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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 03/08/2022 TO: 03/08/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2022	2025 On 04-August-22			Bond Future	163.19	163.0500	163.1874	163.0500	3,755.00
03/08/2022	2025 On 03-November-22			Bond Future	165.77	165.6346	165.7684	165.6346	7,789.00
03/08/2022	2025 On 02-February-23			Bond Future	167.05	166.9164	167.0481	166.9164	1,918.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2022	2025 On 04-May-23			Bond Future	170.17	170.0400	170.1719	170.0400	0.00
03/08/2022	2025 On 03-August-23			Bond Future	171.95	171.8143	171.9456	171.8143	0.00
03/08/2022	2029 On 04-August-22			Bond Future	119.56	119.9055	119.5584	119.9055	1,489.00
03/08/2022	2029 On 03-November-22			Bond Future	120.19	120.5481	120.1912	120.5481	1,729.00
03/08/2022	2029 On 02-February-23			Bond Future	122.35	122.7186	122.3520	122.7186	728.00
03/08/2022	2029 On 04-May-23			Bond Future	123.34	123.7167	123.3415	123.7167	0.00
03/08/2022	2029 On 03-August-23			Bond Future	125.91	126.2910	125.9056	126.2910	0.00
03/08/2022	2030 On 04-August-22			Bond Future	10.33	88.2792	88.2860	88.2792	36,646.00
03/08/2022	2030 On 04-August-22	8.30	Call	Bond Future	0	0	0	0	800.00
03/08/2022	2030 On 04-August-22	9.05	Call	Bond Future	0	0	0	0	800.00
03/08/2022	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
03/08/2022	2030 On 04-August-22	9.55	Call	Bond Future	0	0	0	0	0.00
03/08/2022	2030 On 04-August-22	9.56	Call	Bond Future	0	0	0	0	0.00
03/08/2022	2030 On 04-August-22	10.95	Call	Bond Future	2869	3	3	3	0.00
03/08/2022	2030 On 04-August-22	10.95	Put	Bond Future	0	0	0	0	800.00
03/08/2022	2030 On 04-August-22	9.56	Put	Bond Future	3729	4	4	4	0.00
03/08/2022	2030 On 04-August-22	9.55	Put	Bond Future	3779	4	4	4	0.00
03/08/2022	2030 On 04-August-22	9.54	Put	Bond Future	3829	4	4	4	0.00
03/08/2022	2030 On 04-August-22	9.05	Put	Bond Future	6313	6	6	6	0.00
03/08/2022	2030 On 04-August-22	8.30	Put	Bond Future	10281	10	10	10	0.00
03/08/2022	2030 On 03-November-22			Bond Future	10.51	89.6568	89.6606	89.6568	67,115.00
03/08/2022	2030 On 03-November-22	10.20	Call	Bond Future	1061	1	1	1	500.00
03/08/2022	2030 On 03-November-22	11.57	Call	Bond Future	5068	5	5	5	0.00
03/08/2022	2030 On 03-November-22	10.08	Call	Bond Future	862	1	1	1	0.00
03/08/2022	2030 On 03-November-22	10.09	Call	Bond Future	877	1	1	1	0.00
03/08/2022	2030 On 03-November-22	9.70	Call	Bond Future	413	0	0	0	500.00
03/08/2022	2030 On 03-November-22	10.10	Call	Bond Future	893	1	1	1	0.00
03/08/2022	2030 On 03-November-22	10.10	Put	Bond Future	2789	3	3	3	0.00
03/08/2022	2030 On 03-November-22	10.20	Put	Bond Future	2489	3	2	3	0.00
03/08/2022	2030 On 03-November-22	9.70	Put	Bond Future	4215	4	4	4	0.00
03/08/2022	2030 On 03-November-22	10.09	Put	Bond Future	2821	3	3	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
03/08/2022	2030 On 03-November-22	10.08	Put	Bond Future	2852	3	3	3	0.00
03/08/2022	2030 On 03-November-22	11.57	Put	Bond Future	383	0	0	0	500.00
03/08/2022	2030 On 02-February-23			Bond Future	10.67	87.2439	87.2452	87.2439	5,200.00
03/08/2022	2030 On 02-February-23	11.55	Call	Bond Future	4840	5	5	5	5,000.00
03/08/2022	2030 On 02-February-23	11.12	Call	Bond Future	3530	4	4	4	0.00
03/08/2022	2030 On 02-February-23	11.16	Call	Bond Future	3645	4	4	4	0.00
03/08/2022	2030 On 02-February-23	10.01	Call	Bond Future	1109	1	1	1	0.00
03/08/2022	2030 On 02-February-23	9.83	Call	Bond Future	875	1	1	1	388.00
03/08/2022	2030 On 02-February-23	8.81	Call	Bond Future	222	0	0	0	102.00
03/08/2022	2030 On 02-February-23	9.08	Call	Bond Future	326	0	0	0	388.00
03/08/2022	2030 On 02-February-23	9.94	Call	Bond Future	1014	1	1	1	0.00
03/08/2022	2030 On 02-February-23	9.79	Call	Bond Future	828	1	1	1	0.00
03/08/2022	2030 On 02-February-23	11.35	Call	Bond Future	4213	4	4	4	5,000.00
03/08/2022	2030 On 02-February-23	9.99	Call	Bond Future	1081	1	1	1	0.00
03/08/2022	2030 On 02-February-23	10.00	Call	Bond Future	1095	1	1	1	0.00
03/08/2022	2030 On 02-February-23	9.80	Call	Bond Future	840	1	1	1	0.00
03/08/2022	2030 On 02-February-23	9.20	Call	Bond Future	385	0	0	0	0.00
03/08/2022	2030 On 02-February-23	9.04	Call	Bond Future	309	0	0	0	0.00
03/08/2022	2030 On 02-February-23	9.66	Call	Bond Future	701	1	1	1	0.00
03/08/2022	2030 On 02-February-23	9.66	Put	Bond Future	5318	5	5	5	102.00
03/08/2022	2030 On 02-February-23	8.81	Put	Bond Future	8971	9	9	9	0.00
03/08/2022	2030 On 02-February-23	9.04	Put	Bond Future	7917	8	8	8	0.00
03/08/2022	2030 On 02-February-23	9.08	Put	Bond Future	7738	8	8	8	0.00
03/08/2022	2030 On 02-February-23	9.20	Put	Bond Future	7209	7	7	7	0.00
03/08/2022	2030 On 02-February-23	9.94	Put	Bond Future	4318	4	4	4	102.00
03/08/2022	2030 On 02-February-23	10.01	Put	Bond Future	4089	4	4	4	0.00
03/08/2022	2030 On 02-February-23	11.35	Put	Bond Future	1260	1	1	1	0.00
03/08/2022	2030 On 02-February-23	11.16	Put	Bond Future	1503	2	2	2	388.00
03/08/2022	2030 On 02-February-23	9.79	Put	Bond Future	4833	5	5	5	0.00
03/08/2022	2030 On 02-February-23	9.83	Put	Bond Future	4692	5	5	5	0.00
03/08/2022	2030 On 02-February-23	9.80	Put	Bond Future	4797	5	5	5	0.00
03/08/2022	2030 On 02-February-23	9.99	Put	Bond Future	4154	4	4	4	0.00
03/08/2022	2030 On 02-February-23	10.00	Put	Bond Future	4122	4	4	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
03/08/2022	2030 On 02-February-23	11.12	Put	Bond Future	1559	2	2	2	0.00
03/08/2022	2030 On 02-February-23	11.55	Put	Bond Future	1045	1	1	1	0.00
03/08/2022	2030 On 04-May-23			Bond Future	10.83	88.8589	88.8591	88.8589	0.00
03/08/2022	2030 On 04-May-23	12.57	Call	Bond Future	7869	8	8	8	0.00
03/08/2022	2030 On 04-May-23	11.62	Call	Bond Future	4888	5	5	5	0.00
03/08/2022	2030 On 04-May-23	12.04	Call	Bond Future	6166	6	6	6	0.00
03/08/2022	2030 On 04-May-23	12.50	Call	Bond Future	7640	8	8	8	0.00
03/08/2022	2030 On 04-May-23	10.54	Call	Bond Future	2177	2	2	2	0.00
03/08/2022	2030 On 04-May-23	10.65	Call	Bond Future	2402	2	2	2	350.00
03/08/2022	2030 On 04-May-23	9.58	Call	Bond Future	852	1	1	1	150.00
03/08/2022	2030 On 04-May-23	11.34	Call	Bond Future	4091	4	4	4	0.00
03/08/2022	2030 On 04-May-23	10.42	Call	Bond Future	1952	2	2	2	479.00
03/08/2022	2030 On 04-May-23	10.52	Call	Bond Future	2138	2	2	2	0.00
03/08/2022	2030 On 04-May-23	10.53	Call	Bond Future	2157	2	2	2	0.00
03/08/2022	2030 On 04-May-23	9.67	Call	Bond Future	933	1	1	1	479.00
03/08/2022	2030 On 04-May-23	9.78	Call	Bond Future	1041	1	1	1	388.00
03/08/2022	2030 On 04-May-23	9.03	Call	Bond Future	471	0	0	0	388.00
03/08/2022	2030 On 04-May-23	10.00	Call	Bond Future	1285	1	1	1	1,080.00
03/08/2022	2030 On 04-May-23	10.00	Put	Bond Future	4939	5	5	5	0.00
03/08/2022	2030 On 04-May-23	9.03	Put	Bond Future	8645	9	9	9	0.00
03/08/2022	2030 On 04-May-23	9.58	Put	Bond Future	6429	6	6	6	0.00
03/08/2022	2030 On 04-May-23	9.78	Put	Bond Future	5696	6	6	6	0.00
03/08/2022	2030 On 04-May-23	9.67	Put	Bond Future	6094	6	6	6	0.00
03/08/2022	2030 On 04-May-23	10.53	Put	Bond Future	3456	3	3	3	0.00
03/08/2022	2030 On 04-May-23	10.52	Put	Bond Future	3480	3	3	3	0.00
03/08/2022	2030 On 04-May-23	10.42	Put	Bond Future	3733	4	4	4	0.00
03/08/2022	2030 On 04-May-23	11.34	Put	Bond Future	1938	2	2	2	150.00
03/08/2022	2030 On 04-May-23	10.65	Put	Bond Future	3178	3	3	3	0.00
03/08/2022	2030 On 04-May-23	10.54	Put	Bond Future	3432	3	3	3	0.00
03/08/2022	2030 On 04-May-23	12.50	Put	Bond Future	836	1	1	1	479.00
03/08/2022	2030 On 04-May-23	12.04	Put	Bond Future	1167	1	1	1	1,080.00
03/08/2022	2030 On 04-May-23	11.62	Put	Bond Future	1582	2	2	2	388.00
03/08/2022	2030 On 04-May-23	12.57	Put	Bond Future	795	1	1	1	350.00

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03/08/2022	2030 On 03-August-23			Bond Future	10.96	86.6849	86.6832	86.6849	0.00
03/08/2022	2030 On 03-August-23	12.59	Call	Bond Future	7650	8	8	8	0.00
03/08/2022	2030 On 03-August-23	11.36	Call	Bond Future	4149	4	4	4	0.00
03/08/2022	2030 On 03-August-23	12.89	Call	Bond Future	8574	9	9	9	0.00
03/08/2022	2030 On 03-August-23	11.34	Call	Bond Future	4098	4	4	4	0.00
03/08/2022	2030 On 03-August-23	10.40	Call	Bond Future	2059	2	2	2	1,012.00
03/08/2022	2030 On 03-August-23	10.65	Call	Bond Future	2522	3	3	3	350.00
03/08/2022	2030 On 03-August-23	11.35	Call	Bond Future	4124	4	4	4	0.00
03/08/2022	2030 On 03-August-23	11.36	Put	Bond Future	2515	3	3	3	0.00
03/08/2022	2030 On 03-August-23	10.65	Put	Bond Future	3831	4	4	4	0.00
03/08/2022	2030 On 03-August-23	11.34	Put	Bond Future	2546	3	3	3	0.00
03/08/2022	2030 On 03-August-23	12.89	Put	Bond Future	1013	1	1	1	350.00
03/08/2022	2030 On 03-August-23	10.40	Put	Bond Future	4434	4	4	4	0.00
03/08/2022	2030 On 03-August-23	12.59	Put	Bond Future	1209	1	1	1	1,012.00
03/08/2022	2030 On 03-August-23	11.35	Put	Bond Future	2531	3	3	3	0.00
03/08/2022	2032 On 04-August-22			Bond Future	10.77	88.0642	88.0449	88.0642	51,038.00
03/08/2022	2032 On 04-August-22	11.89	Call	Bond Future	5652	6	6	6	0.00
03/08/2022	2032 On 04-August-22	10.70	Call	Bond Future	67	0	0	0	0.00
03/08/2022	2032 On 04-August-22	11.00	Call	Bond Future	1188	1	1	1	0.00
03/08/2022	2032 On 04-August-22	11.60	Call	Bond Future	4233	4	4	4	0.00
03/08/2022	2032 On 04-August-22	10.21	Call	Bond Future	0	0	0	0	0.00
03/08/2022	2032 On 04-August-22	10.50	Call	Bond Future	0	0	0	0	900.00
03/08/2022	2032 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	0.00
03/08/2022	2032 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	0.00
03/08/2022	2032 On 04-August-22	9.40	Call	Bond Future	0	0	0	0	0.00
03/08/2022	2032 On 04-August-22	10.22	Call	Bond Future	0	0	0	0	0.00
03/08/2022	2032 On 04-August-22	9.80	Call	Bond Future	0	0	0	0	900.00
03/08/2022	2032 On 04-August-22	9.72	Call	Bond Future	0	0	0	0	800.00
03/08/2022	2032 On 04-August-22	8.97	Call	Bond Future	0	0	0	0	800.00
03/08/2022	2032 On 04-August-22	8.97	Put	Bond Future	10331	10	10	10	0.00
03/08/2022	2032 On 04-August-22	9.72	Put	Bond Future	5845	6	6	6	0.00
03/08/2022	2032 On 04-August-22	10.21	Put	Bond Future	3064	3	3	3	0.00

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03/08/2022	2032 On 04-August-22	10.20	Put	Bond Future	3120	3	3	3	0.00
03/08/2022	2032 On 04-August-22	9.40	Put	Bond Future	7724	8	8	8	0.00
03/08/2022	2032 On 04-August-22	10.10	Put	Bond Future	3679	4	4	4	0.00
03/08/2022	2032 On 04-August-22	10.50	Put	Bond Future	1472	1	1	1	0.00
03/08/2022	2032 On 04-August-22	9.80	Put	Bond Future	5383	5	5	5	0.00
03/08/2022	2032 On 04-August-22	10.22	Put	Bond Future	3009	3	3	3	0.00
03/08/2022	2032 On 04-August-22	11.60	Put	Bond Future	0	0	0	0	800.00
03/08/2022	2032 On 04-August-22	11.00	Put	Bond Future	2	0	0	0	7,500.00
03/08/2022	2032 On 04-August-22	10.70	Put	Bond Future	462	1	0	1	7,500.00
03/08/2022	2032 On 04-August-22	11.89	Put	Bond Future	0	0	0	0	0.00
03/08/2022	2032 On 03-November-22			Bond Future	10.95	85.2856	85.2629	85.2856	154,102.00
03/08/2022	2032 On 03-November-22	11.55	Call	Bond Future	3895	4	4	4	0.00
03/08/2022	2032 On 03-November-22	12.30	Call	Bond Future	6890	7	7	7	0.00
03/08/2022	2032 On 03-November-22	10.56	Call	Bond Future	1033	1	1	1	0.00
03/08/2022	2032 On 03-November-22	10.66	Call	Bond Future	1233	1	1	1	0.00
03/08/2022	2032 On 03-November-22	10.67	Call	Bond Future	1254	1	1	1	750.00
03/08/2022	2032 On 03-November-22	10.21	Call	Bond Future	511	1	1	1	500.00
03/08/2022	2032 On 03-November-22	9.46	Call	Bond Future	79	0	0	0	500.00
03/08/2022	2032 On 03-November-22	10.11	Call	Bond Future	406	0	0	0	0.00
03/08/2022	2032 On 03-November-22	9.31	Call	Bond Future	51	0	0	0	180.00
03/08/2022	2032 On 03-November-22	10.49	Call	Bond Future	906	1	1	1	0.00
03/08/2022	2032 On 03-November-22	10.16	Call	Bond Future	456	0	0	0	0.00
03/08/2022	2032 On 03-November-22	9.92	Call	Bond Future	257	0	0	0	750.00
03/08/2022	2032 On 03-November-22	9.36	Call	Bond Future	59	0	0	0	454.00
03/08/2022	2032 On 03-November-22	9.36	Put	Bond Future	8828	9	9	9	0.00
03/08/2022	2032 On 03-November-22	9.92	Put	Bond Future	5807	6	6	6	0.00
03/08/2022	2032 On 03-November-22	10.11	Put	Bond Future	4897	5	5	5	454.00
03/08/2022	2032 On 03-November-22	9.31	Put	Bond Future	9114	9	9	9	0.00
03/08/2022	2032 On 03-November-22	10.16	Put	Bond Future	4672	5	5	5	180.00
03/08/2022	2032 On 03-November-22	9.46	Put	Bond Future	8262	8	8	8	0.00
03/08/2022	2032 On 03-November-22	10.56	Put	Bond Future	3082	3	3	3	180.00
03/08/2022	2032 On 03-November-22	10.49	Put	Bond Future	3329	3	3	3	454.00
03/08/2022	2032 On 03-November-22	10.21	Put	Bond Future	4452	4	4	4	0.00

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03/08/2022	2032 On 03-November-22	10.67	Put	Bond Future	2720	3	3	3	0.00
03/08/2022	2032 On 03-November-22	10.66	Put	Bond Future	2752	3	3	3	0.00
03/08/2022	2032 On 03-November-22	12.30	Put	Bond Future	295	0	0	0	750.00
03/08/2022	2032 On 03-November-22	11.55	Put	Bond Future	877	1	1	1	500.00
03/08/2022	2032 On 02-February-23			Bond Future	11.11	86.8024	86.7768	86.8024	18.00
03/08/2022	2032 On 02-February-23	11.84	Call	Bond Future	4995	5	5	5	0.00
03/08/2022	2032 On 02-February-23	12.75	Call	Bond Future	8363	8	8	8	0.00
03/08/2022	2032 On 02-February-23	10.38	Call	Bond Future	1159	1	1	1	0.00
03/08/2022	2032 On 02-February-23	10.39	Call	Bond Future	1175	1	1	1	0.00
03/08/2022	2032 On 02-February-23	10.16	Call	Bond Future	858	1	1	1	0.00
03/08/2022	2032 On 02-February-23	9.31	Call	Bond Future	239	0	0	0	454.00
03/08/2022	2032 On 02-February-23	10.22	Call	Bond Future	928	1	1	1	500.00
03/08/2022	2032 On 02-February-23	9.47	Call	Bond Future	312	0	0	0	500.00
03/08/2022	2032 On 02-February-23	11.69	Call	Bond Future	4484	5	4	5	0.00
03/08/2022	2032 On 02-February-23	10.40	Call	Bond Future	1191	1	1	1	0.00
03/08/2022	2032 On 02-February-23	10.50	Call	Bond Future	1359	1	1	1	0.00
03/08/2022	2032 On 02-February-23	10.67	Call	Bond Future	1677	2	2	2	750.00
03/08/2022	2032 On 02-February-23	9.92	Call	Bond Future	618	1	1	1	750.00
03/08/2022	2032 On 02-February-23	9.92	Put	Bond Future	6879	7	7	7	0.00
03/08/2022	2032 On 02-February-23	10.67	Put	Bond Future	3912	4	4	4	0.00
03/08/2022	2032 On 02-February-23	10.50	Put	Bond Future	4485	4	4	4	454.00
03/08/2022	2032 On 02-February-23	10.40	Put	Bond Future	4847	5	5	5	0.00
03/08/2022	2032 On 02-February-23	11.69	Put	Bond Future	1617	2	2	2	0.00
03/08/2022	2032 On 02-February-23	9.47	Put	Bond Future	9107	9	9	9	0.00
03/08/2022	2032 On 02-February-23	10.22	Put	Bond Future	5550	6	6	6	0.00
03/08/2022	2032 On 02-February-23	9.31	Put	Bond Future	9959	10	10	10	0.00
03/08/2022	2032 On 02-February-23	10.16	Put	Bond Future	5804	6	6	6	454.00
03/08/2022	2032 On 02-February-23	10.39	Put	Bond Future	4885	5	5	5	0.00
03/08/2022	2032 On 02-February-23	10.38	Put	Bond Future	4922	5	5	5	0.00
03/08/2022	2032 On 02-February-23	12.75	Put	Bond Future	613	1	1	1	750.00
03/08/2022	2032 On 02-February-23	11.84	Put	Bond Future	1412	1	1	1	500.00
03/08/2022	2032 On 04-May-23			Bond Future	11.26	84.2502	84.2228	84.2502	0.00
03/08/2022	2032 On 04-May-23	10.62	Call	Bond Future	1911	2	2	2	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2022	2032 On 04-May-23	10.87	Call	Bond Future	2417	2	2	2	0.00
03/08/2022	2032 On 04-May-23	10.88	Call	Bond Future	2439	2	2	2	0.00
03/08/2022	2032 On 04-May-23	10.89	Call	Bond Future	2461	2	2	2	0.00
03/08/2022	2032 On 04-May-23	11.37	Call	Bond Future	3659	4	4	4	400.00
03/08/2022	2032 On 04-May-23	13.43	Call	Bond Future	10518	11	11	11	0.00
03/08/2022	2032 On 04-May-23	13.43	Put	Bond Future	722	1	1	1	400.00
03/08/2022	2032 On 04-May-23	10.89	Put	Bond Future	4298	4	4	4	0.00
03/08/2022	2032 On 04-May-23	10.88	Put	Bond Future	4326	4	4	4	0.00
03/08/2022	2032 On 04-May-23	10.87	Put	Bond Future	4354	4	4	4	0.00
03/08/2022	2032 On 04-May-23	10.62	Put	Bond Future	5125	5	5	5	0.00
03/08/2022	2032 On 04-May-23	11.37	Put	Bond Future	3119	3	3	3	0.00
03/08/2022	2032 On 03-August-23			Bond Future	11.38	85.9914	85.9616	85.9914	2,600.00
03/08/2022	2032 On 03-August-23	11.75	Call	Bond Future	4737	5	5	5	0.00
03/08/2022	2032 On 03-August-23	11.76	Call	Bond Future	4766	5	5	5	0.00
03/08/2022	2032 On 03-August-23	11.90	Call	Bond Future	5175	5	5	5	5,000.00
03/08/2022	2032 On 03-August-23	11.77	Call	Bond Future	4795	5	5	5	0.00
03/08/2022	2032 On 03-August-23	11.77	Put	Bond Future	2960	3	3	3	0.00
03/08/2022	2032 On 03-August-23	11.90	Put	Bond Future	2739	3	3	3	0.00
03/08/2022	2032 On 03-August-23	11.76	Put	Bond Future	2978	3	3	3	0.00
03/08/2022	2032 On 03-August-23	11.75	Put	Bond Future	2996	3	3	3	0.00
03/08/2022	2033 On 04-August-22			Bond Future	113.97	114.0152	113.9686	114.0152	3,546.00
03/08/2022	2033 On 03-November-22			Bond Future	114.44	114.4885	114.4372	114.4885	1,267.00
03/08/2022	2033 On 02-February-23			Bond Future	116.49	116.5497	116.4942	116.5497	5,967.00
03/08/2022	2033 On 04-May-23			Bond Future	117.29	117.3466	117.2885	117.3466	0.00
03/08/2022	2033 On 03-August-23			Bond Future	119.73	119.7882	119.7264	119.7882	0.00
03/08/2022	2037 On 04-August-22			Bond Future	11.18	81.0416	81.2268	81.0416	84,472.00
03/08/2022	2037 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	50.00
03/08/2022	2037 On 04-August-22	10.91	Call	Bond Future	5	0	0	0	0.00
03/08/2022	2037 On 04-August-22	11.21	Call	Bond Future	411	0	0	0	1,050.00
03/08/2022	2037 On 04-August-22	11.42	Call	Bond Future	1455	1	1	1	0.00
03/08/2022	2037 On 04-August-22	10.89	Call	Bond Future	3	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2022	2037 On 04-August-22	10.90	Call	Bond Future	4	0	0	0	0.00
03/08/2022	2037 On 04-August-22	11.95	Call	Bond Future	4491	4	4	4	0.00
03/08/2022	2037 On 04-August-22	11.95	Put	Bond Future	0	0	0	0	1,050.00
03/08/2022	2037 On 04-August-22	10.91	Put	Bond Future	1661	2	2	2	0.00
03/08/2022	2037 On 04-August-22	10.89	Put	Bond Future	1785	2	2	2	0.00
03/08/2022	2037 On 04-August-22	11.42	Put	Bond Future	9	0	0	0	50.00
03/08/2022	2037 On 04-August-22	11.21	Put	Bond Future	221	0	0	0	0.00
03/08/2022	2037 On 04-August-22	10.10	Put	Bond Future	6963	7	7	7	0.00
03/08/2022	2037 On 04-August-22	10.90	Put	Bond Future	1723	2	2	2	50.00
03/08/2022	2037 On 03-November-22			Bond Future	11.33	82.3062	82.4915	82.3062	66,443.00
03/08/2022	2037 On 03-November-22	11.30	Call	Bond Future	2122	2	2	2	0.00
03/08/2022	2037 On 03-November-22	11.32	Call	Bond Future	2185	2	2	2	0.00
03/08/2022	2037 On 03-November-22	11.31	Call	Bond Future	2153	2	2	2	0.00
03/08/2022	2037 On 03-November-22	11.31	Put	Bond Future	2290	2	2	2	0.00
03/08/2022	2037 On 03-November-22	11.30	Put	Bond Future	2319	2	2	2	0.00
03/08/2022	2037 On 03-November-22	11.32	Put	Bond Future	2262	2	2	2	0.00
03/08/2022	2037 On 02-February-23			Bond Future	11.47	79.5124	79.6987	79.5124	63,547.00
03/08/2022	2037 On 02-February-23	11.05	Call	Bond Future	2052	2	2	2	0.00
03/08/2022	2037 On 02-February-23	11.10	Call	Bond Future	2176	0	2	0	636.00
03/08/2022	2037 On 02-February-23	11.97	Call	Bond Future	4935	0	5	0	0.00
03/08/2022	2037 On 02-February-23	11.03	Call	Bond Future	2003	2	2	2	0.00
03/08/2022	2037 On 02-February-23	11.04	Call	Bond Future	2027	2	2	2	0.00
03/08/2022	2037 On 02-February-23	11.04	Put	Bond Future	4603	5	5	5	0.00
03/08/2022	2037 On 02-February-23	11.03	Put	Bond Future	4640	5	5	5	0.00
03/08/2022	2037 On 02-February-23	11.10	Put	Bond Future	4387	0	4	0	0.00
03/08/2022	2037 On 02-February-23	11.97	Put	Bond Future	2113	0	2	0	636.00
03/08/2022	2037 On 02-February-23	11.05	Put	Bond Future	4566	5	5	5	0.00
03/08/2022	2037 On 04-May-23			Bond Future	11.61	80.9849	81.1734	80.9849	0.00
03/08/2022	2037 On 04-May-23	11.32	Call	Bond Future	3061	3	3	3	0.00
03/08/2022	2037 On 04-May-23	11.78	Call	Bond Future	4424	4	4	4	400.00
03/08/2022	2037 On 04-May-23	13.73	Call	Bond Future	11761	12	12	12	0.00
03/08/2022	2037 On 04-May-23	11.03	Call	Bond Future	2348	2	2	2	400.00
03/08/2022	2037 On 04-May-23	11.30	Call	Bond Future	3007	3	3	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
03/08/2022	2037 On 04-May-23	11.31	Call	Bond Future	3034	3	3	3	0.00
03/08/2022	2037 On 04-May-23	11.31	Put	Bond Future	4773	5	5	5	0.00
03/08/2022	2037 On 04-May-23	11.30	Put	Bond Future	4806	5	5	5	0.00
03/08/2022	2037 On 04-May-23	13.73	Put	Bond Future	914	1	1	1	400.00
03/08/2022	2037 On 04-May-23	11.03	Put	Bond Future	5762	6	6	6	0.00
03/08/2022	2037 On 04-May-23	11.78	Put	Bond Future	3462	4	3	4	0.00
03/08/2022	2037 On 04-May-23	11.32	Put	Bond Future	4741	5	5	5	0.00
03/08/2022	2037 On 03-August-23			Bond Future	11.73	78.3988	78.5895	78.3988	0.00
03/08/2022	2037 On 03-August-23	12.14	Call	Bond Future	5804	6	6	6	0.00
03/08/2022	2037 On 03-August-23	12.12	Call	Bond Future	5739	6	6	6	0.00
03/08/2022	2037 On 03-August-23	12.13	Call	Bond Future	5771	6	6	6	0.00
03/08/2022	2037 On 03-August-23	12.13	Put	Bond Future	3555	4	4	4	0.00
03/08/2022	2037 On 03-August-23	12.12	Put	Bond Future	3576	4	4	4	0.00
03/08/2022	2037 On 03-August-23	12.14	Put	Bond Future	3534	4	4	4	0.00
03/08/2022	2038 On 04-August-22			Bond Future	127.26	127.9142	127.2631	127.9142	3,319.00
03/08/2022	2038 On 03-November-22			Bond Future	129.28	129.9419	129.2758	129.9419	5,196.00
03/08/2022	2038 On 02-February-23			Bond Future	129.69	130.3687	129.6872	130.3687	0.00
03/08/2022	2038 On 04-May-23			Bond Future	132.11	132.8090	132.1128	132.8090	0.00
03/08/2022	2038 On 03-August-23			Bond Future	132.88	133.5894	132.8762	133.5894	0.00
03/08/2022	2040 On 04-August-22			Bond Future	11.28	82.9714	83.0061	82.9714	63,077.00
03/08/2022	2040 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	460.00
03/08/2022	2040 On 04-August-22	10.70	Call	Bond Future	0	0	0	0	460.00
03/08/2022	2040 On 04-August-22	11.03	Call	Bond Future	8	0	0	0	0.00
03/08/2022	2040 On 04-August-22	12.24	Call	Bond Future	5918	6	6	6	0.00
03/08/2022	2040 On 04-August-22	11.04	Call	Bond Future	10	0	0	0	0.00
03/08/2022	2040 On 04-August-22	11.05	Call	Bond Future	12	0	0	0	0.00
03/08/2022	2040 On 04-August-22	11.05	Put	Bond Future	1525	2	2	2	0.00
03/08/2022	2040 On 04-August-22	12.24	Put	Bond Future	0	0	0	0	460.00
03/08/2022	2040 On 04-August-22	9.70	Put	Bond Future	11395	11	11	11	0.00
03/08/2022	2040 On 04-August-22	11.04	Put	Bond Future	1590	2	2	2	0.00
03/08/2022	2040 On 04-August-22	11.03	Put	Bond Future	1656	2	2	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
03/08/2022	2040 On 04-August-22	10.70	Put	Bond Future	3916	4	4	4	0.00
03/08/2022	2040 On 03-November-22			Bond Future	11.43	84.2662	84.2985	84.2662	61,821.00
03/08/2022	2040 On 03-November-22	11.41	Call	Bond Future	2370	2	2	2	0.00
03/08/2022	2040 On 03-November-22	11.50	Call	Bond Future	2681	3	3	3	1,500.00
03/08/2022	2040 On 03-November-22	11.30	Call	Bond Future	2016	2	2	2	1,160.00
03/08/2022	2040 On 03-November-22	10.80	Call	Bond Future	813	1	1	1	1,500.00
03/08/2022	2040 On 03-November-22	11.39	Call	Bond Future	2304	2	2	2	0.00
03/08/2022	2040 On 03-November-22	11.40	Call	Bond Future	2337	2	2	2	0.00
03/08/2022	2040 On 03-November-22	10.70	Call	Bond Future	653	1	1	1	1,078.00
03/08/2022	2040 On 03-November-22	11.20	Call	Bond Future	1721	2	2	2	1,078.00
03/08/2022	2040 On 03-November-22	12.52	Call	Bond Future	7104	7	7	7	0.00
03/08/2022	2040 On 03-November-22	12.00	Call	Bond Future	4691	5	5	5	1,160.00
03/08/2022	2040 On 03-November-22	12.00	Put	Bond Future	1163	1	1	1	0.00
03/08/2022	2040 On 03-November-22	11.41	Put	Bond Future	2487	3	2	3	0.00
03/08/2022	2040 On 03-November-22	11.20	Put	Bond Future	3200	3	3	3	0.00
03/08/2022	2040 On 03-November-22	10.80	Put	Bond Future	4986	5	5	5	0.00
03/08/2022	2040 On 03-November-22	11.30	Put	Bond Future	2842	3	3	3	0.00
03/08/2022	2040 On 03-November-22	11.39	Put	Bond Future	2549	3	3	3	0.00
03/08/2022	2040 On 03-November-22	11.40	Put	Bond Future	2518	3	3	3	0.00
03/08/2022	2040 On 03-November-22	10.70	Put	Bond Future	5520	6	6	6	0.00
03/08/2022	2040 On 03-November-22	11.50	Put	Bond Future	2225	2	2	2	0.00
03/08/2022	2040 On 03-November-22	12.52	Put	Bond Future	572	1	1	1	1,078.00
03/08/2022	2040 On 02-February-23			Bond Future	11.56	81.2569	81.2875	81.2569	63,105.00
03/08/2022	2040 On 02-February-23	12.07	Call	Bond Future	5295	0	5	0	0.00
03/08/2022	2040 On 02-February-23	11.11	Call	Bond Future	2103	2	2	2	0.00
03/08/2022	2040 On 02-February-23	11.10	Call	Bond Future	2078	2	2	2	0.00
03/08/2022	2040 On 02-February-23	10.21	Call	Bond Future	605	1	1	1	388.00
03/08/2022	2040 On 02-February-23	10.18	Call	Bond Future	577	1	1	1	0.00
03/08/2022	2040 On 02-February-23	11.12	Call	Bond Future	2128	2	2	2	0.00
03/08/2022	2040 On 02-February-23	11.19	Call	Bond Future	2310	0	2	0	621.00
03/08/2022	2040 On 02-February-23	10.93	Call	Bond Future	1678	2	2	2	0.00
03/08/2022	2040 On 02-February-23	10.96	Call	Bond Future	1745	2	2	2	388.00
03/08/2022	2040 On 02-February-23	12.24	Call	Bond Future	5982	6	6	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
03/08/2022	2040 On 02-February-23	12.27	Call	Bond Future	6105	6	6	6	0.00
03/08/2022	2040 On 02-February-23	12.27	Put	Bond Future	1864	2	2	2	388.00
03/08/2022	2040 On 02-February-23	12.24	Put	Bond Future	1914	2	2	2	0.00
03/08/2022	2040 On 02-February-23	12.07	Put	Bond Future	2219	0	2	0	621.00
03/08/2022	2040 On 02-February-23	10.96	Put	Bond Future	5665	6	6	6	0.00
03/08/2022	2040 On 02-February-23	11.19	Put	Bond Future	4702	0	5	0	0.00
03/08/2022	2040 On 02-February-23	11.12	Put	Bond Future	4981	5	5	5	0.00
03/08/2022	2040 On 02-February-23	10.18	Put	Bond Future	10015	10	10	10	0.00
03/08/2022	2040 On 02-February-23	10.21	Put	Bond Future	9821	10	10	10	0.00
03/08/2022	2040 On 02-February-23	11.10	Put	Bond Future	5063	5	5	5	0.00
03/08/2022	2040 On 02-February-23	11.11	Put	Bond Future	5022	5	5	5	0.00
03/08/2022	2040 On 02-February-23	10.93	Put	Bond Future	5801	6	6	6	0.00
03/08/2022	2040 On 04-May-23			Bond Future	11.70	82.7617	82.7917	82.7617	0.00
03/08/2022	2040 On 04-May-23	11.48	Call	Bond Future	3557	4	4	4	486.00
03/08/2022	2040 On 04-May-23	13.45	Call	Bond Future	11034	11	11	11	0.00
03/08/2022	2040 On 04-May-23	11.41	Call	Bond Future	3351	3	3	3	0.00
03/08/2022	2040 On 04-May-23	11.42	Call	Bond Future	3380	3	3	3	0.00
03/08/2022	2040 On 04-May-23	10.73	Call	Bond Future	1718	2	2	2	486.00
03/08/2022	2040 On 04-May-23	10.92	Call	Bond Future	2106	2	2	2	388.00
03/08/2022	2040 On 04-May-23	10.17	Call	Bond Future	931	1	1	1	388.00
03/08/2022	2040 On 04-May-23	12.78	Call	Bond Future	8280	8	8	8	0.00
03/08/2022	2040 On 04-May-23	11.43	Call	Bond Future	3409	3	3	3	0.00
03/08/2022	2040 On 04-May-23	12.78	Put	Bond Future	2036	2	2	2	388.00
03/08/2022	2040 On 04-May-23	13.45	Put	Bond Future	1306	1	1	1	486.00
03/08/2022	2040 On 04-May-23	11.43	Put	Bond Future	5074	5	5	5	0.00
03/08/2022	2040 On 04-May-23	10.73	Put	Bond Future	8017	8	8	8	0.00
03/08/2022	2040 On 04-May-23	10.17	Put	Bond Future	11232	11	11	11	0.00
03/08/2022	2040 On 04-May-23	11.42	Put	Bond Future	5108	5	5	5	0.00
03/08/2022	2040 On 04-May-23	10.92	Put	Bond Future	7107	7	7	7	0.00
03/08/2022	2040 On 04-May-23	11.41	Put	Bond Future	5143	5	5	5	0.00
03/08/2022	2040 On 04-May-23	11.48	Put	Bond Future	4906	5	5	5	0.00
03/08/2022	2040 On 03-August-23			Bond Future	11.81	79.9621	79.9910	79.9621	0.00
03/08/2022	2040 On 03-August-23	12.21	Call	Bond Future	6156	6	6	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
03/08/2022	2040 On 03-August-23	12.22	Call	Bond Future	6191	6	6	6	0.00
03/08/2022	2040 On 03-August-23	12.23	Call	Bond Future	6226	6	6	6	0.00
03/08/2022	2040 On 03-August-23	12.23	Put	Bond Future	3750	4	4	4	0.00
03/08/2022	2040 On 03-August-23	12.22	Put	Bond Future	3772	4	4	4	0.00
03/08/2022	2040 On 03-August-23	12.21	Put	Bond Future	3795	4	4	4	0.00
03/08/2022	2044 On 04-August-22			Bond Future	11.24	79.9724	80.2065	79.9724	12,332.00
03/08/2022	2044 On 04-August-22	11.10	Call	Bond Future	59	0	0	0	0.00
03/08/2022	2044 On 04-August-22	11.08	Call	Bond Future	43	0	0	0	0.00
03/08/2022	2044 On 04-August-22	11.09	Call	Bond Future	50	0	0	0	0.00
03/08/2022	2044 On 04-August-22	11.09	Put	Bond Future	1054	1	1	1	0.00
03/08/2022	2044 On 04-August-22	11.08	Put	Bond Future	1115	1	1	1	0.00
03/08/2022	2044 On 04-August-22	11.10	Put	Bond Future	994	1	1	1	0.00
03/08/2022	2044 On 03-November-22			Bond Future	11.38	81.2204	81.4554	81.2204	66,844.00
03/08/2022	2044 On 03-November-22	11.40	Call	Bond Future	2547	2	3	2	0.00
03/08/2022	2044 On 03-November-22	11.39	Call	Bond Future	2511	2	3	2	0.00
03/08/2022	2044 On 03-November-22	11.41	Call	Bond Future	2582	2	3	2	0.00
03/08/2022	2044 On 03-November-22	10.60	Call	Bond Future	579	1	1	1	1,600.00
03/08/2022	2044 On 03-November-22	11.30	Call	Bond Future	2206	2	2	2	1,600.00
03/08/2022	2044 On 03-November-22	11.30	Put	Bond Future	2720	3	3	3	0.00
03/08/2022	2044 On 03-November-22	10.60	Put	Bond Future	5969	6	6	6	0.00
03/08/2022	2044 On 03-November-22	11.41	Put	Bond Future	2372	2	2	2	0.00
03/08/2022	2044 On 03-November-22	11.40	Put	Bond Future	2402	3	2	3	0.00
03/08/2022	2044 On 03-November-22	11.39	Put	Bond Future	2433	3	2	3	0.00
03/08/2022	2044 On 02-February-23			Bond Future	11.50	78.2822	78.5190	78.2822	29,756.00
03/08/2022	2044 On 02-February-23	11.16	Call	Bond Future	2427	2	2	2	0.00
03/08/2022	2044 On 02-February-23	11.15	Call	Bond Future	2399	2	2	2	0.00
03/08/2022	2044 On 02-February-23	11.14	Call	Bond Future	2372	2	2	2	0.00
03/08/2022	2044 On 02-February-23	11.14	Put	Bond Future	4770	5	5	5	0.00
03/08/2022	2044 On 02-February-23	11.15	Put	Bond Future	4730	5	5	5	0.00
03/08/2022	2044 On 02-February-23	11.16	Put	Bond Future	4690	5	5	5	0.00
03/08/2022	2044 On 04-May-23			Bond Future	11.63	79.7320	79.9720	79.7320	0.00
03/08/2022	2044 On 04-May-23	11.43	Call	Bond Future	3678	4	4	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
03/08/2022	2044 On 04-May-23	11.41	Call	Bond Future	3616	4	4	4	0.00
03/08/2022	2044 On 04-May-23	11.42	Call	Bond Future	3647	4	4	4	0.00
03/08/2022	2044 On 04-May-23	11.42	Put	Bond Future	4973	5	5	5	0.00
03/08/2022	2044 On 04-May-23	11.41	Put	Bond Future	5007	5	5	5	0.00
03/08/2022	2044 On 04-May-23	11.43	Put	Bond Future	4938	5	5	5	0.00
03/08/2022	2044 On 03-August-23			Bond Future	11.73	76.9951	77.2384	76.9951	0.00
03/08/2022	2044 On 03-August-23	12.17	Call	Bond Future	6419	6	6	6	0.00
03/08/2022	2044 On 03-August-23	12.16	Call	Bond Future	6383	6	6	6	0.00
03/08/2022	2044 On 03-August-23	12.15	Call	Bond Future	6347	6	6	6	0.00
03/08/2022	2044 On 03-August-23	12.15	Put	Bond Future	3809	4	4	4	0.00
03/08/2022	2044 On 03-August-23	12.16	Put	Bond Future	3787	4	4	4	0.00
03/08/2022	2044 On 03-August-23	12.17	Put	Bond Future	3764	4	4	4	0.00
03/08/2022	2046 On 04-August-22			Bond Future	117.27	116.8301	117.2743	116.8301	4,858.00
03/08/2022	2046 On 03-November-22			Bond Future	117.15	116.7051	117.1523	116.7051	15,833.00
03/08/2022	2046 On 02-February-23			Bond Future	119.26	118.8068	119.2589	118.8068	0.00
03/08/2022	2046 On 04-May-23			Bond Future	119.45	118.9906	119.4494	118.9906	0.00
03/08/2022	2046 On 03-August-23			Bond Future	121.93	121.4681	121.9340	121.4681	0.00
03/08/2022	2050 On 04-August-22			Bond Future	118.63	118.1564	118.6311	118.1564	1,973.00
03/08/2022	2050 On 03-November-22			Bond Future	120.51	120.0294	120.5076	120.0294	9,740.00
03/08/2022	2050 On 02-February-23			Bond Future	120.55	120.0664	120.5497	120.0664	0.00
03/08/2022	2050 On 04-May-23			Bond Future	122.80	122.3137	122.8045	122.3137	0.00
03/08/2022	2050 On 03-August-23			Bond Future	123.16	122.6567	123.1550	122.6567	0.00
03/08/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2022	AL37 On 04-August-22			Index Future	813.34	814.9370	813.3380	814.9370	0.00
03/08/2022	AL37 On 03-November-22			Index Future	826.13	827.7670	826.1330	827.7670	0.00
03/08/2022	AL37 On 02-February-23			Index Future	840.78	842.4520	840.7810	842.4520	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
03/08/2022	AL37 On 04-May-23			Index Future	856.30	858.0070	856.3020	858.0070	0.00
03/08/2022	AL37 On 03-August-23			Index Future	873.90	875.6410	873.8950	875.6410	0.00
03/08/2022	AL7T On 04-August-22			Index Future	939.46	928.3210	939.4630	928.3210	0.00
03/08/2022	AL7T On 03-November-22			Index Future	954.24	942.9360	954.2420	942.9360	0.00
03/08/2022	AL7T On 02-February-23			Index Future	971.16	959.6640	971.1620	959.6640	0.00
03/08/2022	AL7T On 04-May-23			Index Future	989.09	977.3830	989.0890	977.3830	0.00
03/08/2022	AL7T On 03-August-23			Index Future	1009.41	997.4710	1009.4100	997.4710	0.00
03/08/2022	ALBI On 04-August-22			Index Future	828.43	828.0660	828.4310	828.0660	0.00
03/08/2022	ALBI On 03-November-22			Index Future	841.46	841.1010	841.4630	841.1010	138.00
03/08/2022	ALBI On 02-February-23			Index Future	856.38	856.0230	856.3840	856.0230	0.00
03/08/2022	ALBI On 04-May-23			Index Future	872.19	871.8290	872.1920	871.8290	0.00
03/08/2022	ALBI On 03-August-23			Index Future	890.11	889.7470	890.1120	889.7470	0.00
03/08/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2022	C048 On 28-February-48			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
03/08/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/08/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2022	ES33 On 04-August-22			Bond Future	11.96	75.8503	75.9831	75.8503	0.00
03/08/2022	ES33 On 03-November-22			Bond Future	12.16	73.2671	73.3994	73.2671	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
03/08/2022	ES33 On 02-February-23			Bond Future	12.35	74.5874	74.7198	74.5874	350.00
03/08/2022	ES33 On 04-May-23			Bond Future	12.54	72.1928	72.3267	72.1928	0.00
03/08/2022	ES33 On 03-August-23			Bond Future	12.69	73.7004	73.8354	73.7004	0.00
03/08/2022	ES42 On 04-August-22			Bond Future	12.31	74.3532	74.4182	74.3532	0.00
03/08/2022	ES42 On 03-November-22			Bond Future	12.50	71.2713	71.3348	71.2713	0.00
03/08/2022	ES42 On 02-February-23			Bond Future	12.67	72.5574	72.6199	72.5574	4,769.00
03/08/2022	ES42 On 04-May-23			Bond Future	12.84	69.6546	69.7172	69.6546	0.00
03/08/2022	ES42 On 03-August-23			Bond Future	12.98	71.1127	71.1751	71.1127	0.00
03/08/2022	GOVI On 04-August-22			GOVI	816.86	816.4560	816.8550	816.4560	7.00
03/08/2022	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
03/08/2022	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
03/08/2022	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
03/08/2022	GOVI On 04-August-22	819.28	Put	GOVI	24250	3	2	3	0.00
03/08/2022	GOVI On 04-August-22	819.27	Put	GOVI	24150	3	2	3	0.00
03/08/2022	GOVI On 04-August-22	819.26	Put	GOVI	24050	3	2	3	0.00
03/08/2022	GOVI On 03-November-22			GOVI	829.70	829.3090	829.7040	829.3090	869.00
03/08/2022	GOVI On 03-November-22	820.43	Call	GOVI	92740	9	9	9	0.00
03/08/2022	GOVI On 03-November-22	820.41	Call	GOVI	92940	9	9	9	0.00
03/08/2022	GOVI On 03-November-22	820.42	Call	GOVI	92840	9	9	9	0.00
03/08/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
03/08/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
03/08/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
03/08/2022	GOVI On 02-February-23			GOVI	844.42	844.0210	844.4160	844.0210	0.00
03/08/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
03/08/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
03/08/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
03/08/2022	GOVI On 02-February-23	850.83	Put	GOVI	64140	7	6	7	0.00
03/08/2022	GOVI On 02-February-23	850.82	Put	GOVI	64040	7	6	7	0.00
03/08/2022	GOVI On 02-February-23	850.84	Put	GOVI	64240	7	6	7	0.00
03/08/2022	GOVI On 04-May-23			GOVI	860.00	859.6060	860.0040	859.6060	0.00
03/08/2022	GOVI On 04-May-23	852.88	Call	GOVI	71240	7	7	7	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
03/08/2022	GOVI On 04-May-23	852.87	Call	GOVI	71340	7	7	7	0.00
03/08/2022	GOVI On 04-May-23	852.86	Call	GOVI	71440	7	7	7	0.00
03/08/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
03/08/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
03/08/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
03/08/2022	GOVI On 03-August-23			GOVI	877.67	877.2730	877.6730	877.2730	0.00
03/08/2022	GOVI On 03-August-23	837.23	Call	GOVI	404430	40	40	40	0.00
03/08/2022	GOVI On 03-August-23	837.21	Call	GOVI	404630	40	40	40	0.00
03/08/2022	GOVI On 03-August-23	837.22	Call	GOVI	404530	40	40	40	0.00
03/08/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
03/08/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
03/08/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
03/08/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/08/2022	IGOV On 04-August-22			Index Future	318.74	319.0240	318.7420	319.0240	14.00
03/08/2022	IGOV On 03-November-22			Index Future	323.84	324.1260	323.8350	324.1260	703.00
03/08/2022	IGOV On 02-February-23			Index Future	329.66	329.9540	329.6550	329.9540	0.00
03/08/2022	IGOV On 04-May-23			Index Future	335.82	336.1230	335.8170	336.1230	0.00
03/08/2022	IGOV On 03-August-23			Index Future	342.79	343.1060	342.7910	343.1060	0.00
03/08/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
03/08/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
03/08/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
03/08/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
03/08/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
03/08/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
03/08/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
03/08/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
03/08/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
03/08/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
03/08/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
03/08/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	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
03/08/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
03/08/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
03/08/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
03/08/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
03/08/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/08/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
03/08/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.76	94.2400	94.2450	94.2400	0.00
03/08/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.85	94.1350	94.1550	94.1350	0.00
03/08/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.46	93.5450	93.5400	93.5450	0.00
03/08/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.56	93.4450	93.4400	93.4450	0.00
03/08/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.07	92.9450	92.9350	92.9450	68.00
03/08/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.15	92.8600	92.8500	92.8600	0.00
03/08/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.47	92.5500	92.5300	92.5500	0.00
03/08/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.79	92.2650	92.2100	92.2650	0.00
03/08/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.03	92.0200	91.9750	92.0200	75.00
03/08/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.93	92.1300	92.0700	92.1300	272.00
03/08/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.06	91.9900	91.9400	91.9900	0.00
03/08/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.02	92.0250	91.9800	92.0250	0.00
03/08/2022	R023 On 04-August-22			Bond Future	7.06	103.8168	103.7957	103.8168	16,631.00
03/08/2022	R023 On 04-August-22	6.03	Call	Bond Future	0	0	0	0	0.00
03/08/2022	R023 On 04-August-22	6.04	Call	Bond Future	0	0	0	0	0.00
03/08/2022	R023 On 04-August-22	6.05	Call	Bond Future	0	0	0	0	0.00
03/08/2022	R023 On 04-August-22	6.05	Put	Bond Future	549	1	1	1	0.00
03/08/2022	R023 On 04-August-22	6.04	Put	Bond Future	554	1	1	1	0.00
03/08/2022	R023 On 04-August-22	6.03	Put	Bond Future	560	1	1	1	0.00
03/08/2022	R023 On 03-November-22			Bond Future	7.66	101.5157	101.4906	101.5157	18,487.00
03/08/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
03/08/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
03/08/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
03/08/2022	R023 On 03-November-22	6.26	Put	Bond Future	427	0	0	0	0.00
03/08/2022	R023 On 03-November-22	6.25	Put	Bond Future	430	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2022	R023 On 03-November-22	6.27	Put	Bond Future	424	0	0	0	0.00
03/08/2022	R035 On 04-August-22			Bond Future	11.01	89.3958	89.5518	89.3958	83,641.00
03/08/2022	R035 On 04-August-22	10.53	Call	Bond Future	0	0	0	0	394.00
03/08/2022	R035 On 04-August-22	10.74	Call	Bond Future	4	0	0	0	0.00
03/08/2022	R035 On 04-August-22	11.13	Call	Bond Future	767	1	1	1	0.00
03/08/2022	R035 On 04-August-22	12.18	Call	Bond Future	6621	6	7	6	0.00
03/08/2022	R035 On 04-August-22	9.53	Call	Bond Future	0	0	0	0	394.00
03/08/2022	R035 On 04-August-22	9.84	Call	Bond Future	0	0	0	0	100.00
03/08/2022	R035 On 04-August-22	10.64	Call	Bond Future	0	0	0	0	0.00
03/08/2022	R035 On 04-August-22	10.72	Call	Bond Future	2	0	0	0	0.00
03/08/2022	R035 On 04-August-22	10.73	Call	Bond Future	3	0	0	0	0.00
03/08/2022	R035 On 04-August-22	10.73	Put	Bond Future	1736	2	2	2	0.00
03/08/2022	R035 On 04-August-22	10.72	Put	Bond Future	1797	2	2	2	0.00
03/08/2022	R035 On 04-August-22	10.64	Put	Bond Future	2292	2	2	2	100.00
03/08/2022	R035 On 04-August-22	9.84	Put	Bond Future	7497	8	7	8	0.00
03/08/2022	R035 On 04-August-22	10.53	Put	Bond Future	2983	3	3	3	0.00
03/08/2022	R035 On 04-August-22	11.13	Put	Bond Future	73	0	0	0	100.00
03/08/2022	R035 On 04-August-22	9.53	Put	Bond Future	9631	10	10	10	0.00
03/08/2022	R035 On 04-August-22	12.18	Put	Bond Future	0	0	0	0	394.00
03/08/2022	R035 On 04-August-22	10.74	Put	Bond Future	1675	2	2	2	0.00
03/08/2022	R035 On 03-November-22			Bond Future	11.18	86.3004	86.4558	86.3004	60,084.00
03/08/2022	R035 On 03-November-22	11.14	Call	Bond Future	2090	2	2	2	0.00
03/08/2022	R035 On 03-November-22	11.13	Call	Bond Future	2059	2	2	2	0.00
03/08/2022	R035 On 03-November-22	9.82	Call	Bond Future	117	0	0	0	582.00
03/08/2022	R035 On 03-November-22	10.30	Call	Bond Future	407	0	0	0	976.00
03/08/2022	R035 On 03-November-22	11.15	Call	Bond Future	2120	2	2	2	0.00
03/08/2022	R035 On 03-November-22	12.68	Call	Bond Future	8473	8	8	8	0.00
03/08/2022	R035 On 03-November-22	11.05	Call	Bond Future	1825	2	2	2	976.00
03/08/2022	R035 On 03-November-22	10.57	Call	Bond Future	761	1	1	1	0.00
03/08/2022	R035 On 03-November-22	10.99	Call	Bond Future	1660	2	2	2	0.00
03/08/2022	R035 On 03-November-22	10.99	Put	Bond Future	2780	3	3	3	582.00
03/08/2022	R035 On 03-November-22	10.57	Put	Bond Future	4447	5	4	5	582.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2022	R035 On 03-November-22	12.68	Put	Bond Future	275	0	0	0	976.00
03/08/2022	R035 On 03-November-22	11.15	Put	Bond Future	2290	2	2	2	0.00
03/08/2022	R035 On 03-November-22	10.30	Put	Bond Future	5800	6	6	6	0.00
03/08/2022	R035 On 03-November-22	9.82	Put	Bond Future	8661	9	9	9	0.00
03/08/2022	R035 On 03-November-22	11.13	Put	Bond Future	2347	2	2	2	0.00
03/08/2022	R035 On 03-November-22	11.14	Put	Bond Future	2319	2	2	2	0.00
03/08/2022	R035 On 03-November-22	11.05	Put	Bond Future	2587	3	3	3	0.00
03/08/2022	R035 On 02-February-23			Bond Future	11.33	87.8342	87.9897	87.8342	72,176.00
03/08/2022	R035 On 02-February-23	11.98	Call	Bond Future	5387	5	5	5	0.00
03/08/2022	R035 On 02-February-23	13.22	Call	Bond Future	10508	10	11	10	0.00
03/08/2022	R035 On 02-February-23	11.05	Call	Bond Future	2322	2	2	2	976.00
03/08/2022	R035 On 02-February-23	11.06	Call	Bond Future	2348	2	2	2	0.00
03/08/2022	R035 On 02-February-23	10.86	Call	Bond Future	1859	2	2	2	0.00
03/08/2022	R035 On 02-February-23	10.30	Call	Bond Future	876	1	1	1	976.00
03/08/2022	R035 On 02-February-23	10.64	Call	Bond Future	1400	1	1	1	388.00
03/08/2022	R035 On 02-February-23	10.87	Call	Bond Future	1882	2	2	2	0.00
03/08/2022	R035 On 02-February-23	11.94	Call	Bond Future	5235	5	5	5	0.00
03/08/2022	R035 On 02-February-23	10.88	Call	Bond Future	1905	2	2	2	0.00
03/08/2022	R035 On 02-February-23	10.66	Call	Bond Future	1439	1	1	1	0.00
03/08/2022	R035 On 02-February-23	10.60	Call	Bond Future	1325	1	1	1	0.00
03/08/2022	R035 On 02-February-23	9.85	Call	Bond Future	441	0	0	0	0.00
03/08/2022	R035 On 02-February-23	9.89	Call	Bond Future	471	0	0	0	388.00
03/08/2022	R035 On 02-February-23	9.81	Call	Bond Future	413	0	0	0	582.00
03/08/2022	R035 On 02-February-23	9.81	Put	Bond Future	9807	10	10	10	0.00
03/08/2022	R035 On 02-February-23	9.89	Put	Bond Future	9334	9	9	9	0.00
03/08/2022	R035 On 02-February-23	10.60	Put	Bond Future	5657	6	6	6	0.00
03/08/2022	R035 On 02-February-23	10.64	Put	Bond Future	5486	6	5	6	0.00
03/08/2022	R035 On 02-February-23	10.66	Put	Bond Future	5401	6	5	6	582.00
03/08/2022	R035 On 02-February-23	10.30	Put	Bond Future	7083	7	7	7	0.00
03/08/2022	R035 On 02-February-23	10.88	Put	Bond Future	4534	5	5	5	0.00
03/08/2022	R035 On 02-February-23	13.22	Put	Bond Future	580	1	1	1	976.00
03/08/2022	R035 On 02-February-23	10.87	Put	Bond Future	4571	5	5	5	0.00
03/08/2022	R035 On 02-February-23	9.85	Put	Bond Future	9569	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2022	R035 On 02-February-23	10.86	Put	Bond Future	4609	5	5	5	0.00
03/08/2022	R035 On 02-February-23	11.06	Put	Bond Future	3908	4	4	4	582.00
03/08/2022	R035 On 02-February-23	11.05	Put	Bond Future	3940	4	4	4	0.00
03/08/2022	R035 On 02-February-23	11.98	Put	Bond Future	1762	2	2	2	388.00
03/08/2022	R035 On 02-February-23	11.94	Put	Bond Future	1825	2	2	2	0.00
03/08/2022	R035 On 04-May-23			Bond Future	11.47	84.9597	85.1169	84.9597	0.00
03/08/2022	R035 On 04-May-23	11.22	Call	Bond Future	3130	3	3	3	0.00
03/08/2022	R035 On 04-May-23	9.85	Call	Bond Future	750	1	1	1	388.00
03/08/2022	R035 On 04-May-23	10.42	Call	Bond Future	1418	1	1	1	491.00
03/08/2022	R035 On 04-May-23	12.46	Call	Bond Future	7264	7	7	7	0.00
03/08/2022	R035 On 04-May-23	11.17	Call	Bond Future	2997	3	3	3	491.00
03/08/2022	R035 On 04-May-23	11.20	Call	Bond Future	3076	3	3	3	0.00
03/08/2022	R035 On 04-May-23	11.21	Call	Bond Future	3103	3	3	3	0.00
03/08/2022	R035 On 04-May-23	10.60	Call	Bond Future	1719	2	2	2	388.00
03/08/2022	R035 On 04-May-23	13.18	Call	Bond Future	10067	10	10	10	0.00
03/08/2022	R035 On 04-May-23	13.18	Put	Bond Future	1177	1	1	1	491.00
03/08/2022	R035 On 04-May-23	10.60	Put	Bond Future	6795	7	7	7	0.00
03/08/2022	R035 On 04-May-23	12.46	Put	Bond Future	1935	2	2	2	388.00
03/08/2022	R035 On 04-May-23	11.22	Put	Bond Future	4530	5	5	5	0.00
03/08/2022	R035 On 04-May-23	10.42	Put	Bond Future	7603	8	8	8	0.00
03/08/2022	R035 On 04-May-23	9.85	Put	Bond Future	10578	11	11	11	0.00
03/08/2022	R035 On 04-May-23	11.17	Put	Bond Future	4685	5	5	5	0.00
03/08/2022	R035 On 04-May-23	11.20	Put	Bond Future	4592	5	5	5	0.00
03/08/2022	R035 On 04-May-23	11.21	Put	Bond Future	4561	5	5	5	0.00
03/08/2022	R035 On 03-August-23			Bond Future	11.58	86.7143	86.8728	86.7143	0.00
03/08/2022	R035 On 03-August-23	11.98	Call	Bond Future	5593	6	6	6	0.00
03/08/2022	R035 On 03-August-23	11.99	Call	Bond Future	5625	6	6	6	0.00
03/08/2022	R035 On 03-August-23	12.00	Call	Bond Future	5658	6	6	6	0.00
03/08/2022	R035 On 03-August-23	12.00	Put	Bond Future	3380	3	3	3	0.00
03/08/2022	R035 On 03-August-23	11.99	Put	Bond Future	3400	3	3	3	0.00
03/08/2022	R035 On 03-August-23	11.98	Put	Bond Future	3421	3	3	3	0.00
03/08/2022	R186 On 04-August-22			Bond Future	9.00	106.9045	106.7100	106.9045	40,222.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2022	R186 On 04-August-22	6.96	Call	Bond Future	0	0	0	0	3,541.00
03/08/2022	R186 On 04-August-22	8.14	Call	Bond Future	0	0	0	0	0.00
03/08/2022	R186 On 04-August-22	8.13	Call	Bond Future	0	0	0	0	0.00
03/08/2022	R186 On 04-August-22	9.78	Call	Bond Future	2792	3	3	3	0.00
03/08/2022	R186 On 04-August-22	7.96	Call	Bond Future	0	0	0	0	3,541.00
03/08/2022	R186 On 04-August-22	8.15	Call	Bond Future	0	0	0	0	0.00
03/08/2022	R186 On 04-August-22	8.15	Put	Bond Future	3190	3	3	3	0.00
03/08/2022	R186 On 04-August-22	9.78	Put	Bond Future	0	0	0	0	3,541.00
03/08/2022	R186 On 04-August-22	8.13	Put	Bond Future	3266	3	3	3	0.00
03/08/2022	R186 On 04-August-22	8.14	Put	Bond Future	3228	3	3	3	0.00
03/08/2022	R186 On 04-August-22	6.96	Put	Bond Future	7834	8	8	8	0.00
03/08/2022	R186 On 04-August-22	7.96	Put	Bond Future	3915	4	4	4	0.00
03/08/2022	R186 On 03-November-22			Bond Future	9.20	108.5728	108.3714	108.5728	66,190.00
03/08/2022	R186 On 03-November-22	8.55	Call	Bond Future	401	0	0	0	0.00
03/08/2022	R186 On 03-November-22	8.91	Call	Bond Future	785	1	1	1	0.00
03/08/2022	R186 On 03-November-22	8.23	Call	Bond Future	207	0	0	0	4,310.00
03/08/2022	R186 On 03-November-22	8.53	Call	Bond Future	385	0	0	0	0.00
03/08/2022	R186 On 03-November-22	8.54	Call	Bond Future	393	0	0	0	0.00
03/08/2022	R186 On 03-November-22	8.54	Put	Bond Future	2704	3	3	3	0.00
03/08/2022	R186 On 03-November-22	8.53	Put	Bond Future	2731	3	3	3	0.00
03/08/2022	R186 On 03-November-22	8.91	Put	Bond Future	1791	2	2	2	4,310.00
03/08/2022	R186 On 03-November-22	8.23	Put	Bond Future	3627	3	4	3	0.00
03/08/2022	R186 On 03-November-22	8.55	Put	Bond Future	2676	3	3	3	0.00
03/08/2022	R186 On 02-February-23			Bond Future	9.36	105.2043	104.9963	105.2043	0.00
03/08/2022	R186 On 02-February-23	8.34	Call	Bond Future	460	1	0	1	0.00
03/08/2022	R186 On 02-February-23	8.33	Call	Bond Future	453	1	0	1	0.00
03/08/2022	R186 On 02-February-23	8.32	Call	Bond Future	447	0	0	0	0.00
03/08/2022	R186 On 02-February-23	8.32	Put	Bond Future	3900	4	4	4	0.00
03/08/2022	R186 On 02-February-23	8.33	Put	Bond Future	3873	4	4	4	0.00
03/08/2022	R186 On 02-February-23	8.34	Put	Bond Future	3846	4	4	4	0.00
03/08/2022	R186 On 04-May-23			Bond Future	9.52	107.1511	106.9379	107.1511	0.00
03/08/2022	R186 On 04-May-23	8.83	Call	Bond Future	1005	1	1	1	0.00
03/08/2022	R186 On 04-May-23	8.82	Call	Bond Future	994	1	1	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
03/08/2022	R186 On 04-May-23	8.84	Call	Bond Future	1016	1	1	1	0.00
03/08/2022	R186 On 04-May-23	8.83	Put	Bond Future	3134	3	3	3	0.00
03/08/2022	R186 On 04-May-23	8.82	Put	Bond Future	3155	3	3	3	0.00
03/08/2022	R186 On 04-May-23	8.84	Put	Bond Future	3114	3	3	3	0.00
03/08/2022	R186 On 03-August-23			Bond Future	9.62	104.0584	103.8384	104.0584	0.00
03/08/2022	R186 On 03-August-23	9.75	Call	Bond Future	2392	3	2	3	0.00
03/08/2022	R186 On 03-August-23	9.73	Call	Bond Future	2358	2	2	2	0.00
03/08/2022	R186 On 03-August-23	9.74	Call	Bond Future	2375	2	2	2	0.00
03/08/2022	R186 On 03-August-23	9.74	Put	Bond Future	2029	2	2	2	0.00
03/08/2022	R186 On 03-August-23	9.73	Put	Bond Future	2040	2	2	2	0.00
03/08/2022	R186 On 03-August-23	9.75	Put	Bond Future	2017	2	2	2	0.00
03/08/2022	R197 On 04-August-22			Bond Future	331.48	331.4007	331.4816	331.4007	110.00
03/08/2022	R197 On 03-November-22			Bond Future	336.72	336.6539	336.7245	336.6539	831.00
03/08/2022	R197 On 02-February-23			Bond Future	333.95	333.8903	333.9529	333.8903	0.00
03/08/2022	R197 On 04-May-23			Bond Future	340.20	340.1408	340.2000	340.1408	0.00
03/08/2022	R197 On 03-August-23			Bond Future	338.13	338.0766	338.1301	338.0766	0.00
03/08/2022	R202 On 04-August-22			Bond Future	245.10	245.8686	245.0981	245.8686	5,614.00
03/08/2022	R202 On 03-November-22			Bond Future	248.97	249.7660	248.9748	249.7660	6,140.00
03/08/2022	R202 On 02-February-23			Bond Future	248.76	249.5751	248.7629	249.5751	460.00
03/08/2022	R202 On 04-May-23			Bond Future	253.42	254.2462	253.4152	254.2462	0.00
03/08/2022	R202 On 03-August-23			Bond Future	253.83	254.6793	253.8260	254.6793	0.00
03/08/2022	R209 On 04-August-22			Bond Future	11.01	68.9007	69.0337	68.9007	8,968.00
03/08/2022	R209 On 04-August-22	10.57	Call	Bond Future	0	0	0	0	0.00
03/08/2022	R209 On 04-August-22	10.59	Call	Bond Future	0	0	0	0	0.00
03/08/2022	R209 On 04-August-22	10.58	Call	Bond Future	0	0	0	0	0.00
03/08/2022	R209 On 04-August-22	10.58	Put	Bond Future	2308	2	2	2	0.00
03/08/2022	R209 On 04-August-22	10.57	Put	Bond Future	2363	2	2	2	0.00
03/08/2022	R209 On 04-August-22	10.59	Put	Bond Future	2253	2	2	2	0.00
03/08/2022	R209 On 03-November-22			Bond Future	11.15	66.8299	66.9625	66.8299	18,801.00
03/08/2022	R209 On 03-November-22	11.02	Call	Bond Future	1574	2	2	2	0.00
03/08/2022	R209 On 03-November-22	10.00	Call	Bond Future	176	0	0	0	9,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2022	R209 On 03-November-22	11.50	Call	Bond Future	2974	3	3	3	0.00
03/08/2022	R209 On 03-November-22	10.50	Call	Bond Future	597	1	1	1	0.00
03/08/2022	R209 On 03-November-22	11.00	Call	Bond Future	1525	1	2	1	0.00
03/08/2022	R209 On 03-November-22	11.01	Call	Bond Future	1549	2	2	2	0.00
03/08/2022	R209 On 03-November-22	12.00	Call	Bond Future	4776	5	5	5	0.00
03/08/2022	R209 On 03-November-22	11.03	Call	Bond Future	1599	2	2	2	0.00
03/08/2022	R209 On 03-November-22	9.25	Call	Bond Future	17	0	0	0	6,000.00
03/08/2022	R209 On 03-November-22	9.50	Call	Bond Future	40	0	0	0	0.00
03/08/2022	R209 On 03-November-22	9.50	Put	Bond Future	9395	10	9	10	0.00
03/08/2022	R209 On 03-November-22	9.25	Put	Bond Future	10941	11	11	11	0.00
03/08/2022	R209 On 03-November-22	11.03	Put	Bond Future	2244	2	2	2	0.00
03/08/2022	R209 On 03-November-22	10.50	Put	Bond Future	4094	4	4	4	0.00
03/08/2022	R209 On 03-November-22	12.00	Put	Bond Future	612	1	1	1	9,500.00
03/08/2022	R209 On 03-November-22	11.01	Put	Bond Future	2299	2	2	2	0.00
03/08/2022	R209 On 03-November-22	11.00	Put	Bond Future	2327	2	2	2	8,750.00
03/08/2022	R209 On 03-November-22	11.50	Put	Bond Future	1226	1	1	1	0.00
03/08/2022	R209 On 03-November-22	10.00	Put	Bond Future	6520	7	7	7	6,000.00
03/08/2022	R209 On 03-November-22	11.02	Put	Bond Future	2272	2	2	2	0.00
03/08/2022	R209 On 02-February-23			Bond Future	11.28	68.0184	68.1514	68.0184	2,066.00
03/08/2022	R209 On 02-February-23	10.80	Call	Bond Future	1590	2	2	2	0.00
03/08/2022	R209 On 02-February-23	10.78	Call	Bond Future	1551	2	2	2	0.00
03/08/2022	R209 On 02-February-23	10.79	Call	Bond Future	1571	2	2	2	0.00
03/08/2022	R209 On 02-February-23	10.80	Put	Bond Future	4098	4	4	4	0.00
03/08/2022	R209 On 02-February-23	10.78	Put	Bond Future	4166	4	4	4	0.00
03/08/2022	R209 On 02-February-23	10.79	Put	Bond Future	4132	4	4	4	0.00
03/08/2022	R209 On 04-May-23			Bond Future	11.41	66.1265	66.2611	66.1265	0.00
03/08/2022	R209 On 04-May-23	11.11	Call	Bond Future	2617	3	3	3	0.00
03/08/2022	R209 On 04-May-23	11.09	Call	Bond Future	2571	3	3	3	0.00
03/08/2022	R209 On 04-May-23	11.10	Call	Bond Future	2594	3	3	3	0.00
03/08/2022	R209 On 04-May-23	11.10	Put	Bond Future	4143	4	4	4	0.00
03/08/2022	R209 On 04-May-23	11.09	Put	Bond Future	4171	4	4	4	0.00
03/08/2022	R209 On 04-May-23	11.11	Put	Bond Future	4115	4	4	4	0.00
03/08/2022	R209 On 03-August-23			Bond Future	11.50	67.4930	67.6288	67.4930	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
03/08/2022	R209 On 03-August-23	11.95	Call	Bond Future	5037	5	5	5	0.00
03/08/2022	R209 On 03-August-23	11.93	Call	Bond Future	4978	5	5	5	0.00
03/08/2022	R209 On 03-August-23	11.94	Call	Bond Future	5008	5	5	5	0.00
03/08/2022	R209 On 03-August-23	11.95	Put	Bond Future	2903	3	3	3	0.00
03/08/2022	R209 On 03-August-23	11.93	Put	Bond Future	2939	3	3	3	0.00
03/08/2022	R209 On 03-August-23	11.94	Put	Bond Future	2921	3	3	3	0.00
03/08/2022	R210 On 04-August-22			Bond Future	223.96	225.3795	223.9623	225.3795	439.00
03/08/2022	R210 On 03-November-22			Bond Future	224.51	225.9553	224.5079	225.9553	732.00
03/08/2022	R210 On 02-February-23			Bond Future	228.54	230.0240	228.5442	230.0240	300.00
03/08/2022	R210 On 04-May-23			Bond Future	229.73	231.2361	229.7257	231.2361	0.00
03/08/2022	R210 On 03-August-23			Bond Future	234.50	236.0491	234.5026	236.0491	0.00
03/08/2022	R213 On 04-August-22			Bond Future	10.65	82.9435	82.9263	82.9435	27,866.00
03/08/2022	R213 On 04-August-22	9.90	Call	Bond Future	0	0	0	0	0.00
03/08/2022	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
03/08/2022	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
03/08/2022	R213 On 04-August-22	9.90	Put	Bond Future	3686	4	4	4	0.00
03/08/2022	R213 On 04-August-22	9.88	Put	Bond Future	3788	4	4	4	0.00
03/08/2022	R213 On 04-August-22	9.89	Put	Bond Future	3737	4	4	4	0.00
03/08/2022	R213 On 03-November-22			Bond Future	10.83	80.6961	80.6757	80.6961	33,524.00
03/08/2022	R213 On 03-November-22	10.40	Call	Bond Future	870	1	1	1	0.00
03/08/2022	R213 On 03-November-22	9.98	Call	Bond Future	375	0	0	0	0.00
03/08/2022	R213 On 03-November-22	10.19	Call	Bond Future	584	1	1	1	0.00
03/08/2022	R213 On 03-November-22	9.84	Call	Bond Future	282	0	0	0	0.00
03/08/2022	R213 On 03-November-22	9.13	Call	Bond Future	53	0	0	0	200.00
03/08/2022	R213 On 03-November-22	10.39	Call	Bond Future	855	1	1	1	0.00
03/08/2022	R213 On 03-November-22	10.37	Call	Bond Future	824	1	1	1	0.00
03/08/2022	R213 On 03-November-22	9.19	Call	Bond Future	62	0	0	0	476.00
03/08/2022	R213 On 03-November-22	10.38	Call	Bond Future	839	1	1	1	0.00
03/08/2022	R213 On 03-November-22	10.38	Put	Bond Future	2960	3	3	3	0.00
03/08/2022	R213 On 03-November-22	9.19	Put	Bond Future	8167	8	8	8	0.00
03/08/2022	R213 On 03-November-22	10.37	Put	Bond Future	2993	3	3	3	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2022	R213 On 03-November-22	10.39	Put	Bond Future	2927	3	3	3	0.00
03/08/2022	R213 On 03-November-22	9.13	Put	Bond Future	8474	8	8	8	0.00
03/08/2022	R213 On 03-November-22	9.84	Put	Bond Future	5051	5	5	5	476.00
03/08/2022	R213 On 03-November-22	10.19	Put	Bond Future	3625	4	4	4	476.00
03/08/2022	R213 On 03-November-22	9.98	Put	Bond Future	4447	4	4	4	200.00
03/08/2022	R213 On 03-November-22	10.40	Put	Bond Future	2894	3	3	3	0.00
03/08/2022	R213 On 02-February-23			Bond Future	10.99	82.1301	82.1070	82.1301	0.00
03/08/2022	R213 On 02-February-23	10.43	Call	Bond Future	1301	1	1	1	912.00
03/08/2022	R213 On 02-February-23	10.22	Call	Bond Future	992	1	1	1	0.00
03/08/2022	R213 On 02-February-23	9.16	Call	Bond Future	218	0	0	0	476.00
03/08/2022	R213 On 02-February-23	10.21	Call	Bond Future	979	1	1	1	0.00
03/08/2022	R213 On 02-February-23	12.20	Call	Bond Future	6059	6	6	6	0.00
03/08/2022	R213 On 02-February-23	10.23	Call	Bond Future	1006	1	1	1	0.00
03/08/2022	R213 On 02-February-23	10.35	Call	Bond Future	1177	1	1	1	0.00
03/08/2022	R213 On 02-February-23	10.01	Call	Bond Future	738	1	1	1	0.00
03/08/2022	R213 On 02-February-23	10.35	Put	Bond Future	4141	4	4	4	476.00
03/08/2022	R213 On 02-February-23	12.20	Put	Bond Future	826	1	1	1	912.00
03/08/2022	R213 On 02-February-23	10.22	Put	Bond Future	4576	5	5	5	0.00
03/08/2022	R213 On 02-February-23	10.43	Put	Bond Future	3888	4	4	4	0.00
03/08/2022	R213 On 02-February-23	10.21	Put	Bond Future	4610	5	5	5	0.00
03/08/2022	R213 On 02-February-23	9.16	Put	Bond Future	9075	9	9	9	0.00
03/08/2022	R213 On 02-February-23	10.01	Put	Bond Future	5333	5	5	5	476.00
03/08/2022	R213 On 02-February-23	10.23	Put	Bond Future	4541	5	5	5	0.00
03/08/2022	R213 On 04-May-23			Bond Future	11.14	80.1003	80.0756	80.1003	0.00
03/08/2022	R213 On 04-May-23	10.74	Call	Bond Future	2091	2	2	2	0.00
03/08/2022	R213 On 04-May-23	10.73	Call	Bond Future	2072	2	2	2	0.00
03/08/2022	R213 On 04-May-23	10.75	Call	Bond Future	2110	2	2	2	0.00
03/08/2022	R213 On 04-May-23	10.75	Put	Bond Future	3858	4	4	4	0.00
03/08/2022	R213 On 04-May-23	10.73	Put	Bond Future	3911	4	4	4	0.00
03/08/2022	R213 On 04-May-23	10.74	Put	Bond Future	3885	4	4	4	0.00
03/08/2022	R213 On 03-August-23			Bond Future	11.26	81.7535	81.7264	81.7535	0.00
03/08/2022	R213 On 03-August-23	11.62	Call	Bond Future	4225	4	4	4	0.00
03/08/2022	R213 On 03-August-23	11.61	Call	Bond Future	4199	4	4	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
03/08/2022	R213 On 03-August-23	11.63	Call	Bond Future	4251	4	4	4	0.00
03/08/2022	R213 On 03-August-23	11.62	Put	Bond Future	2714	3	3	3	0.00
03/08/2022	R213 On 03-August-23	11.61	Put	Bond Future	2730	3	3	3	0.00
03/08/2022	R213 On 03-August-23	11.63	Put	Bond Future	2698	3	3	3	0.00
03/08/2022	R214 On 04-August-22			Bond Future	11.16	66.6063	66.6612	66.6063	74,238.00
03/08/2022	R214 On 04-August-22	10.97	Call	Bond Future	18	0	0	0	0.00
03/08/2022	R214 On 04-August-22	10.98	Call	Bond Future	22	0	0	0	0.00
03/08/2022	R214 On 04-August-22	10.99	Call	Bond Future	26	0	0	0	0.00
03/08/2022	R214 On 04-August-22	10.98	Put	Bond Future	1043	1	1	1	0.00
03/08/2022	R214 On 04-August-22	10.99	Put	Bond Future	991	1	1	1	0.00
03/08/2022	R214 On 04-August-22	10.97	Put	Bond Future	1096	1	1	1	0.00
03/08/2022	R214 On 03-November-22			Bond Future	11.30	64.3570	64.4104	64.3570	25,318.00
03/08/2022	R214 On 03-November-22	11.35	Call	Bond Future	2144	2	2	2	0.00
03/08/2022	R214 On 03-November-22	11.36	Call	Bond Future	2173	2	2	2	0.00
03/08/2022	R214 On 03-November-22	11.34	Call	Bond Future	2114	2	2	2	0.00
03/08/2022	R214 On 03-November-22	11.36	Put	Bond Future	1857	2	2	2	0.00
03/08/2022	R214 On 03-November-22	11.35	Put	Bond Future	1881	2	2	2	0.00
03/08/2022	R214 On 03-November-22	11.34	Put	Bond Future	1905	2	2	2	0.00
03/08/2022	R214 On 02-February-23			Bond Future	11.43	65.5007	65.5532	65.5007	65,489.00
03/08/2022	R214 On 02-February-23	11.09	Call	Bond Future	2039	2	2	2	0.00
03/08/2022	R214 On 02-February-23	11.07	Call	Bond Future	1992	2	2	2	0.00
03/08/2022	R214 On 02-February-23	11.08	Call	Bond Future	2015	2	2	2	0.00
03/08/2022	R214 On 02-February-23	11.08	Put	Bond Future	3887	4	4	4	0.00
03/08/2022	R214 On 02-February-23	11.07	Put	Bond Future	3919	4	4	4	0.00
03/08/2022	R214 On 02-February-23	11.09	Put	Bond Future	3855	4	4	4	0.00
03/08/2022	R214 On 04-May-23			Bond Future	11.54	63.4171	63.4696	63.4171	0.00
03/08/2022	R214 On 04-May-23	11.38	Call	Bond Future	3083	3	3	3	0.00
03/08/2022	R214 On 04-May-23	11.36	Call	Bond Future	3032	3	3	3	0.00
03/08/2022	R214 On 04-May-23	11.37	Call	Bond Future	3058	3	3	3	0.00
03/08/2022	R214 On 04-May-23	11.37	Put	Bond Future	3947	4	4	4	0.00
03/08/2022	R214 On 04-May-23	11.36	Put	Bond Future	3975	4	4	4	0.00
03/08/2022	R214 On 04-May-23	11.38	Put	Bond Future	3920	4	4	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
03/08/2022	R214 On 03-August-23			Bond Future	11.63	64.7267	64.7788	64.7267	0.00
03/08/2022	R214 On 03-August-23	12.16	Call	Bond Future	5596	6	6	6	0.00
03/08/2022	R214 On 03-August-23	12.14	Call	Bond Future	5536	6	6	6	0.00
03/08/2022	R214 On 03-August-23	12.15	Call	Bond Future	5566	6	6	6	0.00
03/08/2022	R214 On 03-August-23	12.15	Put	Bond Future	2977	3	3	3	0.00
03/08/2022	R214 On 03-August-23	12.14	Put	Bond Future	2995	3	3	3	0.00
03/08/2022	R214 On 03-August-23	12.16	Put	Bond Future	2960	3	3	3	0.00
03/08/2022	R248 On 04-August-22			Bond Future	11.19	83.1783	83.4191	83.1783	87,140.00
03/08/2022	R248 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	0.00
03/08/2022	R248 On 04-August-22	10.30	Call	Bond Future	0	0	0	0	1,200.00
03/08/2022	R248 On 04-August-22	10.40	Call	Bond Future	0	0	0	0	0.00
03/08/2022	R248 On 04-August-22	10.90	Call	Bond Future	3	0	0	0	100.00
03/08/2022	R248 On 04-August-22	11.00	Call	Bond Future	25	0	0	0	1,200.00
03/08/2022	R248 On 04-August-22	11.30	Call	Bond Future	852	1	1	1	1,600.00
03/08/2022	R248 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	1,700.00
03/08/2022	R248 On 04-August-22	10.99	Call	Bond Future	21	0	0	0	0.00
03/08/2022	R248 On 04-August-22	10.98	Call	Bond Future	17	0	0	0	0.00
03/08/2022	R248 On 04-August-22	10.98	Put	Bond Future	1475	2	1	2	0.00
03/08/2022	R248 On 04-August-22	10.99	Put	Bond Future	1407	2	1	2	0.00
03/08/2022	R248 On 04-August-22	11.30	Put	Bond Future	89	0	0	0	0.00
03/08/2022	R248 On 04-August-22	10.40	Put	Bond Future	5769	6	6	6	0.00
03/08/2022	R248 On 04-August-22	11.00	Put	Bond Future	1341	2	1	2	50.00
03/08/2022	R248 On 04-August-22	10.90	Put	Bond Future	2032	2	2	2	0.00
03/08/2022	R248 On 04-August-22	10.30	Put	Bond Future	6552	7	7	7	0.00
03/08/2022	R248 On 04-August-22	9.70	Put	Bond Future	11522	12	12	12	0.00
03/08/2022	R248 On 04-August-22	10.20	Put	Bond Future	7348	8	7	8	0.00
03/08/2022	R248 On 03-November-22			Bond Future	11.33	80.0491	80.2907	80.0491	258,752.00
03/08/2022	R248 On 03-November-22	11.90	Call	Bond Future	4882	5	5	5	1,650.00
03/08/2022	R248 On 03-November-22	11.30	Call	Bond Future	2416	2	2	2	0.00
03/08/2022	R248 On 03-November-22	11.31	Call	Bond Future	2451	2	2	2	0.00
03/08/2022	R248 On 03-November-22	11.32	Call	Bond Future	2487	2	2	2	0.00
03/08/2022	R248 On 03-November-22	11.20	Call	Bond Future	2080	2	2	2	1,650.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2022	R248 On 03-November-22	11.20	Put	Bond Future	2941	3	3	3	0.00
03/08/2022	R248 On 03-November-22	11.30	Put	Bond Future	2596	3	3	3	0.00
03/08/2022	R248 On 03-November-22	11.31	Put	Bond Future	2563	3	3	3	0.00
03/08/2022	R248 On 03-November-22	11.90	Put	Bond Future	1179	1	1	1	0.00
03/08/2022	R248 On 03-November-22	11.32	Put	Bond Future	2531	3	3	3	0.00
03/08/2022	R248 On 02-February-23			Bond Future	11.45	81.4719	81.7153	81.4719	0.00
03/08/2022	R248 On 02-February-23	11.07	Call	Bond Future	2420	2	2	2	0.00
03/08/2022	R248 On 02-February-23	11.06	Call	Bond Future	2391	2	2	2	0.00
03/08/2022	R248 On 02-February-23	11.08	Call	Bond Future	2448	2	2	2	0.00
03/08/2022	R248 On 02-February-23	11.08	Put	Bond Future	4970	5	5	5	0.00
03/08/2022	R248 On 02-February-23	11.06	Put	Bond Future	5052	5	5	5	0.00
03/08/2022	R248 On 02-February-23	11.07	Put	Bond Future	5011	5	5	5	0.00
03/08/2022	R248 On 04-May-23			Bond Future	11.57	78.5432	78.7900	78.5432	0.00
03/08/2022	R248 On 04-May-23	11.34	Call	Bond Future	3651	4	4	4	0.00
03/08/2022	R248 On 04-May-23	11.33	Call	Bond Future	3619	4	4	4	0.00
03/08/2022	R248 On 04-May-23	11.35	Call	Bond Future	3682	4	4	4	0.00
03/08/2022	R248 On 04-May-23	11.35	Put	Bond Future	5101	5	5	5	0.00
03/08/2022	R248 On 04-May-23	11.33	Put	Bond Future	5173	5	5	5	0.00
03/08/2022	R248 On 04-May-23	11.34	Put	Bond Future	5137	5	5	5	0.00
03/08/2022	R248 On 03-August-23			Bond Future	11.66	80.1657	80.4158	80.1657	0.00
03/08/2022	R248 On 03-August-23	12.10	Call	Bond Future	6650	7	7	7	0.00
03/08/2022	R248 On 03-August-23	12.09	Call	Bond Future	6613	6	7	6	0.00
03/08/2022	R248 On 03-August-23	12.11	Call	Bond Future	6687	7	7	7	0.00
03/08/2022	R248 On 03-August-23	12.11	Put	Bond Future	3885	4	4	4	0.00
03/08/2022	R248 On 03-August-23	12.09	Put	Bond Future	3931	4	4	4	0.00
03/08/2022	R248 On 03-August-23	12.10	Put	Bond Future	3908	4	4	4	0.00