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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2022	2025 On 04-August-22			Bond Future	161.67	162.2063	161.6700	162.2063	10,068.00
05/07/2022	2025 On 03-November-22			Bond Future	164.15	164.6730	164.1474	164.6730	0.00
05/07/2022	2025 On 02-February-23			Bond Future	165.32	165.8484	165.3152	165.8484	0.00
05/07/2022	2025 On 04-May-23			Bond Future	168.38	168.9513	168.3823	168.9513	0.00
05/07/2022	2029 On 04-August-22			Bond Future	118.27	119.4183	118.2655	119.4183	2,682.00
05/07/2022	2029 On 03-November-22			Bond Future	118.83	119.9855	118.8290	119.9855	0.00
05/07/2022	2029 On 02-February-23			Bond Future	120.89	122.0709	120.8949	122.0709	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
05/07/2022	2029 On 04-May-23			Bond Future	121.85	123.0678	121.8516	123.0678	0.00
05/07/2022	2030 On 04-August-22			Bond Future	10.67	87.2837	10.6666	87.2837	90,547.00
05/07/2022	2030 On 04-August-22	8.30	Call	Bond Future	0	0	0	0	800.00
05/07/2022	2030 On 04-August-22	9.05	Call	Bond Future	0	0	0	0	800.00
05/07/2022	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
05/07/2022	2030 On 04-August-22	9.55	Call	Bond Future	0	0	0	0	0.00
05/07/2022	2030 On 04-August-22	9.56	Call	Bond Future	0	0	0	0	0.00
05/07/2022	2030 On 04-August-22	10.95	Call	Bond Future	1717	2	1717	2	0.00
05/07/2022	2030 On 04-August-22	10.95	Put	Bond Future	423	0	423	0	800.00
05/07/2022	2030 On 04-August-22	9.56	Put	Bond Future	5304	5	5304	5	0.00
05/07/2022	2030 On 04-August-22	9.55	Put	Bond Future	5353	5	5353	5	0.00
05/07/2022	2030 On 04-August-22	9.54	Put	Bond Future	5403	5	5403	5	0.00
05/07/2022	2030 On 04-August-22	9.05	Put	Bond Future	7887	7	7887	7	0.00
05/07/2022	2030 On 04-August-22	8.30	Put	Bond Future	11855	11	11855	11	0.00
05/07/2022	2030 On 03-November-22			Bond Future	10.87	88.5906	10.8721	88.5906	19,541.00
05/07/2022	2030 On 03-November-22	10.20	Call	Bond Future	494	1	494	1	500.00
05/07/2022	2030 On 03-November-22	11.57	Call	Bond Future	3685	4	3685	4	0.00
05/07/2022	2030 On 03-November-22	10.09	Call	Bond Future	390	1	390	1	0.00
05/07/2022	2030 On 03-November-22	10.08	Call	Bond Future	382	1	382	1	0.00
05/07/2022	2030 On 03-November-22	10.10	Call	Bond Future	399	1	399	1	0.00
05/07/2022	2030 On 03-November-22	9.70	Call	Bond Future	153	0	153	0	500.00
05/07/2022	2030 On 03-November-22	9.70	Put	Bond Future	5595	5	5595	5	0.00
05/07/2022	2030 On 03-November-22	10.10	Put	Bond Future	3936	3	3936	3	0.00
05/07/2022	2030 On 03-November-22	10.20	Put	Bond Future	3562	3	3562	3	0.00
05/07/2022	2030 On 03-November-22	10.08	Put	Bond Future	4013	4	4013	4	0.00
05/07/2022	2030 On 03-November-22	10.09	Put	Bond Future	3974	4	3974	4	0.00
05/07/2022	2030 On 03-November-22	11.57	Put	Bond Future	640	1	640	1	500.00
05/07/2022	2030 On 02-February-23			Bond Future	11.06	86.1046	11.0620	86.1046	0.00
05/07/2022	2030 On 02-February-23	11.12	Call	Bond Future	2240	3	2240	3	0.00
05/07/2022	2030 On 02-February-23	11.16	Call	Bond Future	2337	3	2337	3	0.00
05/07/2022	2030 On 02-February-23	10.01	Call	Bond Future	477	1	477	1	0.00
05/07/2022	2030 On 02-February-23	9.83	Call	Bond Future	363	0	363	0	400.00
05/07/2022	2030 On 02-February-23	9.94	Call	Bond Future	429	1	429	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
05/07/2022	2030 On 02-February-23	9.79	Call	Bond Future	341	0	341	0	0.00
05/07/2022	2030 On 02-February-23	8.81	Call	Bond Future	61	0	61	0	102.00
05/07/2022	2030 On 02-February-23	9.08	Call	Bond Future	105	0	105	0	400.00
05/07/2022	2030 On 02-February-23	9.99	Call	Bond Future	462	1	462	1	0.00
05/07/2022	2030 On 02-February-23	10.00	Call	Bond Future	469	1	469	1	0.00
05/07/2022	2030 On 02-February-23	9.80	Call	Bond Future	347	0	347	0	0.00
05/07/2022	2030 On 02-February-23	9.20	Call	Bond Future	130	0	130	0	0.00
05/07/2022	2030 On 02-February-23	9.66	Call	Bond Future	279	0	279	0	0.00
05/07/2022	2030 On 02-February-23	9.04	Call	Bond Future	98	0	98	0	0.00
05/07/2022	2030 On 02-February-23	9.04	Put	Bond Future	9426	9	9426	9	0.00
05/07/2022	2030 On 02-February-23	9.08	Put	Bond Future	9237	9	9237	9	0.00
05/07/2022	2030 On 02-February-23	9.66	Put	Bond Future	6615	6	6615	6	102.00
05/07/2022	2030 On 02-February-23	8.81	Put	Bond Future	10530	10	10530	10	0.00
05/07/2022	2030 On 02-February-23	9.20	Put	Bond Future	8674	8	8674	8	0.00
05/07/2022	2030 On 02-February-23	9.94	Put	Bond Future	5454	5	5454	5	102.00
05/07/2022	2030 On 02-February-23	10.01	Put	Bond Future	5178	5	5178	5	0.00
05/07/2022	2030 On 02-February-23	11.16	Put	Bond Future	1915	2	1915	2	400.00
05/07/2022	2030 On 02-February-23	9.79	Put	Bond Future	6066	6	6066	6	0.00
05/07/2022	2030 On 02-February-23	9.83	Put	Bond Future	5901	5	5901	5	0.00
05/07/2022	2030 On 02-February-23	9.80	Put	Bond Future	6025	6	6025	6	0.00
05/07/2022	2030 On 02-February-23	9.99	Put	Bond Future	5255	5	5255	5	0.00
05/07/2022	2030 On 02-February-23	10.00	Put	Bond Future	5216	5	5216	5	0.00
05/07/2022	2030 On 02-February-23	11.12	Put	Bond Future	1990	2	1990	2	0.00
05/07/2022	2030 On 04-May-23			Bond Future	11.25	87.7013	11.2463	87.7013	0.00
05/07/2022	2030 On 04-May-23	11.62	Call	Bond Future	3436	4	3436	4	0.00
05/07/2022	2030 On 04-May-23	12.04	Call	Bond Future	4609	5	4609	5	0.00
05/07/2022	2030 On 04-May-23	12.50	Call	Bond Future	6004	6	6004	6	0.00
05/07/2022	2030 On 04-May-23	9.58	Call	Bond Future	326	0	326	0	150.00
05/07/2022	2030 On 04-May-23	10.54	Call	Bond Future	1173	1	1173	1	0.00
05/07/2022	2030 On 04-May-23	10.53	Call	Bond Future	1159	1	1159	1	0.00
05/07/2022	2030 On 04-May-23	11.34	Call	Bond Future	2729	3	2729	3	0.00
05/07/2022	2030 On 04-May-23	10.00	Call	Bond Future	568	1	568	1	1,080.00
05/07/2022	2030 On 04-May-23	10.42	Call	Bond Future	1011	1	1011	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2022	2030 On 04-May-23	10.52	Call	Bond Future	1144	1	1144	1	0.00
05/07/2022	2030 On 04-May-23	9.67	Call	Bond Future	368	0	368	0	500.00
05/07/2022	2030 On 04-May-23	9.78	Call	Bond Future	427	1	427	1	400.00
05/07/2022	2030 On 04-May-23	9.03	Call	Bond Future	145	0	145	0	400.00
05/07/2022	2030 On 04-May-23	9.03	Put	Bond Future	10082	10	10082	10	0.00
05/07/2022	2030 On 04-May-23	9.78	Put	Bond Future	6845	6	6845	6	0.00
05/07/2022	2030 On 04-May-23	9.67	Put	Bond Future	7292	7	7292	7	0.00
05/07/2022	2030 On 04-May-23	10.52	Put	Bond Future	4249	4	4249	4	0.00
05/07/2022	2030 On 04-May-23	9.58	Put	Bond Future	7665	7	7665	7	0.00
05/07/2022	2030 On 04-May-23	10.42	Put	Bond Future	4554	4	4554	4	0.00
05/07/2022	2030 On 04-May-23	10.00	Put	Bond Future	5985	6	5985	6	0.00
05/07/2022	2030 On 04-May-23	11.34	Put	Bond Future	2339	2	2339	2	150.00
05/07/2022	2030 On 04-May-23	10.53	Put	Bond Future	4220	4	4220	4	0.00
05/07/2022	2030 On 04-May-23	10.54	Put	Bond Future	4191	4	4191	4	0.00
05/07/2022	2030 On 04-May-23	12.50	Put	Bond Future	963	1	963	1	500.00
05/07/2022	2030 On 04-May-23	12.04	Put	Bond Future	1372	1	1372	1	1,080.00
05/07/2022	2030 On 04-May-23	11.62	Put	Bond Future	1892	2	1892	2	400.00
05/07/2022	2032 On 04-August-22			Bond Future	11.11	86.9023	11.1102	86.9023	97,166.00
05/07/2022	2032 On 04-August-22	11.89	Call	Bond Future	3988	5	3988	5	0.00
05/07/2022	2032 On 04-August-22	10.70	Call	Bond Future	198	0	198	0	0.00
05/07/2022	2032 On 04-August-22	11.00	Call	Bond Future	685	1	685	1	0.00
05/07/2022	2032 On 04-August-22	11.60	Call	Bond Future	2715	3	2715	3	0.00
05/07/2022	2032 On 04-August-22	10.21	Call	Bond Future	5	0	5	0	0.00
05/07/2022	2032 On 04-August-22	10.50	Call	Bond Future	60	0	60	0	900.00
05/07/2022	2032 On 04-August-22	10.20	Call	Bond Future	4	0	4	0	0.00
05/07/2022	2032 On 04-August-22	10.10	Call	Bond Future	1	0	1	0	0.00
05/07/2022	2032 On 04-August-22	8.97	Call	Bond Future	0	0	0	0	800.00
05/07/2022	2032 On 04-August-22	9.40	Call	Bond Future	0	0	0	0	0.00
05/07/2022	2032 On 04-August-22	9.72	Call	Bond Future	0	0	0	0	800.00
05/07/2022	2032 On 04-August-22	10.22	Call	Bond Future	5	0	5	0	0.00
05/07/2022	2032 On 04-August-22	9.80	Call	Bond Future	0	0	0	0	900.00
05/07/2022	2032 On 04-August-22	10.20	Put	Bond Future	4881	4	4881	4	0.00
05/07/2022	2032 On 04-August-22	9.72	Put	Bond Future	7602	7	7602	7	0.00

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05/07/2022	2032 On 04-August-22	10.21	Put	Bond Future	4826	4	4826	4	0.00
05/07/2022	2032 On 04-August-22	9.40	Put	Bond Future	9481	9	9481	9	0.00
05/07/2022	2032 On 04-August-22	8.97	Put	Bond Future	12088	11	12088	11	0.00
05/07/2022	2032 On 04-August-22	10.10	Put	Bond Future	5437	5	5437	5	0.00
05/07/2022	2032 On 04-August-22	10.50	Put	Bond Future	3289	3	3289	3	0.00
05/07/2022	2032 On 04-August-22	9.80	Put	Bond Future	7140	7	7140	7	0.00
05/07/2022	2032 On 04-August-22	10.22	Put	Bond Future	4771	4	4771	4	0.00
05/07/2022	2032 On 04-August-22	11.60	Put	Bond Future	240	0	240	0	800.00
05/07/2022	2032 On 04-August-22	11.00	Put	Bond Future	1255	1	1255	1	7,500.00
05/07/2022	2032 On 04-August-22	10.70	Put	Bond Future	2350	2	2350	2	7,500.00
05/07/2022	2032 On 04-August-22	11.89	Put	Bond Future	93	0	93	0	0.00
05/07/2022	2032 On 03-November-22			Bond Future	11.31	84.0514	11.3096	84.0514	76,450.00
05/07/2022	2032 On 03-November-22	11.55	Call	Bond Future	2565	3	2565	3	0.00
05/07/2022	2032 On 03-November-22	12.30	Call	Bond Future	5265	6	5265	6	0.00
05/07/2022	2032 On 03-November-22	10.56	Call	Bond Future	454	1	454	1	0.00
05/07/2022	2032 On 03-November-22	10.66	Call	Bond Future	570	1	570	1	0.00
05/07/2022	2032 On 03-November-22	10.67	Call	Bond Future	583	1	583	1	750.00
05/07/2022	2032 On 03-November-22	9.46	Call	Bond Future	20	0	20	0	500.00
05/07/2022	2032 On 03-November-22	10.11	Call	Bond Future	141	0	141	0	0.00
05/07/2022	2032 On 03-November-22	9.31	Call	Bond Future	12	0	12	0	180.00
05/07/2022	2032 On 03-November-22	10.21	Call	Bond Future	183	0	183	0	500.00
05/07/2022	2032 On 03-November-22	10.49	Call	Bond Future	384	1	384	1	0.00
05/07/2022	2032 On 03-November-22	9.92	Call	Bond Future	83	0	83	0	750.00
05/07/2022	2032 On 03-November-22	9.36	Call	Bond Future	14	0	14	0	454.00
05/07/2022	2032 On 03-November-22	10.16	Call	Bond Future	161	0	161	0	0.00
05/07/2022	2032 On 03-November-22	10.16	Put	Bond Future	6201	6	6201	6	180.00
05/07/2022	2032 On 03-November-22	9.46	Put	Bond Future	10028	9	10028	9	0.00
05/07/2022	2032 On 03-November-22	9.36	Put	Bond Future	10608	10	10608	10	0.00
05/07/2022	2032 On 03-November-22	9.92	Put	Bond Future	7459	7	7459	7	0.00
05/07/2022	2032 On 03-November-22	10.11	Put	Bond Future	6457	6	6457	6	454.00
05/07/2022	2032 On 03-November-22	9.31	Put	Bond Future	10900	10	10900	10	0.00
05/07/2022	2032 On 03-November-22	10.56	Put	Bond Future	4328	4	4328	4	180.00
05/07/2022	2032 On 03-November-22	10.49	Put	Bond Future	4632	4	4632	4	454.00

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05/07/2022	2032 On 03-November-22	10.21	Put	Bond Future	5949	5	5949	5	0.00
05/07/2022	2032 On 03-November-22	10.67	Put	Bond Future	3874	3	3874	3	0.00
05/07/2022	2032 On 03-November-22	10.66	Put	Bond Future	3914	3	3914	3	0.00
05/07/2022	2032 On 03-November-22	12.30	Put	Bond Future	494	0	494	0	750.00
05/07/2022	2032 On 03-November-22	11.55	Put	Bond Future	1372	1	1372	1	500.00
05/07/2022	2032 On 02-February-23			Bond Future	11.49	85.4950	11.4914	85.4950	0.00
05/07/2022	2032 On 02-February-23	11.84	Call	Bond Future	3465	4	3465	4	0.00
05/07/2022	2032 On 02-February-23	12.75	Call	Bond Future	6599	7	6599	7	0.00
05/07/2022	2032 On 02-February-23	10.38	Call	Bond Future	486	1	486	1	0.00
05/07/2022	2032 On 02-February-23	10.39	Call	Bond Future	495	1	495	1	0.00
05/07/2022	2032 On 02-February-23	9.31	Call	Bond Future	58	0	58	0	454.00
05/07/2022	2032 On 02-February-23	10.16	Call	Bond Future	322	0	322	0	0.00
05/07/2022	2032 On 02-February-23	9.47	Call	Bond Future	83	0	83	0	500.00
05/07/2022	2032 On 02-February-23	9.92	Call	Bond Future	207	0	207	0	750.00
05/07/2022	2032 On 02-February-23	11.69	Call	Bond Future	3014	3	3014	3	0.00
05/07/2022	2032 On 02-February-23	10.40	Call	Bond Future	504	1	504	1	0.00
05/07/2022	2032 On 02-February-23	10.50	Call	Bond Future	605	1	605	1	0.00
05/07/2022	2032 On 02-February-23	10.67	Call	Bond Future	806	1	806	1	750.00
05/07/2022	2032 On 02-February-23	10.22	Call	Bond Future	358	0	358	0	500.00
05/07/2022	2032 On 02-February-23	10.22	Put	Bond Future	6885	6	6885	6	0.00
05/07/2022	2032 On 02-February-23	10.67	Put	Bond Future	4947	4	4947	4	0.00
05/07/2022	2032 On 02-February-23	10.50	Put	Bond Future	5637	5	5637	5	454.00
05/07/2022	2032 On 02-February-23	10.40	Put	Bond Future	6067	6	6067	6	0.00
05/07/2022	2032 On 02-February-23	11.69	Put	Bond Future	2053	2	2053	2	0.00
05/07/2022	2032 On 02-February-23	9.92	Put	Bond Future	8374	8	8374	8	0.00
05/07/2022	2032 On 02-February-23	9.47	Put	Bond Future	10784	10	10784	10	0.00
05/07/2022	2032 On 02-February-23	10.16	Put	Bond Future	7174	7	7174	7	454.00
05/07/2022	2032 On 02-February-23	9.31	Put	Bond Future	11683	11	11683	11	0.00
05/07/2022	2032 On 02-February-23	10.39	Put	Bond Future	6111	6	6111	6	0.00
05/07/2022	2032 On 02-February-23	10.38	Put	Bond Future	6155	6	6155	6	0.00
05/07/2022	2032 On 02-February-23	12.75	Put	Bond Future	755	1	755	1	750.00
05/07/2022	2032 On 02-February-23	11.84	Put	Bond Future	1787	2	1787	2	500.00
05/07/2022	2032 On 04-May-23			Bond Future	11.66	82.9206	11.6636	82.9206	0.00

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05/07/2022	2032 On 04-May-23	10.87	Call	Bond Future	1188	1	1188	1	0.00
05/07/2022	2032 On 04-May-23	10.88	Call	Bond Future	1203	1	1203	1	0.00
05/07/2022	2032 On 04-May-23	10.89	Call	Bond Future	1219	1	1219	1	0.00
05/07/2022	2032 On 04-May-23	10.89	Put	Bond Future	5006	5	5006	5	0.00
05/07/2022	2032 On 04-May-23	10.88	Put	Bond Future	5042	5	5042	5	0.00
05/07/2022	2032 On 04-May-23	10.87	Put	Bond Future	5077	5	5077	5	0.00
05/07/2022	2033 On 04-August-22			Bond Future	113.57	114.0211	113.5692	114.0211	8,668.00
05/07/2022	2033 On 03-November-22			Bond Future	113.98	114.4217	113.9760	114.4217	0.00
05/07/2022	2033 On 02-February-23			Bond Future	115.96	116.4102	115.9574	116.4102	0.00
05/07/2022	2033 On 04-May-23			Bond Future	116.74	117.2161	116.7373	117.2161	0.00
05/07/2022	2037 On 04-August-22			Bond Future	11.60	79.2443	11.5993	79.2443	140,356.00
05/07/2022	2037 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	50.00
05/07/2022	2037 On 04-August-22	10.91	Call	Bond Future	56	0	56	0	0.00
05/07/2022	2037 On 04-August-22	11.21	Call	Bond Future	276	0	276	0	1,050.00
05/07/2022	2037 On 04-August-22	11.42	Call	Bond Future	630	1	630	1	0.00
05/07/2022	2037 On 04-August-22	10.90	Call	Bond Future	53	0	53	0	0.00
05/07/2022	2037 On 04-August-22	11.95	Call	Bond Future	2402	3	2402	3	0.00
05/07/2022	2037 On 04-August-22	10.89	Call	Bond Future	50	0	50	0	0.00
05/07/2022	2037 On 04-August-22	10.89	Put	Bond Future	4328	4	4328	4	0.00
05/07/2022	2037 On 04-August-22	11.95	Put	Bond Future	408	0	408	0	1,050.00
05/07/2022	2037 On 04-August-22	10.91	Put	Bond Future	4209	4	4209	4	0.00
05/07/2022	2037 On 04-August-22	11.42	Put	Bond Future	1680	1	1680	1	50.00
05/07/2022	2037 On 04-August-22	11.21	Put	Bond Future	2582	2	2582	2	0.00
05/07/2022	2037 On 04-August-22	10.10	Put	Bond Future	9460	9	9460	9	0.00
05/07/2022	2037 On 04-August-22	10.90	Put	Bond Future	4268	4	4268	4	50.00
05/07/2022	2037 On 03-November-22			Bond Future	11.78	80.4311	11.7765	80.4311	2,000.00
05/07/2022	2037 On 03-November-22	11.30	Call	Bond Future	955	1	955	1	0.00
05/07/2022	2037 On 03-November-22	11.31	Call	Bond Future	974	1	974	1	0.00
05/07/2022	2037 On 03-November-22	11.32	Call	Bond Future	993	1	993	1	0.00
05/07/2022	2037 On 03-November-22	11.30	Put	Bond Future	3724	3	3724	3	0.00
05/07/2022	2037 On 03-November-22	11.31	Put	Bond Future	3684	3	3684	3	0.00
05/07/2022	2037 On 03-November-22	11.32	Put	Bond Future	3644	3	3644	3	0.00
05/07/2022	2037 On 02-February-23			Bond Future	11.94	77.5550	11.9416	77.5550	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
05/07/2022	2037 On 02-February-23	11.05	Call	Bond Future	830	1	830	1	0.00
05/07/2022	2037 On 02-February-23	11.03	Call	Bond Future	802	1	802	1	0.00
05/07/2022	2037 On 02-February-23	11.04	Call	Bond Future	816	1	816	1	0.00
05/07/2022	2037 On 02-February-23	11.04	Put	Bond Future	6057	6	6057	6	0.00
05/07/2022	2037 On 02-February-23	11.03	Put	Bond Future	6104	6	6104	6	0.00
05/07/2022	2037 On 02-February-23	11.05	Put	Bond Future	6010	6	6010	6	0.00
05/07/2022	2037 On 04-May-23			Bond Future	12.10	78.9942	12.0994	78.9942	0.00
05/07/2022	2037 On 04-May-23	11.32	Call	Bond Future	1406	2	1406	2	0.00
05/07/2022	2037 On 04-May-23	11.30	Call	Bond Future	1371	2	1371	2	0.00
05/07/2022	2037 On 04-May-23	11.31	Call	Bond Future	1389	2	1389	2	0.00
05/07/2022	2037 On 04-May-23	11.31	Put	Bond Future	5851	5	5851	5	0.00
05/07/2022	2037 On 04-May-23	11.30	Put	Bond Future	5892	6	5892	6	0.00
05/07/2022	2037 On 04-May-23	11.32	Put	Bond Future	5809	5	5809	5	0.00
05/07/2022	2038 On 04-August-22			Bond Future	125.67	128.8424	125.6681	128.8424	4,702.00
05/07/2022	2038 On 03-November-22			Bond Future	127.59	130.8018	127.5939	130.8018	0.00
05/07/2022	2038 On 02-February-23			Bond Future	127.92	131.1781	127.9158	131.1781	0.00
05/07/2022	2038 On 04-May-23			Bond Future	130.29	133.6333	130.2900	133.6333	0.00
05/07/2022	2040 On 04-August-22			Bond Future	11.70	80.8302	11.6972	80.8302	124,827.00
05/07/2022	2040 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	460.00
05/07/2022	2040 On 04-August-22	10.70	Call	Bond Future	7	0	7	0	460.00
05/07/2022	2040 On 04-August-22	11.03	Call	Bond Future	74	0	74	0	0.00
05/07/2022	2040 On 04-August-22	12.24	Call	Bond Future	3506	4	3506	4	0.00
05/07/2022	2040 On 04-August-22	11.04	Call	Bond Future	79	0	79	0	0.00
05/07/2022	2040 On 04-August-22	11.05	Call	Bond Future	84	0	84	0	0.00
05/07/2022	2040 On 04-August-22	11.05	Put	Bond Future	4260	4	4260	4	0.00
05/07/2022	2040 On 04-August-22	12.24	Put	Bond Future	251	0	251	0	460.00
05/07/2022	2040 On 04-August-22	9.70	Put	Bond Future	14058	14	14058	14	0.00
05/07/2022	2040 On 04-August-22	11.04	Put	Bond Future	4322	4	4322	4	0.00
05/07/2022	2040 On 04-August-22	11.03	Put	Bond Future	4385	4	4385	4	0.00
05/07/2022	2040 On 04-August-22	10.70	Put	Bond Future	6585	6	6585	6	0.00
05/07/2022	2040 On 03-November-22			Bond Future	11.87	82.0407	11.8692	82.0407	4,465.00
05/07/2022	2040 On 03-November-22	11.50	Call	Bond Future	1291	1	1291	1	1,500.00
05/07/2022	2040 On 03-November-22	11.41	Call	Bond Future	1090	1	1090	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
05/07/2022	2040 On 03-November-22	10.80	Call	Bond Future	251	0	251	0	1,500.00
05/07/2022	2040 On 03-November-22	12.52	Call	Bond Future	4829	5	4829	5	0.00
05/07/2022	2040 On 03-November-22	11.39	Call	Bond Future	1048	1	1048	1	0.00
05/07/2022	2040 On 03-November-22	11.40	Call	Bond Future	1069	1	1069	1	0.00
05/07/2022	2040 On 03-November-22	10.70	Call	Bond Future	188	0	188	0	1,100.00
05/07/2022	2040 On 03-November-22	11.20	Call	Bond Future	702	1	702	1	1,100.00
05/07/2022	2040 On 03-November-22	11.20	Put	Bond Future	4923	5	4923	5	0.00
05/07/2022	2040 On 03-November-22	11.41	Put	Bond Future	3949	4	3949	4	0.00
05/07/2022	2040 On 03-November-22	10.80	Put	Bond Future	7166	7	7166	7	0.00
05/07/2022	2040 On 03-November-22	10.70	Put	Bond Future	7798	7	7798	7	0.00
05/07/2022	2040 On 03-November-22	11.50	Put	Bond Future	3578	3	3578	3	0.00
05/07/2022	2040 On 03-November-22	12.52	Put	Bond Future	1039	1	1039	1	1,100.00
05/07/2022	2040 On 03-November-22	11.39	Put	Bond Future	4036	4	4036	4	0.00
05/07/2022	2040 On 03-November-22	11.40	Put	Bond Future	3992	4	3992	4	0.00
05/07/2022	2040 On 02-February-23			Bond Future	12.03	78.9420	12.0296	78.9420	0.00
05/07/2022	2040 On 02-February-23	11.10	Call	Bond Future	814	1	814	1	0.00
05/07/2022	2040 On 02-February-23	11.11	Call	Bond Future	829	1	829	1	0.00
05/07/2022	2040 On 02-February-23	10.21	Call	Bond Future	149	0	149	0	400.00
05/07/2022	2040 On 02-February-23	10.18	Call	Bond Future	140	0	140	0	0.00
05/07/2022	2040 On 02-February-23	12.24	Call	Bond Future	3691	4	3691	4	0.00
05/07/2022	2040 On 02-February-23	12.27	Call	Bond Future	3796	4	3796	4	0.00
05/07/2022	2040 On 02-February-23	10.93	Call	Bond Future	604	1	604	1	0.00
05/07/2022	2040 On 02-February-23	10.96	Call	Bond Future	635	1	635	1	400.00
05/07/2022	2040 On 02-February-23	11.12	Call	Bond Future	844	1	844	1	0.00
05/07/2022	2040 On 02-February-23	11.12	Put	Bond Future	6534	6	6534	6	0.00
05/07/2022	2040 On 02-February-23	10.96	Put	Bond Future	7393	7	7393	7	0.00
05/07/2022	2040 On 02-February-23	12.27	Put	Bond Future	2394	2	2394	2	400.00
05/07/2022	2040 On 02-February-23	12.24	Put	Bond Future	2461	2	2461	2	0.00
05/07/2022	2040 On 02-February-23	10.18	Put	Bond Future	12416	12	12416	12	0.00
05/07/2022	2040 On 02-February-23	10.21	Put	Bond Future	12204	12	12204	12	0.00
05/07/2022	2040 On 02-February-23	10.93	Put	Bond Future	7564	7	7564	7	0.00
05/07/2022	2040 On 02-February-23	11.11	Put	Bond Future	6585	6	6585	6	0.00
05/07/2022	2040 On 02-February-23	11.10	Put	Bond Future	6637	6	6637	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
05/07/2022	2040 On 04-May-23			Bond Future	12.18	80.4073	12.1825	80.4073	0.00
05/07/2022	2040 On 04-May-23	13.45	Call	Bond Future	8202	9	8202	9	0.00
05/07/2022	2040 On 04-May-23	11.42	Call	Bond Future	1569	2	1569	2	0.00
05/07/2022	2040 On 04-May-23	11.48	Call	Bond Future	1688	2	1688	2	500.00
05/07/2022	2040 On 04-May-23	10.73	Call	Bond Future	607	1	607	1	500.00
05/07/2022	2040 On 04-May-23	10.92	Call	Bond Future	792	1	792	1	400.00
05/07/2022	2040 On 04-May-23	11.41	Call	Bond Future	1550	2	1550	2	0.00
05/07/2022	2040 On 04-May-23	10.17	Call	Bond Future	251	0	251	0	400.00
05/07/2022	2040 On 04-May-23	12.78	Call	Bond Future	5606	6	5606	6	0.00
05/07/2022	2040 On 04-May-23	11.43	Call	Bond Future	1588	2	1588	2	0.00
05/07/2022	2040 On 04-May-23	11.43	Put	Bond Future	6152	6	6152	6	0.00
05/07/2022	2040 On 04-May-23	10.73	Put	Bond Future	9805	9	9805	9	0.00
05/07/2022	2040 On 04-May-23	12.78	Put	Bond Future	2261	2	2261	2	400.00
05/07/2022	2040 On 04-May-23	13.45	Put	Bond Future	1373	1	1373	1	500.00
05/07/2022	2040 On 04-May-23	10.17	Put	Bond Future	13451	13	13451	13	0.00
05/07/2022	2040 On 04-May-23	11.41	Put	Bond Future	6241	6	6241	6	0.00
05/07/2022	2040 On 04-May-23	10.92	Put	Bond Future	8693	8	8693	8	0.00
05/07/2022	2040 On 04-May-23	11.48	Put	Bond Future	5936	6	5936	6	0.00
05/07/2022	2040 On 04-May-23	11.42	Put	Bond Future	6197	6	6197	6	0.00
05/07/2022	2044 On 04-August-22			Bond Future	11.68	77.8776	11.6782	77.8776	88,736.00
05/07/2022	2044 On 04-August-22	11.10	Call	Bond Future	123	0	123	0	0.00
05/07/2022	2044 On 04-August-22	11.08	Call	Bond Future	110	0	110	0	0.00
05/07/2022	2044 On 04-August-22	11.09	Call	Bond Future	116	0	116	0	0.00
05/07/2022	2044 On 04-August-22	11.09	Put	Bond Future	3977	4	3977	4	0.00
05/07/2022	2044 On 04-August-22	11.08	Put	Bond Future	4039	4	4039	4	0.00
05/07/2022	2044 On 04-August-22	11.10	Put	Bond Future	3915	3	3915	3	0.00
05/07/2022	2044 On 03-November-22			Bond Future	11.84	79.0439	11.8404	79.0439	0.00
05/07/2022	2044 On 03-November-22	11.40	Call	Bond Future	1139	1	1139	1	0.00
05/07/2022	2044 On 03-November-22	11.39	Call	Bond Future	1117	1	1117	1	0.00
05/07/2022	2044 On 03-November-22	11.41	Call	Bond Future	1161	1	1161	1	0.00
05/07/2022	2044 On 03-November-22	10.60	Call	Bond Future	153	0	153	0	1,600.00
05/07/2022	2044 On 03-November-22	11.30	Call	Bond Future	931	1	931	1	1,600.00
05/07/2022	2044 On 03-November-22	11.30	Put	Bond Future	4384	4	4384	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
05/07/2022	2044 On 03-November-22	10.60	Put	Bond Future	8481	8	8481	8	0.00
05/07/2022	2044 On 03-November-22	11.41	Put	Bond Future	3890	4	3890	4	0.00
05/07/2022	2044 On 03-November-22	11.40	Put	Bond Future	3933	4	3933	4	0.00
05/07/2022	2044 On 03-November-22	11.39	Put	Bond Future	3977	4	3977	4	0.00
05/07/2022	2044 On 02-February-23			Bond Future	11.99	76.0190	11.9912	76.0190	0.00
05/07/2022	2044 On 02-February-23	11.16	Call	Bond Future	967	1	967	1	0.00
05/07/2022	2044 On 02-February-23	11.15	Call	Bond Future	951	1	951	1	0.00
05/07/2022	2044 On 02-February-23	11.14	Call	Bond Future	935	1	935	1	0.00
05/07/2022	2044 On 02-February-23	11.14	Put	Bond Future	6369	6	6369	6	0.00
05/07/2022	2044 On 02-February-23	11.15	Put	Bond Future	6318	6	6318	6	0.00
05/07/2022	2044 On 02-February-23	11.16	Put	Bond Future	6267	6	6267	6	0.00
05/07/2022	2044 On 04-May-23			Bond Future	12.13	77.4301	12.1345	77.4301	0.00
05/07/2022	2044 On 04-May-23	11.43	Call	Bond Future	1697	2	1697	2	0.00
05/07/2022	2044 On 04-May-23	11.42	Call	Bond Future	1676	2	1676	2	0.00
05/07/2022	2044 On 04-May-23	11.41	Call	Bond Future	1656	2	1656	2	0.00
05/07/2022	2044 On 04-May-23	11.41	Put	Bond Future	6147	6	6147	6	0.00
05/07/2022	2044 On 04-May-23	11.42	Put	Bond Future	6102	6	6102	6	0.00
05/07/2022	2044 On 04-May-23	11.43	Put	Bond Future	6058	6	6058	6	0.00
05/07/2022	2046 On 04-August-22			Bond Future	116.12	118.2227	116.1213	118.2227	16,569.00
05/07/2022	2046 On 03-November-22			Bond Future	115.94	118.0584	115.9386	118.0584	1,566.00
05/07/2022	2046 On 02-February-23			Bond Future	117.95	120.1110	117.9548	120.1110	0.00
05/07/2022	2046 On 04-May-23			Bond Future	118.12	120.3370	118.1234	120.3370	0.00
05/07/2022	2050 On 04-August-22			Bond Future	115.28	119.6955	115.2779	119.6955	11,310.00
05/07/2022	2050 On 03-November-22			Bond Future	117.04	121.5152	117.0440	121.5152	0.00
05/07/2022	2050 On 02-February-23			Bond Future	116.97	121.5204	116.9727	121.5204	0.00
05/07/2022	2050 On 04-May-23			Bond Future	119.14	123.7946	119.1436	123.7946	0.00
05/07/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2022	AL37 On 04-August-22			Index Future	813.96	817.1190	813.9600	817.1190	0.00
05/07/2022	AL37 On 03-November-22			Index Future	826.33	829.4430	826.3340	829.4430	0.00
05/07/2022	AL37 On 02-February-23			Index Future	840.48	843.6380	840.4810	843.6380	0.00
05/07/2022	AL37 On 04-May-23			Index Future	855.86	859.2010	855.8570	859.2010	0.00

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05/07/2022	AL7T On 04-August-22			Index Future	910.67	916.7460	910.6740	916.7460	0.00
05/07/2022	AL7T On 03-November-22			Index Future	924.52	930.5720	924.5180	930.5720	0.00
05/07/2022	AL7T On 02-February-23			Index Future	940.35	946.4980	940.3460	946.4980	0.00
05/07/2022	AL7T On 04-May-23			Index Future	957.55	963.9590	957.5490	963.9590	0.00
05/07/2022	ALBI On 04-August-22			Index Future	810.49	815.3350	810.4880	815.3350	138.00
05/07/2022	ALBI On 03-November-22			Index Future	822.81	827.6320	822.8090	827.6320	0.00
05/07/2022	ALBI On 02-February-23			Index Future	836.90	841.7960	836.8960	841.7960	0.00
05/07/2022	ALBI On 04-May-23			Index Future	852.21	857.3250	852.2060	857.3250	0.00
05/07/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/07/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2022	ES33 On 04-August-22			Bond Future	12.42	74.2424	12.4157	74.2424	350.00
05/07/2022	ES33 On 03-November-22			Bond Future	12.65	71.5878	12.6470	71.5878	0.00
05/07/2022	ES33 On 02-February-23			Bond Future	12.87	72.8341	12.8680	72.8341	0.00
05/07/2022	ES33 On 04-May-23			Bond Future	13.08	70.4087	13.0759	70.4087	0.00
05/07/2022	ES42 On 04-August-22			Bond Future	12.83	72.0058	12.8287	72.0058	4,769.00
05/07/2022	ES42 On 03-November-22			Bond Future	13.04	68.8408	13.0444	68.8408	0.00
05/07/2022	ES42 On 02-February-23			Bond Future	13.24	70.0414	13.2431	70.0414	0.00
05/07/2022	ES42 On 04-May-23			Bond Future	13.44	67.0929	13.4388	67.0929	0.00
05/07/2022	GOVI On 04-August-22			GOVI	799.22	804.0720	799.2160	804.0720	1,110.00
05/07/2022	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
05/07/2022	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
05/07/2022	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
05/07/2022	GOVI On 04-August-22	819.28	Put	GOVI	200640	15	200640	15	0.00
05/07/2022	GOVI On 04-August-22	819.27	Put	GOVI	200540	15	200540	15	0.00
05/07/2022	GOVI On 04-August-22	819.26	Put	GOVI	200440	15	200440	15	0.00
05/07/2022	GOVI On 03-November-22			GOVI	811.37	816.1990	811.3660	816.1990	0.00
05/07/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
05/07/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
05/07/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
05/07/2022	GOVI On 03-November-22	820.42	Put	GOVI	90540	4	90540	4	0.00
05/07/2022	GOVI On 03-November-22	820.41	Put	GOVI	90440	4	90440	4	0.00
05/07/2022	GOVI On 03-November-22	820.43	Put	GOVI	90640	4	90640	4	0.00
05/07/2022	GOVI On 02-February-23			GOVI	825.26	830.1680	825.2560	830.1680	0.00
05/07/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
05/07/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
05/07/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
05/07/2022	GOVI On 02-February-23	850.83	Put	GOVI	255740	21	255740	21	0.00
05/07/2022	GOVI On 02-February-23	850.82	Put	GOVI	255640	21	255640	21	0.00
05/07/2022	GOVI On 02-February-23	850.84	Put	GOVI	255840	21	255840	21	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
05/07/2022	GOVI On 04-May-23			GOVI	840.35	845.4820	840.3540	845.4820	0.00
05/07/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
05/07/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
05/07/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
05/07/2022	GOVI On 04-May-23	852.87	Put	GOVI	125160	7	125160	7	0.00
05/07/2022	GOVI On 04-May-23	852.86	Put	GOVI	125060	7	125060	7	0.00
05/07/2022	GOVI On 04-May-23	852.88	Put	GOVI	125260	7	125260	7	0.00
05/07/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/07/2022	IGOV On 04-August-22			Index Future	315.28	319.7670	315.2810	319.7670	727.00
05/07/2022	IGOV On 03-November-22			Index Future	320.15	324.6690	320.1520	324.6690	16.00
05/07/2022	IGOV On 02-February-23			Index Future	325.71	330.3030	325.7100	330.3030	0.00
05/07/2022	IGOV On 04-May-23			Index Future	331.74	336.4720	331.7430	336.4720	0.00
05/07/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
05/07/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
05/07/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
05/07/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
05/07/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
05/07/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
05/07/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
05/07/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
05/07/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
05/07/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
05/07/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
05/07/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
05/07/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
05/07/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
05/07/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
05/07/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
05/07/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/07/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/07/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.08	94.9200	5.0750	94.9200	0.00
05/07/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.63	94.3750	5.6300	94.3750	0.00
05/07/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.79	94.2200	5.7850	94.2200	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
05/07/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.32	93.6900	6.3200	93.6900	0.00
05/07/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.42	93.5800	6.4200	93.5800	0.00
05/07/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.95	93.0500	6.9450	93.0500	68.00
05/07/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.48	92.5250	7.4800	92.5250	0.00
05/07/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.95	92.1850	7.9450	92.1850	0.00
05/07/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.11	92.0000	8.1100	92.0000	75.00
05/07/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.16	91.9150	8.1600	91.9150	172.00
05/07/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.35	91.7650	8.3450	91.7650	0.00
05/07/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.41	91.6600	8.4050	91.6600	0.00
05/07/2022	R023 On 04-August-22			Bond Future	6.61	104.0306	6.6108	104.0306	26,742.00
05/07/2022	R023 On 04-August-22	6.03	Call	Bond Future	1	0	1	0	0.00
05/07/2022	R023 On 04-August-22	6.04	Call	Bond Future	2	0	2	0	0.00
05/07/2022	R023 On 04-August-22	6.05	Call	Bond Future	2	0	2	0	0.00
05/07/2022	R023 On 04-August-22	6.05	Put	Bond Future	307	0	307	0	0.00
05/07/2022	R023 On 04-August-22	6.04	Put	Bond Future	312	0	312	0	0.00
05/07/2022	R023 On 04-August-22	6.03	Put	Bond Future	317	0	317	0	0.00
05/07/2022	R023 On 03-November-22			Bond Future	7.00	101.6687	7.0039	101.6687	0.00
05/07/2022	R023 On 03-November-22	6.27	Call	Bond Future	11	0	11	0	0.00
05/07/2022	R023 On 03-November-22	6.25	Call	Bond Future	10	0	10	0	0.00
05/07/2022	R023 On 03-November-22	6.26	Call	Bond Future	10	0	10	0	0.00
05/07/2022	R023 On 03-November-22	6.26	Put	Bond Future	238	0	238	0	0.00
05/07/2022	R023 On 03-November-22	6.25	Put	Bond Future	241	0	241	0	0.00
05/07/2022	R023 On 03-November-22	6.27	Put	Bond Future	235	0	235	0	0.00
05/07/2022	R035 On 04-August-22			Bond Future	11.43	87.7263	11.4256	87.7263	129,029.00
05/07/2022	R035 On 04-August-22	10.53	Call	Bond Future	13	0	13	0	400.00
05/07/2022	R035 On 04-August-22	10.74	Call	Bond Future	56	0	56	0	0.00
05/07/2022	R035 On 04-August-22	11.13	Call	Bond Future	406	1	406	1	0.00
05/07/2022	R035 On 04-August-22	12.18	Call	Bond Future	4299	5	4299	5	0.00
05/07/2022	R035 On 04-August-22	9.53	Call	Bond Future	0	0	0	0	400.00
05/07/2022	R035 On 04-August-22	9.84	Call	Bond Future	0	0	0	0	100.00
05/07/2022	R035 On 04-August-22	10.64	Call	Bond Future	29	0	29	0	0.00
05/07/2022	R035 On 04-August-22	10.72	Call	Bond Future	50	0	50	0	0.00
05/07/2022	R035 On 04-August-22	10.73	Call	Bond Future	53	0	53	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
05/07/2022	R035 On 04-August-22	10.73	Put	Bond Future	4211	4	4211	4	0.00
05/07/2022	R035 On 04-August-22	10.72	Put	Bond Future	4270	4	4270	4	0.00
05/07/2022	R035 On 04-August-22	10.64	Put	Bond Future	4747	4	4747	4	100.00
05/07/2022	R035 On 04-August-22	9.84	Put	Bond Future	9923	9	9923	9	0.00
05/07/2022	R035 On 04-August-22	10.53	Put	Bond Future	5422	5	5422	5	0.00
05/07/2022	R035 On 04-August-22	11.13	Put	Bond Future	2138	2	2138	2	100.00
05/07/2022	R035 On 04-August-22	9.53	Put	Bond Future	12057	11	12057	11	0.00
05/07/2022	R035 On 04-August-22	12.18	Put	Bond Future	104	0	104	0	400.00
05/07/2022	R035 On 04-August-22	10.74	Put	Bond Future	4153	4	4153	4	0.00
05/07/2022	R035 On 03-November-22			Bond Future	11.61	84.5517	11.6144	84.5517	3,720.00
05/07/2022	R035 On 03-November-22	11.14	Call	Bond Future	950	1	950	1	0.00
05/07/2022	R035 On 03-November-22	11.13	Call	Bond Future	931	1	931	1	0.00
05/07/2022	R035 On 03-November-22	9.82	Call	Bond Future	23	0	23	0	582.00
05/07/2022	R035 On 03-November-22	10.30	Call	Bond Future	110	0	110	0	1,000.00
05/07/2022	R035 On 03-November-22	11.15	Call	Bond Future	969	1	969	1	0.00
05/07/2022	R035 On 03-November-22	12.68	Call	Bond Future	6223	7	6223	7	0.00
05/07/2022	R035 On 03-November-22	11.05	Call	Bond Future	788	1	788	1	1,000.00
05/07/2022	R035 On 03-November-22	10.57	Call	Bond Future	238	0	238	0	0.00
05/07/2022	R035 On 03-November-22	10.99	Call	Bond Future	691	1	691	1	0.00
05/07/2022	R035 On 03-November-22	10.99	Put	Bond Future	4315	4	4315	4	582.00
05/07/2022	R035 On 03-November-22	10.57	Put	Bond Future	6428	6	6428	6	582.00
05/07/2022	R035 On 03-November-22	12.68	Put	Bond Future	529	0	529	0	1,000.00
05/07/2022	R035 On 03-November-22	11.15	Put	Bond Future	3643	3	3643	3	0.00
05/07/2022	R035 On 03-November-22	10.30	Put	Bond Future	8007	7	8007	7	0.00
05/07/2022	R035 On 03-November-22	9.82	Put	Bond Future	11071	10	11071	10	0.00
05/07/2022	R035 On 03-November-22	11.13	Put	Bond Future	3723	3	3723	3	0.00
05/07/2022	R035 On 03-November-22	11.14	Put	Bond Future	3683	3	3683	3	0.00
05/07/2022	R035 On 03-November-22	11.05	Put	Bond Future	4054	4	4054	4	0.00
05/07/2022	R035 On 02-February-23			Bond Future	11.79	86.0029	11.7907	86.0029	0.00
05/07/2022	R035 On 02-February-23	11.98	Call	Bond Future	3396	4	3396	4	0.00
05/07/2022	R035 On 02-February-23	13.22	Call	Bond Future	8082	9	8082	9	0.00
05/07/2022	R035 On 02-February-23	11.05	Call	Bond Future	1048	1	1048	1	1,000.00
05/07/2022	R035 On 02-February-23	11.06	Call	Bond Future	1065	1	1065	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
05/07/2022	R035 On 02-February-23	10.86	Call	Bond Future	762	1	762	1	0.00
05/07/2022	R035 On 02-February-23	10.30	Call	Bond Future	259	0	259	0	1,000.00
05/07/2022	R035 On 02-February-23	10.64	Call	Bond Future	506	1	506	1	400.00
05/07/2022	R035 On 02-February-23	10.87	Call	Bond Future	776	1	776	1	0.00
05/07/2022	R035 On 02-February-23	11.94	Call	Bond Future	3267	4	3267	4	0.00
05/07/2022	R035 On 02-February-23	10.88	Call	Bond Future	789	1	789	1	0.00
05/07/2022	R035 On 02-February-23	10.66	Call	Bond Future	526	1	526	1	0.00
05/07/2022	R035 On 02-February-23	10.60	Call	Bond Future	467	1	467	1	0.00
05/07/2022	R035 On 02-February-23	9.85	Call	Bond Future	99	0	99	0	0.00
05/07/2022	R035 On 02-February-23	9.89	Call	Bond Future	108	0	108	0	400.00
05/07/2022	R035 On 02-February-23	9.81	Call	Bond Future	90	0	90	0	582.00
05/07/2022	R035 On 02-February-23	9.81	Put	Bond Future	12081	11	12081	11	0.00
05/07/2022	R035 On 02-February-23	9.89	Put	Bond Future	11568	11	11568	11	0.00
05/07/2022	R035 On 02-February-23	10.60	Put	Bond Future	7395	7	7395	7	0.00
05/07/2022	R035 On 02-February-23	10.64	Put	Bond Future	7188	7	7188	7	0.00
05/07/2022	R035 On 02-February-23	10.66	Put	Bond Future	7085	7	7085	7	582.00
05/07/2022	R035 On 02-February-23	10.30	Put	Bond Future	9063	9	9063	9	0.00
05/07/2022	R035 On 02-February-23	10.88	Put	Bond Future	6015	6	6015	6	0.00
05/07/2022	R035 On 02-February-23	13.22	Put	Bond Future	750	1	750	1	1,000.00
05/07/2022	R035 On 02-February-23	10.87	Put	Bond Future	6061	6	6061	6	0.00
05/07/2022	R035 On 02-February-23	9.85	Put	Bond Future	11824	11	11824	11	0.00
05/07/2022	R035 On 02-February-23	10.86	Put	Bond Future	6108	6	6108	6	0.00
05/07/2022	R035 On 02-February-23	11.06	Put	Bond Future	5221	5	5221	5	582.00
05/07/2022	R035 On 02-February-23	11.05	Put	Bond Future	5262	5	5262	5	0.00
05/07/2022	R035 On 02-February-23	11.98	Put	Bond Future	2366	2	2366	2	400.00
05/07/2022	R035 On 02-February-23	11.94	Put	Bond Future	2453	2	2453	2	0.00
05/07/2022	R035 On 04-May-23			Bond Future	11.95	83.0975	11.9493	83.0975	0.00
05/07/2022	R035 On 04-May-23	11.22	Call	Bond Future	1465	2	1465	2	0.00
05/07/2022	R035 On 04-May-23	10.42	Call	Bond Future	481	1	481	1	500.00
05/07/2022	R035 On 04-May-23	9.85	Call	Bond Future	192	0	192	0	400.00
05/07/2022	R035 On 04-May-23	12.46	Call	Bond Future	4853	5	4853	5	0.00
05/07/2022	R035 On 04-May-23	11.17	Call	Bond Future	1376	2	1376	2	500.00
05/07/2022	R035 On 04-May-23	11.20	Call	Bond Future	1429	2	1429	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
05/07/2022	R035 On 04-May-23	11.21	Call	Bond Future	1447	2	1447	2	0.00
05/07/2022	R035 On 04-May-23	10.60	Call	Bond Future	624	1	624	1	400.00
05/07/2022	R035 On 04-May-23	13.18	Call	Bond Future	7483	8	7483	8	0.00
05/07/2022	R035 On 04-May-23	13.18	Put	Bond Future	1246	1	1246	1	500.00
05/07/2022	R035 On 04-May-23	10.60	Put	Bond Future	8354	8	8354	8	0.00
05/07/2022	R035 On 04-May-23	12.46	Put	Bond Future	2177	2	2177	2	400.00
05/07/2022	R035 On 04-May-23	11.22	Put	Bond Future	5518	5	5518	5	0.00
05/07/2022	R035 On 04-May-23	9.85	Put	Bond Future	12673	12	12673	12	0.00
05/07/2022	R035 On 04-May-23	10.42	Put	Bond Future	9320	9	9320	9	0.00
05/07/2022	R035 On 04-May-23	11.17	Put	Bond Future	5718	5	5718	5	0.00
05/07/2022	R035 On 04-May-23	11.20	Put	Bond Future	5598	5	5598	5	0.00
05/07/2022	R035 On 04-May-23	11.21	Put	Bond Future	5558	5	5558	5	0.00
05/07/2022	R186 On 04-August-22			Bond Future	8.98	107.2139	8.9813	107.2139	86,407.00
05/07/2022	R186 On 04-August-22	6.96	Call	Bond Future	0	0	0	0	3,600.00
05/07/2022	R186 On 04-August-22	8.14	Call	Bond Future	3	0	3	0	0.00
05/07/2022	R186 On 04-August-22	8.13	Call	Bond Future	3	0	3	0	0.00
05/07/2022	R186 On 04-August-22	7.96	Call	Bond Future	0	0	0	0	3,600.00
05/07/2022	R186 On 04-August-22	8.15	Call	Bond Future	3	0	3	0	0.00
05/07/2022	R186 On 04-August-22	9.78	Call	Bond Future	2923	3	2923	3	0.00
05/07/2022	R186 On 04-August-22	9.78	Put	Bond Future	45	0	45	0	3,600.00
05/07/2022	R186 On 04-August-22	8.15	Put	Bond Future	3107	3	3107	3	0.00
05/07/2022	R186 On 04-August-22	8.13	Put	Bond Future	3182	3	3182	3	0.00
05/07/2022	R186 On 04-August-22	8.14	Put	Bond Future	3144	3	3144	3	0.00
05/07/2022	R186 On 04-August-22	6.96	Put	Bond Future	7747	7	7747	7	0.00
05/07/2022	R186 On 04-August-22	7.96	Put	Bond Future	3829	3	3829	3	0.00
05/07/2022	R186 On 03-November-22			Bond Future	9.19	108.8178	9.1891	108.8178	12,945.00
05/07/2022	R186 On 03-November-22	8.55	Call	Bond Future	362	0	362	0	0.00
05/07/2022	R186 On 03-November-22	8.91	Call	Bond Future	744	1	744	1	0.00
05/07/2022	R186 On 03-November-22	8.23	Call	Bond Future	177	0	177	0	4,310.00
05/07/2022	R186 On 03-November-22	8.54	Call	Bond Future	354	0	354	0	0.00
05/07/2022	R186 On 03-November-22	8.53	Call	Bond Future	346	0	346	0	0.00
05/07/2022	R186 On 03-November-22	8.53	Put	Bond Future	2658	2	2658	2	0.00
05/07/2022	R186 On 03-November-22	8.91	Put	Bond Future	1715	1	1715	1	4,310.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2022	R186 On 03-November-22	8.54	Put	Bond Future	2630	2	2630	2	0.00
05/07/2022	R186 On 03-November-22	8.23	Put	Bond Future	3562	3	3562	3	0.00
05/07/2022	R186 On 03-November-22	8.55	Put	Bond Future	2602	2	2602	2	0.00
05/07/2022	R186 On 02-February-23			Bond Future	9.37	105.3883	9.3664	105.3883	0.00
05/07/2022	R186 On 02-February-23	8.34	Call	Bond Future	352	0	352	0	0.00
05/07/2022	R186 On 02-February-23	8.33	Call	Bond Future	346	0	346	0	0.00
05/07/2022	R186 On 02-February-23	8.32	Call	Bond Future	340	0	340	0	0.00
05/07/2022	R186 On 02-February-23	8.32	Put	Bond Future	3820	3	3820	3	0.00
05/07/2022	R186 On 02-February-23	8.33	Put	Bond Future	3792	3	3792	3	0.00
05/07/2022	R186 On 02-February-23	8.34	Put	Bond Future	3764	3	3764	3	0.00
05/07/2022	R186 On 04-May-23			Bond Future	9.53	107.3405	9.5302	107.3405	0.00
05/07/2022	R186 On 04-May-23	8.83	Call	Bond Future	870	1	870	1	0.00
05/07/2022	R186 On 04-May-23	8.82	Call	Bond Future	859	1	859	1	0.00
05/07/2022	R186 On 04-May-23	8.84	Call	Bond Future	882	1	882	1	0.00
05/07/2022	R186 On 04-May-23	8.83	Put	Bond Future	3039	3	3039	3	0.00
05/07/2022	R186 On 04-May-23	8.82	Put	Bond Future	3060	3	3060	3	0.00
05/07/2022	R186 On 04-May-23	8.84	Put	Bond Future	3019	3	3019	3	0.00
05/07/2022	R197 On 04-August-22			Bond Future	329.74	330.1456	329.7353	330.1456	809.00
05/07/2022	R197 On 03-November-22			Bond Future	334.79	335.1649	334.7871	335.1649	6.00
05/07/2022	R197 On 02-February-23			Bond Future	331.86	332.2400	331.8591	332.2400	0.00
05/07/2022	R197 On 04-May-23			Bond Future	338.02	338.4600	338.0197	338.4600	0.00
05/07/2022	R202 On 04-August-22			Bond Future	242.53	246.9981	242.5332	246.9981	6,833.00
05/07/2022	R202 On 03-November-22			Bond Future	246.25	250.7536	246.2489	250.7536	0.00
05/07/2022	R202 On 02-February-23			Bond Future	245.88	250.4634	245.8828	250.4634	0.00
05/07/2022	R202 On 04-May-23			Bond Future	250.45	255.1501	250.4454	255.1501	0.00
05/07/2022	R209 On 04-August-22			Bond Future	11.44	67.2751	11.4428	67.2751	23,295.00
05/07/2022	R209 On 04-August-22	10.57	Call	Bond Future	14	0	14	0	0.00
05/07/2022	R209 On 04-August-22	10.59	Call	Bond Future	16	0	16	0	0.00
05/07/2022	R209 On 04-August-22	10.58	Call	Bond Future	15	0	15	0	0.00
05/07/2022	R209 On 04-August-22	10.58	Put	Bond Future	4553	4	4553	4	0.00
05/07/2022	R209 On 04-August-22	10.57	Put	Bond Future	4607	4	4607	4	0.00
05/07/2022	R209 On 04-August-22	10.59	Put	Bond Future	4499	4	4499	4	0.00
05/07/2022	R209 On 03-November-22			Bond Future	11.61	65.1368	11.6111	65.1368	4,520.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2022	R209 On 03-November-22	11.02	Call	Bond Future	648	1	648	1	0.00
05/07/2022	R209 On 03-November-22	11.50	Call	Bond Future	1572	2	1572	2	0.00
05/07/2022	R209 On 03-November-22	10.50	Call	Bond Future	169	0	169	0	0.00
05/07/2022	R209 On 03-November-22	11.00	Call	Bond Future	620	1	620	1	0.00
05/07/2022	R209 On 03-November-22	10.00	Call	Bond Future	37	0	37	0	3,500.00
05/07/2022	R209 On 03-November-22	11.01	Call	Bond Future	634	1	634	1	0.00
05/07/2022	R209 On 03-November-22	12.00	Call	Bond Future	3001	3	3001	3	0.00
05/07/2022	R209 On 03-November-22	11.03	Call	Bond Future	662	1	662	1	0.00
05/07/2022	R209 On 03-November-22	9.25	Call	Bond Future	2	0	2	0	6,000.00
05/07/2022	R209 On 03-November-22	9.50	Call	Bond Future	6	0	6	0	0.00
05/07/2022	R209 On 03-November-22	9.50	Put	Bond Future	11656	11	11656	11	0.00
05/07/2022	R209 On 03-November-22	9.25	Put	Bond Future	13222	13	13222	13	0.00
05/07/2022	R209 On 03-November-22	11.03	Put	Bond Future	3604	3	3604	3	0.00
05/07/2022	R209 On 03-November-22	10.50	Put	Bond Future	5962	6	5962	6	0.00
05/07/2022	R209 On 03-November-22	12.00	Put	Bond Future	1133	1	1133	1	3,500.00
05/07/2022	R209 On 03-November-22	11.01	Put	Bond Future	3680	3	3680	3	0.00
05/07/2022	R209 On 03-November-22	10.00	Put	Bond Future	8678	8	8678	8	6,000.00
05/07/2022	R209 On 03-November-22	11.00	Put	Bond Future	3719	3	3719	3	7,000.00
05/07/2022	R209 On 03-November-22	11.50	Put	Bond Future	2120	2	2120	2	0.00
05/07/2022	R209 On 03-November-22	11.02	Put	Bond Future	3642	3	3642	3	0.00
05/07/2022	R209 On 02-February-23			Bond Future	11.76	66.2556	11.7637	66.2556	0.00
05/07/2022	R209 On 02-February-23	10.80	Call	Bond Future	624	1	624	1	0.00
05/07/2022	R209 On 02-February-23	10.78	Call	Bond Future	602	1	602	1	0.00
05/07/2022	R209 On 02-February-23	10.79	Call	Bond Future	613	1	613	1	0.00
05/07/2022	R209 On 02-February-23	10.80	Put	Bond Future	5505	5	5505	5	0.00
05/07/2022	R209 On 02-February-23	10.78	Put	Bond Future	5590	5	5590	5	0.00
05/07/2022	R209 On 02-February-23	10.79	Put	Bond Future	5547	5	5547	5	0.00
05/07/2022	R209 On 04-May-23			Bond Future	11.91	64.3326	11.9069	64.3326	0.00
05/07/2022	R209 On 04-May-23	11.11	Call	Bond Future	1173	1	1173	1	0.00
05/07/2022	R209 On 04-May-23	11.09	Call	Bond Future	1144	1	1144	1	0.00
05/07/2022	R209 On 04-May-23	11.10	Call	Bond Future	1158	1	1158	1	0.00
05/07/2022	R209 On 04-May-23	11.10	Put	Bond Future	5133	5	5133	5	0.00
05/07/2022	R209 On 04-May-23	11.09	Put	Bond Future	5170	5	5170	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
05/07/2022	R209 On 04-May-23	11.11	Put	Bond Future	5097	5	5097	5	0.00
05/07/2022	R210 On 04-August-22			Bond Future	222.69	223.2297	222.6853	223.2297	1,068.00
05/07/2022	R210 On 03-November-22			Bond Future	223.12	223.6497	223.1231	223.6497	0.00
05/07/2022	R210 On 02-February-23			Bond Future	227.00	227.5375	227.0028	227.5375	0.00
05/07/2022	R210 On 04-May-23			Bond Future	228.15	228.7300	228.1515	228.7300	0.00
05/07/2022	R213 On 04-August-22			Bond Future	10.97	81.9881	10.9656	81.9881	30,919.00
05/07/2022	R213 On 04-August-22	9.90	Call	Bond Future	0	0	0	0	0.00
05/07/2022	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
05/07/2022	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
05/07/2022	R213 On 04-August-22	9.90	Put	Bond Future	5180	5	5180	5	0.00
05/07/2022	R213 On 04-August-22	9.88	Put	Bond Future	5281	5	5281	5	0.00
05/07/2022	R213 On 04-August-22	9.89	Put	Bond Future	5230	5	5230	5	0.00
05/07/2022	R213 On 03-November-22			Bond Future	11.17	79.6756	11.1675	79.6756	0.00
05/07/2022	R213 On 03-November-22	10.40	Call	Bond Future	415	1	415	1	0.00
05/07/2022	R213 On 03-November-22	9.98	Call	Bond Future	143	0	143	0	0.00
05/07/2022	R213 On 03-November-22	10.19	Call	Bond Future	251	0	251	0	0.00
05/07/2022	R213 On 03-November-22	9.13	Call	Bond Future	14	0	14	0	200.00
05/07/2022	R213 On 03-November-22	9.84	Call	Bond Future	102	0	102	0	0.00
05/07/2022	R213 On 03-November-22	10.38	Call	Bond Future	396	1	396	1	0.00
05/07/2022	R213 On 03-November-22	10.39	Call	Bond Future	405	1	405	1	0.00
05/07/2022	R213 On 03-November-22	10.37	Call	Bond Future	387	1	387	1	0.00
05/07/2022	R213 On 03-November-22	9.19	Call	Bond Future	17	0	17	0	476.00
05/07/2022	R213 On 03-November-22	9.19	Put	Bond Future	9676	9	9676	9	0.00
05/07/2022	R213 On 03-November-22	10.37	Put	Bond Future	4110	4	4110	4	200.00
05/07/2022	R213 On 03-November-22	10.39	Put	Bond Future	4032	4	4032	4	0.00
05/07/2022	R213 On 03-November-22	10.38	Put	Bond Future	4071	4	4071	4	0.00
05/07/2022	R213 On 03-November-22	9.84	Put	Bond Future	6425	6	6425	6	476.00
05/07/2022	R213 On 03-November-22	9.13	Put	Bond Future	9989	9	9989	9	0.00
05/07/2022	R213 On 03-November-22	10.19	Put	Bond Future	4845	4	4845	4	476.00
05/07/2022	R213 On 03-November-22	9.98	Put	Bond Future	5770	5	5770	5	200.00
05/07/2022	R213 On 03-November-22	10.40	Put	Bond Future	3993	4	3993	4	0.00
05/07/2022	R213 On 02-February-23			Bond Future	11.36	81.0427	11.3555	81.0427	0.00
05/07/2022	R213 On 02-February-23	10.43	Call	Bond Future	610	1	610	1	912.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2022	R213 On 02-February-23	10.22	Call	Bond Future	424	1	424	1	0.00
05/07/2022	R213 On 02-February-23	9.16	Call	Bond Future	62	0	62	0	476.00
05/07/2022	R213 On 02-February-23	10.21	Call	Bond Future	418	1	418	1	0.00
05/07/2022	R213 On 02-February-23	12.20	Call	Bond Future	4582	5	4582	5	0.00
05/07/2022	R213 On 02-February-23	10.01	Call	Bond Future	302	0	302	0	0.00
05/07/2022	R213 On 02-February-23	10.23	Call	Bond Future	431	1	431	1	0.00
05/07/2022	R213 On 02-February-23	10.35	Call	Bond Future	532	1	532	1	0.00
05/07/2022	R213 On 02-February-23	10.35	Put	Bond Future	5124	5	5124	5	476.00
05/07/2022	R213 On 02-February-23	12.20	Put	Bond Future	977	1	977	1	912.00
05/07/2022	R213 On 02-February-23	10.22	Put	Bond Future	5635	5	5635	5	0.00
05/07/2022	R213 On 02-February-23	10.43	Put	Bond Future	4824	4	4824	4	0.00
05/07/2022	R213 On 02-February-23	10.21	Put	Bond Future	5677	5	5677	5	0.00
05/07/2022	R213 On 02-February-23	9.16	Put	Bond Future	10546	10	10546	10	0.00
05/07/2022	R213 On 02-February-23	10.01	Put	Bond Future	6526	6	6526	6	476.00
05/07/2022	R213 On 02-February-23	10.23	Put	Bond Future	5594	5	5594	5	0.00
05/07/2022	R213 On 04-May-23			Bond Future	11.53	78.9951	11.5257	78.9951	0.00
05/07/2022	R213 On 04-May-23	10.74	Call	Bond Future	1109	1	1109	1	0.00
05/07/2022	R213 On 04-May-23	10.73	Call	Bond Future	1095	1	1095	1	0.00
05/07/2022	R213 On 04-May-23	10.75	Call	Bond Future	1122	1	1122	1	0.00
05/07/2022	R213 On 04-May-23	10.75	Put	Bond Future	4538	4	4538	4	0.00
05/07/2022	R213 On 04-May-23	10.73	Put	Bond Future	4602	4	4602	4	0.00
05/07/2022	R213 On 04-May-23	10.74	Put	Bond Future	4570	4	4570	4	0.00
05/07/2022	R214 On 04-August-22			Bond Future	11.66	64.3986	11.6599	64.3986	77,056.00
05/07/2022	R214 On 04-August-22	10.97	Call	Bond Future	52	0	52	0	0.00
05/07/2022	R214 On 04-August-22	10.98	Call	Bond Future	55	0	55	0	0.00
05/07/2022	R214 On 04-August-22	10.99	Call	Bond Future	58	0	58	0	0.00
05/07/2022	R214 On 04-August-22	10.98	Put	Bond Future	3717	3	3717	3	0.00
05/07/2022	R214 On 04-August-22	10.99	Put	Bond Future	3665	3	3665	3	0.00
05/07/2022	R214 On 04-August-22	10.97	Put	Bond Future	3771	3	3771	3	0.00
05/07/2022	R214 On 03-November-22			Bond Future	11.82	62.0757	11.8215	62.0757	80.00
05/07/2022	R214 On 03-November-22	11.35	Call	Bond Future	872	1	872	1	0.00
05/07/2022	R214 On 03-November-22	11.36	Call	Bond Future	890	1	890	1	0.00
05/07/2022	R214 On 03-November-22	11.34	Call	Bond Future	855	1	855	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
05/07/2022	R214 On 03-November-22	11.36	Put	Bond Future	3286	3	3286	3	0.00
05/07/2022	R214 On 03-November-22	11.35	Put	Bond Future	3322	3	3322	3	0.00
05/07/2022	R214 On 03-November-22	11.34	Put	Bond Future	3359	3	3359	3	0.00
05/07/2022	R214 On 02-February-23			Bond Future	11.97	63.1411	11.9717	63.1411	0.00
05/07/2022	R214 On 02-February-23	11.09	Call	Bond Future	724	1	724	1	0.00
05/07/2022	R214 On 02-February-23	11.07	Call	Bond Future	699	1	699	1	0.00
05/07/2022	R214 On 02-February-23	11.08	Call	Bond Future	711	1	711	1	0.00
05/07/2022	R214 On 02-February-23	11.08	Put	Bond Future	5379	5	5379	5	0.00
05/07/2022	R214 On 02-February-23	11.07	Put	Bond Future	5422	5	5422	5	0.00
05/07/2022	R214 On 02-February-23	11.09	Put	Bond Future	5336	5	5336	5	0.00
05/07/2022	R214 On 04-May-23			Bond Future	12.11	61.0161	12.1060	61.0161	0.00
05/07/2022	R214 On 04-May-23	11.38	Call	Bond Future	1349	1	1349	1	0.00
05/07/2022	R214 On 04-May-23	11.36	Call	Bond Future	1316	1	1316	1	0.00
05/07/2022	R214 On 04-May-23	11.37	Call	Bond Future	1332	1	1332	1	0.00
05/07/2022	R214 On 04-May-23	11.37	Put	Bond Future	5077	5	5077	5	0.00
05/07/2022	R214 On 04-May-23	11.36	Put	Bond Future	5114	5	5114	5	0.00
05/07/2022	R214 On 04-May-23	11.38	Put	Bond Future	5040	5	5040	5	0.00
05/07/2022	R248 On 04-August-22			Bond Future	11.63	81.0205	11.6298	81.0205	208,341.00
05/07/2022	R248 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	0.00
05/07/2022	R248 On 04-August-22	10.30	Call	Bond Future	0	0	0	0	1,200.00
05/07/2022	R248 On 04-August-22	11.00	Call	Bond Future	88	0	88	0	1,200.00
05/07/2022	R248 On 04-August-22	10.40	Call	Bond Future	1	0	1	0	0.00
05/07/2022	R248 On 04-August-22	10.90	Call	Bond Future	47	0	47	0	1,700.00
05/07/2022	R248 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	1,700.00
05/07/2022	R248 On 04-August-22	10.99	Call	Bond Future	83	0	83	0	0.00
05/07/2022	R248 On 04-August-22	10.98	Call	Bond Future	78	0	78	0	0.00
05/07/2022	R248 On 04-August-22	10.98	Put	Bond Future	4476	4	4476	4	0.00
05/07/2022	R248 On 04-August-22	10.99	Put	Bond Future	4410	4	4410	4	0.00
05/07/2022	R248 On 04-August-22	10.40	Put	Bond Future	8710	8	8710	8	0.00
05/07/2022	R248 On 04-August-22	10.90	Put	Bond Future	5017	5	5017	5	0.00
05/07/2022	R248 On 04-August-22	11.00	Put	Bond Future	4344	4	4344	4	50.00
05/07/2022	R248 On 04-August-22	10.30	Put	Bond Future	9493	9	9493	9	0.00
05/07/2022	R248 On 04-August-22	9.70	Put	Bond Future	14463	14	14463	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2022	R248 On 04-August-22	10.20	Put	Bond Future	10289	10	10289	10	0.00
05/07/2022	R248 On 03-November-22			Bond Future	11.79	77.8087	11.7909	77.8087	0.00
05/07/2022	R248 On 03-November-22	11.31	Call	Bond Future	1054	1	1054	1	0.00
05/07/2022	R248 On 03-November-22	11.30	Call	Bond Future	1032	1	1032	1	0.00
05/07/2022	R248 On 03-November-22	11.32	Call	Bond Future	1075	1	1075	1	0.00
05/07/2022	R248 On 03-November-22	11.30	Put	Bond Future	4235	4	4235	4	0.00
05/07/2022	R248 On 03-November-22	11.31	Put	Bond Future	4189	4	4189	4	0.00
05/07/2022	R248 On 03-November-22	11.32	Put	Bond Future	4143	4	4143	4	0.00
05/07/2022	R248 On 02-February-23			Bond Future	11.94	79.1444	11.9407	79.1444	0.00
05/07/2022	R248 On 02-February-23	11.07	Call	Bond Future	946	1	946	1	0.00
05/07/2022	R248 On 02-February-23	11.06	Call	Bond Future	930	1	930	1	0.00
05/07/2022	R248 On 02-February-23	11.08	Call	Bond Future	963	1	963	1	0.00
05/07/2022	R248 On 02-February-23	11.08	Put	Bond Future	6605	6	6605	6	0.00
05/07/2022	R248 On 02-February-23	11.06	Put	Bond Future	6712	6	6712	6	0.00
05/07/2022	R248 On 02-February-23	11.07	Put	Bond Future	6658	6	6658	6	0.00
05/07/2022	R248 On 04-May-23			Bond Future	12.07	76.1756	12.0745	76.1756	0.00
05/07/2022	R248 On 04-May-23	11.34	Call	Bond Future	1648	2	1648	2	0.00
05/07/2022	R248 On 04-May-23	11.33	Call	Bond Future	1627	2	1627	2	0.00
05/07/2022	R248 On 04-May-23	11.35	Call	Bond Future	1669	2	1669	2	0.00
05/07/2022	R248 On 04-May-23	11.35	Put	Bond Future	6275	6	6275	6	0.00
05/07/2022	R248 On 04-May-23	11.33	Put	Bond Future	6368	6	6368	6	0.00
05/07/2022	R248 On 04-May-23	11.34	Put	Bond Future	6321	6	6321	6	0.00