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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 05/01/2022 TO: 05/01/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2022	2025 On 03-February-22			Bond Future	155.46	155.3177	155.4638	155.3177	5,554.00
05/01/2022	2025 On 05-May-22			Bond Future	157.33	157.1838	157.3298	157.1838	164.00
05/01/2022	2025 On 04-August-22			Bond Future	157.66	157.5181	157.6626	157.5181	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
05/01/2022	2025 On 03-November-22			Bond Future	159.64	159.5017	159.6428	159.5017	0.00
05/01/2022	2029 On 03-February-22			Bond Future	114.46	114.5983	114.4613	114.5983	3,838.00
05/01/2022	2029 On 05-May-22			Bond Future	114.63	114.7742	114.6343	114.7742	591.00
05/01/2022	2029 On 04-August-22			Bond Future	116.05	116.1966	116.0525	116.1966	0.00
05/01/2022	2029 On 03-November-22			Bond Future	116.29	116.4349	116.2851	116.4349	0.00
05/01/2022	2030 On 03-February-22			Bond Future	9.43	91.8547	92.2872	91.8547	82,785.00
05/01/2022	2030 On 03-February-22	8.80	Call	Bond Future	68	0	0	0	0.00
05/01/2022	2030 On 03-February-22	9.90	Call	Bond Future	2636	2	3	2	0.00
05/01/2022	2030 On 03-February-22	10.85	Call	Bond Future	7079	7	7	7	0.00
05/01/2022	2030 On 03-February-22	9.60	Call	Bond Future	1463	1	1	1	1,000.00
05/01/2022	2030 On 03-February-22	9.78	Call	Bond Future	2134	2	2	2	0.00
05/01/2022	2030 On 03-February-22	9.44	Call	Bond Future	971	1	1	1	0.00
05/01/2022	2030 On 03-February-22	9.43	Call	Bond Future	944	1	1	1	0.00
05/01/2022	2030 On 03-February-22	8.39	Call	Bond Future	4	0	0	0	101.00
05/01/2022	2030 On 03-February-22	8.85	Call	Bond Future	90	0	0	0	1,000.00
05/01/2022	2030 On 03-February-22	9.80	Call	Bond Future	2216	2	2	2	950.00
05/01/2022	2030 On 03-February-22	9.45	Call	Bond Future	998	1	1	1	0.00
05/01/2022	2030 On 03-February-22	9.40	Call	Bond Future	865	1	1	1	0.00
05/01/2022	2030 On 03-February-22	9.10	Call	Bond Future	297	0	0	0	0.00
05/01/2022	2030 On 03-February-22	9.35	Call	Bond Future	743	1	1	1	0.00
05/01/2022	2030 On 03-February-22	9.20	Call	Bond Future	444	0	0	0	950.00
05/01/2022	2030 On 03-February-22	9.20	Put	Bond Future	1651	2	2	2	0.00
05/01/2022	2030 On 03-February-22	9.35	Put	Bond Future	1156	1	1	1	101.00
05/01/2022	2030 On 03-February-22	9.10	Put	Bond Future	2038	2	2	2	0.00
05/01/2022	2030 On 03-February-22	9.40	Put	Bond Future	1014	1	1	1	0.00
05/01/2022	2030 On 03-February-22	9.45	Put	Bond Future	885	1	1	1	0.00
05/01/2022	2030 On 03-February-22	9.80	Put	Bond Future	296	0	0	0	0.00
05/01/2022	2030 On 03-February-22	9.90	Put	Bond Future	208	0	0	0	8,000.00
05/01/2022	2030 On 03-February-22	8.85	Put	Bond Future	3185	4	3	4	0.00
05/01/2022	2030 On 03-February-22	8.39	Put	Bond Future	5655	6	6	6	0.00
05/01/2022	2030 On 03-February-22	8.80	Put	Bond Future	3437	4	3	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
05/01/2022	2030 On 03-February-22	9.43	Put	Bond Future	936	1	1	1	0.00
05/01/2022	2030 On 03-February-22	9.44	Put	Bond Future	910	1	1	1	0.00
05/01/2022	2030 On 03-February-22	9.78	Put	Bond Future	316	0	0	0	101.00
05/01/2022	2030 On 03-February-22	9.60	Put	Bond Future	570	1	1	1	0.00
05/01/2022	2030 On 03-February-22	10.85	Put	Bond Future	3	0	0	0	1,000.00
05/01/2022	2030 On 05-May-22			Bond Future	9.64	92.9360	93.3725	92.9360	14,763.00
05/01/2022	2030 On 05-May-22	11.04	Call	Bond Future	7001	7	7	7	0.00
05/01/2022	2030 On 05-May-22	10.19	Call	Bond Future	3609	3	4	3	0.00
05/01/2022	2030 On 05-May-22	8.81	Call	Bond Future	402	0	0	0	200.00
05/01/2022	2030 On 05-May-22	8.89	Call	Bond Future	486	0	0	0	1,800.00
05/01/2022	2030 On 05-May-22	9.35	Call	Bond Future	1205	1	1	1	0.00
05/01/2022	2030 On 05-May-22	7.73	Call	Bond Future	26	0	0	0	200.00
05/01/2022	2030 On 05-May-22	10.20	Call	Bond Future	3645	3	4	3	0.00
05/01/2022	2030 On 05-May-22	10.21	Call	Bond Future	3682	3	4	3	0.00
05/01/2022	2030 On 05-May-22	9.95	Call	Bond Future	2786	3	3	3	0.00
05/01/2022	2030 On 05-May-22	8.14	Call	Bond Future	82	0	0	0	1,800.00
05/01/2022	2030 On 05-May-22	8.47	Call	Bond Future	185	0	0	0	1,073.00
05/01/2022	2030 On 05-May-22	8.14	Put	Bond Future	8086	9	8	9	0.00
05/01/2022	2030 On 05-May-22	8.81	Put	Bond Future	4725	5	5	5	0.00
05/01/2022	2030 On 05-May-22	8.89	Put	Bond Future	4380	5	4	5	0.00
05/01/2022	2030 On 05-May-22	10.21	Put	Bond Future	855	1	1	1	0.00
05/01/2022	2030 On 05-May-22	10.20	Put	Bond Future	867	1	1	1	200.00
05/01/2022	2030 On 05-May-22	7.73	Put	Bond Future	10372	11	10	11	0.00
05/01/2022	2030 On 05-May-22	8.47	Put	Bond Future	6354	7	6	7	0.00
05/01/2022	2030 On 05-May-22	9.35	Put	Bond Future	2686	3	3	3	1,073.00
05/01/2022	2030 On 05-May-22	10.19	Put	Bond Future	880	1	1	1	0.00
05/01/2022	2030 On 05-May-22	11.04	Put	Bond Future	257	0	0	0	1,800.00
05/01/2022	2030 On 05-May-22	9.95	Put	Bond Future	1235	1	1	1	1,073.00
05/01/2022	2030 On 04-August-22			Bond Future	9.87	90.0123	90.4523	90.0123	0.00
05/01/2022	2030 On 04-August-22	9.05	Call	Bond Future	837	1	1	1	800.00
05/01/2022	2030 On 04-August-22	9.54	Call	Bond Future	1674	2	2	2	0.00
05/01/2022	2030 On 04-August-22	8.30	Call	Bond Future	255	0	0	0	800.00
05/01/2022	2030 On 04-August-22	9.55	Call	Bond Future	1695	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
05/01/2022	2030 On 04-August-22	9.56	Call	Bond Future	1715	2	2	2	0.00
05/01/2022	2030 On 04-August-22	10.95	Call	Bond Future	5909	6	6	6	0.00
05/01/2022	2030 On 04-August-22	10.95	Put	Bond Future	825	1	1	1	800.00
05/01/2022	2030 On 04-August-22	9.56	Put	Bond Future	3232	4	3	4	0.00
05/01/2022	2030 On 04-August-22	9.55	Put	Bond Future	3261	4	3	4	0.00
05/01/2022	2030 On 04-August-22	8.30	Put	Bond Future	8326	9	8	9	0.00
05/01/2022	2030 On 04-August-22	9.54	Put	Bond Future	3290	4	3	4	0.00
05/01/2022	2030 On 04-August-22	9.05	Put	Bond Future	4938	5	5	5	0.00
05/01/2022	2030 On 03-November-22			Bond Future	10.09	91.1742	91.6163	91.1742	0.00
05/01/2022	2030 On 03-November-22	10.09	Call	Bond Future	2867	3	3	3	0.00
05/01/2022	2030 On 03-November-22	10.08	Call	Bond Future	2842	3	3	3	0.00
05/01/2022	2030 On 03-November-22	10.10	Call	Bond Future	2891	3	3	3	0.00
05/01/2022	2030 On 03-November-22	10.10	Put	Bond Future	2832	3	3	3	0.00
05/01/2022	2030 On 03-November-22	10.08	Put	Bond Future	2877	3	3	3	0.00
05/01/2022	2030 On 03-November-22	10.09	Put	Bond Future	2854	3	3	3	0.00
05/01/2022	2032 On 03-February-22			Bond Future	9.89	92.1403	92.6227	92.1403	123,757.00
05/01/2022	2032 On 03-February-22	8.91	Call	Bond Future	6	0	0	0	198.00
05/01/2022	2032 On 03-February-22	9.14	Call	Bond Future	31	0	0	0	97.00
05/01/2022	2032 On 03-February-22	9.57	Call	Bond Future	331	0	0	0	0.00
05/01/2022	2032 On 03-February-22	10.90	Call	Bond Future	5728	5	6	5	0.00
05/01/2022	2032 On 03-February-22	10.95	Call	Bond Future	5991	6	6	6	0.00
05/01/2022	2032 On 03-February-22	10.44	Call	Bond Future	3350	3	3	3	0.00
05/01/2022	2032 On 03-February-22	10.45	Call	Bond Future	3399	3	3	3	0.00
05/01/2022	2032 On 03-February-22	10.14	Call	Bond Future	1963	2	2	2	0.00
05/01/2022	2032 On 03-February-22	10.35	Call	Bond Future	2910	3	3	3	0.00
05/01/2022	2032 On 03-February-22	9.90	Call	Bond Future	1085	1	1	1	900.00
05/01/2022	2032 On 03-February-22	10.04	Call	Bond Future	1567	1	2	1	100.00
05/01/2022	2032 On 03-February-22	9.62	Call	Bond Future	411	0	0	0	210.00
05/01/2022	2032 On 03-February-22	10.43	Call	Bond Future	3300	3	3	3	0.00
05/01/2022	2032 On 03-February-22	10.66	Call	Bond Future	4471	4	4	4	0.00
05/01/2022	2032 On 03-February-22	10.42	Call	Bond Future	3251	3	3	3	0.00
05/01/2022	2032 On 03-February-22	9.81	Call	Bond Future	826	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2022	2032 On 03-February-22	9.58	Call	Bond Future	346	0	0	0	400.00
05/01/2022	2032 On 03-February-22	9.67	Call	Bond Future	503	0	1	0	0.00
05/01/2022	2032 On 03-February-22	11.13	Call	Bond Future	6934	6	7	6	0.00
05/01/2022	2032 On 03-February-22	10.53	Call	Bond Future	3802	3	4	3	0.00
05/01/2022	2032 On 03-February-22	10.65	Call	Bond Future	4419	4	4	4	0.00
05/01/2022	2032 On 03-February-22	10.65	Put	Bond Future	78	0	0	0	0.00
05/01/2022	2032 On 03-February-22	10.53	Put	Bond Future	124	0	0	0	210.00
05/01/2022	2032 On 03-February-22	11.13	Put	Bond Future	10	0	0	0	210.00
05/01/2022	2032 On 03-February-22	8.91	Put	Bond Future	5987	6	6	6	0.00
05/01/2022	2032 On 03-February-22	9.58	Put	Bond Future	2165	3	2	3	0.00
05/01/2022	2032 On 03-February-22	9.81	Put	Bond Future	1272	2	1	2	198.00
05/01/2022	2032 On 03-February-22	9.90	Put	Bond Future	1001	1	1	1	900.00
05/01/2022	2032 On 03-February-22	10.42	Put	Bond Future	185	0	0	0	0.00
05/01/2022	2032 On 03-February-22	10.66	Put	Bond Future	75	0	0	0	97.00
05/01/2022	2032 On 03-February-22	10.43	Put	Bond Future	179	0	0	0	0.00
05/01/2022	2032 On 03-February-22	10.45	Put	Bond Future	166	0	0	0	198.00
05/01/2022	2032 On 03-February-22	10.35	Put	Bond Future	238	0	0	0	400.00
05/01/2022	2032 On 03-February-22	9.62	Put	Bond Future	1989	2	2	2	0.00
05/01/2022	2032 On 03-February-22	9.67	Put	Bond Future	1781	2	2	2	0.00
05/01/2022	2032 On 03-February-22	10.04	Put	Bond Future	667	1	1	1	0.00
05/01/2022	2032 On 03-February-22	10.14	Put	Bond Future	486	1	0	1	97.00
05/01/2022	2032 On 03-February-22	10.44	Put	Bond Future	172	0	0	0	0.00
05/01/2022	2032 On 03-February-22	10.95	Put	Bond Future	23	0	0	0	400.00
05/01/2022	2032 On 03-February-22	10.90	Put	Bond Future	28	0	0	0	900.00
05/01/2022	2032 On 03-February-22	9.57	Put	Bond Future	2210	3	2	3	0.00
05/01/2022	2032 On 03-February-22	9.14	Put	Bond Future	4556	5	5	5	0.00
05/01/2022	2032 On 05-May-22			Bond Future	10.08	89.0784	89.5654	89.0784	20,406.00
05/01/2022	2032 On 05-May-22	11.04	Call	Bond Future	5756	5	6	5	0.00
05/01/2022	2032 On 05-May-22	11.02	Call	Bond Future	5667	5	6	5	0.00
05/01/2022	2032 On 05-May-22	9.58	Call	Bond Future	820	1	1	1	780.00
05/01/2022	2032 On 05-May-22	10.18	Call	Bond Future	2348	2	2	2	780.00
05/01/2022	2032 On 05-May-22	10.29	Call	Bond Future	2712	2	3	2	993.00
05/01/2022	2032 On 05-May-22	11.18	Call	Bond Future	6390	6	6	6	0.00

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05/01/2022	2032 On 05-May-22	10.98	Call	Bond Future	5489	5	5	5	0.00
05/01/2022	2032 On 05-May-22	11.03	Call	Bond Future	5712	5	6	5	0.00
05/01/2022	2032 On 05-May-22	11.03	Put	Bond Future	540	1	1	1	0.00
05/01/2022	2032 On 05-May-22	10.29	Put	Bond Future	1554	2	2	2	0.00
05/01/2022	2032 On 05-May-22	10.98	Put	Bond Future	581	1	1	1	993.00
05/01/2022	2032 On 05-May-22	11.02	Put	Bond Future	548	1	1	1	0.00
05/01/2022	2032 On 05-May-22	11.18	Put	Bond Future	436	1	0	1	780.00
05/01/2022	2032 On 05-May-22	10.18	Put	Bond Future	1808	2	2	2	0.00
05/01/2022	2032 On 05-May-22	9.58	Put	Bond Future	3759	4	4	4	0.00
05/01/2022	2032 On 05-May-22	11.04	Put	Bond Future	533	1	1	1	0.00
05/01/2022	2032 On 04-August-22			Bond Future	10.29	90.1111	90.6023	90.1111	0.00
05/01/2022	2032 On 04-August-22	11.60	Call	Bond Future	7529	7	8	7	0.00
05/01/2022	2032 On 04-August-22	11.89	Call	Bond Future	8777	8	9	8	0.00
05/01/2022	2032 On 04-August-22	10.20	Call	Bond Future	2376	2	2	2	0.00
05/01/2022	2032 On 04-August-22	10.21	Call	Bond Future	2404	2	2	2	0.00
05/01/2022	2032 On 04-August-22	10.22	Call	Bond Future	2432	2	2	2	0.00
05/01/2022	2032 On 04-August-22	9.72	Call	Bond Future	1227	1	1	1	800.00
05/01/2022	2032 On 04-August-22	8.97	Call	Bond Future	335	0	0	0	800.00
05/01/2022	2032 On 04-August-22	8.97	Put	Bond Future	8061	9	8	9	0.00
05/01/2022	2032 On 04-August-22	9.72	Put	Bond Future	4466	5	4	5	0.00
05/01/2022	2032 On 04-August-22	10.20	Put	Bond Future	2889	3	3	3	0.00
05/01/2022	2032 On 04-August-22	10.21	Put	Bond Future	2861	3	3	3	0.00
05/01/2022	2032 On 04-August-22	11.89	Put	Bond Future	515	1	1	1	0.00
05/01/2022	2032 On 04-August-22	11.60	Put	Bond Future	687	1	1	1	800.00
05/01/2022	2032 On 04-August-22	10.22	Put	Bond Future	2833	3	3	3	0.00
05/01/2022	2032 On 03-November-22			Bond Future	10.50	87.1291	87.6232	87.1291	0.00
05/01/2022	2032 On 03-November-22	10.66	Call	Bond Future	3617	3	4	3	0.00
05/01/2022	2032 On 03-November-22	10.66	Put	Bond Future	2776	3	3	3	0.00
05/01/2022	2033 On 03-February-22			Bond Future	113.34	113.6527	113.3384	113.6527	7,281.00
05/01/2022	2033 On 05-May-22			Bond Future	113.42	113.7351	113.4158	113.7351	2,121.00
05/01/2022	2033 On 04-August-22			Bond Future	114.82	115.1446	114.8189	115.1446	0.00
05/01/2022	2033 On 03-November-22			Bond Future	114.96	115.2890	114.9553	115.2890	0.00

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05/01/2022	2037 On 03-February-22			Bond Future	10.62	83.9733	84.4422	83.9733	119,316.00
05/01/2022	2037 On 03-February-22	11.47	Call	Bond Future	5350	5	5	5	0.00
05/01/2022	2037 On 03-February-22	11.45	Call	Bond Future	5236	5	5	5	0.00
05/01/2022	2037 On 03-February-22	11.46	Call	Bond Future	5293	5	5	5	0.00
05/01/2022	2037 On 03-February-22	11.47	Put	Bond Future	69	0	0	0	0.00
05/01/2022	2037 On 03-February-22	11.45	Put	Bond Future	74	0	0	0	0.00
05/01/2022	2037 On 03-February-22	11.46	Put	Bond Future	71	0	0	0	0.00
05/01/2022	2037 On 05-May-22			Bond Future	10.81	84.9618	85.4353	84.9618	11,855.00
05/01/2022	2037 On 05-May-22	11.84	Call	Bond Future	6736	6	7	6	0.00
05/01/2022	2037 On 05-May-22	11.82	Call	Bond Future	6638	6	7	6	0.00
05/01/2022	2037 On 05-May-22	11.83	Call	Bond Future	6687	6	7	6	0.00
05/01/2022	2037 On 05-May-22	11.84	Put	Bond Future	570	1	1	1	0.00
05/01/2022	2037 On 05-May-22	11.82	Put	Bond Future	585	1	1	1	0.00
05/01/2022	2037 On 05-May-22	11.83	Put	Bond Future	578	1	1	1	0.00
05/01/2022	2037 On 04-August-22			Bond Future	11.02	81.6906	82.1680	81.6906	0.00
05/01/2022	2037 On 04-August-22	10.91	Call	Bond Future	2706	3	3	3	0.00
05/01/2022	2037 On 04-August-22	11.21	Call	Bond Future	3697	3	4	3	1,050.00
05/01/2022	2037 On 04-August-22	11.42	Call	Bond Future	4486	4	4	4	0.00
05/01/2022	2037 On 04-August-22	10.10	Call	Bond Future	801	1	1	1	50.00
05/01/2022	2037 On 04-August-22	11.95	Call	Bond Future	6717	6	7	6	0.00
05/01/2022	2037 On 04-August-22	10.89	Call	Bond Future	2646	2	3	2	0.00
05/01/2022	2037 On 04-August-22	10.90	Call	Bond Future	2676	2	3	2	0.00
05/01/2022	2037 On 04-August-22	10.89	Put	Bond Future	3438	4	3	4	0.00
05/01/2022	2037 On 04-August-22	11.95	Put	Bond Future	1237	1	1	1	1,050.00
05/01/2022	2037 On 04-August-22	10.91	Put	Bond Future	3374	4	3	4	0.00
05/01/2022	2037 On 04-August-22	10.10	Put	Bond Future	6776	7	7	7	0.00
05/01/2022	2037 On 04-August-22	10.90	Put	Bond Future	3406	4	3	4	50.00
05/01/2022	2037 On 04-August-22	11.42	Put	Bond Future	2050	2	2	2	50.00
05/01/2022	2037 On 04-August-22	11.21	Put	Bond Future	2518	3	3	3	0.00
05/01/2022	2037 On 03-November-22			Bond Future	11.21	82.7501	83.2305	82.7501	0.00
05/01/2022	2037 On 03-November-22	11.30	Call	Bond Future	3862	4	4	4	0.00
05/01/2022	2037 On 03-November-22	11.32	Call	Bond Future	3927	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2022	2037 On 03-November-22	11.31	Call	Bond Future	3894	4	4	4	0.00
05/01/2022	2037 On 03-November-22	11.31	Put	Bond Future	3292	4	3	4	0.00
05/01/2022	2037 On 03-November-22	11.30	Put	Bond Future	3320	4	3	4	0.00
05/01/2022	2037 On 03-November-22	11.32	Put	Bond Future	3266	3	3	3	0.00
05/01/2022	2038 On 03-February-22			Bond Future	128.72	129.2049	128.7211	129.2049	6,104.00
05/01/2022	2038 On 05-May-22			Bond Future	130.27	130.7574	130.2662	130.7574	677.00
05/01/2022	2038 On 04-August-22			Bond Future	130.06	130.5626	130.0625	130.5626	0.00
05/01/2022	2038 On 03-November-22			Bond Future	131.70	132.2068	131.6961	132.2068	0.00
05/01/2022	2040 On 03-February-22			Bond Future	10.74	85.9199	86.4940	85.9199	90,008.00
05/01/2022	2040 On 03-February-22	10.60	Call	Bond Future	840	1	1	1	2,000.00
05/01/2022	2040 On 03-February-22	11.57	Call	Bond Future	5658	5	6	5	0.00
05/01/2022	2040 On 03-February-22	11.58	Call	Bond Future	5718	5	6	5	0.00
05/01/2022	2040 On 03-February-22	11.59	Call	Bond Future	5778	5	6	5	0.00
05/01/2022	2040 On 03-February-22	11.57	Put	Bond Future	85	0	0	0	0.00
05/01/2022	2040 On 03-February-22	11.58	Put	Bond Future	82	0	0	0	0.00
05/01/2022	2040 On 03-February-22	11.59	Put	Bond Future	79	0	0	0	0.00
05/01/2022	2040 On 03-February-22	10.60	Put	Bond Future	1803	2	2	2	0.00
05/01/2022	2040 On 05-May-22			Bond Future	10.92	86.9314	87.5112	86.9314	8,568.00
05/01/2022	2040 On 05-May-22	11.90	Call	Bond Future	6993	7	7	7	0.00
05/01/2022	2040 On 05-May-22	11.91	Call	Bond Future	7044	7	7	7	0.00
05/01/2022	2040 On 05-May-22	9.82	Call	Bond Future	215	0	0	0	1,200.00
05/01/2022	2040 On 05-May-22	13.04	Call	Bond Future	12911	12	13	12	0.00
05/01/2022	2040 On 05-May-22	11.92	Call	Bond Future	7096	7	7	7	0.00
05/01/2022	2040 On 05-May-22	10.57	Call	Bond Future	1410	1	1	1	1,200.00
05/01/2022	2040 On 05-May-22	10.57	Put	Bond Future	3871	4	4	4	0.00
05/01/2022	2040 On 05-May-22	11.92	Put	Bond Future	663	1	1	1	0.00
05/01/2022	2040 On 05-May-22	13.04	Put	Bond Future	145	0	0	0	1,200.00
05/01/2022	2040 On 05-May-22	11.91	Put	Bond Future	672	1	1	1	0.00
05/01/2022	2040 On 05-May-22	9.82	Put	Bond Future	8315	9	8	9	0.00
05/01/2022	2040 On 05-May-22	11.90	Put	Bond Future	681	1	1	1	0.00
05/01/2022	2040 On 04-August-22			Bond Future	11.12	83.4323	84.0172	83.4323	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
05/01/2022	2040 On 04-August-22	12.24	Call	Bond Future	8039	8	8	8	0.00
05/01/2022	2040 On 04-August-22	11.03	Call	Bond Future	2919	3	3	3	0.00
05/01/2022	2040 On 04-August-22	9.70	Call	Bond Future	324	0	0	0	460.00
05/01/2022	2040 On 04-August-22	10.70	Call	Bond Future	1909	2	2	2	460.00
05/01/2022	2040 On 04-August-22	11.04	Call	Bond Future	2952	3	3	3	0.00
05/01/2022	2040 On 04-August-22	11.05	Call	Bond Future	2985	3	3	3	0.00
05/01/2022	2040 On 04-August-22	11.05	Put	Bond Future	3438	4	3	4	0.00
05/01/2022	2040 On 04-August-22	9.70	Put	Bond Future	10659	11	11	11	0.00
05/01/2022	2040 On 04-August-22	12.24	Put	Bond Future	1061	1	1	1	460.00
05/01/2022	2040 On 04-August-22	11.04	Put	Bond Future	3472	4	3	4	0.00
05/01/2022	2040 On 04-August-22	10.70	Put	Bond Future	4764	5	5	5	0.00
05/01/2022	2040 On 04-August-22	11.03	Put	Bond Future	3506	4	4	4	0.00
05/01/2022	2040 On 03-November-22			Bond Future	11.30	84.5149	85.1042	84.5149	0.00
05/01/2022	2040 On 03-November-22	11.41	Call	Bond Future	4148	4	4	4	0.00
05/01/2022	2040 On 03-November-22	11.39	Call	Bond Future	4078	4	4	4	0.00
05/01/2022	2040 On 03-November-22	11.40	Call	Bond Future	4113	4	4	4	0.00
05/01/2022	2040 On 03-November-22	11.41	Put	Bond Future	3459	4	3	4	0.00
05/01/2022	2040 On 03-November-22	11.39	Put	Bond Future	3517	4	4	4	0.00
05/01/2022	2040 On 03-November-22	11.40	Put	Bond Future	3488	4	3	4	0.00
05/01/2022	2044 On 03-February-22			Bond Future	10.78	82.7013	83.2117	82.7013	59,709.00
05/01/2022	2044 On 03-February-22	11.61	Call	Bond Future	5685	5	6	5	0.00
05/01/2022	2044 On 03-February-22	11.60	Call	Bond Future	5625	5	6	5	0.00
05/01/2022	2044 On 03-February-22	11.59	Call	Bond Future	5564	5	6	5	0.00
05/01/2022	2044 On 03-February-22	11.59	Put	Bond Future	97	0	0	0	0.00
05/01/2022	2044 On 03-February-22	11.60	Put	Bond Future	93	0	0	0	0.00
05/01/2022	2044 On 03-February-22	11.61	Put	Bond Future	90	0	0	0	0.00
05/01/2022	2044 On 05-May-22			Bond Future	10.96	83.6748	84.1903	83.6748	5,735.00
05/01/2022	2044 On 05-May-22	11.93	Call	Bond Future	7034	7	7	7	0.00
05/01/2022	2044 On 05-May-22	11.91	Call	Bond Future	6930	7	7	7	0.00
05/01/2022	2044 On 05-May-22	11.92	Call	Bond Future	6982	7	7	7	0.00
05/01/2022	2044 On 05-May-22	11.92	Put	Bond Future	709	1	1	1	0.00
05/01/2022	2044 On 05-May-22	11.91	Put	Bond Future	718	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2022	2044 On 05-May-22	11.93	Put	Bond Future	700	1	1	1	0.00
05/01/2022	2044 On 04-August-22			Bond Future	11.15	80.2632	80.7831	80.2632	0.00
05/01/2022	2044 On 04-August-22	11.10	Call	Bond Future	3092	3	3	3	0.00
05/01/2022	2044 On 04-August-22	11.08	Call	Bond Future	3023	3	3	3	0.00
05/01/2022	2044 On 04-August-22	11.09	Call	Bond Future	3057	3	3	3	0.00
05/01/2022	2044 On 04-August-22	11.09	Put	Bond Future	3437	4	3	4	0.00
05/01/2022	2044 On 04-August-22	11.08	Put	Bond Future	3471	4	3	4	0.00
05/01/2022	2044 On 04-August-22	11.10	Put	Bond Future	3403	4	3	4	0.00
05/01/2022	2044 On 03-November-22			Bond Future	11.32	81.3047	81.8283	81.3047	0.00
05/01/2022	2044 On 03-November-22	11.39	Call	Bond Future	4054	4	4	4	0.00
05/01/2022	2044 On 03-November-22	11.40	Call	Bond Future	4089	4	4	4	0.00
05/01/2022	2044 On 03-November-22	11.41	Call	Bond Future	4124	4	4	4	0.00
05/01/2022	2044 On 03-November-22	11.41	Put	Bond Future	3541	4	4	4	0.00
05/01/2022	2044 On 03-November-22	11.40	Put	Bond Future	3571	4	4	4	0.00
05/01/2022	2044 On 03-November-22	11.39	Put	Bond Future	3602	4	4	4	0.00
05/01/2022	2046 On 03-February-22			Bond Future	119.53	120.1271	119.5348	120.1271	15,506.00
05/01/2022	2046 On 05-May-22			Bond Future	119.08	119.6834	119.0825	119.6834	171.00
05/01/2022	2046 On 04-August-22			Bond Future	120.56	121.1667	120.5559	121.1667	0.00
05/01/2022	2046 On 03-November-22			Bond Future	120.15	120.7680	120.1454	120.7680	0.00
05/01/2022	2050 On 03-February-22			Bond Future	121.41	122.3219	121.4118	122.3219	9,280.00
05/01/2022	2050 On 05-May-22			Bond Future	122.87	123.7914	122.8689	123.7914	379.00
05/01/2022	2050 On 04-August-22			Bond Future	122.37	123.3102	122.3738	123.3102	0.00
05/01/2022	2050 On 03-November-22			Bond Future	123.91	124.8631	123.9108	124.8631	0.00
05/01/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2022	AL37 On 03-February-22			Index Future	809.21	806.6700	809.2090	806.6700	0.00
05/01/2022	AL37 On 05-May-22			Index Future	818.72	816.1530	818.7210	816.1530	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
05/01/2022	AL37 On 04-August-22			Index Future	828.54	825.9610	828.5440	825.9610	0.00
05/01/2022	AL37 On 03-November-22			Index Future	838.86	836.2710	838.8610	836.2710	0.00
05/01/2022	AL7T On 03-February-22			Index Future	930.54	926.2770	930.5410	926.2770	0.00
05/01/2022	AL7T On 05-May-22			Index Future	941.48	937.1660	941.4790	937.1660	0.00
05/01/2022	AL7T On 04-August-22			Index Future	952.78	948.4290	952.7750	948.4290	0.00
05/01/2022	AL7T On 03-November-22			Index Future	964.64	960.2670	964.6390	960.2670	0.00
05/01/2022	ALBI On 03-February-22			Index Future	824.01	820.1910	824.0090	820.1910	193.00
05/01/2022	ALBI On 05-May-22			Index Future	833.69	829.8330	833.6940	829.8330	29.00
05/01/2022	ALBI On 04-August-22			Index Future	843.70	839.8050	843.6970	839.8050	0.00
05/01/2022	ALBI On 03-November-22			Index Future	854.20	850.2880	854.2030	850.2880	0.00
05/01/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2022	C050 On 31-December-50			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
05/01/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/01/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2022	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2022	ES33 On 03-February-22			Bond Future	11.34	78.1676	78.5789	78.1676	263.00
05/01/2022	ES33 On 05-May-22			Bond Future	11.57	75.3293	75.7447	75.3293	87.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2022	ES33 On 04-August-22			Bond Future	11.82	76.2152	76.6342	76.2152	0.00
05/01/2022	ES33 On 03-November-22			Bond Future	12.07	73.4460	73.8677	73.4460	0.00
05/01/2022	ES42 On 03-February-22			Bond Future	11.81	76.7035	77.1710	76.7035	3,579.00
05/01/2022	ES42 On 05-May-22			Bond Future	12.03	73.3668	73.8389	73.3668	1,190.00
05/01/2022	ES42 On 04-August-22			Bond Future	12.26	74.2279	74.7043	74.2279	0.00
05/01/2022	ES42 On 03-November-22			Bond Future	12.48	70.9542	71.4341	70.9542	0.00
05/01/2022	GOVI On 03-February-22			GOVI	813.20	809.4590	813.1990	809.4590	989.00
05/01/2022	GOVI On 03-February-22	792.74	Call	GOVI	204590	17	20	17	0.00
05/01/2022	GOVI On 03-February-22	792.75	Call	GOVI	204490	17	20	17	0.00
05/01/2022	GOVI On 03-February-22	792.76	Call	GOVI	204390	17	20	17	0.00
05/01/2022	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
05/01/2022	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
05/01/2022	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
05/01/2022	GOVI On 05-May-22			GOVI	822.76	818.9750	822.7580	818.9750	0.00
05/01/2022	GOVI On 05-May-22	788.23	Call	GOVI	345280	31	35	31	0.00
05/01/2022	GOVI On 05-May-22	788.24	Call	GOVI	345180	31	35	31	0.00
05/01/2022	GOVI On 05-May-22	788.25	Call	GOVI	345080	31	35	31	0.00
05/01/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
05/01/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
05/01/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
05/01/2022	GOVI On 04-August-22			GOVI	832.63	828.8170	832.6290	828.8170	0.00
05/01/2022	GOVI On 04-August-22	819.26	Call	GOVI	133690	10	13	10	0.00
05/01/2022	GOVI On 04-August-22	819.27	Call	GOVI	133590	10	13	10	0.00
05/01/2022	GOVI On 04-August-22	819.28	Call	GOVI	133490	10	13	10	0.00
05/01/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
05/01/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
05/01/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
05/01/2022	GOVI On 03-November-22			GOVI	843.00	839.1620	842.9970	839.1620	0.00
05/01/2022	GOVI On 03-November-22	820.43	Call	GOVI	225670	19	23	19	0.00
05/01/2022	GOVI On 03-November-22	820.41	Call	GOVI	225870	19	23	19	0.00
05/01/2022	GOVI On 03-November-22	820.42	Call	GOVI	225770	19	23	19	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
05/01/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
05/01/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
05/01/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
05/01/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/01/2022	IGOV On 03-February-22			Index Future	311.11	311.8110	311.1130	311.8110	482.00
05/01/2022	IGOV On 05-May-22			Index Future	314.85	315.5540	314.8470	315.5540	16.00
05/01/2022	IGOV On 04-August-22			Index Future	318.70	319.4220	318.7010	319.4220	0.00
05/01/2022	IGOV On 03-November-22			Index Future	322.74	323.4840	322.7440	323.4840	0.00
05/01/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
05/01/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
05/01/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
05/01/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
05/01/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
05/01/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
05/01/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
05/01/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
05/01/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
05/01/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
05/01/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
05/01/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
05/01/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
05/01/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
05/01/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
05/01/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
05/01/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
05/01/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
05/01/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/01/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
05/01/2022	JBAF On 19-January-22			Jibar Tradeable Future	3.92	96.0850	96.0850	96.0850	0.00
05/01/2022	JBAF On 16-February-22			Jibar Tradeable Future	4.23	95.7800	95.7700	95.7800	0.00
05/01/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.29	95.7150	95.7150	95.7150	0.00
05/01/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.61	95.4000	95.3900	95.4000	0.00
05/01/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.67	95.3400	95.3300	95.3400	0.00
05/01/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.99	95.0650	95.0150	95.0650	72.00
05/01/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.42	94.6700	94.5800	94.6700	0.00
05/01/2022	JBAF On 21-December-22			Jibar Tradeable Future	5.97	94.1250	94.0350	94.1250	68.00
05/01/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.22	93.8750	93.7850	93.8750	0.00
05/01/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.55	93.5800	93.4500	93.5800	0.00
05/01/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.73	93.3950	93.2750	93.3950	75.00
05/01/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.87	93.2350	93.1350	93.2350	0.00
05/01/2022	R023 On 03-February-22			Bond Future	5.16	106.0685	106.0716	106.0685	16,417.00
05/01/2022	R023 On 03-February-22	5.06	Call	Bond Future	78	0	0	0	0.00
05/01/2022	R023 On 03-February-22	5.07	Call	Bond Future	82	0	0	0	0.00
05/01/2022	R023 On 03-February-22	5.08	Call	Bond Future	87	0	0	0	0.00
05/01/2022	R023 On 03-February-22	5.08	Put	Bond Future	167	0	0	0	0.00
05/01/2022	R023 On 03-February-22	5.07	Put	Bond Future	173	0	0	0	0.00
05/01/2022	R023 On 03-February-22	5.06	Put	Bond Future	179	0	0	0	0.00
05/01/2022	R023 On 05-May-22			Bond Future	5.28	103.4064	103.4083	103.4064	835.00
05/01/2022	R023 On 05-May-22	6.29	Call	Bond Future	838	1	1	1	0.00
05/01/2022	R023 On 05-May-22	6.30	Call	Bond Future	845	1	1	1	0.00
05/01/2022	R023 On 05-May-22	6.31	Call	Bond Future	852	1	1	1	0.00
05/01/2022	R023 On 05-May-22	6.31	Put	Bond Future	41	0	0	0	0.00
05/01/2022	R023 On 05-May-22	6.30	Put	Bond Future	41	0	0	0	0.00
05/01/2022	R023 On 05-May-22	6.29	Put	Bond Future	42	0	0	0	0.00
05/01/2022	R023 On 04-August-22			Bond Future	5.47	104.6322	104.6319	104.6322	0.00
05/01/2022	R023 On 04-August-22	6.03	Call	Bond Future	425	0	0	0	0.00
05/01/2022	R023 On 04-August-22	6.04	Call	Bond Future	429	0	0	0	0.00
05/01/2022	R023 On 04-August-22	6.05	Call	Bond Future	433	0	0	0	0.00
05/01/2022	R023 On 04-August-22	6.05	Put	Bond Future	112	0	0	0	0.00
05/01/2022	R023 On 04-August-22	6.04	Put	Bond Future	114	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2022	R023 On 04-August-22	6.03	Put	Bond Future	115	0	0	0	0.00
05/01/2022	R023 On 03-November-22			Bond Future	5.85	102.0458	102.0420	102.0458	0.00
05/01/2022	R023 On 03-November-22	6.27	Call	Bond Future	246	0	0	0	0.00
05/01/2022	R023 On 03-November-22	6.25	Call	Bond Future	242	0	0	0	0.00
05/01/2022	R023 On 03-November-22	6.26	Call	Bond Future	244	0	0	0	0.00
05/01/2022	R023 On 03-November-22	6.26	Put	Bond Future	119	0	0	0	0.00
05/01/2022	R023 On 03-November-22	6.25	Put	Bond Future	120	0	0	0	0.00
05/01/2022	R023 On 03-November-22	6.27	Put	Bond Future	118	0	0	0	0.00
05/01/2022	R035 On 03-February-22			Bond Future	10.39	92.7341	93.2692	92.7341	103,053.00
05/01/2022	R035 On 03-February-22	9.70	Call	Bond Future	55	0	0	0	683.00
05/01/2022	R035 On 03-February-22	10.10	Call	Bond Future	433	0	0	0	280.00
05/01/2022	R035 On 03-February-22	11.88	Call	Bond Future	9027	8	9	8	0.00
05/01/2022	R035 On 03-February-22	11.33	Call	Bond Future	5909	5	6	5	0.00
05/01/2022	R035 On 03-February-22	11.24	Call	Bond Future	5395	5	5	5	0.00
05/01/2022	R035 On 03-February-22	10.24	Call	Bond Future	743	1	1	1	500.00
05/01/2022	R035 On 03-February-22	11.05	Call	Bond Future	4321	4	4	4	0.00
05/01/2022	R035 On 03-February-22	9.92	Call	Bond Future	189	0	0	0	200.00
05/01/2022	R035 On 03-February-22	11.73	Call	Bond Future	8186	8	8	8	0.00
05/01/2022	R035 On 03-February-22	11.28	Call	Bond Future	5623	5	6	5	0.00
05/01/2022	R035 On 03-February-22	11.39	Call	Bond Future	6253	6	6	6	0.00
05/01/2022	R035 On 03-February-22	11.22	Call	Bond Future	5281	5	5	5	0.00
05/01/2022	R035 On 03-February-22	11.23	Call	Bond Future	5338	5	5	5	0.00
05/01/2022	R035 On 03-February-22	11.03	Call	Bond Future	4209	4	4	4	0.00
05/01/2022	R035 On 03-February-22	11.11	Call	Bond Future	4657	4	5	4	0.00
05/01/2022	R035 On 03-February-22	10.35	Call	Bond Future	1058	1	1	1	1,600.00
05/01/2022	R035 On 03-February-22	10.61	Call	Bond Future	2056	2	2	2	0.00
05/01/2022	R035 On 03-February-22	10.65	Call	Bond Future	2238	2	2	2	0.00
05/01/2022	R035 On 03-February-22	10.26	Call	Bond Future	795	1	1	1	200.00
05/01/2022	R035 On 03-February-22	10.34	Call	Bond Future	1026	1	1	1	0.00
05/01/2022	R035 On 03-February-22	10.34	Put	Bond Future	1324	2	1	2	500.00
05/01/2022	R035 On 03-February-22	10.26	Put	Bond Future	1619	2	2	2	0.00
05/01/2022	R035 On 03-February-22	10.24	Put	Bond Future	1699	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
05/01/2022	R035 On 03-February-22	10.61	Put	Bond Future	611	1	1	1	200.00
05/01/2022	R035 On 03-February-22	10.35	Put	Bond Future	1290	2	1	2	0.00
05/01/2022	R035 On 03-February-22	11.05	Put	Bond Future	137	0	0	0	1,600.00
05/01/2022	R035 On 03-February-22	11.23	Put	Bond Future	70	0	0	0	0.00
05/01/2022	R035 On 03-February-22	11.22	Put	Bond Future	72	0	0	0	0.00
05/01/2022	R035 On 03-February-22	11.39	Put	Bond Future	37	0	0	0	683.00
05/01/2022	R035 On 03-February-22	11.28	Put	Bond Future	57	0	0	0	200.00
05/01/2022	R035 On 03-February-22	11.33	Put	Bond Future	47	0	0	0	500.00
05/01/2022	R035 On 03-February-22	11.73	Put	Bond Future	8	0	0	0	280.00
05/01/2022	R035 On 03-February-22	9.92	Put	Bond Future	3298	4	3	4	0.00
05/01/2022	R035 On 03-February-22	11.11	Put	Bond Future	110	0	0	0	200.00
05/01/2022	R035 On 03-February-22	10.65	Put	Bond Future	539	1	1	1	683.00
05/01/2022	R035 On 03-February-22	11.24	Put	Bond Future	67	0	0	0	0.00
05/01/2022	R035 On 03-February-22	11.03	Put	Bond Future	148	0	0	0	280.00
05/01/2022	R035 On 03-February-22	11.88	Put	Bond Future	4	0	0	0	1,800.00
05/01/2022	R035 On 03-February-22	10.10	Put	Bond Future	2322	3	2	3	0.00
05/01/2022	R035 On 03-February-22	9.70	Put	Bond Future	4687	5	5	5	0.00
05/01/2022	R035 On 05-May-22			Bond Future	10.58	89.3476	89.8879	89.3476	8,926.00
05/01/2022	R035 On 05-May-22	11.65	Call	Bond Future	6968	7	7	7	0.00
05/01/2022	R035 On 05-May-22	12.64	Call	Bond Future	11926	11	12	11	0.00
05/01/2022	R035 On 05-May-22	10.82	Call	Bond Future	3190	3	3	3	0.00
05/01/2022	R035 On 05-May-22	11.63	Call	Bond Future	6869	6	7	6	0.00
05/01/2022	R035 On 05-May-22	11.64	Call	Bond Future	6918	6	7	6	0.00
05/01/2022	R035 On 05-May-22	10.72	Call	Bond Future	2814	3	3	3	1,200.00
05/01/2022	R035 On 05-May-22	10.72	Put	Bond Future	1919	2	2	2	0.00
05/01/2022	R035 On 05-May-22	11.64	Put	Bond Future	536	1	1	1	0.00
05/01/2022	R035 On 05-May-22	11.63	Put	Bond Future	544	1	1	1	0.00
05/01/2022	R035 On 05-May-22	10.82	Put	Bond Future	1673	2	2	2	1,200.00
05/01/2022	R035 On 05-May-22	12.64	Put	Bond Future	131	0	0	0	1,200.00
05/01/2022	R035 On 05-May-22	11.65	Put	Bond Future	529	1	1	1	0.00
05/01/2022	R035 On 04-August-22			Bond Future	10.78	90.3813	90.9263	90.3813	0.00
05/01/2022	R035 On 04-August-22	11.13	Call	Bond Future	4264	4	4	4	0.00
05/01/2022	R035 On 04-August-22	12.18	Call	Bond Future	8839	8	9	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2022	R035 On 04-August-22	10.53	Call	Bond Future	2274	2	2	2	400.00
05/01/2022	R035 On 04-August-22	10.74	Call	Bond Future	2897	3	3	3	0.00
05/01/2022	R035 On 04-August-22	10.72	Call	Bond Future	2835	3	3	3	0.00
05/01/2022	R035 On 04-August-22	10.73	Call	Bond Future	2866	3	3	3	0.00
05/01/2022	R035 On 04-August-22	9.84	Call	Bond Future	763	1	1	1	100.00
05/01/2022	R035 On 04-August-22	10.64	Call	Bond Future	2591	2	3	2	0.00
05/01/2022	R035 On 04-August-22	9.53	Call	Bond Future	426	0	0	0	400.00
05/01/2022	R035 On 04-August-22	9.53	Put	Bond Future	8632	9	9	9	0.00
05/01/2022	R035 On 04-August-22	10.64	Put	Bond Future	3457	4	3	4	100.00
05/01/2022	R035 On 04-August-22	9.84	Put	Bond Future	6835	7	7	7	0.00
05/01/2022	R035 On 04-August-22	10.53	Put	Bond Future	3831	4	4	4	0.00
05/01/2022	R035 On 04-August-22	10.73	Put	Bond Future	3172	3	3	3	0.00
05/01/2022	R035 On 04-August-22	10.72	Put	Bond Future	3203	4	3	4	0.00
05/01/2022	R035 On 04-August-22	11.13	Put	Bond Future	2144	2	2	2	100.00
05/01/2022	R035 On 04-August-22	10.74	Put	Bond Future	3142	3	3	3	0.00
05/01/2022	R035 On 04-August-22	12.18	Put	Bond Future	791	1	1	1	400.00
05/01/2022	R035 On 03-November-22			Bond Future	10.98	87.0727	87.6214	87.0727	0.00
05/01/2022	R035 On 03-November-22	11.14	Call	Bond Future	4058	4	4	4	0.00
05/01/2022	R035 On 03-November-22	11.13	Call	Bond Future	4024	4	4	4	0.00
05/01/2022	R035 On 03-November-22	11.15	Call	Bond Future	4091	4	4	4	0.00
05/01/2022	R035 On 03-November-22	11.15	Put	Bond Future	3095	3	3	3	0.00
05/01/2022	R035 On 03-November-22	11.13	Put	Bond Future	3147	3	3	3	0.00
05/01/2022	R035 On 03-November-22	11.14	Put	Bond Future	3121	3	3	3	0.00
05/01/2022	R186 On 03-February-22			Bond Future	7.97	111.0777	111.4498	111.0777	69,863.00
05/01/2022	R186 On 03-February-22	7.28	Call	Bond Future	32	0	0	0	0.00
05/01/2022	R186 On 03-February-22	7.29	Call	Bond Future	34	0	0	0	0.00
05/01/2022	R186 On 03-February-22	7.30	Call	Bond Future	36	0	0	0	0.00
05/01/2022	R186 On 03-February-22	7.30	Put	Bond Future	2890	3	3	3	0.00
05/01/2022	R186 On 03-February-22	7.29	Put	Bond Future	2932	3	3	3	0.00
05/01/2022	R186 On 03-February-22	7.28	Put	Bond Future	2973	3	3	3	0.00
05/01/2022	R186 On 05-May-22			Bond Future	8.19	112.3846	112.7599	112.3846	4,514.00
05/01/2022	R186 On 05-May-22	8.64	Call	Bond Future	2538	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2022	R186 On 05-May-22	8.94	Call	Bond Future	3426	3	3	3	0.00
05/01/2022	R186 On 05-May-22	8.31	Call	Bond Future	1705	2	2	2	0.00
05/01/2022	R186 On 05-May-22	8.35	Call	Bond Future	1796	2	2	2	454.00
05/01/2022	R186 On 05-May-22	7.88	Call	Bond Future	881	1	1	1	435.00
05/01/2022	R186 On 05-May-22	8.30	Call	Bond Future	1682	1	2	1	0.00
05/01/2022	R186 On 05-May-22	6.73	Call	Bond Future	66	0	0	0	3,600.00
05/01/2022	R186 On 05-May-22	9.18	Call	Bond Future	4195	4	4	4	0.00
05/01/2022	R186 On 05-May-22	8.32	Call	Bond Future	1727	2	2	2	0.00
05/01/2022	R186 On 05-May-22	8.14	Call	Bond Future	1343	1	1	1	454.00
05/01/2022	R186 On 05-May-22	7.48	Call	Bond Future	388	0	0	0	3,600.00
05/01/2022	R186 On 05-May-22	7.28	Call	Bond Future	234	0	0	0	435.00
05/01/2022	R186 On 05-May-22	7.28	Put	Bond Future	3929	4	4	4	0.00
05/01/2022	R186 On 05-May-22	7.48	Put	Bond Future	3255	4	3	4	0.00
05/01/2022	R186 On 05-May-22	8.14	Put	Bond Future	1534	2	2	2	0.00
05/01/2022	R186 On 05-May-22	8.32	Put	Bond Future	1203	1	1	1	0.00
05/01/2022	R186 On 05-May-22	9.18	Put	Bond Future	329	0	0	0	454.00
05/01/2022	R186 On 05-May-22	6.73	Put	Bond Future	6076	6	6	6	0.00
05/01/2022	R186 On 05-May-22	8.30	Put	Bond Future	1237	1	1	1	0.00
05/01/2022	R186 On 05-May-22	7.88	Put	Bond Future	2117	2	2	2	0.00
05/01/2022	R186 On 05-May-22	8.35	Put	Bond Future	1153	1	1	1	0.00
05/01/2022	R186 On 05-May-22	8.31	Put	Bond Future	1220	1	1	1	0.00
05/01/2022	R186 On 05-May-22	8.94	Put	Bond Future	479	1	0	1	454.00
05/01/2022	R186 On 05-May-22	8.64	Put	Bond Future	755	1	1	1	4,035.00
05/01/2022	R186 On 04-August-22			Bond Future	8.43	108.4162	108.7940	108.4162	0.00
05/01/2022	R186 On 04-August-22	8.14	Call	Bond Future	1342	1	1	1	0.00
05/01/2022	R186 On 04-August-22	6.96	Call	Bond Future	183	0	0	0	3,600.00
05/01/2022	R186 On 04-August-22	8.13	Call	Bond Future	1325	1	1	1	0.00
05/01/2022	R186 On 04-August-22	8.15	Call	Bond Future	1360	1	1	1	0.00
05/01/2022	R186 On 04-August-22	9.78	Call	Bond Future	5426	5	5	5	0.00
05/01/2022	R186 On 04-August-22	7.96	Call	Bond Future	1051	1	1	1	3,600.00
05/01/2022	R186 On 04-August-22	9.78	Put	Bond Future	496	1	0	1	3,600.00
05/01/2022	R186 On 04-August-22	8.15	Put	Bond Future	2417	3	2	3	0.00
05/01/2022	R186 On 04-August-22	8.13	Put	Bond Future	2459	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
05/01/2022	R186 On 04-August-22	6.96	Put	Bond Future	5890	6	6	6	0.00
05/01/2022	R186 On 04-August-22	7.96	Put	Bond Future	2835	3	3	3	0.00
05/01/2022	R186 On 04-August-22	8.14	Put	Bond Future	2438	3	2	3	0.00
05/01/2022	R186 On 03-November-22			Bond Future	8.68	109.8074	110.1858	109.8074	0.00
05/01/2022	R186 On 03-November-22	8.55	Call	Bond Future	1994	2	2	2	0.00
05/01/2022	R186 On 03-November-22	8.53	Call	Bond Future	1958	2	2	2	0.00
05/01/2022	R186 On 03-November-22	8.54	Call	Bond Future	1976	2	2	2	0.00
05/01/2022	R186 On 03-November-22	8.54	Put	Bond Future	2473	3	2	3	0.00
05/01/2022	R186 On 03-November-22	8.53	Put	Bond Future	2490	3	2	3	0.00
05/01/2022	R186 On 03-November-22	8.55	Put	Bond Future	2455	3	2	3	0.00
05/01/2022	R197 On 03-February-22			Bond Future	321.80	321.8107	321.8041	321.8107	1,132.00
05/01/2022	R197 On 05-May-22			Bond Future	325.67	325.6767	325.6664	325.6767	237.00
05/01/2022	R197 On 04-August-22			Bond Future	321.32	321.3420	321.3246	321.3420	0.00
05/01/2022	R197 On 03-November-22			Bond Future	325.36	325.3893	325.3611	325.3893	0.00
05/01/2022	R202 On 03-February-22			Bond Future	248.22	248.1802	248.2152	248.1802	7,695.00
05/01/2022	R202 On 05-May-22			Bond Future	251.19	251.1615	251.1942	251.1615	413.00
05/01/2022	R202 On 04-August-22			Bond Future	249.86	249.8280	249.8556	249.8280	0.00
05/01/2022	R202 On 03-November-22			Bond Future	252.99	252.9742	252.9938	252.9742	0.00
05/01/2022	R209 On 03-February-22			Bond Future	10.37	71.5966	72.0307	71.5966	19,457.00
05/01/2022	R209 On 03-February-22	11.04	Call	Bond Future	3801	3	4	3	0.00
05/01/2022	R209 On 03-February-22	11.02	Call	Bond Future	3704	3	4	3	0.00
05/01/2022	R209 On 03-February-22	11.03	Call	Bond Future	3752	3	4	3	0.00
05/01/2022	R209 On 03-February-22	11.03	Put	Bond Future	113	0	0	0	0.00
05/01/2022	R209 On 03-February-22	11.02	Put	Bond Future	117	0	0	0	0.00
05/01/2022	R209 On 03-February-22	11.04	Put	Bond Future	109	0	0	0	0.00
05/01/2022	R209 On 05-May-22			Bond Future	10.54	69.2981	69.7365	69.2981	5,396.00
05/01/2022	R209 On 05-May-22	11.45	Call	Bond Future	5416	5	5	5	0.00
05/01/2022	R209 On 05-May-22	12.00	Call	Bond Future	7770	7	8	7	0.00
05/01/2022	R209 On 05-May-22	11.44	Call	Bond Future	5374	5	5	5	0.00
05/01/2022	R209 On 05-May-22	9.75	Call	Bond Future	424	0	0	0	8,525.00
05/01/2022	R209 On 05-May-22	10.75	Call	Bond Future	2701	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2022	R209 On 05-May-22	11.43	Call	Bond Future	5332	5	5	5	0.00
05/01/2022	R209 On 05-May-22	11.43	Put	Bond Future	621	1	1	1	0.00
05/01/2022	R209 On 05-May-22	10.75	Put	Bond Future	1548	2	2	2	12,050.00
05/01/2022	R209 On 05-May-22	9.75	Put	Bond Future	5027	5	5	5	0.00
05/01/2022	R209 On 05-May-22	11.44	Put	Bond Future	613	1	1	1	0.00
05/01/2022	R209 On 05-May-22	12.00	Put	Bond Future	279	0	0	0	12,050.00
05/01/2022	R209 On 05-May-22	11.45	Put	Bond Future	605	1	1	1	0.00
05/01/2022	R209 On 04-August-22			Bond Future	10.72	70.1000	70.5422	70.1000	0.00
05/01/2022	R209 On 04-August-22	10.57	Call	Bond Future	2207	2	2	2	0.00
05/01/2022	R209 On 04-August-22	10.59	Call	Bond Future	2260	2	2	2	0.00
05/01/2022	R209 On 04-August-22	10.58	Call	Bond Future	2234	2	2	2	0.00
05/01/2022	R209 On 04-August-22	10.58	Put	Bond Future	2993	3	3	3	0.00
05/01/2022	R209 On 04-August-22	10.57	Put	Bond Future	3022	3	3	3	0.00
05/01/2022	R209 On 04-August-22	10.59	Put	Bond Future	2964	3	3	3	0.00
05/01/2022	R209 On 03-November-22			Bond Future	10.90	67.8661	68.3114	67.8661	0.00
05/01/2022	R209 On 03-November-22	11.01	Call	Bond Future	3387	3	3	3	0.00
05/01/2022	R209 On 03-November-22	11.02	Call	Bond Future	3416	3	3	3	0.00
05/01/2022	R209 On 03-November-22	11.03	Call	Bond Future	3445	3	3	3	0.00
05/01/2022	R209 On 03-November-22	11.03	Put	Bond Future	2742	3	3	3	0.00
05/01/2022	R209 On 03-November-22	11.02	Put	Bond Future	2765	3	3	3	0.00
05/01/2022	R209 On 03-November-22	11.01	Put	Bond Future	2788	3	3	3	0.00
05/01/2022	R210 On 03-February-22			Bond Future	214.69	214.6720	214.6901	214.6720	1,381.00
05/01/2022	R210 On 05-May-22			Bond Future	214.41	214.3905	214.4065	214.3905	104.00
05/01/2022	R210 On 04-August-22			Bond Future	217.06	217.0476	217.0590	217.0476	0.00
05/01/2022	R210 On 03-November-22			Bond Future	216.87	216.8631	216.8677	216.8631	0.00
05/01/2022	R213 On 03-February-22			Bond Future	9.70	86.6300	87.0665	86.6300	22,660.00
05/01/2022	R213 On 03-February-22	9.15	Call	Bond Future	98	0	0	0	220.00
05/01/2022	R213 On 03-February-22	10.25	Call	Bond Future	3006	3	3	3	0.00
05/01/2022	R213 On 03-February-22	10.60	Call	Bond Future	4637	4	5	4	0.00
05/01/2022	R213 On 03-February-22	10.15	Call	Bond Future	2566	2	3	2	0.00
05/01/2022	R213 On 03-February-22	10.17	Call	Bond Future	2653	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2022	R213 On 03-February-22	9.96	Call	Bond Future	1793	2	2	2	0.00
05/01/2022	R213 On 03-February-22	9.97	Call	Bond Future	1831	2	2	2	0.00
05/01/2022	R213 On 03-February-22	9.22	Call	Bond Future	140	0	0	0	430.00
05/01/2022	R213 On 03-February-22	9.58	Call	Bond Future	650	1	1	1	0.00
05/01/2022	R213 On 03-February-22	9.76	Call	Bond Future	1114	1	1	1	0.00
05/01/2022	R213 On 03-February-22	10.00	Call	Bond Future	1946	2	2	2	0.00
05/01/2022	R213 On 03-February-22	8.63	Call	Bond Future	3	0	0	0	200.00
05/01/2022	R213 On 03-February-22	8.80	Call	Bond Future	10	0	0	0	102.00
05/01/2022	R213 On 03-February-22	10.67	Call	Bond Future	4970	5	5	5	0.00
05/01/2022	R213 On 03-February-22	9.98	Call	Bond Future	1869	2	2	2	0.00
05/01/2022	R213 On 03-February-22	9.98	Put	Bond Future	410	1	0	1	0.00
05/01/2022	R213 On 03-February-22	9.22	Put	Bond Future	2746	3	3	3	0.00
05/01/2022	R213 On 03-February-22	9.58	Put	Bond Future	1299	2	1	2	200.00
05/01/2022	R213 On 03-February-22	10.67	Put	Bond Future	31	0	0	0	220.00
05/01/2022	R213 On 03-February-22	8.80	Put	Bond Future	4973	5	5	5	0.00
05/01/2022	R213 On 03-February-22	10.60	Put	Bond Future	41	0	0	0	430.00
05/01/2022	R213 On 03-February-22	8.63	Put	Bond Future	5943	6	6	6	0.00
05/01/2022	R213 On 03-February-22	10.00	Put	Bond Future	383	1	0	1	430.00
05/01/2022	R213 On 03-February-22	9.76	Put	Bond Future	806	1	1	1	102.00
05/01/2022	R213 On 03-February-22	9.97	Put	Bond Future	423	1	0	1	0.00
05/01/2022	R213 On 03-February-22	9.96	Put	Bond Future	438	1	0	1	0.00
05/01/2022	R213 On 03-February-22	10.17	Put	Bond Future	215	0	0	0	220.00
05/01/2022	R213 On 03-February-22	10.15	Put	Bond Future	231	0	0	0	200.00
05/01/2022	R213 On 03-February-22	10.25	Put	Bond Future	162	0	0	0	102.00
05/01/2022	R213 On 03-February-22	9.15	Put	Bond Future	3091	4	3	4	0.00
05/01/2022	R213 On 05-May-22			Bond Future	9.90	84.1176	84.5583	84.1176	0.00
05/01/2022	R213 On 05-May-22	10.65	Call	Bond Future	4431	4	4	4	0.00
05/01/2022	R213 On 05-May-22	10.64	Call	Bond Future	4392	4	4	4	0.00
05/01/2022	R213 On 05-May-22	10.63	Call	Bond Future	4353	4	4	4	0.00
05/01/2022	R213 On 05-May-22	10.65	Put	Bond Future	673	1	1	1	0.00
05/01/2022	R213 On 05-May-22	10.64	Put	Bond Future	682	1	1	1	0.00
05/01/2022	R213 On 05-May-22	10.63	Put	Bond Future	692	1	1	1	0.00
05/01/2022	R213 On 04-August-22			Bond Future	10.10	85.0937	85.5381	85.0937	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
05/01/2022	R213 On 04-August-22	9.90	Call	Bond Future	1942	2	2	2	0.00
05/01/2022	R213 On 04-August-22	9.88	Call	Bond Future	1896	2	2	2	0.00
05/01/2022	R213 On 04-August-22	9.89	Call	Bond Future	1919	2	2	2	0.00
05/01/2022	R213 On 04-August-22	9.90	Put	Bond Future	2971	3	3	3	0.00
05/01/2022	R213 On 04-August-22	9.88	Put	Bond Future	3026	3	3	3	0.00
05/01/2022	R213 On 04-August-22	9.89	Put	Bond Future	2998	3	3	3	0.00
05/01/2022	R213 On 03-November-22			Bond Future	10.32	82.6598	83.1067	82.6598	0.00
05/01/2022	R213 On 03-November-22	10.40	Call	Bond Future	3094	3	3	3	0.00
05/01/2022	R213 On 03-November-22	10.38	Call	Bond Future	3042	3	3	3	0.00
05/01/2022	R213 On 03-November-22	10.39	Call	Bond Future	3068	3	3	3	0.00
05/01/2022	R213 On 03-November-22	10.39	Put	Bond Future	2709	3	3	3	0.00
05/01/2022	R213 On 03-November-22	10.38	Put	Bond Future	2731	3	3	3	0.00
05/01/2022	R213 On 03-November-22	10.40	Put	Bond Future	2687	3	3	3	0.00
05/01/2022	R214 On 03-February-22			Bond Future	10.73	68.4121	68.8573	68.4121	17,604.00
05/01/2022	R214 On 03-February-22	11.39	Call	Bond Future	3836	3	4	3	0.00
05/01/2022	R214 On 03-February-22	11.40	Call	Bond Future	3885	3	4	3	0.00
05/01/2022	R214 On 03-February-22	11.41	Call	Bond Future	3934	4	4	4	0.00
05/01/2022	R214 On 03-February-22	11.39	Put	Bond Future	129	0	0	0	0.00
05/01/2022	R214 On 03-February-22	11.40	Put	Bond Future	124	0	0	0	0.00
05/01/2022	R214 On 03-February-22	11.41	Put	Bond Future	120	0	0	0	0.00
05/01/2022	R214 On 05-May-22			Bond Future	10.89	65.9376	66.3874	65.9376	441.00
05/01/2022	R214 On 05-May-22	11.73	Call	Bond Future	5181	5	5	5	0.00
05/01/2022	R214 On 05-May-22	11.74	Call	Bond Future	5223	5	5	5	0.00
05/01/2022	R214 On 05-May-22	11.75	Call	Bond Future	5265	5	5	5	0.00
05/01/2022	R214 On 05-May-22	11.73	Put	Bond Future	665	1	1	1	0.00
05/01/2022	R214 On 05-May-22	11.74	Put	Bond Future	656	1	1	1	0.00
05/01/2022	R214 On 05-May-22	11.75	Put	Bond Future	647	1	1	1	0.00
05/01/2022	R214 On 04-August-22			Bond Future	11.07	66.6996	67.1533	66.6996	0.00
05/01/2022	R214 On 04-August-22	10.97	Call	Bond Future	2377	2	2	2	0.00
05/01/2022	R214 On 04-August-22	10.98	Call	Bond Future	2405	2	2	2	0.00
05/01/2022	R214 On 04-August-22	10.99	Call	Bond Future	2434	2	2	2	0.00
05/01/2022	R214 On 04-August-22	10.98	Put	Bond Future	2895	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2022	R214 On 04-August-22	10.99	Put	Bond Future	2867	3	3	3	0.00
05/01/2022	R214 On 04-August-22	10.97	Put	Bond Future	2923	3	3	3	0.00
05/01/2022	R214 On 03-November-22			Bond Future	11.24	64.2839	64.7410	64.2839	0.00
05/01/2022	R214 On 03-November-22	11.35	Call	Bond Future	3497	3	3	3	0.00
05/01/2022	R214 On 03-November-22	11.36	Call	Bond Future	3526	3	4	3	0.00
05/01/2022	R214 On 03-November-22	11.34	Call	Bond Future	3468	3	3	3	0.00
05/01/2022	R214 On 03-November-22	11.36	Put	Bond Future	2880	3	3	3	0.00
05/01/2022	R214 On 03-November-22	11.35	Put	Bond Future	2904	3	3	3	0.00
05/01/2022	R214 On 03-November-22	11.34	Put	Bond Future	2928	3	3	3	0.00
05/01/2022	R248 On 03-February-22			Bond Future	10.73	86.0627	86.6257	86.0627	192,314.00
05/01/2022	R248 On 03-February-22	10.20	Call	Bond Future	139	0	0	0	900.00
05/01/2022	R248 On 03-February-22	11.49	Call	Bond Future	5407	5	5	5	0.00
05/01/2022	R248 On 03-February-22	10.70	Call	Bond Future	1195	1	1	1	0.00
05/01/2022	R248 On 03-February-22	11.00	Call	Bond Future	2535	2	3	2	1,400.00
05/01/2022	R248 On 03-February-22	10.30	Call	Bond Future	239	0	0	0	1,300.00
05/01/2022	R248 On 03-February-22	11.47	Call	Bond Future	5284	5	5	5	0.00
05/01/2022	R248 On 03-February-22	11.48	Call	Bond Future	5346	5	5	5	0.00
05/01/2022	R248 On 03-February-22	10.40	Call	Bond Future	391	0	0	0	100.00
05/01/2022	R248 On 03-February-22	10.50	Call	Bond Future	600	0	1	0	0.00
05/01/2022	R248 On 03-February-22	9.80	Call	Bond Future	9	0	0	0	0.00
05/01/2022	R248 On 03-February-22	10.00	Call	Bond Future	41	0	0	0	0.00
05/01/2022	R248 On 03-February-22	10.90	Call	Bond Future	2037	2	2	2	900.00
05/01/2022	R248 On 03-February-22	10.90	Put	Bond Future	808	1	1	1	0.00
05/01/2022	R248 On 03-February-22	10.00	Put	Bond Future	5779	6	6	6	0.00
05/01/2022	R248 On 03-February-22	9.80	Put	Bond Future	7436	8	7	8	0.00
05/01/2022	R248 On 03-February-22	10.50	Put	Bond Future	2346	3	2	3	0.00
05/01/2022	R248 On 03-February-22	11.49	Put	Bond Future	112	0	0	0	0.00
05/01/2022	R248 On 03-February-22	10.20	Put	Bond Future	4243	5	4	5	0.00
05/01/2022	R248 On 03-February-22	10.30	Put	Bond Future	3545	4	4	4	0.00
05/01/2022	R248 On 03-February-22	10.40	Put	Bond Future	2911	3	3	3	0.00
05/01/2022	R248 On 03-February-22	11.00	Put	Bond Future	591	1	1	1	0.00
05/01/2022	R248 On 03-February-22	10.70	Put	Bond Future	1431	2	1	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
05/01/2022	R248 On 03-February-22	11.47	Put	Bond Future	121	0	0	0	0.00
05/01/2022	R248 On 03-February-22	11.48	Put	Bond Future	116	0	0	0	0.00
05/01/2022	R248 On 05-May-22			Bond Future	10.90	82.6607	83.2294	82.6607	2,035.00
05/01/2022	R248 On 05-May-22	11.81	Call	Bond Future	6881	6	7	6	0.00
05/01/2022	R248 On 05-May-22	11.79	Call	Bond Future	6776	6	7	6	0.00
05/01/2022	R248 On 05-May-22	11.80	Call	Bond Future	6829	6	7	6	0.00
05/01/2022	R248 On 05-May-22	11.79	Put	Bond Future	761	1	1	1	0.00
05/01/2022	R248 On 05-May-22	11.81	Put	Bond Future	741	1	1	1	0.00
05/01/2022	R248 On 05-May-22	11.80	Put	Bond Future	751	1	1	1	0.00
05/01/2022	R248 On 04-August-22			Bond Future	11.07	83.6159	84.1896	83.6159	0.00
05/01/2022	R248 On 04-August-22	11.00	Call	Bond Future	3040	3	3	3	0.00
05/01/2022	R248 On 04-August-22	10.98	Call	Bond Future	2969	3	3	3	0.00
05/01/2022	R248 On 04-August-22	10.99	Call	Bond Future	3005	3	3	3	0.00
05/01/2022	R248 On 04-August-22	10.99	Put	Bond Future	3571	4	4	4	0.00
05/01/2022	R248 On 04-August-22	10.98	Put	Bond Future	3606	4	4	4	0.00
05/01/2022	R248 On 04-August-22	11.00	Put	Bond Future	3536	4	4	4	0.00
05/01/2022	R248 On 03-November-22			Bond Future	11.24	80.2841	80.8622	80.2841	0.00
05/01/2022	R248 On 03-November-22	11.30	Call	Bond Future	4140	4	4	4	0.00
05/01/2022	R248 On 03-November-22	11.31	Call	Bond Future	4176	4	4	4	0.00
05/01/2022	R248 On 03-November-22	11.32	Call	Bond Future	4212	4	4	4	0.00
05/01/2022	R248 On 03-November-22	11.30	Put	Bond Future	3748	4	4	4	0.00
05/01/2022	R248 On 03-November-22	11.31	Put	Bond Future	3716	4	4	4	0.00
05/01/2022	R248 On 03-November-22	11.32	Put	Bond Future	3685	4	4	4	0.00