	2040 On 05-May-22	9.82	Put	Bond Future	5815	6	5815	6	0.00
05/04/2022	2040 On 04-August-22			Bond Future	10.76	86.3877	10.7586	86.3877	42,392.00
05/04/2022	2040 On 04-August-22	11.04	Call	Bond Future	3598	4	3598	4	0.00
05/04/2022	2040 On 04-August-22	12.24	Call	Bond Future	9731	10	9731	10	0.00
05/04/2022	2040 On 04-August-22	9.70	Call	Bond Future	199	0	199	0	460.00
05/04/2022	2040 On 04-August-22	10.70	Call	Bond Future	2263	2	2263	2	460.00
05/04/2022	2040 On 04-August-22	11.03	Call	Bond Future	3554	3	3554	3	0.00
05/04/2022	2040 On 04-August-22	11.05	Call	Bond Future	3642	4	3642	4	0.00
05/04/2022	2040 On 04-August-22	11.05	Put	Bond Future	1650	2	1650	2	0.00
05/04/2022	2040 On 04-August-22	12.24	Put	Bond Future	307	0	307	0	460.00
05/04/2022	2040 On 04-August-22	9.70	Put	Bond Future	8089	8	8089	8	0.00
05/04/2022	2040 On 04-August-22	11.03	Put	Bond Future	1696	2	1696	2	0.00
05/04/2022	2040 On 04-August-22	10.70	Put	Bond Future	2673	3	2673	3	0.00
05/04/2022	2040 On 04-August-22	11.04	Put	Bond Future	1672	2	1672	2	0.00
05/04/2022	2040 On 03-November-22			Bond Future	10.90	87.6609	10.9031	87.6609	0.00
05/04/2022	2040 On 03-November-22	11.41	Call	Bond Future	5318	5	5318	5	0.00
05/04/2022	2040 On 03-November-22	11.39	Call	Bond Future	5229	5	5229	5	0.00
05/04/2022	2040 On 03-November-22	11.40	Call	Bond Future	5273	5	5273	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
05/04/2022	2040 On 03-November-22	11.41	Put	Bond Future	1969	2	1969	2	0.00
05/04/2022	2040 On 03-November-22	11.39	Put	Bond Future	2008	2	2008	2	0.00
05/04/2022	2040 On 03-November-22	11.40	Put	Bond Future	1988	2	1988	2	0.00
05/04/2022	2040 On 02-February-23			Bond Future	11.03	84.6284	11.0329	84.6284	0.00
05/04/2022	2040 On 02-February-23	11.10	Call	Bond Future	4002	4	4002	4	0.00
05/04/2022	2040 On 02-February-23	11.11	Call	Bond Future	4038	4	4038	4	0.00
05/04/2022	2040 On 02-February-23	11.12	Call	Bond Future	4074	4	4074	4	0.00
05/04/2022	2040 On 02-February-23	11.12	Put	Bond Future	3495	4	3495	4	0.00
05/04/2022	2040 On 02-February-23	11.11	Put	Bond Future	3526	4	3526	4	0.00
05/04/2022	2040 On 02-February-23	11.10	Put	Bond Future	3556	4	3556	4	0.00
05/04/2022	2044 On 05-May-22			Bond Future	10.61	86.5120	10.6071	86.5120	65,683.00
05/04/2022	2044 On 05-May-22	11.93	Call	Bond Future	8863	9	8863	9	0.00
05/04/2022	2044 On 05-May-22	11.91	Call	Bond Future	8742	9	8742	9	0.00
05/04/2022	2044 On 05-May-22	11.92	Call	Bond Future	8803	9	8803	9	0.00
05/04/2022	2044 On 05-May-22	11.92	Put	Bond Future	9	0	9	0	0.00
05/04/2022	2044 On 05-May-22	11.91	Put	Bond Future	10	0	10	0	0.00
05/04/2022	2044 On 05-May-22	11.93	Put	Bond Future	9	0	9	0	0.00
05/04/2022	2044 On 04-August-22			Bond Future	10.77	83.2796	10.7653	83.2796	22,586.00
05/04/2022	2044 On 04-August-22	11.10	Call	Bond Future	3924	4	3924	4	0.00
05/04/2022	2044 On 04-August-22	11.08	Call	Bond Future	3832	4	3832	4	0.00
05/04/2022	2044 On 04-August-22	11.09	Call	Bond Future	3878	4	3878	4	0.00
05/04/2022	2044 On 04-August-22	11.09	Put	Bond Future	1607	2	1607	2	0.00
05/04/2022	2044 On 04-August-22	11.08	Put	Bond Future	1629	2	1629	2	0.00
05/04/2022	2044 On 04-August-22	11.10	Put	Bond Future	1585	2	1585	2	0.00
05/04/2022	2044 On 03-November-22			Bond Future	10.90	84.5070	10.9010	84.5070	0.00
05/04/2022	2044 On 03-November-22	11.39	Call	Bond Future	5355	5	5355	5	0.00
05/04/2022	2044 On 03-November-22	11.40	Call	Bond Future	5400	5	5400	5	0.00
05/04/2022	2044 On 03-November-22	11.41	Call	Bond Future	5446	5	5446	5	0.00
05/04/2022	2044 On 03-November-22	11.41	Put	Bond Future	2002	2	2002	2	0.00
05/04/2022	2044 On 03-November-22	11.40	Put	Bond Future	2021	2	2021	2	0.00
05/04/2022	2044 On 03-November-22	11.39	Put	Bond Future	2041	2	2041	2	0.00
05/04/2022	2044 On 02-February-23			Bond Future	11.02	81.5467	11.0225	81.5467	0.00
05/04/2022	2044 On 02-February-23	11.16	Call	Bond Future	4351	4	4351	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2022	2044 On 02-February-23	11.14	Call	Bond Future	4276	4	4276	4	0.00
05/04/2022	2044 On 02-February-23	11.15	Call	Bond Future	4313	4	4313	4	0.00
05/04/2022	2044 On 02-February-23	11.15	Put	Bond Future	3445	4	3445	4	0.00
05/04/2022	2044 On 02-February-23	11.14	Put	Bond Future	3475	4	3475	4	0.00
05/04/2022	2044 On 02-February-23	11.16	Put	Bond Future	3415	3	3415	3	0.00
05/04/2022	2046 On 05-May-22			Bond Future	115.69	115.0063	115.6887	115.0063	14,454.00
05/04/2022	2046 On 04-August-22			Bond Future	117.26	116.5624	117.2557	116.5624	2,969.00
05/04/2022	2046 On 03-November-22			Bond Future	117.04	116.3689	117.0427	116.3689	0.00
05/04/2022	2046 On 02-February-23			Bond Future	119.01	118.3478	119.0131	118.3478	0.00
05/04/2022	2050 On 05-May-22			Bond Future	119.54	118.9854	119.5426	118.9854	8,792.00
05/04/2022	2050 On 04-August-22			Bond Future	119.13	118.5647	119.1313	118.5647	1,410.00
05/04/2022	2050 On 03-November-22			Bond Future	120.88	120.3360	120.8803	120.3360	0.00
05/04/2022	2050 On 02-February-23			Bond Future	120.84	120.3029	120.8359	120.3029	0.00
05/04/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2022	AL37 On 05-May-22			Index Future	818.07	819.6270	818.0690	819.6270	0.00
05/04/2022	AL37 On 04-August-22			Index Future	828.82	830.3840	828.8170	830.3840	0.00
05/04/2022	AL37 On 03-November-22			Index Future	840.89	842.6870	840.8870	842.6870	0.00
05/04/2022	AL37 On 02-February-23			Index Future	854.81	856.7850	854.8120	856.7850	0.00
05/04/2022	AL7T On 05-May-22			Index Future	946.72	944.7160	946.7240	944.7160	0.00
05/04/2022	AL7T On 04-August-22			Index Future	959.16	957.1150	959.1620	957.1150	0.00
05/04/2022	AL7T On 03-November-22			Index Future	973.13	971.2950	973.1300	971.2950	0.00
05/04/2022	AL7T On 02-February-23			Index Future	989.25	987.5450	989.2450	987.5450	0.00
05/04/2022	ALBI On 05-May-22			Index Future	844.95	843.8670	844.9460	843.8670	129.00
05/04/2022	ALBI On 04-August-22			Index Future	856.05	854.9420	856.0470	854.9420	92.00
05/04/2022	ALBI On 03-November-22			Index Future	868.51	867.6080	868.5130	867.6080	0.00
05/04/2022	ALBI On 02-February-23			Index Future	882.90	882.1240	882.8960	882.1240	0.00
05/04/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/04/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/04/2022	ES33 On 05-May-22			Bond Future	11.26	77.2125	11.2556	77.2125	87.00
05/04/2022	ES33 On 04-August-22			Bond Future	11.47	78.2572	11.4689	78.2572	263.00
05/04/2022	ES33 On 03-November-22			Bond Future	11.67	75.6440	11.6698	75.6440	0.00
05/04/2022	ES33 On 02-February-23			Bond Future	11.86	76.9336	11.8566	76.9336	0.00
05/04/2022	ES42 On 05-May-22			Bond Future	11.66	75.9807	11.6557	75.9807	1,190.00
05/04/2022	ES42 On 04-August-22			Bond Future	11.85	77.0092	11.8485	77.0092	3,579.00
05/04/2022	ES42 On 03-November-22			Bond Future	12.03	73.9001	12.0308	73.9001	0.00
05/04/2022	ES42 On 02-February-23			Bond Future	12.19	75.1629	12.1943	75.1629	0.00
05/04/2022	GOVI On 05-May-22			GOVI	833.42	832.2800	833.4200	832.2800	989.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/04/2022	GOVI On 05-May-22	788.23	Call	GOVI	451900	44	451900	44	0.00
05/04/2022	GOVI On 05-May-22	788.24	Call	GOVI	451800	44	451800	44	0.00
05/04/2022	GOVI On 05-May-22	788.25	Call	GOVI	451700	44	451700	44	0.00
05/04/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
05/04/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
05/04/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
05/04/2022	GOVI On 04-August-22			GOVI	844.37	843.2030	844.3700	843.2030	0.00
05/04/2022	GOVI On 04-August-22	819.26	Call	GOVI	251100	24	251100	24	0.00
05/04/2022	GOVI On 04-August-22	819.27	Call	GOVI	251000	24	251000	24	0.00
05/04/2022	GOVI On 04-August-22	819.28	Call	GOVI	250900	24	250900	24	0.00
05/04/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
05/04/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
05/04/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
05/04/2022	GOVI On 03-November-22			GOVI	856.67	855.6960	856.6660	855.6960	0.00
05/04/2022	GOVI On 03-November-22	820.43	Call	GOVI	362360	35	362360	35	0.00
05/04/2022	GOVI On 03-November-22	820.41	Call	GOVI	362560	35	362560	35	0.00
05/04/2022	GOVI On 03-November-22	820.42	Call	GOVI	362460	35	362460	35	0.00
05/04/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
05/04/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
05/04/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
05/04/2022	GOVI On 02-February-23			GOVI	870.85	870.0120	870.8520	870.0120	0.00
05/04/2022	GOVI On 02-February-23	850.84	Call	GOVI	200120	19	200120	19	0.00
05/04/2022	GOVI On 02-February-23	850.82	Call	GOVI	200320	19	200320	19	0.00
05/04/2022	GOVI On 02-February-23	850.83	Call	GOVI	200220	19	200220	19	0.00
05/04/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
05/04/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
05/04/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
05/04/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/04/2022	IGOV On 05-May-22			Index Future	313.09	312.4340	313.0890	312.4340	499.00
05/04/2022	IGOV On 04-August-22			Index Future	317.28	316.6120	317.2800	316.6120	0.00
05/04/2022	IGOV On 03-November-22			Index Future	321.98	321.3780	321.9770	321.3780	0.00
05/04/2022	IGOV On 02-February-23			Index Future	327.38	326.8300	327.3840	326.8300	0.00
05/04/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	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
05/04/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
05/04/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
05/04/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
05/04/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
05/04/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
05/04/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
05/04/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
05/04/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
05/04/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
05/04/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
05/04/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
05/04/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
05/04/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
05/04/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
05/04/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
05/04/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
05/04/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/04/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/04/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.44	95.5750	4.4350	95.5750	0.00
05/04/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.51	95.4900	4.5050	95.4900	0.00
05/04/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.89	95.1050	4.8850	95.1050	0.00
05/04/2022	JBAF On 20-July-22			Jibar Tradeable Future	4.98	95.0100	4.9800	95.0100	0.00
05/04/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.35	94.6400	5.3500	94.6400	0.00
05/04/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.44	94.5650	5.4350	94.5650	0.00
05/04/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.19	93.8400	6.1850	93.8400	68.00
05/04/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.49	93.5350	6.4850	93.5350	0.00
05/04/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.62	93.3900	6.6200	93.3900	0.00
05/04/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.74	93.2400	6.7400	93.2400	75.00
05/04/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.79	93.1750	6.7850	93.1750	72.00
05/04/2022	JBAF On 20-March-24			Jibar Tradeable Future	6.95	93.0100	6.9500	93.0100	0.00
05/04/2022	R023 On 05-May-22			Bond Future	5.51	103.2258	5.5112	103.2258	14,749.00
05/04/2022	R023 On 05-May-22	6.29	Call	Bond Future	621	1	621	1	0.00
05/04/2022	R023 On 05-May-22	6.30	Call	Bond Future	629	1	629	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
05/04/2022	R023 On 05-May-22	6.31	Call	Bond Future	636	1	636	1	0.00
05/04/2022	R023 On 05-May-22	6.31	Put	Bond Future	7	0	7	0	0.00
05/04/2022	R023 On 05-May-22	6.30	Put	Bond Future	7	0	7	0	0.00
05/04/2022	R023 On 05-May-22	6.29	Put	Bond Future	7	0	7	0	0.00
05/04/2022	R023 On 04-August-22			Bond Future	5.63	104.5721	5.6292	104.5721	2,384.00
05/04/2022	R023 On 04-August-22	6.03	Call	Bond Future	322	0	322	0	0.00
05/04/2022	R023 On 04-August-22	6.04	Call	Bond Future	326	0	326	0	0.00
05/04/2022	R023 On 04-August-22	6.05	Call	Bond Future	330	0	330	0	0.00
05/04/2022	R023 On 04-August-22	6.05	Put	Bond Future	100	0	100	0	0.00
05/04/2022	R023 On 04-August-22	6.04	Put	Bond Future	102	0	102	0	0.00
05/04/2022	R023 On 04-August-22	6.03	Put	Bond Future	103	0	103	0	0.00
05/04/2022	R023 On 03-November-22			Bond Future	5.31	102.2341	5.3083	102.2341	0.00
05/04/2022	R023 On 03-November-22	6.27	Call	Bond Future	339	0	339	0	0.00
05/04/2022	R023 On 03-November-22	6.25	Call	Bond Future	334	0	334	0	0.00
05/04/2022	R023 On 03-November-22	6.26	Call	Bond Future	336	0	336	0	0.00
05/04/2022	R023 On 03-November-22	6.26	Put	Bond Future	43	0	43	0	0.00
05/04/2022	R023 On 03-November-22	6.25	Put	Bond Future	44	0	44	0	0.00
05/04/2022	R023 On 03-November-22	6.27	Put	Bond Future	43	0	43	0	0.00
05/04/2022	R035 On 05-May-22			Bond Future	10.32	91.3355	10.3196	91.3355	71,062.00
05/04/2022	R035 On 05-May-22	10.82	Call	Bond Future	3408	3	3408	3	0.00
05/04/2022	R035 On 05-May-22	12.64	Call	Bond Future	13453	13	13453	13	0.00
05/04/2022	R035 On 05-May-22	11.65	Call	Bond Future	8103	8	8103	8	0.00
05/04/2022	R035 On 05-May-22	10.72	Call	Bond Future	2884	3	2884	3	0.00
05/04/2022	R035 On 05-May-22	11.63	Call	Bond Future	7990	8	7990	8	0.00
05/04/2022	R035 On 05-May-22	11.64	Call	Bond Future	8046	8	8046	8	0.00
05/04/2022	R035 On 05-May-22	11.64	Put	Bond Future	7	0	7	0	0.00
05/04/2022	R035 On 05-May-22	11.63	Put	Bond Future	7	0	7	0	0.00
05/04/2022	R035 On 05-May-22	10.72	Put	Bond Future	331	0	331	0	0.00
05/04/2022	R035 On 05-May-22	11.65	Put	Bond Future	6	0	6	0	0.00
05/04/2022	R035 On 05-May-22	12.64	Put	Bond Future	0	0	0	0	0.00
05/04/2022	R035 On 05-May-22	10.82	Put	Bond Future	233	0	233	0	0.00
05/04/2022	R035 On 04-August-22			Bond Future	10.50	92.5084	10.5003	92.5084	49,855.00
05/04/2022	R035 On 04-August-22	10.74	Call	Bond Future	3095	3	3095	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
05/04/2022	R035 On 04-August-22	11.13	Call	Bond Future	4781	5	4781	5	0.00
05/04/2022	R035 On 04-August-22	12.18	Call	Bond Future	9987	10	9987	10	0.00
05/04/2022	R035 On 04-August-22	10.53	Call	Bond Future	2329	2	2329	2	400.00
05/04/2022	R035 On 04-August-22	10.64	Call	Bond Future	2718	3	2718	3	0.00
05/04/2022	R035 On 04-August-22	10.72	Call	Bond Future	3018	3	3018	3	0.00
05/04/2022	R035 On 04-August-22	10.73	Call	Bond Future	3056	3	3056	3	0.00
05/04/2022	R035 On 04-August-22	9.53	Call	Bond Future	234	0	234	0	400.00
05/04/2022	R035 On 04-August-22	9.84	Call	Bond Future	599	1	599	1	100.00
05/04/2022	R035 On 04-August-22	9.84	Put	Bond Future	4925	5	4925	5	0.00
05/04/2022	R035 On 04-August-22	10.53	Put	Bond Future	2141	2	2141	2	0.00
05/04/2022	R035 On 04-August-22	9.53	Put	Bond Future	6693	7	6693	7	0.00
05/04/2022	R035 On 04-August-22	10.73	Put	Bond Future	1618	2	1618	2	0.00
05/04/2022	R035 On 04-August-22	10.72	Put	Bond Future	1641	2	1641	2	0.00
05/04/2022	R035 On 04-August-22	10.64	Put	Bond Future	1839	2	1839	2	100.00
05/04/2022	R035 On 04-August-22	11.13	Put	Bond Future	916	1	916	1	100.00
05/04/2022	R035 On 04-August-22	12.18	Put	Bond Future	196	0	196	0	400.00
05/04/2022	R035 On 04-August-22	10.74	Put	Bond Future	1595	2	1595	2	0.00
05/04/2022	R035 On 03-November-22			Bond Future	10.66	89.4052	10.6573	89.4052	0.00
05/04/2022	R035 On 03-November-22	11.14	Call	Bond Future	4722	5	4722	5	0.00
05/04/2022	R035 On 03-November-22	11.13	Call	Bond Future	4681	5	4681	5	0.00
05/04/2022	R035 On 03-November-22	9.82	Call	Bond Future	874	1	874	1	582.00
05/04/2022	R035 On 03-November-22	10.30	Call	Bond Future	1896	2	1896	2	1,000.00
05/04/2022	R035 On 03-November-22	11.15	Call	Bond Future	4763	5	4763	5	0.00
05/04/2022	R035 On 03-November-22	12.68	Call	Bond Future	11714	12	11714	12	0.00
05/04/2022	R035 On 03-November-22	11.05	Call	Bond Future	4358	4	4358	4	1,000.00
05/04/2022	R035 On 03-November-22	10.57	Call	Bond Future	2658	3	2658	3	0.00
05/04/2022	R035 On 03-November-22	10.99	Call	Bond Future	4121	4	4121	4	0.00
05/04/2022	R035 On 03-November-22	10.99	Put	Bond Future	2098	2	2098	2	582.00
05/04/2022	R035 On 03-November-22	10.57	Put	Bond Future	3200	3	3200	3	582.00
05/04/2022	R035 On 03-November-22	12.68	Put	Bond Future	373	0	373	0	1,000.00
05/04/2022	R035 On 03-November-22	11.15	Put	Bond Future	1789	2	1789	2	0.00
05/04/2022	R035 On 03-November-22	10.30	Put	Bond Future	4146	4	4146	4	0.00
05/04/2022	R035 On 03-November-22	9.82	Put	Bond Future	6275	6	6275	6	0.00

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05/04/2022	R035 On 03-November-22	11.13	Put	Bond Future	1825	2	1825	2	0.00
05/04/2022	R035 On 03-November-22	11.14	Put	Bond Future	1807	2	1807	2	0.00
05/04/2022	R035 On 03-November-22	11.05	Put	Bond Future	1976	2	1976	2	0.00
05/04/2022	R035 On 02-February-23			Bond Future	10.80	90.9467	10.7953	90.9467	0.00
05/04/2022	R035 On 02-February-23	11.05	Call	Bond Future	4239	4	4239	4	1,000.00
05/04/2022	R035 On 02-February-23	11.06	Call	Bond Future	4274	4	4274	4	0.00
05/04/2022	R035 On 02-February-23	13.22	Call	Bond Future	13460	13	13460	13	0.00
05/04/2022	R035 On 02-February-23	10.86	Call	Bond Future	3593	4	3593	4	0.00
05/04/2022	R035 On 02-February-23	10.30	Call	Bond Future	2005	2	2005	2	1,000.00
05/04/2022	R035 On 02-February-23	10.87	Call	Bond Future	3625	4	3625	4	0.00
05/04/2022	R035 On 02-February-23	10.88	Call	Bond Future	3658	4	3658	4	0.00
05/04/2022	R035 On 02-February-23	10.66	Call	Bond Future	2972	3	2972	3	0.00
05/04/2022	R035 On 02-February-23	9.81	Call	Bond Future	1009	1	1009	1	582.00
05/04/2022	R035 On 02-February-23	9.81	Put	Bond Future	7265	7	7265	7	0.00
05/04/2022	R035 On 02-February-23	10.30	Put	Bond Future	5074	5	5074	5	0.00
05/04/2022	R035 On 02-February-23	10.66	Put	Bond Future	3796	4	3796	4	582.00
05/04/2022	R035 On 02-February-23	10.88	Put	Bond Future	3149	3	3149	3	0.00
05/04/2022	R035 On 02-February-23	13.22	Put	Bond Future	393	0	393	0	1,000.00
05/04/2022	R035 On 02-February-23	10.87	Put	Bond Future	3176	3	3176	3	0.00
05/04/2022	R035 On 02-February-23	10.86	Put	Bond Future	3203	3	3203	3	0.00
05/04/2022	R035 On 02-February-23	11.06	Put	Bond Future	2695	3	2695	3	582.00
05/04/2022	R035 On 02-February-23	11.05	Put	Bond Future	2718	3	2718	3	0.00
05/04/2022	R186 On 05-May-22			Bond Future	8.22	112.8339	8.2235	112.8339	72,531.00
05/04/2022	R186 On 05-May-22	6.73	Call	Bond Future	0	0	0	0	3,600.00
05/04/2022	R186 On 05-May-22	8.64	Call	Bond Future	1822	2	1822	2	0.00
05/04/2022	R186 On 05-May-22	8.94	Call	Bond Future	2860	3	2860	3	0.00
05/04/2022	R186 On 05-May-22	8.31	Call	Bond Future	888	1	888	1	0.00
05/04/2022	R186 On 05-May-22	8.35	Call	Bond Future	984	1	984	1	454.00
05/04/2022	R186 On 05-May-22	8.30	Call	Bond Future	865	1	865	1	0.00
05/04/2022	R186 On 05-May-22	7.88	Call	Bond Future	208	0	208	0	435.00
05/04/2022	R186 On 05-May-22	7.28	Call	Bond Future	7	0	7	0	435.00
05/04/2022	R186 On 05-May-22	7.48	Call	Bond Future	27	0	27	0	3,600.00
05/04/2022	R186 On 05-May-22	9.18	Call	Bond Future	3743	4	3743	4	0.00

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05/04/2022	R186 On 05-May-22	8.14	Call	Bond Future	543	1	543	1	454.00
05/04/2022	R186 On 05-May-22	8.32	Call	Bond Future	912	1	912	1	0.00
05/04/2022	R186 On 05-May-22	8.32	Put	Bond Future	529	0	529	0	0.00
05/04/2022	R186 On 05-May-22	8.14	Put	Bond Future	876	1	876	1	0.00
05/04/2022	R186 On 05-May-22	9.18	Put	Bond Future	19	0	19	0	454.00
05/04/2022	R186 On 05-May-22	7.48	Put	Bond Future	3036	3	3036	3	0.00
05/04/2022	R186 On 05-May-22	7.28	Put	Bond Future	3844	4	3844	4	0.00
05/04/2022	R186 On 05-May-22	7.88	Put	Bond Future	1585	1	1585	1	0.00
05/04/2022	R186 On 05-May-22	8.30	Put	Bond Future	561	0	561	0	0.00
05/04/2022	R186 On 05-May-22	8.35	Put	Bond Future	483	0	483	0	0.00
05/04/2022	R186 On 05-May-22	8.31	Put	Bond Future	545	0	545	0	0.00
05/04/2022	R186 On 05-May-22	8.94	Put	Bond Future	55	0	55	0	454.00
05/04/2022	R186 On 05-May-22	8.64	Put	Bond Future	180	0	180	0	4,035.00
05/04/2022	R186 On 05-May-22	6.73	Put	Bond Future	6151	6	6151	6	0.00
05/04/2022	R186 On 04-August-22			Bond Future	8.43	109.0450	8.4336	109.0450	15.00
05/04/2022	R186 On 04-August-22	8.14	Call	Bond Future	898	1	898	1	0.00
05/04/2022	R186 On 04-August-22	6.96	Call	Bond Future	74	0	74	0	3,600.00
05/04/2022	R186 On 04-August-22	8.13	Call	Bond Future	883	1	883	1	0.00
05/04/2022	R186 On 04-August-22	8.15	Call	Bond Future	913	1	913	1	0.00
05/04/2022	R186 On 04-August-22	9.78	Call	Bond Future	5130	5	5130	5	0.00
05/04/2022	R186 On 04-August-22	7.96	Call	Bond Future	652	1	652	1	3,600.00
05/04/2022	R186 On 04-August-22	9.78	Put	Bond Future	220	0	220	0	3,600.00
05/04/2022	R186 On 04-August-22	8.15	Put	Bond Future	1984	2	1984	2	0.00
05/04/2022	R186 On 04-August-22	8.13	Put	Bond Future	2030	2	2030	2	0.00
05/04/2022	R186 On 04-August-22	6.96	Put	Bond Future	5789	6	5789	6	0.00
05/04/2022	R186 On 04-August-22	7.96	Put	Bond Future	2449	2	2449	2	0.00
05/04/2022	R186 On 04-August-22	8.14	Put	Bond Future	2007	2	2007	2	0.00
05/04/2022	R186 On 03-November-22			Bond Future	8.62	110.6501	8.6191	110.6501	0.00
05/04/2022	R186 On 03-November-22	8.55	Call	Bond Future	1658	2	1658	2	0.00
05/04/2022	R186 On 03-November-22	8.53	Call	Bond Future	1622	2	1622	2	0.00
05/04/2022	R186 On 03-November-22	8.54	Call	Bond Future	1640	2	1640	2	0.00
05/04/2022	R186 On 03-November-22	8.54	Put	Bond Future	1921	2	1921	2	0.00
05/04/2022	R186 On 03-November-22	8.53	Put	Bond Future	1938	2	1938	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
05/04/2022	R186 On 03-November-22	8.55	Put	Bond Future	1904	2	1904	2	0.00
05/04/2022	R186 On 02-February-23			Bond Future	8.77	107.2155	8.7675	107.2155	0.00
05/04/2022	R186 On 02-February-23	8.34	Call	Bond Future	1390	2	1390	2	0.00
05/04/2022	R186 On 02-February-23	8.32	Call	Bond Future	1361	1	1361	1	0.00
05/04/2022	R186 On 02-February-23	8.33	Call	Bond Future	1375	1	1375	1	0.00
05/04/2022	R186 On 02-February-23	8.33	Put	Bond Future	2847	3	2847	3	0.00
05/04/2022	R186 On 02-February-23	8.32	Put	Bond Future	2867	3	2867	3	0.00
05/04/2022	R186 On 02-February-23	8.34	Put	Bond Future	2828	3	2828	3	0.00
05/04/2022	R197 On 05-May-22			Bond Future	329.49	329.4984	329.4853	329.4984	752.00
05/04/2022	R197 On 04-August-22			Bond Future	325.50	325.5131	325.5047	325.5131	0.00
05/04/2022	R197 On 03-November-22			Bond Future	330.28	330.3762	330.2838	330.3762	0.00
05/04/2022	R197 On 02-February-23			Bond Future	327.21	327.3603	327.2106	327.3603	0.00
05/04/2022	R202 On 05-May-22			Bond Future	247.25	247.1304	247.2539	247.1304	6,398.00
05/04/2022	R202 On 04-August-22			Bond Future	246.12	245.9892	246.1180	245.9892	91.00
05/04/2022	R202 On 03-November-22			Bond Future	249.73	249.6635	249.7309	249.6635	0.00
05/04/2022	R202 On 02-February-23			Bond Future	249.35	249.3211	249.3473	249.3211	0.00
05/04/2022	R209 On 05-May-22			Bond Future	10.29	70.9923	10.2856	70.9923	19,244.00
05/04/2022	R209 On 05-May-22	11.45	Call	Bond Future	6262	6	6262	6	0.00
05/04/2022	R209 On 05-May-22	12.00	Call	Bond Future	8931	9	8931	9	0.00
05/04/2022	R209 On 05-May-22	10.25	Call	Bond Future	894	1	894	1	0.00
05/04/2022	R209 On 05-May-22	10.75	Call	Bond Future	2815	3	2815	3	0.00
05/04/2022	R209 On 05-May-22	11.43	Call	Bond Future	6163	6	6163	6	0.00
05/04/2022	R209 On 05-May-22	9.50	Call	Bond Future	19	0	19	0	2,975.00
05/04/2022	R209 On 05-May-22	9.75	Call	Bond Future	97	0	97	0	6,525.00
05/04/2022	R209 On 05-May-22	11.44	Call	Bond Future	6213	6	6213	6	0.00
05/04/2022	R209 On 05-May-22	11.44	Put	Bond Future	13	0	13	0	0.00
05/04/2022	R209 On 05-May-22	9.75	Put	Bond Future	3262	3	3262	3	0.00
05/04/2022	R209 On 05-May-22	9.50	Put	Bond Future	4728	5	4728	5	0.00
05/04/2022	R209 On 05-May-22	11.43	Put	Bond Future	13	0	13	0	0.00
05/04/2022	R209 On 05-May-22	10.75	Put	Bond Future	223	0	223	0	1,050.00
05/04/2022	R209 On 05-May-22	10.25	Put	Bond Future	1098	1	1098	1	9,000.00
05/04/2022	R209 On 05-May-22	12.00	Put	Bond Future	1	0	1	0	10,050.00
05/04/2022	R209 On 05-May-22	11.45	Put	Bond Future	12	0	12	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
05/04/2022	R209 On 04-August-22			Bond Future	10.44	71.9350	10.4397	71.9350	1,550.00
05/04/2022	R209 On 04-August-22	10.59	Call	Bond Future	2403	2	2403	2	0.00
05/04/2022	R209 On 04-August-22	10.57	Call	Bond Future	2339	2	2339	2	0.00
05/04/2022	R209 On 04-August-22	10.58	Call	Bond Future	2371	2	2371	2	0.00
05/04/2022	R209 On 04-August-22	10.58	Put	Bond Future	1591	2	1591	2	0.00
05/04/2022	R209 On 04-August-22	10.57	Put	Bond Future	1614	2	1614	2	0.00
05/04/2022	R209 On 04-August-22	10.59	Put	Bond Future	1568	2	1568	2	0.00
05/04/2022	R209 On 03-November-22			Bond Future	10.58	69.8482	10.5798	69.8482	3,610.00
05/04/2022	R209 On 03-November-22	11.50	Call	Bond Future	5792	6	5792	6	0.00
05/04/2022	R209 On 03-November-22	11.00	Call	Bond Future	3903	4	3903	4	0.00
05/04/2022	R209 On 03-November-22	11.01	Call	Bond Future	3939	4	3939	4	0.00
05/04/2022	R209 On 03-November-22	11.02	Call	Bond Future	3975	4	3975	4	0.00
05/04/2022	R209 On 03-November-22	10.00	Call	Bond Future	1174	1	1174	1	0.00
05/04/2022	R209 On 03-November-22	10.50	Call	Bond Future	2333	2	2333	2	0.00
05/04/2022	R209 On 03-November-22	9.50	Call	Bond Future	438	0	438	0	0.00
05/04/2022	R209 On 03-November-22	11.03	Call	Bond Future	4011	4	4011	4	0.00
05/04/2022	R209 On 03-November-22	9.25	Call	Bond Future	264	0	264	0	8,000.00
05/04/2022	R209 On 03-November-22	9.25	Put	Bond Future	8131	8	8131	8	0.00
05/04/2022	R209 On 03-November-22	11.03	Put	Bond Future	1599	2	1599	2	0.00
05/04/2022	R209 On 03-November-22	9.50	Put	Bond Future	6736	7	6736	7	0.00
05/04/2022	R209 On 03-November-22	10.50	Put	Bond Future	2773	3	2773	3	0.00
05/04/2022	R209 On 03-November-22	10.00	Put	Bond Future	4461	5	4461	5	8,000.00
05/04/2022	R209 On 03-November-22	11.02	Put	Bond Future	1616	2	1616	2	0.00
05/04/2022	R209 On 03-November-22	11.01	Put	Bond Future	1632	2	1632	2	0.00
05/04/2022	R209 On 03-November-22	11.00	Put	Bond Future	1649	2	1649	2	8,000.00
05/04/2022	R209 On 03-November-22	11.50	Put	Bond Future	987	1	987	1	0.00
05/04/2022	R209 On 02-February-23			Bond Future	10.70	71.0228	10.7019	71.0228	0.00
05/04/2022	R209 On 02-February-23	10.80	Call	Bond Future	3241	3	3241	3	0.00
05/04/2022	R209 On 02-February-23	10.79	Call	Bond Future	3212	3	3212	3	0.00
05/04/2022	R209 On 02-February-23	10.78	Call	Bond Future	3183	3	3183	3	0.00
05/04/2022	R209 On 02-February-23	10.80	Put	Bond Future	2715	3	2715	3	0.00
05/04/2022	R209 On 02-February-23	10.78	Put	Bond Future	2764	3	2764	3	0.00
05/04/2022	R209 On 02-February-23	10.79	Put	Bond Future	2740	3	2740	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
05/04/2022	R210 On 05-May-22			Bond Future	217.85	217.8498	217.8502	217.8498	1,062.00
05/04/2022	R210 On 04-August-22			Bond Future	220.80	220.7971	220.8009	220.7971	266.00
05/04/2022	R210 On 03-November-22			Bond Future	221.11	221.1623	221.1097	221.1623	0.00
05/04/2022	R210 On 02-February-23			Bond Future	224.83	224.9218	224.8306	224.9218	0.00
05/04/2022	R213 On 05-May-22			Bond Future	9.82	84.7457	9.8185	84.7457	24,996.00
05/04/2022	R213 On 05-May-22	10.64	Call	Bond Future	4170	4	4170	4	0.00
05/04/2022	R213 On 05-May-22	10.65	Call	Bond Future	4217	4	4217	4	0.00
05/04/2022	R213 On 05-May-22	10.63	Call	Bond Future	4124	4	4124	4	0.00
05/04/2022	R213 On 05-May-22	10.65	Put	Bond Future	50	0	50	0	0.00
05/04/2022	R213 On 05-May-22	10.64	Put	Bond Future	52	0	52	0	0.00
05/04/2022	R213 On 05-May-22	10.63	Put	Bond Future	55	0	55	0	0.00
05/04/2022	R213 On 04-August-22			Bond Future	10.01	85.8356	10.0095	85.8356	0.00
05/04/2022	R213 On 04-August-22	9.90	Call	Bond Future	1515	1	1515	1	0.00
05/04/2022	R213 On 04-August-22	9.88	Call	Bond Future	1468	1	1468	1	0.00
05/04/2022	R213 On 04-August-22	9.89	Call	Bond Future	1491	1	1491	1	0.00
05/04/2022	R213 On 04-August-22	9.90	Put	Bond Future	2067	2	2067	2	0.00
05/04/2022	R213 On 04-August-22	9.88	Put	Bond Future	2121	2	2121	2	0.00
05/04/2022	R213 On 04-August-22	9.89	Put	Bond Future	2094	2	2094	2	0.00
05/04/2022	R213 On 03-November-22			Bond Future	10.18	83.5789	10.1758	83.5789	0.00
05/04/2022	R213 On 03-November-22	10.40	Call	Bond Future	2900	3	2900	3	0.00
05/04/2022	R213 On 03-November-22	9.98	Call	Bond Future	1822	2	1822	2	0.00
05/04/2022	R213 On 03-November-22	10.19	Call	Bond Future	2328	2	2328	2	0.00
05/04/2022	R213 On 03-November-22	9.84	Call	Bond Future	1520	1	1520	1	0.00
05/04/2022	R213 On 03-November-22	9.13	Call	Bond Future	476	0	476	0	200.00
05/04/2022	R213 On 03-November-22	10.38	Call	Bond Future	2843	3	2843	3	0.00
05/04/2022	R213 On 03-November-22	10.39	Call	Bond Future	2872	3	2872	3	0.00
05/04/2022	R213 On 03-November-22	9.19	Call	Bond Future	526	0	526	0	476.00
05/04/2022	R213 On 03-November-22	10.37	Call	Bond Future	2815	3	2815	3	0.00
05/04/2022	R213 On 03-November-22	10.37	Put	Bond Future	1874	2	1874	2	200.00
05/04/2022	R213 On 03-November-22	9.19	Put	Bond Future	5522	6	5522	6	0.00
05/04/2022	R213 On 03-November-22	10.39	Put	Bond Future	1835	2	1835	2	0.00
05/04/2022	R213 On 03-November-22	10.38	Put	Bond Future	1854	2	1854	2	0.00
05/04/2022	R213 On 03-November-22	9.13	Put	Bond Future	5787	6	5787	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
05/04/2022	R213 On 03-November-22	9.84	Put	Bond Future	3179	3	3179	3	476.00
05/04/2022	R213 On 03-November-22	10.19	Put	Bond Future	2259	2	2259	2	476.00
05/04/2022	R213 On 03-November-22	9.98	Put	Bond Future	2785	3	2785	3	200.00
05/04/2022	R213 On 03-November-22	10.40	Put	Bond Future	1815	2	1815	2	0.00
05/04/2022	R213 On 02-February-23			Bond Future	10.32	85.0177	10.3202	85.0177	0.00
05/04/2022	R213 On 02-February-23	10.43	Call	Bond Future	2998	3	2998	3	935.00
05/04/2022	R213 On 02-February-23	10.22	Call	Bond Future	2473	2	2473	2	0.00
05/04/2022	R213 On 02-February-23	9.16	Call	Bond Future	660	1	660	1	476.00
05/04/2022	R213 On 02-February-23	10.21	Call	Bond Future	2450	2	2450	2	0.00
05/04/2022	R213 On 02-February-23	10.01	Call	Bond Future	2003	2	2003	2	0.00
05/04/2022	R213 On 02-February-23	12.20	Call	Bond Future	8934	9	8934	9	0.00
05/04/2022	R213 On 02-February-23	10.23	Call	Bond Future	2497	2	2497	2	0.00
05/04/2022	R213 On 02-February-23	10.35	Call	Bond Future	2792	3	2792	3	0.00
05/04/2022	R213 On 02-February-23	10.35	Put	Bond Future	2651	3	2651	3	476.00
05/04/2022	R213 On 02-February-23	12.20	Put	Bond Future	595	1	595	1	935.00
05/04/2022	R213 On 02-February-23	10.22	Put	Bond Future	2951	3	2951	3	0.00
05/04/2022	R213 On 02-February-23	10.43	Put	Bond Future	2479	3	2479	3	0.00
05/04/2022	R213 On 02-February-23	10.21	Put	Bond Future	2975	3	2975	3	0.00
05/04/2022	R213 On 02-February-23	9.16	Put	Bond Future	6411	7	6411	7	0.00
05/04/2022	R213 On 02-February-23	10.23	Put	Bond Future	2926	3	2926	3	0.00
05/04/2022	R213 On 02-February-23	10.01	Put	Bond Future	3492	4	3492	4	476.00
05/04/2022	R214 On 05-May-22			Bond Future	10.57	68.1778	10.5700	68.1778	15,309.00
05/04/2022	R214 On 05-May-22	11.73	Call	Bond Future	6422	6	6422	6	0.00
05/04/2022	R214 On 05-May-22	11.74	Call	Bond Future	6472	6	6472	6	0.00
05/04/2022	R214 On 05-May-22	11.75	Call	Bond Future	6522	6	6522	6	0.00
05/04/2022	R214 On 05-May-22	11.73	Put	Bond Future	15	0	15	0	0.00
05/04/2022	R214 On 05-May-22	11.74	Put	Bond Future	14	0	14	0	0.00
05/04/2022	R214 On 05-May-22	11.75	Put	Bond Future	14	0	14	0	0.00
05/04/2022	R214 On 04-August-22			Bond Future	10.72	69.0529	10.7232	69.0529	1,337.00
05/04/2022	R214 On 04-August-22	10.97	Call	Bond Future	2866	3	2866	3	0.00
05/04/2022	R214 On 04-August-22	10.98	Call	Bond Future	2901	3	2901	3	0.00
05/04/2022	R214 On 04-August-22	10.99	Call	Bond Future	2937	3	2937	3	0.00
05/04/2022	R214 On 04-August-22	10.98	Put	Bond Future	1428	1	1428	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
05/04/2022	R214 On 04-August-22	10.99	Put	Bond Future	1407	1	1407	1	0.00
05/04/2022	R214 On 04-August-22	10.97	Put	Bond Future	1449	1	1449	1	0.00
05/04/2022	R214 On 03-November-22			Bond Future	10.86	66.7999	10.8557	66.7999	0.00
05/04/2022	R214 On 03-November-22	11.35	Call	Bond Future	4377	4	4377	4	0.00
05/04/2022	R214 On 03-November-22	11.36	Call	Bond Future	4414	4	4414	4	0.00
05/04/2022	R214 On 03-November-22	11.34	Call	Bond Future	4339	4	4339	4	0.00
05/04/2022	R214 On 03-November-22	11.36	Put	Bond Future	1622	2	1622	2	0.00
05/04/2022	R214 On 03-November-22	11.35	Put	Bond Future	1638	2	1638	2	0.00
05/04/2022	R214 On 03-November-22	11.34	Put	Bond Future	1654	2	1654	2	0.00
05/04/2022	R214 On 02-February-23			Bond Future	10.97	67.9520	10.9719	67.9520	0.00
05/04/2022	R214 On 02-February-23	11.09	Call	Bond Future	3490	3	3490	3	0.00
05/04/2022	R214 On 02-February-23	11.07	Call	Bond Future	3429	3	3429	3	0.00
05/04/2022	R214 On 02-February-23	11.08	Call	Bond Future	3459	3	3459	3	0.00
05/04/2022	R214 On 02-February-23	11.08	Put	Bond Future	2855	3	2855	3	0.00
05/04/2022	R214 On 02-February-23	11.07	Put	Bond Future	2880	3	2880	3	0.00
05/04/2022	R214 On 02-February-23	11.09	Put	Bond Future	2830	3	2830	3	0.00
05/04/2022	R248 On 05-May-22			Bond Future	10.55	85.6425	10.5491	85.6425	193,332.00
05/04/2022	R248 On 05-May-22	11.81	Call	Bond Future	8731	9	8731	9	0.00
05/04/2022	R248 On 05-May-22	11.79	Call	Bond Future	8607	8	8607	8	0.00
05/04/2022	R248 On 05-May-22	11.80	Call	Bond Future	8669	9	8669	9	0.00
05/04/2022	R248 On 05-May-22	11.79	Put	Bond Future	13	0	13	0	0.00
05/04/2022	R248 On 05-May-22	11.81	Put	Bond Future	12	0	12	0	0.00
05/04/2022	R248 On 05-May-22	11.80	Put	Bond Future	12	0	12	0	0.00
05/04/2022	R248 On 04-August-22			Bond Future	10.70	86.7418	10.6997	86.7418	6,533.00
05/04/2022	R248 On 04-August-22	11.00	Call	Bond Future	3863	4	3863	4	0.00
05/04/2022	R248 On 04-August-22	10.90	Call	Bond Future	3413	3	3413	3	1,700.00
05/04/2022	R248 On 04-August-22	10.40	Call	Bond Future	1549	1	1549	1	0.00
05/04/2022	R248 On 04-August-22	9.70	Call	Bond Future	231	0	231	0	0.00
05/04/2022	R248 On 04-August-22	10.98	Call	Bond Future	3771	4	3771	4	0.00
05/04/2022	R248 On 04-August-22	10.99	Call	Bond Future	3817	4	3817	4	0.00
05/04/2022	R248 On 04-August-22	10.20	Call	Bond Future	1006	1	1006	1	1,700.00
05/04/2022	R248 On 04-August-22	10.40	Put	Bond Future	3826	4	3826	4	0.00
05/04/2022	R248 On 04-August-22	10.99	Put	Bond Future	1711	2	1711	2	0.00

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05/04/2022	R248 On 04-August-22	10.98	Put	Bond Future	1736	2	1736	2	0.00
05/04/2022	R248 On 04-August-22	9.70	Put	Bond Future	8261	8	8261	8	0.00
05/04/2022	R248 On 04-August-22	10.20	Put	Bond Future	4862	5	4862	5	0.00
05/04/2022	R248 On 04-August-22	10.90	Put	Bond Future	1950	2	1950	2	0.00
05/04/2022	R248 On 04-August-22	11.00	Put	Bond Future	1686	2	1686	2	0.00
05/04/2022	R248 On 03-November-22			Bond Future	10.83	83.6161	10.8299	83.6161	0.00
05/04/2022	R248 On 03-November-22	11.30	Call	Bond Future	5398	5	5398	5	0.00
05/04/2022	R248 On 03-November-22	11.31	Call	Bond Future	5445	5	5445	5	0.00
05/04/2022	R248 On 03-November-22	11.32	Call	Bond Future	5492	5	5492	5	0.00
05/04/2022	R248 On 03-November-22	11.30	Put	Bond Future	2102	2	2102	2	0.00
05/04/2022	R248 On 03-November-22	11.31	Put	Bond Future	2082	2	2082	2	0.00
05/04/2022	R248 On 03-November-22	11.32	Put	Bond Future	2061	2	2061	2	0.00
05/04/2022	R248 On 02-February-23			Bond Future	10.94	85.0586	10.9439	85.0586	0.00
05/04/2022	R248 On 02-February-23	11.06	Call	Bond Future	4381	4	4381	4	0.00
05/04/2022	R248 On 02-February-23	11.07	Call	Bond Future	4420	4	4420	4	0.00
05/04/2022	R248 On 02-February-23	11.08	Call	Bond Future	4459	4	4459	4	0.00
05/04/2022	R248 On 02-February-23	11.08	Put	Bond Future	3498	4	3498	4	0.00
05/04/2022	R248 On 02-February-23	11.07	Put	Bond Future	3529	4	3529	4	0.00
05/04/2022	R248 On 02-February-23	11.06	Put	Bond Future	3561	4	3561	4	0.00