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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2022	2025 On 04-August-22			Bond Future	162.21	162.2293	162.2063	162.2293	10,068.00
04/07/2022	2025 On 03-November-22			Bond Future	164.67	164.6984	164.6730	164.6984	0.00
04/07/2022	2025 On 02-February-23			Bond Future	165.85	165.8754	165.8484	165.8754	0.00
04/07/2022	2025 On 04-May-23			Bond Future	168.95	168.9800	168.9513	168.9800	0.00
04/07/2022	2029 On 04-August-22			Bond Future	119.42	119.4023	119.4183	119.4023	2,682.00
04/07/2022	2029 On 03-November-22			Bond Future	119.99	119.9705	119.9855	119.9705	0.00
04/07/2022	2029 On 02-February-23			Bond Future	122.07	122.0570	122.0709	122.0570	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
04/07/2022	2029 On 04-May-23			Bond Future	123.07	123.0539	123.0678	123.0539	0.00
04/07/2022	2030 On 04-August-22			Bond Future	10.54	87.4137	10.5432	87.4137	91,082.00
04/07/2022	2030 On 04-August-22	8.30	Call	Bond Future	0	0	0	0	800.00
04/07/2022	2030 On 04-August-22	9.05	Call	Bond Future	0	0	0	0	800.00
04/07/2022	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
04/07/2022	2030 On 04-August-22	9.55	Call	Bond Future	0	0	0	0	0.00
04/07/2022	2030 On 04-August-22	9.56	Call	Bond Future	0	0	0	0	0.00
04/07/2022	2030 On 04-August-22	10.95	Call	Bond Future	2160	2	2160	2	0.00
04/07/2022	2030 On 04-August-22	10.95	Put	Bond Future	293	0	293	0	800.00
04/07/2022	2030 On 04-August-22	9.56	Put	Bond Future	4732	5	4732	5	0.00
04/07/2022	2030 On 04-August-22	9.55	Put	Bond Future	4781	5	4781	5	0.00
04/07/2022	2030 On 04-August-22	9.54	Put	Bond Future	4831	5	4831	5	0.00
04/07/2022	2030 On 04-August-22	9.05	Put	Bond Future	7315	7	7315	7	0.00
04/07/2022	2030 On 04-August-22	8.30	Put	Bond Future	11283	11	11283	11	0.00
04/07/2022	2030 On 03-November-22			Bond Future	10.74	88.7237	10.7449	88.7237	19,541.00
04/07/2022	2030 On 03-November-22	10.20	Call	Bond Future	641	1	641	1	500.00
04/07/2022	2030 On 03-November-22	11.57	Call	Bond Future	4136	4	4136	4	0.00
04/07/2022	2030 On 03-November-22	10.09	Call	Bond Future	514	1	514	1	0.00
04/07/2022	2030 On 03-November-22	10.08	Call	Bond Future	503	1	503	1	0.00
04/07/2022	2030 On 03-November-22	10.10	Call	Bond Future	525	1	525	1	0.00
04/07/2022	2030 On 03-November-22	9.70	Call	Bond Future	214	0	214	0	500.00
04/07/2022	2030 On 03-November-22	9.70	Put	Bond Future	5085	5	5085	5	0.00
04/07/2022	2030 On 03-November-22	10.10	Put	Bond Future	3491	3	3491	3	0.00
04/07/2022	2030 On 03-November-22	10.20	Put	Bond Future	3139	3	3139	3	0.00
04/07/2022	2030 On 03-November-22	10.08	Put	Bond Future	3564	3	3564	3	0.00
04/07/2022	2030 On 03-November-22	10.09	Put	Bond Future	3527	3	3527	3	0.00
04/07/2022	2030 On 03-November-22	11.57	Put	Bond Future	521	1	521	1	500.00
04/07/2022	2030 On 02-February-23			Bond Future	10.93	86.2409	10.9283	86.2409	0.00
04/07/2022	2030 On 02-February-23	11.12	Call	Bond Future	2565	3	2565	3	0.00
04/07/2022	2030 On 02-February-23	11.16	Call	Bond Future	2670	3	2670	3	0.00
04/07/2022	2030 On 02-February-23	10.01	Call	Bond Future	596	1	596	1	0.00
04/07/2022	2030 On 02-February-23	9.83	Call	Bond Future	459	0	459	0	400.00
04/07/2022	2030 On 02-February-23	9.94	Call	Bond Future	539	1	539	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
04/07/2022	2030 On 02-February-23	9.79	Call	Bond Future	433	0	433	0	0.00
04/07/2022	2030 On 02-February-23	8.81	Call	Bond Future	82	0	82	0	102.00
04/07/2022	2030 On 02-February-23	9.08	Call	Bond Future	139	0	139	0	400.00
04/07/2022	2030 On 02-February-23	9.99	Call	Bond Future	578	1	578	1	0.00
04/07/2022	2030 On 02-February-23	10.00	Call	Bond Future	587	1	587	1	0.00
04/07/2022	2030 On 02-February-23	9.80	Call	Bond Future	439	0	439	0	0.00
04/07/2022	2030 On 02-February-23	9.20	Call	Bond Future	170	0	170	0	0.00
04/07/2022	2030 On 02-February-23	9.66	Call	Bond Future	356	0	356	0	0.00
04/07/2022	2030 On 02-February-23	9.04	Call	Bond Future	130	0	130	0	0.00
04/07/2022	2030 On 02-February-23	9.04	Put	Bond Future	8878	9	8878	9	0.00
04/07/2022	2030 On 02-February-23	9.08	Put	Bond Future	8691	9	8691	9	0.00
04/07/2022	2030 On 02-February-23	9.66	Put	Bond Future	6113	6	6113	6	102.00
04/07/2022	2030 On 02-February-23	8.81	Put	Bond Future	9971	10	9971	10	0.00
04/07/2022	2030 On 02-February-23	9.20	Put	Bond Future	8135	8	8135	8	0.00
04/07/2022	2030 On 02-February-23	9.94	Put	Bond Future	4984	5	4984	5	102.00
04/07/2022	2030 On 02-February-23	10.01	Put	Bond Future	4717	5	4717	5	0.00
04/07/2022	2030 On 02-February-23	11.16	Put	Bond Future	1668	2	1668	2	400.00
04/07/2022	2030 On 02-February-23	9.79	Put	Bond Future	5577	5	5577	5	0.00
04/07/2022	2030 On 02-February-23	9.83	Put	Bond Future	5417	5	5417	5	0.00
04/07/2022	2030 On 02-February-23	9.80	Put	Bond Future	5537	5	5537	5	0.00
04/07/2022	2030 On 02-February-23	9.99	Put	Bond Future	4792	5	4792	5	0.00
04/07/2022	2030 On 02-February-23	10.00	Put	Bond Future	4754	5	4754	5	0.00
04/07/2022	2030 On 02-February-23	11.12	Put	Bond Future	1735	2	1735	2	0.00
04/07/2022	2030 On 04-May-23			Bond Future	11.10	87.8407	11.1022	87.8407	0.00
04/07/2022	2030 On 04-May-23	11.62	Call	Bond Future	3818	4	3818	4	0.00
04/07/2022	2030 On 04-May-23	12.04	Call	Bond Future	5044	5	5044	5	0.00
04/07/2022	2030 On 04-May-23	12.50	Call	Bond Future	6484	7	6484	7	0.00
04/07/2022	2030 On 04-May-23	9.58	Call	Bond Future	406	0	406	0	150.00
04/07/2022	2030 On 04-May-23	10.54	Call	Bond Future	1381	1	1381	1	0.00
04/07/2022	2030 On 04-May-23	10.53	Call	Bond Future	1364	1	1364	1	0.00
04/07/2022	2030 On 04-May-23	11.34	Call	Bond Future	3071	3	3071	3	0.00
04/07/2022	2030 On 04-May-23	10.00	Call	Bond Future	693	1	693	1	1,080.00
04/07/2022	2030 On 04-May-23	10.42	Call	Bond Future	1198	1	1198	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2022	2030 On 04-May-23	10.52	Call	Bond Future	1348	1	1348	1	0.00
04/07/2022	2030 On 04-May-23	9.67	Call	Bond Future	457	0	457	0	500.00
04/07/2022	2030 On 04-May-23	9.78	Call	Bond Future	527	1	527	1	400.00
04/07/2022	2030 On 04-May-23	9.03	Call	Bond Future	186	0	186	0	400.00
04/07/2022	2030 On 04-May-23	9.03	Put	Bond Future	9518	9	9518	9	0.00
04/07/2022	2030 On 04-May-23	9.78	Put	Bond Future	6340	6	6340	6	0.00
04/07/2022	2030 On 04-May-23	9.67	Put	Bond Future	6776	7	6776	7	0.00
04/07/2022	2030 On 04-May-23	10.52	Put	Bond Future	3849	4	3849	4	0.00
04/07/2022	2030 On 04-May-23	9.58	Put	Bond Future	7141	7	7141	7	0.00
04/07/2022	2030 On 04-May-23	10.42	Put	Bond Future	4138	4	4138	4	0.00
04/07/2022	2030 On 04-May-23	10.00	Put	Bond Future	5505	5	5505	5	0.00
04/07/2022	2030 On 04-May-23	11.34	Put	Bond Future	2076	2	2076	2	150.00
04/07/2022	2030 On 04-May-23	10.53	Put	Bond Future	3821	4	3821	4	0.00
04/07/2022	2030 On 04-May-23	10.54	Put	Bond Future	3794	4	3794	4	0.00
04/07/2022	2030 On 04-May-23	12.50	Put	Bond Future	839	1	839	1	500.00
04/07/2022	2030 On 04-May-23	12.04	Put	Bond Future	1202	1	1202	1	1,080.00
04/07/2022	2030 On 04-May-23	11.62	Put	Bond Future	1670	2	1670	2	400.00
04/07/2022	2032 On 04-August-22			Bond Future	10.99	87.0489	10.9916	87.0489	97,166.00
04/07/2022	2032 On 04-August-22	11.89	Call	Bond Future	4570	5	4570	5	0.00
04/07/2022	2032 On 04-August-22	10.70	Call	Bond Future	338	0	338	0	0.00
04/07/2022	2032 On 04-August-22	11.00	Call	Bond Future	984	1	984	1	0.00
04/07/2022	2032 On 04-August-22	11.60	Call	Bond Future	3252	3	3252	3	0.00
04/07/2022	2032 On 04-August-22	10.21	Call	Bond Future	14	0	14	0	0.00
04/07/2022	2032 On 04-August-22	10.50	Call	Bond Future	122	0	122	0	900.00
04/07/2022	2032 On 04-August-22	10.20	Call	Bond Future	13	0	13	0	0.00
04/07/2022	2032 On 04-August-22	10.10	Call	Bond Future	5	0	5	0	0.00
04/07/2022	2032 On 04-August-22	8.97	Call	Bond Future	0	0	0	0	800.00
04/07/2022	2032 On 04-August-22	9.40	Call	Bond Future	0	0	0	0	0.00
04/07/2022	2032 On 04-August-22	9.72	Call	Bond Future	0	0	0	0	800.00
04/07/2022	2032 On 04-August-22	10.22	Call	Bond Future	15	0	15	0	0.00
04/07/2022	2032 On 04-August-22	9.80	Call	Bond Future	0	0	0	0	900.00
04/07/2022	2032 On 04-August-22	10.20	Put	Bond Future	4275	4	4275	4	0.00
04/07/2022	2032 On 04-August-22	9.72	Put	Bond Future	6988	7	6988	7	0.00

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04/07/2022	2032 On 04-August-22	10.21	Put	Bond Future	4221	4	4221	4	0.00
04/07/2022	2032 On 04-August-22	9.40	Put	Bond Future	8867	9	8867	9	0.00
04/07/2022	2032 On 04-August-22	8.97	Put	Bond Future	11473	11	11473	11	0.00
04/07/2022	2032 On 04-August-22	10.10	Put	Bond Future	4826	5	4826	5	0.00
04/07/2022	2032 On 04-August-22	10.50	Put	Bond Future	2735	3	2735	3	0.00
04/07/2022	2032 On 04-August-22	9.80	Put	Bond Future	6526	6	6526	6	0.00
04/07/2022	2032 On 04-August-22	10.22	Put	Bond Future	4166	4	4166	4	0.00
04/07/2022	2032 On 04-August-22	11.60	Put	Bond Future	162	0	162	0	800.00
04/07/2022	2032 On 04-August-22	11.00	Put	Bond Future	940	1	940	1	7,500.00
04/07/2022	2032 On 04-August-22	10.70	Put	Bond Future	1875	2	1875	2	7,500.00
04/07/2022	2032 On 04-August-22	11.89	Put	Bond Future	61	0	61	0	0.00
04/07/2022	2032 On 03-November-22			Bond Future	11.19	84.2012	11.1878	84.2012	76,450.00
04/07/2022	2032 On 03-November-22	11.55	Call	Bond Future	2962	3	2962	3	0.00
04/07/2022	2032 On 03-November-22	12.30	Call	Bond Future	5788	6	5788	6	0.00
04/07/2022	2032 On 03-November-22	10.56	Call	Bond Future	592	1	592	1	0.00
04/07/2022	2032 On 03-November-22	10.66	Call	Bond Future	732	1	732	1	0.00
04/07/2022	2032 On 03-November-22	10.67	Call	Bond Future	748	1	748	1	750.00
04/07/2022	2032 On 03-November-22	9.46	Call	Bond Future	31	0	31	0	500.00
04/07/2022	2032 On 03-November-22	10.11	Call	Bond Future	198	0	198	0	0.00
04/07/2022	2032 On 03-November-22	9.31	Call	Bond Future	19	0	19	0	180.00
04/07/2022	2032 On 03-November-22	10.21	Call	Bond Future	253	0	253	0	500.00
04/07/2022	2032 On 03-November-22	10.49	Call	Bond Future	506	1	506	1	0.00
04/07/2022	2032 On 03-November-22	10.16	Call	Bond Future	224	0	224	0	0.00
04/07/2022	2032 On 03-November-22	9.92	Call	Bond Future	120	0	120	0	750.00
04/07/2022	2032 On 03-November-22	9.36	Call	Bond Future	22	0	22	0	454.00
04/07/2022	2032 On 03-November-22	9.36	Put	Bond Future	10002	10	10002	10	0.00
04/07/2022	2032 On 03-November-22	9.92	Put	Bond Future	6882	7	6882	7	0.00
04/07/2022	2032 On 03-November-22	10.11	Put	Bond Future	5901	6	5901	6	454.00
04/07/2022	2032 On 03-November-22	9.31	Put	Bond Future	10293	10	10293	10	0.00
04/07/2022	2032 On 03-November-22	10.16	Put	Bond Future	5651	6	5651	6	180.00
04/07/2022	2032 On 03-November-22	9.46	Put	Bond Future	9425	9	9425	9	0.00
04/07/2022	2032 On 03-November-22	10.56	Put	Bond Future	3853	4	3853	4	180.00
04/07/2022	2032 On 03-November-22	10.49	Put	Bond Future	4141	4	4141	4	454.00

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04/07/2022	2032 On 03-November-22	10.21	Put	Bond Future	5405	5	5405	5	0.00
04/07/2022	2032 On 03-November-22	10.67	Put	Bond Future	3425	3	3425	3	0.00
04/07/2022	2032 On 03-November-22	10.66	Put	Bond Future	3462	3	3462	3	0.00
04/07/2022	2032 On 03-November-22	12.30	Put	Bond Future	404	0	404	0	750.00
04/07/2022	2032 On 03-November-22	11.55	Put	Bond Future	1155	1	1155	1	500.00
04/07/2022	2032 On 02-February-23			Bond Future	11.36	85.6483	11.3641	85.6483	0.00
04/07/2022	2032 On 02-February-23	11.84	Call	Bond Future	3868	4	3868	4	0.00
04/07/2022	2032 On 02-February-23	12.75	Call	Bond Future	7118	7	7118	7	0.00
04/07/2022	2032 On 02-February-23	10.38	Call	Bond Future	604	1	604	1	0.00
04/07/2022	2032 On 02-February-23	10.39	Call	Bond Future	615	1	615	1	0.00
04/07/2022	2032 On 02-February-23	9.31	Call	Bond Future	78	0	78	0	454.00
04/07/2022	2032 On 02-February-23	10.16	Call	Bond Future	409	0	409	0	0.00
04/07/2022	2032 On 02-February-23	9.47	Call	Bond Future	111	0	111	0	500.00
04/07/2022	2032 On 02-February-23	11.69	Call	Bond Future	3391	4	3391	4	0.00
04/07/2022	2032 On 02-February-23	10.40	Call	Bond Future	626	1	626	1	0.00
04/07/2022	2032 On 02-February-23	10.50	Call	Bond Future	743	1	743	1	0.00
04/07/2022	2032 On 02-February-23	10.67	Call	Bond Future	977	1	977	1	750.00
04/07/2022	2032 On 02-February-23	10.22	Call	Bond Future	452	0	452	0	500.00
04/07/2022	2032 On 02-February-23	9.92	Call	Bond Future	267	0	267	0	750.00
04/07/2022	2032 On 02-February-23	9.92	Put	Bond Future	7810	8	7810	8	0.00
04/07/2022	2032 On 02-February-23	10.22	Put	Bond Future	6355	6	6355	6	0.00
04/07/2022	2032 On 02-February-23	10.67	Put	Bond Future	4493	4	4493	4	0.00
04/07/2022	2032 On 02-February-23	10.50	Put	Bond Future	5152	5	5152	5	454.00
04/07/2022	2032 On 02-February-23	10.40	Put	Bond Future	5564	5	5564	5	0.00
04/07/2022	2032 On 02-February-23	11.69	Put	Bond Future	1806	2	1806	2	0.00
04/07/2022	2032 On 02-February-23	9.47	Put	Bond Future	10188	10	10188	10	0.00
04/07/2022	2032 On 02-February-23	10.16	Put	Bond Future	6637	7	6637	7	454.00
04/07/2022	2032 On 02-February-23	9.31	Put	Bond Future	11080	11	11080	11	0.00
04/07/2022	2032 On 02-February-23	10.39	Put	Bond Future	5607	5	5607	5	0.00
04/07/2022	2032 On 02-February-23	10.38	Put	Bond Future	5649	6	5649	6	0.00
04/07/2022	2032 On 02-February-23	12.75	Put	Bond Future	650	1	650	1	750.00
04/07/2022	2032 On 02-February-23	11.84	Put	Bond Future	1566	2	1566	2	500.00
04/07/2022	2032 On 04-May-23			Bond Future	11.53	83.0773	11.5277	83.0773	0.00

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04/07/2022	2032 On 04-May-23	10.87	Call	Bond Future	1396	1	1396	1	0.00
04/07/2022	2032 On 04-May-23	10.88	Call	Bond Future	1413	1	1413	1	0.00
04/07/2022	2032 On 04-May-23	10.89	Call	Bond Future	1430	1	1430	1	0.00
04/07/2022	2032 On 04-May-23	10.89	Put	Bond Future	4569	4	4569	4	0.00
04/07/2022	2032 On 04-May-23	10.88	Put	Bond Future	4602	5	4602	5	0.00
04/07/2022	2032 On 04-May-23	10.87	Put	Bond Future	4636	5	4636	5	0.00
04/07/2022	2033 On 04-August-22			Bond Future	114.02	114.3225	114.0211	114.3225	8,488.00
04/07/2022	2033 On 03-November-22			Bond Future	114.42	114.7291	114.4217	114.7291	0.00
04/07/2022	2033 On 02-February-23			Bond Future	116.41	116.7241	116.4102	116.7241	0.00
04/07/2022	2033 On 04-May-23			Bond Future	117.22	117.5361	117.2161	117.5361	0.00
04/07/2022	2037 On 04-August-22			Bond Future	11.51	79.3499	11.5111	79.3499	140,356.00
04/07/2022	2037 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	50.00
04/07/2022	2037 On 04-August-22	10.91	Call	Bond Future	97	0	97	0	0.00
04/07/2022	2037 On 04-August-22	11.21	Call	Bond Future	405	0	405	0	1,050.00
04/07/2022	2037 On 04-August-22	11.42	Call	Bond Future	848	1	848	1	0.00
04/07/2022	2037 On 04-August-22	10.89	Call	Bond Future	87	0	87	0	0.00
04/07/2022	2037 On 04-August-22	10.90	Call	Bond Future	92	0	92	0	0.00
04/07/2022	2037 On 04-August-22	11.95	Call	Bond Future	2821	3	2821	3	0.00
04/07/2022	2037 On 04-August-22	11.95	Put	Bond Future	313	0	313	0	1,050.00
04/07/2022	2037 On 04-August-22	10.91	Put	Bond Future	3736	4	3736	4	0.00
04/07/2022	2037 On 04-August-22	10.89	Put	Bond Future	3851	4	3851	4	0.00
04/07/2022	2037 On 04-August-22	11.42	Put	Bond Future	1384	1	1384	1	50.00
04/07/2022	2037 On 04-August-22	11.21	Put	Bond Future	2197	2	2197	2	0.00
04/07/2022	2037 On 04-August-22	10.10	Put	Bond Future	8946	9	8946	9	0.00
04/07/2022	2037 On 04-August-22	10.90	Put	Bond Future	3793	4	3793	4	50.00
04/07/2022	2037 On 03-November-22			Bond Future	11.69	80.5393	11.6865	80.5393	2,000.00
04/07/2022	2037 On 03-November-22	11.30	Call	Bond Future	1128	1	1128	1	0.00
04/07/2022	2037 On 03-November-22	11.32	Call	Bond Future	1172	1	1172	1	0.00
04/07/2022	2037 On 03-November-22	11.31	Call	Bond Future	1150	1	1150	1	0.00
04/07/2022	2037 On 03-November-22	11.31	Put	Bond Future	3347	3	3347	3	0.00
04/07/2022	2037 On 03-November-22	11.30	Put	Bond Future	3385	3	3385	3	0.00
04/07/2022	2037 On 03-November-22	11.32	Put	Bond Future	3309	3	3309	3	0.00
04/07/2022	2037 On 02-February-23			Bond Future	11.85	77.6659	11.8480	77.6659	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
04/07/2022	2037 On 02-February-23	11.05	Call	Bond Future	962	1	962	1	0.00
04/07/2022	2037 On 02-February-23	11.03	Call	Bond Future	931	1	931	1	0.00
04/07/2022	2037 On 02-February-23	11.04	Call	Bond Future	946	1	946	1	0.00
04/07/2022	2037 On 02-February-23	11.04	Put	Bond Future	5666	6	5666	6	0.00
04/07/2022	2037 On 02-February-23	11.03	Put	Bond Future	5711	6	5711	6	0.00
04/07/2022	2037 On 02-February-23	11.05	Put	Bond Future	5620	6	5620	6	0.00
04/07/2022	2037 On 04-May-23			Bond Future	12.00	79.1078	11.9997	79.1078	0.00
04/07/2022	2037 On 04-May-23	11.32	Call	Bond Future	1583	2	1583	2	0.00
04/07/2022	2037 On 04-May-23	11.30	Call	Bond Future	1545	2	1545	2	0.00
04/07/2022	2037 On 04-May-23	11.31	Call	Bond Future	1564	2	1564	2	0.00
04/07/2022	2037 On 04-May-23	11.31	Put	Bond Future	5482	5	5482	5	0.00
04/07/2022	2037 On 04-May-23	11.30	Put	Bond Future	5522	5	5522	5	0.00
04/07/2022	2037 On 04-May-23	11.32	Put	Bond Future	5443	5	5443	5	0.00
04/07/2022	2038 On 04-August-22			Bond Future	128.84	128.6598	128.8424	128.6598	4,602.00
04/07/2022	2038 On 03-November-22			Bond Future	130.80	130.6182	130.8018	130.6182	0.00
04/07/2022	2038 On 02-February-23			Bond Future	131.18	130.9921	131.1781	130.9921	0.00
04/07/2022	2038 On 04-May-23			Bond Future	133.63	133.4448	133.6333	133.4448	0.00
04/07/2022	2040 On 04-August-22			Bond Future	11.62	80.9754	11.6190	80.9754	124,827.00
04/07/2022	2040 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	460.00
04/07/2022	2040 On 04-August-22	10.70	Call	Bond Future	14	0	14	0	460.00
04/07/2022	2040 On 04-August-22	11.03	Call	Bond Future	119	0	119	0	0.00
04/07/2022	2040 On 04-August-22	12.24	Call	Bond Future	3939	4	3939	4	0.00
04/07/2022	2040 On 04-August-22	11.04	Call	Bond Future	125	0	125	0	0.00
04/07/2022	2040 On 04-August-22	11.05	Call	Bond Future	132	0	132	0	0.00
04/07/2022	2040 On 04-August-22	11.05	Put	Bond Future	3821	4	3821	4	0.00
04/07/2022	2040 On 04-August-22	12.24	Put	Bond Future	197	0	197	0	460.00
04/07/2022	2040 On 04-August-22	9.70	Put	Bond Future	13571	13	13571	13	0.00
04/07/2022	2040 On 04-August-22	11.04	Put	Bond Future	3882	4	3882	4	0.00
04/07/2022	2040 On 04-August-22	11.03	Put	Bond Future	3942	4	3942	4	0.00
04/07/2022	2040 On 04-August-22	10.70	Put	Bond Future	6105	6	6105	6	0.00
04/07/2022	2040 On 03-November-22			Bond Future	11.79	82.1891	11.7895	82.1891	4,465.00
04/07/2022	2040 On 03-November-22	11.50	Call	Bond Future	1480	2	1480	2	1,500.00
04/07/2022	2040 On 03-November-22	11.41	Call	Bond Future	1260	1	1260	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
04/07/2022	2040 On 03-November-22	10.80	Call	Bond Future	310	0	310	0	1,500.00
04/07/2022	2040 On 03-November-22	12.52	Call	Bond Future	5202	5	5202	5	0.00
04/07/2022	2040 On 03-November-22	11.39	Call	Bond Future	1214	1	1214	1	0.00
04/07/2022	2040 On 03-November-22	11.40	Call	Bond Future	1237	1	1237	1	0.00
04/07/2022	2040 On 03-November-22	10.70	Call	Bond Future	236	0	236	0	1,100.00
04/07/2022	2040 On 03-November-22	11.20	Call	Bond Future	828	1	828	1	1,100.00
04/07/2022	2040 On 03-November-22	11.20	Put	Bond Future	4564	4	4564	4	0.00
04/07/2022	2040 On 03-November-22	11.41	Put	Bond Future	3634	4	3634	4	0.00
04/07/2022	2040 On 03-November-22	10.80	Put	Bond Future	6741	7	6741	7	0.00
04/07/2022	2040 On 03-November-22	10.70	Put	Bond Future	7361	7	7361	7	0.00
04/07/2022	2040 On 03-November-22	11.50	Put	Bond Future	3282	3	3282	3	0.00
04/07/2022	2040 On 03-November-22	12.52	Put	Bond Future	928	1	928	1	1,100.00
04/07/2022	2040 On 03-November-22	11.39	Put	Bond Future	3716	4	3716	4	0.00
04/07/2022	2040 On 03-November-22	11.40	Put	Bond Future	3675	4	3675	4	0.00
04/07/2022	2040 On 02-February-23			Bond Future	11.95	79.0938	11.9468	79.0938	0.00
04/07/2022	2040 On 02-February-23	11.10	Call	Bond Future	932	1	932	1	0.00
04/07/2022	2040 On 02-February-23	11.11	Call	Bond Future	948	1	948	1	0.00
04/07/2022	2040 On 02-February-23	10.18	Call	Bond Future	169	0	169	0	0.00
04/07/2022	2040 On 02-February-23	10.21	Call	Bond Future	180	0	180	0	400.00
04/07/2022	2040 On 02-February-23	12.27	Call	Bond Future	4101	4	4101	4	0.00
04/07/2022	2040 On 02-February-23	12.24	Call	Bond Future	3991	4	3991	4	0.00
04/07/2022	2040 On 02-February-23	10.93	Call	Bond Future	698	1	698	1	0.00
04/07/2022	2040 On 02-February-23	10.96	Call	Bond Future	733	1	733	1	400.00
04/07/2022	2040 On 02-February-23	11.12	Call	Bond Future	964	1	964	1	0.00
04/07/2022	2040 On 02-February-23	11.12	Put	Bond Future	6162	6	6162	6	0.00
04/07/2022	2040 On 02-February-23	10.96	Put	Bond Future	6998	7	6998	7	0.00
04/07/2022	2040 On 02-February-23	12.24	Put	Bond Future	2269	2	2269	2	0.00
04/07/2022	2040 On 02-February-23	12.27	Put	Bond Future	2206	2	2206	2	400.00
04/07/2022	2040 On 02-February-23	10.21	Put	Bond Future	11741	12	11741	12	0.00
04/07/2022	2040 On 02-February-23	10.93	Put	Bond Future	7166	7	7166	7	0.00
04/07/2022	2040 On 02-February-23	10.18	Put	Bond Future	11952	12	11952	12	0.00
04/07/2022	2040 On 02-February-23	11.11	Put	Bond Future	6212	6	6212	6	0.00
04/07/2022	2040 On 02-February-23	11.10	Put	Bond Future	6262	6	6262	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
04/07/2022	2040 On 04-May-23			Bond Future	12.09	80.5626	12.0942	80.5626	0.00
04/07/2022	2040 On 04-May-23	13.45	Call	Bond Future	8611	9	8611	9	0.00
04/07/2022	2040 On 04-May-23	11.42	Call	Bond Future	1740	2	1740	2	0.00
04/07/2022	2040 On 04-May-23	11.48	Call	Bond Future	1867	2	1867	2	500.00
04/07/2022	2040 On 04-May-23	10.17	Call	Bond Future	293	0	293	0	400.00
04/07/2022	2040 On 04-May-23	10.73	Call	Bond Future	692	1	692	1	500.00
04/07/2022	2040 On 04-May-23	10.92	Call	Bond Future	897	1	897	1	400.00
04/07/2022	2040 On 04-May-23	11.41	Call	Bond Future	1719	2	1719	2	0.00
04/07/2022	2040 On 04-May-23	12.78	Call	Bond Future	5958	6	5958	6	0.00
04/07/2022	2040 On 04-May-23	11.43	Call	Bond Future	1761	2	1761	2	0.00
04/07/2022	2040 On 04-May-23	11.43	Put	Bond Future	5810	6	5810	6	0.00
04/07/2022	2040 On 04-May-23	10.73	Put	Bond Future	9375	9	9375	9	0.00
04/07/2022	2040 On 04-May-23	12.78	Put	Bond Future	2098	2	2098	2	400.00
04/07/2022	2040 On 04-May-23	13.45	Put	Bond Future	1267	1	1267	1	500.00
04/07/2022	2040 On 04-May-23	11.41	Put	Bond Future	5896	6	5896	6	0.00
04/07/2022	2040 On 04-May-23	10.92	Put	Bond Future	8283	8	8283	8	0.00
04/07/2022	2040 On 04-May-23	10.17	Put	Bond Future	12978	13	12978	13	0.00
04/07/2022	2040 On 04-May-23	11.48	Put	Bond Future	5601	6	5601	6	0.00
04/07/2022	2040 On 04-May-23	11.42	Put	Bond Future	5853	6	5853	6	0.00
04/07/2022	2044 On 04-August-22			Bond Future	11.59	78.0912	11.5948	78.0912	88,736.00
04/07/2022	2044 On 04-August-22	11.10	Call	Bond Future	192	0	192	0	0.00
04/07/2022	2044 On 04-August-22	11.08	Call	Bond Future	174	0	174	0	0.00
04/07/2022	2044 On 04-August-22	11.09	Call	Bond Future	183	0	183	0	0.00
04/07/2022	2044 On 04-August-22	11.09	Put	Bond Future	3515	3	3515	3	0.00
04/07/2022	2044 On 04-August-22	11.08	Put	Bond Future	3575	3	3575	3	0.00
04/07/2022	2044 On 04-August-22	11.10	Put	Bond Future	3456	3	3456	3	0.00
04/07/2022	2044 On 03-November-22			Bond Future	11.76	79.2618	11.7552	79.2618	0.00
04/07/2022	2044 On 03-November-22	11.40	Call	Bond Future	1327	1	1327	1	0.00
04/07/2022	2044 On 03-November-22	11.39	Call	Bond Future	1303	1	1303	1	0.00
04/07/2022	2044 On 03-November-22	11.41	Call	Bond Future	1352	1	1352	1	0.00
04/07/2022	2044 On 03-November-22	10.60	Call	Bond Future	196	0	196	0	1,600.00
04/07/2022	2044 On 03-November-22	11.30	Call	Bond Future	1096	1	1096	1	1,600.00
04/07/2022	2044 On 03-November-22	11.30	Put	Bond Future	4022	4	4022	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
04/07/2022	2044 On 03-November-22	10.60	Put	Bond Future	7997	8	7997	8	0.00
04/07/2022	2044 On 03-November-22	11.41	Put	Bond Future	3554	3	3554	3	0.00
04/07/2022	2044 On 03-November-22	11.40	Put	Bond Future	3594	3	3594	3	0.00
04/07/2022	2044 On 03-November-22	11.39	Put	Bond Future	3635	4	3635	4	0.00
04/07/2022	2044 On 02-February-23			Bond Future	11.90	76.2414	11.9027	76.2414	0.00
04/07/2022	2044 On 02-February-23	11.16	Call	Bond Future	1111	1	1111	1	0.00
04/07/2022	2044 On 02-February-23	11.14	Call	Bond Future	1075	1	1075	1	0.00
04/07/2022	2044 On 02-February-23	11.15	Call	Bond Future	1093	1	1093	1	0.00
04/07/2022	2044 On 02-February-23	11.15	Put	Bond Future	5923	6	5923	6	0.00
04/07/2022	2044 On 02-February-23	11.14	Put	Bond Future	5973	6	5973	6	0.00
04/07/2022	2044 On 02-February-23	11.16	Put	Bond Future	5874	6	5874	6	0.00
04/07/2022	2044 On 04-May-23			Bond Future	12.04	77.6572	12.0404	77.6572	0.00
04/07/2022	2044 On 04-May-23	11.43	Call	Bond Future	1891	2	1891	2	0.00
04/07/2022	2044 On 04-May-23	11.41	Call	Bond Future	1847	2	1847	2	0.00
04/07/2022	2044 On 04-May-23	11.42	Call	Bond Future	1869	2	1869	2	0.00
04/07/2022	2044 On 04-May-23	11.42	Put	Bond Future	5736	6	5736	6	0.00
04/07/2022	2044 On 04-May-23	11.41	Put	Bond Future	5779	6	5779	6	0.00
04/07/2022	2044 On 04-May-23	11.43	Put	Bond Future	5693	6	5693	6	0.00
04/07/2022	2046 On 04-August-22			Bond Future	118.22	118.2049	118.2227	118.2049	16,569.00
04/07/2022	2046 On 03-November-22			Bond Future	118.06	118.0415	118.0584	118.0415	1,566.00
04/07/2022	2046 On 02-February-23			Bond Future	120.11	120.0950	120.1110	120.0950	0.00
04/07/2022	2046 On 04-May-23			Bond Future	120.34	120.3208	120.3370	120.3208	0.00
04/07/2022	2050 On 04-August-22			Bond Future	119.70	119.3445	119.6955	119.3445	11,310.00
04/07/2022	2050 On 03-November-22			Bond Future	121.52	121.1607	121.5152	121.1607	0.00
04/07/2022	2050 On 02-February-23			Bond Future	121.52	121.1603	121.5204	121.1603	0.00
04/07/2022	2050 On 04-May-23			Bond Future	123.79	123.4285	123.7946	123.4285	0.00
04/07/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2022	AL37 On 04-August-22			Index Future	817.12	816.8910	817.1190	816.8910	0.00
04/07/2022	AL37 On 03-November-22			Index Future	829.44	829.2420	829.4430	829.2420	0.00
04/07/2022	AL37 On 02-February-23			Index Future	843.64	843.4590	843.6380	843.4590	0.00
04/07/2022	AL37 On 04-May-23			Index Future	859.20	859.0370	859.2010	859.0370	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
04/07/2022	AL7T On 04-August-22			Index Future	916.75	917.9560	916.7460	917.9560	0.00
04/07/2022	AL7T On 03-November-22			Index Future	930.57	931.8360	930.5720	931.8360	0.00
04/07/2022	AL7T On 02-February-23			Index Future	946.50	947.8110	946.4980	947.8110	0.00
04/07/2022	AL7T On 04-May-23			Index Future	963.96	965.3160	963.9590	965.3160	0.00
04/07/2022	ALBI On 04-August-22			Index Future	815.34	816.2840	815.3350	816.2840	138.00
04/07/2022	ALBI On 03-November-22			Index Future	827.63	828.6260	827.6320	828.6260	0.00
04/07/2022	ALBI On 02-February-23			Index Future	841.80	842.8320	841.7960	842.8320	0.00
04/07/2022	ALBI On 04-May-23			Index Future	857.33	858.3980	857.3250	858.3980	0.00
04/07/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/07/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2022	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
04/07/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2022	ES33 On 04-August-22			Bond Future	12.32	74.3494	12.3228	74.3494	350.00
04/07/2022	ES33 On 03-November-22			Bond Future	12.55	71.6975	12.5520	71.6975	0.00
04/07/2022	ES33 On 02-February-23			Bond Future	12.77	72.9464	12.7688	72.9464	0.00
04/07/2022	ES33 On 04-May-23			Bond Future	12.97	70.5236	12.9697	70.5236	0.00
04/07/2022	ES42 On 04-August-22			Bond Future	12.76	72.1546	12.7559	72.1546	4,769.00
04/07/2022	ES42 On 03-November-22			Bond Future	12.97	68.9927	12.9699	68.9927	0.00
04/07/2022	ES42 On 02-February-23			Bond Future	13.17	70.1968	13.1654	70.1968	0.00
04/07/2022	ES42 On 04-May-23			Bond Future	13.36	67.2517	13.3554	67.2517	0.00
04/07/2022	GOVI On 04-August-22			GOVI	804.07	805.0250	804.0720	805.0250	1,110.00
04/07/2022	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
04/07/2022	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
04/07/2022	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
04/07/2022	GOVI On 04-August-22	819.28	Put	GOVI	152080	14	152080	14	0.00
04/07/2022	GOVI On 04-August-22	819.27	Put	GOVI	151980	14	151980	14	0.00
04/07/2022	GOVI On 04-August-22	819.26	Put	GOVI	151880	14	151880	14	0.00
04/07/2022	GOVI On 03-November-22			GOVI	816.20	817.1970	816.1990	817.1970	0.00
04/07/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
04/07/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
04/07/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
04/07/2022	GOVI On 03-November-22	820.42	Put	GOVI	42210	3	42210	3	0.00
04/07/2022	GOVI On 03-November-22	820.41	Put	GOVI	42110	3	42110	3	0.00
04/07/2022	GOVI On 03-November-22	820.43	Put	GOVI	42310	3	42310	3	0.00
04/07/2022	GOVI On 02-February-23			GOVI	830.17	831.2070	830.1680	831.2070	0.00
04/07/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
04/07/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
04/07/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
04/07/2022	GOVI On 02-February-23	850.83	Put	GOVI	206620	20	206620	20	0.00
04/07/2022	GOVI On 02-February-23	850.82	Put	GOVI	206520	20	206520	20	0.00
04/07/2022	GOVI On 02-February-23	850.84	Put	GOVI	206720	20	206720	20	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
04/07/2022	GOVI On 04-May-23			GOVI	845.48	846.5590	845.4820	846.5590	0.00
04/07/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
04/07/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
04/07/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
04/07/2022	GOVI On 04-May-23	852.87	Put	GOVI	73880	6	73880	6	0.00
04/07/2022	GOVI On 04-May-23	852.86	Put	GOVI	73780	6	73780	6	0.00
04/07/2022	GOVI On 04-May-23	852.88	Put	GOVI	73980	6	73980	6	0.00
04/07/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/07/2022	IGOV On 04-August-22			Index Future	319.77	319.8570	319.7670	319.8570	727.00
04/07/2022	IGOV On 03-November-22			Index Future	324.67	324.7720	324.6690	324.7720	16.00
04/07/2022	IGOV On 02-February-23			Index Future	330.30	330.4170	330.3030	330.4170	0.00
04/07/2022	IGOV On 04-May-23			Index Future	336.47	336.5960	336.4720	336.5960	0.00
04/07/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
04/07/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
04/07/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
04/07/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
04/07/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
04/07/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
04/07/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
04/07/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
04/07/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
04/07/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
04/07/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
04/07/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
04/07/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
04/07/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
04/07/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
04/07/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
04/07/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/07/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/07/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.08	94.9150	5.0800	94.9150	0.00
04/07/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.63	94.3600	5.6250	94.3600	0.00
04/07/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.78	94.2150	5.7800	94.2150	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
04/07/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.31	93.6700	6.3100	93.6700	0.00
04/07/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.42	93.5700	6.4200	93.5700	0.00
04/07/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.95	93.0450	6.9500	93.0450	68.00
04/07/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.48	92.5100	7.4750	92.5100	0.00
04/07/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.82	92.0650	7.8150	92.0650	0.00
04/07/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.00	91.8650	8.0000	91.8650	75.00
04/07/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.09	91.8100	8.0850	91.8100	172.00
04/07/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.24	91.6200	8.2350	91.6200	0.00
04/07/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.34	91.5350	8.3400	91.5350	0.00
04/07/2022	R023 On 04-August-22			Bond Future	6.63	104.0469	6.6273	104.0469	26,742.00
04/07/2022	R023 On 04-August-22	6.03	Call	Bond Future	1	0	1	0	0.00
04/07/2022	R023 On 04-August-22	6.04	Call	Bond Future	1	0	1	0	0.00
04/07/2022	R023 On 04-August-22	6.05	Call	Bond Future	2	0	2	0	0.00
04/07/2022	R023 On 04-August-22	6.05	Put	Bond Future	316	0	316	0	0.00
04/07/2022	R023 On 04-August-22	6.04	Put	Bond Future	321	0	321	0	0.00
04/07/2022	R023 On 04-August-22	6.03	Put	Bond Future	326	0	326	0	0.00
04/07/2022	R023 On 03-November-22			Bond Future	7.07	101.6866	7.0723	101.6866	0.00
04/07/2022	R023 On 03-November-22	6.27	Call	Bond Future	9	0	9	0	0.00
04/07/2022	R023 On 03-November-22	6.25	Call	Bond Future	8	0	8	0	0.00
04/07/2022	R023 On 03-November-22	6.26	Call	Bond Future	8	0	8	0	0.00
04/07/2022	R023 On 03-November-22	6.26	Put	Bond Future	257	0	257	0	0.00
04/07/2022	R023 On 03-November-22	6.25	Put	Bond Future	260	0	260	0	0.00
04/07/2022	R023 On 03-November-22	6.27	Put	Bond Future	254	0	254	0	0.00
04/07/2022	R035 On 04-August-22			Bond Future	11.32	87.8910	11.3222	87.8910	129,029.00
04/07/2022	R035 On 04-August-22	10.53	Call	Bond Future	29	0	29	0	400.00
04/07/2022	R035 On 04-August-22	10.74	Call	Bond Future	105	0	105	0	0.00
04/07/2022	R035 On 04-August-22	11.13	Call	Bond Future	602	1	602	1	0.00
04/07/2022	R035 On 04-August-22	12.18	Call	Bond Future	4867	5	4867	5	0.00
04/07/2022	R035 On 04-August-22	9.53	Call	Bond Future	0	0	0	0	400.00
04/07/2022	R035 On 04-August-22	9.84	Call	Bond Future	0	0	0	0	100.00
04/07/2022	R035 On 04-August-22	10.64	Call	Bond Future	59	0	59	0	0.00
04/07/2022	R035 On 04-August-22	10.72	Call	Bond Future	94	0	94	0	0.00
04/07/2022	R035 On 04-August-22	10.73	Call	Bond Future	99	0	99	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
04/07/2022	R035 On 04-August-22	10.73	Put	Bond Future	3657	4	3657	4	0.00
04/07/2022	R035 On 04-August-22	10.72	Put	Bond Future	3714	4	3714	4	0.00
04/07/2022	R035 On 04-August-22	10.64	Put	Bond Future	4176	4	4176	4	100.00
04/07/2022	R035 On 04-August-22	9.84	Put	Bond Future	9323	9	9323	9	0.00
04/07/2022	R035 On 04-August-22	10.53	Put	Bond Future	4837	5	4837	5	0.00
04/07/2022	R035 On 04-August-22	11.13	Put	Bond Future	1734	2	1734	2	100.00
04/07/2022	R035 On 04-August-22	9.53	Put	Bond Future	11456	11	11456	11	0.00
04/07/2022	R035 On 04-August-22	12.18	Put	Bond Future	72	0	72	0	400.00
04/07/2022	R035 On 04-August-22	10.74	Put	Bond Future	3601	3	3601	3	0.00
04/07/2022	R035 On 03-November-22			Bond Future	11.51	84.7200	11.5085	84.7200	3,720.00
04/07/2022	R035 On 03-November-22	11.14	Call	Bond Future	1154	1	1154	1	0.00
04/07/2022	R035 On 03-November-22	11.13	Call	Bond Future	1133	1	1133	1	0.00
04/07/2022	R035 On 03-November-22	9.82	Call	Bond Future	34	0	34	0	582.00
04/07/2022	R035 On 03-November-22	10.30	Call	Bond Future	151	0	151	0	1,000.00
04/07/2022	R035 On 03-November-22	11.15	Call	Bond Future	1176	1	1176	1	0.00
04/07/2022	R035 On 03-November-22	12.68	Call	Bond Future	6739	7	6739	7	0.00
04/07/2022	R035 On 03-November-22	10.99	Call	Bond Future	856	1	856	1	0.00
04/07/2022	R035 On 03-November-22	11.05	Call	Bond Future	969	1	969	1	1,000.00
04/07/2022	R035 On 03-November-22	10.57	Call	Bond Future	314	0	314	0	0.00
04/07/2022	R035 On 03-November-22	10.57	Put	Bond Future	5904	6	5904	6	582.00
04/07/2022	R035 On 03-November-22	10.99	Put	Bond Future	3880	4	3880	4	582.00
04/07/2022	R035 On 03-November-22	12.68	Put	Bond Future	446	0	446	0	1,000.00
04/07/2022	R035 On 03-November-22	11.15	Put	Bond Future	3250	3	3250	3	0.00
04/07/2022	R035 On 03-November-22	10.30	Put	Bond Future	7448	7	7448	7	0.00
04/07/2022	R035 On 03-November-22	9.82	Put	Bond Future	10482	10	10482	10	0.00
04/07/2022	R035 On 03-November-22	11.13	Put	Bond Future	3325	3	3325	3	0.00
04/07/2022	R035 On 03-November-22	11.14	Put	Bond Future	3287	3	3287	3	0.00
04/07/2022	R035 On 03-November-22	11.05	Put	Bond Future	3635	4	3635	4	0.00
04/07/2022	R035 On 02-February-23			Bond Future	11.68	86.1749	11.6802	86.1749	0.00
04/07/2022	R035 On 02-February-23	11.98	Call	Bond Future	3762	4	3762	4	0.00
04/07/2022	R035 On 02-February-23	10.86	Call	Bond Future	908	1	908	1	0.00
04/07/2022	R035 On 02-February-23	10.87	Call	Bond Future	924	1	924	1	0.00
04/07/2022	R035 On 02-February-23	10.30	Call	Bond Future	323	0	323	0	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2022	R035 On 02-February-23	10.64	Call	Bond Future	615	1	615	1	400.00
04/07/2022	R035 On 02-February-23	13.22	Call	Bond Future	8601	9	8601	9	0.00
04/07/2022	R035 On 02-February-23	11.05	Call	Bond Future	1230	1	1230	1	1,000.00
04/07/2022	R035 On 02-February-23	11.06	Call	Bond Future	1249	1	1249	1	0.00
04/07/2022	R035 On 02-February-23	11.94	Call	Bond Future	3626	4	3626	4	0.00
04/07/2022	R035 On 02-February-23	10.88	Call	Bond Future	939	1	939	1	0.00
04/07/2022	R035 On 02-February-23	10.66	Call	Bond Future	638	1	638	1	0.00
04/07/2022	R035 On 02-February-23	10.60	Call	Bond Future	569	1	569	1	0.00
04/07/2022	R035 On 02-February-23	9.81	Call	Bond Future	117	0	117	0	582.00
04/07/2022	R035 On 02-February-23	9.85	Call	Bond Future	128	0	128	0	0.00
04/07/2022	R035 On 02-February-23	9.89	Call	Bond Future	140	0	140	0	400.00
04/07/2022	R035 On 02-February-23	9.89	Put	Bond Future	10990	11	10990	11	0.00
04/07/2022	R035 On 02-February-23	9.81	Put	Bond Future	11498	11	11498	11	0.00
04/07/2022	R035 On 02-February-23	10.60	Put	Bond Future	6888	7	6888	7	0.00
04/07/2022	R035 On 02-February-23	10.64	Put	Bond Future	6687	7	6687	7	0.00
04/07/2022	R035 On 02-February-23	10.66	Put	Bond Future	6588	6	6588	6	582.00
04/07/2022	R035 On 02-February-23	10.30	Put	Bond Future	8518	8	8518	8	0.00
04/07/2022	R035 On 02-February-23	10.88	Put	Bond Future	5555	5	5555	5	0.00
04/07/2022	R035 On 02-February-23	13.22	Put	Bond Future	660	1	660	1	1,000.00
04/07/2022	R035 On 02-February-23	11.06	Put	Bond Future	4795	5	4795	5	582.00
04/07/2022	R035 On 02-February-23	11.05	Put	Bond Future	4835	5	4835	5	0.00
04/07/2022	R035 On 02-February-23	11.98	Put	Bond Future	2123	2	2123	2	400.00
04/07/2022	R035 On 02-February-23	9.85	Put	Bond Future	11243	11	11243	11	0.00
04/07/2022	R035 On 02-February-23	10.87	Put	Bond Future	5600	5	5600	5	0.00
04/07/2022	R035 On 02-February-23	10.86	Put	Bond Future	5644	6	5644	6	0.00
04/07/2022	R035 On 02-February-23	11.94	Put	Bond Future	2203	2	2203	2	0.00
04/07/2022	R035 On 04-May-23			Bond Future	11.83	83.2734	11.8318	83.2734	0.00
04/07/2022	R035 On 04-May-23	11.22	Call	Bond Future	1679	2	1679	2	0.00
04/07/2022	R035 On 04-May-23	9.85	Call	Bond Future	237	0	237	0	400.00
04/07/2022	R035 On 04-May-23	10.42	Call	Bond Future	576	1	576	1	500.00
04/07/2022	R035 On 04-May-23	11.17	Call	Bond Future	1582	2	1582	2	500.00
04/07/2022	R035 On 04-May-23	11.20	Call	Bond Future	1640	2	1640	2	0.00
04/07/2022	R035 On 04-May-23	11.21	Call	Bond Future	1659	2	1659	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
04/07/2022	R035 On 04-May-23	10.60	Call	Bond Future	740	1	740	1	400.00
04/07/2022	R035 On 04-May-23	12.46	Call	Bond Future	5275	5	5275	5	0.00
04/07/2022	R035 On 04-May-23	13.18	Call	Bond Future	7986	8	7986	8	0.00
04/07/2022	R035 On 04-May-23	13.18	Put	Bond Future	1115	1	1115	1	500.00
04/07/2022	R035 On 04-May-23	12.46	Put	Bond Future	1965	2	1965	2	400.00
04/07/2022	R035 On 04-May-23	10.60	Put	Bond Future	7836	8	7836	8	0.00
04/07/2022	R035 On 04-May-23	11.22	Put	Bond Future	5099	5	5099	5	0.00
04/07/2022	R035 On 04-May-23	10.42	Put	Bond Future	8781	9	8781	9	0.00
04/07/2022	R035 On 04-May-23	9.85	Put	Bond Future	12084	12	12084	12	0.00
04/07/2022	R035 On 04-May-23	11.17	Put	Bond Future	5290	5	5290	5	0.00
04/07/2022	R035 On 04-May-23	11.20	Put	Bond Future	5174	5	5174	5	0.00
04/07/2022	R035 On 04-May-23	11.21	Put	Bond Future	5137	5	5137	5	0.00
04/07/2022	R186 On 04-August-22			Bond Future	8.87	107.2044	8.8676	107.2044	86,455.00
04/07/2022	R186 On 04-August-22	6.96	Call	Bond Future	0	0	0	0	3,600.00
04/07/2022	R186 On 04-August-22	8.14	Call	Bond Future	8	0	8	0	0.00
04/07/2022	R186 On 04-August-22	8.13	Call	Bond Future	8	0	8	0	0.00
04/07/2022	R186 On 04-August-22	7.96	Call	Bond Future	1	0	1	0	3,600.00
04/07/2022	R186 On 04-August-22	8.15	Call	Bond Future	9	0	9	0	0.00
04/07/2022	R186 On 04-August-22	9.78	Call	Bond Future	3324	3	3324	3	0.00
04/07/2022	R186 On 04-August-22	9.78	Put	Bond Future	29	0	29	0	3,600.00
04/07/2022	R186 On 04-August-22	8.15	Put	Bond Future	2695	3	2695	3	0.00
04/07/2022	R186 On 04-August-22	8.13	Put	Bond Future	2769	3	2769	3	0.00
04/07/2022	R186 On 04-August-22	8.14	Put	Bond Future	2732	3	2732	3	0.00
04/07/2022	R186 On 04-August-22	6.96	Put	Bond Future	7330	7	7330	7	0.00
04/07/2022	R186 On 04-August-22	7.96	Put	Bond Future	3412	3	3412	3	0.00
04/07/2022	R186 On 03-November-22			Bond Future	9.07	108.8095	9.0704	108.8095	12,945.00
04/07/2022	R186 On 03-November-22	8.55	Call	Bond Future	467	0	467	0	0.00
04/07/2022	R186 On 03-November-22	8.91	Call	Bond Future	914	1	914	1	0.00
04/07/2022	R186 On 03-November-22	8.23	Call	Bond Future	238	0	238	0	4,310.00
04/07/2022	R186 On 03-November-22	8.53	Call	Bond Future	448	0	448	0	0.00
04/07/2022	R186 On 03-November-22	8.54	Call	Bond Future	457	0	457	0	0.00
04/07/2022	R186 On 03-November-22	8.54	Put	Bond Future	2322	2	2322	2	0.00
04/07/2022	R186 On 03-November-22	8.53	Put	Bond Future	2348	2	2348	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
04/07/2022	R186 On 03-November-22	8.91	Put	Bond Future	1474	1	1474	1	4,310.00
04/07/2022	R186 On 03-November-22	8.23	Put	Bond Future	3212	3	3212	3	0.00
04/07/2022	R186 On 03-November-22	8.55	Put	Bond Future	2296	2	2296	2	0.00
04/07/2022	R186 On 02-February-23			Bond Future	9.24	105.3809	9.2384	105.3809	0.00
04/07/2022	R186 On 02-February-23	8.34	Call	Bond Future	437	0	437	0	0.00
04/07/2022	R186 On 02-February-23	8.33	Call	Bond Future	430	0	430	0	0.00
04/07/2022	R186 On 02-February-23	8.32	Call	Bond Future	423	0	423	0	0.00
04/07/2022	R186 On 02-February-23	8.32	Put	Bond Future	3485	3	3485	3	0.00
04/07/2022	R186 On 02-February-23	8.33	Put	Bond Future	3458	3	3458	3	0.00
04/07/2022	R186 On 02-February-23	8.34	Put	Bond Future	3431	3	3431	3	0.00
04/07/2022	R186 On 04-May-23			Bond Future	9.39	107.3338	9.3858	107.3338	0.00
04/07/2022	R186 On 04-May-23	8.83	Call	Bond Future	1022	1	1022	1	0.00
04/07/2022	R186 On 04-May-23	8.82	Call	Bond Future	1009	1	1009	1	0.00
04/07/2022	R186 On 04-May-23	8.84	Call	Bond Future	1034	1	1034	1	0.00
04/07/2022	R186 On 04-May-23	8.83	Put	Bond Future	2748	3	2748	3	0.00
04/07/2022	R186 On 04-May-23	8.82	Put	Bond Future	2767	3	2767	3	0.00
04/07/2022	R186 On 04-May-23	8.84	Put	Bond Future	2729	3	2729	3	0.00
04/07/2022	R197 On 04-August-22			Bond Future	330.15	330.4415	330.1456	330.4415	809.00
04/07/2022	R197 On 03-November-22			Bond Future	335.16	335.4695	335.1649	335.4695	6.00
04/07/2022	R197 On 02-February-23			Bond Future	332.24	332.5517	332.2400	332.5517	0.00
04/07/2022	R197 On 04-May-23			Bond Future	338.46	338.7799	338.4600	338.7799	0.00
04/07/2022	R202 On 04-August-22			Bond Future	247.00	248.3356	246.9981	248.3356	6,793.00
04/07/2022	R202 On 03-November-22			Bond Future	250.75	252.1142	250.7536	252.1142	0.00
04/07/2022	R202 On 02-February-23			Bond Future	250.46	251.8495	250.4634	251.8495	0.00
04/07/2022	R202 On 04-May-23			Bond Future	255.15	256.5641	255.1501	256.5641	0.00
04/07/2022	R209 On 04-August-22			Bond Future	11.35	67.3934	11.3493	67.3934	23,295.00
04/07/2022	R209 On 04-August-22	10.57	Call	Bond Future	28	0	28	0	0.00
04/07/2022	R209 On 04-August-22	10.59	Call	Bond Future	32	0	32	0	0.00
04/07/2022	R209 On 04-August-22	10.58	Call	Bond Future	30	0	30	0	0.00
04/07/2022	R209 On 04-August-22	10.58	Put	Bond Future	4096	4	4096	4	0.00
04/07/2022	R209 On 04-August-22	10.57	Put	Bond Future	4150	4	4150	4	0.00
04/07/2022	R209 On 04-August-22	10.59	Put	Bond Future	4043	4	4043	4	0.00
04/07/2022	R209 On 03-November-22			Bond Future	11.52	65.2577	11.5157	65.2577	4,520.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2022	R209 On 03-November-22	11.02	Call	Bond Future	784	1	784	1	0.00
04/07/2022	R209 On 03-November-22	11.50	Call	Bond Future	1809	2	1809	2	0.00
04/07/2022	R209 On 03-November-22	10.50	Call	Bond Future	220	0	220	0	0.00
04/07/2022	R209 On 03-November-22	11.00	Call	Bond Future	752	1	752	1	0.00
04/07/2022	R209 On 03-November-22	11.01	Call	Bond Future	768	1	768	1	0.00
04/07/2022	R209 On 03-November-22	10.00	Call	Bond Future	52	0	52	0	3,500.00
04/07/2022	R209 On 03-November-22	12.00	Call	Bond Future	3328	3	3328	3	0.00
04/07/2022	R209 On 03-November-22	11.03	Call	Bond Future	801	1	801	1	0.00
04/07/2022	R209 On 03-November-22	9.25	Call	Bond Future	3	0	3	0	6,000.00
04/07/2022	R209 On 03-November-22	9.50	Call	Bond Future	9	0	9	0	0.00
04/07/2022	R209 On 03-November-22	9.50	Put	Bond Future	11189	11	11189	11	0.00
04/07/2022	R209 On 03-November-22	9.25	Put	Bond Future	12753	13	12753	13	0.00
04/07/2022	R209 On 03-November-22	11.03	Put	Bond Future	3272	3	3272	3	0.00
04/07/2022	R209 On 03-November-22	10.50	Put	Bond Future	5543	5	5543	5	0.00
04/07/2022	R209 On 03-November-22	12.00	Put	Bond Future	991	1	991	1	3,500.00
04/07/2022	R209 On 03-November-22	10.00	Put	Bond Future	8222	8	8222	8	6,000.00
04/07/2022	R209 On 03-November-22	11.01	Put	Bond Future	3344	3	3344	3	0.00
04/07/2022	R209 On 03-November-22	11.00	Put	Bond Future	3380	3	3380	3	7,000.00
04/07/2022	R209 On 03-November-22	11.50	Put	Bond Future	1886	2	1886	2	0.00
04/07/2022	R209 On 03-November-22	11.02	Put	Bond Future	3308	3	3308	3	0.00
04/07/2022	R209 On 02-February-23			Bond Future	11.66	66.3792	11.6647	66.3792	0.00
04/07/2022	R209 On 02-February-23	10.80	Call	Bond Future	733	1	733	1	0.00
04/07/2022	R209 On 02-February-23	10.78	Call	Bond Future	709	1	709	1	0.00
04/07/2022	R209 On 02-February-23	10.79	Call	Bond Future	721	1	721	1	0.00
04/07/2022	R209 On 02-February-23	10.80	Put	Bond Future	5137	5	5137	5	0.00
04/07/2022	R209 On 02-February-23	10.78	Put	Bond Future	5219	5	5219	5	0.00
04/07/2022	R209 On 02-February-23	10.79	Put	Bond Future	5178	5	5178	5	0.00
04/07/2022	R209 On 04-May-23			Bond Future	11.80	64.4590	11.8021	64.4590	0.00
04/07/2022	R209 On 04-May-23	11.11	Call	Bond Future	1332	1	1332	1	0.00
04/07/2022	R209 On 04-May-23	11.09	Call	Bond Future	1300	1	1300	1	0.00
04/07/2022	R209 On 04-May-23	11.10	Call	Bond Future	1316	1	1316	1	0.00
04/07/2022	R209 On 04-May-23	11.10	Put	Bond Future	4793	5	4793	5	0.00
04/07/2022	R209 On 04-May-23	11.09	Put	Bond Future	4829	5	4829	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2022	R209 On 04-May-23	11.11	Put	Bond Future	4758	5	4758	5	0.00
04/07/2022	R210 On 04-August-22			Bond Future	223.23	223.6135	223.2297	223.6135	1,068.00
04/07/2022	R210 On 03-November-22			Bond Future	223.65	224.0419	223.6497	224.0419	0.00
04/07/2022	R210 On 02-February-23			Bond Future	227.54	227.9387	227.5375	227.9387	0.00
04/07/2022	R210 On 04-May-23			Bond Future	228.73	229.1391	228.7300	229.1391	0.00
04/07/2022	R213 On 04-August-22			Bond Future	10.85	82.1445	10.8471	82.1445	30,133.00
04/07/2022	R213 On 04-August-22	9.90	Call	Bond Future	0	0	0	0	0.00
04/07/2022	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
04/07/2022	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
04/07/2022	R213 On 04-August-22	9.90	Put	Bond Future	4625	4	4625	4	0.00
04/07/2022	R213 On 04-August-22	9.88	Put	Bond Future	4726	5	4726	5	0.00
04/07/2022	R213 On 04-August-22	9.89	Put	Bond Future	4675	5	4675	5	0.00
04/07/2022	R213 On 03-November-22			Bond Future	11.05	79.8354	11.0457	79.8354	0.00
04/07/2022	R213 On 03-November-22	10.40	Call	Bond Future	538	1	538	1	0.00
04/07/2022	R213 On 03-November-22	9.98	Call	Bond Future	199	0	199	0	0.00
04/07/2022	R213 On 03-November-22	10.19	Call	Bond Future	336	0	336	0	0.00
04/07/2022	R213 On 03-November-22	9.84	Call	Bond Future	143	0	143	0	0.00
04/07/2022	R213 On 03-November-22	9.13	Call	Bond Future	21	0	21	0	200.00
04/07/2022	R213 On 03-November-22	10.39	Call	Bond Future	527	1	527	1	0.00
04/07/2022	R213 On 03-November-22	10.38	Call	Bond Future	516	1	516	1	0.00
04/07/2022	R213 On 03-November-22	9.19	Call	Bond Future	26	0	26	0	476.00
04/07/2022	R213 On 03-November-22	10.37	Call	Bond Future	505	1	505	1	0.00
04/07/2022	R213 On 03-November-22	10.37	Put	Bond Future	3674	4	3674	4	200.00
04/07/2022	R213 On 03-November-22	9.19	Put	Bond Future	9130	9	9130	9	0.00
04/07/2022	R213 On 03-November-22	10.38	Put	Bond Future	3637	4	3637	4	0.00
04/07/2022	R213 On 03-November-22	10.39	Put	Bond Future	3600	3	3600	3	0.00
04/07/2022	R213 On 03-November-22	9.13	Put	Bond Future	9442	9	9442	9	0.00
04/07/2022	R213 On 03-November-22	9.84	Put	Bond Future	5912	6	5912	6	476.00
04/07/2022	R213 On 03-November-22	10.19	Put	Bond Future	4377	4	4377	4	476.00
04/07/2022	R213 On 03-November-22	9.98	Put	Bond Future	5271	5	5271	5	200.00
04/07/2022	R213 On 03-November-22	10.40	Put	Bond Future	3563	3	3563	3	0.00
04/07/2022	R213 On 02-February-23			Bond Future	11.23	81.2061	11.2281	81.2061	0.00
04/07/2022	R213 On 02-February-23	10.43	Call	Bond Future	746	1	746	1	912.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2022	R213 On 02-February-23	10.22	Call	Bond Future	529	1	529	1	0.00
04/07/2022	R213 On 02-February-23	10.21	Call	Bond Future	521	1	521	1	0.00
04/07/2022	R213 On 02-February-23	9.16	Call	Bond Future	83	0	83	0	476.00
04/07/2022	R213 On 02-February-23	12.20	Call	Bond Future	5013	5	5013	5	0.00
04/07/2022	R213 On 02-February-23	10.23	Call	Bond Future	536	1	536	1	0.00
04/07/2022	R213 On 02-February-23	10.35	Call	Bond Future	655	1	655	1	0.00
04/07/2022	R213 On 02-February-23	10.01	Call	Bond Future	382	0	382	0	0.00
04/07/2022	R213 On 02-February-23	10.35	Put	Bond Future	4683	5	4683	5	476.00
04/07/2022	R213 On 02-February-23	12.20	Put	Bond Future	844	1	844	1	912.00
04/07/2022	R213 On 02-February-23	10.22	Put	Bond Future	5176	5	5176	5	0.00
04/07/2022	R213 On 02-February-23	10.43	Put	Bond Future	4396	4	4396	4	0.00
04/07/2022	R213 On 02-February-23	9.16	Put	Bond Future	10004	10	10004	10	0.00
04/07/2022	R213 On 02-February-23	10.01	Put	Bond Future	6041	6	6041	6	476.00
04/07/2022	R213 On 02-February-23	10.21	Put	Bond Future	5216	5	5216	5	0.00
04/07/2022	R213 On 02-February-23	10.23	Put	Bond Future	5136	5	5136	5	0.00
04/07/2022	R213 On 04-May-23			Bond Future	11.39	79.1620	11.3894	79.1620	0.00
04/07/2022	R213 On 04-May-23	10.74	Call	Bond Future	1299	1	1299	1	0.00
04/07/2022	R213 On 04-May-23	10.73	Call	Bond Future	1284	1	1284	1	0.00
04/07/2022	R213 On 04-May-23	10.75	Call	Bond Future	1314	1	1314	1	0.00
04/07/2022	R213 On 04-May-23	10.75	Put	Bond Future	4144	4	4144	4	0.00
04/07/2022	R213 On 04-May-23	10.73	Put	Bond Future	4204	4	4204	4	0.00
04/07/2022	R213 On 04-May-23	10.74	Put	Bond Future	4174	4	4174	4	0.00
04/07/2022	R214 On 04-August-22			Bond Future	11.59	64.5468	11.5865	64.5468	77,056.00
04/07/2022	R214 On 04-August-22	10.97	Call	Bond Future	82	0	82	0	0.00
04/07/2022	R214 On 04-August-22	10.98	Call	Bond Future	86	0	86	0	0.00
04/07/2022	R214 On 04-August-22	10.99	Call	Bond Future	91	0	91	0	0.00
04/07/2022	R214 On 04-August-22	10.98	Put	Bond Future	3370	3	3370	3	0.00
04/07/2022	R214 On 04-August-22	10.99	Put	Bond Future	3318	3	3318	3	0.00
04/07/2022	R214 On 04-August-22	10.97	Put	Bond Future	3422	3	3422	3	0.00
04/07/2022	R214 On 03-November-22			Bond Future	11.75	62.2270	11.7469	62.2270	80.00
04/07/2022	R214 On 03-November-22	11.36	Call	Bond Future	1022	1	1022	1	0.00
04/07/2022	R214 On 03-November-22	11.35	Call	Bond Future	1002	1	1002	1	0.00
04/07/2022	R214 On 03-November-22	11.34	Call	Bond Future	983	1	983	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
04/07/2022	R214 On 03-November-22	11.36	Put	Bond Future	3040	3	3040	3	0.00
04/07/2022	R214 On 03-November-22	11.35	Put	Bond Future	3075	3	3075	3	0.00
04/07/2022	R214 On 03-November-22	11.34	Put	Bond Future	3109	3	3109	3	0.00
04/07/2022	R214 On 02-February-23			Bond Future	11.89	63.2957	11.8942	63.2957	0.00
04/07/2022	R214 On 02-February-23	11.09	Call	Bond Future	820	1	820	1	0.00
04/07/2022	R214 On 02-February-23	11.07	Call	Bond Future	793	1	793	1	0.00
04/07/2022	R214 On 02-February-23	11.08	Call	Bond Future	806	1	806	1	0.00
04/07/2022	R214 On 02-February-23	11.08	Put	Bond Future	5090	5	5090	5	0.00
04/07/2022	R214 On 02-February-23	11.07	Put	Bond Future	5132	5	5132	5	0.00
04/07/2022	R214 On 02-February-23	11.09	Put	Bond Future	5048	5	5048	5	0.00
04/07/2022	R214 On 04-May-23			Bond Future	12.02	61.1740	12.0237	61.1740	0.00
04/07/2022	R214 On 04-May-23	11.38	Call	Bond Future	1486	2	1486	2	0.00
04/07/2022	R214 On 04-May-23	11.36	Call	Bond Future	1451	2	1451	2	0.00
04/07/2022	R214 On 04-May-23	11.37	Call	Bond Future	1468	2	1468	2	0.00
04/07/2022	R214 On 04-May-23	11.37	Put	Bond Future	4812	5	4812	5	0.00
04/07/2022	R214 On 04-May-23	11.36	Put	Bond Future	4848	5	4848	5	0.00
04/07/2022	R214 On 04-May-23	11.38	Put	Bond Future	4776	5	4776	5	0.00
04/07/2022	R248 On 04-August-22			Bond Future	11.55	81.2069	11.5462	81.2069	202,341.00
04/07/2022	R248 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	0.00
04/07/2022	R248 On 04-August-22	10.30	Call	Bond Future	1	0	1	0	1,200.00
04/07/2022	R248 On 04-August-22	10.40	Call	Bond Future	2	0	2	0	0.00
04/07/2022	R248 On 04-August-22	10.90	Call	Bond Future	82	0	82	0	1,700.00
04/07/2022	R248 On 04-August-22	11.00	Call	Bond Future	144	0	144	0	1,200.00
04/07/2022	R248 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	1,700.00
04/07/2022	R248 On 04-August-22	10.99	Call	Bond Future	136	0	136	0	0.00
04/07/2022	R248 On 04-August-22	10.98	Call	Bond Future	129	0	129	0	0.00
04/07/2022	R248 On 04-August-22	10.98	Put	Bond Future	3985	4	3985	4	0.00
04/07/2022	R248 On 04-August-22	10.99	Put	Bond Future	3921	4	3921	4	0.00
04/07/2022	R248 On 04-August-22	10.40	Put	Bond Future	8169	8	8169	8	0.00
04/07/2022	R248 On 04-August-22	11.00	Put	Bond Future	3857	4	3857	4	50.00
04/07/2022	R248 On 04-August-22	10.90	Put	Bond Future	4510	4	4510	4	0.00
04/07/2022	R248 On 04-August-22	10.30	Put	Bond Future	8952	9	8952	9	0.00
04/07/2022	R248 On 04-August-22	9.70	Put	Bond Future	13921	14	13921	14	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
04/07/2022	R248 On 04-August-22	10.20	Put	Bond Future	9747	10	9747	10	0.00
04/07/2022	R248 On 03-November-22			Bond Future	11.71	77.9990	11.7054	77.9990	0.00
04/07/2022	R248 On 03-November-22	11.31	Call	Bond Future	1236	1	1236	1	0.00
04/07/2022	R248 On 03-November-22	11.30	Call	Bond Future	1213	1	1213	1	0.00
04/07/2022	R248 On 03-November-22	11.32	Call	Bond Future	1260	1	1260	1	0.00
04/07/2022	R248 On 03-November-22	11.30	Put	Bond Future	3874	4	3874	4	0.00
04/07/2022	R248 On 03-November-22	11.31	Put	Bond Future	3830	4	3830	4	0.00
04/07/2022	R248 On 03-November-22	11.32	Put	Bond Future	3787	4	3787	4	0.00
04/07/2022	R248 On 02-February-23			Bond Future	11.85	79.3387	11.8518	79.3387	0.00
04/07/2022	R248 On 02-February-23	11.07	Call	Bond Future	1088	1	1088	1	0.00
04/07/2022	R248 On 02-February-23	11.06	Call	Bond Future	1070	1	1070	1	0.00
04/07/2022	R248 On 02-February-23	11.08	Call	Bond Future	1106	1	1106	1	0.00
04/07/2022	R248 On 02-February-23	11.08	Put	Bond Future	6198	6	6198	6	0.00
04/07/2022	R248 On 02-February-23	11.06	Put	Bond Future	6302	6	6302	6	0.00
04/07/2022	R248 On 02-February-23	11.07	Put	Bond Future	6250	6	6250	6	0.00
04/07/2022	R248 On 04-May-23			Bond Future	11.98	76.3742	11.9801	76.3742	0.00
04/07/2022	R248 On 04-May-23	11.34	Call	Bond Future	1841	2	1841	2	0.00
04/07/2022	R248 On 04-May-23	11.33	Call	Bond Future	1819	2	1819	2	0.00
04/07/2022	R248 On 04-May-23	11.35	Call	Bond Future	1864	2	1864	2	0.00
04/07/2022	R248 On 04-May-23	11.35	Put	Bond Future	5897	6	5897	6	0.00
04/07/2022	R248 On 04-May-23	11.33	Put	Bond Future	5987	6	5987	6	0.00
04/07/2022	R248 On 04-May-23	11.34	Put	Bond Future	5942	6	5942	6	0.00