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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2022	2025 On 05-May-22			Bond Future	160.81	160.3313	160.8141	160.3313	118.00
04/05/2022	2025 On 04-August-22			Bond Future	161.33	160.8471	161.3289	160.8471	7,305.00
04/05/2022	2025 On 03-November-22			Bond Future	163.68	163.1970	163.6825	163.1970	0.00
04/05/2022	2025 On 02-February-23			Bond Future	164.78	164.2924	164.7812	164.2924	0.00
04/05/2022	2025 On 04-May-23			Bond Future	167.71	167.2152	167.7097	167.2152	0.00
04/05/2022	2029 On 05-May-22			Bond Future	118.00	117.7259	118.0049	117.7259	1,807.00
04/05/2022	2029 On 04-August-22			Bond Future	119.58	119.3049	119.5824	119.3049	3,915.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2022	2029 On 03-November-22			Bond Future	120.09	119.8090	120.0878	119.8090	0.00
04/05/2022	2029 On 02-February-23			Bond Future	122.12	121.8430	122.1231	121.8430	0.00
04/05/2022	2029 On 04-May-23			Bond Future	123.02	122.7346	123.0172	122.7346	0.00
04/05/2022	2030 On 05-May-22			Bond Future	9.88	91.9170	9.8826	91.9170	53,730.00
04/05/2022	2030 On 05-May-22	7.73	Call	Bond Future	0	0	0	0	200.00
04/05/2022	2030 On 05-May-22	11.04	Call	Bond Future	5526	5	5526	5	0.00
04/05/2022	2030 On 05-May-22	10.19	Call	Bond Future	1512	1	1512	1	0.00
04/05/2022	2030 On 05-May-22	10.20	Call	Bond Future	1560	1	1560	1	0.00
04/05/2022	2030 On 05-May-22	9.35	Call	Bond Future	0	0	0	0	0.00
04/05/2022	2030 On 05-May-22	9.65	Call	Bond Future	0	0	0	0	0.00
04/05/2022	2030 On 05-May-22	8.81	Call	Bond Future	0	0	0	0	200.00
04/05/2022	2030 On 05-May-22	8.89	Call	Bond Future	0	0	0	0	1,800.00
04/05/2022	2030 On 05-May-22	9.60	Call	Bond Future	0	0	0	0	0.00
04/05/2022	2030 On 05-May-22	8.14	Call	Bond Future	0	0	0	0	1,800.00
04/05/2022	2030 On 05-May-22	8.47	Call	Bond Future	0	0	0	0	1,073.00
04/05/2022	2030 On 05-May-22	10.21	Call	Bond Future	1609	1	1609	1	0.00
04/05/2022	2030 On 05-May-22	9.95	Call	Bond Future	377	0	377	0	0.00
04/05/2022	2030 On 05-May-22	9.15	Call	Bond Future	0	0	0	0	7,500.00
04/05/2022	2030 On 05-May-22	9.15	Put	Bond Future	3738	4	3738	4	0.00
04/05/2022	2030 On 05-May-22	9.65	Put	Bond Future	1166	1	1166	1	5,000.00
04/05/2022	2030 On 05-May-22	8.81	Put	Bond Future	5540	6	5540	6	0.00
04/05/2022	2030 On 05-May-22	8.89	Put	Bond Future	5112	5	5112	5	0.00
04/05/2022	2030 On 05-May-22	10.21	Put	Bond Future	0	0	0	0	0.00
04/05/2022	2030 On 05-May-22	8.14	Put	Bond Future	9222	9	9222	9	0.00
04/05/2022	2030 On 05-May-22	9.60	Put	Bond Future	1419	2	1419	2	5,000.00
04/05/2022	2030 On 05-May-22	9.35	Put	Bond Future	2698	3	2698	3	1,073.00
04/05/2022	2030 On 05-May-22	10.20	Put	Bond Future	0	0	0	0	200.00
04/05/2022	2030 On 05-May-22	10.19	Put	Bond Future	0	0	0	0	0.00
04/05/2022	2030 On 05-May-22	11.04	Put	Bond Future	0	0	0	0	1,800.00
04/05/2022	2030 On 05-May-22	9.95	Put	Bond Future	43	0	43	0	1,073.00
04/05/2022	2030 On 05-May-22	7.73	Put	Bond Future	11563	12	11563	12	0.00
04/05/2022	2030 On 05-May-22	8.47	Put	Bond Future	7387	8	7387	8	0.00
04/05/2022	2030 On 04-August-22			Bond Future	10.10	89.1211	10.1040	89.1211	96,429.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2022	2030 On 04-August-22	9.05	Call	Bond Future	116	0	116	0	800.00
04/05/2022	2030 On 04-August-22	9.54	Call	Bond Future	461	0	461	0	0.00
04/05/2022	2030 On 04-August-22	8.30	Call	Bond Future	10	0	10	0	800.00
04/05/2022	2030 On 04-August-22	9.55	Call	Bond Future	472	0	472	0	0.00
04/05/2022	2030 On 04-August-22	9.56	Call	Bond Future	485	0	485	0	0.00
04/05/2022	2030 On 04-August-22	10.95	Call	Bond Future	4287	4	4287	4	0.00
04/05/2022	2030 On 04-August-22	10.95	Put	Bond Future	346	0	346	0	800.00
04/05/2022	2030 On 04-August-22	9.56	Put	Bond Future	3142	3	3142	3	0.00
04/05/2022	2030 On 04-August-22	9.55	Put	Bond Future	3180	3	3180	3	0.00
04/05/2022	2030 On 04-August-22	8.30	Put	Bond Future	9219	9	9219	9	0.00
04/05/2022	2030 On 04-August-22	9.54	Put	Bond Future	3218	3	3218	3	0.00
04/05/2022	2030 On 04-August-22	9.05	Put	Bond Future	5357	6	5357	6	0.00
04/05/2022	2030 On 03-November-22			Bond Future	10.30	90.4037	10.2960	90.4037	18,731.00
04/05/2022	2030 On 03-November-22	10.09	Call	Bond Future	1572	1	1572	1	0.00
04/05/2022	2030 On 03-November-22	10.08	Call	Bond Future	1551	1	1551	1	0.00
04/05/2022	2030 On 03-November-22	10.10	Call	Bond Future	1594	1	1594	1	0.00
04/05/2022	2030 On 03-November-22	10.10	Put	Bond Future	2509	3	2509	3	0.00
04/05/2022	2030 On 03-November-22	10.08	Put	Bond Future	2561	3	2561	3	0.00
04/05/2022	2030 On 03-November-22	10.09	Put	Bond Future	2534	3	2534	3	0.00
04/05/2022	2030 On 02-February-23			Bond Future	10.46	87.9148	10.4647	87.9148	0.00
04/05/2022	2030 On 02-February-23	10.01	Call	Bond Future	1525	1	1525	1	0.00
04/05/2022	2030 On 02-February-23	9.94	Call	Bond Future	1402	1	1402	1	0.00
04/05/2022	2030 On 02-February-23	8.81	Call	Bond Future	273	0	273	0	102.00
04/05/2022	2030 On 02-February-23	9.99	Call	Bond Future	1489	1	1489	1	0.00
04/05/2022	2030 On 02-February-23	10.00	Call	Bond Future	1507	1	1507	1	0.00
04/05/2022	2030 On 02-February-23	9.20	Call	Bond Future	502	0	502	0	0.00
04/05/2022	2030 On 02-February-23	9.80	Call	Bond Future	1172	1	1172	1	0.00
04/05/2022	2030 On 02-February-23	9.66	Call	Bond Future	968	1	968	1	0.00
04/05/2022	2030 On 02-February-23	9.66	Put	Bond Future	4675	5	4675	5	102.00
04/05/2022	2030 On 02-February-23	8.81	Put	Bond Future	8113	8	8113	8	0.00
04/05/2022	2030 On 02-February-23	9.20	Put	Bond Future	6417	7	6417	7	0.00
04/05/2022	2030 On 02-February-23	10.01	Put	Bond Future	3596	4	3596	4	0.00
04/05/2022	2030 On 02-February-23	9.94	Put	Bond Future	3797	4	3797	4	102.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2022	2030 On 02-February-23	9.99	Put	Bond Future	3653	4	3653	4	0.00
04/05/2022	2030 On 02-February-23	10.00	Put	Bond Future	3625	4	3625	4	0.00
04/05/2022	2030 On 02-February-23	9.80	Put	Bond Future	4221	4	4221	4	0.00
04/05/2022	2030 On 04-May-23			Bond Future	10.63	89.4661	10.6333	89.4661	0.00
04/05/2022	2030 On 04-May-23	10.54	Call	Bond Future	2575	2	2575	2	0.00
04/05/2022	2030 On 04-May-23	10.52	Call	Bond Future	2530	2	2530	2	0.00
04/05/2022	2030 On 04-May-23	10.53	Call	Bond Future	2552	2	2552	2	0.00
04/05/2022	2030 On 04-May-23	10.53	Put	Bond Future	3002	3	3002	3	0.00
04/05/2022	2030 On 04-May-23	10.52	Put	Bond Future	3024	3	3024	3	0.00
04/05/2022	2030 On 04-May-23	10.54	Put	Bond Future	2981	3	2981	3	0.00
04/05/2022	2032 On 05-May-22			Bond Future	10.27	88.2430	10.2723	88.2430	79,205.00
04/05/2022	2032 On 05-May-22	9.58	Call	Bond Future	0	0	0	0	780.00
04/05/2022	2032 On 05-May-22	10.18	Call	Bond Future	19	0	19	0	780.00
04/05/2022	2032 On 05-May-22	11.02	Call	Bond Future	4060	4	4060	4	0.00
04/05/2022	2032 On 05-May-22	10.29	Call	Bond Future	219	0	219	0	993.00
04/05/2022	2032 On 05-May-22	11.04	Call	Bond Future	4165	4	4165	4	0.00
04/05/2022	2032 On 05-May-22	11.18	Call	Bond Future	4896	5	4896	5	0.00
04/05/2022	2032 On 05-May-22	10.98	Call	Bond Future	3849	4	3849	4	0.00
04/05/2022	2032 On 05-May-22	11.03	Call	Bond Future	4112	4	4112	4	0.00
04/05/2022	2032 On 05-May-22	11.03	Put	Bond Future	0	0	0	0	0.00
04/05/2022	2032 On 05-May-22	10.98	Put	Bond Future	0	0	0	0	993.00
04/05/2022	2032 On 05-May-22	11.02	Put	Bond Future	0	0	0	0	0.00
04/05/2022	2032 On 05-May-22	11.18	Put	Bond Future	0	0	0	0	780.00
04/05/2022	2032 On 05-May-22	10.29	Put	Bond Future	120	0	120	0	0.00
04/05/2022	2032 On 05-May-22	11.04	Put	Bond Future	0	0	0	0	0.00
04/05/2022	2032 On 05-May-22	10.18	Put	Bond Future	539	1	539	1	0.00
04/05/2022	2032 On 05-May-22	9.58	Put	Bond Future	3998	4	3998	4	0.00
04/05/2022	2032 On 04-August-22			Bond Future	10.47	89.4044	10.4722	89.4044	73,888.00
04/05/2022	2032 On 04-August-22	11.00	Call	Bond Future	3498	3	3498	3	0.00
04/05/2022	2032 On 04-August-22	11.60	Call	Bond Future	6098	6	6098	6	0.00
04/05/2022	2032 On 04-August-22	11.89	Call	Bond Future	7416	7	7416	7	0.00
04/05/2022	2032 On 04-August-22	10.20	Call	Bond Future	979	1	979	1	0.00
04/05/2022	2032 On 04-August-22	10.21	Call	Bond Future	1001	1	1001	1	0.00

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04/05/2022	2032 On 04-August-22	10.10	Call	Bond Future	775	1	775	1	1,300.00
04/05/2022	2032 On 04-August-22	10.22	Call	Bond Future	1023	1	1023	1	0.00
04/05/2022	2032 On 04-August-22	9.40	Call	Bond Future	78	0	78	0	1,300.00
04/05/2022	2032 On 04-August-22	9.72	Call	Bond Future	255	0	255	0	800.00
04/05/2022	2032 On 04-August-22	8.97	Call	Bond Future	16	0	16	0	800.00
04/05/2022	2032 On 04-August-22	8.97	Put	Bond Future	8724	9	8724	9	0.00
04/05/2022	2032 On 04-August-22	9.72	Put	Bond Future	4478	5	4478	5	0.00
04/05/2022	2032 On 04-August-22	9.40	Put	Bond Future	6180	6	6180	6	0.00
04/05/2022	2032 On 04-August-22	10.20	Put	Bond Future	2476	3	2476	3	0.00
04/05/2022	2032 On 04-August-22	10.21	Put	Bond Future	2442	3	2442	3	0.00
04/05/2022	2032 On 04-August-22	10.10	Put	Bond Future	2831	3	2831	3	0.00
04/05/2022	2032 On 04-August-22	10.22	Put	Bond Future	2409	3	2409	3	0.00
04/05/2022	2032 On 04-August-22	11.89	Put	Bond Future	141	0	141	0	0.00
04/05/2022	2032 On 04-August-22	11.60	Put	Bond Future	243	0	243	0	800.00
04/05/2022	2032 On 04-August-22	11.00	Put	Bond Future	690	1	690	1	7,500.00
04/05/2022	2032 On 03-November-22			Bond Future	10.66	86.5392	10.6557	86.5392	85,379.00
04/05/2022	2032 On 03-November-22	12.30	Call	Bond Future	8489	8	8489	8	0.00
04/05/2022	2032 On 03-November-22	10.66	Call	Bond Future	2278	2	2278	2	0.00
04/05/2022	2032 On 03-November-22	10.67	Call	Bond Future	2306	2	2306	2	750.00
04/05/2022	2032 On 03-November-22	10.56	Call	Bond Future	2009	2	2009	2	0.00
04/05/2022	2032 On 03-November-22	10.11	Call	Bond Future	1007	1	1007	1	0.00
04/05/2022	2032 On 03-November-22	9.31	Call	Bond Future	192	0	192	0	180.00
04/05/2022	2032 On 03-November-22	9.46	Call	Bond Future	267	0	267	0	500.00
04/05/2022	2032 On 03-November-22	11.55	Call	Bond Future	5374	5	5374	5	0.00
04/05/2022	2032 On 03-November-22	10.21	Call	Bond Future	1199	1	1199	1	500.00
04/05/2022	2032 On 03-November-22	10.49	Call	Bond Future	1831	2	1831	2	0.00
04/05/2022	2032 On 03-November-22	9.36	Call	Bond Future	214	0	214	0	454.00
04/05/2022	2032 On 03-November-22	9.92	Call	Bond Future	697	1	697	1	750.00
04/05/2022	2032 On 03-November-22	10.16	Call	Bond Future	1100	1	1100	1	0.00
04/05/2022	2032 On 03-November-22	10.16	Put	Bond Future	3775	4	3775	4	180.00
04/05/2022	2032 On 03-November-22	9.31	Put	Bond Future	7714	8	7714	8	0.00
04/05/2022	2032 On 03-November-22	9.92	Put	Bond Future	4706	5	4706	5	0.00
04/05/2022	2032 On 03-November-22	10.11	Put	Bond Future	3957	4	3957	4	454.00

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04/05/2022	2032 On 03-November-22	9.36	Put	Bond Future	7442	8	7442	8	0.00
04/05/2022	2032 On 03-November-22	9.46	Put	Bond Future	6908	7	6908	7	0.00
04/05/2022	2032 On 03-November-22	10.56	Put	Bond Future	2517	3	2517	3	180.00
04/05/2022	2032 On 03-November-22	10.49	Put	Bond Future	2713	3	2713	3	454.00
04/05/2022	2032 On 03-November-22	10.21	Put	Bond Future	3599	4	3599	4	0.00
04/05/2022	2032 On 03-November-22	11.55	Put	Bond Future	814	1	814	1	500.00
04/05/2022	2032 On 03-November-22	10.67	Put	Bond Future	2231	2	2231	2	0.00
04/05/2022	2032 On 03-November-22	10.66	Put	Bond Future	2256	2	2256	2	0.00
04/05/2022	2032 On 03-November-22	12.30	Put	Bond Future	352	0	352	0	750.00
04/05/2022	2032 On 02-February-23			Bond Future	10.82	87.9928	10.8153	87.9928	0.00
04/05/2022	2032 On 02-February-23	11.84	Call	Bond Future	6105	6	6105	6	0.00
04/05/2022	2032 On 02-February-23	12.75	Call	Bond Future	9704	9	9704	9	0.00
04/05/2022	2032 On 02-February-23	10.38	Call	Bond Future	1634	2	1634	2	0.00
04/05/2022	2032 On 02-February-23	10.39	Call	Bond Future	1656	2	1656	2	0.00
04/05/2022	2032 On 02-February-23	10.16	Call	Bond Future	1205	1	1205	1	0.00
04/05/2022	2032 On 02-February-23	9.31	Call	Bond Future	308	0	308	0	454.00
04/05/2022	2032 On 02-February-23	10.22	Call	Bond Future	1315	1	1315	1	500.00
04/05/2022	2032 On 02-February-23	10.50	Call	Bond Future	1900	2	1900	2	0.00
04/05/2022	2032 On 02-February-23	10.67	Call	Bond Future	2310	2	2310	2	750.00
04/05/2022	2032 On 02-February-23	11.69	Call	Bond Future	5540	5	5540	5	0.00
04/05/2022	2032 On 02-February-23	10.40	Call	Bond Future	1677	2	1677	2	0.00
04/05/2022	2032 On 02-February-23	9.92	Call	Bond Future	839	1	839	1	750.00
04/05/2022	2032 On 02-February-23	9.47	Call	Bond Future	410	0	410	0	500.00
04/05/2022	2032 On 02-February-23	9.47	Put	Bond Future	7723	8	7723	8	0.00
04/05/2022	2032 On 02-February-23	9.92	Put	Bond Future	5618	6	5618	6	0.00
04/05/2022	2032 On 02-February-23	10.40	Put	Bond Future	3851	4	3851	4	0.00
04/05/2022	2032 On 02-February-23	11.69	Put	Bond Future	1190	1	1190	1	0.00
04/05/2022	2032 On 02-February-23	10.67	Put	Bond Future	3063	3	3063	3	0.00
04/05/2022	2032 On 02-February-23	10.50	Put	Bond Future	3544	4	3544	4	454.00
04/05/2022	2032 On 02-February-23	10.22	Put	Bond Future	4454	5	4454	5	0.00
04/05/2022	2032 On 02-February-23	9.31	Put	Bond Future	8545	9	8545	9	0.00
04/05/2022	2032 On 02-February-23	10.16	Put	Bond Future	4669	5	4669	5	454.00
04/05/2022	2032 On 02-February-23	10.39	Put	Bond Future	3883	4	3883	4	0.00

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04/05/2022	2032 On 02-February-23	10.38	Put	Bond Future	3915	4	3915	4	0.00
04/05/2022	2032 On 02-February-23	12.75	Put	Bond Future	471	1	471	1	750.00
04/05/2022	2032 On 02-February-23	11.84	Put	Bond Future	1039	1	1039	1	500.00
04/05/2022	2032 On 04-May-23			Bond Future	10.97	85.3867	10.9702	85.3867	0.00
04/05/2022	2032 On 04-May-23	10.88	Call	Bond Future	2795	3	2795	3	0.00
04/05/2022	2032 On 04-May-23	10.87	Call	Bond Future	2770	3	2770	3	0.00
04/05/2022	2032 On 04-May-23	10.89	Call	Bond Future	2821	3	2821	3	0.00
04/05/2022	2032 On 04-May-23	10.89	Put	Bond Future	3224	3	3224	3	0.00
04/05/2022	2032 On 04-May-23	10.87	Put	Bond Future	3274	3	3274	3	0.00
04/05/2022	2032 On 04-May-23	10.88	Put	Bond Future	3249	3	3249	3	0.00
04/05/2022	2033 On 05-May-22			Bond Future	113.98	114.0319	113.9809	114.0319	253.00
04/05/2022	2033 On 04-August-22			Bond Future	115.50	115.5614	115.5046	115.5614	7,414.00
04/05/2022	2033 On 03-November-22			Bond Future	115.87	115.9272	115.8670	115.9272	0.00
04/05/2022	2033 On 02-February-23			Bond Future	117.83	117.8951	117.8306	117.8951	0.00
04/05/2022	2033 On 04-May-23			Bond Future	118.56	118.6313	118.5633	118.6313	0.00
04/05/2022	2037 On 05-May-22			Bond Future	10.80	85.2458	10.7972	85.2458	32,638.00
04/05/2022	2037 On 05-May-22	11.84	Call	Bond Future	6273	6	6273	6	0.00
04/05/2022	2037 On 05-May-22	11.82	Call	Bond Future	6160	6	6160	6	0.00
04/05/2022	2037 On 05-May-22	11.83	Call	Bond Future	6217	6	6217	6	0.00
04/05/2022	2037 On 05-May-22	11.84	Put	Bond Future	0	0	0	0	0.00
04/05/2022	2037 On 05-May-22	11.82	Put	Bond Future	0	0	0	0	0.00
04/05/2022	2037 On 05-May-22	11.83	Put	Bond Future	0	0	0	0	0.00
04/05/2022	2037 On 04-August-22			Bond Future	10.99	82.1118	10.9861	82.1118	129,943.00
04/05/2022	2037 On 04-August-22	10.91	Call	Bond Future	1613	1	1613	1	0.00
04/05/2022	2037 On 04-August-22	11.21	Call	Bond Future	2659	2	2659	2	1,050.00
04/05/2022	2037 On 04-August-22	10.10	Call	Bond Future	170	0	170	0	50.00
04/05/2022	2037 On 04-August-22	11.42	Call	Bond Future	3519	3	3519	3	0.00
04/05/2022	2037 On 04-August-22	11.95	Call	Bond Future	6022	6	6022	6	0.00
04/05/2022	2037 On 04-August-22	10.89	Call	Bond Future	1551	1	1551	1	0.00
04/05/2022	2037 On 04-August-22	10.90	Call	Bond Future	1582	1	1582	1	0.00
04/05/2022	2037 On 04-August-22	10.89	Put	Bond Future	2151	2	2151	2	0.00
04/05/2022	2037 On 04-August-22	11.95	Put	Bond Future	349	0	349	0	1,050.00
04/05/2022	2037 On 04-August-22	10.91	Put	Bond Future	2087	2	2087	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2022	2037 On 04-August-22	11.42	Put	Bond Future	890	1	890	1	50.00
04/05/2022	2037 On 04-August-22	10.10	Put	Bond Future	5951	6	5951	6	0.00
04/05/2022	2037 On 04-August-22	10.90	Put	Bond Future	2119	2	2119	2	50.00
04/05/2022	2037 On 04-August-22	11.21	Put	Bond Future	1287	1	1287	1	0.00
04/05/2022	2037 On 03-November-22			Bond Future	11.15	83.2939	11.1495	83.2939	0.00
04/05/2022	2037 On 03-November-22	11.30	Call	Bond Future	3117	3	3117	3	0.00
04/05/2022	2037 On 03-November-22	11.32	Call	Bond Future	3186	3	3186	3	0.00
04/05/2022	2037 On 03-November-22	11.31	Call	Bond Future	3151	3	3151	3	0.00
04/05/2022	2037 On 03-November-22	11.31	Put	Bond Future	2186	2	2186	2	0.00
04/05/2022	2037 On 03-November-22	11.30	Put	Bond Future	2212	2	2212	2	0.00
04/05/2022	2037 On 03-November-22	11.32	Put	Bond Future	2162	2	2162	2	0.00
04/05/2022	2037 On 02-February-23			Bond Future	11.30	80.4360	11.2954	80.4360	0.00
04/05/2022	2037 On 02-February-23	11.05	Call	Bond Future	2401	2	2401	2	0.00
04/05/2022	2037 On 02-February-23	11.03	Call	Bond Future	2346	2	2346	2	0.00
04/05/2022	2037 On 02-February-23	11.04	Call	Bond Future	2373	2	2373	2	0.00
04/05/2022	2037 On 02-February-23	11.04	Put	Bond Future	3910	4	3910	4	0.00
04/05/2022	2037 On 02-February-23	11.03	Put	Bond Future	3944	4	3944	4	0.00
04/05/2022	2037 On 02-February-23	11.05	Put	Bond Future	3876	4	3876	4	0.00
04/05/2022	2037 On 04-May-23			Bond Future	11.44	81.8566	11.4382	81.8566	0.00
04/05/2022	2037 On 04-May-23	11.32	Call	Bond Future	3228	3	3228	3	0.00
04/05/2022	2037 On 04-May-23	11.30	Call	Bond Future	3171	3	3171	3	0.00
04/05/2022	2037 On 04-May-23	11.31	Call	Bond Future	3199	3	3199	3	0.00
04/05/2022	2037 On 04-May-23	11.31	Put	Bond Future	3950	4	3950	4	0.00
04/05/2022	2037 On 04-May-23	11.30	Put	Bond Future	3980	4	3980	4	0.00
04/05/2022	2037 On 04-May-23	11.32	Put	Bond Future	3920	4	3920	4	0.00
04/05/2022	2038 On 05-May-22			Bond Future	131.79	131.0524	131.7856	131.0524	1,076.00
04/05/2022	2038 On 04-August-22			Bond Future	131.71	130.9711	131.7081	130.9711	6,836.00
04/05/2022	2038 On 03-November-22			Bond Future	133.63	132.8850	133.6298	132.8850	0.00
04/05/2022	2038 On 02-February-23			Bond Future	134.01	133.2570	134.0104	133.2570	0.00
04/05/2022	2038 On 04-May-23			Bond Future	136.39	135.6289	136.3932	135.6289	0.00
04/05/2022	2040 On 05-May-22			Bond Future	10.89	87.3578	10.8921	87.3578	15,991.00
04/05/2022	2040 On 05-May-22	9.82	Call	Bond Future	0	0	0	0	1,200.00
04/05/2022	2040 On 05-May-22	11.91	Call	Bond Future	6572	6	6572	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2022	2040 On 05-May-22	11.90	Call	Bond Future	6511	6	6511	6	0.00
04/05/2022	2040 On 05-May-22	10.57	Call	Bond Future	0	0	0	0	1,200.00
04/05/2022	2040 On 05-May-22	13.04	Call	Bond Future	12966	13	12966	13	0.00
04/05/2022	2040 On 05-May-22	11.92	Call	Bond Future	6632	6	6632	6	0.00
04/05/2022	2040 On 05-May-22	11.92	Put	Bond Future	0	0	0	0	0.00
04/05/2022	2040 On 05-May-22	13.04	Put	Bond Future	0	0	0	0	1,200.00
04/05/2022	2040 On 05-May-22	10.57	Put	Bond Future	2261	3	2261	3	0.00
04/05/2022	2040 On 05-May-22	11.91	Put	Bond Future	0	0	0	0	0.00
04/05/2022	2040 On 05-May-22	11.90	Put	Bond Future	0	0	0	0	0.00
04/05/2022	2040 On 05-May-22	9.82	Put	Bond Future	7900	8	7900	8	0.00
04/05/2022	2040 On 04-August-22			Bond Future	11.07	84.0012	11.0745	84.0012	118,624.00
04/05/2022	2040 On 04-August-22	11.04	Call	Bond Future	1907	2	1907	2	0.00
04/05/2022	2040 On 04-August-22	12.24	Call	Bond Future	7549	7	7549	7	0.00
04/05/2022	2040 On 04-August-22	9.70	Call	Bond Future	31	0	31	0	460.00
04/05/2022	2040 On 04-August-22	10.70	Call	Bond Future	915	1	915	1	460.00
04/05/2022	2040 On 04-August-22	11.03	Call	Bond Future	1873	2	1873	2	0.00
04/05/2022	2040 On 04-August-22	11.05	Call	Bond Future	1941	2	1941	2	0.00
04/05/2022	2040 On 04-August-22	11.05	Put	Bond Future	2106	2	2106	2	0.00
04/05/2022	2040 On 04-August-22	12.24	Put	Bond Future	282	0	282	0	460.00
04/05/2022	2040 On 04-August-22	9.70	Put	Bond Future	10078	10	10078	10	0.00
04/05/2022	2040 On 04-August-22	11.03	Put	Bond Future	2172	2	2172	2	0.00
04/05/2022	2040 On 04-August-22	10.70	Put	Bond Future	3482	4	3482	4	0.00
04/05/2022	2040 On 04-August-22	11.04	Put	Bond Future	2139	2	2139	2	0.00
04/05/2022	2040 On 03-November-22			Bond Future	11.23	85.2106	11.2320	85.2106	30.00
04/05/2022	2040 On 03-November-22	11.41	Call	Bond Future	3418	3	3418	3	0.00
04/05/2022	2040 On 03-November-22	11.39	Call	Bond Future	3343	3	3343	3	0.00
04/05/2022	2040 On 03-November-22	11.40	Call	Bond Future	3380	3	3380	3	0.00
04/05/2022	2040 On 03-November-22	11.41	Put	Bond Future	2266	2	2266	2	0.00
04/05/2022	2040 On 03-November-22	11.39	Put	Bond Future	2319	2	2319	2	0.00
04/05/2022	2040 On 03-November-22	11.40	Put	Bond Future	2292	2	2292	2	0.00
04/05/2022	2040 On 02-February-23			Bond Future	11.37	82.1346	11.3728	82.1346	0.00
04/05/2022	2040 On 02-February-23	11.10	Call	Bond Future	2531	2	2531	2	0.00
04/05/2022	2040 On 02-February-23	11.11	Call	Bond Future	2561	2	2561	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2022	2040 On 02-February-23	11.12	Call	Bond Future	2590	2	2590	2	0.00
04/05/2022	2040 On 02-February-23	11.12	Put	Bond Future	4236	4	4236	4	0.00
04/05/2022	2040 On 02-February-23	11.11	Put	Bond Future	4272	4	4272	4	0.00
04/05/2022	2040 On 02-February-23	11.10	Put	Bond Future	4309	5	4309	5	0.00
04/05/2022	2040 On 04-May-23			Bond Future	11.51	83.5857	11.5102	83.5857	0.00
04/05/2022	2040 On 04-May-23	11.41	Call	Bond Future	3494	3	3494	3	0.00
04/05/2022	2040 On 04-May-23	11.42	Call	Bond Future	3525	3	3525	3	0.00
04/05/2022	2040 On 04-May-23	11.43	Call	Bond Future	3557	3	3557	3	0.00
04/05/2022	2040 On 04-May-23	11.43	Put	Bond Future	4063	4	4063	4	0.00
04/05/2022	2040 On 04-May-23	11.42	Put	Bond Future	4095	4	4095	4	0.00
04/05/2022	2040 On 04-May-23	11.41	Put	Bond Future	4127	4	4127	4	0.00
04/05/2022	2044 On 05-May-22			Bond Future	10.92	84.1627	10.9220	84.1627	36,409.00
04/05/2022	2044 On 05-May-22	11.93	Call	Bond Future	6595	6	6595	6	0.00
04/05/2022	2044 On 05-May-22	11.91	Call	Bond Future	6473	6	6473	6	0.00
04/05/2022	2044 On 05-May-22	11.92	Call	Bond Future	6534	6	6534	6	0.00
04/05/2022	2044 On 05-May-22	11.92	Put	Bond Future	0	0	0	0	0.00
04/05/2022	2044 On 05-May-22	11.91	Put	Bond Future	0	0	0	0	0.00
04/05/2022	2044 On 05-May-22	11.93	Put	Bond Future	0	0	0	0	0.00
04/05/2022	2044 On 04-August-22			Bond Future	11.09	80.8892	11.0949	80.8892	69,148.00
04/05/2022	2044 On 04-August-22	11.10	Call	Bond Future	2079	2	2079	2	0.00
04/05/2022	2044 On 04-August-22	11.08	Call	Bond Future	2007	2	2007	2	0.00
04/05/2022	2044 On 04-August-22	11.09	Call	Bond Future	2043	2	2043	2	0.00
04/05/2022	2044 On 04-August-22	11.09	Put	Bond Future	2076	2	2076	2	0.00
04/05/2022	2044 On 04-August-22	11.08	Put	Bond Future	2109	2	2109	2	0.00
04/05/2022	2044 On 04-August-22	11.10	Put	Bond Future	2044	2	2044	2	0.00
04/05/2022	2044 On 03-November-22			Bond Future	11.24	82.0539	11.2438	82.0539	0.00
04/05/2022	2044 On 03-November-22	11.39	Call	Bond Future	3353	3	3353	3	0.00
04/05/2022	2044 On 03-November-22	11.40	Call	Bond Future	3390	3	3390	3	0.00
04/05/2022	2044 On 03-November-22	11.41	Call	Bond Future	3428	3	3428	3	0.00
04/05/2022	2044 On 03-November-22	11.41	Put	Bond Future	2330	2	2330	2	0.00
04/05/2022	2044 On 03-November-22	11.40	Put	Bond Future	2357	2	2357	2	0.00
04/05/2022	2044 On 03-November-22	11.39	Put	Bond Future	2385	3	2385	3	0.00
04/05/2022	2044 On 02-February-23			Bond Future	11.38	79.0502	11.3766	79.0502	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2022	2044 On 02-February-23	11.16	Call	Bond Future	2738	3	2738	3	0.00
04/05/2022	2044 On 02-February-23	11.14	Call	Bond Future	2676	3	2676	3	0.00
04/05/2022	2044 On 02-February-23	11.15	Call	Bond Future	2707	3	2707	3	0.00
04/05/2022	2044 On 02-February-23	11.15	Put	Bond Future	4214	4	4214	4	0.00
04/05/2022	2044 On 02-February-23	11.14	Put	Bond Future	4251	4	4251	4	0.00
04/05/2022	2044 On 02-February-23	11.16	Put	Bond Future	4177	4	4177	4	0.00
04/05/2022	2044 On 04-May-23			Bond Future	11.51	80.4468	11.5059	80.4468	0.00
04/05/2022	2044 On 04-May-23	11.43	Call	Bond Future	3625	3	3625	3	0.00
04/05/2022	2044 On 04-May-23	11.42	Call	Bond Future	3592	3	3592	3	0.00
04/05/2022	2044 On 04-May-23	11.41	Call	Bond Future	3560	3	3560	3	0.00
04/05/2022	2044 On 04-May-23	11.41	Put	Bond Future	4180	4	4180	4	0.00
04/05/2022	2044 On 04-May-23	11.42	Put	Bond Future	4147	4	4147	4	0.00
04/05/2022	2044 On 04-May-23	11.43	Put	Bond Future	4115	4	4115	4	0.00
04/05/2022	2046 On 05-May-22			Bond Future	119.61	118.5486	119.6131	118.5486	6,004.00
04/05/2022	2046 On 04-August-22			Bond Future	121.21	120.1387	121.2119	120.1387	15,759.00
04/05/2022	2046 On 03-November-22			Bond Future	121.03	119.9474	121.0336	119.9474	1,566.00
04/05/2022	2046 On 02-February-23			Bond Future	123.09	121.9847	123.0860	121.9847	0.00
04/05/2022	2046 On 04-May-23			Bond Future	123.27	122.1514	123.2695	122.1514	0.00
04/05/2022	2050 On 05-May-22			Bond Future	123.89	123.2536	123.8940	123.2536	1,201.00
04/05/2022	2050 On 04-August-22			Bond Future	123.50	122.8613	123.5046	122.8613	10,961.00
04/05/2022	2050 On 03-November-22			Bond Future	125.31	124.6565	125.3064	124.6565	0.00
04/05/2022	2050 On 02-February-23			Bond Future	125.34	124.6801	125.3373	124.6801	0.00
04/05/2022	2050 On 04-May-23			Bond Future	127.57	126.8993	127.5657	126.8993	0.00
04/05/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2022	AL37 On 05-May-22			Index Future	815.36	814.9880	815.3590	814.9880	0.00
04/05/2022	AL37 On 04-August-22			Index Future	825.94	825.5740	825.9370	825.5740	0.00
04/05/2022	AL37 On 03-November-22			Index Future	837.90	837.5380	837.9010	837.5380	0.00
04/05/2022	AL37 On 02-February-23			Index Future	851.89	851.5330	851.8940	851.5330	0.00
04/05/2022	AL37 On 04-May-23			Index Future	866.82	866.4600	866.8220	866.4600	0.00
04/05/2022	AL7T On 05-May-22			Index Future	929.68	927.3550	929.6790	927.3550	0.00
04/05/2022	AL7T On 04-August-22			Index Future	941.74	939.4000	941.7390	939.4000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2022	AL7T On 03-November-22			Index Future	955.38	953.0140	955.3800	953.0140	0.00
04/05/2022	AL7T On 02-February-23			Index Future	971.34	968.9390	971.3360	968.9390	0.00
04/05/2022	AL7T On 04-May-23			Index Future	988.36	985.9240	988.3570	985.9240	0.00
04/05/2022	ALBI On 05-May-22			Index Future	829.25	827.1020	829.2470	827.1020	29.00
04/05/2022	ALBI On 04-August-22			Index Future	840.01	837.8450	840.0050	837.8450	128.00
04/05/2022	ALBI On 03-November-22			Index Future	852.17	849.9870	852.1720	849.9870	0.00
04/05/2022	ALBI On 02-February-23			Index Future	866.40	864.1900	866.4040	864.1900	0.00
04/05/2022	ALBI On 04-May-23			Index Future	881.59	879.3390	881.5860	879.3390	0.00
04/05/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/05/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2022	ES33 On 05-May-22			Bond Future	11.57	75.5007	11.5726	75.5007	0.00
04/05/2022	ES33 On 04-August-22			Bond Future	11.80	76.5134	11.8022	76.5134	350.00
04/05/2022	ES33 On 03-November-22			Bond Future	12.02	73.8495	12.0187	73.8495	0.00
04/05/2022	ES33 On 02-February-23			Bond Future	12.22	75.1069	12.2186	75.1069	0.00
04/05/2022	ES33 On 04-May-23			Bond Future	12.41	72.6582	12.4105	72.6582	0.00
04/05/2022	ES42 On 05-May-22			Bond Future	11.96	73.9360	11.9624	73.9360	0.00
04/05/2022	ES42 On 04-August-22			Bond Future	12.17	74.9277	12.1704	74.9277	4,769.00
04/05/2022	ES42 On 03-November-22			Bond Future	12.37	71.7628	12.3674	71.7628	0.00
04/05/2022	ES42 On 02-February-23			Bond Future	12.54	72.9871	12.5431	72.9871	0.00
04/05/2022	ES42 On 04-May-23			Bond Future	12.72	70.0280	12.7191	70.0280	0.00
04/05/2022	GOVI On 05-May-22			GOVI	817.84	815.7120	817.8370	815.7120	2.00
04/05/2022	GOVI On 05-May-22	788.23	Call	GOVI	296070	27	296070	27	0.00
04/05/2022	GOVI On 05-May-22	788.24	Call	GOVI	295970	27	295970	27	0.00
04/05/2022	GOVI On 05-May-22	788.25	Call	GOVI	295870	27	295870	27	0.00
04/05/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
04/05/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
04/05/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
04/05/2022	GOVI On 04-August-22			GOVI	828.45	826.3070	828.4470	826.3070	1,112.00
04/05/2022	GOVI On 04-August-22	819.26	Call	GOVI	91870	7	91870	7	0.00
04/05/2022	GOVI On 04-August-22	819.27	Call	GOVI	91770	7	91770	7	0.00
04/05/2022	GOVI On 04-August-22	819.28	Call	GOVI	91670	7	91670	7	0.00
04/05/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
04/05/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
04/05/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
04/05/2022	GOVI On 03-November-22			GOVI	840.45	838.2820	840.4470	838.2820	0.00
04/05/2022	GOVI On 03-November-22	820.43	Call	GOVI	200170	18	200170	18	0.00
04/05/2022	GOVI On 03-November-22	820.41	Call	GOVI	200370	18	200370	18	0.00
04/05/2022	GOVI On 03-November-22	820.42	Call	GOVI	200270	18	200270	18	0.00
04/05/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
04/05/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
04/05/2022	GOVI On 02-February-23			GOVI	854.48	852.2900	854.4830	852.2900	0.00
04/05/2022	GOVI On 02-February-23	850.84	Call	GOVI	36430	1	36430	1	0.00
04/05/2022	GOVI On 02-February-23	850.82	Call	GOVI	36630	1	36630	1	0.00
04/05/2022	GOVI On 02-February-23	850.83	Call	GOVI	36530	1	36530	1	0.00
04/05/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
04/05/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
04/05/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
04/05/2022	GOVI On 04-May-23			GOVI	869.46	867.2300	869.4570	867.2300	0.00
04/05/2022	GOVI On 04-May-23	852.88	Call	GOVI	165770	14	165770	14	0.00
04/05/2022	GOVI On 04-May-23	852.87	Call	GOVI	165870	14	165870	14	0.00
04/05/2022	GOVI On 04-May-23	852.86	Call	GOVI	165970	14	165970	14	0.00
04/05/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
04/05/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
04/05/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
04/05/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/05/2022	IGOV On 05-May-22			Index Future	318.86	317.7580	318.8590	317.7580	15.00
04/05/2022	IGOV On 04-August-22			Index Future	323.08	321.9650	323.0750	321.9650	482.00
04/05/2022	IGOV On 03-November-22			Index Future	327.83	326.7090	327.8340	326.7090	16.00
04/05/2022	IGOV On 02-February-23			Index Future	333.39	332.2440	333.3850	332.2440	0.00
04/05/2022	IGOV On 04-May-23			Index Future	339.30	338.1430	339.3030	338.1430	0.00
04/05/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
04/05/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
04/05/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
04/05/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
04/05/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
04/05/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
04/05/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
04/05/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
04/05/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
04/05/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
04/05/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
04/05/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
04/05/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
04/05/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
04/05/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
04/05/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
04/05/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/05/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/05/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.42	95.4450	4.4200	95.4450	0.00
04/05/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.87	95.0450	4.8650	95.0450	0.00
04/05/2022	JBAF On 20-July-22			Jibar Tradeable Future	4.99	94.9500	4.9850	94.9500	0.00
04/05/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.39	94.5600	5.3850	94.5600	0.00
04/05/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.49	94.4500	5.4850	94.4500	0.00
04/05/2022	JBAF On 19-October-22			Jibar Tradeable Future	5.88	94.1400	5.8800	94.1400	0.00
04/05/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.33	93.6350	6.3250	93.6350	68.00
04/05/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.75	93.2400	6.7500	93.2400	0.00
04/05/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.25	92.8850	7.2450	92.8850	0.00
04/05/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.41	92.5850	7.4050	92.5850	75.00
04/05/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.51	92.4700	7.5050	92.4700	172.00
04/05/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.68	92.2800	7.6750	92.2800	0.00
04/05/2022	R023 On 05-May-22			Bond Future	5.45	103.2465	5.4527	103.2465	13,640.00
04/05/2022	R023 On 05-May-22	6.29	Call	Bond Future	660	1	660	1	0.00
04/05/2022	R023 On 05-May-22	6.30	Call	Bond Future	668	1	668	1	0.00
04/05/2022	R023 On 05-May-22	6.31	Call	Bond Future	676	1	676	1	0.00
04/05/2022	R023 On 05-May-22	6.31	Put	Bond Future	0	0	0	0	0.00
04/05/2022	R023 On 05-May-22	6.30	Put	Bond Future	0	0	0	0	0.00
04/05/2022	R023 On 05-May-22	6.29	Put	Bond Future	0	0	0	0	0.00
04/05/2022	R023 On 04-August-22			Bond Future	5.53	104.6054	5.5327	104.6054	22,183.00
04/05/2022	R023 On 04-August-22	6.03	Call	Bond Future	330	0	330	0	0.00
04/05/2022	R023 On 04-August-22	6.04	Call	Bond Future	334	0	334	0	0.00
04/05/2022	R023 On 04-August-22	6.05	Call	Bond Future	338	0	338	0	0.00
04/05/2022	R023 On 04-August-22	6.05	Put	Bond Future	56	0	56	0	0.00
04/05/2022	R023 On 04-August-22	6.04	Put	Bond Future	57	0	57	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2022	R023 On 04-August-22	6.03	Put	Bond Future	58	0	58	0	0.00
04/05/2022	R023 On 03-November-22			Bond Future	5.30	102.1924	5.3006	102.1924	0.00
04/05/2022	R023 On 03-November-22	6.27	Call	Bond Future	326	0	326	0	0.00
04/05/2022	R023 On 03-November-22	6.25	Call	Bond Future	321	0	321	0	0.00
04/05/2022	R023 On 03-November-22	6.26	Call	Bond Future	324	0	324	0	0.00
04/05/2022	R023 On 03-November-22	6.26	Put	Bond Future	29	0	29	0	0.00
04/05/2022	R023 On 03-November-22	6.25	Put	Bond Future	29	0	29	0	0.00
04/05/2022	R023 On 03-November-22	6.27	Put	Bond Future	28	0	28	0	0.00
04/05/2022	R035 On 05-May-22			Bond Future	10.65	89.1239	10.6472	89.1239	57,764.00
04/05/2022	R035 On 05-May-22	10.82	Call	Bond Future	1081	1	1081	1	0.00
04/05/2022	R035 On 05-May-22	12.64	Call	Bond Future	11356	11	11356	11	0.00
04/05/2022	R035 On 05-May-22	11.65	Call	Bond Future	6000	6	6000	6	0.00
04/05/2022	R035 On 05-May-22	10.72	Call	Bond Future	505	0	505	0	0.00
04/05/2022	R035 On 05-May-22	11.63	Call	Bond Future	5886	6	5886	6	0.00
04/05/2022	R035 On 05-May-22	11.64	Call	Bond Future	5943	6	5943	6	0.00
04/05/2022	R035 On 05-May-22	11.64	Put	Bond Future	0	0	0	0	0.00
04/05/2022	R035 On 05-May-22	10.72	Put	Bond Future	49	0	49	0	0.00
04/05/2022	R035 On 05-May-22	11.63	Put	Bond Future	0	0	0	0	0.00
04/05/2022	R035 On 05-May-22	11.65	Put	Bond Future	0	0	0	0	0.00
04/05/2022	R035 On 05-May-22	12.64	Put	Bond Future	0	0	0	0	0.00
04/05/2022	R035 On 05-May-22	10.82	Put	Bond Future	3	0	3	0	0.00
04/05/2022	R035 On 04-August-22			Bond Future	10.84	90.2969	10.8376	90.2969	131,548.00
04/05/2022	R035 On 04-August-22	10.74	Call	Bond Future	1551	1	1551	1	0.00
04/05/2022	R035 On 04-August-22	11.13	Call	Bond Future	2907	3	2907	3	0.00
04/05/2022	R035 On 04-August-22	12.18	Call	Bond Future	7873	8	7873	8	0.00
04/05/2022	R035 On 04-August-22	10.53	Call	Bond Future	989	1	989	1	400.00
04/05/2022	R035 On 04-August-22	10.64	Call	Bond Future	1266	1	1266	1	0.00
04/05/2022	R035 On 04-August-22	9.84	Call	Bond Future	113	0	113	0	100.00
04/05/2022	R035 On 04-August-22	10.72	Call	Bond Future	1492	1	1492	1	0.00
04/05/2022	R035 On 04-August-22	10.73	Call	Bond Future	1521	1	1521	1	0.00
04/05/2022	R035 On 04-August-22	9.53	Call	Bond Future	38	0	38	0	400.00
04/05/2022	R035 On 04-August-22	9.53	Put	Bond Future	8599	9	8599	9	0.00
04/05/2022	R035 On 04-August-22	10.73	Put	Bond Future	2184	2	2184	2	0.00

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04/05/2022	R035 On 04-August-22	10.72	Put	Bond Future	2216	2	2216	2	0.00
04/05/2022	R035 On 04-August-22	9.84	Put	Bond Future	6540	7	6540	7	0.00
04/05/2022	R035 On 04-August-22	10.53	Put	Bond Future	2902	3	2902	3	0.00
04/05/2022	R035 On 04-August-22	10.64	Put	Bond Future	2488	3	2488	3	100.00
04/05/2022	R035 On 04-August-22	11.13	Put	Bond Future	1142	1	1142	1	100.00
04/05/2022	R035 On 04-August-22	12.18	Put	Bond Future	182	0	182	0	400.00
04/05/2022	R035 On 04-August-22	10.74	Put	Bond Future	2152	2	2152	2	0.00
04/05/2022	R035 On 03-November-22			Bond Future	11.01	87.1100	11.0131	87.1100	130.00
04/05/2022	R035 On 03-November-22	11.14	Call	Bond Future	2950	3	2950	3	0.00
04/05/2022	R035 On 03-November-22	11.13	Call	Bond Future	2916	3	2916	3	0.00
04/05/2022	R035 On 03-November-22	10.30	Call	Bond Future	776	1	776	1	1,000.00
04/05/2022	R035 On 03-November-22	9.82	Call	Bond Future	293	0	293	0	582.00
04/05/2022	R035 On 03-November-22	11.05	Call	Bond Future	2654	2	2654	2	1,000.00
04/05/2022	R035 On 03-November-22	10.57	Call	Bond Future	1314	1	1314	1	0.00
04/05/2022	R035 On 03-November-22	11.15	Call	Bond Future	2984	3	2984	3	0.00
04/05/2022	R035 On 03-November-22	12.68	Call	Bond Future	9559	9	9559	9	0.00
04/05/2022	R035 On 03-November-22	10.99	Call	Bond Future	2464	2	2464	2	0.00
04/05/2022	R035 On 03-November-22	10.99	Put	Bond Future	2602	3	2602	3	582.00
04/05/2022	R035 On 03-November-22	12.68	Put	Bond Future	380	0	380	0	1,000.00
04/05/2022	R035 On 03-November-22	11.15	Put	Bond Future	2172	2	2172	2	0.00
04/05/2022	R035 On 03-November-22	10.57	Put	Bond Future	4018	4	4018	4	582.00
04/05/2022	R035 On 03-November-22	9.82	Put	Bond Future	7856	8	7856	8	0.00
04/05/2022	R035 On 03-November-22	10.30	Put	Bond Future	5187	5	5187	5	0.00
04/05/2022	R035 On 03-November-22	11.13	Put	Bond Future	2222	2	2222	2	0.00
04/05/2022	R035 On 03-November-22	11.14	Put	Bond Future	2197	2	2197	2	0.00
04/05/2022	R035 On 03-November-22	11.05	Put	Bond Future	2434	3	2434	3	0.00
04/05/2022	R035 On 02-February-23			Bond Future	11.17	88.5723	11.1703	88.5723	0.00
04/05/2022	R035 On 02-February-23	11.05	Call	Bond Future	2732	3	2732	3	1,000.00
04/05/2022	R035 On 02-February-23	11.06	Call	Bond Future	2760	3	2760	3	0.00
04/05/2022	R035 On 02-February-23	10.30	Call	Bond Future	998	1	998	1	1,000.00
04/05/2022	R035 On 02-February-23	13.22	Call	Bond Future	11365	11	11365	11	0.00
04/05/2022	R035 On 02-February-23	10.86	Call	Bond Future	2209	2	2209	2	0.00
04/05/2022	R035 On 02-February-23	10.87	Call	Bond Future	2235	2	2235	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2022	R035 On 02-February-23	10.88	Call	Bond Future	2261	2	2261	2	0.00
04/05/2022	R035 On 02-February-23	9.81	Call	Bond Future	445	0	445	0	582.00
04/05/2022	R035 On 02-February-23	10.66	Call	Bond Future	1716	2	1716	2	0.00
04/05/2022	R035 On 02-February-23	10.66	Put	Bond Future	4765	5	4765	5	582.00
04/05/2022	R035 On 02-February-23	9.81	Put	Bond Future	8926	9	8926	9	0.00
04/05/2022	R035 On 02-February-23	10.30	Put	Bond Future	6293	7	6293	7	0.00
04/05/2022	R035 On 02-February-23	10.88	Put	Bond Future	3977	4	3977	4	0.00
04/05/2022	R035 On 02-February-23	13.22	Put	Bond Future	524	1	524	1	1,000.00
04/05/2022	R035 On 02-February-23	10.87	Put	Bond Future	4011	4	4011	4	0.00
04/05/2022	R035 On 02-February-23	10.86	Put	Bond Future	4045	4	4045	4	0.00
04/05/2022	R035 On 02-February-23	11.06	Put	Bond Future	3406	4	3406	4	582.00
04/05/2022	R035 On 02-February-23	11.05	Put	Bond Future	3437	4	3437	4	0.00
04/05/2022	R035 On 04-May-23			Bond Future	11.32	85.6380	11.3151	85.6380	0.00
04/05/2022	R035 On 04-May-23	11.22	Call	Bond Future	3187	3	3187	3	0.00
04/05/2022	R035 On 04-May-23	11.20	Call	Bond Future	3130	3	3130	3	0.00
04/05/2022	R035 On 04-May-23	11.21	Call	Bond Future	3158	3	3158	3	0.00
04/05/2022	R035 On 04-May-23	11.22	Put	Bond Future	3731	4	3731	4	0.00
04/05/2022	R035 On 04-May-23	11.20	Put	Bond Future	3790	4	3790	4	0.00
04/05/2022	R035 On 04-May-23	11.21	Put	Bond Future	3760	4	3760	4	0.00
04/05/2022	R186 On 05-May-22			Bond Future	8.31	112.1908	8.3128	112.1908	35,023.00
04/05/2022	R186 On 05-May-22	6.73	Call	Bond Future	0	0	0	0	3,600.00
04/05/2022	R186 On 05-May-22	8.64	Call	Bond Future	1287	1	1287	1	0.00
04/05/2022	R186 On 05-May-22	8.94	Call	Bond Future	2450	2	2450	2	0.00
04/05/2022	R186 On 05-May-22	8.31	Call	Bond Future	117	0	117	0	0.00
04/05/2022	R186 On 05-May-22	8.35	Call	Bond Future	211	0	211	0	454.00
04/05/2022	R186 On 05-May-22	8.30	Call	Bond Future	99	0	99	0	0.00
04/05/2022	R186 On 05-May-22	7.88	Call	Bond Future	0	0	0	0	435.00
04/05/2022	R186 On 05-May-22	7.28	Call	Bond Future	0	0	0	0	435.00
04/05/2022	R186 On 05-May-22	7.48	Call	Bond Future	0	0	0	0	3,600.00
04/05/2022	R186 On 05-May-22	9.18	Call	Bond Future	3369	3	3369	3	0.00
04/05/2022	R186 On 05-May-22	8.32	Call	Bond Future	138	0	138	0	0.00
04/05/2022	R186 On 05-May-22	8.14	Call	Bond Future	1	0	1	0	454.00
04/05/2022	R186 On 05-May-22	8.14	Put	Bond Future	689	1	689	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2022	R186 On 05-May-22	8.32	Put	Bond Future	109	0	109	0	0.00
04/05/2022	R186 On 05-May-22	9.18	Put	Bond Future	0	0	0	0	454.00
04/05/2022	R186 On 05-May-22	7.48	Put	Bond Future	3364	3	3364	3	0.00
04/05/2022	R186 On 05-May-22	7.28	Put	Bond Future	4191	4	4191	4	0.00
04/05/2022	R186 On 05-May-22	7.88	Put	Bond Future	1732	2	1732	2	0.00
04/05/2022	R186 On 05-May-22	8.30	Put	Bond Future	150	0	150	0	0.00
04/05/2022	R186 On 05-May-22	8.35	Put	Bond Future	64	0	64	0	0.00
04/05/2022	R186 On 05-May-22	8.31	Put	Bond Future	128	0	128	0	0.00
04/05/2022	R186 On 05-May-22	8.94	Put	Bond Future	0	0	0	0	454.00
04/05/2022	R186 On 05-May-22	8.64	Put	Bond Future	0	0	0	0	4,035.00
04/05/2022	R186 On 05-May-22	6.73	Put	Bond Future	6506	7	6506	7	0.00
04/05/2022	R186 On 04-August-22			Bond Future	8.53	108.3801	8.5349	108.3801	78,042.00
04/05/2022	R186 On 04-August-22	8.14	Call	Bond Future	546	1	546	1	0.00
04/05/2022	R186 On 04-August-22	6.96	Call	Bond Future	12	0	12	0	3,600.00
04/05/2022	R186 On 04-August-22	8.13	Call	Bond Future	534	1	534	1	0.00
04/05/2022	R186 On 04-August-22	8.15	Call	Bond Future	559	1	559	1	0.00
04/05/2022	R186 On 04-August-22	9.78	Call	Bond Future	4656	5	4656	5	0.00
04/05/2022	R186 On 04-August-22	7.96	Call	Bond Future	349	0	349	0	3,600.00
04/05/2022	R186 On 04-August-22	9.78	Put	Bond Future	126	0	126	0	3,600.00
04/05/2022	R186 On 04-August-22	8.15	Put	Bond Future	2010	2	2010	2	0.00
04/05/2022	R186 On 04-August-22	8.13	Put	Bond Future	2061	2	2061	2	0.00
04/05/2022	R186 On 04-August-22	6.96	Put	Bond Future	6107	6	6107	6	0.00
04/05/2022	R186 On 04-August-22	7.96	Put	Bond Future	2525	3	2525	3	0.00
04/05/2022	R186 On 04-August-22	8.14	Put	Bond Future	2035	2	2035	2	0.00
04/05/2022	R186 On 03-November-22			Bond Future	8.73	109.9386	8.7311	109.9386	11,129.00
04/05/2022	R186 On 03-November-22	8.55	Call	Bond Future	1270	1	1270	1	0.00
04/05/2022	R186 On 03-November-22	8.53	Call	Bond Future	1236	1	1236	1	0.00
04/05/2022	R186 On 03-November-22	8.54	Call	Bond Future	1253	1	1253	1	0.00
04/05/2022	R186 On 03-November-22	8.54	Put	Bond Future	1930	2	1930	2	0.00
04/05/2022	R186 On 03-November-22	8.53	Put	Bond Future	1949	2	1949	2	0.00
04/05/2022	R186 On 03-November-22	8.55	Put	Bond Future	1911	2	1911	2	0.00
04/05/2022	R186 On 02-February-23			Bond Future	8.88	106.4888	8.8848	106.4888	0.00
04/05/2022	R186 On 02-February-23	8.34	Call	Bond Future	938	1	938	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2022	R186 On 02-February-23	8.32	Call	Bond Future	909	1	909	1	0.00
04/05/2022	R186 On 02-February-23	8.33	Call	Bond Future	923	1	923	1	0.00
04/05/2022	R186 On 02-February-23	8.33	Put	Bond Future	2785	3	2785	3	0.00
04/05/2022	R186 On 02-February-23	8.32	Put	Bond Future	2805	3	2805	3	0.00
04/05/2022	R186 On 02-February-23	8.34	Put	Bond Future	2766	3	2766	3	0.00
04/05/2022	R186 On 04-May-23			Bond Future	9.03	108.3660	9.0337	108.3660	0.00
04/05/2022	R186 On 04-May-23	8.82	Call	Bond Future	1755	2	1755	2	0.00
04/05/2022	R186 On 04-May-23	8.83	Call	Bond Future	1770	2	1770	2	0.00
04/05/2022	R186 On 04-May-23	8.84	Call	Bond Future	1785	2	1785	2	0.00
04/05/2022	R186 On 04-May-23	8.83	Put	Bond Future	2407	2	2407	2	0.00
04/05/2022	R186 On 04-May-23	8.84	Put	Bond Future	2391	2	2391	2	0.00
04/05/2022	R186 On 04-May-23	8.82	Put	Bond Future	2423	2	2423	2	0.00
04/05/2022	R197 On 05-May-22			Bond Future	330.32	330.1269	330.3218	330.1269	608.00
04/05/2022	R197 On 04-August-22			Bond Future	326.28	326.0987	326.2809	326.0987	395.00
04/05/2022	R197 On 03-November-22			Bond Future	331.04	330.8629	331.0406	330.8629	0.00
04/05/2022	R197 On 02-February-23			Bond Future	327.96	327.7914	327.9618	327.7914	0.00
04/05/2022	R197 On 04-May-23			Bond Future	333.80	333.6287	333.7960	333.6287	0.00
04/05/2022	R202 On 05-May-22			Bond Future	252.44	251.3800	252.4433	251.3800	786.00
04/05/2022	R202 On 04-August-22			Bond Future	251.33	250.2602	251.3260	250.2602	6,519.00
04/05/2022	R202 On 03-November-22			Bond Future	254.99	253.9158	254.9920	253.9158	0.00
04/05/2022	R202 On 02-February-23			Bond Future	254.70	253.6105	254.6972	253.6105	0.00
04/05/2022	R202 On 04-May-23			Bond Future	259.22	258.1237	259.2249	258.1237	0.00
04/05/2022	R209 On 05-May-22			Bond Future	10.62	69.0317	10.6220	69.0317	12,030.00
04/05/2022	R209 On 05-May-22	11.45	Call	Bond Future	4359	4	4359	4	0.00
04/05/2022	R209 On 05-May-22	12.00	Call	Bond Future	7040	7	7040	7	0.00
04/05/2022	R209 On 05-May-22	9.50	Call	Bond Future	0	0	0	0	2,975.00
04/05/2022	R209 On 05-May-22	9.75	Call	Bond Future	0	0	0	0	5,025.00
04/05/2022	R209 On 05-May-22	10.25	Call	Bond Future	0	0	0	0	0.00
04/05/2022	R209 On 05-May-22	10.75	Call	Bond Future	711	1	711	1	0.00
04/05/2022	R209 On 05-May-22	11.43	Call	Bond Future	4259	4	4259	4	0.00
04/05/2022	R209 On 05-May-22	11.44	Call	Bond Future	4309	4	4309	4	0.00
04/05/2022	R209 On 05-May-22	11.44	Put	Bond Future	0	0	0	0	0.00
04/05/2022	R209 On 05-May-22	11.43	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2022	R209 On 05-May-22	10.75	Put	Bond Future	10	0	10	0	1,050.00
04/05/2022	R209 On 05-May-22	10.25	Put	Bond Future	2095	2	2095	2	7,500.00
04/05/2022	R209 On 05-May-22	9.75	Put	Bond Future	5055	5	5055	5	0.00
04/05/2022	R209 On 05-May-22	9.50	Put	Bond Future	6600	7	6600	7	0.00
04/05/2022	R209 On 05-May-22	12.00	Put	Bond Future	0	0	0	0	8,550.00
04/05/2022	R209 On 05-May-22	11.45	Put	Bond Future	0	0	0	0	0.00
04/05/2022	R209 On 04-August-22			Bond Future	10.79	69.9403	10.7907	69.9403	13,583.00
04/05/2022	R209 On 04-August-22	10.59	Call	Bond Future	1080	1	1080	1	0.00
04/05/2022	R209 On 04-August-22	10.57	Call	Bond Future	1033	1	1033	1	0.00
04/05/2022	R209 On 04-August-22	10.58	Call	Bond Future	1056	1	1056	1	0.00
04/05/2022	R209 On 04-August-22	10.58	Put	Bond Future	2205	2	2205	2	0.00
04/05/2022	R209 On 04-August-22	10.57	Put	Bond Future	2237	2	2237	2	0.00
04/05/2022	R209 On 04-August-22	10.59	Put	Bond Future	2173	2	2173	2	0.00
04/05/2022	R209 On 03-November-22			Bond Future	10.94	67.8014	10.9445	67.8014	4,135.00
04/05/2022	R209 On 03-November-22	11.50	Call	Bond Future	4033	4	4033	4	0.00
04/05/2022	R209 On 03-November-22	11.00	Call	Bond Future	2408	2	2408	2	0.00
04/05/2022	R209 On 03-November-22	11.01	Call	Bond Future	2437	2	2437	2	0.00
04/05/2022	R209 On 03-November-22	11.02	Call	Bond Future	2465	2	2465	2	0.00
04/05/2022	R209 On 03-November-22	10.00	Call	Bond Future	419	0	419	0	0.00
04/05/2022	R209 On 03-November-22	10.50	Call	Bond Future	1190	1	1190	1	0.00
04/05/2022	R209 On 03-November-22	11.03	Call	Bond Future	2494	2	2494	2	0.00
04/05/2022	R209 On 03-November-22	9.25	Call	Bond Future	71	0	71	0	9,500.00
04/05/2022	R209 On 03-November-22	9.50	Call	Bond Future	136	0	136	0	0.00
04/05/2022	R209 On 03-November-22	9.50	Put	Bond Future	8397	9	8397	9	0.00
04/05/2022	R209 On 03-November-22	10.50	Put	Bond Future	3593	4	3593	4	0.00
04/05/2022	R209 On 03-November-22	9.25	Put	Bond Future	9901	10	9901	10	0.00
04/05/2022	R209 On 03-November-22	11.03	Put	Bond Future	2046	2	2046	2	0.00
04/05/2022	R209 On 03-November-22	10.00	Put	Bond Future	5669	6	5669	6	9,500.00
04/05/2022	R209 On 03-November-22	11.02	Put	Bond Future	2069	2	2069	2	0.00
04/05/2022	R209 On 03-November-22	11.01	Put	Bond Future	2093	2	2093	2	0.00
04/05/2022	R209 On 03-November-22	11.00	Put	Bond Future	2116	2	2116	2	9,500.00
04/05/2022	R209 On 03-November-22	11.50	Put	Bond Future	1190	1	1190	1	0.00
04/05/2022	R209 On 02-February-23			Bond Future	11.08	68.9401	11.0781	68.9401	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2022	R209 On 02-February-23	10.80	Call	Bond Future	1982	2	1982	2	0.00
04/05/2022	R209 On 02-February-23	10.79	Call	Bond Future	1958	2	1958	2	0.00
04/05/2022	R209 On 02-February-23	10.78	Call	Bond Future	1935	2	1935	2	0.00
04/05/2022	R209 On 02-February-23	10.80	Put	Bond Future	3443	4	3443	4	0.00
04/05/2022	R209 On 02-February-23	10.78	Put	Bond Future	3503	4	3503	4	0.00
04/05/2022	R209 On 02-February-23	10.79	Put	Bond Future	3473	4	3473	4	0.00
04/05/2022	R209 On 04-May-23			Bond Future	11.21	67.0057	11.2064	67.0057	0.00
04/05/2022	R209 On 04-May-23	11.11	Call	Bond Future	2827	3	2827	3	0.00
04/05/2022	R209 On 04-May-23	11.10	Call	Bond Future	2802	3	2802	3	0.00
04/05/2022	R209 On 04-May-23	11.09	Call	Bond Future	2777	3	2777	3	0.00
04/05/2022	R209 On 04-May-23	11.09	Put	Bond Future	3372	4	3372	4	0.00
04/05/2022	R209 On 04-May-23	11.10	Put	Bond Future	3346	3	3346	3	0.00
04/05/2022	R209 On 04-May-23	11.11	Put	Bond Future	3319	3	3319	3	0.00
04/05/2022	R210 On 05-May-22			Bond Future	220.14	219.6958	220.1443	219.6958	972.00
04/05/2022	R210 On 04-August-22			Bond Future	223.09	222.6426	223.0871	222.6426	1,025.00
04/05/2022	R210 On 03-November-22			Bond Future	223.39	222.9444	223.3905	222.9444	0.00
04/05/2022	R210 On 02-February-23			Bond Future	227.18	226.7303	227.1776	226.7303	0.00
04/05/2022	R210 On 04-May-23			Bond Future	228.18	227.7258	228.1764	227.7258	0.00
04/05/2022	R213 On 05-May-22			Bond Future	10.13	83.1231	10.1324	83.1231	21,678.00
04/05/2022	R213 On 05-May-22	10.65	Call	Bond Future	2561	2	2561	2	0.00
04/05/2022	R213 On 05-May-22	10.64	Call	Bond Future	2513	2	2513	2	0.00
04/05/2022	R213 On 05-May-22	10.63	Call	Bond Future	2464	2	2464	2	0.00
04/05/2022	R213 On 05-May-22	10.65	Put	Bond Future	0	0	0	0	0.00
04/05/2022	R213 On 05-May-22	10.64	Put	Bond Future	0	0	0	0	0.00
04/05/2022	R213 On 05-May-22	10.63	Put	Bond Future	0	0	0	0	0.00
04/05/2022	R213 On 04-August-22			Bond Future	10.33	84.2172	10.3334	84.2172	26,534.00
04/05/2022	R213 On 04-August-22	9.90	Call	Bond Future	616	1	616	1	0.00
04/05/2022	R213 On 04-August-22	9.88	Call	Bond Future	586	1	586	1	0.00
04/05/2022	R213 On 04-August-22	9.89	Call	Bond Future	601	1	601	1	0.00
04/05/2022	R213 On 04-August-22	9.90	Put	Bond Future	2774	3	2774	3	0.00
04/05/2022	R213 On 04-August-22	9.88	Put	Bond Future	2846	3	2846	3	0.00
04/05/2022	R213 On 04-August-22	9.89	Put	Bond Future	2810	3	2810	3	0.00
04/05/2022	R213 On 03-November-22			Bond Future	10.52	81.8902	10.5196	81.8902	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2022	R213 On 03-November-22	10.40	Call	Bond Future	1775	2	1775	2	0.00
04/05/2022	R213 On 03-November-22	9.98	Call	Bond Future	946	1	946	1	0.00
04/05/2022	R213 On 03-November-22	10.19	Call	Bond Future	1325	1	1325	1	0.00
04/05/2022	R213 On 03-November-22	9.13	Call	Bond Future	192	0	192	0	200.00
04/05/2022	R213 On 03-November-22	9.84	Call	Bond Future	736	1	736	1	0.00
04/05/2022	R213 On 03-November-22	10.38	Call	Bond Future	1729	2	1729	2	0.00
04/05/2022	R213 On 03-November-22	10.39	Call	Bond Future	1752	2	1752	2	0.00
04/05/2022	R213 On 03-November-22	10.37	Call	Bond Future	1707	2	1707	2	0.00
04/05/2022	R213 On 03-November-22	9.19	Call	Bond Future	217	0	217	0	476.00
04/05/2022	R213 On 03-November-22	9.19	Put	Bond Future	6869	7	6869	7	0.00
04/05/2022	R213 On 03-November-22	10.37	Put	Bond Future	2422	3	2422	3	200.00
04/05/2022	R213 On 03-November-22	10.39	Put	Bond Future	2372	3	2372	3	0.00
04/05/2022	R213 On 03-November-22	10.38	Put	Bond Future	2397	3	2397	3	0.00
04/05/2022	R213 On 03-November-22	9.84	Put	Bond Future	4052	4	4052	4	476.00
04/05/2022	R213 On 03-November-22	9.13	Put	Bond Future	7160	7	7160	7	0.00
04/05/2022	R213 On 03-November-22	10.19	Put	Bond Future	2912	3	2912	3	476.00
04/05/2022	R213 On 03-November-22	9.98	Put	Bond Future	3565	4	3565	4	200.00
04/05/2022	R213 On 03-November-22	10.40	Put	Bond Future	2347	2	2347	2	0.00
04/05/2022	R213 On 02-February-23			Bond Future	10.68	83.2641	10.6849	83.2641	0.00
04/05/2022	R213 On 02-February-23	10.43	Call	Bond Future	1907	2	1907	2	912.00
04/05/2022	R213 On 02-February-23	10.22	Call	Bond Future	1488	1	1488	1	0.00
04/05/2022	R213 On 02-February-23	9.16	Call	Bond Future	303	0	303	0	476.00
04/05/2022	R213 On 02-February-23	10.21	Call	Bond Future	1469	1	1469	1	0.00
04/05/2022	R213 On 02-February-23	12.20	Call	Bond Future	7288	7	7288	7	0.00
04/05/2022	R213 On 02-February-23	10.23	Call	Bond Future	1506	1	1506	1	0.00
04/05/2022	R213 On 02-February-23	10.35	Call	Bond Future	1740	2	1740	2	0.00
04/05/2022	R213 On 02-February-23	10.01	Call	Bond Future	1126	1	1126	1	0.00
04/05/2022	R213 On 02-February-23	10.35	Put	Bond Future	3307	3	3307	3	476.00
04/05/2022	R213 On 02-February-23	12.20	Put	Bond Future	658	1	658	1	912.00
04/05/2022	R213 On 02-February-23	10.22	Put	Bond Future	3673	4	3673	4	0.00
04/05/2022	R213 On 02-February-23	10.43	Put	Bond Future	3096	3	3096	3	0.00
04/05/2022	R213 On 02-February-23	10.21	Put	Bond Future	3703	4	3703	4	0.00
04/05/2022	R213 On 02-February-23	9.16	Put	Bond Future	7762	8	7762	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
04/05/2022	R213 On 02-February-23	10.01	Put	Bond Future	4324	4	4324	4	476.00
04/05/2022	R213 On 02-February-23	10.23	Put	Bond Future	3644	4	3644	4	0.00
04/05/2022	R213 On 04-May-23			Bond Future	10.84	81.1849	10.8379	81.1849	0.00
04/05/2022	R213 On 04-May-23	10.74	Call	Bond Future	2586	2	2586	2	0.00
04/05/2022	R213 On 04-May-23	10.73	Call	Bond Future	2563	2	2563	2	0.00
04/05/2022	R213 On 04-May-23	10.75	Call	Bond Future	2609	2	2609	2	0.00
04/05/2022	R213 On 04-May-23	10.75	Put	Bond Future	3006	3	3006	3	0.00
04/05/2022	R213 On 04-May-23	10.73	Put	Bond Future	3051	3	3051	3	0.00
04/05/2022	R213 On 04-May-23	10.74	Put	Bond Future	3028	3	3028	3	0.00
04/05/2022	R214 On 05-May-22			Bond Future	10.89	66.1087	10.8919	66.1087	9,531.00
04/05/2022	R214 On 05-May-22	11.73	Call	Bond Future	4526	4	4526	4	0.00
04/05/2022	R214 On 05-May-22	11.74	Call	Bond Future	4577	4	4577	4	0.00
04/05/2022	R214 On 05-May-22	11.75	Call	Bond Future	4628	4	4628	4	0.00
04/05/2022	R214 On 05-May-22	11.73	Put	Bond Future	0	0	0	0	0.00
04/05/2022	R214 On 05-May-22	11.74	Put	Bond Future	0	0	0	0	0.00
04/05/2022	R214 On 05-May-22	11.75	Put	Bond Future	0	0	0	0	0.00
04/05/2022	R214 On 04-August-22			Bond Future	11.05	66.9788	11.0537	66.9788	15,274.00
04/05/2022	R214 On 04-August-22	10.97	Call	Bond Future	1438	1	1438	1	0.00
04/05/2022	R214 On 04-August-22	10.98	Call	Bond Future	1466	1	1466	1	0.00
04/05/2022	R214 On 04-August-22	10.99	Call	Bond Future	1494	1	1494	1	0.00
04/05/2022	R214 On 04-August-22	10.98	Put	Bond Future	1879	2	1879	2	0.00
04/05/2022	R214 On 04-August-22	10.99	Put	Bond Future	1851	2	1851	2	0.00
04/05/2022	R214 On 04-August-22	10.97	Put	Bond Future	1908	2	1908	2	0.00
04/05/2022	R214 On 03-November-22			Bond Future	11.20	64.6569	11.2019	64.6569	0.00
04/05/2022	R214 On 03-November-22	11.36	Call	Bond Future	2827	3	2827	3	0.00
04/05/2022	R214 On 03-November-22	11.35	Call	Bond Future	2796	3	2796	3	0.00
04/05/2022	R214 On 03-November-22	11.34	Call	Bond Future	2765	3	2765	3	0.00
04/05/2022	R214 On 03-November-22	11.36	Put	Bond Future	1972	2	1972	2	0.00
04/05/2022	R214 On 03-November-22	11.35	Put	Bond Future	1995	2	1995	2	0.00
04/05/2022	R214 On 03-November-22	11.34	Put	Bond Future	2018	2	2018	2	0.00
04/05/2022	R214 On 02-February-23			Bond Future	11.33	65.7422	11.3342	65.7422	0.00
04/05/2022	R214 On 02-February-23	11.09	Call	Bond Future	2163	2	2163	2	0.00
04/05/2022	R214 On 02-February-23	11.07	Call	Bond Future	2113	2	2113	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2022	R214 On 02-February-23	11.08	Call	Bond Future	2138	2	2138	2	0.00
04/05/2022	R214 On 02-February-23	11.08	Put	Bond Future	3525	4	3525	4	0.00
04/05/2022	R214 On 02-February-23	11.07	Put	Bond Future	3556	4	3556	4	0.00
04/05/2022	R214 On 02-February-23	11.09	Put	Bond Future	3494	4	3494	4	0.00
04/05/2022	R214 On 04-May-23			Bond Future	11.46	63.6084	11.4551	63.6084	0.00
04/05/2022	R214 On 04-May-23	11.38	Call	Bond Future	3020	3	3020	3	0.00
04/05/2022	R214 On 04-May-23	11.36	Call	Bond Future	2967	3	2967	3	0.00
04/05/2022	R214 On 04-May-23	11.37	Call	Bond Future	2993	3	2993	3	0.00
04/05/2022	R214 On 04-May-23	11.36	Put	Bond Future	3472	4	3472	4	0.00
04/05/2022	R214 On 04-May-23	11.37	Put	Bond Future	3445	4	3445	4	0.00
04/05/2022	R214 On 04-May-23	11.38	Put	Bond Future	3418	4	3418	4	0.00
04/05/2022	R248 On 05-May-22			Bond Future	10.85	83.2287	10.8469	83.2287	127,860.00
04/05/2022	R248 On 05-May-22	11.81	Call	Bond Future	6506	6	6506	6	0.00
04/05/2022	R248 On 05-May-22	11.79	Call	Bond Future	6380	6	6380	6	0.00
04/05/2022	R248 On 05-May-22	11.80	Call	Bond Future	6443	6	6443	6	0.00
04/05/2022	R248 On 05-May-22	11.79	Put	Bond Future	0	0	0	0	0.00
04/05/2022	R248 On 05-May-22	11.81	Put	Bond Future	0	0	0	0	0.00
04/05/2022	R248 On 05-May-22	11.80	Put	Bond Future	0	0	0	0	0.00
04/05/2022	R248 On 04-August-22			Bond Future	11.01	84.3242	11.0060	84.3242	188,741.00
04/05/2022	R248 On 04-August-22	11.00	Call	Bond Future	2067	2	2067	2	0.00
04/05/2022	R248 On 04-August-22	10.90	Call	Bond Future	1705	2	1705	2	1,700.00
04/05/2022	R248 On 04-August-22	9.70	Call	Bond Future	36	0	36	0	0.00
04/05/2022	R248 On 04-August-22	10.40	Call	Bond Future	455	0	455	0	0.00
04/05/2022	R248 On 04-August-22	10.98	Call	Bond Future	1992	2	1992	2	0.00
04/05/2022	R248 On 04-August-22	10.20	Call	Bond Future	223	0	223	0	1,700.00
04/05/2022	R248 On 04-August-22	10.99	Call	Bond Future	2029	2	2029	2	0.00
04/05/2022	R248 On 04-August-22	10.99	Put	Bond Future	2143	2	2143	2	0.00
04/05/2022	R248 On 04-August-22	10.40	Put	Bond Future	4951	5	4951	5	0.00
04/05/2022	R248 On 04-August-22	10.98	Put	Bond Future	2177	2	2177	2	0.00
04/05/2022	R248 On 04-August-22	9.70	Put	Bond Future	10286	11	10286	11	0.00
04/05/2022	R248 On 04-August-22	10.20	Put	Bond Future	6299	7	6299	7	0.00
04/05/2022	R248 On 04-August-22	10.90	Put	Bond Future	2462	3	2462	3	0.00
04/05/2022	R248 On 04-August-22	11.00	Put	Bond Future	2110	2	2110	2	50.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2022	R248 On 03-November-22			Bond Future	11.15	81.1146	11.1516	81.1146	0.00
04/05/2022	R248 On 03-November-22	11.30	Call	Bond Future	3492	3	3492	3	0.00
04/05/2022	R248 On 03-November-22	11.31	Call	Bond Future	3532	3	3532	3	0.00
04/05/2022	R248 On 03-November-22	11.32	Call	Bond Future	3571	3	3571	3	0.00
04/05/2022	R248 On 03-November-22	11.30	Put	Bond Future	2477	3	2477	3	0.00
04/05/2022	R248 On 03-November-22	11.31	Put	Bond Future	2449	3	2449	3	0.00
04/05/2022	R248 On 03-November-22	11.32	Put	Bond Future	2421	3	2421	3	0.00
04/05/2022	R248 On 02-February-23			Bond Future	11.28	82.4765	11.2813	82.4765	0.00
04/05/2022	R248 On 02-February-23	11.06	Call	Bond Future	2751	3	2751	3	0.00
04/05/2022	R248 On 02-February-23	11.07	Call	Bond Future	2783	3	2783	3	0.00
04/05/2022	R248 On 02-February-23	11.08	Call	Bond Future	2815	3	2815	3	0.00
04/05/2022	R248 On 02-February-23	11.08	Put	Bond Future	4200	4	4200	4	0.00
04/05/2022	R248 On 02-February-23	11.07	Put	Bond Future	4238	4	4238	4	0.00
04/05/2022	R248 On 02-February-23	11.06	Put	Bond Future	4276	4	4276	4	0.00
04/05/2022	R248 On 04-May-23			Bond Future	11.40	79.4985	11.3996	79.4985	0.00
04/05/2022	R248 On 04-May-23	11.33	Call	Bond Future	3776	4	3776	4	0.00
04/05/2022	R248 On 04-May-23	11.34	Call	Bond Future	3809	4	3809	4	0.00
04/05/2022	R248 On 04-May-23	11.35	Call	Bond Future	3843	4	3843	4	0.00
04/05/2022	R248 On 04-May-23	11.35	Put	Bond Future	4174	4	4174	4	0.00
04/05/2022	R248 On 04-May-23	11.34	Put	Bond Future	4207	4	4207	4	0.00
04/05/2022	R248 On 04-May-23	11.33	Put	Bond Future	4241	4	4241	4	0.00