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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
01/04/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2022	2025 On 05-May-22			Bond Future	159.79	159.7916	159.7910	159.7916	5,484.00
01/04/2022	2025 On 04-August-22			Bond Future	160.33	160.3330	160.3313	160.3330	1,130.00
01/04/2022	2025 On 03-November-22			Bond Future	162.73	162.7303	162.7273	162.7303	0.00
01/04/2022	2025 On 02-February-23			Bond Future	163.83	163.8340	163.8298	163.8340	0.00
01/04/2022	2029 On 05-May-22			Bond Future	116.68	116.6779	116.6806	116.6779	2,745.00
01/04/2022	2029 On 04-August-22			Bond Future	118.26	118.2581	118.2600	118.2581	1,844.00
01/04/2022	2029 On 03-November-22			Bond Future	118.80	118.7946	118.7956	118.7946	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
01/04/2022	2029 On 02-February-23			Bond Future	120.82	120.8155	120.8155	120.8155	0.00
01/04/2022	2030 On 05-May-22			Bond Future	9.65	93.2644	9.6487	93.2644	69,898.00
01/04/2022	2030 On 05-May-22	7.73	Call	Bond Future	0	0	0	0	200.00
01/04/2022	2030 On 05-May-22	11.04	Call	Bond Future	6705	7	6705	7	0.00
01/04/2022	2030 On 05-May-22	10.19	Call	Bond Future	2873	3	2873	3	0.00
01/04/2022	2030 On 05-May-22	10.20	Call	Bond Future	2916	3	2916	3	0.00
01/04/2022	2030 On 05-May-22	9.35	Call	Bond Future	364	0	364	0	0.00
01/04/2022	2030 On 05-May-22	9.65	Call	Bond Future	958	1	958	1	0.00
01/04/2022	2030 On 05-May-22	8.81	Call	Bond Future	23	0	23	0	200.00
01/04/2022	2030 On 05-May-22	8.89	Call	Bond Future	38	0	38	0	1,800.00
01/04/2022	2030 On 05-May-22	9.60	Call	Bond Future	833	1	833	1	0.00
01/04/2022	2030 On 05-May-22	8.14	Call	Bond Future	0	0	0	0	1,800.00
01/04/2022	2030 On 05-May-22	8.47	Call	Bond Future	2	0	2	0	1,073.00
01/04/2022	2030 On 05-May-22	10.21	Call	Bond Future	2958	3	2958	3	0.00
01/04/2022	2030 On 05-May-22	9.95	Call	Bond Future	1915	2	1915	2	0.00
01/04/2022	2030 On 05-May-22	9.15	Call	Bond Future	155	0	155	0	7,500.00
01/04/2022	2030 On 05-May-22	9.15	Put	Bond Future	2720	3	2720	3	0.00
01/04/2022	2030 On 05-May-22	9.65	Put	Bond Future	951	1	951	1	5,000.00
01/04/2022	2030 On 05-May-22	8.81	Put	Bond Future	4391	4	4391	4	0.00
01/04/2022	2030 On 05-May-22	8.89	Put	Bond Future	3978	4	3978	4	0.00
01/04/2022	2030 On 05-May-22	10.21	Put	Bond Future	176	0	176	0	0.00
01/04/2022	2030 On 05-May-22	8.14	Put	Bond Future	8049	8	8049	8	0.00
01/04/2022	2030 On 05-May-22	9.60	Put	Bond Future	1080	1	1080	1	5,000.00
01/04/2022	2030 On 05-May-22	9.35	Put	Bond Future	1890	2	1890	2	1,073.00
01/04/2022	2030 On 05-May-22	10.20	Put	Bond Future	182	0	182	0	200.00
01/04/2022	2030 On 05-May-22	10.19	Put	Bond Future	189	0	189	0	0.00
01/04/2022	2030 On 05-May-22	11.04	Put	Bond Future	6	0	6	0	1,800.00
01/04/2022	2030 On 05-May-22	9.95	Put	Bond Future	408	0	408	0	1,073.00
01/04/2022	2030 On 05-May-22	7.73	Put	Bond Future	10390	10	10390	10	0.00
01/04/2022	2030 On 05-May-22	8.47	Put	Bond Future	6216	6	6216	6	0.00
01/04/2022	2030 On 04-August-22			Bond Future	9.86	90.4985	9.8550	90.4985	24,874.00
01/04/2022	2030 On 04-August-22	9.05	Call	Bond Future	403	0	403	0	800.00
01/04/2022	2030 On 04-August-22	9.54	Call	Bond Future	1097	1	1097	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
01/04/2022	2030 On 04-August-22	8.30	Call	Bond Future	57	0	57	0	800.00
01/04/2022	2030 On 04-August-22	9.55	Call	Bond Future	1116	1	1116	1	0.00
01/04/2022	2030 On 04-August-22	9.56	Call	Bond Future	1135	1	1135	1	0.00
01/04/2022	2030 On 04-August-22	10.95	Call	Bond Future	5538	5	5538	5	0.00
01/04/2022	2030 On 04-August-22	10.95	Put	Bond Future	393	0	393	0	800.00
01/04/2022	2030 On 04-August-22	9.56	Put	Bond Future	2589	3	2589	3	0.00
01/04/2022	2030 On 04-August-22	9.55	Put	Bond Future	2620	3	2620	3	0.00
01/04/2022	2030 On 04-August-22	8.30	Put	Bond Future	8063	8	8063	8	0.00
01/04/2022	2030 On 04-August-22	9.54	Put	Bond Future	2650	3	2650	3	0.00
01/04/2022	2030 On 04-August-22	9.05	Put	Bond Future	4440	4	4440	4	0.00
01/04/2022	2030 On 03-November-22			Bond Future	10.03	91.8331	10.0279	91.8331	0.00
01/04/2022	2030 On 03-November-22	10.09	Call	Bond Future	2434	2	2434	2	0.00
01/04/2022	2030 On 03-November-22	10.08	Call	Bond Future	2408	2	2408	2	0.00
01/04/2022	2030 On 03-November-22	10.10	Call	Bond Future	2459	2	2459	2	0.00
01/04/2022	2030 On 03-November-22	10.10	Put	Bond Future	2120	2	2120	2	0.00
01/04/2022	2030 On 03-November-22	10.08	Put	Bond Future	2163	2	2163	2	0.00
01/04/2022	2030 On 03-November-22	10.09	Put	Bond Future	2141	2	2141	2	0.00
01/04/2022	2030 On 02-February-23			Bond Future	10.18	89.3722	10.1817	89.3722	0.00
01/04/2022	2030 On 02-February-23	10.01	Call	Bond Future	2248	2	2248	2	0.00
01/04/2022	2030 On 02-February-23	9.94	Call	Bond Future	2097	2	2097	2	0.00
01/04/2022	2030 On 02-February-23	8.81	Call	Bond Future	505	0	505	0	102.00
01/04/2022	2030 On 02-February-23	9.99	Call	Bond Future	2204	2	2204	2	0.00
01/04/2022	2030 On 02-February-23	10.00	Call	Bond Future	2226	2	2226	2	0.00
01/04/2022	2030 On 02-February-23	9.20	Call	Bond Future	857	1	857	1	0.00
01/04/2022	2030 On 02-February-23	9.66	Call	Bond Future	1547	2	1547	2	0.00
01/04/2022	2030 On 02-February-23	9.80	Call	Bond Future	1811	2	1811	2	0.00
01/04/2022	2030 On 02-February-23	8.81	Put	Bond Future	7063	7	7063	7	0.00
01/04/2022	2030 On 02-February-23	9.66	Put	Bond Future	3973	4	3973	4	102.00
01/04/2022	2030 On 02-February-23	9.20	Put	Bond Future	5491	6	5491	6	0.00
01/04/2022	2030 On 02-February-23	10.01	Put	Bond Future	3038	3	3038	3	0.00
01/04/2022	2030 On 02-February-23	9.94	Put	Bond Future	3210	3	3210	3	102.00
01/04/2022	2030 On 02-February-23	9.99	Put	Bond Future	3086	3	3086	3	0.00
01/04/2022	2030 On 02-February-23	10.00	Put	Bond Future	3062	3	3062	3	0.00

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01/04/2022	2030 On 02-February-23	9.80	Put	Bond Future	3578	4	3578	4	0.00
01/04/2022	2032 On 05-May-22			Bond Future	10.03	89.9493	10.0258	89.9493	141,199.00
01/04/2022	2032 On 05-May-22	9.58	Call	Bond Future	197	0	197	0	780.00
01/04/2022	2032 On 05-May-22	10.18	Call	Bond Future	1567	2	1567	2	780.00
01/04/2022	2032 On 05-May-22	11.02	Call	Bond Future	5494	6	5494	6	0.00
01/04/2022	2032 On 05-May-22	10.29	Call	Bond Future	1992	2	1992	2	993.00
01/04/2022	2032 On 05-May-22	11.04	Call	Bond Future	5596	6	5596	6	0.00
01/04/2022	2032 On 05-May-22	11.18	Call	Bond Future	6311	6	6311	6	0.00
01/04/2022	2032 On 05-May-22	10.98	Call	Bond Future	5290	5	5290	5	0.00
01/04/2022	2032 On 05-May-22	11.03	Call	Bond Future	5545	6	5545	6	0.00
01/04/2022	2032 On 05-May-22	11.03	Put	Bond Future	36	0	36	0	0.00
01/04/2022	2032 On 05-May-22	10.98	Put	Bond Future	45	0	45	0	993.00
01/04/2022	2032 On 05-May-22	11.02	Put	Bond Future	38	0	38	0	0.00
01/04/2022	2032 On 05-May-22	11.18	Put	Bond Future	19	0	19	0	780.00
01/04/2022	2032 On 05-May-22	10.29	Put	Bond Future	496	0	496	0	0.00
01/04/2022	2032 On 05-May-22	11.04	Put	Bond Future	35	0	35	0	0.00
01/04/2022	2032 On 05-May-22	10.18	Put	Bond Future	690	1	690	1	0.00
01/04/2022	2032 On 05-May-22	9.58	Put	Bond Future	2799	3	2799	3	0.00
01/04/2022	2032 On 04-August-22			Bond Future	10.21	91.1450	10.2121	91.1450	2,140.00
01/04/2022	2032 On 04-August-22	11.60	Call	Bond Future	7550	8	7550	8	0.00
01/04/2022	2032 On 04-August-22	11.89	Call	Bond Future	8875	9	8875	9	0.00
01/04/2022	2032 On 04-August-22	10.10	Call	Bond Future	1655	2	1655	2	1,300.00
01/04/2022	2032 On 04-August-22	10.20	Call	Bond Future	1931	2	1931	2	0.00
01/04/2022	2032 On 04-August-22	10.21	Call	Bond Future	1960	2	1960	2	0.00
01/04/2022	2032 On 04-August-22	10.22	Call	Bond Future	1990	2	1990	2	0.00
01/04/2022	2032 On 04-August-22	9.40	Call	Bond Future	356	0	356	0	1,300.00
01/04/2022	2032 On 04-August-22	9.72	Call	Bond Future	805	1	805	1	800.00
01/04/2022	2032 On 04-August-22	8.97	Call	Bond Future	103	0	103	0	800.00
01/04/2022	2032 On 04-August-22	8.97	Put	Bond Future	7381	7	7381	7	0.00
01/04/2022	2032 On 04-August-22	9.72	Put	Bond Future	3598	4	3598	4	0.00
01/04/2022	2032 On 04-August-22	9.40	Put	Bond Future	5027	5	5027	5	0.00
01/04/2022	2032 On 04-August-22	10.20	Put	Bond Future	1999	2	1999	2	0.00
01/04/2022	2032 On 04-August-22	10.21	Put	Bond Future	1972	2	1972	2	0.00

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01/04/2022	2032 On 04-August-22	10.22	Put	Bond Future	1945	2	1945	2	0.00
01/04/2022	2032 On 04-August-22	10.10	Put	Bond Future	2281	2	2281	2	0.00
01/04/2022	2032 On 04-August-22	11.89	Put	Bond Future	170	0	170	0	0.00
01/04/2022	2032 On 04-August-22	11.60	Put	Bond Future	264	0	264	0	800.00
01/04/2022	2032 On 03-November-22			Bond Future	10.38	88.3360	10.3783	88.3360	0.00
01/04/2022	2032 On 03-November-22	10.67	Call	Bond Future	3466	4	3466	4	750.00
01/04/2022	2032 On 03-November-22	11.55	Call	Bond Future	6830	7	6830	7	0.00
01/04/2022	2032 On 03-November-22	12.30	Call	Bond Future	9988	10	9988	10	0.00
01/04/2022	2032 On 03-November-22	10.49	Call	Bond Future	2888	3	2888	3	0.00
01/04/2022	2032 On 03-November-22	10.56	Call	Bond Future	3107	3	3107	3	0.00
01/04/2022	2032 On 03-November-22	10.66	Call	Bond Future	3433	3	3433	3	0.00
01/04/2022	2032 On 03-November-22	9.46	Call	Bond Future	657	1	657	1	500.00
01/04/2022	2032 On 03-November-22	9.31	Call	Bond Future	482	0	482	0	180.00
01/04/2022	2032 On 03-November-22	10.11	Call	Bond Future	1860	2	1860	2	0.00
01/04/2022	2032 On 03-November-22	10.21	Call	Bond Future	2106	2	2106	2	500.00
01/04/2022	2032 On 03-November-22	10.16	Call	Bond Future	1981	2	1981	2	0.00
01/04/2022	2032 On 03-November-22	9.36	Call	Bond Future	536	1	536	1	454.00
01/04/2022	2032 On 03-November-22	9.92	Call	Bond Future	1437	1	1437	1	750.00
01/04/2022	2032 On 03-November-22	9.92	Put	Bond Future	3963	4	3963	4	0.00
01/04/2022	2032 On 03-November-22	9.31	Put	Bond Future	6520	6	6520	6	0.00
01/04/2022	2032 On 03-November-22	9.36	Put	Bond Future	6280	6	6280	6	0.00
01/04/2022	2032 On 03-November-22	9.46	Put	Bond Future	5816	6	5816	6	0.00
01/04/2022	2032 On 03-November-22	10.16	Put	Bond Future	3172	3	3172	3	180.00
01/04/2022	2032 On 03-November-22	10.56	Put	Bond Future	2132	2	2132	2	180.00
01/04/2022	2032 On 03-November-22	10.11	Put	Bond Future	3327	3	3327	3	454.00
01/04/2022	2032 On 03-November-22	10.21	Put	Bond Future	3023	3	3023	3	0.00
01/04/2022	2032 On 03-November-22	10.66	Put	Bond Future	1927	2	1927	2	0.00
01/04/2022	2032 On 03-November-22	10.49	Put	Bond Future	2287	2	2287	2	454.00
01/04/2022	2032 On 03-November-22	12.30	Put	Bond Future	368	0	368	0	750.00
01/04/2022	2032 On 03-November-22	11.55	Put	Bond Future	787	1	787	1	500.00
01/04/2022	2032 On 03-November-22	10.67	Put	Bond Future	1908	2	1908	2	0.00
01/04/2022	2032 On 02-February-23			Bond Future	10.52	89.8233	10.5247	89.8233	0.00
01/04/2022	2032 On 02-February-23	12.75	Call	Bond Future	11180	11	11180	11	0.00

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01/04/2022	2032 On 02-February-23	11.84	Call	Bond Future	7558	8	7558	8	0.00
01/04/2022	2032 On 02-February-23	9.31	Call	Bond Future	635	1	635	1	454.00
01/04/2022	2032 On 02-February-23	10.39	Call	Bond Future	2601	3	2601	3	0.00
01/04/2022	2032 On 02-February-23	10.16	Call	Bond Future	2041	2	2041	2	0.00
01/04/2022	2032 On 02-February-23	10.38	Call	Bond Future	2575	3	2575	3	0.00
01/04/2022	2032 On 02-February-23	9.92	Call	Bond Future	1531	2	1531	2	750.00
01/04/2022	2032 On 02-February-23	9.47	Call	Bond Future	804	1	804	1	500.00
01/04/2022	2032 On 02-February-23	10.67	Call	Bond Future	3374	3	3374	3	750.00
01/04/2022	2032 On 02-February-23	11.69	Call	Bond Future	6969	7	6969	7	0.00
01/04/2022	2032 On 02-February-23	10.40	Call	Bond Future	2627	3	2627	3	0.00
01/04/2022	2032 On 02-February-23	10.50	Call	Bond Future	2893	3	2893	3	0.00
01/04/2022	2032 On 02-February-23	10.22	Call	Bond Future	2181	2	2181	2	500.00
01/04/2022	2032 On 02-February-23	10.22	Put	Bond Future	3806	4	3806	4	0.00
01/04/2022	2032 On 02-February-23	10.50	Put	Bond Future	3023	3	3023	3	454.00
01/04/2022	2032 On 02-February-23	10.40	Put	Bond Future	3287	3	3287	3	0.00
01/04/2022	2032 On 02-February-23	11.69	Put	Bond Future	1106	1	1106	1	0.00
01/04/2022	2032 On 02-February-23	10.67	Put	Bond Future	2613	3	2613	3	0.00
01/04/2022	2032 On 02-February-23	9.47	Put	Bond Future	6603	7	6603	7	0.00
01/04/2022	2032 On 02-February-23	9.92	Put	Bond Future	4796	5	4796	5	0.00
01/04/2022	2032 On 02-February-23	10.38	Put	Bond Future	3342	3	3342	3	0.00
01/04/2022	2032 On 02-February-23	10.16	Put	Bond Future	3991	4	3991	4	454.00
01/04/2022	2032 On 02-February-23	10.39	Put	Bond Future	3315	3	3315	3	0.00
01/04/2022	2032 On 02-February-23	9.31	Put	Bond Future	7359	7	7359	7	0.00
01/04/2022	2032 On 02-February-23	11.84	Put	Bond Future	979	1	979	1	500.00
01/04/2022	2032 On 02-February-23	12.75	Put	Bond Future	434	0	434	0	750.00
01/04/2022	2033 On 05-May-22			Bond Future	111.91	111.8001	111.9115	111.8001	2,719.00
01/04/2022	2033 On 04-August-22			Bond Future	113.43	113.3141	113.4264	113.3141	4,967.00
01/04/2022	2033 On 03-November-22			Bond Future	113.81	113.6943	113.8074	113.6943	0.00
01/04/2022	2033 On 02-February-23			Bond Future	115.74	115.6284	115.7424	115.6284	0.00
01/04/2022	2037 On 05-May-22			Bond Future	10.53	87.1787	10.5322	87.1787	85,127.00
01/04/2022	2037 On 05-May-22	11.84	Call	Bond Future	8002	8	8002	8	0.00
01/04/2022	2037 On 05-May-22	11.82	Call	Bond Future	7890	8	7890	8	0.00
01/04/2022	2037 On 05-May-22	11.83	Call	Bond Future	7946	8	7946	8	0.00

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01/04/2022	2037 On 05-May-22	11.84	Put	Bond Future	13	0	13	0	0.00
01/04/2022	2037 On 05-May-22	11.82	Put	Bond Future	14	0	14	0	0.00
01/04/2022	2037 On 05-May-22	11.83	Put	Bond Future	14	0	14	0	0.00
01/04/2022	2037 On 04-August-22			Bond Future	10.71	84.0816	10.7080	84.0816	51,940.00
01/04/2022	2037 On 04-August-22	10.91	Call	Bond Future	3094	3	3094	3	0.00
01/04/2022	2037 On 04-August-22	11.21	Call	Bond Future	4352	4	4352	4	1,050.00
01/04/2022	2037 On 04-August-22	11.42	Call	Bond Future	5310	5	5310	5	0.00
01/04/2022	2037 On 04-August-22	10.10	Call	Bond Future	787	1	787	1	50.00
01/04/2022	2037 On 04-August-22	11.95	Call	Bond Future	7873	8	7873	8	0.00
01/04/2022	2037 On 04-August-22	10.90	Call	Bond Future	3055	3	3055	3	0.00
01/04/2022	2037 On 04-August-22	10.89	Call	Bond Future	3017	3	3017	3	0.00
01/04/2022	2037 On 04-August-22	10.89	Put	Bond Future	1863	2	1863	2	0.00
01/04/2022	2037 On 04-August-22	11.95	Put	Bond Future	447	0	447	0	1,050.00
01/04/2022	2037 On 04-August-22	10.91	Put	Bond Future	1816	2	1816	2	0.00
01/04/2022	2037 On 04-August-22	10.10	Put	Bond Future	4815	5	4815	5	0.00
01/04/2022	2037 On 04-August-22	10.90	Put	Bond Future	1839	2	1839	2	50.00
01/04/2022	2037 On 04-August-22	11.42	Put	Bond Future	929	1	929	1	50.00
01/04/2022	2037 On 04-August-22	11.21	Put	Bond Future	1227	1	1227	1	0.00
01/04/2022	2037 On 03-November-22			Bond Future	10.86	85.3221	10.8559	85.3221	0.00
01/04/2022	2037 On 03-November-22	11.30	Call	Bond Future	4646	5	4646	5	0.00
01/04/2022	2037 On 03-November-22	11.32	Call	Bond Future	4728	5	4728	5	0.00
01/04/2022	2037 On 03-November-22	11.31	Call	Bond Future	4687	5	4687	5	0.00
01/04/2022	2037 On 03-November-22	11.31	Put	Bond Future	1913	2	1913	2	0.00
01/04/2022	2037 On 03-November-22	11.30	Put	Bond Future	1931	2	1931	2	0.00
01/04/2022	2037 On 03-November-22	11.32	Put	Bond Future	1894	2	1894	2	0.00
01/04/2022	2037 On 02-February-23			Bond Future	10.99	82.5019	10.9895	82.5019	0.00
01/04/2022	2037 On 02-February-23	11.05	Call	Bond Future	3730	4	3730	4	0.00
01/04/2022	2037 On 02-February-23	11.04	Call	Bond Future	3697	4	3697	4	0.00
01/04/2022	2037 On 02-February-23	11.03	Call	Bond Future	3663	4	3663	4	0.00
01/04/2022	2037 On 02-February-23	11.03	Put	Bond Future	3416	3	3416	3	0.00
01/04/2022	2037 On 02-February-23	11.04	Put	Bond Future	3388	3	3388	3	0.00
01/04/2022	2037 On 02-February-23	11.05	Put	Bond Future	3361	3	3361	3	0.00
01/04/2022	2038 On 05-May-22			Bond Future	127.46	127.2131	127.4609	127.2131	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
01/04/2022	2038 On 04-August-22			Bond Future	127.36	127.1104	127.3607	127.1104	2,711.00
01/04/2022	2038 On 03-November-22			Bond Future	129.26	129.0115	129.2646	129.0115	0.00
01/04/2022	2038 On 02-February-23			Bond Future	129.59	129.3342	129.5908	129.3342	0.00
01/04/2022	2040 On 05-May-22			Bond Future	10.65	89.4232	10.6450	89.4232	62,127.00
01/04/2022	2040 On 05-May-22	9.82	Call	Bond Future	30	0	30	0	1,200.00
01/04/2022	2040 On 05-May-22	11.91	Call	Bond Future	8317	8	8317	8	0.00
01/04/2022	2040 On 05-May-22	11.90	Call	Bond Future	8257	8	8257	8	0.00
01/04/2022	2040 On 05-May-22	13.04	Call	Bond Future	14692	15	14692	15	0.00
01/04/2022	2040 On 05-May-22	11.92	Call	Bond Future	8377	8	8377	8	0.00
01/04/2022	2040 On 05-May-22	10.57	Call	Bond Future	1097	1	1097	1	1,200.00
01/04/2022	2040 On 05-May-22	10.57	Put	Bond Future	1632	2	1632	2	0.00
01/04/2022	2040 On 05-May-22	11.91	Put	Bond Future	19	0	19	0	0.00
01/04/2022	2040 On 05-May-22	11.92	Put	Bond Future	18	0	18	0	0.00
01/04/2022	2040 On 05-May-22	13.04	Put	Bond Future	0	0	0	0	1,200.00
01/04/2022	2040 On 05-May-22	11.90	Put	Bond Future	20	0	20	0	0.00
01/04/2022	2040 On 05-May-22	9.82	Put	Bond Future	6204	6	6204	6	0.00
01/04/2022	2040 On 04-August-22			Bond Future	10.82	86.1056	10.8153	86.1056	42,392.00
01/04/2022	2040 On 04-August-22	11.04	Call	Bond Future	3394	3	3394	3	0.00
01/04/2022	2040 On 04-August-22	11.03	Call	Bond Future	3351	3	3351	3	0.00
01/04/2022	2040 On 04-August-22	12.24	Call	Bond Future	9393	9	9393	9	0.00
01/04/2022	2040 On 04-August-22	9.70	Call	Bond Future	181	0	181	0	460.00
01/04/2022	2040 On 04-August-22	10.70	Call	Bond Future	2116	2	2116	2	460.00
01/04/2022	2040 On 04-August-22	11.05	Call	Bond Future	3436	3	3436	3	0.00
01/04/2022	2040 On 04-August-22	11.05	Put	Bond Future	1837	2	1837	2	0.00
01/04/2022	2040 On 04-August-22	12.24	Put	Bond Future	363	0	363	0	460.00
01/04/2022	2040 On 04-August-22	9.70	Put	Bond Future	8464	8	8464	8	0.00
01/04/2022	2040 On 04-August-22	10.70	Put	Bond Future	2919	3	2919	3	0.00
01/04/2022	2040 On 04-August-22	11.03	Put	Bond Future	1886	2	1886	2	0.00
01/04/2022	2040 On 04-August-22	11.04	Put	Bond Future	1861	2	1861	2	0.00
01/04/2022	2040 On 03-November-22			Bond Future	10.96	87.3760	10.9584	87.3760	0.00
01/04/2022	2040 On 03-November-22	11.41	Call	Bond Future	5099	5	5099	5	0.00
01/04/2022	2040 On 03-November-22	11.39	Call	Bond Future	5011	5	5011	5	0.00
01/04/2022	2040 On 03-November-22	11.40	Call	Bond Future	5055	5	5055	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
01/04/2022	2040 On 03-November-22	11.41	Put	Bond Future	2125	2	2125	2	0.00
01/04/2022	2040 On 03-November-22	11.39	Put	Bond Future	2166	2	2166	2	0.00
01/04/2022	2040 On 03-November-22	11.40	Put	Bond Future	2146	2	2146	2	0.00
01/04/2022	2040 On 02-February-23			Bond Future	11.09	84.3403	11.0879	84.3403	0.00
01/04/2022	2040 On 02-February-23	11.10	Call	Bond Future	3832	4	3832	4	0.00
01/04/2022	2040 On 02-February-23	11.11	Call	Bond Future	3867	4	3867	4	0.00
01/04/2022	2040 On 02-February-23	11.12	Call	Bond Future	3901	4	3901	4	0.00
01/04/2022	2040 On 02-February-23	11.12	Put	Bond Future	3689	4	3689	4	0.00
01/04/2022	2040 On 02-February-23	11.11	Put	Bond Future	3720	4	3720	4	0.00
01/04/2022	2040 On 02-February-23	11.10	Put	Bond Future	3752	4	3752	4	0.00
01/04/2022	2044 On 05-May-22			Bond Future	10.66	86.3007	10.6613	86.3007	69,337.00
01/04/2022	2044 On 05-May-22	11.93	Call	Bond Future	8478	8	8478	8	0.00
01/04/2022	2044 On 05-May-22	11.91	Call	Bond Future	8357	8	8357	8	0.00
01/04/2022	2044 On 05-May-22	11.92	Call	Bond Future	8417	8	8417	8	0.00
01/04/2022	2044 On 05-May-22	11.92	Put	Bond Future	20	0	20	0	0.00
01/04/2022	2044 On 05-May-22	11.91	Put	Bond Future	21	0	21	0	0.00
01/04/2022	2044 On 05-May-22	11.93	Put	Bond Future	20	0	20	0	0.00
01/04/2022	2044 On 04-August-22			Bond Future	10.82	83.0667	10.8217	83.0667	22,586.00
01/04/2022	2044 On 04-August-22	11.10	Call	Bond Future	3706	4	3706	4	0.00
01/04/2022	2044 On 04-August-22	11.08	Call	Bond Future	3617	4	3617	4	0.00
01/04/2022	2044 On 04-August-22	11.09	Call	Bond Future	3661	4	3661	4	0.00
01/04/2022	2044 On 04-August-22	11.09	Put	Bond Future	1792	2	1792	2	0.00
01/04/2022	2044 On 04-August-22	11.08	Put	Bond Future	1816	2	1816	2	0.00
01/04/2022	2044 On 04-August-22	11.10	Put	Bond Future	1768	2	1768	2	0.00
01/04/2022	2044 On 03-November-22			Bond Future	10.96	84.2924	10.9562	84.2924	0.00
01/04/2022	2044 On 03-November-22	11.39	Call	Bond Future	5131	5	5131	5	0.00
01/04/2022	2044 On 03-November-22	11.40	Call	Bond Future	5175	5	5175	5	0.00
01/04/2022	2044 On 03-November-22	11.41	Call	Bond Future	5220	5	5220	5	0.00
01/04/2022	2044 On 03-November-22	11.41	Put	Bond Future	2161	2	2161	2	0.00
01/04/2022	2044 On 03-November-22	11.40	Put	Bond Future	2182	2	2182	2	0.00
01/04/2022	2044 On 03-November-22	11.39	Put	Bond Future	2203	2	2203	2	0.00
01/04/2022	2044 On 02-February-23			Bond Future	11.08	81.3299	11.0775	81.3299	0.00
01/04/2022	2044 On 02-February-23	11.16	Call	Bond Future	4167	4	4167	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
01/04/2022	2044 On 02-February-23	11.14	Call	Bond Future	4095	4	4095	4	0.00
01/04/2022	2044 On 02-February-23	11.15	Call	Bond Future	4131	4	4131	4	0.00
01/04/2022	2044 On 02-February-23	11.15	Put	Bond Future	3639	4	3639	4	0.00
01/04/2022	2044 On 02-February-23	11.14	Put	Bond Future	3670	4	3670	4	0.00
01/04/2022	2044 On 02-February-23	11.16	Put	Bond Future	3608	4	3608	4	0.00
01/04/2022	2046 On 05-May-22			Bond Future	115.00	114.9967	115.0016	114.9967	14,454.00
01/04/2022	2046 On 04-August-22			Bond Future	116.56	116.5541	116.5582	116.5541	2,969.00
01/04/2022	2046 On 03-November-22			Bond Future	116.37	116.3620	116.3653	116.3620	0.00
01/04/2022	2046 On 02-February-23			Bond Future	118.34	118.3427	118.3450	118.3427	0.00
01/04/2022	2050 On 05-May-22			Bond Future	118.98	118.5350	118.9803	118.5350	8,792.00
01/04/2022	2050 On 04-August-22			Bond Future	118.56	118.1099	118.5602	118.1099	1,410.00
01/04/2022	2050 On 03-November-22			Bond Future	120.33	119.8763	120.3324	119.8763	0.00
01/04/2022	2050 On 02-February-23			Bond Future	120.30	119.8365	120.2996	119.8365	0.00
01/04/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2022	AL37 On 05-May-22			Index Future	818.22	818.2980	818.2230	818.2980	0.00
01/04/2022	AL37 On 04-August-22			Index Future	828.98	829.0600	828.9790	829.0600	0.00
01/04/2022	AL37 On 03-November-22			Index Future	841.28	841.3690	841.2800	841.3690	0.00
01/04/2022	AL37 On 02-February-23			Index Future	855.38	855.4740	855.3770	855.4740	0.00
01/04/2022	AL7T On 05-May-22			Index Future	943.07	942.7670	943.0740	942.7670	0.00
01/04/2022	AL7T On 04-August-22			Index Future	955.47	955.1660	955.4700	955.1660	0.00
01/04/2022	AL7T On 03-November-22			Index Future	969.65	969.3480	969.6490	969.3480	0.00
01/04/2022	AL7T On 02-February-23			Index Future	985.90	985.5980	985.8960	985.5980	0.00
01/04/2022	ALBI On 05-May-22			Index Future	842.14	841.8910	842.1410	841.8910	129.00
01/04/2022	ALBI On 04-August-22			Index Future	853.21	852.9630	853.2110	852.9630	92.00
01/04/2022	ALBI On 03-November-22			Index Future	865.87	865.6280	865.8720	865.6280	0.00
01/04/2022	ALBI On 02-February-23			Index Future	880.38	880.1390	880.3810	880.1390	0.00
01/04/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2022	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
01/04/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/04/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2022	ES33 On 05-May-22			Bond Future	11.31	77.0285	11.3059	77.0285	87.00
01/04/2022	ES33 On 04-August-22			Bond Future	11.52	78.0718	11.5215	78.0718	263.00
01/04/2022	ES33 On 03-November-22			Bond Future	11.72	75.4570	11.7205	75.4570	0.00
01/04/2022	ES33 On 02-February-23			Bond Future	11.91	76.7448	11.9066	76.7448	0.00
01/04/2022	ES42 On 05-May-22			Bond Future	11.71	75.7356	11.7058	75.7356	1,190.00
01/04/2022	ES42 On 04-August-22			Bond Future	11.90	76.7618	11.9008	76.7618	3,579.00
01/04/2022	ES42 On 03-November-22			Bond Future	12.08	73.6504	12.0817	73.6504	0.00
01/04/2022	ES42 On 02-February-23			Bond Future	12.24	74.9103	12.2449	74.9103	0.00
01/04/2022	GOVI On 05-May-22			GOVI	830.59	830.3520	830.5900	830.3520	990.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2022	GOVI On 05-May-22	788.23	Call	GOVI	423600	42	423600	42	0.00
01/04/2022	GOVI On 05-May-22	788.24	Call	GOVI	423500	42	423500	42	0.00
01/04/2022	GOVI On 05-May-22	788.25	Call	GOVI	423400	42	423400	42	0.00
01/04/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
01/04/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
01/04/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
01/04/2022	GOVI On 04-August-22			GOVI	841.51	841.2730	841.5080	841.2730	0.00
01/04/2022	GOVI On 04-August-22	819.26	Call	GOVI	222480	22	222480	22	0.00
01/04/2022	GOVI On 04-August-22	819.27	Call	GOVI	222380	22	222380	22	0.00
01/04/2022	GOVI On 04-August-22	819.28	Call	GOVI	222280	22	222280	22	0.00
01/04/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
01/04/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
01/04/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
01/04/2022	GOVI On 03-November-22			GOVI	854.00	853.7640	853.9960	853.7640	0.00
01/04/2022	GOVI On 03-November-22	820.43	Call	GOVI	335660	33	335660	33	0.00
01/04/2022	GOVI On 03-November-22	820.41	Call	GOVI	335860	33	335860	33	0.00
01/04/2022	GOVI On 03-November-22	820.42	Call	GOVI	335760	33	335760	33	0.00
01/04/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
01/04/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
01/04/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
01/04/2022	GOVI On 02-February-23			GOVI	868.31	868.0770	868.3050	868.0770	0.00
01/04/2022	GOVI On 02-February-23	850.84	Call	GOVI	174650	17	174650	17	0.00
01/04/2022	GOVI On 02-February-23	850.82	Call	GOVI	174850	17	174850	17	0.00
01/04/2022	GOVI On 02-February-23	850.83	Call	GOVI	174750	17	174750	17	0.00
01/04/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
01/04/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
01/04/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
01/04/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/04/2022	IGOV On 05-May-22			Index Future	312.49	312.1950	312.4940	312.1950	499.00
01/04/2022	IGOV On 04-August-22			Index Future	316.68	316.3780	316.6790	316.3780	0.00
01/04/2022	IGOV On 03-November-22			Index Future	321.45	321.1510	321.4540	321.1510	0.00
01/04/2022	IGOV On 02-February-23			Index Future	326.92	326.6100	326.9150	326.6100	0.00
01/04/2022	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
01/04/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
01/04/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
01/04/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
01/04/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
01/04/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
01/04/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
01/04/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
01/04/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
01/04/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
01/04/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
01/04/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
01/04/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
01/04/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
01/04/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
01/04/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
01/04/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
01/04/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
01/04/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/04/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.44	95.5350	4.4350	95.5350	0.00
01/04/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.53	95.4700	4.5300	95.4700	0.00
01/04/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.93	95.0600	4.9250	95.0600	0.00
01/04/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.02	94.9650	5.0200	94.9650	0.00
01/04/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.39	94.5900	5.3900	94.5900	0.00
01/04/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.47	94.4900	5.4650	94.4900	0.00
01/04/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.18	93.7700	6.1800	93.7700	68.00
01/04/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.50	93.4900	6.5000	93.4900	0.00
01/04/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.69	93.2100	6.6900	93.2100	0.00
01/04/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.86	93.0400	6.8600	93.0400	75.00
01/04/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.93	92.9850	6.9250	92.9850	72.00
01/04/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.12	92.8200	7.1200	92.8200	0.00
01/04/2022	R023 On 05-May-22			Bond Future	5.51	103.2715	5.5144	103.2715	14,749.00
01/04/2022	R023 On 05-May-22	6.29	Call	Bond Future	621	1	621	1	0.00
01/04/2022	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
01/04/2022	R023 On 05-May-22	6.31	Call	Bond Future	636	1	636	1	0.00
01/04/2022	R023 On 05-May-22	6.31	Put	Bond Future	9	0	9	0	0.00
01/04/2022	R023 On 05-May-22	6.30	Put	Bond Future	10	0	10	0	0.00
01/04/2022	R023 On 05-May-22	6.29	Put	Bond Future	10	0	10	0	0.00
01/04/2022	R023 On 04-August-22			Bond Future	5.64	104.6202	5.6355	104.6202	2,384.00
01/04/2022	R023 On 04-August-22	6.03	Call	Bond Future	323	0	323	0	0.00
01/04/2022	R023 On 04-August-22	6.04	Call	Bond Future	327	0	327	0	0.00
01/04/2022	R023 On 04-August-22	6.05	Call	Bond Future	331	0	331	0	0.00
01/04/2022	R023 On 04-August-22	6.05	Put	Bond Future	104	0	104	0	0.00
01/04/2022	R023 On 04-August-22	6.04	Put	Bond Future	105	0	105	0	0.00
01/04/2022	R023 On 04-August-22	6.03	Put	Bond Future	107	0	107	0	0.00
01/04/2022	R023 On 03-November-22			Bond Future	5.23	102.2840	5.2311	102.2840	0.00
01/04/2022	R023 On 03-November-22	6.27	Call	Bond Future	359	0	359	0	0.00
01/04/2022	R023 On 03-November-22	6.25	Call	Bond Future	354	0	354	0	0.00
01/04/2022	R023 On 03-November-22	6.26	Call	Bond Future	356	0	356	0	0.00
01/04/2022	R023 On 03-November-22	6.26	Put	Bond Future	40	0	40	0	0.00
01/04/2022	R023 On 03-November-22	6.25	Put	Bond Future	40	0	40	0	0.00
01/04/2022	R023 On 03-November-22	6.27	Put	Bond Future	39	0	39	0	0.00
01/04/2022	R035 On 05-May-22			Bond Future	10.37	91.2104	10.3743	91.2104	71,086.00
01/04/2022	R035 On 05-May-22	10.82	Call	Bond Future	3161	3	3161	3	0.00
01/04/2022	R035 On 05-May-22	12.64	Call	Bond Future	13098	13	13098	13	0.00
01/04/2022	R035 On 05-May-22	11.65	Call	Bond Future	7756	8	7756	8	0.00
01/04/2022	R035 On 05-May-22	10.72	Call	Bond Future	2663	3	2663	3	0.00
01/04/2022	R035 On 05-May-22	11.63	Call	Bond Future	7644	8	7644	8	0.00
01/04/2022	R035 On 05-May-22	11.64	Call	Bond Future	7700	8	7700	8	0.00
01/04/2022	R035 On 05-May-22	11.64	Put	Bond Future	15	0	15	0	0.00
01/04/2022	R035 On 05-May-22	11.63	Put	Bond Future	16	0	16	0	0.00
01/04/2022	R035 On 05-May-22	10.72	Put	Bond Future	465	0	465	0	0.00
01/04/2022	R035 On 05-May-22	11.65	Put	Bond Future	15	0	15	0	0.00
01/04/2022	R035 On 05-May-22	12.64	Put	Bond Future	0	0	0	0	0.00
01/04/2022	R035 On 05-May-22	10.82	Put	Bond Future	341	0	341	0	0.00
01/04/2022	R035 On 04-August-22			Bond Future	10.56	92.3830	10.5573	92.3830	49,855.00
01/04/2022	R035 On 04-August-22	10.74	Call	Bond Future	2914	3	2914	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
01/04/2022	R035 On 04-August-22	11.13	Call	Bond Future	4546	5	4546	5	0.00
01/04/2022	R035 On 04-August-22	12.18	Call	Bond Future	9666	10	9666	10	0.00
01/04/2022	R035 On 04-August-22	10.53	Call	Bond Future	2181	2	2181	2	400.00
01/04/2022	R035 On 04-August-22	10.64	Call	Bond Future	2552	3	2552	3	0.00
01/04/2022	R035 On 04-August-22	10.72	Call	Bond Future	2840	3	2840	3	0.00
01/04/2022	R035 On 04-August-22	10.73	Call	Bond Future	2876	3	2876	3	0.00
01/04/2022	R035 On 04-August-22	9.53	Call	Bond Future	212	0	212	0	400.00
01/04/2022	R035 On 04-August-22	9.84	Call	Bond Future	549	1	549	1	100.00
01/04/2022	R035 On 04-August-22	9.84	Put	Bond Future	5235	5	5235	5	0.00
01/04/2022	R035 On 04-August-22	10.53	Put	Bond Future	2354	2	2354	2	0.00
01/04/2022	R035 On 04-August-22	9.53	Put	Bond Future	7032	7	7032	7	0.00
01/04/2022	R035 On 04-August-22	10.73	Put	Bond Future	1798	2	1798	2	0.00
01/04/2022	R035 On 04-August-22	10.72	Put	Bond Future	1824	2	1824	2	0.00
01/04/2022	R035 On 04-August-22	10.64	Put	Bond Future	2034	2	2034	2	100.00
01/04/2022	R035 On 04-August-22	11.13	Put	Bond Future	1041	1	1041	1	100.00
01/04/2022	R035 On 04-August-22	12.18	Put	Bond Future	235	0	235	0	400.00
01/04/2022	R035 On 04-August-22	10.74	Put	Bond Future	1774	2	1774	2	0.00
01/04/2022	R035 On 03-November-22			Bond Future	10.71	89.2793	10.7127	89.2793	0.00
01/04/2022	R035 On 03-November-22	11.14	Call	Bond Future	4525	5	4525	5	0.00
01/04/2022	R035 On 03-November-22	11.13	Call	Bond Future	4485	5	4485	5	0.00
01/04/2022	R035 On 03-November-22	10.30	Call	Bond Future	1791	2	1791	2	1,000.00
01/04/2022	R035 On 03-November-22	9.82	Call	Bond Future	816	1	816	1	582.00
01/04/2022	R035 On 03-November-22	11.15	Call	Bond Future	4564	5	4564	5	0.00
01/04/2022	R035 On 03-November-22	12.68	Call	Bond Future	11416	11	11416	11	0.00
01/04/2022	R035 On 03-November-22	11.05	Call	Bond Future	4169	4	4169	4	1,000.00
01/04/2022	R035 On 03-November-22	10.57	Call	Bond Future	2522	3	2522	3	0.00
01/04/2022	R035 On 03-November-22	10.99	Call	Bond Future	3939	4	3939	4	0.00
01/04/2022	R035 On 03-November-22	10.99	Put	Bond Future	2257	2	2257	2	582.00
01/04/2022	R035 On 03-November-22	10.57	Put	Bond Future	3406	3	3406	3	582.00
01/04/2022	R035 On 03-November-22	12.68	Put	Bond Future	417	0	417	0	1,000.00
01/04/2022	R035 On 03-November-22	11.15	Put	Bond Future	1933	2	1933	2	0.00
01/04/2022	R035 On 03-November-22	9.82	Put	Bond Future	6559	7	6559	7	0.00
01/04/2022	R035 On 03-November-22	10.30	Put	Bond Future	4382	4	4382	4	0.00

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01/04/2022	R035 On 03-November-22	11.13	Put	Bond Future	1971	2	1971	2	0.00
01/04/2022	R035 On 03-November-22	11.14	Put	Bond Future	1952	2	1952	2	0.00
01/04/2022	R035 On 03-November-22	11.05	Put	Bond Future	2129	2	2129	2	0.00
01/04/2022	R035 On 02-February-23			Bond Future	10.85	90.8204	10.8502	90.8204	0.00
01/04/2022	R035 On 02-February-23	11.05	Call	Bond Future	4068	4	4068	4	1,000.00
01/04/2022	R035 On 02-February-23	11.06	Call	Bond Future	4103	4	4103	4	0.00
01/04/2022	R035 On 02-February-23	10.30	Call	Bond Future	1904	2	1904	2	1,000.00
01/04/2022	R035 On 02-February-23	13.22	Call	Bond Future	13167	13	13167	13	0.00
01/04/2022	R035 On 02-February-23	10.86	Call	Bond Future	3440	3	3440	3	0.00
01/04/2022	R035 On 02-February-23	10.87	Call	Bond Future	3472	3	3472	3	0.00
01/04/2022	R035 On 02-February-23	10.88	Call	Bond Future	3504	4	3504	4	0.00
01/04/2022	R035 On 02-February-23	10.66	Call	Bond Future	2838	3	2838	3	0.00
01/04/2022	R035 On 02-February-23	9.81	Call	Bond Future	950	1	950	1	582.00
01/04/2022	R035 On 02-February-23	9.81	Put	Bond Future	7536	8	7536	8	0.00
01/04/2022	R035 On 02-February-23	10.30	Put	Bond Future	5304	5	5304	5	0.00
01/04/2022	R035 On 02-February-23	10.66	Put	Bond Future	3992	4	3992	4	582.00
01/04/2022	R035 On 02-February-23	10.88	Put	Bond Future	3325	3	3325	3	0.00
01/04/2022	R035 On 02-February-23	13.22	Put	Bond Future	431	0	431	0	1,000.00
01/04/2022	R035 On 02-February-23	10.87	Put	Bond Future	3353	3	3353	3	0.00
01/04/2022	R035 On 02-February-23	10.86	Put	Bond Future	3381	3	3381	3	0.00
01/04/2022	R035 On 02-February-23	11.06	Put	Bond Future	2855	3	2855	3	582.00
01/04/2022	R035 On 02-February-23	11.05	Put	Bond Future	2879	3	2879	3	0.00
01/04/2022	R186 On 05-May-22			Bond Future	8.21	112.6714	8.2128	112.6714	72,201.00
01/04/2022	R186 On 05-May-22	6.73	Call	Bond Future	0	0	0	0	3,600.00
01/04/2022	R186 On 05-May-22	8.64	Call	Bond Future	1888	2	1888	2	0.00
01/04/2022	R186 On 05-May-22	8.94	Call	Bond Future	2916	3	2916	3	0.00
01/04/2022	R186 On 05-May-22	8.31	Call	Bond Future	958	1	958	1	0.00
01/04/2022	R186 On 05-May-22	8.35	Call	Bond Future	1054	1	1054	1	454.00
01/04/2022	R186 On 05-May-22	8.30	Call	Bond Future	934	1	934	1	0.00
01/04/2022	R186 On 05-May-22	7.88	Call	Bond Future	250	0	250	0	435.00
01/04/2022	R186 On 05-May-22	7.28	Call	Bond Future	12	0	12	0	435.00
01/04/2022	R186 On 05-May-22	7.48	Call	Bond Future	39	0	39	0	3,600.00
01/04/2022	R186 On 05-May-22	9.18	Call	Bond Future	3793	4	3793	4	0.00

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01/04/2022	R186 On 05-May-22	8.14	Call	Bond Future	606	1	606	1	454.00
01/04/2022	R186 On 05-May-22	8.32	Call	Bond Future	981	1	981	1	0.00
01/04/2022	R186 On 05-May-22	8.32	Put	Bond Future	556	1	556	1	0.00
01/04/2022	R186 On 05-May-22	8.14	Put	Bond Future	897	1	897	1	0.00
01/04/2022	R186 On 05-May-22	9.18	Put	Bond Future	27	0	27	0	454.00
01/04/2022	R186 On 05-May-22	7.48	Put	Bond Future	3006	3	3006	3	0.00
01/04/2022	R186 On 05-May-22	7.28	Put	Bond Future	3806	4	3806	4	0.00
01/04/2022	R186 On 05-May-22	7.88	Put	Bond Future	1585	2	1585	2	0.00
01/04/2022	R186 On 05-May-22	8.30	Put	Bond Future	588	1	588	1	0.00
01/04/2022	R186 On 05-May-22	8.35	Put	Bond Future	510	1	510	1	0.00
01/04/2022	R186 On 05-May-22	8.31	Put	Bond Future	572	1	572	1	0.00
01/04/2022	R186 On 05-May-22	8.94	Put	Bond Future	69	0	69	0	454.00
01/04/2022	R186 On 05-May-22	8.64	Put	Bond Future	204	0	204	0	4,035.00
01/04/2022	R186 On 05-May-22	6.73	Put	Bond Future	6109	6	6109	6	0.00
01/04/2022	R186 On 04-August-22			Bond Future	8.42	108.8819	8.4224	108.8819	15.00
01/04/2022	R186 On 04-August-22	8.14	Call	Bond Future	936	1	936	1	0.00
01/04/2022	R186 On 04-August-22	8.13	Call	Bond Future	920	1	920	1	0.00
01/04/2022	R186 On 04-August-22	6.96	Call	Bond Future	82	0	82	0	3,600.00
01/04/2022	R186 On 04-August-22	8.15	Call	Bond Future	951	1	951	1	0.00
01/04/2022	R186 On 04-August-22	9.78	Call	Bond Future	5180	5	5180	5	0.00
01/04/2022	R186 On 04-August-22	7.96	Call	Bond Future	685	1	685	1	3,600.00
01/04/2022	R186 On 04-August-22	9.78	Put	Bond Future	228	0	228	0	3,600.00
01/04/2022	R186 On 04-August-22	8.15	Put	Bond Future	1980	2	1980	2	0.00
01/04/2022	R186 On 04-August-22	6.96	Put	Bond Future	5756	6	5756	6	0.00
01/04/2022	R186 On 04-August-22	7.96	Put	Bond Future	2439	2	2439	2	0.00
01/04/2022	R186 On 04-August-22	8.13	Put	Bond Future	2026	2	2026	2	0.00
01/04/2022	R186 On 04-August-22	8.14	Put	Bond Future	2003	2	2003	2	0.00
01/04/2022	R186 On 03-November-22			Bond Future	8.60	110.4864	8.5988	110.4864	0.00
01/04/2022	R186 On 03-November-22	8.55	Call	Bond Future	1710	2	1710	2	0.00
01/04/2022	R186 On 03-November-22	8.53	Call	Bond Future	1674	2	1674	2	0.00
01/04/2022	R186 On 03-November-22	8.54	Call	Bond Future	1692	2	1692	2	0.00
01/04/2022	R186 On 03-November-22	8.54	Put	Bond Future	1901	2	1901	2	0.00
01/04/2022	R186 On 03-November-22	8.53	Put	Bond Future	1918	2	1918	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
01/04/2022	R186 On 03-November-22	8.55	Put	Bond Future	1883	2	1883	2	0.00
01/04/2022	R186 On 02-February-23			Bond Future	8.74	107.0510	8.7397	107.0510	0.00
01/04/2022	R186 On 02-February-23	8.34	Call	Bond Future	1440	1	1440	1	0.00
01/04/2022	R186 On 02-February-23	8.32	Call	Bond Future	1410	1	1410	1	0.00
01/04/2022	R186 On 02-February-23	8.33	Call	Bond Future	1425	1	1425	1	0.00
01/04/2022	R186 On 02-February-23	8.33	Put	Bond Future	2804	3	2804	3	0.00
01/04/2022	R186 On 02-February-23	8.32	Put	Bond Future	2823	3	2823	3	0.00
01/04/2022	R186 On 02-February-23	8.34	Put	Bond Future	2785	3	2785	3	0.00
01/04/2022	R197 On 05-May-22			Bond Future	329.82	329.8338	329.8226	329.8338	752.00
01/04/2022	R197 On 04-August-22			Bond Future	325.84	325.8574	325.8438	325.8574	0.00
01/04/2022	R197 On 03-November-22			Bond Future	330.71	330.7309	330.7145	330.7309	0.00
01/04/2022	R197 On 02-February-23			Bond Future	327.70	327.7232	327.7045	327.7232	0.00
01/04/2022	R202 On 05-May-22			Bond Future	247.12	247.1110	247.1206	247.1110	6,398.00
01/04/2022	R202 On 04-August-22			Bond Future	245.98	245.9727	245.9810	245.9727	91.00
01/04/2022	R202 On 03-November-22			Bond Future	249.66	249.6506	249.6571	249.6506	0.00
01/04/2022	R202 On 02-February-23			Bond Future	249.32	249.3105	249.3153	249.3105	0.00
01/04/2022	R209 On 05-May-22			Bond Future	10.33	70.7991	10.3346	70.7991	20,414.00
01/04/2022	R209 On 05-May-22	11.45	Call	Bond Future	5994	6	5994	6	0.00
01/04/2022	R209 On 05-May-22	12.00	Call	Bond Future	8652	9	8652	9	0.00
01/04/2022	R209 On 05-May-22	10.25	Call	Bond Future	830	1	830	1	0.00
01/04/2022	R209 On 05-May-22	10.75	Call	Bond Future	2629	3	2629	3	0.00
01/04/2022	R209 On 05-May-22	11.43	Call	Bond Future	5896	6	5896	6	0.00
01/04/2022	R209 On 05-May-22	9.50	Call	Bond Future	20	0	20	0	2,975.00
01/04/2022	R209 On 05-May-22	9.75	Call	Bond Future	96	0	96	0	8,525.00
01/04/2022	R209 On 05-May-22	11.44	Call	Bond Future	5945	6	5945	6	0.00
01/04/2022	R209 On 05-May-22	11.44	Put	Bond Future	25	0	25	0	0.00
01/04/2022	R209 On 05-May-22	9.75	Put	Bond Future	3540	4	3540	4	0.00
01/04/2022	R209 On 05-May-22	9.50	Put	Bond Future	5009	5	5009	5	0.00
01/04/2022	R209 On 05-May-22	11.43	Put	Bond Future	26	0	26	0	0.00
01/04/2022	R209 On 05-May-22	10.75	Put	Bond Future	318	0	318	0	1,050.00
01/04/2022	R209 On 05-May-22	10.25	Put	Bond Future	1315	1	1315	1	11,000.00
01/04/2022	R209 On 05-May-22	12.00	Put	Bond Future	2	0	2	0	12,050.00
01/04/2022	R209 On 05-May-22	11.45	Put	Bond Future	24	0	24	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
01/04/2022	R209 On 04-August-22			Bond Future	10.49	71.7403	10.4906	71.7403	1,550.00
01/04/2022	R209 On 04-August-22	10.59	Call	Bond Future	2273	2	2273	2	0.00
01/04/2022	R209 On 04-August-22	10.57	Call	Bond Future	2211	2	2211	2	0.00
01/04/2022	R209 On 04-August-22	10.58	Call	Bond Future	2242	2	2242	2	0.00
01/04/2022	R209 On 04-August-22	10.58	Put	Bond Future	1746	2	1746	2	0.00
01/04/2022	R209 On 04-August-22	10.57	Put	Bond Future	1771	2	1771	2	0.00
01/04/2022	R209 On 04-August-22	10.59	Put	Bond Future	1722	2	1722	2	0.00
01/04/2022	R209 On 03-November-22			Bond Future	10.63	69.6518	10.6290	69.6518	2,750.00
01/04/2022	R209 On 03-November-22	11.50	Call	Bond Future	5606	6	5606	6	0.00
01/04/2022	R209 On 03-November-22	11.00	Call	Bond Future	3753	4	3753	4	0.00
01/04/2022	R209 On 03-November-22	11.01	Call	Bond Future	3788	4	3788	4	0.00
01/04/2022	R209 On 03-November-22	11.02	Call	Bond Future	3823	4	3823	4	0.00
01/04/2022	R209 On 03-November-22	10.00	Call	Bond Future	1111	1	1111	1	0.00
01/04/2022	R209 On 03-November-22	10.50	Call	Bond Future	2227	2	2227	2	0.00
01/04/2022	R209 On 03-November-22	9.50	Call	Bond Future	410	0	410	0	0.00
01/04/2022	R209 On 03-November-22	11.03	Call	Bond Future	3858	4	3858	4	0.00
01/04/2022	R209 On 03-November-22	9.25	Call	Bond Future	247	0	247	0	6,000.00
01/04/2022	R209 On 03-November-22	9.25	Put	Bond Future	8384	8	8384	8	0.00
01/04/2022	R209 On 03-November-22	11.03	Put	Bond Future	1716	2	1716	2	0.00
01/04/2022	R209 On 03-November-22	9.50	Put	Bond Future	6977	7	6977	7	0.00
01/04/2022	R209 On 03-November-22	10.50	Put	Bond Future	2936	3	2936	3	0.00
01/04/2022	R209 On 03-November-22	10.00	Put	Bond Future	4668	5	4668	5	6,000.00
01/04/2022	R209 On 03-November-22	11.02	Put	Bond Future	1733	2	1733	2	0.00
01/04/2022	R209 On 03-November-22	11.01	Put	Bond Future	1751	2	1751	2	0.00
01/04/2022	R209 On 03-November-22	11.00	Put	Bond Future	1768	2	1768	2	6,000.00
01/04/2022	R209 On 03-November-22	11.50	Put	Bond Future	1071	1	1071	1	0.00
01/04/2022	R209 On 02-February-23			Bond Future	10.75	70.8243	10.7505	70.8243	0.00
01/04/2022	R209 On 02-February-23	10.80	Call	Bond Future	3119	3	3119	3	0.00
01/04/2022	R209 On 02-February-23	10.79	Call	Bond Future	3091	3	3091	3	0.00
01/04/2022	R209 On 02-February-23	10.78	Call	Bond Future	3063	3	3063	3	0.00
01/04/2022	R209 On 02-February-23	10.80	Put	Bond Future	2855	3	2855	3	0.00
01/04/2022	R209 On 02-February-23	10.78	Put	Bond Future	2905	3	2905	3	0.00
01/04/2022	R209 On 02-February-23	10.79	Put	Bond Future	2880	3	2880	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
01/04/2022	R210 On 05-May-22			Bond Future	217.85	217.8460	217.8480	217.8460	1,062.00
01/04/2022	R210 On 04-August-22			Bond Future	220.80	220.7962	220.7967	220.7962	266.00
01/04/2022	R210 On 03-November-22			Bond Future	221.16	221.1641	221.1629	221.1641	0.00
01/04/2022	R210 On 02-February-23			Bond Future	224.92	224.9276	224.9244	224.9276	0.00
01/04/2022	R213 On 05-May-22			Bond Future	9.89	84.5401	9.8887	84.5401	25,076.00
01/04/2022	R213 On 05-May-22	10.65	Call	Bond Future	3896	4	3896	4	0.00
01/04/2022	R213 On 05-May-22	10.64	Call	Bond Future	3851	4	3851	4	0.00
01/04/2022	R213 On 05-May-22	10.63	Call	Bond Future	3806	4	3806	4	0.00
01/04/2022	R213 On 05-May-22	10.65	Put	Bond Future	92	0	92	0	0.00
01/04/2022	R213 On 05-May-22	10.64	Put	Bond Future	95	0	95	0	0.00
01/04/2022	R213 On 05-May-22	10.63	Put	Bond Future	98	0	98	0	0.00
01/04/2022	R213 On 04-August-22			Bond Future	10.08	85.6284	10.0830	85.6284	0.00
01/04/2022	R213 On 04-August-22	9.90	Call	Bond Future	1380	1	1380	1	0.00
01/04/2022	R213 On 04-August-22	9.88	Call	Bond Future	1336	1	1336	1	0.00
01/04/2022	R213 On 04-August-22	9.89	Call	Bond Future	1358	1	1358	1	0.00
01/04/2022	R213 On 04-August-22	9.90	Put	Bond Future	2300	2	2300	2	0.00
01/04/2022	R213 On 04-August-22	9.88	Put	Bond Future	2358	2	2358	2	0.00
01/04/2022	R213 On 04-August-22	9.89	Put	Bond Future	2329	2	2329	2	0.00
01/04/2022	R213 On 03-November-22			Bond Future	10.25	83.3701	10.2479	83.3701	0.00
01/04/2022	R213 On 03-November-22	10.40	Call	Bond Future	2720	3	2720	3	0.00
01/04/2022	R213 On 03-November-22	9.98	Call	Bond Future	1690	2	1690	2	0.00
01/04/2022	R213 On 03-November-22	10.19	Call	Bond Future	2172	2	2172	2	0.00
01/04/2022	R213 On 03-November-22	9.13	Call	Bond Future	430	0	430	0	200.00
01/04/2022	R213 On 03-November-22	9.84	Call	Bond Future	1404	1	1404	1	0.00
01/04/2022	R213 On 03-November-22	10.38	Call	Bond Future	2665	3	2665	3	0.00
01/04/2022	R213 On 03-November-22	10.39	Call	Bond Future	2692	3	2692	3	0.00
01/04/2022	R213 On 03-November-22	9.19	Call	Bond Future	476	0	476	0	476.00
01/04/2022	R213 On 03-November-22	10.37	Call	Bond Future	2637	3	2637	3	0.00
01/04/2022	R213 On 03-November-22	10.37	Put	Bond Future	2047	2	2047	2	200.00
01/04/2022	R213 On 03-November-22	9.19	Put	Bond Future	5822	6	5822	6	0.00
01/04/2022	R213 On 03-November-22	10.39	Put	Bond Future	2006	2	2006	2	0.00
01/04/2022	R213 On 03-November-22	10.38	Put	Bond Future	2027	2	2027	2	0.00
01/04/2022	R213 On 03-November-22	9.84	Put	Bond Future	3415	3	3415	3	476.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2022	R213 On 03-November-22	9.13	Put	Bond Future	6092	6	6092	6	0.00
01/04/2022	R213 On 03-November-22	10.19	Put	Bond Future	2454	2	2454	2	476.00
01/04/2022	R213 On 03-November-22	9.98	Put	Bond Future	3004	3	3004	3	200.00
01/04/2022	R213 On 03-November-22	10.40	Put	Bond Future	1985	2	1985	2	0.00
01/04/2022	R213 On 02-February-23			Bond Future	10.39	84.8069	10.3923	84.8069	0.00
01/04/2022	R213 On 02-February-23	10.43	Call	Bond Future	2833	3	2833	3	935.00
01/04/2022	R213 On 02-February-23	10.22	Call	Bond Future	2328	2	2328	2	0.00
01/04/2022	R213 On 02-February-23	9.16	Call	Bond Future	606	1	606	1	476.00
01/04/2022	R213 On 02-February-23	10.21	Call	Bond Future	2305	2	2305	2	0.00
01/04/2022	R213 On 02-February-23	10.01	Call	Bond Future	1877	2	1877	2	0.00
01/04/2022	R213 On 02-February-23	12.20	Call	Bond Future	8652	9	8652	9	0.00
01/04/2022	R213 On 02-February-23	10.23	Call	Bond Future	2351	2	2351	2	0.00
01/04/2022	R213 On 02-February-23	10.35	Call	Bond Future	2634	3	2634	3	0.00
01/04/2022	R213 On 02-February-23	10.35	Put	Bond Future	2834	3	2834	3	476.00
01/04/2022	R213 On 02-February-23	12.20	Put	Bond Future	655	1	655	1	935.00
01/04/2022	R213 On 02-February-23	10.22	Put	Bond Future	3147	3	3147	3	0.00
01/04/2022	R213 On 02-February-23	10.43	Put	Bond Future	2655	3	2655	3	0.00
01/04/2022	R213 On 02-February-23	10.21	Put	Bond Future	3172	3	3172	3	0.00
01/04/2022	R213 On 02-February-23	9.16	Put	Bond Future	6699	7	6699	7	0.00
01/04/2022	R213 On 02-February-23	10.01	Put	Bond Future	3708	4	3708	4	476.00
01/04/2022	R213 On 02-February-23	10.23	Put	Bond Future	3122	3	3122	3	0.00
01/04/2022	R214 On 05-May-22			Bond Future	10.62	67.9464	10.6189	67.9464	15,309.00
01/04/2022	R214 On 05-May-22	11.73	Call	Bond Future	6145	6	6145	6	0.00
01/04/2022	R214 On 05-May-22	11.74	Call	Bond Future	6194	6	6194	6	0.00
01/04/2022	R214 On 05-May-22	11.75	Call	Bond Future	6244	6	6244	6	0.00
01/04/2022	R214 On 05-May-22	11.73	Put	Bond Future	29	0	29	0	0.00
01/04/2022	R214 On 05-May-22	11.74	Put	Bond Future	28	0	28	0	0.00
01/04/2022	R214 On 05-May-22	11.75	Put	Bond Future	27	0	27	0	0.00
01/04/2022	R214 On 04-August-22			Bond Future	10.77	68.8194	10.7740	68.8194	1,337.00
01/04/2022	R214 On 04-August-22	10.97	Call	Bond Future	2718	3	2718	3	0.00
01/04/2022	R214 On 04-August-22	10.98	Call	Bond Future	2753	3	2753	3	0.00
01/04/2022	R214 On 04-August-22	10.99	Call	Bond Future	2787	3	2787	3	0.00
01/04/2022	R214 On 04-August-22	10.98	Put	Bond Future	1575	2	1575	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
01/04/2022	R214 On 04-August-22	10.99	Put	Bond Future	1553	2	1553	2	0.00
01/04/2022	R214 On 04-August-22	10.97	Put	Bond Future	1597	2	1597	2	0.00
01/04/2022	R214 On 03-November-22			Bond Future	10.91	66.5640	10.9052	66.5640	0.00
01/04/2022	R214 On 03-November-22	11.36	Call	Bond Future	4251	4	4251	4	0.00
01/04/2022	R214 On 03-November-22	11.35	Call	Bond Future	4214	4	4214	4	0.00
01/04/2022	R214 On 03-November-22	11.34	Call	Bond Future	4177	4	4177	4	0.00
01/04/2022	R214 On 03-November-22	11.36	Put	Bond Future	1740	2	1740	2	0.00
01/04/2022	R214 On 03-November-22	11.35	Put	Bond Future	1757	2	1757	2	0.00
01/04/2022	R214 On 03-November-22	11.34	Put	Bond Future	1774	2	1774	2	0.00
01/04/2022	R214 On 02-February-23			Bond Future	11.02	67.7135	11.0209	67.7135	0.00
01/04/2022	R214 On 02-February-23	11.09	Call	Bond Future	3359	3	3359	3	0.00
01/04/2022	R214 On 02-February-23	11.07	Call	Bond Future	3300	3	3300	3	0.00
01/04/2022	R214 On 02-February-23	11.08	Call	Bond Future	3329	3	3329	3	0.00
01/04/2022	R214 On 02-February-23	11.08	Put	Bond Future	3000	3	3000	3	0.00
01/04/2022	R214 On 02-February-23	11.07	Put	Bond Future	3026	3	3026	3	0.00
01/04/2022	R214 On 02-February-23	11.09	Put	Bond Future	2974	3	2974	3	0.00
01/04/2022	R248 On 05-May-22			Bond Future	10.60	85.3867	10.5980	85.3867	193,388.00
01/04/2022	R248 On 05-May-22	11.81	Call	Bond Future	8373	8	8373	8	0.00
01/04/2022	R248 On 05-May-22	11.79	Call	Bond Future	8250	8	8250	8	0.00
01/04/2022	R248 On 05-May-22	11.80	Call	Bond Future	8311	8	8311	8	0.00
01/04/2022	R248 On 05-May-22	11.79	Put	Bond Future	27	0	27	0	0.00
01/04/2022	R248 On 05-May-22	11.81	Put	Bond Future	25	0	25	0	0.00
01/04/2022	R248 On 05-May-22	11.80	Put	Bond Future	26	0	26	0	0.00
01/04/2022	R248 On 04-August-22			Bond Future	10.75	86.4837	10.7507	86.4837	6,533.00
01/04/2022	R248 On 04-August-22	11.00	Call	Bond Future	3666	4	3666	4	0.00
01/04/2022	R248 On 04-August-22	10.40	Call	Bond Future	1451	1	1451	1	0.00
01/04/2022	R248 On 04-August-22	10.90	Call	Bond Future	3232	3	3232	3	1,700.00
01/04/2022	R248 On 04-August-22	9.70	Call	Bond Future	213	0	213	0	0.00
01/04/2022	R248 On 04-August-22	10.98	Call	Bond Future	3578	4	3578	4	0.00
01/04/2022	R248 On 04-August-22	10.99	Call	Bond Future	3622	4	3622	4	0.00
01/04/2022	R248 On 04-August-22	10.20	Call	Bond Future	937	1	937	1	1,700.00
01/04/2022	R248 On 04-August-22	10.40	Put	Bond Future	4104	4	4104	4	0.00
01/04/2022	R248 On 04-August-22	10.99	Put	Bond Future	1892	2	1892	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
01/04/2022	R248 On 04-August-22	10.98	Put	Bond Future	1919	2	1919	2	0.00
01/04/2022	R248 On 04-August-22	9.70	Put	Bond Future	8619	9	8619	9	0.00
01/04/2022	R248 On 04-August-22	10.20	Put	Bond Future	5170	5	5170	5	0.00
01/04/2022	R248 On 04-August-22	10.90	Put	Bond Future	2145	2	2145	2	0.00
01/04/2022	R248 On 04-August-22	11.00	Put	Bond Future	1866	2	1866	2	0.00
01/04/2022	R248 On 03-November-22			Bond Future	10.88	83.3556	10.8796	83.3556	0.00
01/04/2022	R248 On 03-November-22	11.30	Call	Bond Future	5193	5	5193	5	0.00
01/04/2022	R248 On 03-November-22	11.31	Call	Bond Future	5239	5	5239	5	0.00
01/04/2022	R248 On 03-November-22	11.32	Call	Bond Future	5285	5	5285	5	0.00
01/04/2022	R248 On 03-November-22	11.30	Put	Bond Future	2256	2	2256	2	0.00
01/04/2022	R248 On 03-November-22	11.31	Put	Bond Future	2234	2	2234	2	0.00
01/04/2022	R248 On 03-November-22	11.32	Put	Bond Future	2213	2	2213	2	0.00
01/04/2022	R248 On 02-February-23			Bond Future	10.99	84.7953	10.9932	84.7953	0.00
01/04/2022	R248 On 02-February-23	11.06	Call	Bond Future	4215	4	4215	4	0.00
01/04/2022	R248 On 02-February-23	11.07	Call	Bond Future	4252	4	4252	4	0.00
01/04/2022	R248 On 02-February-23	11.08	Call	Bond Future	4290	4	4290	4	0.00
01/04/2022	R248 On 02-February-23	11.08	Put	Bond Future	3680	4	3680	4	0.00
01/04/2022	R248 On 02-February-23	11.07	Put	Bond Future	3712	4	3712	4	0.00
01/04/2022	R248 On 02-February-23	11.06	Put	Bond Future	3744	4	3744	4	0.00