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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For February 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2022	2025 On 03-February-22			Bond Future	155.94	155.9405	155.9405	155.9405	0.00
04/02/2022	2025 On 05-May-22			Bond Future	158.14	157.9418	158.1398	157.9418	5,456.00
04/02/2022	2025 On 04-August-22			Bond Future	158.60	158.3988	158.5997	158.3988	1,130.00
04/02/2022	2025 On 03-November-22			Bond Future	160.86	160.6563	160.8592	160.6563	0.00
04/02/2022	2025 On 02-February-23			Bond Future	161.52	161.3183	161.5247	161.3183	0.00
04/02/2022	2029 On 03-February-22			Bond Future	114.63	114.6349	114.6349	114.6349	0.00
04/02/2022	2029 On 05-May-22			Bond Future	115.13	115.1108	115.1260	115.1108	2,746.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2022	2029 On 04-August-22			Bond Future	116.64	116.6224	116.6378	116.6224	1,844.00
04/02/2022	2029 On 03-November-22			Bond Future	117.07	117.0562	117.0715	117.0562	0.00
04/02/2022	2029 On 02-February-23			Bond Future	118.76	118.7439	118.7591	118.7439	0.00
04/02/2022	2030 On 03-February-22			Bond Future	9.22	93.3874	9.2200	93.3874	0.00
04/02/2022	2030 On 05-May-22			Bond Future	9.47	94.4952	9.4698	94.4952	71,799.00
04/02/2022	2030 On 05-May-22	7.73	Call	Bond Future	12	0	12	0	200.00
04/02/2022	2030 On 05-May-22	11.04	Call	Bond Future	7705	8	7705	8	0.00
04/02/2022	2030 On 05-May-22	10.19	Call	Bond Future	4065	4	4065	4	0.00
04/02/2022	2030 On 05-May-22	10.20	Call	Bond Future	4105	4	4105	4	0.00
04/02/2022	2030 On 05-May-22	9.35	Call	Bond Future	1298	1	1298	1	0.00
04/02/2022	2030 On 05-May-22	9.65	Call	Bond Future	2112	2	2112	2	0.00
04/02/2022	2030 On 05-May-22	8.81	Call	Bond Future	388	0	388	0	200.00
04/02/2022	2030 On 05-May-22	8.89	Call	Bond Future	479	1	479	1	1,800.00
04/02/2022	2030 On 05-May-22	9.60	Call	Bond Future	1961	2	1961	2	0.00
04/02/2022	2030 On 05-May-22	8.14	Call	Bond Future	49	0	49	0	1,800.00
04/02/2022	2030 On 05-May-22	8.47	Call	Bond Future	138	0	138	0	1,073.00
04/02/2022	2030 On 05-May-22	10.21	Call	Bond Future	4146	4	4146	4	0.00
04/02/2022	2030 On 05-May-22	9.95	Call	Bond Future	3134	3	3134	3	0.00
04/02/2022	2030 On 05-May-22	9.15	Call	Bond Future	879	1	879	1	7,500.00
04/02/2022	2030 On 05-May-22	9.15	Put	Bond Future	2534	2	2534	2	0.00
04/02/2022	2030 On 05-May-22	9.65	Put	Bond Future	1195	1	1195	1	5,000.00
04/02/2022	2030 On 05-May-22	8.81	Put	Bond Future	3845	4	3845	4	0.00
04/02/2022	2030 On 05-May-22	8.89	Put	Bond Future	3509	3	3509	3	0.00
04/02/2022	2030 On 05-May-22	10.21	Put	Bond Future	454	0	454	0	0.00
04/02/2022	2030 On 05-May-22	8.14	Put	Bond Future	7188	7	7188	7	0.00
04/02/2022	2030 On 05-May-22	9.60	Put	Bond Future	1298	1	1298	1	5,000.00
04/02/2022	2030 On 05-May-22	9.35	Put	Bond Future	1914	2	1914	2	1,073.00
04/02/2022	2030 On 05-May-22	10.20	Put	Bond Future	462	0	462	0	200.00
04/02/2022	2030 On 05-May-22	10.19	Put	Bond Future	470	0	470	0	0.00
04/02/2022	2030 On 05-May-22	11.04	Put	Bond Future	95	0	95	0	1,800.00
04/02/2022	2030 On 05-May-22	9.95	Put	Bond Future	717	1	717	1	1,073.00
04/02/2022	2030 On 05-May-22	7.73	Put	Bond Future	9492	9	9492	9	0.00
04/02/2022	2030 On 05-May-22	8.47	Put	Bond Future	5442	5	5442	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
04/02/2022	2030 On 04-August-22			Bond Future	9.67	91.7074	9.6748	91.7074	25,262.00
04/02/2022	2030 On 04-August-22	9.05	Call	Bond Future	901	1	901	1	800.00
04/02/2022	2030 On 04-August-22	9.54	Call	Bond Future	1848	2	1848	2	0.00
04/02/2022	2030 On 04-August-22	8.30	Call	Bond Future	228	0	228	0	800.00
04/02/2022	2030 On 04-August-22	9.55	Call	Bond Future	1872	2	1872	2	0.00
04/02/2022	2030 On 04-August-22	9.56	Call	Bond Future	1895	2	1895	2	0.00
04/02/2022	2030 On 04-August-22	10.95	Call	Bond Future	6534	7	6534	7	0.00
04/02/2022	2030 On 04-August-22	10.95	Put	Bond Future	505	0	505	0	800.00
04/02/2022	2030 On 04-August-22	9.56	Put	Bond Future	2464	2	2464	2	0.00
04/02/2022	2030 On 04-August-22	9.55	Put	Bond Future	2490	2	2490	2	0.00
04/02/2022	2030 On 04-August-22	8.30	Put	Bond Future	7349	7	7349	7	0.00
04/02/2022	2030 On 04-August-22	9.54	Put	Bond Future	2517	2	2517	2	0.00
04/02/2022	2030 On 04-August-22	9.05	Put	Bond Future	4054	4	4054	4	0.00
04/02/2022	2030 On 03-November-22			Bond Future	9.85	92.9955	9.8524	92.9955	0.00
04/02/2022	2030 On 03-November-22	10.09	Call	Bond Future	3264	3	3264	3	0.00
04/02/2022	2030 On 03-November-22	10.08	Call	Bond Future	3236	3	3236	3	0.00
04/02/2022	2030 On 03-November-22	10.10	Call	Bond Future	3293	3	3293	3	0.00
04/02/2022	2030 On 03-November-22	10.10	Put	Bond Future	2119	2	2119	2	0.00
04/02/2022	2030 On 03-November-22	10.08	Put	Bond Future	2156	2	2156	2	0.00
04/02/2022	2030 On 03-November-22	10.09	Put	Bond Future	2138	2	2138	2	0.00
04/02/2022	2030 On 02-February-23			Bond Future	10.05	90.3115	10.0496	90.3115	0.00
04/02/2022	2030 On 02-February-23	10.01	Call	Bond Future	2873	3	2873	3	0.00
04/02/2022	2030 On 02-February-23	9.94	Call	Bond Future	2708	0	2708	0	0.00
04/02/2022	2030 On 02-February-23	8.81	Call	Bond Future	788	0	788	0	102.00
04/02/2022	2030 On 02-February-23	9.99	Call	Bond Future	2825	3	2825	3	0.00
04/02/2022	2030 On 02-February-23	10.00	Call	Bond Future	2849	3	2849	3	0.00
04/02/2022	2030 On 02-February-23	9.20	Call	Bond Future	1277	1	1277	1	0.00
04/02/2022	2030 On 02-February-23	9.66	Call	Bond Future	2099	0	2099	0	0.00
04/02/2022	2030 On 02-February-23	9.80	Call	Bond Future	2393	3	2393	3	0.00
04/02/2022	2030 On 02-February-23	8.81	Put	Bond Future	6740	0	6740	0	0.00
04/02/2022	2030 On 02-February-23	9.66	Put	Bond Future	3919	0	3919	0	102.00
04/02/2022	2030 On 02-February-23	9.20	Put	Bond Future	5304	5	5304	5	0.00
04/02/2022	2030 On 02-February-23	10.01	Put	Bond Future	3056	3	3056	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
04/02/2022	2030 On 02-February-23	9.94	Put	Bond Future	3215	0	3215	0	102.00
04/02/2022	2030 On 02-February-23	9.99	Put	Bond Future	3100	3	3100	3	0.00
04/02/2022	2030 On 02-February-23	10.00	Put	Bond Future	3078	3	3078	3	0.00
04/02/2022	2030 On 02-February-23	9.80	Put	Bond Future	3553	3	3553	3	0.00
04/02/2022	2032 On 03-February-22			Bond Future	9.67	93.9310	9.6650	93.9310	0.00
04/02/2022	2032 On 05-May-22			Bond Future	9.89	90.8907	9.8889	90.8907	132,333.00
04/02/2022	2032 On 05-May-22	9.58	Call	Bond Future	941	1	941	1	780.00
04/02/2022	2032 On 05-May-22	10.18	Call	Bond Future	2743	3	2743	3	780.00
04/02/2022	2032 On 05-May-22	10.29	Call	Bond Future	3172	3	3172	3	993.00
04/02/2022	2032 On 05-May-22	11.04	Call	Bond Future	6581	7	6581	7	0.00
04/02/2022	2032 On 05-May-22	11.02	Call	Bond Future	6485	7	6485	7	0.00
04/02/2022	2032 On 05-May-22	11.18	Call	Bond Future	7256	7	7256	7	0.00
04/02/2022	2032 On 05-May-22	10.98	Call	Bond Future	6293	6	6293	6	0.00
04/02/2022	2032 On 05-May-22	11.03	Call	Bond Future	6533	7	6533	7	0.00
04/02/2022	2032 On 05-May-22	11.03	Put	Bond Future	236	0	236	0	0.00
04/02/2022	2032 On 05-May-22	10.98	Put	Bond Future	259	0	259	0	993.00
04/02/2022	2032 On 05-May-22	11.18	Put	Bond Future	176	0	176	0	780.00
04/02/2022	2032 On 05-May-22	10.29	Put	Bond Future	889	1	889	1	0.00
04/02/2022	2032 On 05-May-22	11.02	Put	Bond Future	240	0	240	0	0.00
04/02/2022	2032 On 05-May-22	11.04	Put	Bond Future	231	0	231	0	0.00
04/02/2022	2032 On 05-May-22	10.18	Put	Bond Future	1078	1	1078	1	0.00
04/02/2022	2032 On 05-May-22	9.58	Put	Bond Future	2755	3	2755	3	0.00
04/02/2022	2032 On 04-August-22			Bond Future	10.08	92.0621	10.0757	92.0621	0.00
04/02/2022	2032 On 04-August-22	11.60	Call	Bond Future	8495	9	8495	9	0.00
04/02/2022	2032 On 04-August-22	11.89	Call	Bond Future	9792	10	9792	10	0.00
04/02/2022	2032 On 04-August-22	10.20	Call	Bond Future	2830	3	2830	3	0.00
04/02/2022	2032 On 04-August-22	10.21	Call	Bond Future	2862	3	2862	3	0.00
04/02/2022	2032 On 04-August-22	10.22	Call	Bond Future	2894	3	2894	3	0.00
04/02/2022	2032 On 04-August-22	9.72	Call	Bond Future	1523	2	1523	2	800.00
04/02/2022	2032 On 04-August-22	8.97	Call	Bond Future	344	0	344	0	800.00
04/02/2022	2032 On 04-August-22	8.97	Put	Bond Future	6859	7	6859	7	0.00
04/02/2022	2032 On 04-August-22	9.72	Put	Bond Future	3553	3	3553	3	0.00
04/02/2022	2032 On 04-August-22	10.20	Put	Bond Future	2135	2	2135	2	0.00

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04/02/2022	2032 On 04-August-22	10.21	Put	Bond Future	2111	2	2111	2	0.00
04/02/2022	2032 On 04-August-22	11.89	Put	Bond Future	325	0	325	0	0.00
04/02/2022	2032 On 04-August-22	11.60	Put	Bond Future	447	0	447	0	800.00
04/02/2022	2032 On 04-August-22	10.22	Put	Bond Future	2088	2	2088	2	0.00
04/02/2022	2032 On 03-November-22			Bond Future	10.25	89.2044	10.2474	89.2044	0.00
04/02/2022	2032 On 03-November-22	10.66	Call	Bond Future	4200	4	4200	4	0.00
04/02/2022	2032 On 03-November-22	10.56	Call	Bond Future	3860	4	3860	4	0.00
04/02/2022	2032 On 03-November-22	9.31	Call	Bond Future	860	1	860	1	180.00
04/02/2022	2032 On 03-November-22	10.11	Call	Bond Future	2517	3	2517	3	0.00
04/02/2022	2032 On 03-November-22	10.49	Call	Bond Future	3630	4	3630	4	0.00
04/02/2022	2032 On 03-November-22	9.36	Call	Bond Future	934	1	934	1	454.00
04/02/2022	2032 On 03-November-22	10.16	Call	Bond Future	2651	3	2651	3	0.00
04/02/2022	2032 On 03-November-22	10.16	Put	Bond Future	3131	3	3131	3	180.00
04/02/2022	2032 On 03-November-22	10.56	Put	Bond Future	2173	2	2173	2	180.00
04/02/2022	2032 On 03-November-22	9.31	Put	Bond Future	6187	6	6187	6	0.00
04/02/2022	2032 On 03-November-22	9.36	Put	Bond Future	5966	6	5966	6	0.00
04/02/2022	2032 On 03-November-22	10.11	Put	Bond Future	3272	3	3272	3	454.00
04/02/2022	2032 On 03-November-22	10.49	Put	Bond Future	2317	2	2317	2	454.00
04/02/2022	2032 On 03-November-22	10.66	Put	Bond Future	1983	2	1983	2	0.00
04/02/2022	2032 On 02-February-23			Bond Future	10.43	90.4717	10.4321	90.4717	0.00
04/02/2022	2032 On 02-February-23	10.38	Call	Bond Future	3131	3	3131	3	0.00
04/02/2022	2032 On 02-February-23	10.39	Call	Bond Future	3158	3	3158	3	0.00
04/02/2022	2032 On 02-February-23	9.31	Call	Bond Future	961	1	961	1	454.00
04/02/2022	2032 On 02-February-23	10.16	Call	Bond Future	2562	3	2562	3	0.00
04/02/2022	2032 On 02-February-23	10.50	Call	Bond Future	3465	4	3465	4	0.00
04/02/2022	2032 On 02-February-23	10.40	Call	Bond Future	3185	3	3185	3	0.00
04/02/2022	2032 On 02-February-23	10.40	Put	Bond Future	3356	3	3356	3	0.00
04/02/2022	2032 On 02-February-23	10.50	Put	Bond Future	3105	3	3105	3	454.00
04/02/2022	2032 On 02-February-23	10.16	Put	Bond Future	4022	4	4022	4	454.00
04/02/2022	2032 On 02-February-23	9.31	Put	Bond Future	7194	7	7194	7	0.00
04/02/2022	2032 On 02-February-23	10.39	Put	Bond Future	3382	3	3382	3	0.00
04/02/2022	2032 On 02-February-23	10.38	Put	Bond Future	3408	3	3408	3	0.00
04/02/2022	2033 On 03-February-22			Bond Future	112.19	112.1949	112.1949	112.1949	0.00

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04/02/2022	2033 On 05-May-22			Bond Future	112.46	112.3387	112.4638	112.3387	2,371.00
04/02/2022	2033 On 04-August-22			Bond Future	113.94	113.8138	113.9406	113.8138	4,967.00
04/02/2022	2033 On 03-November-22			Bond Future	114.25	114.1259	114.2543	114.1259	0.00
04/02/2022	2033 On 02-February-23			Bond Future	115.90	115.7712	115.9012	115.7712	0.00
04/02/2022	2037 On 03-February-22			Bond Future	10.27	86.8282	10.2650	86.8282	0.00
04/02/2022	2037 On 05-May-22			Bond Future	10.46	87.7705	10.4579	87.7705	85,081.00
04/02/2022	2037 On 05-May-22	11.84	Call	Bond Future	8676	9	8676	9	0.00
04/02/2022	2037 On 05-May-22	11.82	Call	Bond Future	8570	9	8570	9	0.00
04/02/2022	2037 On 05-May-22	11.83	Call	Bond Future	8623	9	8623	9	0.00
04/02/2022	2037 On 05-May-22	11.84	Put	Bond Future	197	0	197	0	0.00
04/02/2022	2037 On 05-May-22	11.82	Put	Bond Future	204	0	204	0	0.00
04/02/2022	2037 On 05-May-22	11.83	Put	Bond Future	201	0	201	0	0.00
04/02/2022	2037 On 04-August-22			Bond Future	10.64	84.6456	10.6362	84.6456	49,415.00
04/02/2022	2037 On 04-August-22	10.91	Call	Bond Future	3804	4	3804	4	0.00
04/02/2022	2037 On 04-August-22	11.21	Call	Bond Future	5052	5	5052	5	1,050.00
04/02/2022	2037 On 04-August-22	10.10	Call	Bond Future	1281	1	1281	1	50.00
04/02/2022	2037 On 04-August-22	11.42	Call	Bond Future	6002	6	6002	6	0.00
04/02/2022	2037 On 04-August-22	11.95	Call	Bond Future	8534	9	8534	9	0.00
04/02/2022	2037 On 04-August-22	10.90	Call	Bond Future	3766	4	3766	4	0.00
04/02/2022	2037 On 04-August-22	10.89	Call	Bond Future	3727	4	3727	4	0.00
04/02/2022	2037 On 04-August-22	10.89	Put	Bond Future	2112	2	2112	2	0.00
04/02/2022	2037 On 04-August-22	11.95	Put	Bond Future	647	1	647	1	1,050.00
04/02/2022	2037 On 04-August-22	10.91	Put	Bond Future	2064	2	2064	2	0.00
04/02/2022	2037 On 04-August-22	11.42	Put	Bond Future	1159	1	1159	1	50.00
04/02/2022	2037 On 04-August-22	10.10	Put	Bond Future	4848	5	4848	5	0.00
04/02/2022	2037 On 04-August-22	10.90	Put	Bond Future	2088	2	2088	2	50.00
04/02/2022	2037 On 04-August-22	11.21	Put	Bond Future	1465	1	1465	1	0.00
04/02/2022	2037 On 03-November-22			Bond Future	10.79	85.8350	10.7908	85.8350	0.00
04/02/2022	2037 On 03-November-22	11.30	Call	Bond Future	5277	5	5277	5	0.00
04/02/2022	2037 On 03-November-22	11.32	Call	Bond Future	5359	5	5359	5	0.00
04/02/2022	2037 On 03-November-22	11.31	Call	Bond Future	5318	5	5318	5	0.00
04/02/2022	2037 On 03-November-22	11.31	Put	Bond Future	2135	2	2135	2	0.00
04/02/2022	2037 On 03-November-22	11.30	Put	Bond Future	2153	2	2153	2	0.00

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04/02/2022	2037 On 03-November-22	11.32	Put	Bond Future	2116	2	2116	2	0.00
04/02/2022	2037 On 02-February-23			Bond Future	10.96	82.7992	10.9582	82.7992	0.00
04/02/2022	2037 On 02-February-23	11.05	Call	Bond Future	4157	4	4157	4	0.00
04/02/2022	2037 On 02-February-23	11.03	Call	Bond Future	4092	4	4092	4	0.00
04/02/2022	2037 On 02-February-23	11.04	Call	Bond Future	4124	4	4124	4	0.00
04/02/2022	2037 On 02-February-23	11.04	Put	Bond Future	3623	4	3623	4	0.00
04/02/2022	2037 On 02-February-23	11.03	Put	Bond Future	3651	4	3651	4	0.00
04/02/2022	2037 On 02-February-23	11.05	Put	Bond Future	3595	4	3595	4	0.00
04/02/2022	2038 On 03-February-22			Bond Future	127.71	127.7069	127.7069	127.7069	0.00
04/02/2022	2038 On 05-May-22			Bond Future	129.85	128.9942	129.8473	128.9942	4,174.00
04/02/2022	2038 On 04-August-22			Bond Future	129.73	128.8691	129.7335	128.8691	2,669.00
04/02/2022	2038 On 03-November-22			Bond Future	131.58	130.7061	131.5822	130.7061	0.00
04/02/2022	2038 On 02-February-23			Bond Future	131.62	130.7297	131.6192	130.7297	0.00
04/02/2022	2040 On 03-February-22			Bond Future	10.38	89.0918	10.3750	89.0918	0.00
04/02/2022	2040 On 05-May-22			Bond Future	10.57	90.0509	10.5675	90.0509	61,245.00
04/02/2022	2040 On 05-May-22	9.82	Call	Bond Future	371	0	371	0	1,200.00
04/02/2022	2040 On 05-May-22	11.91	Call	Bond Future	9095	9	9095	9	0.00
04/02/2022	2040 On 05-May-22	11.90	Call	Bond Future	9038	9	9038	9	0.00
04/02/2022	2040 On 05-May-22	13.04	Call	Bond Future	15267	15	15267	15	0.00
04/02/2022	2040 On 05-May-22	11.92	Call	Bond Future	9151	9	9151	9	0.00
04/02/2022	2040 On 05-May-22	10.57	Call	Bond Future	2252	2	2252	2	1,200.00
04/02/2022	2040 On 05-May-22	10.57	Put	Bond Future	2234	2	2234	2	0.00
04/02/2022	2040 On 05-May-22	11.91	Put	Bond Future	244	0	244	0	0.00
04/02/2022	2040 On 05-May-22	11.92	Put	Bond Future	240	0	240	0	0.00
04/02/2022	2040 On 05-May-22	13.04	Put	Bond Future	22	0	22	0	1,200.00
04/02/2022	2040 On 05-May-22	11.90	Put	Bond Future	248	0	248	0	0.00
04/02/2022	2040 On 05-May-22	9.82	Put	Bond Future	5992	6	5992	6	0.00
04/02/2022	2040 On 04-August-22			Bond Future	10.74	86.7051	10.7398	86.7051	39,528.00
04/02/2022	2040 On 04-August-22	11.04	Call	Bond Future	4247	4	4247	4	0.00
04/02/2022	2040 On 04-August-22	12.24	Call	Bond Future	10156	10	10156	10	0.00
04/02/2022	2040 On 04-August-22	9.70	Call	Bond Future	490	1	490	1	460.00
04/02/2022	2040 On 04-August-22	10.70	Call	Bond Future	2920	3	2920	3	460.00
04/02/2022	2040 On 04-August-22	11.03	Call	Bond Future	4204	4	4204	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
04/02/2022	2040 On 04-August-22	11.05	Call	Bond Future	4290	4	4290	4	0.00
04/02/2022	2040 On 04-August-22	11.05	Put	Bond Future	2167	2	2167	2	0.00
04/02/2022	2040 On 04-August-22	12.24	Put	Bond Future	601	1	601	1	460.00
04/02/2022	2040 On 04-August-22	9.70	Put	Bond Future	8248	8	8248	8	0.00
04/02/2022	2040 On 04-August-22	11.03	Put	Bond Future	2215	2	2215	2	0.00
04/02/2022	2040 On 04-August-22	10.70	Put	Bond Future	3199	3	3199	3	0.00
04/02/2022	2040 On 04-August-22	11.04	Put	Bond Future	2191	2	2191	2	0.00
04/02/2022	2040 On 03-November-22			Bond Future	10.89	87.9235	10.8890	87.9235	0.00
04/02/2022	2040 On 03-November-22	11.41	Call	Bond Future	5684	6	5684	6	0.00
04/02/2022	2040 On 03-November-22	11.39	Call	Bond Future	5597	6	5597	6	0.00
04/02/2022	2040 On 03-November-22	11.40	Call	Bond Future	5641	6	5641	6	0.00
04/02/2022	2040 On 03-November-22	11.41	Put	Bond Future	2239	2	2239	2	0.00
04/02/2022	2040 On 03-November-22	11.39	Put	Bond Future	2281	2	2281	2	0.00
04/02/2022	2040 On 03-November-22	11.40	Put	Bond Future	2260	2	2260	2	0.00
04/02/2022	2040 On 02-February-23			Bond Future	11.05	84.6673	11.0503	84.6673	0.00
04/02/2022	2040 On 02-February-23	11.10	Call	Bond Future	4364	4	4364	4	0.00
04/02/2022	2040 On 02-February-23	11.11	Call	Bond Future	4399	4	4399	4	0.00
04/02/2022	2040 On 02-February-23	11.12	Call	Bond Future	4434	4	4434	4	0.00
04/02/2022	2040 On 02-February-23	11.12	Put	Bond Future	3971	4	3971	4	0.00
04/02/2022	2040 On 02-February-23	11.11	Put	Bond Future	4002	4	4002	4	0.00
04/02/2022	2040 On 02-February-23	11.10	Put	Bond Future	4033	4	4033	4	0.00
04/02/2022	2044 On 03-February-22			Bond Future	10.44	85.7678	10.4350	85.7678	0.00
04/02/2022	2044 On 05-May-22			Bond Future	10.62	86.6442	10.6248	86.6442	52,925.00
04/02/2022	2044 On 05-May-22	11.93	Call	Bond Future	8970	9	8970	9	0.00
04/02/2022	2044 On 05-May-22	11.91	Call	Bond Future	8857	9	8857	9	0.00
04/02/2022	2044 On 05-May-22	11.92	Call	Bond Future	8914	9	8914	9	0.00
04/02/2022	2044 On 05-May-22	11.92	Put	Bond Future	250	0	250	0	0.00
04/02/2022	2044 On 05-May-22	11.91	Put	Bond Future	254	0	254	0	0.00
04/02/2022	2044 On 05-May-22	11.93	Put	Bond Future	245	0	245	0	0.00
04/02/2022	2044 On 04-August-22			Bond Future	10.79	83.3797	10.7886	83.3797	21,683.00
04/02/2022	2044 On 04-August-22	11.10	Call	Bond Future	4391	4	4391	4	0.00
04/02/2022	2044 On 04-August-22	11.08	Call	Bond Future	4304	4	4304	4	0.00
04/02/2022	2044 On 04-August-22	11.09	Call	Bond Future	4348	4	4348	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
04/02/2022	2044 On 04-August-22	11.09	Put	Bond Future	2242	2	2242	2	0.00
04/02/2022	2044 On 04-August-22	11.08	Put	Bond Future	2267	2	2267	2	0.00
04/02/2022	2044 On 04-August-22	11.10	Put	Bond Future	2218	2	2218	2	0.00
04/02/2022	2044 On 03-November-22			Bond Future	10.93	84.5514	10.9301	84.5514	0.00
04/02/2022	2044 On 03-November-22	11.39	Call	Bond Future	5533	6	5533	6	0.00
04/02/2022	2044 On 03-November-22	11.40	Call	Bond Future	5576	6	5576	6	0.00
04/02/2022	2044 On 03-November-22	11.41	Call	Bond Future	5620	6	5620	6	0.00
04/02/2022	2044 On 03-November-22	11.41	Put	Bond Future	2379	2	2379	2	0.00
04/02/2022	2044 On 03-November-22	11.40	Put	Bond Future	2401	2	2401	2	0.00
04/02/2022	2044 On 03-November-22	11.39	Put	Bond Future	2423	2	2423	2	0.00
04/02/2022	2044 On 02-February-23			Bond Future	11.08	81.3724	11.0828	81.3724	0.00
04/02/2022	2044 On 02-February-23	11.16	Call	Bond Future	4483	5	4483	5	0.00
04/02/2022	2044 On 02-February-23	11.14	Call	Bond Future	4411	4	4411	4	0.00
04/02/2022	2044 On 02-February-23	11.15	Call	Bond Future	4447	4	4447	4	0.00
04/02/2022	2044 On 02-February-23	11.15	Put	Bond Future	3991	4	3991	4	0.00
04/02/2022	2044 On 02-February-23	11.14	Put	Bond Future	4023	4	4023	4	0.00
04/02/2022	2044 On 02-February-23	11.16	Put	Bond Future	3959	4	3959	4	0.00
04/02/2022	2046 On 03-February-22			Bond Future	117.82	117.8222	117.8222	117.8222	0.00
04/02/2022	2046 On 05-May-22			Bond Future	117.64	117.4222	117.6400	117.4222	14,004.00
04/02/2022	2046 On 04-August-22			Bond Future	119.18	118.9642	119.1848	118.9642	2,969.00
04/02/2022	2046 On 03-November-22			Bond Future	118.95	118.7302	118.9536	118.7302	0.00
04/02/2022	2046 On 02-February-23			Bond Future	120.67	120.4422	120.6688	120.4422	0.00
04/02/2022	2050 On 03-February-22			Bond Future	120.00	119.9966	119.9966	119.9966	0.00
04/02/2022	2050 On 05-May-22			Bond Future	122.48	121.5192	122.4815	121.5192	8,572.00
04/02/2022	2050 On 04-August-22			Bond Future	122.07	121.0936	122.0688	121.0936	1,194.00
04/02/2022	2050 On 03-November-22			Bond Future	123.81	122.8197	123.8082	122.8197	0.00
04/02/2022	2050 On 02-February-23			Bond Future	123.53	122.5224	123.5254	122.5224	0.00
04/02/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2022	AL37 On 05-May-22			Index Future	828.01	829.7940	828.0120	829.7940	0.00
04/02/2022	AL37 On 04-August-22			Index Future	838.57	840.3730	838.5670	840.3730	0.00
04/02/2022	AL37 On 03-November-22			Index Future	850.43	852.2620	850.4270	852.2620	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
04/02/2022	AL37 On 02-February-23			Index Future	862.49	864.3490	862.4860	864.3490	0.00
04/02/2022	AL7T On 05-May-22			Index Future	951.61	953.9080	951.6050	953.9080	0.00
04/02/2022	AL7T On 04-August-22			Index Future	963.74	966.0690	963.7360	966.0690	0.00
04/02/2022	AL7T On 03-November-22			Index Future	977.37	979.7370	977.3660	979.7370	0.00
04/02/2022	AL7T On 02-February-23			Index Future	991.23	993.6310	991.2250	993.6310	0.00
04/02/2022	ALBI On 05-May-22			Index Future	848.44	849.6970	848.4420	849.6970	128.00
04/02/2022	ALBI On 04-August-22			Index Future	859.26	860.5290	859.2580	860.5290	90.00
04/02/2022	ALBI On 03-November-22			Index Future	871.41	872.7040	871.4100	872.7040	0.00
04/02/2022	ALBI On 02-February-23			Index Future	883.77	885.0800	883.7670	885.0800	0.00
04/02/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/02/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2022	C333 On 15-September-33			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
04/02/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2022	ES33 On 03-February-22			Bond Future	11.02	80.3009	11.0150	80.3009	0.00
04/02/2022	ES33 On 05-May-22			Bond Future	11.26	77.4037	11.2597	77.4037	87.00
04/02/2022	ES33 On 04-August-22			Bond Future	11.48	78.4202	11.4795	78.4202	263.00
04/02/2022	ES33 On 03-November-22			Bond Future	11.69	75.7577	11.6874	75.7577	0.00
04/02/2022	ES33 On 02-February-23			Bond Future	11.91	76.8513	11.9132	76.8513	0.00
04/02/2022	ES42 On 03-February-22			Bond Future	11.46	79.3659	11.4550	79.3659	0.00
04/02/2022	ES42 On 05-May-22			Bond Future	11.68	76.0182	11.6752	76.0182	1,190.00
04/02/2022	ES42 On 04-August-22			Bond Future	11.87	77.0167	11.8741	77.0167	3,579.00
04/02/2022	ES42 On 03-November-22			Bond Future	12.06	73.8564	12.0629	73.8564	0.00
04/02/2022	ES42 On 02-February-23			Bond Future	12.26	74.9234	12.2600	74.9234	0.00
04/02/2022	GOVI On 05-May-22			GOVI	837.00	838.2670	836.9990	838.2670	986.00
04/02/2022	GOVI On 05-May-22	788.23	Call	GOVI	487690	50	487690	50	0.00
04/02/2022	GOVI On 05-May-22	788.24	Call	GOVI	487590	50	487590	50	0.00
04/02/2022	GOVI On 05-May-22	788.25	Call	GOVI	487490	50	487490	50	0.00
04/02/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
04/02/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
04/02/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
04/02/2022	GOVI On 04-August-22			GOVI	847.67	848.9540	847.6690	848.9540	0.00
04/02/2022	GOVI On 04-August-22	819.26	Call	GOVI	284090	30	284090	30	0.00
04/02/2022	GOVI On 04-August-22	819.27	Call	GOVI	283990	30	283990	30	0.00
04/02/2022	GOVI On 04-August-22	819.28	Call	GOVI	283890	30	283890	30	0.00
04/02/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
04/02/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
04/02/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
04/02/2022	GOVI On 03-November-22			GOVI	859.66	860.9650	859.6580	860.9650	0.00
04/02/2022	GOVI On 03-November-22	820.43	Call	GOVI	392280	41	392280	41	0.00
04/02/2022	GOVI On 03-November-22	820.41	Call	GOVI	392480	41	392480	41	0.00
04/02/2022	GOVI On 03-November-22	820.42	Call	GOVI	392380	41	392380	41	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
04/02/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
04/02/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
04/02/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
04/02/2022	GOVI On 02-February-23			GOVI	871.85	873.1750	871.8480	873.1750	0.00
04/02/2022	GOVI On 02-February-23	850.84	Call	GOVI	210080	22	210080	22	0.00
04/02/2022	GOVI On 02-February-23	850.82	Call	GOVI	210280	22	210280	22	0.00
04/02/2022	GOVI On 02-February-23	850.83	Call	GOVI	210180	22	210180	22	0.00
04/02/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
04/02/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
04/02/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
04/02/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/02/2022	IGOV On 05-May-22			Index Future	313.86	312.9860	313.8560	312.9860	498.00
04/02/2022	IGOV On 04-August-22			Index Future	317.93	317.0520	317.9330	317.0520	0.00
04/02/2022	IGOV On 03-November-22			Index Future	322.51	321.6120	322.5050	321.6120	0.00
04/02/2022	IGOV On 02-February-23			Index Future	327.15	326.2470	327.1520	326.2470	0.00
04/02/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
04/02/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
04/02/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
04/02/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
04/02/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
04/02/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
04/02/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
04/02/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
04/02/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
04/02/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
04/02/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
04/02/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
04/02/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
04/02/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
04/02/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
04/02/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
04/02/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
04/02/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	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
04/02/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/02/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/02/2022	JBAF On 16-February-22			Jibar Tradeable Future	4.16	95.8550	4.1550	95.8550	0.00
04/02/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.21	95.8050	4.2050	95.8050	0.00
04/02/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.52	95.5300	4.5200	95.5300	0.00
04/02/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.56	95.4900	4.5600	95.4900	0.00
04/02/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.87	95.2150	4.8650	95.2150	72.00
04/02/2022	JBAF On 20-July-22			Jibar Tradeable Future	4.93	95.1500	4.9300	95.1500	0.00
04/02/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.27	94.8200	5.2700	94.8200	0.00
04/02/2022	JBAF On 21-December-22			Jibar Tradeable Future	5.82	94.3050	5.8200	94.3050	68.00
04/02/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.19	93.9400	6.1900	93.9400	0.00
04/02/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.39	93.7400	6.3900	93.7400	0.00
04/02/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.60	93.5350	6.5950	93.5350	75.00
04/02/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.76	93.3700	6.7600	93.3700	0.00
04/02/2022	R023 On 03-February-22			Bond Future	5.31	105.9140	5.3100	105.9140	0.00
04/02/2022	R023 On 05-May-22			Bond Future	5.48	103.3431	5.4822	103.3431	14,672.00
04/02/2022	R023 On 05-May-22	6.29	Call	Bond Future	684	1	684	1	0.00
04/02/2022	R023 On 05-May-22	6.30	Call	Bond Future	691	1	691	1	0.00
04/02/2022	R023 On 05-May-22	6.31	Call	Bond Future	698	1	698	1	0.00
04/02/2022	R023 On 05-May-22	6.31	Put	Bond Future	46	0	46	0	0.00
04/02/2022	R023 On 05-May-22	6.30	Put	Bond Future	47	0	47	0	0.00
04/02/2022	R023 On 05-May-22	6.29	Put	Bond Future	47	0	47	0	0.00
04/02/2022	R023 On 04-August-22			Bond Future	5.66	104.6509	5.6644	104.6509	2,360.00
04/02/2022	R023 On 04-August-22	6.03	Call	Bond Future	341	0	341	0	0.00
04/02/2022	R023 On 04-August-22	6.04	Call	Bond Future	345	0	345	0	0.00
04/02/2022	R023 On 04-August-22	6.05	Call	Bond Future	348	0	348	0	0.00
04/02/2022	R023 On 04-August-22	6.05	Put	Bond Future	138	0	138	0	0.00
04/02/2022	R023 On 04-August-22	6.04	Put	Bond Future	139	0	139	0	0.00
04/02/2022	R023 On 04-August-22	6.03	Put	Bond Future	141	0	141	0	0.00
04/02/2022	R023 On 03-November-22			Bond Future	5.51	102.2439	5.5106	102.2439	0.00
04/02/2022	R023 On 03-November-22	6.27	Call	Bond Future	300	0	300	0	0.00
04/02/2022	R023 On 03-November-22	6.25	Call	Bond Future	296	0	296	0	0.00
04/02/2022	R023 On 03-November-22	6.26	Call	Bond Future	298	0	298	0	0.00

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04/02/2022	R023 On 03-November-22	6.26	Put	Bond Future	68	0	68	0	0.00
04/02/2022	R023 On 03-November-22	6.25	Put	Bond Future	68	0	68	0	0.00
04/02/2022	R023 On 03-November-22	6.27	Put	Bond Future	67	0	67	0	0.00
04/02/2022	R035 On 03-February-22			Bond Future	10.11	95.1249	10.1050	95.1249	0.00
04/02/2022	R035 On 05-May-22			Bond Future	10.31	91.7049	10.3088	91.7049	70,243.00
04/02/2022	R035 On 05-May-22	10.82	Call	Bond Future	4145	4	4145	4	0.00
04/02/2022	R035 On 05-May-22	12.64	Call	Bond Future	13550	14	13550	14	0.00
04/02/2022	R035 On 05-May-22	11.65	Call	Bond Future	8381	8	8381	8	0.00
04/02/2022	R035 On 05-May-22	10.72	Call	Bond Future	3683	4	3683	4	1,200.00
04/02/2022	R035 On 05-May-22	11.63	Call	Bond Future	8276	8	8276	8	0.00
04/02/2022	R035 On 05-May-22	11.64	Call	Bond Future	8329	8	8329	8	0.00
04/02/2022	R035 On 05-May-22	11.64	Put	Bond Future	219	0	219	0	0.00
04/02/2022	R035 On 05-May-22	11.63	Put	Bond Future	223	0	223	0	0.00
04/02/2022	R035 On 05-May-22	10.72	Put	Bond Future	1059	1	1059	1	0.00
04/02/2022	R035 On 05-May-22	11.65	Put	Bond Future	215	0	215	0	0.00
04/02/2022	R035 On 05-May-22	12.64	Put	Bond Future	26	0	26	0	1,200.00
04/02/2022	R035 On 05-May-22	10.82	Put	Bond Future	900	1	900	1	1,200.00
04/02/2022	R035 On 04-August-22			Bond Future	10.49	92.8469	10.4949	92.8469	48,495.00
04/02/2022	R035 On 04-August-22	10.74	Call	Bond Future	3652	4	3652	4	0.00
04/02/2022	R035 On 04-August-22	11.13	Call	Bond Future	5275	5	5275	5	0.00
04/02/2022	R035 On 04-August-22	12.18	Call	Bond Future	10267	10	10267	10	0.00
04/02/2022	R035 On 04-August-22	10.53	Call	Bond Future	2901	3	2901	3	400.00
04/02/2022	R035 On 04-August-22	10.64	Call	Bond Future	3285	3	3285	3	0.00
04/02/2022	R035 On 04-August-22	10.72	Call	Bond Future	3577	4	3577	4	0.00
04/02/2022	R035 On 04-August-22	10.73	Call	Bond Future	3615	4	3615	4	0.00
04/02/2022	R035 On 04-August-22	9.84	Call	Bond Future	1038	1	1038	1	100.00
04/02/2022	R035 On 04-August-22	9.53	Call	Bond Future	532	1	532	1	400.00
04/02/2022	R035 On 04-August-22	9.53	Put	Bond Future	6958	7	6958	7	0.00
04/02/2022	R035 On 04-August-22	9.84	Put	Bond Future	5330	5	5330	5	0.00
04/02/2022	R035 On 04-August-22	10.53	Put	Bond Future	2679	3	2679	3	0.00
04/02/2022	R035 On 04-August-22	10.73	Put	Bond Future	2142	2	2142	2	0.00
04/02/2022	R035 On 04-August-22	10.72	Put	Bond Future	2167	2	2167	2	0.00
04/02/2022	R035 On 04-August-22	10.64	Put	Bond Future	2372	2	2372	2	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2022	R035 On 04-August-22	11.13	Put	Bond Future	1376	1	1376	1	100.00
04/02/2022	R035 On 04-August-22	12.18	Put	Bond Future	441	0	441	0	400.00
04/02/2022	R035 On 04-August-22	10.74	Put	Bond Future	2118	2	2118	2	0.00
04/02/2022	R035 On 03-November-22			Bond Future	10.66	89.6877	10.6579	89.6877	0.00
04/02/2022	R035 On 03-November-22	11.13	Call	Bond Future	4984	5	4984	5	0.00
04/02/2022	R035 On 03-November-22	11.14	Call	Bond Future	5024	5	5024	5	0.00
04/02/2022	R035 On 03-November-22	9.82	Call	Bond Future	1136	1	1136	1	582.00
04/02/2022	R035 On 03-November-22	11.15	Call	Bond Future	5063	5	5063	5	0.00
04/02/2022	R035 On 03-November-22	10.99	Call	Bond Future	4443	5	4443	5	0.00
04/02/2022	R035 On 03-November-22	10.57	Call	Bond Future	3013	3	3013	3	0.00
04/02/2022	R035 On 03-November-22	10.57	Put	Bond Future	3558	4	3558	4	582.00
04/02/2022	R035 On 03-November-22	10.99	Put	Bond Future	2423	2	2423	2	582.00
04/02/2022	R035 On 03-November-22	11.15	Put	Bond Future	2093	2	2093	2	0.00
04/02/2022	R035 On 03-November-22	9.82	Put	Bond Future	6541	6	6541	6	0.00
04/02/2022	R035 On 03-November-22	11.14	Put	Bond Future	2112	2	2112	2	0.00
04/02/2022	R035 On 03-November-22	11.13	Put	Bond Future	2132	2	2132	2	0.00
04/02/2022	R035 On 02-February-23			Bond Future	10.83	91.0000	10.8321	91.0000	0.00
04/02/2022	R035 On 02-February-23	10.87	Call	Bond Future	3921	4	3921	4	0.00
04/02/2022	R035 On 02-February-23	11.06	Call	Bond Future	4550	5	4550	5	0.00
04/02/2022	R035 On 02-February-23	10.86	Call	Bond Future	3889	4	3889	4	0.00
04/02/2022	R035 On 02-February-23	10.88	Call	Bond Future	3953	4	3953	4	0.00
04/02/2022	R035 On 02-February-23	9.81	Call	Bond Future	1297	1	1297	1	582.00
04/02/2022	R035 On 02-February-23	10.66	Call	Bond Future	3283	3	3283	3	0.00
04/02/2022	R035 On 02-February-23	10.66	Put	Bond Future	4328	4	4328	4	582.00
04/02/2022	R035 On 02-February-23	9.81	Put	Bond Future	7774	8	7774	8	0.00
04/02/2022	R035 On 02-February-23	10.88	Put	Bond Future	3665	4	3665	4	0.00
04/02/2022	R035 On 02-February-23	10.86	Put	Bond Future	3722	4	3722	4	0.00
04/02/2022	R035 On 02-February-23	11.06	Put	Bond Future	3192	3	3192	3	582.00
04/02/2022	R035 On 02-February-23	10.87	Put	Bond Future	3693	4	3693	4	0.00
04/02/2022	R186 On 03-February-22			Bond Future	7.60	113.0293	7.5950	113.0293	0.00
04/02/2022	R186 On 05-May-22			Bond Future	7.87	114.2833	7.8711	114.2833	72,663.00
04/02/2022	R186 On 05-May-22	6.73	Call	Bond Future	47	0	47	0	3,600.00
04/02/2022	R186 On 05-May-22	8.64	Call	Bond Future	3338	4	3338	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
04/02/2022	R186 On 05-May-22	8.94	Call	Bond Future	4369	5	4369	5	0.00
04/02/2022	R186 On 05-May-22	8.31	Call	Bond Future	2298	2	2298	2	0.00
04/02/2022	R186 On 05-May-22	8.35	Call	Bond Future	2417	3	2417	3	454.00
04/02/2022	R186 On 05-May-22	8.30	Call	Bond Future	2268	2	2268	2	0.00
04/02/2022	R186 On 05-May-22	7.88	Call	Bond Future	1201	1	1201	1	435.00
04/02/2022	R186 On 05-May-22	7.28	Call	Bond Future	315	0	315	0	435.00
04/02/2022	R186 On 05-May-22	7.48	Call	Bond Future	531	1	531	1	3,600.00
04/02/2022	R186 On 05-May-22	9.18	Call	Bond Future	5226	5	5226	5	0.00
04/02/2022	R186 On 05-May-22	8.32	Call	Bond Future	2327	3	2327	3	0.00
04/02/2022	R186 On 05-May-22	8.14	Call	Bond Future	1821	2	1821	2	454.00
04/02/2022	R186 On 05-May-22	8.14	Put	Bond Future	741	1	741	1	0.00
04/02/2022	R186 On 05-May-22	8.32	Put	Bond Future	531	0	531	0	0.00
04/02/2022	R186 On 05-May-22	9.18	Put	Bond Future	88	0	88	0	454.00
04/02/2022	R186 On 05-May-22	7.48	Put	Bond Future	2127	2	2127	2	0.00
04/02/2022	R186 On 05-May-22	7.28	Put	Bond Future	2739	3	2739	3	0.00
04/02/2022	R186 On 05-May-22	7.88	Put	Bond Future	1165	1	1165	1	0.00
04/02/2022	R186 On 05-May-22	8.30	Put	Bond Future	551	0	551	0	0.00
04/02/2022	R186 On 05-May-22	8.35	Put	Bond Future	501	0	501	0	0.00
04/02/2022	R186 On 05-May-22	8.31	Put	Bond Future	541	0	541	0	0.00
04/02/2022	R186 On 05-May-22	8.94	Put	Bond Future	150	0	150	0	454.00
04/02/2022	R186 On 05-May-22	8.64	Put	Bond Future	283	0	283	0	4,035.00
04/02/2022	R186 On 05-May-22	6.73	Put	Bond Future	4785	5	4785	5	0.00
04/02/2022	R186 On 04-August-22			Bond Future	8.07	110.4694	8.0673	110.4694	0.00
04/02/2022	R186 On 04-August-22	8.14	Call	Bond Future	1777	2	1777	2	0.00
04/02/2022	R186 On 04-August-22	6.96	Call	Bond Future	183	0	183	0	3,600.00
04/02/2022	R186 On 04-August-22	8.13	Call	Bond Future	1756	2	1756	2	0.00
04/02/2022	R186 On 04-August-22	8.15	Call	Bond Future	1798	2	1798	2	0.00
04/02/2022	R186 On 04-August-22	9.78	Call	Bond Future	6495	7	6495	7	0.00
04/02/2022	R186 On 04-August-22	7.96	Call	Bond Future	1419	2	1419	2	3,600.00
04/02/2022	R186 On 04-August-22	9.78	Put	Bond Future	199	0	199	0	3,600.00
04/02/2022	R186 On 04-August-22	8.15	Put	Bond Future	1483	1	1483	1	0.00
04/02/2022	R186 On 04-August-22	8.13	Put	Bond Future	1517	1	1517	1	0.00
04/02/2022	R186 On 04-August-22	6.96	Put	Bond Future	4512	4	4512	4	0.00

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04/02/2022	R186 On 04-August-22	7.96	Put	Bond Future	1830	2	1830	2	0.00
04/02/2022	R186 On 04-August-22	8.14	Put	Bond Future	1500	1	1500	1	0.00
04/02/2022	R186 On 03-November-22			Bond Future	8.24	112.0204	8.2383	112.0204	0.00
04/02/2022	R186 On 03-November-22	8.55	Call	Bond Future	2567	3	2567	3	0.00
04/02/2022	R186 On 03-November-22	8.53	Call	Bond Future	2522	3	2522	3	0.00
04/02/2022	R186 On 03-November-22	8.54	Call	Bond Future	2544	3	2544	3	0.00
04/02/2022	R186 On 03-November-22	8.54	Put	Bond Future	1465	1	1465	1	0.00
04/02/2022	R186 On 03-November-22	8.53	Put	Bond Future	1478	1	1478	1	0.00
04/02/2022	R186 On 03-November-22	8.55	Put	Bond Future	1452	1	1452	1	0.00
04/02/2022	R186 On 02-February-23			Bond Future	8.44	108.3227	8.4352	108.3227	0.00
04/02/2022	R186 On 02-February-23	8.34	Call	Bond Future	2033	2	2033	2	0.00
04/02/2022	R186 On 02-February-23	8.32	Call	Bond Future	1999	2	1999	2	0.00
04/02/2022	R186 On 02-February-23	8.33	Call	Bond Future	2016	2	2016	2	0.00
04/02/2022	R186 On 02-February-23	8.33	Put	Bond Future	2373	2	2373	2	0.00
04/02/2022	R186 On 02-February-23	8.32	Put	Bond Future	2389	2	2389	2	0.00
04/02/2022	R186 On 02-February-23	8.34	Put	Bond Future	2356	2	2356	2	0.00
04/02/2022	R197 On 03-February-22			Bond Future	321.91	321.9063	321.9063	321.9063	0.00
04/02/2022	R197 On 05-May-22			Bond Future	326.16	325.9909	326.1594	325.9909	758.00
04/02/2022	R197 On 04-August-22			Bond Future	322.04	321.8675	322.0389	321.8675	0.00
04/02/2022	R197 On 03-November-22			Bond Future	326.63	326.4567	326.6291	326.4567	0.00
04/02/2022	R197 On 02-February-23			Bond Future	322.75	322.5710	322.7475	322.5710	0.00
04/02/2022	R202 On 03-February-22			Bond Future	244.79	244.7911	244.7911	244.7911	0.00
04/02/2022	R202 On 05-May-22			Bond Future	248.76	248.3697	248.7597	248.3697	6,392.00
04/02/2022	R202 On 04-August-22			Bond Future	247.56	247.1672	247.5627	247.1672	91.00
04/02/2022	R202 On 03-November-22			Bond Future	251.09	250.6903	251.0902	250.6903	0.00
04/02/2022	R202 On 02-February-23			Bond Future	250.15	249.7403	250.1468	249.7403	0.00
04/02/2022	R209 On 03-February-22			Bond Future	10.07	73.7847	10.0650	73.7847	0.00
04/02/2022	R209 On 05-May-22			Bond Future	10.25	71.4108	10.2532	71.4108	18,479.00
04/02/2022	R209 On 05-May-22	12.00	Call	Bond Future	9198	9	9198	9	0.00
04/02/2022	R209 On 05-May-22	11.45	Call	Bond Future	6665	7	6665	7	0.00
04/02/2022	R209 On 05-May-22	9.75	Call	Bond Future	597	1	597	1	8,525.00
04/02/2022	R209 On 05-May-22	10.25	Call	Bond Future	1756	2	1756	2	0.00
04/02/2022	R209 On 05-May-22	10.75	Call	Bond Future	3555	4	3555	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
04/02/2022	R209 On 05-May-22	11.43	Call	Bond Future	6573	7	6573	7	0.00
04/02/2022	R209 On 05-May-22	11.44	Call	Bond Future	6619	7	6619	7	0.00
04/02/2022	R209 On 05-May-22	11.44	Put	Bond Future	233	0	233	0	0.00
04/02/2022	R209 On 05-May-22	11.43	Put	Bond Future	238	0	238	0	0.00
04/02/2022	R209 On 05-May-22	10.75	Put	Bond Future	778	1	778	1	3,050.00
04/02/2022	R209 On 05-May-22	10.25	Put	Bond Future	1775	2	1775	2	9,000.00
04/02/2022	R209 On 05-May-22	9.75	Put	Bond Future	3576	4	3576	4	0.00
04/02/2022	R209 On 05-May-22	11.45	Put	Bond Future	229	0	229	0	0.00
04/02/2022	R209 On 05-May-22	12.00	Put	Bond Future	82	0	82	0	12,050.00
04/02/2022	R209 On 04-August-22			Bond Future	10.41	72.3311	10.4113	72.3311	1,550.00
04/02/2022	R209 On 04-August-22	10.59	Call	Bond Future	2966	3	2966	3	0.00
04/02/2022	R209 On 04-August-22	10.57	Call	Bond Future	2902	3	2902	3	0.00
04/02/2022	R209 On 04-August-22	10.58	Call	Bond Future	2934	3	2934	3	0.00
04/02/2022	R209 On 04-August-22	10.58	Put	Bond Future	1995	2	1995	2	0.00
04/02/2022	R209 On 04-August-22	10.57	Put	Bond Future	2018	2	2018	2	0.00
04/02/2022	R209 On 04-August-22	10.59	Put	Bond Future	1972	2	1972	2	0.00
04/02/2022	R209 On 03-November-22			Bond Future	10.56	70.2024	10.5558	70.2024	0.00
04/02/2022	R209 On 03-November-22	11.01	Call	Bond Future	4362	4	4362	4	0.00
04/02/2022	R209 On 03-November-22	11.02	Call	Bond Future	4398	4	4398	4	0.00
04/02/2022	R209 On 03-November-22	11.03	Call	Bond Future	4433	4	4433	4	0.00
04/02/2022	R209 On 03-November-22	11.03	Put	Bond Future	1890	2	1890	2	0.00
04/02/2022	R209 On 03-November-22	11.02	Put	Bond Future	1907	2	1907	2	0.00
04/02/2022	R209 On 03-November-22	11.01	Put	Bond Future	1924	2	1924	2	0.00
04/02/2022	R209 On 02-February-23			Bond Future	10.71	71.1998	10.7088	71.1998	0.00
04/02/2022	R209 On 02-February-23	10.80	Call	Bond Future	3573	4	3573	4	0.00
04/02/2022	R209 On 02-February-23	10.78	Call	Bond Future	3516	4	3516	4	0.00
04/02/2022	R209 On 02-February-23	10.79	Call	Bond Future	3544	4	3544	4	0.00
04/02/2022	R209 On 02-February-23	10.80	Put	Bond Future	3084	3	3084	3	0.00
04/02/2022	R209 On 02-February-23	10.78	Put	Bond Future	3134	3	3134	3	0.00
04/02/2022	R209 On 02-February-23	10.79	Put	Bond Future	3109	3	3109	3	0.00
04/02/2022	R210 On 03-February-22			Bond Future	214.41	214.4119	214.4119	214.4119	0.00
04/02/2022	R210 On 05-May-22			Bond Future	214.59	214.2598	214.5882	214.2598	1,039.00
04/02/2022	R210 On 04-August-22			Bond Future	217.41	217.0735	217.4060	217.0735	266.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2022	R210 On 03-November-22			Bond Future	217.58	217.2419	217.5786	217.2419	0.00
04/02/2022	R210 On 02-February-23			Bond Future	220.72	220.3742	220.7154	220.3742	0.00
04/02/2022	R213 On 03-February-22			Bond Future	9.49	88.1992	9.4900	88.1992	0.00
04/02/2022	R213 On 05-May-22			Bond Future	9.72	85.6892	9.7245	85.6892	24,243.00
04/02/2022	R213 On 05-May-22	10.64	Call	Bond Future	4946	5	4946	5	0.00
04/02/2022	R213 On 05-May-22	10.65	Call	Bond Future	4989	5	4989	5	0.00
04/02/2022	R213 On 05-May-22	10.63	Call	Bond Future	4904	5	4904	5	0.00
04/02/2022	R213 On 05-May-22	10.65	Put	Bond Future	333	0	333	0	0.00
04/02/2022	R213 On 05-May-22	10.64	Put	Bond Future	339	0	339	0	0.00
04/02/2022	R213 On 05-May-22	10.63	Put	Bond Future	346	0	346	0	0.00
04/02/2022	R213 On 04-August-22			Bond Future	9.92	86.7584	9.9182	86.7584	0.00
04/02/2022	R213 On 04-August-22	9.90	Call	Bond Future	2158	2	2158	2	0.00
04/02/2022	R213 On 04-August-22	9.88	Call	Bond Future	2106	2	2106	2	0.00
04/02/2022	R213 On 04-August-22	9.89	Call	Bond Future	2132	2	2132	2	0.00
04/02/2022	R213 On 04-August-22	9.90	Put	Bond Future	2250	2	2250	2	0.00
04/02/2022	R213 On 04-August-22	9.88	Put	Bond Future	2299	2	2299	2	0.00
04/02/2022	R213 On 04-August-22	9.89	Put	Bond Future	2274	2	2274	2	0.00
04/02/2022	R213 On 03-November-22			Bond Future	10.09	84.4579	10.0877	84.4579	0.00
04/02/2022	R213 On 03-November-22	10.40	Call	Bond Future	3532	4	3532	4	0.00
04/02/2022	R213 On 03-November-22	9.98	Call	Bond Future	2392	3	2392	3	0.00
04/02/2022	R213 On 03-November-22	10.19	Call	Bond Future	2930	3	2930	3	0.00
04/02/2022	R213 On 03-November-22	9.84	Call	Bond Future	2065	2	2065	2	0.00
04/02/2022	R213 On 03-November-22	9.13	Call	Bond Future	806	1	806	1	200.00
04/02/2022	R213 On 03-November-22	10.38	Call	Bond Future	3472	4	3472	4	0.00
04/02/2022	R213 On 03-November-22	10.39	Call	Bond Future	3502	4	3502	4	0.00
04/02/2022	R213 On 03-November-22	10.37	Call	Bond Future	3442	4	3442	4	0.00
04/02/2022	R213 On 03-November-22	9.19	Call	Bond Future	886	1	886	1	476.00
04/02/2022	R213 On 03-November-22	9.19	Put	Bond Future	5450	5	5450	5	0.00
04/02/2022	R213 On 03-November-22	10.37	Put	Bond Future	2070	2	2070	2	200.00
04/02/2022	R213 On 03-November-22	10.39	Put	Bond Future	2033	2	2033	2	0.00
04/02/2022	R213 On 03-November-22	10.38	Put	Bond Future	2052	2	2052	2	0.00
04/02/2022	R213 On 03-November-22	9.13	Put	Bond Future	5686	6	5686	6	0.00
04/02/2022	R213 On 03-November-22	9.84	Put	Bond Future	3294	3	3294	3	476.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2022	R213 On 03-November-22	10.19	Put	Bond Future	2429	2	2429	2	476.00
04/02/2022	R213 On 03-November-22	9.98	Put	Bond Future	2923	3	2923	3	200.00
04/02/2022	R213 On 03-November-22	10.40	Put	Bond Future	2015	2	2015	2	0.00
04/02/2022	R213 On 02-February-23			Bond Future	10.27	85.6915	10.2711	85.6915	0.00
04/02/2022	R213 On 02-February-23	10.22	Call	Bond Future	2896	3	2896	3	0.00
04/02/2022	R213 On 02-February-23	10.21	Call	Bond Future	2872	3	2872	3	0.00
04/02/2022	R213 On 02-February-23	9.16	Call	Bond Future	927	1	927	1	476.00
04/02/2022	R213 On 02-February-23	10.23	Call	Bond Future	2921	3	2921	3	0.00
04/02/2022	R213 On 02-February-23	10.35	Call	Bond Future	3223	3	3223	3	0.00
04/02/2022	R213 On 02-February-23	10.01	Call	Bond Future	2408	3	2408	3	0.00
04/02/2022	R213 On 02-February-23	10.35	Put	Bond Future	2848	3	2848	3	476.00
04/02/2022	R213 On 02-February-23	10.22	Put	Bond Future	3140	3	3140	3	0.00
04/02/2022	R213 On 02-February-23	9.16	Put	Bond Future	6444	6	6444	6	0.00
04/02/2022	R213 On 02-February-23	10.01	Put	Bond Future	3664	4	3664	4	476.00
04/02/2022	R213 On 02-February-23	10.21	Put	Bond Future	3163	3	3163	3	0.00
04/02/2022	R213 On 02-February-23	10.23	Put	Bond Future	3116	3	3116	3	0.00
04/02/2022	R214 On 03-February-22			Bond Future	10.39	70.9072	10.3850	70.9072	0.00
04/02/2022	R214 On 05-May-22			Bond Future	10.56	68.3986	10.5585	68.3986	17,027.00
04/02/2022	R214 On 05-May-22	11.73	Call	Bond Future	6745	7	6745	7	0.00
04/02/2022	R214 On 05-May-22	11.74	Call	Bond Future	6792	7	6792	7	0.00
04/02/2022	R214 On 05-May-22	11.75	Call	Bond Future	6838	7	6838	7	0.00
04/02/2022	R214 On 05-May-22	11.73	Put	Bond Future	270	0	270	0	0.00
04/02/2022	R214 On 05-May-22	11.74	Put	Bond Future	265	0	265	0	0.00
04/02/2022	R214 On 05-May-22	11.75	Put	Bond Future	261	0	261	0	0.00
04/02/2022	R214 On 04-August-22			Bond Future	10.72	69.2498	10.7160	69.2498	1,337.00
04/02/2022	R214 On 04-August-22	10.97	Call	Bond Future	3368	3	3368	3	0.00
04/02/2022	R214 On 04-August-22	10.98	Call	Bond Future	3403	3	3403	3	0.00
04/02/2022	R214 On 04-August-22	10.99	Call	Bond Future	3437	3	3437	3	0.00
04/02/2022	R214 On 04-August-22	10.98	Put	Bond Future	1887	2	1887	2	0.00
04/02/2022	R214 On 04-August-22	10.99	Put	Bond Future	1866	2	1866	2	0.00
04/02/2022	R214 On 04-August-22	10.97	Put	Bond Future	1909	2	1909	2	0.00
04/02/2022	R214 On 03-November-22			Bond Future	10.85	66.9543	10.8533	66.9543	0.00
04/02/2022	R214 On 03-November-22	11.35	Call	Bond Future	4644	5	4644	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
04/02/2022	R214 On 03-November-22	11.36	Call	Bond Future	4680	5	4680	5	0.00
04/02/2022	R214 On 03-November-22	11.34	Call	Bond Future	4608	5	4608	5	0.00
04/02/2022	R214 On 03-November-22	11.36	Put	Bond Future	1874	2	1874	2	0.00
04/02/2022	R214 On 03-November-22	11.35	Put	Bond Future	1891	2	1891	2	0.00
04/02/2022	R214 On 03-November-22	11.34	Put	Bond Future	1909	2	1909	2	0.00
04/02/2022	R214 On 02-February-23			Bond Future	11.00	67.9345	10.9984	67.9345	0.00
04/02/2022	R214 On 02-February-23	11.09	Call	Bond Future	3761	4	3761	4	0.00
04/02/2022	R214 On 02-February-23	11.07	Call	Bond Future	3701	4	3701	4	0.00
04/02/2022	R214 On 02-February-23	11.08	Call	Bond Future	3731	4	3731	4	0.00
04/02/2022	R214 On 02-February-23	11.08	Put	Bond Future	3275	3	3275	3	0.00
04/02/2022	R214 On 02-February-23	11.07	Put	Bond Future	3301	3	3301	3	0.00
04/02/2022	R214 On 02-February-23	11.09	Put	Bond Future	3250	3	3250	3	0.00
04/02/2022	R248 On 03-February-22			Bond Future	10.37	89.4191	10.3650	89.4191	0.00
04/02/2022	R248 On 05-May-22			Bond Future	10.55	85.8960	10.5463	85.8960	190,775.00
04/02/2022	R248 On 05-May-22	11.81	Call	Bond Future	9028	9	9028	9	0.00
04/02/2022	R248 On 05-May-22	11.79	Call	Bond Future	8912	9	8912	9	0.00
04/02/2022	R248 On 05-May-22	11.80	Call	Bond Future	8970	9	8970	9	0.00
04/02/2022	R248 On 05-May-22	11.79	Put	Bond Future	298	0	298	0	0.00
04/02/2022	R248 On 05-May-22	11.81	Put	Bond Future	287	0	287	0	0.00
04/02/2022	R248 On 05-May-22	11.80	Put	Bond Future	292	0	292	0	0.00
04/02/2022	R248 On 04-August-22			Bond Future	10.70	86.9649	10.7016	86.9649	6,016.00
04/02/2022	R248 On 04-August-22	11.00	Call	Bond Future	4435	4	4435	4	0.00
04/02/2022	R248 On 04-August-22	9.70	Call	Bond Future	523	1	523	1	2,400.00
04/02/2022	R248 On 04-August-22	10.40	Call	Bond Future	2127	2	2127	2	2,400.00
04/02/2022	R248 On 04-August-22	10.99	Call	Bond Future	4390	4	4390	4	0.00
04/02/2022	R248 On 04-August-22	10.98	Call	Bond Future	4346	4	4346	4	0.00
04/02/2022	R248 On 04-August-22	10.98	Put	Bond Future	2325	2	2325	2	0.00
04/02/2022	R248 On 04-August-22	10.99	Put	Bond Future	2298	2	2298	2	0.00
04/02/2022	R248 On 04-August-22	10.40	Put	Bond Future	4418	4	4418	4	0.00
04/02/2022	R248 On 04-August-22	9.70	Put	Bond Future	8567	9	8567	9	0.00
04/02/2022	R248 On 04-August-22	11.00	Put	Bond Future	2271	2	2271	2	0.00
04/02/2022	R248 On 03-November-22			Bond Future	10.84	83.7857	10.8367	83.7857	0.00
04/02/2022	R248 On 03-November-22	11.31	Call	Bond Future	5825	6	5825	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
04/02/2022	R248 On 03-November-22	11.30	Call	Bond Future	5779	6	5779	6	0.00
04/02/2022	R248 On 03-November-22	11.32	Call	Bond Future	5871	6	5871	6	0.00
04/02/2022	R248 On 03-November-22	11.30	Put	Bond Future	2533	3	2533	3	0.00
04/02/2022	R248 On 03-November-22	11.31	Put	Bond Future	2511	2	2511	2	0.00
04/02/2022	R248 On 03-November-22	11.32	Put	Bond Future	2489	2	2489	2	0.00
04/02/2022	R248 On 02-February-23			Bond Future	10.98	85.0124	10.9797	85.0124	0.00
04/02/2022	R248 On 02-February-23	11.07	Call	Bond Future	4702	5	4702	5	0.00
04/02/2022	R248 On 02-February-23	11.06	Call	Bond Future	4665	5	4665	5	0.00
04/02/2022	R248 On 02-February-23	11.08	Call	Bond Future	4740	5	4740	5	0.00
04/02/2022	R248 On 02-February-23	11.08	Put	Bond Future	4034	4	4034	4	0.00
04/02/2022	R248 On 02-February-23	11.06	Put	Bond Future	4098	4	4098	4	0.00
04/02/2022	R248 On 02-February-23	11.07	Put	Bond Future	4066	4	4066	4	0.00