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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2022	2025 On 04-August-22			Bond Future	163.30	163.1874	163.3048	163.1874	0.00
04/08/2022	2025 On 03-November-22			Bond Future	166.00	165.7684	166.0032	165.7684	7,789.00
04/08/2022	2025 On 02-February-23			Bond Future	167.28	167.0481	167.2841	167.0481	1,918.00
04/08/2022	2025 On 04-May-23			Bond Future	170.41	170.1719	170.4108	170.1719	0.00
04/08/2022	2025 On 03-August-23			Bond Future	172.19	171.9456	172.1872	171.9456	0.00
04/08/2022	2029 On 04-August-22			Bond Future	120.40	119.5584	120.4003	119.5584	0.00
04/08/2022	2029 On 03-November-22			Bond Future	121.23	120.1912	121.2304	120.1912	1,729.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2022	2029 On 02-February-23			Bond Future	123.41	122.3520	123.4075	122.3520	728.00
04/08/2022	2029 On 04-May-23			Bond Future	124.42	123.3415	124.4157	123.3415	0.00
04/08/2022	2029 On 03-August-23			Bond Future	127.00	125.9056	127.0004	125.9056	0.00
04/08/2022	2030 On 04-August-22			Bond Future	10.25	88.2860	10.2500	88.2860	0.00
04/08/2022	2030 On 04-August-22	8.30	Call	Bond Future	0	0	0	0	0.00
04/08/2022	2030 On 04-August-22	9.05	Call	Bond Future	0	0	0	0	0.00
04/08/2022	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
04/08/2022	2030 On 04-August-22	9.55	Call	Bond Future	0	0	0	0	0.00
04/08/2022	2030 On 04-August-22	9.56	Call	Bond Future	0	0	0	0	0.00
04/08/2022	2030 On 04-August-22	10.95	Call	Bond Future	3244	3	3244	3	0.00
04/08/2022	2030 On 04-August-22	10.95	Put	Bond Future	0	0	0	0	0.00
04/08/2022	2030 On 04-August-22	9.56	Put	Bond Future	3354	4	3354	4	0.00
04/08/2022	2030 On 04-August-22	9.55	Put	Bond Future	3404	4	3404	4	0.00
04/08/2022	2030 On 04-August-22	9.54	Put	Bond Future	3454	4	3454	4	0.00
04/08/2022	2030 On 04-August-22	9.05	Put	Bond Future	5937	6	5937	6	0.00
04/08/2022	2030 On 04-August-22	8.30	Put	Bond Future	9906	10	9906	10	0.00
04/08/2022	2030 On 03-November-22			Bond Future	10.38	89.6606	10.3792	89.6606	67,427.00
04/08/2022	2030 On 03-November-22	10.20	Call	Bond Future	1293	1	1293	1	500.00
04/08/2022	2030 On 03-November-22	11.57	Call	Bond Future	5577	5	5577	5	0.00
04/08/2022	2030 On 03-November-22	10.09	Call	Bond Future	1081	1	1081	1	0.00
04/08/2022	2030 On 03-November-22	10.08	Call	Bond Future	1063	1	1063	1	0.00
04/08/2022	2030 On 03-November-22	9.70	Call	Bond Future	531	0	531	0	500.00
04/08/2022	2030 On 03-November-22	10.10	Call	Bond Future	1099	1	1099	1	0.00
04/08/2022	2030 On 03-November-22	10.10	Put	Bond Future	2399	3	2399	3	0.00
04/08/2022	2030 On 03-November-22	10.20	Put	Bond Future	2124	2	2124	2	0.00
04/08/2022	2030 On 03-November-22	9.70	Put	Bond Future	3736	4	3736	4	0.00
04/08/2022	2030 On 03-November-22	10.08	Put	Bond Future	2457	3	2457	3	0.00
04/08/2022	2030 On 03-November-22	10.09	Put	Bond Future	2428	3	2428	3	0.00
04/08/2022	2030 On 03-November-22	11.57	Put	Bond Future	296	0	296	0	500.00
04/08/2022	2030 On 02-February-23			Bond Future	10.53	87.2452	10.5325	87.2452	5,200.00
04/08/2022	2030 On 02-February-23	11.55	Call	Bond Future	5292	5	5292	5	5,000.00
04/08/2022	2030 On 02-February-23	11.12	Call	Bond Future	3923	4	3923	4	0.00
04/08/2022	2030 On 02-February-23	11.16	Call	Bond Future	4044	4	4044	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
04/08/2022	2030 On 02-February-23	10.01	Call	Bond Future	1305	1	1305	1	0.00
04/08/2022	2030 On 02-February-23	9.83	Call	Bond Future	1041	1	1041	1	388.00
04/08/2022	2030 On 02-February-23	8.81	Call	Bond Future	275	0	275	0	102.00
04/08/2022	2030 On 02-February-23	9.08	Call	Bond Future	401	0	401	0	388.00
04/08/2022	2030 On 02-February-23	9.94	Call	Bond Future	1198	1	1198	1	0.00
04/08/2022	2030 On 02-February-23	9.79	Call	Bond Future	987	1	987	1	0.00
04/08/2022	2030 On 02-February-23	11.35	Call	Bond Future	4639	4	4639	4	5,000.00
04/08/2022	2030 On 02-February-23	9.99	Call	Bond Future	1274	1	1274	1	0.00
04/08/2022	2030 On 02-February-23	10.00	Call	Bond Future	1290	1	1290	1	0.00
04/08/2022	2030 On 02-February-23	9.80	Call	Bond Future	1000	1	1000	1	0.00
04/08/2022	2030 On 02-February-23	9.20	Call	Bond Future	470	0	470	0	0.00
04/08/2022	2030 On 02-February-23	9.04	Call	Bond Future	379	0	379	0	0.00
04/08/2022	2030 On 02-February-23	9.66	Call	Bond Future	841	1	841	1	0.00
04/08/2022	2030 On 02-February-23	9.66	Put	Bond Future	4852	5	4852	5	102.00
04/08/2022	2030 On 02-February-23	8.81	Put	Bond Future	8419	9	8419	9	0.00
04/08/2022	2030 On 02-February-23	9.04	Put	Bond Future	7382	8	7382	8	0.00
04/08/2022	2030 On 02-February-23	9.08	Put	Bond Future	7206	8	7206	8	0.00
04/08/2022	2030 On 02-February-23	9.20	Put	Bond Future	6689	7	6689	7	0.00
04/08/2022	2030 On 02-February-23	9.94	Put	Bond Future	3897	4	3897	4	102.00
04/08/2022	2030 On 02-February-23	10.01	Put	Bond Future	3680	4	3680	4	0.00
04/08/2022	2030 On 02-February-23	11.35	Put	Bond Future	1080	1	1080	1	0.00
04/08/2022	2030 On 02-February-23	11.16	Put	Bond Future	1296	2	1296	2	388.00
04/08/2022	2030 On 02-February-23	9.79	Put	Bond Future	4386	5	4386	5	0.00
04/08/2022	2030 On 02-February-23	9.83	Put	Bond Future	4252	5	4252	5	0.00
04/08/2022	2030 On 02-February-23	9.80	Put	Bond Future	4352	5	4352	5	0.00
04/08/2022	2030 On 02-February-23	9.99	Put	Bond Future	3741	4	3741	4	0.00
04/08/2022	2030 On 02-February-23	10.00	Put	Bond Future	3710	4	3710	4	0.00
04/08/2022	2030 On 02-February-23	11.12	Put	Bond Future	1347	2	1347	2	0.00
04/08/2022	2030 On 02-February-23	11.55	Put	Bond Future	891	1	891	1	0.00
04/08/2022	2030 On 04-May-23			Bond Future	10.69	88.8591	10.6871	88.8591	0.00
04/08/2022	2030 On 04-May-23	12.57	Call	Bond Future	8380	8	8380	8	0.00
04/08/2022	2030 On 04-May-23	11.62	Call	Bond Future	5316	5	5316	5	0.00
04/08/2022	2030 On 04-May-23	12.04	Call	Bond Future	6636	6	6636	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
04/08/2022	2030 On 04-May-23	12.50	Call	Bond Future	8146	8	8146	8	0.00
04/08/2022	2030 On 04-May-23	10.54	Call	Bond Future	2456	2	2456	2	0.00
04/08/2022	2030 On 04-May-23	10.65	Call	Bond Future	2697	2	2697	2	350.00
04/08/2022	2030 On 04-May-23	9.58	Call	Bond Future	995	1	995	1	150.00
04/08/2022	2030 On 04-May-23	11.34	Call	Bond Future	4485	4	4485	4	0.00
04/08/2022	2030 On 04-May-23	10.42	Call	Bond Future	2212	2	2212	2	479.00
04/08/2022	2030 On 04-May-23	10.52	Call	Bond Future	2413	2	2413	2	0.00
04/08/2022	2030 On 04-May-23	10.53	Call	Bond Future	2435	2	2435	2	0.00
04/08/2022	2030 On 04-May-23	9.67	Call	Bond Future	1087	1	1087	1	479.00
04/08/2022	2030 On 04-May-23	9.78	Call	Bond Future	1208	1	1208	1	388.00
04/08/2022	2030 On 04-May-23	9.03	Call	Bond Future	559	0	559	0	388.00
04/08/2022	2030 On 04-May-23	10.00	Call	Bond Future	1482	1	1482	1	1,080.00
04/08/2022	2030 On 04-May-23	10.00	Put	Bond Future	4520	5	4520	5	0.00
04/08/2022	2030 On 04-May-23	9.03	Put	Bond Future	8118	9	8118	9	0.00
04/08/2022	2030 On 04-May-23	9.58	Put	Bond Future	5957	6	5957	6	0.00
04/08/2022	2030 On 04-May-23	9.78	Put	Bond Future	5248	6	5248	6	0.00
04/08/2022	2030 On 04-May-23	9.67	Put	Bond Future	5632	6	5632	6	0.00
04/08/2022	2030 On 04-May-23	10.53	Put	Bond Future	3118	3	3118	3	0.00
04/08/2022	2030 On 04-May-23	10.52	Put	Bond Future	3140	3	3140	3	0.00
04/08/2022	2030 On 04-May-23	10.42	Put	Bond Future	3378	4	3378	4	0.00
04/08/2022	2030 On 04-May-23	11.34	Put	Bond Future	1716	2	1716	2	150.00
04/08/2022	2030 On 04-May-23	10.65	Put	Bond Future	2858	3	2858	3	0.00
04/08/2022	2030 On 04-May-23	10.54	Put	Bond Future	3096	3	3096	3	0.00
04/08/2022	2030 On 04-May-23	12.50	Put	Bond Future	728	1	728	1	479.00
04/08/2022	2030 On 04-May-23	12.04	Put	Bond Future	1021	1	1021	1	1,080.00
04/08/2022	2030 On 04-May-23	11.62	Put	Bond Future	1394	2	1394	2	388.00
04/08/2022	2030 On 04-May-23	12.57	Put	Bond Future	691	1	691	1	350.00
04/08/2022	2030 On 03-August-23			Bond Future	10.81	86.6832	10.8118	86.6832	0.00
04/08/2022	2030 On 03-August-23	12.59	Call	Bond Future	8144	8	8144	8	0.00
04/08/2022	2030 On 03-August-23	11.36	Call	Bond Future	4528	4	4528	4	0.00
04/08/2022	2030 On 03-August-23	12.89	Call	Bond Future	9087	9	9087	9	0.00
04/08/2022	2030 On 03-August-23	11.34	Call	Bond Future	4475	4	4475	4	0.00
04/08/2022	2030 On 03-August-23	10.40	Call	Bond Future	2314	2	2314	2	1,012.00

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04/08/2022	2030 On 03-August-23	10.65	Call	Bond Future	2811	3	2811	3	350.00
04/08/2022	2030 On 03-August-23	11.35	Call	Bond Future	4502	4	4502	4	0.00
04/08/2022	2030 On 03-August-23	11.36	Put	Bond Future	2268	3	2268	3	0.00
04/08/2022	2030 On 03-August-23	10.65	Put	Bond Future	3493	4	3493	4	0.00
04/08/2022	2030 On 03-August-23	11.34	Put	Bond Future	2296	3	2296	3	0.00
04/08/2022	2030 On 03-August-23	12.89	Put	Bond Future	898	1	898	1	350.00
04/08/2022	2030 On 03-August-23	10.40	Put	Bond Future	4062	4	4062	4	0.00
04/08/2022	2030 On 03-August-23	12.59	Put	Bond Future	1075	1	1075	1	1,012.00
04/08/2022	2030 On 03-August-23	11.35	Put	Bond Future	2282	3	2282	3	0.00
04/08/2022	2032 On 04-August-22			Bond Future	10.70	88.0449	10.7000	88.0449	0.00
04/08/2022	2032 On 04-August-22	11.89	Call	Bond Future	6047	6	6047	6	0.00
04/08/2022	2032 On 04-August-22	10.70	Call	Bond Future	0	0	0	0	0.00
04/08/2022	2032 On 04-August-22	11.00	Call	Bond Future	1581	1	1581	1	0.00
04/08/2022	2032 On 04-August-22	11.60	Call	Bond Future	4628	4	4628	4	0.00
04/08/2022	2032 On 04-August-22	10.21	Call	Bond Future	0	0	0	0	0.00
04/08/2022	2032 On 04-August-22	10.50	Call	Bond Future	0	0	0	0	0.00
04/08/2022	2032 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	0.00
04/08/2022	2032 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	0.00
04/08/2022	2032 On 04-August-22	9.40	Call	Bond Future	0	0	0	0	0.00
04/08/2022	2032 On 04-August-22	10.22	Call	Bond Future	0	0	0	0	0.00
04/08/2022	2032 On 04-August-22	9.80	Call	Bond Future	0	0	0	0	0.00
04/08/2022	2032 On 04-August-22	9.72	Call	Bond Future	0	0	0	0	0.00
04/08/2022	2032 On 04-August-22	8.97	Call	Bond Future	0	0	0	0	0.00
04/08/2022	2032 On 04-August-22	8.97	Put	Bond Future	9936	10	9936	10	0.00
04/08/2022	2032 On 04-August-22	9.72	Put	Bond Future	5450	6	5450	6	0.00
04/08/2022	2032 On 04-August-22	10.21	Put	Bond Future	2669	3	2669	3	0.00
04/08/2022	2032 On 04-August-22	10.20	Put	Bond Future	2725	3	2725	3	0.00
04/08/2022	2032 On 04-August-22	9.40	Put	Bond Future	7329	8	7329	8	0.00
04/08/2022	2032 On 04-August-22	10.10	Put	Bond Future	3284	4	3284	4	0.00
04/08/2022	2032 On 04-August-22	10.50	Put	Bond Future	1076	1	1076	1	0.00
04/08/2022	2032 On 04-August-22	9.80	Put	Bond Future	4988	5	4988	5	0.00
04/08/2022	2032 On 04-August-22	10.22	Put	Bond Future	2614	3	2614	3	0.00
04/08/2022	2032 On 04-August-22	11.60	Put	Bond Future	0	0	0	0	0.00

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04/08/2022	2032 On 04-August-22	11.00	Put	Bond Future	0	0	0	0	0.00
04/08/2022	2032 On 04-August-22	10.70	Put	Bond Future	0	0	0	0	0.00
04/08/2022	2032 On 04-August-22	11.89	Put	Bond Future	0	0	0	0	0.00
04/08/2022	2032 On 03-November-22			Bond Future	10.82	85.2629	10.8163	85.2629	156,538.00
04/08/2022	2032 On 03-November-22	11.45	Call	Bond Future	4028	0	4028	0	0.00
04/08/2022	2032 On 03-November-22	11.55	Call	Bond Future	4413	4	4413	4	0.00
04/08/2022	2032 On 03-November-22	12.30	Call	Bond Future	7517	7	7517	7	0.00
04/08/2022	2032 On 03-November-22	10.56	Call	Bond Future	1282	1	1282	1	0.00
04/08/2022	2032 On 03-November-22	10.66	Call	Bond Future	1512	1	1512	1	0.00
04/08/2022	2032 On 03-November-22	10.67	Call	Bond Future	1536	1	1536	1	750.00
04/08/2022	2032 On 03-November-22	10.21	Call	Bond Future	662	1	662	1	500.00
04/08/2022	2032 On 03-November-22	9.46	Call	Bond Future	112	0	112	0	500.00
04/08/2022	2032 On 03-November-22	10.11	Call	Bond Future	533	0	533	0	0.00
04/08/2022	2032 On 03-November-22	9.31	Call	Bond Future	74	0	74	0	180.00
04/08/2022	2032 On 03-November-22	10.49	Call	Bond Future	1134	1	1134	1	0.00
04/08/2022	2032 On 03-November-22	10.16	Call	Bond Future	595	0	595	0	0.00
04/08/2022	2032 On 03-November-22	9.92	Call	Bond Future	347	0	347	0	750.00
04/08/2022	2032 On 03-November-22	9.36	Call	Bond Future	85	0	85	0	454.00
04/08/2022	2032 On 03-November-22	9.36	Put	Bond Future	8156	9	8156	9	0.00
04/08/2022	2032 On 03-November-22	9.92	Put	Bond Future	5199	6	5199	6	0.00
04/08/2022	2032 On 03-November-22	10.11	Put	Bond Future	4327	5	4327	5	454.00
04/08/2022	2032 On 03-November-22	9.31	Put	Bond Future	8439	9	8439	9	0.00
04/08/2022	2032 On 03-November-22	10.16	Put	Bond Future	4113	5	4113	5	180.00
04/08/2022	2032 On 03-November-22	9.46	Put	Bond Future	7597	8	7597	8	0.00
04/08/2022	2032 On 03-November-22	10.56	Put	Bond Future	2633	3	2633	3	180.00
04/08/2022	2032 On 03-November-22	10.49	Put	Bond Future	2859	3	2859	3	454.00
04/08/2022	2032 On 03-November-22	10.21	Put	Bond Future	3905	4	3905	4	0.00
04/08/2022	2032 On 03-November-22	10.67	Put	Bond Future	2304	3	2304	3	0.00
04/08/2022	2032 On 03-November-22	10.66	Put	Bond Future	2332	3	2332	3	0.00
04/08/2022	2032 On 03-November-22	12.30	Put	Bond Future	223	0	223	0	750.00
04/08/2022	2032 On 03-November-22	11.55	Put	Bond Future	696	1	696	1	500.00
04/08/2022	2032 On 03-November-22	11.45	Put	Bond Future	805	0	805	0	7,500.00
04/08/2022	2032 On 02-February-23			Bond Future	10.97	86.7768	10.9666	86.7768	18.00

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04/08/2022	2032 On 02-February-23	12.75	Call	Bond Future	8972	8	8972	8	0.00
04/08/2022	2032 On 02-February-23	11.84	Call	Bond Future	5501	5	5501	5	0.00
04/08/2022	2032 On 02-February-23	10.39	Call	Bond Future	1394	1	1394	1	0.00
04/08/2022	2032 On 02-February-23	10.16	Call	Bond Future	1033	1	1033	1	0.00
04/08/2022	2032 On 02-February-23	10.38	Call	Bond Future	1376	1	1376	1	0.00
04/08/2022	2032 On 02-February-23	9.31	Call	Bond Future	301	0	301	0	454.00
04/08/2022	2032 On 02-February-23	10.22	Call	Bond Future	1114	1	1114	1	500.00
04/08/2022	2032 On 02-February-23	9.47	Call	Bond Future	389	0	389	0	500.00
04/08/2022	2032 On 02-February-23	10.67	Call	Bond Future	1956	2	1956	2	750.00
04/08/2022	2032 On 02-February-23	11.69	Call	Bond Future	4966	4	4966	4	0.00
04/08/2022	2032 On 02-February-23	10.40	Call	Bond Future	1412	1	1412	1	0.00
04/08/2022	2032 On 02-February-23	10.50	Call	Bond Future	1601	1	1601	1	0.00
04/08/2022	2032 On 02-February-23	9.92	Call	Bond Future	753	1	753	1	750.00
04/08/2022	2032 On 02-February-23	10.50	Put	Bond Future	4019	4	4019	4	454.00
04/08/2022	2032 On 02-February-23	10.40	Put	Bond Future	4360	5	4360	5	0.00
04/08/2022	2032 On 02-February-23	11.69	Put	Bond Future	1391	2	1391	2	0.00
04/08/2022	2032 On 02-February-23	10.67	Put	Bond Future	3482	4	3482	4	0.00
04/08/2022	2032 On 02-February-23	9.47	Put	Bond Future	8476	9	8476	9	0.00
04/08/2022	2032 On 02-February-23	10.22	Put	Bond Future	5027	6	5027	6	0.00
04/08/2022	2032 On 02-February-23	9.92	Put	Bond Future	6305	7	6305	7	0.00
04/08/2022	2032 On 02-February-23	9.31	Put	Bond Future	9312	10	9312	10	0.00
04/08/2022	2032 On 02-February-23	10.38	Put	Bond Future	4430	5	4430	5	0.00
04/08/2022	2032 On 02-February-23	10.16	Put	Bond Future	5270	6	5270	6	454.00
04/08/2022	2032 On 02-February-23	10.39	Put	Bond Future	4395	5	4395	5	0.00
04/08/2022	2032 On 02-February-23	11.84	Put	Bond Future	1209	1	1209	1	500.00
04/08/2022	2032 On 02-February-23	12.75	Put	Bond Future	514	1	514	1	750.00
04/08/2022	2032 On 04-May-23			Bond Future	11.11	84.2228	11.1131	84.2228	0.00
04/08/2022	2032 On 04-May-23	10.88	Call	Bond Future	2754	2	2754	2	0.00
04/08/2022	2032 On 04-May-23	10.87	Call	Bond Future	2731	2	2731	2	0.00
04/08/2022	2032 On 04-May-23	10.62	Call	Bond Future	2181	2	2181	2	400.00
04/08/2022	2032 On 04-May-23	13.43	Call	Bond Future	11144	11	11144	11	0.00
04/08/2022	2032 On 04-May-23	10.89	Call	Bond Future	2778	2	2778	2	0.00
04/08/2022	2032 On 04-May-23	11.37	Call	Bond Future	4058	4	4058	4	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2022	2032 On 04-May-23	10.89	Put	Bond Future	3894	4	3894	4	0.00
04/08/2022	2032 On 04-May-23	13.43	Put	Bond Future	626	1	626	1	400.00
04/08/2022	2032 On 04-May-23	10.62	Put	Bond Future	4674	5	4674	5	0.00
04/08/2022	2032 On 04-May-23	10.87	Put	Bond Future	3947	4	3947	4	0.00
04/08/2022	2032 On 04-May-23	10.88	Put	Bond Future	3921	4	3921	4	0.00
04/08/2022	2032 On 04-May-23	11.37	Put	Bond Future	2797	3	2797	3	0.00
04/08/2022	2032 On 03-August-23			Bond Future	11.23	85.9616	11.2287	85.9616	2,600.00
04/08/2022	2032 On 03-August-23	11.75	Call	Bond Future	5180	5	5180	5	0.00
04/08/2022	2032 On 03-August-23	11.76	Call	Bond Future	5210	5	5210	5	0.00
04/08/2022	2032 On 03-August-23	11.77	Call	Bond Future	5240	5	5240	5	0.00
04/08/2022	2032 On 03-August-23	11.90	Call	Bond Future	5637	5	5637	5	5,000.00
04/08/2022	2032 On 03-August-23	11.90	Put	Bond Future	2466	3	2466	3	0.00
04/08/2022	2032 On 03-August-23	11.77	Put	Bond Future	2671	3	2671	3	0.00
04/08/2022	2032 On 03-August-23	11.76	Put	Bond Future	2687	3	2687	3	0.00
04/08/2022	2032 On 03-August-23	11.75	Put	Bond Future	2703	3	2703	3	0.00
04/08/2022	2033 On 04-August-22			Bond Future	114.22	113.9686	114.2177	113.9686	0.00
04/08/2022	2033 On 03-November-22			Bond Future	114.90	114.4372	114.9013	114.4372	1,267.00
04/08/2022	2033 On 02-February-23			Bond Future	116.96	116.4942	116.9645	116.4942	5,967.00
04/08/2022	2033 On 04-May-23			Bond Future	117.77	117.2885	117.7666	117.2885	0.00
04/08/2022	2033 On 03-August-23			Bond Future	120.21	119.7264	120.2128	119.7264	0.00
04/08/2022	2037 On 04-August-22			Bond Future	11.09	81.2268	11.0850	81.2268	0.00
04/08/2022	2037 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	0.00
04/08/2022	2037 On 04-August-22	10.91	Call	Bond Future	0	0	0	0	0.00
04/08/2022	2037 On 04-August-22	11.21	Call	Bond Future	762	0	762	0	0.00
04/08/2022	2037 On 04-August-22	11.42	Call	Bond Future	2018	1	2018	1	0.00
04/08/2022	2037 On 04-August-22	10.89	Call	Bond Future	0	0	0	0	0.00
04/08/2022	2037 On 04-August-22	10.90	Call	Bond Future	0	0	0	0	0.00
04/08/2022	2037 On 04-August-22	11.95	Call	Bond Future	5063	4	5063	4	0.00
04/08/2022	2037 On 04-August-22	11.95	Put	Bond Future	0	0	0	0	0.00
04/08/2022	2037 On 04-August-22	10.91	Put	Bond Future	1085	2	1085	2	0.00
04/08/2022	2037 On 04-August-22	10.89	Put	Bond Future	1210	2	1210	2	0.00
04/08/2022	2037 On 04-August-22	11.42	Put	Bond Future	0	0	0	0	0.00
04/08/2022	2037 On 04-August-22	11.21	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
04/08/2022	2037 On 04-August-22	10.10	Put	Bond Future	6391	7	6391	7	0.00
04/08/2022	2037 On 04-August-22	10.90	Put	Bond Future	1147	2	1147	2	0.00
04/08/2022	2037 On 03-November-22			Bond Future	11.18	82.4915	11.1842	82.4915	66,443.00
04/08/2022	2037 On 03-November-22	11.30	Call	Bond Future	2584	2	2584	2	0.00
04/08/2022	2037 On 03-November-22	11.31	Call	Bond Future	2619	2	2619	2	0.00
04/08/2022	2037 On 03-November-22	11.32	Call	Bond Future	2653	2	2653	2	0.00
04/08/2022	2037 On 03-November-22	11.30	Put	Bond Future	1889	2	1889	2	0.00
04/08/2022	2037 On 03-November-22	11.31	Put	Bond Future	1864	2	1864	2	0.00
04/08/2022	2037 On 03-November-22	11.32	Put	Bond Future	1840	2	1840	2	0.00
04/08/2022	2037 On 02-February-23			Bond Future	11.32	79.6987	11.3179	79.6987	63,547.00
04/08/2022	2037 On 02-February-23	11.05	Call	Bond Future	2420	2	2420	2	0.00
04/08/2022	2037 On 02-February-23	11.10	Call	Bond Future	2559	2	2559	2	636.00
04/08/2022	2037 On 02-February-23	11.97	Call	Bond Future	5535	5	5535	5	0.00
04/08/2022	2037 On 02-February-23	11.03	Call	Bond Future	2366	2	2366	2	0.00
04/08/2022	2037 On 02-February-23	11.04	Call	Bond Future	2393	2	2393	2	0.00
04/08/2022	2037 On 02-February-23	11.04	Put	Bond Future	4063	5	4063	5	0.00
04/08/2022	2037 On 02-February-23	11.03	Put	Bond Future	4097	5	4097	5	0.00
04/08/2022	2037 On 02-February-23	11.10	Put	Bond Future	3864	4	3864	4	0.00
04/08/2022	2037 On 02-February-23	11.97	Put	Bond Future	1807	2	1807	2	636.00
04/08/2022	2037 On 02-February-23	11.05	Put	Bond Future	4029	5	4029	5	0.00
04/08/2022	2037 On 04-May-23			Bond Future	11.45	81.1734	11.4498	81.1734	0.00
04/08/2022	2037 On 04-May-23	11.32	Call	Bond Future	3490	3	3490	3	0.00
04/08/2022	2037 On 04-May-23	11.78	Call	Bond Future	4952	4	4952	4	400.00
04/08/2022	2037 On 04-May-23	13.73	Call	Bond Future	12554	12	12554	12	0.00
04/08/2022	2037 On 04-May-23	11.03	Call	Bond Future	2711	2	2711	2	400.00
04/08/2022	2037 On 04-May-23	11.30	Call	Bond Future	3432	3	3432	3	0.00
04/08/2022	2037 On 04-May-23	11.31	Call	Bond Future	3461	3	3461	3	0.00
04/08/2022	2037 On 04-May-23	11.31	Put	Bond Future	4278	5	4278	5	0.00
04/08/2022	2037 On 04-May-23	11.30	Put	Bond Future	4308	5	4308	5	0.00
04/08/2022	2037 On 04-May-23	13.73	Put	Bond Future	786	1	786	1	400.00
04/08/2022	2037 On 04-May-23	11.03	Put	Bond Future	5203	6	5203	6	0.00
04/08/2022	2037 On 04-May-23	11.78	Put	Bond Future	3069	3	3069	3	0.00
04/08/2022	2037 On 04-May-23	11.32	Put	Bond Future	4249	5	4249	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
04/08/2022	2037 On 03-August-23			Bond Future	11.56	78.5895	11.5601	78.5895	0.00
04/08/2022	2037 On 03-August-23	12.14	Call	Bond Future	6383	6	6383	6	0.00
04/08/2022	2037 On 03-August-23	12.12	Call	Bond Future	6314	6	6314	6	0.00
04/08/2022	2037 On 03-August-23	12.13	Call	Bond Future	6348	6	6348	6	0.00
04/08/2022	2037 On 03-August-23	12.13	Put	Bond Future	3193	4	3193	4	0.00
04/08/2022	2037 On 03-August-23	12.12	Put	Bond Future	3212	4	3212	4	0.00
04/08/2022	2037 On 03-August-23	12.14	Put	Bond Future	3173	4	3173	4	0.00
04/08/2022	2038 On 04-August-22			Bond Future	128.59	127.2631	128.5855	127.2631	0.00
04/08/2022	2038 On 03-November-22			Bond Future	130.94	129.2758	130.9434	129.2758	5,196.00
04/08/2022	2038 On 02-February-23			Bond Future	131.38	129.6872	131.3822	129.6872	0.00
04/08/2022	2038 On 04-May-23			Bond Future	133.84	132.1128	133.8384	132.1128	0.00
04/08/2022	2038 On 03-August-23			Bond Future	134.64	132.8762	134.6357	132.8762	0.00
04/08/2022	2040 On 04-August-22			Bond Future	11.15	83.0061	11.1500	83.0061	0.00
04/08/2022	2040 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	0.00
04/08/2022	2040 On 04-August-22	10.70	Call	Bond Future	0	0	0	0	0.00
04/08/2022	2040 On 04-August-22	11.03	Call	Bond Future	0	0	0	0	0.00
04/08/2022	2040 On 04-August-22	12.24	Call	Bond Future	6764	6	6764	6	0.00
04/08/2022	2040 On 04-August-22	11.04	Call	Bond Future	0	0	0	0	0.00
04/08/2022	2040 On 04-August-22	11.05	Call	Bond Future	0	0	0	0	0.00
04/08/2022	2040 On 04-August-22	11.05	Put	Bond Future	667	2	667	2	0.00
04/08/2022	2040 On 04-August-22	12.24	Put	Bond Future	0	0	0	0	0.00
04/08/2022	2040 On 04-August-22	9.70	Put	Bond Future	10550	11	10550	11	0.00
04/08/2022	2040 On 04-August-22	11.04	Put	Bond Future	735	2	735	2	0.00
04/08/2022	2040 On 04-August-22	11.03	Put	Bond Future	802	2	802	2	0.00
04/08/2022	2040 On 04-August-22	10.70	Put	Bond Future	3070	4	3070	4	0.00
04/08/2022	2040 On 03-November-22			Bond Future	11.23	84.2985	11.2330	84.2985	62,071.00
04/08/2022	2040 On 03-November-22	11.41	Call	Bond Future	3049	2	3049	2	0.00
04/08/2022	2040 On 03-November-22	11.50	Call	Bond Future	3406	3	3406	3	1,500.00
04/08/2022	2040 On 03-November-22	11.30	Call	Bond Future	2636	2	2636	2	1,160.00
04/08/2022	2040 On 03-November-22	10.80	Call	Bond Future	1161	1	1161	1	1,500.00
04/08/2022	2040 On 03-November-22	12.00	Call	Bond Future	5632	5	5632	5	1,160.00
04/08/2022	2040 On 03-November-22	11.39	Call	Bond Future	2972	2	2972	2	0.00
04/08/2022	2040 On 03-November-22	11.40	Call	Bond Future	3010	2	3010	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
04/08/2022	2040 On 03-November-22	10.70	Call	Bond Future	951	1	951	1	1,078.00
04/08/2022	2040 On 03-November-22	11.20	Call	Bond Future	2286	2	2286	2	1,078.00
04/08/2022	2040 On 03-November-22	12.52	Call	Bond Future	8192	7	8192	7	0.00
04/08/2022	2040 On 03-November-22	11.41	Put	Bond Future	1903	2	1903	2	0.00
04/08/2022	2040 On 03-November-22	11.20	Put	Bond Future	2502	3	2502	3	0.00
04/08/2022	2040 On 03-November-22	12.00	Put	Bond Future	842	1	842	1	0.00
04/08/2022	2040 On 03-November-22	10.80	Put	Bond Future	4072	5	4072	5	0.00
04/08/2022	2040 On 03-November-22	11.30	Put	Bond Future	2199	3	2199	3	0.00
04/08/2022	2040 On 03-November-22	11.39	Put	Bond Future	1954	3	1954	3	0.00
04/08/2022	2040 On 03-November-22	11.40	Put	Bond Future	1928	3	1928	3	0.00
04/08/2022	2040 On 03-November-22	10.70	Put	Bond Future	4556	6	4556	6	0.00
04/08/2022	2040 On 03-November-22	11.50	Put	Bond Future	1687	2	1687	2	0.00
04/08/2022	2040 On 03-November-22	12.52	Put	Bond Future	397	1	397	1	1,078.00
04/08/2022	2040 On 02-February-23			Bond Future	11.36	81.2875	11.3610	81.2875	64,040.00
04/08/2022	2040 On 02-February-23	12.07	Call	Bond Future	6161	5	6161	5	0.00
04/08/2022	2040 On 02-February-23	11.11	Call	Bond Future	2625	2	2625	2	0.00
04/08/2022	2040 On 02-February-23	11.10	Call	Bond Future	2596	2	2596	2	0.00
04/08/2022	2040 On 02-February-23	10.21	Call	Bond Future	818	1	818	1	388.00
04/08/2022	2040 On 02-February-23	10.18	Call	Bond Future	782	1	782	1	0.00
04/08/2022	2040 On 02-February-23	12.24	Call	Bond Future	6895	6	6895	6	0.00
04/08/2022	2040 On 02-February-23	12.27	Call	Bond Future	7027	6	7027	6	0.00
04/08/2022	2040 On 02-February-23	11.12	Call	Bond Future	2654	2	2654	2	0.00
04/08/2022	2040 On 02-February-23	11.19	Call	Bond Future	2863	2	2863	2	621.00
04/08/2022	2040 On 02-February-23	10.93	Call	Bond Future	2129	2	2129	2	0.00
04/08/2022	2040 On 02-February-23	10.96	Call	Bond Future	2208	2	2208	2	388.00
04/08/2022	2040 On 02-February-23	10.96	Put	Bond Future	4845	6	4845	6	0.00
04/08/2022	2040 On 02-February-23	11.19	Put	Bond Future	3972	5	3972	5	0.00
04/08/2022	2040 On 02-February-23	11.12	Put	Bond Future	4223	5	4223	5	0.00
04/08/2022	2040 On 02-February-23	12.27	Put	Bond Future	1502	2	1502	2	388.00
04/08/2022	2040 On 02-February-23	12.24	Put	Bond Future	1544	2	1544	2	0.00
04/08/2022	2040 On 02-February-23	12.07	Put	Bond Future	1801	2	1801	2	621.00
04/08/2022	2040 On 02-February-23	10.18	Put	Bond Future	8937	10	8937	10	0.00
04/08/2022	2040 On 02-February-23	10.21	Put	Bond Future	8751	10	8751	10	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
04/08/2022	2040 On 02-February-23	11.10	Put	Bond Future	4297	5	4297	5	0.00
04/08/2022	2040 On 02-February-23	11.11	Put	Bond Future	4260	5	4260	5	0.00
04/08/2022	2040 On 02-February-23	10.93	Put	Bond Future	4969	6	4969	6	0.00
04/08/2022	2040 On 04-May-23			Bond Future	11.49	82.7917	11.4868	82.7917	0.00
04/08/2022	2040 On 04-May-23	11.48	Call	Bond Future	4201	4	4201	4	486.00
04/08/2022	2040 On 04-May-23	13.45	Call	Bond Future	12116	11	12116	11	0.00
04/08/2022	2040 On 04-May-23	11.41	Call	Bond Future	3972	3	3972	3	0.00
04/08/2022	2040 On 04-May-23	11.42	Call	Bond Future	4005	3	4005	3	0.00
04/08/2022	2040 On 04-May-23	10.17	Call	Bond Future	1186	1	1186	1	388.00
04/08/2022	2040 On 04-May-23	10.73	Call	Bond Future	2122	2	2122	2	486.00
04/08/2022	2040 On 04-May-23	10.92	Call	Bond Future	2570	2	2570	2	388.00
04/08/2022	2040 On 04-May-23	12.78	Call	Bond Future	9256	8	9256	8	0.00
04/08/2022	2040 On 04-May-23	11.43	Call	Bond Future	4037	3	4037	3	0.00
04/08/2022	2040 On 04-May-23	11.43	Put	Bond Future	4396	5	4396	5	0.00
04/08/2022	2040 On 04-May-23	10.73	Put	Bond Future	7115	8	7115	8	0.00
04/08/2022	2040 On 04-May-23	12.78	Put	Bond Future	1705	2	1705	2	388.00
04/08/2022	2040 On 04-May-23	13.45	Put	Bond Future	1081	1	1081	1	486.00
04/08/2022	2040 On 04-May-23	10.92	Put	Bond Future	6265	7	6265	7	0.00
04/08/2022	2040 On 04-May-23	10.17	Put	Bond Future	10181	11	10181	11	0.00
04/08/2022	2040 On 04-May-23	11.42	Put	Bond Future	4427	5	4427	5	0.00
04/08/2022	2040 On 04-May-23	11.41	Put	Bond Future	4458	5	4458	5	0.00
04/08/2022	2040 On 04-May-23	11.48	Put	Bond Future	4244	5	4244	5	0.00
04/08/2022	2040 On 03-August-23			Bond Future	11.59	79.9910	11.5919	79.9910	0.00
04/08/2022	2040 On 03-August-23	12.21	Call	Bond Future	6985	6	6985	6	0.00
04/08/2022	2040 On 03-August-23	12.22	Call	Bond Future	7022	6	7022	6	0.00
04/08/2022	2040 On 03-August-23	12.23	Call	Bond Future	7059	6	7059	6	0.00
04/08/2022	2040 On 03-August-23	12.23	Put	Bond Future	3251	4	3251	4	0.00
04/08/2022	2040 On 03-August-23	12.22	Put	Bond Future	3271	4	3271	4	0.00
04/08/2022	2040 On 03-August-23	12.21	Put	Bond Future	3291	4	3291	4	0.00
04/08/2022	2044 On 04-August-22			Bond Future	11.14	80.2065	11.1400	80.2065	0.00
04/08/2022	2044 On 04-August-22	11.10	Call	Bond Future	0	0	0	0	0.00
04/08/2022	2044 On 04-August-22	11.08	Call	Bond Future	0	0	0	0	0.00
04/08/2022	2044 On 04-August-22	11.09	Call	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
04/08/2022	2044 On 04-August-22	11.09	Put	Bond Future	341	1	341	1	0.00
04/08/2022	2044 On 04-August-22	11.08	Put	Bond Future	409	1	409	1	0.00
04/08/2022	2044 On 04-August-22	11.10	Put	Bond Future	272	1	272	1	0.00
04/08/2022	2044 On 03-November-22			Bond Future	11.22	81.4554	11.2245	81.4554	66,844.00
04/08/2022	2044 On 03-November-22	11.40	Call	Bond Future	3100	3	3100	3	0.00
04/08/2022	2044 On 03-November-22	11.39	Call	Bond Future	3060	3	3060	3	0.00
04/08/2022	2044 On 03-November-22	11.41	Call	Bond Future	3139	3	3139	3	0.00
04/08/2022	2044 On 03-November-22	11.30	Call	Bond Future	2716	2	2716	2	1,600.00
04/08/2022	2044 On 03-November-22	10.60	Call	Bond Future	788	1	788	1	1,600.00
04/08/2022	2044 On 03-November-22	10.60	Put	Bond Future	5161	6	5161	6	0.00
04/08/2022	2044 On 03-November-22	11.30	Put	Bond Future	2213	3	2213	3	0.00
04/08/2022	2044 On 03-November-22	11.41	Put	Bond Future	1912	2	1912	2	0.00
04/08/2022	2044 On 03-November-22	11.40	Put	Bond Future	1938	2	1938	2	0.00
04/08/2022	2044 On 03-November-22	11.39	Put	Bond Future	1964	2	1964	2	0.00
04/08/2022	2044 On 02-February-23			Bond Future	11.34	78.5190	11.3446	78.5190	30,170.00
04/08/2022	2044 On 02-February-23	11.16	Call	Bond Future	2874	2	2874	2	0.00
04/08/2022	2044 On 02-February-23	11.15	Call	Bond Future	2843	2	2843	2	0.00
04/08/2022	2044 On 02-February-23	11.14	Call	Bond Future	2812	2	2812	2	0.00
04/08/2022	2044 On 02-February-23	11.14	Put	Bond Future	4177	5	4177	5	0.00
04/08/2022	2044 On 02-February-23	11.15	Put	Bond Future	4140	5	4140	5	0.00
04/08/2022	2044 On 02-February-23	11.16	Put	Bond Future	4103	5	4103	5	0.00
04/08/2022	2044 On 04-May-23			Bond Future	11.46	79.9720	11.4622	79.9720	0.00
04/08/2022	2044 On 04-May-23	11.43	Call	Bond Future	4195	4	4195	4	0.00
04/08/2022	2044 On 04-May-23	11.42	Call	Bond Future	4162	4	4162	4	0.00
04/08/2022	2044 On 04-May-23	11.41	Call	Bond Future	4129	4	4129	4	0.00
04/08/2022	2044 On 04-May-23	11.41	Put	Bond Future	4467	5	4467	5	0.00
04/08/2022	2044 On 04-May-23	11.42	Put	Bond Future	4435	5	4435	5	0.00
04/08/2022	2044 On 04-May-23	11.43	Put	Bond Future	4404	5	4404	5	0.00
04/08/2022	2044 On 03-August-23			Bond Future	11.56	77.2384	11.5600	77.2384	0.00
04/08/2022	2044 On 03-August-23	12.17	Call	Bond Future	7090	6	7090	6	0.00
04/08/2022	2044 On 03-August-23	12.16	Call	Bond Future	7052	6	7052	6	0.00
04/08/2022	2044 On 03-August-23	12.15	Call	Bond Future	7014	6	7014	6	0.00
04/08/2022	2044 On 03-August-23	12.15	Put	Bond Future	3404	4	3404	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
04/08/2022	2044 On 03-August-23	12.16	Put	Bond Future	3383	4	3383	4	0.00
04/08/2022	2044 On 03-August-23	12.17	Put	Bond Future	3362	4	3362	4	0.00
04/08/2022	2046 On 04-August-22			Bond Future	117.31	117.2743	117.3147	117.2743	0.00
04/08/2022	2046 On 03-November-22			Bond Future	117.19	117.1523	117.1906	117.1523	15,833.00
04/08/2022	2046 On 02-February-23			Bond Future	119.30	119.2589	119.2955	119.2589	0.00
04/08/2022	2046 On 04-May-23			Bond Future	119.49	119.4494	119.4857	119.4494	0.00
04/08/2022	2046 On 03-August-23			Bond Future	121.97	121.9340	121.9695	121.9340	0.00
04/08/2022	2050 On 04-August-22			Bond Future	119.02	118.6311	119.0217	118.6311	0.00
04/08/2022	2050 On 03-November-22			Bond Future	121.35	120.5076	121.3475	120.5076	9,740.00
04/08/2022	2050 On 02-February-23			Bond Future	121.40	120.5497	121.4028	120.5497	0.00
04/08/2022	2050 On 04-May-23			Bond Future	123.67	122.8045	123.6724	122.8045	0.00
04/08/2022	2050 On 03-August-23			Bond Future	124.04	123.1550	124.0395	123.1550	0.00
04/08/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2022	AL37 On 04-August-22			Index Future	816.19	813.3380	816.1890	813.3380	0.00
04/08/2022	AL37 On 03-November-22			Index Future	830.86	826.1330	830.8560	826.1330	0.00
04/08/2022	AL37 On 02-February-23			Index Future	845.58	840.7810	845.5810	840.7810	0.00
04/08/2022	AL37 On 04-May-23			Index Future	861.19	856.3020	861.1860	856.3020	0.00
04/08/2022	AL37 On 03-August-23			Index Future	878.87	873.8950	878.8740	873.8950	0.00
04/08/2022	AL7T On 04-August-22			Index Future	932.14	939.4630	932.1350	939.4630	0.00
04/08/2022	AL7T On 03-November-22			Index Future	961.09	954.2420	961.0930	954.2420	0.00
04/08/2022	AL7T On 02-February-23			Index Future	978.13	971.1620	978.1250	971.1620	0.00
04/08/2022	AL7T On 04-May-23			Index Future	996.18	989.0890	996.1770	989.0890	0.00
04/08/2022	AL7T On 03-August-23			Index Future	1016.64	1009.4100	1016.6370	1009.4100	0.00
04/08/2022	ALBI On 04-August-22			Index Future	833.35	828.4310	833.3540	828.4310	0.00
04/08/2022	ALBI On 03-November-22			Index Future	849.29	841.4630	849.2870	841.4630	138.00
04/08/2022	ALBI On 02-February-23			Index Future	864.34	856.3840	864.3380	856.3840	0.00
04/08/2022	ALBI On 04-May-23			Index Future	880.29	872.1920	880.2890	872.1920	0.00
04/08/2022	ALBI On 03-August-23			Index Future	898.37	890.1120	898.3690	890.1120	0.00
04/08/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2022	C023 On 28-February-23			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
04/08/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/08/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2022	ES33 On 04-August-22			Bond Future	11.87	75.9831	11.8650	75.9831	0.00
04/08/2022	ES33 On 03-November-22			Bond Future	12.01	73.3994	12.0135	73.3994	0.00
04/08/2022	ES33 On 02-February-23			Bond Future	12.20	74.7198	12.1979	74.7198	350.00
04/08/2022	ES33 On 04-May-23			Bond Future	12.37	72.3267	12.3750	72.3267	0.00
04/08/2022	ES33 On 03-August-23			Bond Future	12.52	73.8354	12.5249	73.8354	0.00
04/08/2022	ES42 On 04-August-22			Bond Future	12.20	74.4182	12.2000	74.4182	0.00
04/08/2022	ES42 On 03-November-22			Bond Future	12.29	71.3348	12.2884	71.3348	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
04/08/2022	ES42 On 02-February-23			Bond Future	12.45	72.6199	12.4482	72.6199	4,769.00
04/08/2022	ES42 On 04-May-23			Bond Future	12.61	69.7172	12.6082	69.7172	0.00
04/08/2022	ES42 On 03-August-23			Bond Future	12.74	71.1751	12.7406	71.1751	0.00
04/08/2022	GOVI On 04-August-22			GOVI	821.69	816.8550	821.6870	816.8550	0.00
04/08/2022	GOVI On 04-August-22	819.26	Call	GOVI	24270	0	24270	0	0.00
04/08/2022	GOVI On 04-August-22	819.27	Call	GOVI	24170	0	24170	0	0.00
04/08/2022	GOVI On 04-August-22	819.28	Call	GOVI	24070	0	24070	0	0.00
04/08/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	2	0	2	0.00
04/08/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	2	0	2	0.00
04/08/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	2	0	2	0.00
04/08/2022	GOVI On 03-November-22			GOVI	837.41	829.7040	837.4110	829.7040	869.00
04/08/2022	GOVI On 03-November-22	820.43	Call	GOVI	169810	9	169810	9	0.00
04/08/2022	GOVI On 03-November-22	820.41	Call	GOVI	170010	9	170010	9	0.00
04/08/2022	GOVI On 03-November-22	820.42	Call	GOVI	169910	9	169910	9	0.00
04/08/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
04/08/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
04/08/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
04/08/2022	GOVI On 02-February-23			GOVI	852.25	844.4160	852.2510	844.4160	0.00
04/08/2022	GOVI On 02-February-23	850.84	Call	GOVI	14110	0	14110	0	0.00
04/08/2022	GOVI On 02-February-23	850.82	Call	GOVI	14310	0	14310	0	0.00
04/08/2022	GOVI On 02-February-23	850.83	Call	GOVI	14210	0	14210	0	0.00
04/08/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	6	0	6	0.00
04/08/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	6	0	6	0.00
04/08/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	6	0	6	0.00
04/08/2022	GOVI On 04-May-23			GOVI	867.98	860.0040	867.9800	860.0040	0.00
04/08/2022	GOVI On 04-May-23	852.88	Call	GOVI	151000	7	151000	7	0.00
04/08/2022	GOVI On 04-May-23	852.86	Call	GOVI	151200	7	151200	7	0.00
04/08/2022	GOVI On 04-May-23	852.87	Call	GOVI	151100	7	151100	7	0.00
04/08/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
04/08/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
04/08/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
04/08/2022	GOVI On 03-August-23			GOVI	885.81	877.6730	885.8070	877.6730	0.00
04/08/2022	GOVI On 03-August-23	837.23	Call	GOVI	485770	40	485770	40	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
04/08/2022	GOVI On 03-August-23	837.21	Call	GOVI	485970	40	485970	40	0.00
04/08/2022	GOVI On 03-August-23	837.22	Call	GOVI	485870	40	485870	40	0.00
04/08/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
04/08/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
04/08/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
04/08/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/08/2022	IGOV On 04-August-22			Index Future	320.00	318.7420	319.9950	318.7420	0.00
04/08/2022	IGOV On 03-November-22			Index Future	325.42	323.8350	325.4230	323.8350	703.00
04/08/2022	IGOV On 02-February-23			Index Future	331.27	329.6550	331.2680	329.6550	0.00
04/08/2022	IGOV On 04-May-23			Index Future	337.46	335.8170	337.4590	335.8170	0.00
04/08/2022	IGOV On 03-August-23			Index Future	344.47	342.7910	344.4650	342.7910	0.00
04/08/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
04/08/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
04/08/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
04/08/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
04/08/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
04/08/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
04/08/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
04/08/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
04/08/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
04/08/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
04/08/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
04/08/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
04/08/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
04/08/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
04/08/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
04/08/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
04/08/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/08/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/08/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.76	94.2450	5.7550	94.2450	0.00
04/08/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.86	94.1550	5.8550	94.1550	0.00
04/08/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.46	93.5400	6.4600	93.5400	0.00
04/08/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.54	93.4400	6.5400	93.4400	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
04/08/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.04	92.9350	7.0400	92.9350	68.00
04/08/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.12	92.8500	7.1200	92.8500	0.00
04/08/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.45	92.5300	7.4500	92.5300	0.00
04/08/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.73	92.2100	7.7300	92.2100	0.00
04/08/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.93	91.9750	7.9300	91.9750	75.00
04/08/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.83	92.0700	7.8300	92.0700	272.00
04/08/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.95	91.9400	7.9500	91.9400	0.00
04/08/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.91	91.9800	7.9050	91.9800	0.00
04/08/2022	R023 On 04-August-22			Bond Future	6.92	103.7957	6.9200	103.7957	0.00
04/08/2022	R023 On 04-August-22	6.03	Call	Bond Future	0	0	0	0	0.00
04/08/2022	R023 On 04-August-22	6.04	Call	Bond Future	0	0	0	0	0.00
04/08/2022	R023 On 04-August-22	6.05	Call	Bond Future	0	0	0	0	0.00
04/08/2022	R023 On 04-August-22	6.05	Put	Bond Future	472	1	472	1	0.00
04/08/2022	R023 On 04-August-22	6.04	Put	Bond Future	478	1	478	1	0.00
04/08/2022	R023 On 04-August-22	6.03	Put	Bond Future	483	1	483	1	0.00
04/08/2022	R023 On 03-November-22			Bond Future	7.28	101.4906	7.2835	101.4906	18,487.00
04/08/2022	R023 On 03-November-22	6.27	Call	Bond Future	2	0	2	0	0.00
04/08/2022	R023 On 03-November-22	6.25	Call	Bond Future	2	0	2	0	0.00
04/08/2022	R023 On 03-November-22	6.26	Call	Bond Future	2	0	2	0	0.00
04/08/2022	R023 On 03-November-22	6.26	Put	Bond Future	315	0	315	0	0.00
04/08/2022	R023 On 03-November-22	6.25	Put	Bond Future	318	0	318	0	0.00
04/08/2022	R023 On 03-November-22	6.27	Put	Bond Future	312	0	312	0	0.00
04/08/2022	R035 On 04-August-22			Bond Future	10.93	89.5518	10.9300	89.5518	0.00
04/08/2022	R035 On 04-August-22	10.53	Call	Bond Future	0	0	0	0	0.00
04/08/2022	R035 On 04-August-22	10.74	Call	Bond Future	0	0	0	0	0.00
04/08/2022	R035 On 04-August-22	11.13	Call	Bond Future	1201	1	1201	1	0.00
04/08/2022	R035 On 04-August-22	12.18	Call	Bond Future	7128	7	7128	7	0.00
04/08/2022	R035 On 04-August-22	9.53	Call	Bond Future	0	0	0	0	0.00
04/08/2022	R035 On 04-August-22	10.64	Call	Bond Future	0	0	0	0	0.00
04/08/2022	R035 On 04-August-22	9.84	Call	Bond Future	0	0	0	0	0.00
04/08/2022	R035 On 04-August-22	10.72	Call	Bond Future	0	0	0	0	0.00
04/08/2022	R035 On 04-August-22	10.73	Call	Bond Future	0	0	0	0	0.00
04/08/2022	R035 On 04-August-22	10.73	Put	Bond Future	1225	2	1225	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
04/08/2022	R035 On 04-August-22	10.72	Put	Bond Future	1287	2	1287	2	0.00
04/08/2022	R035 On 04-August-22	9.84	Put	Bond Future	6990	7	6990	7	0.00
04/08/2022	R035 On 04-August-22	10.53	Put	Bond Future	2476	3	2476	3	0.00
04/08/2022	R035 On 04-August-22	11.13	Put	Bond Future	0	0	0	0	0.00
04/08/2022	R035 On 04-August-22	10.64	Put	Bond Future	1785	2	1785	2	0.00
04/08/2022	R035 On 04-August-22	9.53	Put	Bond Future	9124	10	9124	10	0.00
04/08/2022	R035 On 04-August-22	12.18	Put	Bond Future	0	0	0	0	0.00
04/08/2022	R035 On 04-August-22	10.74	Put	Bond Future	1164	2	1164	2	0.00
04/08/2022	R035 On 03-November-22			Bond Future	11.03	86.4558	11.0348	86.4558	60,084.00
04/08/2022	R035 On 03-November-22	11.14	Call	Bond Future	2527	2	2527	2	0.00
04/08/2022	R035 On 03-November-22	11.13	Call	Bond Future	2493	2	2493	2	0.00
04/08/2022	R035 On 03-November-22	9.82	Call	Bond Future	169	0	169	0	582.00
04/08/2022	R035 On 03-November-22	10.30	Call	Bond Future	551	0	551	0	976.00
04/08/2022	R035 On 03-November-22	11.15	Call	Bond Future	2561	2	2561	2	0.00
04/08/2022	R035 On 03-November-22	12.68	Call	Bond Future	9254	8	9254	8	0.00
04/08/2022	R035 On 03-November-22	10.99	Call	Bond Future	2042	2	2042	2	0.00
04/08/2022	R035 On 03-November-22	11.05	Call	Bond Future	2230	2	2230	2	976.00
04/08/2022	R035 On 03-November-22	10.57	Call	Bond Future	990	1	990	1	0.00
04/08/2022	R035 On 03-November-22	10.57	Put	Bond Future	3823	4	3823	4	582.00
04/08/2022	R035 On 03-November-22	10.99	Put	Bond Future	2309	3	2309	3	582.00
04/08/2022	R035 On 03-November-22	12.68	Put	Bond Future	204	0	204	0	976.00
04/08/2022	R035 On 03-November-22	11.15	Put	Bond Future	1878	2	1878	2	0.00
04/08/2022	R035 On 03-November-22	10.30	Put	Bond Future	5092	6	5092	6	0.00
04/08/2022	R035 On 03-November-22	9.82	Put	Bond Future	7861	9	7861	9	0.00
04/08/2022	R035 On 03-November-22	11.13	Put	Bond Future	1928	2	1928	2	0.00
04/08/2022	R035 On 03-November-22	11.14	Put	Bond Future	1903	2	1903	2	0.00
04/08/2022	R035 On 03-November-22	11.05	Put	Bond Future	2139	3	2139	3	0.00
04/08/2022	R035 On 02-February-23			Bond Future	11.18	87.9897	11.1784	87.9897	72,176.00
04/08/2022	R035 On 02-February-23	11.98	Call	Bond Future	5991	5	5991	5	0.00
04/08/2022	R035 On 02-February-23	13.22	Call	Bond Future	11273	11	11273	11	0.00
04/08/2022	R035 On 02-February-23	11.05	Call	Bond Future	2708	2	2708	2	976.00
04/08/2022	R035 On 02-February-23	11.06	Call	Bond Future	2737	2	2737	2	0.00
04/08/2022	R035 On 02-February-23	10.86	Call	Bond Future	2195	2	2195	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
04/08/2022	R035 On 02-February-23	10.30	Call	Bond Future	1073	1	1073	1	976.00
04/08/2022	R035 On 02-February-23	10.64	Call	Bond Future	1679	1	1679	1	388.00
04/08/2022	R035 On 02-February-23	10.87	Call	Bond Future	2221	2	2221	2	0.00
04/08/2022	R035 On 02-February-23	11.94	Call	Bond Future	5831	5	5831	5	0.00
04/08/2022	R035 On 02-February-23	10.88	Call	Bond Future	2246	2	2246	2	0.00
04/08/2022	R035 On 02-February-23	10.66	Call	Bond Future	1722	1	1722	1	0.00
04/08/2022	R035 On 02-February-23	10.60	Call	Bond Future	1593	1	1593	1	0.00
04/08/2022	R035 On 02-February-23	9.81	Call	Bond Future	522	0	522	0	582.00
04/08/2022	R035 On 02-February-23	9.85	Call	Bond Future	556	0	556	0	0.00
04/08/2022	R035 On 02-February-23	9.89	Call	Bond Future	592	0	592	0	388.00
04/08/2022	R035 On 02-February-23	9.89	Put	Bond Future	8589	9	8589	9	0.00
04/08/2022	R035 On 02-February-23	9.81	Put	Bond Future	9050	10	9050	10	0.00
04/08/2022	R035 On 02-February-23	10.60	Put	Bond Future	5058	6	5058	6	0.00
04/08/2022	R035 On 02-February-23	10.64	Put	Bond Future	4898	5	4898	5	0.00
04/08/2022	R035 On 02-February-23	10.66	Put	Bond Future	4819	5	4819	5	582.00
04/08/2022	R035 On 02-February-23	10.30	Put	Bond Future	6415	7	6415	7	0.00
04/08/2022	R035 On 02-February-23	10.88	Put	Bond Future	4009	5	4009	5	0.00
04/08/2022	R035 On 02-February-23	13.22	Put	Bond Future	479	1	479	1	976.00
04/08/2022	R035 On 02-February-23	10.87	Put	Bond Future	4044	5	4044	5	0.00
04/08/2022	R035 On 02-February-23	9.85	Put	Bond Future	8818	10	8818	10	0.00
04/08/2022	R035 On 02-February-23	10.86	Put	Bond Future	4079	5	4079	5	0.00
04/08/2022	R035 On 02-February-23	11.06	Put	Bond Future	3431	4	3431	4	582.00
04/08/2022	R035 On 02-February-23	11.05	Put	Bond Future	3461	4	3461	4	0.00
04/08/2022	R035 On 02-February-23	11.98	Put	Bond Future	1499	2	1499	2	388.00
04/08/2022	R035 On 02-February-23	11.94	Put	Bond Future	1555	2	1555	2	0.00
04/08/2022	R035 On 04-May-23			Bond Future	11.31	85.1169	11.3106	85.1169	0.00
04/08/2022	R035 On 04-May-23	11.22	Call	Bond Future	3548	3	3548	3	0.00
04/08/2022	R035 On 04-May-23	10.42	Call	Bond Future	1665	1	1665	1	491.00
04/08/2022	R035 On 04-May-23	9.85	Call	Bond Future	902	1	902	1	388.00
04/08/2022	R035 On 04-May-23	12.46	Call	Bond Future	7906	7	7906	7	0.00
04/08/2022	R035 On 04-May-23	13.18	Call	Bond Future	10792	10	10792	10	0.00
04/08/2022	R035 On 04-May-23	11.17	Call	Bond Future	3404	3	3404	3	491.00
04/08/2022	R035 On 04-May-23	11.20	Call	Bond Future	3490	3	3490	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2022	R035 On 04-May-23	11.21	Call	Bond Future	3519	3	3519	3	0.00
04/08/2022	R035 On 04-May-23	10.60	Call	Bond Future	2002	2	2002	2	388.00
04/08/2022	R035 On 04-May-23	10.60	Put	Bond Future	6197	7	6197	7	0.00
04/08/2022	R035 On 04-May-23	13.18	Put	Bond Future	1020	1	1020	1	491.00
04/08/2022	R035 On 04-May-23	12.46	Put	Bond Future	1695	2	1695	2	388.00
04/08/2022	R035 On 04-May-23	11.22	Put	Bond Future	4067	5	4067	5	0.00
04/08/2022	R035 On 04-May-23	9.85	Put	Bond Future	9848	11	9848	11	0.00
04/08/2022	R035 On 04-May-23	10.42	Put	Bond Future	6969	8	6969	8	0.00
04/08/2022	R035 On 04-May-23	11.17	Put	Bond Future	4211	5	4211	5	0.00
04/08/2022	R035 On 04-May-23	11.20	Put	Bond Future	4124	5	4124	5	0.00
04/08/2022	R035 On 04-May-23	11.21	Put	Bond Future	4095	5	4095	5	0.00
04/08/2022	R035 On 03-August-23			Bond Future	11.42	86.8728	11.4171	86.8728	0.00
04/08/2022	R035 On 03-August-23	11.98	Call	Bond Future	6142	6	6142	6	0.00
04/08/2022	R035 On 03-August-23	11.99	Call	Bond Future	6176	6	6176	6	0.00
04/08/2022	R035 On 03-August-23	12.00	Call	Bond Future	6210	6	6210	6	0.00
04/08/2022	R035 On 03-August-23	12.00	Put	Bond Future	3034	3	3034	3	0.00
04/08/2022	R035 On 03-August-23	11.99	Put	Bond Future	3053	3	3053	3	0.00
04/08/2022	R035 On 03-August-23	11.98	Put	Bond Future	3072	3	3072	3	0.00
04/08/2022	R186 On 04-August-22			Bond Future	8.90	106.7100	8.9000	106.7100	0.00
04/08/2022	R186 On 04-August-22	6.96	Call	Bond Future	0	0	0	0	0.00
04/08/2022	R186 On 04-August-22	8.13	Call	Bond Future	0	0	0	0	0.00
04/08/2022	R186 On 04-August-22	8.14	Call	Bond Future	0	0	0	0	0.00
04/08/2022	R186 On 04-August-22	7.96	Call	Bond Future	0	0	0	0	0.00
04/08/2022	R186 On 04-August-22	8.15	Call	Bond Future	0	0	0	0	0.00
04/08/2022	R186 On 04-August-22	9.78	Call	Bond Future	3176	3	3176	3	0.00
04/08/2022	R186 On 04-August-22	9.78	Put	Bond Future	0	0	0	0	0.00
04/08/2022	R186 On 04-August-22	8.15	Put	Bond Future	2805	3	2805	3	0.00
04/08/2022	R186 On 04-August-22	8.14	Put	Bond Future	2843	3	2843	3	0.00
04/08/2022	R186 On 04-August-22	8.13	Put	Bond Future	2881	3	2881	3	0.00
04/08/2022	R186 On 04-August-22	6.96	Put	Bond Future	7449	8	7449	8	0.00
04/08/2022	R186 On 04-August-22	7.96	Put	Bond Future	3530	4	3530	4	0.00
04/08/2022	R186 On 03-November-22			Bond Future	9.02	108.3714	9.0173	108.3714	66,190.00
04/08/2022	R186 On 03-November-22	8.55	Call	Bond Future	562	0	562	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
04/08/2022	R186 On 03-November-22	8.91	Call	Bond Future	1041	1	1041	1	0.00
04/08/2022	R186 On 03-November-22	8.23	Call	Bond Future	304	0	304	0	4,310.00
04/08/2022	R186 On 03-November-22	8.54	Call	Bond Future	552	0	552	0	0.00
04/08/2022	R186 On 03-November-22	8.53	Call	Bond Future	542	0	542	0	0.00
04/08/2022	R186 On 03-November-22	8.53	Put	Bond Future	2257	3	2257	3	0.00
04/08/2022	R186 On 03-November-22	8.54	Put	Bond Future	2232	3	2232	3	0.00
04/08/2022	R186 On 03-November-22	8.91	Put	Bond Future	1416	2	1416	2	4,310.00
04/08/2022	R186 On 03-November-22	8.23	Put	Bond Future	3093	4	3093	4	0.00
04/08/2022	R186 On 03-November-22	8.55	Put	Bond Future	2206	3	2206	3	0.00
04/08/2022	R186 On 02-February-23			Bond Future	9.16	104.9963	9.1626	104.9963	0.00
04/08/2022	R186 On 02-February-23	8.34	Call	Bond Future	605	0	605	0	0.00
04/08/2022	R186 On 02-February-23	8.33	Call	Bond Future	596	0	596	0	0.00
04/08/2022	R186 On 02-February-23	8.32	Call	Bond Future	588	0	588	0	0.00
04/08/2022	R186 On 02-February-23	8.32	Put	Bond Future	3401	4	3401	4	0.00
04/08/2022	R186 On 02-February-23	8.33	Put	Bond Future	3375	4	3375	4	0.00
04/08/2022	R186 On 02-February-23	8.34	Put	Bond Future	3350	4	3350	4	0.00
04/08/2022	R186 On 04-May-23			Bond Future	9.31	106.9379	9.3050	106.9379	0.00
04/08/2022	R186 On 04-May-23	8.83	Call	Bond Future	1236	1	1236	1	0.00
04/08/2022	R186 On 04-May-23	8.82	Call	Bond Future	1224	1	1224	1	0.00
04/08/2022	R186 On 04-May-23	8.84	Call	Bond Future	1249	1	1249	1	0.00
04/08/2022	R186 On 04-May-23	8.83	Put	Bond Future	2713	3	2713	3	0.00
04/08/2022	R186 On 04-May-23	8.82	Put	Bond Future	2733	3	2733	3	0.00
04/08/2022	R186 On 04-May-23	8.84	Put	Bond Future	2695	3	2695	3	0.00
04/08/2022	R186 On 03-August-23			Bond Future	9.39	103.8384	9.3885	103.8384	0.00
04/08/2022	R186 On 03-August-23	9.75	Call	Bond Future	2761	2	2761	2	0.00
04/08/2022	R186 On 03-August-23	9.73	Call	Bond Future	2724	2	2724	2	0.00
04/08/2022	R186 On 03-August-23	9.74	Call	Bond Future	2743	2	2743	2	0.00
04/08/2022	R186 On 03-August-23	9.74	Put	Bond Future	1733	2	1733	2	0.00
04/08/2022	R186 On 03-August-23	9.73	Put	Bond Future	1743	2	1743	2	0.00
04/08/2022	R186 On 03-August-23	9.75	Put	Bond Future	1723	2	1723	2	0.00
04/08/2022	R197 On 04-August-22			Bond Future	331.54	331.4816	331.5355	331.4816	0.00
04/08/2022	R197 On 03-November-22			Bond Future	336.75	336.7245	336.7499	336.7245	831.00
04/08/2022	R197 On 02-February-23			Bond Future	333.97	333.9529	333.9726	333.9529	0.00

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04/08/2022	R197 On 04-May-23			Bond Future	340.22	340.2000	340.2170	340.2000	0.00
04/08/2022	R197 On 03-August-23			Bond Future	338.14	338.1301	338.1431	338.1301	0.00
04/08/2022	R202 On 04-August-22			Bond Future	247.21	245.0981	247.2083	245.0981	0.00
04/08/2022	R202 On 03-November-22			Bond Future	251.11	248.9748	251.1125	248.9748	6,140.00
04/08/2022	R202 On 02-February-23			Bond Future	250.93	248.7629	250.9345	248.7629	460.00
04/08/2022	R202 On 04-May-23			Bond Future	255.63	253.4152	255.6252	253.4152	0.00
04/08/2022	R202 On 03-August-23			Bond Future	256.08	253.8260	256.0786	253.8260	0.00
04/08/2022	R209 On 04-August-22			Bond Future	10.92	69.0337	10.9150	69.0337	0.00
04/08/2022	R209 On 04-August-22	10.57	Call	Bond Future	0	0	0	0	0.00
04/08/2022	R209 On 04-August-22	10.59	Call	Bond Future	0	0	0	0	0.00
04/08/2022	R209 On 04-August-22	10.58	Call	Bond Future	0	0	0	0	0.00
04/08/2022	R209 On 04-August-22	10.58	Put	Bond Future	1814	2	1814	2	0.00
04/08/2022	R209 On 04-August-22	10.57	Put	Bond Future	1869	2	1869	2	0.00
04/08/2022	R209 On 04-August-22	10.59	Put	Bond Future	1759	2	1759	2	0.00
04/08/2022	R209 On 03-November-22			Bond Future	11.01	66.9625	11.0060	66.9625	18,801.00
04/08/2022	R209 On 03-November-22	11.02	Call	Bond Future	1940	2	1940	2	0.00
04/08/2022	R209 On 03-November-22	10.00	Call	Bond Future	252	0	252	0	9,500.00
04/08/2022	R209 On 03-November-22	11.50	Call	Bond Future	3488	3	3488	3	0.00
04/08/2022	R209 On 03-November-22	10.50	Call	Bond Future	791	1	791	1	0.00
04/08/2022	R209 On 03-November-22	11.00	Call	Bond Future	1884	2	1884	2	0.00
04/08/2022	R209 On 03-November-22	11.01	Call	Bond Future	1912	2	1912	2	0.00
04/08/2022	R209 On 03-November-22	12.00	Call	Bond Future	5401	5	5401	5	0.00
04/08/2022	R209 On 03-November-22	9.50	Call	Bond Future	62	0	62	0	0.00
04/08/2022	R209 On 03-November-22	11.03	Call	Bond Future	1968	2	1968	2	0.00
04/08/2022	R209 On 03-November-22	9.25	Call	Bond Future	27	0	27	0	6,000.00
04/08/2022	R209 On 03-November-22	9.25	Put	Bond Future	10180	11	10180	11	0.00
04/08/2022	R209 On 03-November-22	11.03	Put	Bond Future	1842	2	1842	2	0.00
04/08/2022	R209 On 03-November-22	10.50	Put	Bond Future	3517	4	3517	4	0.00
04/08/2022	R209 On 03-November-22	9.50	Put	Bond Future	8645	9	8645	9	0.00
04/08/2022	R209 On 03-November-22	12.00	Put	Bond Future	467	1	467	1	9,500.00
04/08/2022	R209 On 03-November-22	11.01	Put	Bond Future	1891	2	1891	2	0.00
04/08/2022	R209 On 03-November-22	11.00	Put	Bond Future	1916	2	1916	2	8,750.00
04/08/2022	R209 On 03-November-22	11.50	Put	Bond Future	969	1	969	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
04/08/2022	R209 On 03-November-22	10.00	Put	Bond Future	5825	7	5825	7	6,000.00
04/08/2022	R209 On 03-November-22	11.02	Put	Bond Future	1867	2	1867	2	0.00
04/08/2022	R209 On 02-February-23			Bond Future	11.13	68.1514	11.1290	68.1514	2,066.00
04/08/2022	R209 On 02-February-23	10.80	Call	Bond Future	1892	2	1892	2	0.00
04/08/2022	R209 On 02-February-23	10.78	Call	Bond Future	1848	2	1848	2	0.00
04/08/2022	R209 On 02-February-23	10.79	Call	Bond Future	1870	2	1870	2	0.00
04/08/2022	R209 On 02-February-23	10.80	Put	Bond Future	3616	4	3616	4	0.00
04/08/2022	R209 On 02-February-23	10.78	Put	Bond Future	3679	4	3679	4	0.00
04/08/2022	R209 On 02-February-23	10.79	Put	Bond Future	3648	4	3648	4	0.00
04/08/2022	R209 On 04-May-23			Bond Future	11.25	66.2611	11.2474	66.2611	0.00
04/08/2022	R209 On 04-May-23	11.11	Call	Bond Future	2987	3	2987	3	0.00
04/08/2022	R209 On 04-May-23	11.10	Call	Bond Future	2962	3	2962	3	0.00
04/08/2022	R209 On 04-May-23	11.09	Call	Bond Future	2937	3	2937	3	0.00
04/08/2022	R209 On 04-May-23	11.09	Put	Bond Future	3740	4	3740	4	0.00
04/08/2022	R209 On 04-May-23	11.10	Put	Bond Future	3714	4	3714	4	0.00
04/08/2022	R209 On 04-May-23	11.11	Put	Bond Future	3688	4	3688	4	0.00
04/08/2022	R209 On 03-August-23			Bond Future	11.34	67.6288	11.3405	67.6288	0.00
04/08/2022	R209 On 03-August-23	11.95	Call	Bond Future	5544	5	5544	5	0.00
04/08/2022	R209 On 03-August-23	11.93	Call	Bond Future	5483	5	5483	5	0.00
04/08/2022	R209 On 03-August-23	11.94	Call	Bond Future	5513	5	5513	5	0.00
04/08/2022	R209 On 03-August-23	11.95	Put	Bond Future	2598	3	2598	3	0.00
04/08/2022	R209 On 03-August-23	11.93	Put	Bond Future	2631	3	2631	3	0.00
04/08/2022	R209 On 03-August-23	11.94	Put	Bond Future	2614	3	2614	3	0.00
04/08/2022	R210 On 04-August-22			Bond Future	225.47	223.9623	225.4728	223.9623	0.00
04/08/2022	R210 On 03-November-22			Bond Future	225.68	224.5079	225.6827	224.5079	732.00
04/08/2022	R210 On 02-February-23			Bond Future	229.74	228.5442	229.7360	228.5442	300.00
04/08/2022	R210 On 04-May-23			Bond Future	230.94	229.7257	230.9377	229.7257	0.00
04/08/2022	R210 On 03-August-23			Bond Future	235.74	234.5026	235.7366	234.5026	0.00
04/08/2022	R213 On 04-August-22			Bond Future	10.58	82.9263	10.5750	82.9263	0.00
04/08/2022	R213 On 04-August-22	9.90	Call	Bond Future	0	0	0	0	0.00
04/08/2022	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
04/08/2022	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
04/08/2022	R213 On 04-August-22	9.90	Put	Bond Future	3330	4	3330	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
04/08/2022	R213 On 04-August-22	9.88	Put	Bond Future	3432	4	3432	4	0.00
04/08/2022	R213 On 04-August-22	9.89	Put	Bond Future	3381	4	3381	4	0.00
04/08/2022	R213 On 03-November-22			Bond Future	10.70	80.6757	10.6993	80.6757	33,716.00
04/08/2022	R213 On 03-November-22	10.40	Call	Bond Future	1074	1	1074	1	0.00
04/08/2022	R213 On 03-November-22	9.98	Call	Bond Future	485	0	485	0	0.00
04/08/2022	R213 On 03-November-22	10.19	Call	Bond Future	738	1	738	1	0.00
04/08/2022	R213 On 03-November-22	9.13	Call	Bond Future	74	0	74	0	200.00
04/08/2022	R213 On 03-November-22	9.84	Call	Bond Future	369	0	369	0	0.00
04/08/2022	R213 On 03-November-22	10.38	Call	Bond Future	1039	1	1039	1	0.00
04/08/2022	R213 On 03-November-22	10.39	Call	Bond Future	1056	1	1056	1	0.00
04/08/2022	R213 On 03-November-22	10.37	Call	Bond Future	1021	1	1021	1	0.00
04/08/2022	R213 On 03-November-22	9.19	Call	Bond Future	86	0	86	0	476.00
04/08/2022	R213 On 03-November-22	9.19	Put	Bond Future	7587	8	7587	8	0.00
04/08/2022	R213 On 03-November-22	10.37	Put	Bond Future	2585	3	2585	3	200.00
04/08/2022	R213 On 03-November-22	10.39	Put	Bond Future	2524	3	2524	3	0.00
04/08/2022	R213 On 03-November-22	10.38	Put	Bond Future	2555	3	2555	3	0.00
04/08/2022	R213 On 03-November-22	9.84	Put	Bond Future	4534	5	4534	5	476.00
04/08/2022	R213 On 03-November-22	9.13	Put	Bond Future	7891	8	7891	8	0.00
04/08/2022	R213 On 03-November-22	10.19	Put	Bond Future	3174	4	3174	4	476.00
04/08/2022	R213 On 03-November-22	9.98	Put	Bond Future	3953	4	3953	4	200.00
04/08/2022	R213 On 03-November-22	10.40	Put	Bond Future	2494	3	2494	3	0.00
04/08/2022	R213 On 02-February-23			Bond Future	10.86	82.1070	10.8556	82.1070	0.00
04/08/2022	R213 On 02-February-23	10.43	Call	Bond Future	1518	1	1518	1	912.00
04/08/2022	R213 On 02-February-23	10.22	Call	Bond Future	1172	1	1172	1	0.00
04/08/2022	R213 On 02-February-23	9.16	Call	Bond Future	271	0	271	0	476.00
04/08/2022	R213 On 02-February-23	10.21	Call	Bond Future	1158	1	1158	1	0.00
04/08/2022	R213 On 02-February-23	10.23	Call	Bond Future	1188	1	1188	1	0.00
04/08/2022	R213 On 02-February-23	12.20	Call	Bond Future	6549	6	6549	6	0.00
04/08/2022	R213 On 02-February-23	10.35	Call	Bond Future	1380	1	1380	1	0.00
04/08/2022	R213 On 02-February-23	10.01	Call	Bond Future	883	1	883	1	0.00
04/08/2022	R213 On 02-February-23	10.35	Put	Bond Future	3731	4	3731	4	476.00
04/08/2022	R213 On 02-February-23	12.20	Put	Bond Future	703	1	703	1	912.00
04/08/2022	R213 On 02-February-23	10.22	Put	Bond Future	4142	5	4142	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
04/08/2022	R213 On 02-February-23	10.43	Put	Bond Future	3492	4	3492	4	0.00
04/08/2022	R213 On 02-February-23	10.21	Put	Bond Future	4175	5	4175	5	0.00
04/08/2022	R213 On 02-February-23	9.16	Put	Bond Future	8515	9	8515	9	0.00
04/08/2022	R213 On 02-February-23	10.01	Put	Bond Future	4865	5	4865	5	476.00
04/08/2022	R213 On 02-February-23	10.23	Put	Bond Future	4110	5	4110	5	0.00
04/08/2022	R213 On 04-May-23			Bond Future	11.00	80.0756	11.0008	80.0756	0.00
04/08/2022	R213 On 04-May-23	10.74	Call	Bond Future	2358	2	2358	2	0.00
04/08/2022	R213 On 04-May-23	10.73	Call	Bond Future	2338	2	2338	2	0.00
04/08/2022	R213 On 04-May-23	10.75	Call	Bond Future	2378	2	2378	2	0.00
04/08/2022	R213 On 04-May-23	10.75	Put	Bond Future	3504	4	3504	4	0.00
04/08/2022	R213 On 04-May-23	10.73	Put	Bond Future	3553	4	3553	4	0.00
04/08/2022	R213 On 04-May-23	10.74	Put	Bond Future	3528	4	3528	4	0.00
04/08/2022	R213 On 03-August-23			Bond Future	11.12	81.7264	11.1163	81.7264	0.00
04/08/2022	R213 On 03-August-23	11.62	Call	Bond Future	4605	4	4605	4	0.00
04/08/2022	R213 On 03-August-23	11.61	Call	Bond Future	4578	4	4578	4	0.00
04/08/2022	R213 On 03-August-23	11.63	Call	Bond Future	4632	4	4632	4	0.00
04/08/2022	R213 On 03-August-23	11.62	Put	Bond Future	2458	3	2458	3	0.00
04/08/2022	R213 On 03-August-23	11.61	Put	Bond Future	2473	3	2473	3	0.00
04/08/2022	R213 On 03-August-23	11.63	Put	Bond Future	2443	3	2443	3	0.00
04/08/2022	R214 On 04-August-22			Bond Future	11.05	66.6612	11.0500	66.6612	0.00
04/08/2022	R214 On 04-August-22	10.97	Call	Bond Future	0	0	0	0	0.00
04/08/2022	R214 On 04-August-22	10.98	Call	Bond Future	0	0	0	0	0.00
04/08/2022	R214 On 04-August-22	10.99	Call	Bond Future	0	0	0	0	0.00
04/08/2022	R214 On 04-August-22	10.98	Put	Bond Future	393	1	393	1	0.00
04/08/2022	R214 On 04-August-22	10.99	Put	Bond Future	336	1	336	1	0.00
04/08/2022	R214 On 04-August-22	10.97	Put	Bond Future	449	1	449	1	0.00
04/08/2022	R214 On 03-November-22			Bond Future	11.14	64.4104	11.1428	64.4104	25,310.00
04/08/2022	R214 On 03-November-22	11.35	Call	Bond Future	2625	2	2625	2	0.00
04/08/2022	R214 On 03-November-22	11.36	Call	Bond Future	2658	2	2658	2	0.00
04/08/2022	R214 On 03-November-22	11.34	Call	Bond Future	2592	2	2592	2	0.00
04/08/2022	R214 On 03-November-22	11.36	Put	Bond Future	1478	2	1478	2	0.00
04/08/2022	R214 On 03-November-22	11.35	Put	Bond Future	1499	2	1499	2	0.00
04/08/2022	R214 On 03-November-22	11.34	Put	Bond Future	1520	2	1520	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
04/08/2022	R214 On 02-February-23			Bond Future	11.26	65.5532	11.2613	65.5532	65,489.00
04/08/2022	R214 On 02-February-23	11.09	Call	Bond Future	2421	2	2421	2	0.00
04/08/2022	R214 On 02-February-23	11.07	Call	Bond Future	2369	2	2369	2	0.00
04/08/2022	R214 On 02-February-23	11.08	Call	Bond Future	2395	2	2395	2	0.00
04/08/2022	R214 On 02-February-23	11.08	Put	Bond Future	3389	4	3389	4	0.00
04/08/2022	R214 On 02-February-23	11.07	Put	Bond Future	3419	4	3419	4	0.00
04/08/2022	R214 On 02-February-23	11.09	Put	Bond Future	3360	4	3360	4	0.00
04/08/2022	R214 On 04-May-23			Bond Future	11.37	63.4696	11.3694	63.4696	0.00
04/08/2022	R214 On 04-May-23	11.38	Call	Bond Future	3532	3	3532	3	0.00
04/08/2022	R214 On 04-May-23	11.36	Call	Bond Future	3476	3	3476	3	0.00
04/08/2022	R214 On 04-May-23	11.37	Call	Bond Future	3504	3	3504	3	0.00
04/08/2022	R214 On 04-May-23	11.37	Put	Bond Future	3501	4	3501	4	0.00
04/08/2022	R214 On 04-May-23	11.36	Put	Bond Future	3526	4	3526	4	0.00
04/08/2022	R214 On 04-May-23	11.38	Put	Bond Future	3475	4	3475	4	0.00
04/08/2022	R214 On 03-August-23			Bond Future	11.46	64.7788	11.4557	64.7788	0.00
04/08/2022	R214 On 03-August-23	12.16	Call	Bond Future	6181	6	6181	6	0.00
04/08/2022	R214 On 03-August-23	12.14	Call	Bond Future	6117	6	6117	6	0.00
04/08/2022	R214 On 03-August-23	12.15	Call	Bond Future	6149	6	6149	6	0.00
04/08/2022	R214 On 03-August-23	12.15	Put	Bond Future	2649	3	2649	3	0.00
04/08/2022	R214 On 03-August-23	12.14	Put	Bond Future	2666	3	2666	3	0.00
04/08/2022	R214 On 03-August-23	12.16	Put	Bond Future	2633	3	2633	3	0.00
04/08/2022	R248 On 04-August-22			Bond Future	11.08	83.4191	11.0800	83.4191	0.00
04/08/2022	R248 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	0.00
04/08/2022	R248 On 04-August-22	10.40	Call	Bond Future	0	0	0	0	0.00
04/08/2022	R248 On 04-August-22	10.90	Call	Bond Future	0	0	0	0	0.00
04/08/2022	R248 On 04-August-22	10.30	Call	Bond Future	0	0	0	0	0.00
04/08/2022	R248 On 04-August-22	11.00	Call	Bond Future	0	0	0	0	0.00
04/08/2022	R248 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	0.00
04/08/2022	R248 On 04-August-22	10.99	Call	Bond Future	0	0	0	0	0.00
04/08/2022	R248 On 04-August-22	10.98	Call	Bond Future	0	0	0	0	0.00
04/08/2022	R248 On 04-August-22	11.30	Call	Bond Future	1514	1	1514	1	0.00
04/08/2022	R248 On 04-August-22	11.30	Put	Bond Future	0	0	0	0	0.00
04/08/2022	R248 On 04-August-22	10.40	Put	Bond Future	5017	6	5017	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
04/08/2022	R248 On 04-August-22	10.98	Put	Bond Future	705	1	705	1	0.00
04/08/2022	R248 On 04-August-22	10.99	Put	Bond Future	634	1	634	1	0.00
04/08/2022	R248 On 04-August-22	11.00	Put	Bond Future	563	1	563	1	0.00
04/08/2022	R248 On 04-August-22	10.30	Put	Bond Future	5800	7	5800	7	0.00
04/08/2022	R248 On 04-August-22	10.90	Put	Bond Future	1277	2	1277	2	0.00
04/08/2022	R248 On 04-August-22	9.70	Put	Bond Future	10771	12	10771	12	0.00
04/08/2022	R248 On 04-August-22	10.20	Put	Bond Future	6596	7	6596	7	0.00
04/08/2022	R248 On 03-November-22			Bond Future	11.16	80.2907	11.1626	80.2907	258,692.00
04/08/2022	R248 On 03-November-22	11.90	Call	Bond Future	5714	5	5714	5	1,650.00
04/08/2022	R248 On 03-November-22	11.30	Call	Bond Future	3006	2	3006	2	0.00
04/08/2022	R248 On 03-November-22	11.31	Call	Bond Future	3046	2	3046	2	0.00
04/08/2022	R248 On 03-November-22	11.32	Call	Bond Future	3086	2	3086	2	0.00
04/08/2022	R248 On 03-November-22	11.20	Call	Bond Future	2621	2	2621	2	1,650.00
04/08/2022	R248 On 03-November-22	11.20	Put	Bond Future	2364	3	2364	3	0.00
04/08/2022	R248 On 03-November-22	11.30	Put	Bond Future	2067	3	2067	3	0.00
04/08/2022	R248 On 03-November-22	11.31	Put	Bond Future	2039	3	2039	3	0.00
04/08/2022	R248 On 03-November-22	11.90	Put	Bond Future	892	1	892	1	0.00
04/08/2022	R248 On 03-November-22	11.32	Put	Bond Future	2012	3	2012	3	0.00
04/08/2022	R248 On 02-February-23			Bond Future	11.28	81.7153	11.2812	81.7153	0.00
04/08/2022	R248 On 02-February-23	11.10	Call	Bond Future	2999	0	2999	0	2,700.00
04/08/2022	R248 On 02-February-23	11.06	Call	Bond Future	2869	2	2869	2	0.00
04/08/2022	R248 On 02-February-23	10.40	Call	Bond Future	1218	0	1218	0	2,700.00
04/08/2022	R248 On 02-February-23	11.07	Call	Bond Future	2901	2	2901	2	0.00
04/08/2022	R248 On 02-February-23	11.08	Call	Bond Future	2933	2	2933	2	0.00
04/08/2022	R248 On 02-February-23	11.08	Put	Bond Future	4318	5	4318	5	0.00
04/08/2022	R248 On 02-February-23	11.10	Put	Bond Future	4243	0	4243	0	0.00
04/08/2022	R248 On 02-February-23	11.07	Put	Bond Future	4355	5	4355	5	0.00
04/08/2022	R248 On 02-February-23	10.40	Put	Bond Future	7608	0	7608	0	0.00
04/08/2022	R248 On 02-February-23	11.06	Put	Bond Future	4393	5	4393	5	0.00
04/08/2022	R248 On 04-May-23			Bond Future	11.39	78.7900	11.3893	78.7900	0.00
04/08/2022	R248 On 04-May-23	11.33	Call	Bond Future	4180	4	4180	4	0.00
04/08/2022	R248 On 04-May-23	11.34	Call	Bond Future	4214	4	4214	4	0.00
04/08/2022	R248 On 04-May-23	11.35	Call	Bond Future	4249	4	4249	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
04/08/2022	R248 On 04-May-23	11.35	Put	Bond Future	4511	5	4511	5	0.00
04/08/2022	R248 On 04-May-23	11.34	Put	Bond Future	4544	5	4544	5	0.00
04/08/2022	R248 On 04-May-23	11.33	Put	Bond Future	4577	5	4577	5	0.00
04/08/2022	R248 On 03-August-23			Bond Future	11.48	80.4158	11.4757	80.4158	0.00
04/08/2022	R248 On 03-August-23	12.09	Call	Bond Future	7350	7	7350	7	0.00
04/08/2022	R248 On 03-August-23	12.10	Call	Bond Future	7389	7	7389	7	0.00
04/08/2022	R248 On 03-August-23	12.11	Call	Bond Future	7428	7	7428	7	0.00
04/08/2022	R248 On 03-August-23	12.11	Put	Bond Future	3446	4	3446	4	0.00
04/08/2022	R248 On 03-August-23	12.10	Put	Bond Future	3467	4	3467	4	0.00
04/08/2022	R248 On 03-August-23	12.09	Put	Bond Future	3488	4	3488	4	0.00