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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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
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

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	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	10.3293	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	2869	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	3729	4	0.00
03/08/2022	2030 On 04-August-22	9.55	Put	Bond Future	3779	4	3779	4	0.00
03/08/2022	2030 On 04-August-22	9.54	Put	Bond Future	3829	4	3829	4	0.00
03/08/2022	2030 On 04-August-22	9.05	Put	Bond Future	6313	6	6313	6	0.00
03/08/2022	2030 On 04-August-22	8.30	Put	Bond Future	10281	10	10281	10	0.00
03/08/2022	2030 On 03-November-22			Bond Future	10.51	89.6568	10.5091	89.6568	67,115.00
03/08/2022	2030 On 03-November-22	10.20	Call	Bond Future	1061	1	1061	1	500.00
03/08/2022	2030 On 03-November-22	11.57	Call	Bond Future	5068	5	5068	5	0.00
03/08/2022	2030 On 03-November-22	10.08	Call	Bond Future	862	1	862	1	0.00
03/08/2022	2030 On 03-November-22	10.09	Call	Bond Future	877	1	877	1	0.00
03/08/2022	2030 On 03-November-22	9.70	Call	Bond Future	413	0	413	0	500.00
03/08/2022	2030 On 03-November-22	10.10	Call	Bond Future	893	1	893	1	0.00
03/08/2022	2030 On 03-November-22	10.10	Put	Bond Future	2789	3	2789	3	0.00
03/08/2022	2030 On 03-November-22	10.20	Put	Bond Future	2489	3	2489	3	0.00
03/08/2022	2030 On 03-November-22	9.70	Put	Bond Future	4215	4	4215	4	0.00
03/08/2022	2030 On 03-November-22	10.09	Put	Bond Future	2821	3	2821	3	0.00
03/08/2022	2030 On 03-November-22	10.08	Put	Bond Future	2852	3	2852	3	0.00
03/08/2022	2030 On 03-November-22	11.57	Put	Bond Future	383	0	383	0	500.00
03/08/2022	2030 On 02-February-23			Bond Future	10.67	87.2439	10.6686	87.2439	5,200.00
03/08/2022	2030 On 02-February-23	11.55	Call	Bond Future	4840	5	4840	5	5,000.00
03/08/2022	2030 On 02-February-23	11.12	Call	Bond Future	3530	4	3530	4	0.00
03/08/2022	2030 On 02-February-23	11.16	Call	Bond Future	3645	4	3645	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	10.01	Call	Bond Future	1109	1	1109	1	0.00
03/08/2022	2030 On 02-February-23	9.83	Call	Bond Future	875	1	875	1	388.00
03/08/2022	2030 On 02-February-23	8.81	Call	Bond Future	222	0	222	0	102.00
03/08/2022	2030 On 02-February-23	9.08	Call	Bond Future	326	0	326	0	388.00
03/08/2022	2030 On 02-February-23	9.94	Call	Bond Future	1014	1	1014	1	0.00
03/08/2022	2030 On 02-February-23	9.79	Call	Bond Future	828	1	828	1	0.00
03/08/2022	2030 On 02-February-23	11.35	Call	Bond Future	4213	4	4213	4	5,000.00
03/08/2022	2030 On 02-February-23	9.99	Call	Bond Future	1081	1	1081	1	0.00
03/08/2022	2030 On 02-February-23	10.00	Call	Bond Future	1095	1	1095	1	0.00
03/08/2022	2030 On 02-February-23	9.80	Call	Bond Future	840	1	840	1	0.00
03/08/2022	2030 On 02-February-23	9.20	Call	Bond Future	385	0	385	0	0.00
03/08/2022	2030 On 02-February-23	9.04	Call	Bond Future	309	0	309	0	0.00
03/08/2022	2030 On 02-February-23	9.66	Call	Bond Future	701	1	701	1	0.00
03/08/2022	2030 On 02-February-23	9.66	Put	Bond Future	5318	5	5318	5	102.00
03/08/2022	2030 On 02-February-23	8.81	Put	Bond Future	8971	9	8971	9	0.00
03/08/2022	2030 On 02-February-23	9.04	Put	Bond Future	7917	8	7917	8	0.00
03/08/2022	2030 On 02-February-23	9.08	Put	Bond Future	7738	8	7738	8	0.00
03/08/2022	2030 On 02-February-23	9.20	Put	Bond Future	7209	7	7209	7	0.00
03/08/2022	2030 On 02-February-23	9.94	Put	Bond Future	4318	4	4318	4	102.00
03/08/2022	2030 On 02-February-23	10.01	Put	Bond Future	4089	4	4089	4	0.00
03/08/2022	2030 On 02-February-23	11.35	Put	Bond Future	1260	1	1260	1	0.00
03/08/2022	2030 On 02-February-23	11.16	Put	Bond Future	1503	2	1503	2	388.00
03/08/2022	2030 On 02-February-23	9.79	Put	Bond Future	4833	5	4833	5	0.00
03/08/2022	2030 On 02-February-23	9.83	Put	Bond Future	4692	5	4692	5	0.00
03/08/2022	2030 On 02-February-23	9.80	Put	Bond Future	4797	5	4797	5	0.00
03/08/2022	2030 On 02-February-23	9.99	Put	Bond Future	4154	4	4154	4	0.00
03/08/2022	2030 On 02-February-23	10.00	Put	Bond Future	4122	4	4122	4	0.00
03/08/2022	2030 On 02-February-23	11.12	Put	Bond Future	1559	2	1559	2	0.00
03/08/2022	2030 On 02-February-23	11.55	Put	Bond Future	1045	1	1045	1	0.00
03/08/2022	2030 On 04-May-23			Bond Future	10.83	88.8589	10.8300	88.8589	0.00
03/08/2022	2030 On 04-May-23	12.57	Call	Bond Future	7869	8	7869	8	0.00
03/08/2022	2030 On 04-May-23	11.62	Call	Bond Future	4888	5	4888	5	0.00
03/08/2022	2030 On 04-May-23	12.04	Call	Bond Future	6166	6	6166	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	2030 On 04-May-23	12.50	Call	Bond Future	7640	8	7640	8	0.00
03/08/2022	2030 On 04-May-23	10.54	Call	Bond Future	2177	2	2177	2	0.00
03/08/2022	2030 On 04-May-23	10.65	Call	Bond Future	2402	2	2402	2	350.00
03/08/2022	2030 On 04-May-23	9.58	Call	Bond Future	852	1	852	1	150.00
03/08/2022	2030 On 04-May-23	11.34	Call	Bond Future	4091	4	4091	4	0.00
03/08/2022	2030 On 04-May-23	10.42	Call	Bond Future	1952	2	1952	2	479.00
03/08/2022	2030 On 04-May-23	10.52	Call	Bond Future	2138	2	2138	2	0.00
03/08/2022	2030 On 04-May-23	10.53	Call	Bond Future	2157	2	2157	2	0.00
03/08/2022	2030 On 04-May-23	9.67	Call	Bond Future	933	1	933	1	479.00
03/08/2022	2030 On 04-May-23	9.78	Call	Bond Future	1041	1	1041	1	388.00
03/08/2022	2030 On 04-May-23	9.03	Call	Bond Future	471	0	471	0	388.00
03/08/2022	2030 On 04-May-23	10.00	Call	Bond Future	1285	1	1285	1	1,080.00
03/08/2022	2030 On 04-May-23	10.00	Put	Bond Future	4939	5	4939	5	0.00
03/08/2022	2030 On 04-May-23	9.03	Put	Bond Future	8645	9	8645	9	0.00
03/08/2022	2030 On 04-May-23	9.58	Put	Bond Future	6429	6	6429	6	0.00
03/08/2022	2030 On 04-May-23	9.78	Put	Bond Future	5696	6	5696	6	0.00
03/08/2022	2030 On 04-May-23	9.67	Put	Bond Future	6094	6	6094	6	0.00
03/08/2022	2030 On 04-May-23	10.53	Put	Bond Future	3456	3	3456	3	0.00
03/08/2022	2030 On 04-May-23	10.52	Put	Bond Future	3480	3	3480	3	0.00
03/08/2022	2030 On 04-May-23	10.42	Put	Bond Future	3733	4	3733	4	0.00
03/08/2022	2030 On 04-May-23	11.34	Put	Bond Future	1938	2	1938	2	150.00
03/08/2022	2030 On 04-May-23	10.65	Put	Bond Future	3178	3	3178	3	0.00
03/08/2022	2030 On 04-May-23	10.54	Put	Bond Future	3432	3	3432	3	0.00
03/08/2022	2030 On 04-May-23	12.50	Put	Bond Future	836	1	836	1	479.00
03/08/2022	2030 On 04-May-23	12.04	Put	Bond Future	1167	1	1167	1	1,080.00
03/08/2022	2030 On 04-May-23	11.62	Put	Bond Future	1582	2	1582	2	388.00
03/08/2022	2030 On 04-May-23	12.57	Put	Bond Future	795	1	795	1	350.00
03/08/2022	2030 On 03-August-23			Bond Future	10.96	86.6849	10.9620	86.6849	0.00
03/08/2022	2030 On 03-August-23	12.59	Call	Bond Future	7650	8	7650	8	0.00
03/08/2022	2030 On 03-August-23	11.36	Call	Bond Future	4149	4	4149	4	0.00
03/08/2022	2030 On 03-August-23	12.89	Call	Bond Future	8574	9	8574	9	0.00
03/08/2022	2030 On 03-August-23	11.34	Call	Bond Future	4098	4	4098	4	0.00
03/08/2022	2030 On 03-August-23	10.40	Call	Bond Future	2059	2	2059	2	1,012.00

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03/08/2022	2030 On 03-August-23	10.65	Call	Bond Future	2522	3	2522	3	350.00
03/08/2022	2030 On 03-August-23	11.35	Call	Bond Future	4124	4	4124	4	0.00
03/08/2022	2030 On 03-August-23	11.36	Put	Bond Future	2515	3	2515	3	0.00
03/08/2022	2030 On 03-August-23	10.65	Put	Bond Future	3831	4	3831	4	0.00
03/08/2022	2030 On 03-August-23	11.34	Put	Bond Future	2546	3	2546	3	0.00
03/08/2022	2030 On 03-August-23	12.89	Put	Bond Future	1013	1	1013	1	350.00
03/08/2022	2030 On 03-August-23	10.40	Put	Bond Future	4434	4	4434	4	0.00
03/08/2022	2030 On 03-August-23	12.59	Put	Bond Future	1209	1	1209	1	1,012.00
03/08/2022	2030 On 03-August-23	11.35	Put	Bond Future	2531	3	2531	3	0.00
03/08/2022	2032 On 04-August-22			Bond Future	10.77	88.0642	10.7742	88.0642	51,038.00
03/08/2022	2032 On 04-August-22	11.89	Call	Bond Future	5652	6	5652	6	0.00
03/08/2022	2032 On 04-August-22	10.70	Call	Bond Future	67	0	67	0	0.00
03/08/2022	2032 On 04-August-22	11.00	Call	Bond Future	1188	1	1188	1	0.00
03/08/2022	2032 On 04-August-22	11.60	Call	Bond Future	4233	4	4233	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	10331	10	0.00
03/08/2022	2032 On 04-August-22	9.72	Put	Bond Future	5845	6	5845	6	0.00
03/08/2022	2032 On 04-August-22	10.21	Put	Bond Future	3064	3	3064	3	0.00
03/08/2022	2032 On 04-August-22	10.20	Put	Bond Future	3120	3	3120	3	0.00
03/08/2022	2032 On 04-August-22	9.40	Put	Bond Future	7724	8	7724	8	0.00
03/08/2022	2032 On 04-August-22	10.10	Put	Bond Future	3679	4	3679	4	0.00
03/08/2022	2032 On 04-August-22	10.50	Put	Bond Future	1472	1	1472	1	0.00
03/08/2022	2032 On 04-August-22	9.80	Put	Bond Future	5383	5	5383	5	0.00
03/08/2022	2032 On 04-August-22	10.22	Put	Bond Future	3009	3	3009	3	0.00
03/08/2022	2032 On 04-August-22	11.60	Put	Bond Future	0	0	0	0	800.00

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03/08/2022	2032 On 04-August-22	11.00	Put	Bond Future	2	0	2	0	7,500.00
03/08/2022	2032 On 04-August-22	10.70	Put	Bond Future	462	1	462	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	10.9507	85.2856	154,102.00
03/08/2022	2032 On 03-November-22	11.55	Call	Bond Future	3895	4	3895	4	0.00
03/08/2022	2032 On 03-November-22	12.30	Call	Bond Future	6890	7	6890	7	0.00
03/08/2022	2032 On 03-November-22	10.56	Call	Bond Future	1033	1	1033	1	0.00
03/08/2022	2032 On 03-November-22	10.66	Call	Bond Future	1233	1	1233	1	0.00
03/08/2022	2032 On 03-November-22	10.67	Call	Bond Future	1254	1	1254	1	750.00
03/08/2022	2032 On 03-November-22	10.21	Call	Bond Future	511	1	511	1	500.00
03/08/2022	2032 On 03-November-22	9.46	Call	Bond Future	79	0	79	0	500.00
03/08/2022	2032 On 03-November-22	10.11	Call	Bond Future	406	0	406	0	0.00
03/08/2022	2032 On 03-November-22	9.31	Call	Bond Future	51	0	51	0	180.00
03/08/2022	2032 On 03-November-22	10.49	Call	Bond Future	906	1	906	1	0.00
03/08/2022	2032 On 03-November-22	10.16	Call	Bond Future	456	0	456	0	0.00
03/08/2022	2032 On 03-November-22	9.92	Call	Bond Future	257	0	257	0	750.00
03/08/2022	2032 On 03-November-22	9.36	Call	Bond Future	59	0	59	0	454.00
03/08/2022	2032 On 03-November-22	9.36	Put	Bond Future	8828	9	8828	9	0.00
03/08/2022	2032 On 03-November-22	9.92	Put	Bond Future	5807	6	5807	6	0.00
03/08/2022	2032 On 03-November-22	10.11	Put	Bond Future	4897	5	4897	5	454.00
03/08/2022	2032 On 03-November-22	9.31	Put	Bond Future	9114	9	9114	9	0.00
03/08/2022	2032 On 03-November-22	10.16	Put	Bond Future	4672	5	4672	5	180.00
03/08/2022	2032 On 03-November-22	9.46	Put	Bond Future	8262	8	8262	8	0.00
03/08/2022	2032 On 03-November-22	10.56	Put	Bond Future	3082	3	3082	3	180.00
03/08/2022	2032 On 03-November-22	10.49	Put	Bond Future	3329	3	3329	3	454.00
03/08/2022	2032 On 03-November-22	10.21	Put	Bond Future	4452	4	4452	4	0.00
03/08/2022	2032 On 03-November-22	10.67	Put	Bond Future	2720	3	2720	3	0.00
03/08/2022	2032 On 03-November-22	10.66	Put	Bond Future	2752	3	2752	3	0.00
03/08/2022	2032 On 03-November-22	12.30	Put	Bond Future	295	0	295	0	750.00
03/08/2022	2032 On 03-November-22	11.55	Put	Bond Future	877	1	877	1	500.00
03/08/2022	2032 On 02-February-23			Bond Future	11.11	86.8024	11.1067	86.8024	18.00
03/08/2022	2032 On 02-February-23	11.84	Call	Bond Future	4995	5	4995	5	0.00
03/08/2022	2032 On 02-February-23	12.75	Call	Bond Future	8363	8	8363	8	0.00

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03/08/2022	2032 On 02-February-23	10.38	Call	Bond Future	1159	1	1159	1	0.00
03/08/2022	2032 On 02-February-23	10.39	Call	Bond Future	1175	1	1175	1	0.00
03/08/2022	2032 On 02-February-23	10.16	Call	Bond Future	858	1	858	1	0.00
03/08/2022	2032 On 02-February-23	9.31	Call	Bond Future	239	0	239	0	454.00
03/08/2022	2032 On 02-February-23	10.22	Call	Bond Future	928	1	928	1	500.00
03/08/2022	2032 On 02-February-23	9.47	Call	Bond Future	312	0	312	0	500.00
03/08/2022	2032 On 02-February-23	11.69	Call	Bond Future	4484	5	4484	5	0.00
03/08/2022	2032 On 02-February-23	10.40	Call	Bond Future	1191	1	1191	1	0.00
03/08/2022	2032 On 02-February-23	10.50	Call	Bond Future	1359	1	1359	1	0.00
03/08/2022	2032 On 02-February-23	10.67	Call	Bond Future	1677	2	1677	2	750.00
03/08/2022	2032 On 02-February-23	9.92	Call	Bond Future	618	1	618	1	750.00
03/08/2022	2032 On 02-February-23	9.92	Put	Bond Future	6879	7	6879	7	0.00
03/08/2022	2032 On 02-February-23	10.67	Put	Bond Future	3912	4	3912	4	0.00
03/08/2022	2032 On 02-February-23	10.50	Put	Bond Future	4485	4	4485	4	454.00
03/08/2022	2032 On 02-February-23	10.40	Put	Bond Future	4847	5	4847	5	0.00
03/08/2022	2032 On 02-February-23	11.69	Put	Bond Future	1617	2	1617	2	0.00
03/08/2022	2032 On 02-February-23	9.47	Put	Bond Future	9107	9	9107	9	0.00
03/08/2022	2032 On 02-February-23	10.22	Put	Bond Future	5550	6	5550	6	0.00
03/08/2022	2032 On 02-February-23	9.31	Put	Bond Future	9959	10	9959	10	0.00
03/08/2022	2032 On 02-February-23	10.16	Put	Bond Future	5804	6	5804	6	454.00
03/08/2022	2032 On 02-February-23	10.39	Put	Bond Future	4885	5	4885	5	0.00
03/08/2022	2032 On 02-February-23	10.38	Put	Bond Future	4922	5	4922	5	0.00
03/08/2022	2032 On 02-February-23	12.75	Put	Bond Future	613	1	613	1	750.00
03/08/2022	2032 On 02-February-23	11.84	Put	Bond Future	1412	1	1412	1	500.00
03/08/2022	2032 On 04-May-23			Bond Future	11.26	84.2502	11.2593	84.2502	0.00
03/08/2022	2032 On 04-May-23	10.62	Call	Bond Future	1911	2	1911	2	400.00
03/08/2022	2032 On 04-May-23	10.87	Call	Bond Future	2417	2	2417	2	0.00
03/08/2022	2032 On 04-May-23	10.88	Call	Bond Future	2439	2	2439	2	0.00
03/08/2022	2032 On 04-May-23	10.89	Call	Bond Future	2461	2	2461	2	0.00
03/08/2022	2032 On 04-May-23	11.37	Call	Bond Future	3659	4	3659	4	400.00
03/08/2022	2032 On 04-May-23	13.43	Call	Bond Future	10518	11	10518	11	0.00
03/08/2022	2032 On 04-May-23	13.43	Put	Bond Future	722	1	722	1	400.00
03/08/2022	2032 On 04-May-23	10.89	Put	Bond Future	4298	4	4298	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	2032 On 04-May-23	10.88	Put	Bond Future	4326	4	4326	4	0.00
03/08/2022	2032 On 04-May-23	10.87	Put	Bond Future	4354	4	4354	4	0.00
03/08/2022	2032 On 04-May-23	10.62	Put	Bond Future	5125	5	5125	5	0.00
03/08/2022	2032 On 04-May-23	11.37	Put	Bond Future	3119	3	3119	3	0.00
03/08/2022	2032 On 03-August-23			Bond Future	11.38	85.9914	11.3812	85.9914	2,600.00
03/08/2022	2032 On 03-August-23	11.75	Call	Bond Future	4737	5	4737	5	0.00
03/08/2022	2032 On 03-August-23	11.76	Call	Bond Future	4766	5	4766	5	0.00
03/08/2022	2032 On 03-August-23	11.90	Call	Bond Future	5175	5	5175	5	5,000.00
03/08/2022	2032 On 03-August-23	11.77	Call	Bond Future	4795	5	4795	5	0.00
03/08/2022	2032 On 03-August-23	11.77	Put	Bond Future	2960	3	2960	3	0.00
03/08/2022	2032 On 03-August-23	11.90	Put	Bond Future	2739	3	2739	3	0.00
03/08/2022	2032 On 03-August-23	11.76	Put	Bond Future	2978	3	2978	3	0.00
03/08/2022	2032 On 03-August-23	11.75	Put	Bond Future	2996	3	2996	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	11.1787	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	5	0	0.00
03/08/2022	2037 On 04-August-22	11.21	Call	Bond Future	411	0	411	0	1,050.00
03/08/2022	2037 On 04-August-22	11.42	Call	Bond Future	1455	1	1455	1	0.00
03/08/2022	2037 On 04-August-22	10.89	Call	Bond Future	3	0	3	0	0.00
03/08/2022	2037 On 04-August-22	10.90	Call	Bond Future	4	0	4	0	0.00
03/08/2022	2037 On 04-August-22	11.95	Call	Bond Future	4491	4	4491	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	1661	2	0.00
03/08/2022	2037 On 04-August-22	10.89	Put	Bond Future	1785	2	1785	2	0.00
03/08/2022	2037 On 04-August-22	11.42	Put	Bond Future	9	0	9	0	50.00
03/08/2022	2037 On 04-August-22	11.21	Put	Bond Future	221	0	221	0	0.00
03/08/2022	2037 On 04-August-22	10.10	Put	Bond Future	6963	7	6963	7	0.00
03/08/2022	2037 On 04-August-22	10.90	Put	Bond Future	1723	2	1723	2	50.00

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 03-November-22			Bond Future	11.33	82.3062	11.3330	82.3062	66,443.00
03/08/2022	2037 On 03-November-22	11.30	Call	Bond Future	2122	2	2122	2	0.00
03/08/2022	2037 On 03-November-22	11.32	Call	Bond Future	2185	2	2185	2	0.00
03/08/2022	2037 On 03-November-22	11.31	Call	Bond Future	2153	2	2153	2	0.00
03/08/2022	2037 On 03-November-22	11.31	Put	Bond Future	2290	2	2290	2	0.00
03/08/2022	2037 On 03-November-22	11.30	Put	Bond Future	2319	2	2319	2	0.00
03/08/2022	2037 On 03-November-22	11.32	Put	Bond Future	2262	2	2262	2	0.00
03/08/2022	2037 On 02-February-23			Bond Future	11.47	79.5124	11.4722	79.5124	63,547.00
03/08/2022	2037 On 02-February-23	11.05	Call	Bond Future	2052	2	2052	2	0.00
03/08/2022	2037 On 02-February-23	11.10	Call	Bond Future	2176	0	2176	0	636.00
03/08/2022	2037 On 02-February-23	11.97	Call	Bond Future	4935	0	4935	0	0.00
03/08/2022	2037 On 02-February-23	11.03	Call	Bond Future	2003	2	2003	2	0.00
03/08/2022	2037 On 02-February-23	11.04	Call	Bond Future	2027	2	2027	2	0.00
03/08/2022	2037 On 02-February-23	11.04	Put	Bond Future	4603	5	4603	5	0.00
03/08/2022	2037 On 02-February-23	11.03	Put	Bond Future	4640	5	4640	5	0.00
03/08/2022	2037 On 02-February-23	11.10	Put	Bond Future	4387	0	4387	0	0.00
03/08/2022	2037 On 02-February-23	11.97	Put	Bond Future	2113	0	2113	0	636.00
03/08/2022	2037 On 02-February-23	11.05	Put	Bond Future	4566	5	4566	5	0.00
03/08/2022	2037 On 04-May-23			Bond Future	11.61	80.9849	11.6099	80.9849	0.00
03/08/2022	2037 On 04-May-23	11.32	Call	Bond Future	3061	3	3061	3	0.00
03/08/2022	2037 On 04-May-23	11.78	Call	Bond Future	4424	4	4424	4	400.00
03/08/2022	2037 On 04-May-23	13.73	Call	Bond Future	11761	12	11761	12	0.00
03/08/2022	2037 On 04-May-23	11.03	Call	Bond Future	2348	2	2348	2	400.00
03/08/2022	2037 On 04-May-23	11.30	Call	Bond Future	3007	3	3007	3	0.00
03/08/2022	2037 On 04-May-23	11.31	Call	Bond Future	3034	3	3034	3	0.00
03/08/2022	2037 On 04-May-23	11.31	Put	Bond Future	4773	5	4773	5	0.00
03/08/2022	2037 On 04-May-23	11.30	Put	Bond Future	4806	5	4806	5	0.00
03/08/2022	2037 On 04-May-23	13.73	Put	Bond Future	914	1	914	1	400.00
03/08/2022	2037 On 04-May-23	11.03	Put	Bond Future	5762	6	5762	6	0.00
03/08/2022	2037 On 04-May-23	11.78	Put	Bond Future	3462	4	3462	4	0.00
03/08/2022	2037 On 04-May-23	11.32	Put	Bond Future	4741	5	4741	5	0.00
03/08/2022	2037 On 03-August-23			Bond Future	11.73	78.3988	11.7262	78.3988	0.00
03/08/2022	2037 On 03-August-23	12.14	Call	Bond Future	5804	6	5804	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	2037 On 03-August-23	12.12	Call	Bond Future	5739	6	5739	6	0.00
03/08/2022	2037 On 03-August-23	12.13	Call	Bond Future	5771	6	5771	6	0.00
03/08/2022	2037 On 03-August-23	12.13	Put	Bond Future	3555	4	3555	4	0.00
03/08/2022	2037 On 03-August-23	12.12	Put	Bond Future	3576	4	3576	4	0.00
03/08/2022	2037 On 03-August-23	12.14	Put	Bond Future	3534	4	3534	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	11.2786	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	8	0	0.00
03/08/2022	2040 On 04-August-22	12.24	Call	Bond Future	5918	6	5918	6	0.00
03/08/2022	2040 On 04-August-22	11.04	Call	Bond Future	10	0	10	0	0.00
03/08/2022	2040 On 04-August-22	11.05	Call	Bond Future	12	0	12	0	0.00
03/08/2022	2040 On 04-August-22	11.05	Put	Bond Future	1525	2	1525	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	11395	11	0.00
03/08/2022	2040 On 04-August-22	11.04	Put	Bond Future	1590	2	1590	2	0.00
03/08/2022	2040 On 04-August-22	11.03	Put	Bond Future	1656	2	1656	2	0.00
03/08/2022	2040 On 04-August-22	10.70	Put	Bond Future	3916	4	3916	4	0.00
03/08/2022	2040 On 03-November-22			Bond Future	11.43	84.2662	11.4282	84.2662	61,821.00
03/08/2022	2040 On 03-November-22	11.41	Call	Bond Future	2370	2	2370	2	0.00
03/08/2022	2040 On 03-November-22	11.50	Call	Bond Future	2681	3	2681	3	1,500.00
03/08/2022	2040 On 03-November-22	11.30	Call	Bond Future	2016	2	2016	2	1,160.00
03/08/2022	2040 On 03-November-22	10.80	Call	Bond Future	813	1	813	1	1,500.00
03/08/2022	2040 On 03-November-22	11.39	Call	Bond Future	2304	2	2304	2	0.00
03/08/2022	2040 On 03-November-22	11.40	Call	Bond Future	2337	2	2337	2	0.00
03/08/2022	2040 On 03-November-22	10.70	Call	Bond Future	653	1	653	1	1,078.00
03/08/2022	2040 On 03-November-22	11.20	Call	Bond Future	1721	2	1721	2	1,078.00
03/08/2022	2040 On 03-November-22	12.52	Call	Bond Future	7104	7	7104	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	2040 On 03-November-22	12.00	Call	Bond Future	4691	5	4691	5	1,160.00
03/08/2022	2040 On 03-November-22	12.00	Put	Bond Future	1163	1	1163	1	0.00
03/08/2022	2040 On 03-November-22	11.41	Put	Bond Future	2487	3	2487	3	0.00
03/08/2022	2040 On 03-November-22	11.20	Put	Bond Future	3200	3	3200	3	0.00
03/08/2022	2040 On 03-November-22	10.80	Put	Bond Future	4986	5	4986	5	0.00
03/08/2022	2040 On 03-November-22	11.30	Put	Bond Future	2842	3	2842	3	0.00
03/08/2022	2040 On 03-November-22	11.39	Put	Bond Future	2549	3	2549	3	0.00
03/08/2022	2040 On 03-November-22	11.40	Put	Bond Future	2518	3	2518	3	0.00
03/08/2022	2040 On 03-November-22	10.70	Put	Bond Future	5520	6	5520	6	0.00
03/08/2022	2040 On 03-November-22	11.50	Put	Bond Future	2225	2	2225	2	0.00
03/08/2022	2040 On 03-November-22	12.52	Put	Bond Future	572	1	572	1	1,078.00
03/08/2022	2040 On 02-February-23			Bond Future	11.56	81.2569	11.5634	81.2569	63,105.00
03/08/2022	2040 On 02-February-23	12.07	Call	Bond Future	5295	0	5295	0	0.00
03/08/2022	2040 On 02-February-23	11.11	Call	Bond Future	2103	2	2103	2	0.00
03/08/2022	2040 On 02-February-23	11.10	Call	Bond Future	2078	2	2078	2	0.00
03/08/2022	2040 On 02-February-23	10.21	Call	Bond Future	605	1	605	1	388.00
03/08/2022	2040 On 02-February-23	10.18	Call	Bond Future	577	1	577	1	0.00
03/08/2022	2040 On 02-February-23	11.12	Call	Bond Future	2128	2	2128	2	0.00
03/08/2022	2040 On 02-February-23	11.19	Call	Bond Future	2310	0	2310	0	621.00
03/08/2022	2040 On 02-February-23	10.93	Call	Bond Future	1678	2	1678	2	0.00
03/08/2022	2040 On 02-February-23	10.96	Call	Bond Future	1745	2	1745	2	388.00
03/08/2022	2040 On 02-February-23	12.24	Call	Bond Future	5982	6	5982	6	0.00
03/08/2022	2040 On 02-February-23	12.27	Call	Bond Future	6105	6	6105	6	0.00
03/08/2022	2040 On 02-February-23	12.27	Put	Bond Future	1864	2	1864	2	388.00
03/08/2022	2040 On 02-February-23	12.24	Put	Bond Future	1914	2	1914	2	0.00
03/08/2022	2040 On 02-February-23	12.07	Put	Bond Future	2219	0	2219	0	621.00
03/08/2022	2040 On 02-February-23	10.96	Put	Bond Future	5665	6	5665	6	0.00
03/08/2022	2040 On 02-February-23	11.19	Put	Bond Future	4702	0	4702	0	0.00
03/08/2022	2040 On 02-February-23	11.12	Put	Bond Future	4981	5	4981	5	0.00
03/08/2022	2040 On 02-February-23	10.18	Put	Bond Future	10015	10	10015	10	0.00
03/08/2022	2040 On 02-February-23	10.21	Put	Bond Future	9821	10	9821	10	0.00
03/08/2022	2040 On 02-February-23	11.10	Put	Bond Future	5063	5	5063	5	0.00
03/08/2022	2040 On 02-February-23	11.11	Put	Bond Future	5022	5	5022	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
03/08/2022	2040 On 02-February-23	10.93	Put	Bond Future	5801	6	5801	6	0.00
03/08/2022	2040 On 04-May-23			Bond Future	11.70	82.7617	11.6967	82.7617	0.00
03/08/2022	2040 On 04-May-23	11.48	Call	Bond Future	3557	4	3557	4	486.00
03/08/2022	2040 On 04-May-23	13.45	Call	Bond Future	11034	11	11034	11	0.00
03/08/2022	2040 On 04-May-23	11.41	Call	Bond Future	3351	3	3351	3	0.00
03/08/2022	2040 On 04-May-23	11.42	Call	Bond Future	3380	3	3380	3	0.00
03/08/2022	2040 On 04-May-23	10.73	Call	Bond Future	1718	2	1718	2	486.00
03/08/2022	2040 On 04-May-23	10.92	Call	Bond Future	2106	2	2106	2	388.00
03/08/2022	2040 On 04-May-23	10.17	Call	Bond Future	931	1	931	1	388.00
03/08/2022	2040 On 04-May-23	12.78	Call	Bond Future	8280	8	8280	8	0.00
03/08/2022	2040 On 04-May-23	11.43	Call	Bond Future	3409	3	3409	3	0.00
03/08/2022	2040 On 04-May-23	12.78	Put	Bond Future	2036	2	2036	2	388.00
03/08/2022	2040 On 04-May-23	13.45	Put	Bond Future	1306	1	1306	1	486.00
03/08/2022	2040 On 04-May-23	11.43	Put	Bond Future	5074	5	5074	5	0.00
03/08/2022	2040 On 04-May-23	10.73	Put	Bond Future	8017	8	8017	8	0.00
03/08/2022	2040 On 04-May-23	10.17	Put	Bond Future	11232	11	11232	11	0.00
03/08/2022	2040 On 04-May-23	11.42	Put	Bond Future	5108	5	5108	5	0.00
03/08/2022	2040 On 04-May-23	10.92	Put	Bond Future	7107	7	7107	7	0.00
03/08/2022	2040 On 04-May-23	11.41	Put	Bond Future	5143	5	5143	5	0.00
03/08/2022	2040 On 04-May-23	11.48	Put	Bond Future	4906	5	4906	5	0.00
03/08/2022	2040 On 03-August-23			Bond Future	11.81	79.9621	11.8096	79.9621	0.00
03/08/2022	2040 On 03-August-23	12.21	Call	Bond Future	6156	6	6156	6	0.00
03/08/2022	2040 On 03-August-23	12.22	Call	Bond Future	6191	6	6191	6	0.00
03/08/2022	2040 On 03-August-23	12.23	Call	Bond Future	6226	6	6226	6	0.00
03/08/2022	2040 On 03-August-23	12.23	Put	Bond Future	3750	4	3750	4	0.00
03/08/2022	2040 On 03-August-23	12.22	Put	Bond Future	3772	4	3772	4	0.00
03/08/2022	2040 On 03-August-23	12.21	Put	Bond Future	3795	4	3795	4	0.00
03/08/2022	2044 On 04-August-22			Bond Future	11.24	79.9724	11.2383	79.9724	12,332.00
03/08/2022	2044 On 04-August-22	11.10	Call	Bond Future	59	0	59	0	0.00
03/08/2022	2044 On 04-August-22	11.08	Call	Bond Future	43	0	43	0	0.00
03/08/2022	2044 On 04-August-22	11.09	Call	Bond Future	50	0	50	0	0.00
03/08/2022	2044 On 04-August-22	11.09	Put	Bond Future	1054	1	1054	1	0.00
03/08/2022	2044 On 04-August-22	11.08	Put	Bond Future	1115	1	1115	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	2044 On 04-August-22	11.10	Put	Bond Future	994	1	994	1	0.00
03/08/2022	2044 On 03-November-22			Bond Future	11.38	81.2204	11.3780	81.2204	66,844.00
03/08/2022	2044 On 03-November-22	11.40	Call	Bond Future	2547	2	2547	2	0.00
03/08/2022	2044 On 03-November-22	11.39	Call	Bond Future	2511	2	2511	2	0.00
03/08/2022	2044 On 03-November-22	11.41	Call	Bond Future	2582	2	2582	2	0.00
03/08/2022	2044 On 03-November-22	10.60	Call	Bond Future	579	1	579	1	1,600.00
03/08/2022	2044 On 03-November-22	11.30	Call	Bond Future	2206	2	2206	2	1,600.00
03/08/2022	2044 On 03-November-22	11.30	Put	Bond Future	2720	3	2720	3	0.00
03/08/2022	2044 On 03-November-22	10.60	Put	Bond Future	5969	6	5969	6	0.00
03/08/2022	2044 On 03-November-22	11.41	Put	Bond Future	2372	2	2372	2	0.00
03/08/2022	2044 On 03-November-22	11.40	Put	Bond Future	2402	3	2402	3	0.00
03/08/2022	2044 On 03-November-22	11.39	Put	Bond Future	2433	3	2433	3	0.00
03/08/2022	2044 On 02-February-23			Bond Future	11.50	78.2822	11.5035	78.2822	29,756.00
03/08/2022	2044 On 02-February-23	11.16	Call	Bond Future	2427	2	2427	2	0.00
03/08/2022	2044 On 02-February-23	11.15	Call	Bond Future	2399	2	2399	2	0.00
03/08/2022	2044 On 02-February-23	11.14	Call	Bond Future	2372	2	2372	2	0.00
03/08/2022	2044 On 02-February-23	11.14	Put	Bond Future	4770	5	4770	5	0.00
03/08/2022	2044 On 02-February-23	11.15	Put	Bond Future	4730	5	4730	5	0.00
03/08/2022	2044 On 02-February-23	11.16	Put	Bond Future	4690	5	4690	5	0.00
03/08/2022	2044 On 04-May-23			Bond Future	11.63	79.7320	11.6268	79.7320	0.00
03/08/2022	2044 On 04-May-23	11.43	Call	Bond Future	3678	4	3678	4	0.00
03/08/2022	2044 On 04-May-23	11.41	Call	Bond Future	3616	4	3616	4	0.00
03/08/2022	2044 On 04-May-23	11.42	Call	Bond Future	3647	4	3647	4	0.00
03/08/2022	2044 On 04-May-23	11.42	Put	Bond Future	4973	5	4973	5	0.00
03/08/2022	2044 On 04-May-23	11.41	Put	Bond Future	5007	5	5007	5	0.00
03/08/2022	2044 On 04-May-23	11.43	Put	Bond Future	4938	5	4938	5	0.00
03/08/2022	2044 On 03-August-23			Bond Future	11.73	76.9951	11.7305	76.9951	0.00
03/08/2022	2044 On 03-August-23	12.17	Call	Bond Future	6419	6	6419	6	0.00
03/08/2022	2044 On 03-August-23	12.16	Call	Bond Future	6383	6	6383	6	0.00
03/08/2022	2044 On 03-August-23	12.15	Call	Bond Future	6347	6	6347	6	0.00
03/08/2022	2044 On 03-August-23	12.15	Put	Bond Future	3809	4	3809	4	0.00
03/08/2022	2044 On 03-August-23	12.16	Put	Bond Future	3787	4	3787	4	0.00
03/08/2022	2044 On 03-August-23	12.17	Put	Bond Future	3764	4	3764	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	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
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

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	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
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	11.9598	75.8503	0.00
03/08/2022	ES33 On 03-November-22			Bond Future	12.16	73.2671	12.1641	73.2671	0.00
03/08/2022	ES33 On 02-February-23			Bond Future	12.35	74.5874	12.3546	74.5874	350.00
03/08/2022	ES33 On 04-May-23			Bond Future	12.54	72.1928	12.5383	72.1928	0.00
03/08/2022	ES33 On 03-August-23			Bond Future	12.69	73.7004	12.6949	73.7004	0.00
03/08/2022	ES42 On 04-August-22			Bond Future	12.31	74.3532	12.3144	74.3532	0.00
03/08/2022	ES42 On 03-November-22			Bond Future	12.50	71.2713	12.5010	71.2713	0.00
03/08/2022	ES42 On 02-February-23			Bond Future	12.67	72.5574	12.6691	72.5574	4,769.00
03/08/2022	ES42 On 04-May-23			Bond Future	12.84	69.6546	12.8382	69.6546	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	ES42 On 03-August-23			Bond Future	12.98	71.1127	12.9793	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	24250	3	0.00
03/08/2022	GOVI On 04-August-22	819.27	Put	GOVI	24150	3	24150	3	0.00
03/08/2022	GOVI On 04-August-22	819.26	Put	GOVI	24050	3	24050	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	92740	9	0.00
03/08/2022	GOVI On 03-November-22	820.41	Call	GOVI	92940	9	92940	9	0.00
03/08/2022	GOVI On 03-November-22	820.42	Call	GOVI	92840	9	92840	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	64140	7	0.00
03/08/2022	GOVI On 02-February-23	850.82	Put	GOVI	64040	7	64040	7	0.00
03/08/2022	GOVI On 02-February-23	850.84	Put	GOVI	64240	7	64240	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	71240	7	0.00
03/08/2022	GOVI On 04-May-23	852.87	Call	GOVI	71340	7	71340	7	0.00
03/08/2022	GOVI On 04-May-23	852.86	Call	GOVI	71440	7	71440	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	404430	40	0.00
03/08/2022	GOVI On 03-August-23	837.21	Call	GOVI	404630	40	404630	40	0.00
03/08/2022	GOVI On 03-August-23	837.22	Call	GOVI	404530	40	404530	40	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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
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	8.6830	0.1077	0.00
03/08/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.76	94.2400	5.7550	94.2400	0.00
03/08/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.85	94.1350	5.8450	94.1350	0.00
03/08/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.46	93.5450	6.4600	93.5450	0.00
03/08/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.56	93.4450	6.5600	93.4450	0.00
03/08/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.07	92.9450	7.0650	92.9450	68.00
03/08/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.15	92.8600	7.1500	92.8600	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	JBAF On 15-March-23			Jibar Tradeable Future	7.47	92.5500	7.4700	92.5500	0.00
03/08/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.79	92.2650	7.7900	92.2650	0.00
03/08/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.03	92.0200	8.0250	92.0200	75.00
03/08/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.93	92.1300	7.9300	92.1300	272.00
03/08/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.06	91.9900	8.0600	91.9900	0.00
03/08/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.02	92.0250	8.0200	92.0250	0.00
03/08/2022	R023 On 04-August-22			Bond Future	7.06	103.8168	7.0614	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	549	1	0.00
03/08/2022	R023 On 04-August-22	6.04	Put	Bond Future	554	1	554	1	0.00
03/08/2022	R023 On 04-August-22	6.03	Put	Bond Future	560	1	560	1	0.00
03/08/2022	R023 On 03-November-22			Bond Future	7.66	101.5157	7.6565	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	427	0	0.00
03/08/2022	R023 On 03-November-22	6.25	Put	Bond Future	430	0	430	0	0.00
03/08/2022	R023 On 03-November-22	6.27	Put	Bond Future	424	0	424	0	0.00
03/08/2022	R035 On 04-August-22			Bond Future	11.01	89.3958	11.0139	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	4	0	0.00
03/08/2022	R035 On 04-August-22	11.13	Call	Bond Future	767	1	767	1	0.00
03/08/2022	R035 On 04-August-22	12.18	Call	Bond Future	6621	6	6621	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	2	0	0.00
03/08/2022	R035 On 04-August-22	10.73	Call	Bond Future	3	0	3	0	0.00
03/08/2022	R035 On 04-August-22	10.73	Put	Bond Future	1736	2	1736	2	0.00
03/08/2022	R035 On 04-August-22	10.72	Put	Bond Future	1797	2	1797	2	0.00
03/08/2022	R035 On 04-August-22	10.64	Put	Bond Future	2292	2	2292	2	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2022	R035 On 04-August-22	9.84	Put	Bond Future	7497	8	7497	8	0.00
03/08/2022	R035 On 04-August-22	10.53	Put	Bond Future	2983	3	2983	3	0.00
03/08/2022	R035 On 04-August-22	11.13	Put	Bond Future	73	0	73	0	100.00
03/08/2022	R035 On 04-August-22	9.53	Put	Bond Future	9631	10	9631	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	1675	2	0.00
03/08/2022	R035 On 03-November-22			Bond Future	11.18	86.3004	11.1789	86.3004	60,084.00
03/08/2022	R035 On 03-November-22	11.14	Call	Bond Future	2090	2	2090	2	0.00
03/08/2022	R035 On 03-November-22	11.13	Call	Bond Future	2059	2	2059	2	0.00
03/08/2022	R035 On 03-November-22	9.82	Call	Bond Future	117	0	117	0	582.00
03/08/2022	R035 On 03-November-22	10.30	Call	Bond Future	407	0	407	0	976.00
03/08/2022	R035 On 03-November-22	11.15	Call	Bond Future	2120	2	2120	2	0.00
03/08/2022	R035 On 03-November-22	12.68	Call	Bond Future	8473	8	8473	8	0.00
03/08/2022	R035 On 03-November-22	11.05	Call	Bond Future	1825	2	1825	2	976.00
03/08/2022	R035 On 03-November-22	10.57	Call	Bond Future	761	1	761	1	0.00
03/08/2022	R035 On 03-November-22	10.99	Call	Bond Future	1660	2	1660	2	0.00
03/08/2022	R035 On 03-November-22	10.99	Put	Bond Future	2780	3	2780	3	582.00
03/08/2022	R035 On 03-November-22	10.57	Put	Bond Future	4447	5	4447	5	582.00
03/08/2022	R035 On 03-November-22	12.68	Put	Bond Future	275	0	275	0	976.00
03/08/2022	R035 On 03-November-22	11.15	Put	Bond Future	2290	2	2290	2	0.00
03/08/2022	R035 On 03-November-22	10.30	Put	Bond Future	5800	6	5800	6	0.00
03/08/2022	R035 On 03-November-22	9.82	Put	Bond Future	8661	9	8661	9	0.00
03/08/2022	R035 On 03-November-22	11.13	Put	Bond Future	2347	2	2347	2	0.00
03/08/2022	R035 On 03-November-22	11.14	Put	Bond Future	2319	2	2319	2	0.00
03/08/2022	R035 On 03-November-22	11.05	Put	Bond Future	2587	3	2587	3	0.00
03/08/2022	R035 On 02-February-23			Bond Future	11.33	87.8342	11.3282	87.8342	72,176.00
03/08/2022	R035 On 02-February-23	11.98	Call	Bond Future	5387	5	5387	5	0.00
03/08/2022	R035 On 02-February-23	13.22	Call	Bond Future	10508	10	10508	10	0.00
03/08/2022	R035 On 02-February-23	11.05	Call	Bond Future	2322	2	2322	2	976.00
03/08/2022	R035 On 02-February-23	11.06	Call	Bond Future	2348	2	2348	2	0.00
03/08/2022	R035 On 02-February-23	10.86	Call	Bond Future	1859	2	1859	2	0.00
03/08/2022	R035 On 02-February-23	10.30	Call	Bond Future	876	1	876	1	976.00
03/08/2022	R035 On 02-February-23	10.64	Call	Bond Future	1400	1	1400	1	388.00

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	10.87	Call	Bond Future	1882	2	1882	2	0.00
03/08/2022	R035 On 02-February-23	11.94	Call	Bond Future	5235	5	5235	5	0.00
03/08/2022	R035 On 02-February-23	10.88	Call	Bond Future	1905	2	1905	2	0.00
03/08/2022	R035 On 02-February-23	10.66	Call	Bond Future	1439	1	1439	1	0.00
03/08/2022	R035 On 02-February-23	10.60	Call	Bond Future	1325	1	1325	1	0.00
03/08/2022	R035 On 02-February-23	9.85	Call	Bond Future	441	0	441	0	0.00
03/08/2022	R035 On 02-February-23	9.89	Call	Bond Future	471	0	471	0	388.00
03/08/2022	R035 On 02-February-23	9.81	Call	Bond Future	413	0	413	0	582.00
03/08/2022	R035 On 02-February-23	9.81	Put	Bond Future	9807	10	9807	10	0.00
03/08/2022	R035 On 02-February-23	9.89	Put	Bond Future	9334	9	9334	9	0.00
03/08/2022	R035 On 02-February-23	10.60	Put	Bond Future	5657	6	5657	6	0.00
03/08/2022	R035 On 02-February-23	10.64	Put	Bond Future	5486	6	5486	6	0.00
03/08/2022	R035 On 02-February-23	10.66	Put	Bond Future	5401	6	5401	6	582.00
03/08/2022	R035 On 02-February-23	10.30	Put	Bond Future	7083	7	7083	7	0.00
03/08/2022	R035 On 02-February-23	10.88	Put	Bond Future	4534	5	4534	5	0.00
03/08/2022	R035 On 02-February-23	13.22	Put	Bond Future	580	1	580	1	976.00
03/08/2022	R035 On 02-February-23	10.87	Put	Bond Future	4571	5	4571	5	0.00
03/08/2022	R035 On 02-February-23	9.85	Put	Bond Future	9569	10	9569	10	0.00
03/08/2022	R035 On 02-February-23	10.86	Put	Bond Future	4609	5	4609	5	0.00
03/08/2022	R035 On 02-February-23	11.06	Put	Bond Future	3908	4	3908	4	582.00
03/08/2022	R035 On 02-February-23	11.05	Put	Bond Future	3940	4	3940	4	0.00
03/08/2022	R035 On 02-February-23	11.98	Put	Bond Future	1762	2	1762	2	388.00
03/08/2022	R035 On 02-February-23	11.94	Put	Bond Future	1825	2	1825	2	0.00
03/08/2022	R035 On 04-May-23			Bond Future	11.47	84.9597	11.4662	84.9597	0.00
03/08/2022	R035 On 04-May-23	11.22	Call	Bond Future	3130	3	3130	3	0.00
03/08/2022	R035 On 04-May-23	9.85	Call	Bond Future	750	1	750	1	388.00
03/08/2022	R035 On 04-May-23	10.42	Call	Bond Future	1418	1	1418	1	491.00
03/08/2022	R035 On 04-May-23	12.46	Call	Bond Future	7264	7	7264	7	0.00
03/08/2022	R035 On 04-May-23	11.17	Call	Bond Future	2997	3	2997	3	491.00
03/08/2022	R035 On 04-May-23	11.20	Call	Bond Future	3076	3	3076	3	0.00
03/08/2022	R035 On 04-May-23	11.21	Call	Bond Future	3103	3	3103	3	0.00
03/08/2022	R035 On 04-May-23	10.60	Call	Bond Future	1719	2	1719	2	388.00
03/08/2022	R035 On 04-May-23	13.18	Call	Bond Future	10067	10	10067	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 04-May-23	13.18	Put	Bond Future	1177	1	1177	1	491.00
03/08/2022	R035 On 04-May-23	10.60	Put	Bond Future	6795	7	6795	7	0.00
03/08/2022	R035 On 04-May-23	12.46	Put	Bond Future	1935	2	1935	2	388.00
03/08/2022	R035 On 04-May-23	11.22	Put	Bond Future	4530	5	4530	5	0.00
03/08/2022	R035 On 04-May-23	10.42	Put	Bond Future	7603	8	7603	8	0.00
03/08/2022	R035 On 04-May-23	9.85	Put	Bond Future	10578	11	10578	11	0.00
03/08/2022	R035 On 04-May-23	11.17	Put	Bond Future	4685	5	4685	5	0.00
03/08/2022	R035 On 04-May-23	11.20	Put	Bond Future	4592	5	4592	5	0.00
03/08/2022	R035 On 04-May-23	11.21	Put	Bond Future	4561	5	4561	5	0.00
03/08/2022	R035 On 03-August-23			Bond Future	11.58	86.7143	11.5787	86.7143	0.00
03/08/2022	R035 On 03-August-23	11.98	Call	Bond Future	5593	6	5593	6	0.00
03/08/2022	R035 On 03-August-23	11.99	Call	Bond Future	5625	6	5625	6	0.00
03/08/2022	R035 On 03-August-23	12.00	Call	Bond Future	5658	6	5658	6	0.00
03/08/2022	R035 On 03-August-23	12.00	Put	Bond Future	3380	3	3380	3	0.00
03/08/2022	R035 On 03-August-23	11.99	Put	Bond Future	3400	3	3400	3	0.00
03/08/2022	R035 On 03-August-23	11.98	Put	Bond Future	3421	3	3421	3	0.00
03/08/2022	R186 On 04-August-22			Bond Future	9.00	106.9045	9.0048	106.9045	40,222.00
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	2792	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	3190	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	3266	3	0.00
03/08/2022	R186 On 04-August-22	8.14	Put	Bond Future	3228	3	3228	3	0.00
03/08/2022	R186 On 04-August-22	6.96	Put	Bond Future	7834	8	7834	8	0.00
03/08/2022	R186 On 04-August-22	7.96	Put	Bond Future	3915	4	3915	4	0.00
03/08/2022	R186 On 03-November-22			Bond Future	9.20	108.5728	9.1992	108.5728	66,190.00
03/08/2022	R186 On 03-November-22	8.55	Call	Bond Future	401	0	401	0	0.00
03/08/2022	R186 On 03-November-22	8.91	Call	Bond Future	785	1	785	1	0.00
03/08/2022	R186 On 03-November-22	8.23	Call	Bond Future	207	0	207	0	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
03/08/2022	R186 On 03-November-22	8.53	Call	Bond Future	385	0	385	0	0.00
03/08/2022	R186 On 03-November-22	8.54	Call	Bond Future	393	0	393	0	0.00
03/08/2022	R186 On 03-November-22	8.54	Put	Bond Future	2704	3	2704	3	0.00
03/08/2022	R186 On 03-November-22	8.53	Put	Bond Future	2731	3	2731	3	0.00
03/08/2022	R186 On 03-November-22	8.91	Put	Bond Future	1791	2	1791	2	4,310.00
03/08/2022	R186 On 03-November-22	8.23	Put	Bond Future	3627	3	3627	3	0.00
03/08/2022	R186 On 03-November-22	8.55	Put	Bond Future	2676	3	2676	3	0.00
03/08/2022	R186 On 02-February-23			Bond Future	9.36	105.2043	9.3584	105.2043	0.00
03/08/2022	R186 On 02-February-23	8.34	Call	Bond Future	460	1	460	1	0.00
03/08/2022	R186 On 02-February-23	8.33	Call	Bond Future	453	1	453	1	0.00
03/08/2022	R186 On 02-February-23	8.32	Call	Bond Future	447	0	447	0	0.00
03/08/2022	R186 On 02-February-23	8.32	Put	Bond Future	3900	4	3900	4	0.00
03/08/2022	R186 On 02-February-23	8.33	Put	Bond Future	3873	4	3873	4	0.00
03/08/2022	R186 On 02-February-23	8.34	Put	Bond Future	3846	4	3846	4	0.00
03/08/2022	R186 On 04-May-23			Bond Future	9.52	107.1511	9.5171	107.1511	0.00
03/08/2022	R186 On 04-May-23	8.83	Call	Bond Future	1005	1	1005	1	0.00
03/08/2022	R186 On 04-May-23	8.82	Call	Bond Future	994	1	994	1	0.00
03/08/2022	R186 On 04-May-23	8.84	Call	Bond Future	1016	1	1016	1	0.00
03/08/2022	R186 On 04-May-23	8.83	Put	Bond Future	3134	3	3134	3	0.00
03/08/2022	R186 On 04-May-23	8.82	Put	Bond Future	3155	3	3155	3	0.00
03/08/2022	R186 On 04-May-23	8.84	Put	Bond Future	3114	3	3114	3	0.00
03/08/2022	R186 On 03-August-23			Bond Future	9.62	104.0584	9.6189	104.0584	0.00
03/08/2022	R186 On 03-August-23	9.75	Call	Bond Future	2392	3	2392	3	0.00
03/08/2022	R186 On 03-August-23	9.73	Call	Bond Future	2358	2	2358	2	0.00
03/08/2022	R186 On 03-August-23	9.74	Call	Bond Future	2375	2	2375	2	0.00
03/08/2022	R186 On 03-August-23	9.74	Put	Bond Future	2029	2	2029	2	0.00
03/08/2022	R186 On 03-August-23	9.73	Put	Bond Future	2040	2	2040	2	0.00
03/08/2022	R186 On 03-August-23	9.75	Put	Bond Future	2017	2	2017	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

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	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	11.0085	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	2308	2	0.00
03/08/2022	R209 On 04-August-22	10.57	Put	Bond Future	2363	2	2363	2	0.00
03/08/2022	R209 On 04-August-22	10.59	Put	Bond Future	2253	2	2253	2	0.00
03/08/2022	R209 On 03-November-22			Bond Future	11.15	66.8299	11.1544	66.8299	18,801.00
03/08/2022	R209 On 03-November-22	11.02	Call	Bond Future	1574	2	1574	2	0.00
03/08/2022	R209 On 03-November-22	10.00	Call	Bond Future	176	0	176	0	9,500.00
03/08/2022	R209 On 03-November-22	11.50	Call	Bond Future	2974	3	2974	3	0.00
03/08/2022	R209 On 03-November-22	10.50	Call	Bond Future	597	1	597	1	0.00
03/08/2022	R209 On 03-November-22	11.00	Call	Bond Future	1525	1	1525	1	0.00
03/08/2022	R209 On 03-November-22	11.01	Call	Bond Future	1549	2	1549	2	0.00
03/08/2022	R209 On 03-November-22	12.00	Call	Bond Future	4776	5	4776	5	0.00
03/08/2022	R209 On 03-November-22	11.03	Call	Bond Future	1599	2	1599	2	0.00
03/08/2022	R209 On 03-November-22	9.25	Call	Bond Future	17	0	17	0	6,000.00
03/08/2022	R209 On 03-November-22	9.50	Call	Bond Future	40	0	40	0	0.00
03/08/2022	R209 On 03-November-22	9.50	Put	Bond Future	9395	10	9395	10	0.00
03/08/2022	R209 On 03-November-22	9.25	Put	Bond Future	10941	11	10941	11	0.00
03/08/2022	R209 On 03-November-22	11.03	Put	Bond Future	2244	2	2244	2	0.00
03/08/2022	R209 On 03-November-22	10.50	Put	Bond Future	4094	4	4094	4	0.00
03/08/2022	R209 On 03-November-22	12.00	Put	Bond Future	612	1	612	1	9,500.00
03/08/2022	R209 On 03-November-22	11.01	Put	Bond Future	2299	2	2299	2	0.00
03/08/2022	R209 On 03-November-22	11.00	Put	Bond Future	2327	2	2327	2	8,750.00
03/08/2022	R209 On 03-November-22	11.50	Put	Bond Future	1226	1	1226	1	0.00
03/08/2022	R209 On 03-November-22	10.00	Put	Bond Future	6520	7	6520	7	6,000.00
03/08/2022	R209 On 03-November-22	11.02	Put	Bond Future	2272	2	2272	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	R209 On 02-February-23			Bond Future	11.28	68.0184	11.2825	68.0184	2,066.00
03/08/2022	R209 On 02-February-23	10.80	Call	Bond Future	1590	2	1590	2	0.00
03/08/2022	R209 On 02-February-23	10.78	Call	Bond Future	1551	2	1551	2	0.00
03/08/2022	R209 On 02-February-23	10.79	Call	Bond Future	1571	2	1571	2	0.00
03/08/2022	R209 On 02-February-23	10.80	Put	Bond Future	4098	4	4098	4	0.00
03/08/2022	R209 On 02-February-23	10.78	Put	Bond Future	4166	4	4166	4	0.00
03/08/2022	R209 On 02-February-23	10.79	Put	Bond Future	4132	4	4132	4	0.00
03/08/2022	R209 On 04-May-23			Bond Future	11.41	66.1265	11.4063	66.1265	0.00
03/08/2022	R209 On 04-May-23	11.11	Call	Bond Future	2617	3	2617	3	0.00
03/08/2022	R209 On 04-May-23	11.09	Call	Bond Future	2571	3	2571	3	0.00
03/08/2022	R209 On 04-May-23	11.10	Call	Bond Future	2594	3	2594	3	0.00
03/08/2022	R209 On 04-May-23	11.10	Put	Bond Future	4143	4	4143	4	0.00
03/08/2022	R209 On 04-May-23	11.09	Put	Bond Future	4171	4	4171	4	0.00
03/08/2022	R209 On 04-May-23	11.11	Put	Bond Future	4115	4	4115	4	0.00
03/08/2022	R209 On 03-August-23			Bond Future	11.50	67.4930	11.5048	67.4930	0.00
03/08/2022	R209 On 03-August-23	11.95	Call	Bond Future	5037	5	5037	5	0.00
03/08/2022	R209 On 03-August-23	11.93	Call	Bond Future	4978	5	4978	5	0.00
03/08/2022	R209 On 03-August-23	11.94	Call	Bond Future	5008	5	5008	5	0.00
03/08/2022	R209 On 03-August-23	11.95	Put	Bond Future	2903	3	2903	3	0.00
03/08/2022	R209 On 03-August-23	11.93	Put	Bond Future	2939	3	2939	3	0.00
03/08/2022	R209 On 03-August-23	11.94	Put	Bond Future	2921	3	2921	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	10.6493	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	3686	4	0.00
03/08/2022	R213 On 04-August-22	9.88	Put	Bond Future	3788	4	3788	4	0.00
03/08/2022	R213 On 04-August-22	9.89	Put	Bond Future	3737	4	3737	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-November-22			Bond Future	10.83	80.6961	10.8287	80.6961	33,524.00
03/08/2022	R213 On 03-November-22	10.40	Call	Bond Future	870	1	870	1	0.00
03/08/2022	R213 On 03-November-22	9.98	Call	Bond Future	375	0	375	0	0.00
03/08/2022	R213 On 03-November-22	10.19	Call	Bond Future	584	1	584	1	0.00
03/08/2022	R213 On 03-November-22	9.84	Call	Bond Future	282	0	282	0	0.00
03/08/2022	R213 On 03-November-22	9.13	Call	Bond Future	53	0	53	0	200.00
03/08/2022	R213 On 03-November-22	10.39	Call	Bond Future	855	1	855	1	0.00
03/08/2022	R213 On 03-November-22	10.37	Call	Bond Future	824	1	824	1	0.00
03/08/2022	R213 On 03-November-22	9.19	Call	Bond Future	62	0	62	0	476.00
03/08/2022	R213 On 03-November-22	10.38	Call	Bond Future	839	1	839	1	0.00
03/08/2022	R213 On 03-November-22	10.38	Put	Bond Future	2960	3	2960	3	0.00
03/08/2022	R213 On 03-November-22	9.19	Put	Bond Future	8167	8	8167	8	0.00
03/08/2022	R213 On 03-November-22	10.37	Put	Bond Future	2993	3	2993	3	200.00
03/08/2022	R213 On 03-November-22	10.39	Put	Bond Future	2927	3	2927	3	0.00
03/08/2022	R213 On 03-November-22	9.13	Put	Bond Future	8474	8	8474	8	0.00
03/08/2022	R213 On 03-November-22	9.84	Put	Bond Future	5051	5	5051	5	476.00
03/08/2022	R213 On 03-November-22	10.19	Put	Bond Future	3625	4	3625	4	476.00
03/08/2022	R213 On 03-November-22	9.98	Put	Bond Future	4447	4	4447	4	200.00
03/08/2022	R213 On 03-November-22	10.40	Put	Bond Future	2894	3	2894	3	0.00
03/08/2022	R213 On 02-February-23			Bond Future	10.99	82.1301	10.9906	82.1301	0.00
03/08/2022	R213 On 02-February-23	10.43	Call	Bond Future	1301	1	1301	1	912.00
03/08/2022	R213 On 02-February-23	10.22	Call	Bond Future	992	1	992	1	0.00
03/08/2022	R213 On 02-February-23	9.16	Call	Bond Future	218	0	218	0	476.00
03/08/2022	R213 On 02-February-23	10.21	Call	Bond Future	979	1	979	1	0.00
03/08/2022	R213 On 02-February-23	12.20	Call	Bond Future	6059	6	6059	6	0.00
03/08/2022	R213 On 02-February-23	10.23	Call	Bond Future	1006	1	1006	1	0.00
03/08/2022	R213 On 02-February-23	10.35	Call	Bond Future	1177	1	1177	1	0.00
03/08/2022	R213 On 02-February-23	10.01	Call	Bond Future	738	1	738	1	0.00
03/08/2022	R213 On 02-February-23	10.35	Put	Bond Future	4141	4	4141	4	476.00
03/08/2022	R213 On 02-February-23	12.20	Put	Bond Future	826	1	826	1	912.00
03/08/2022	R213 On 02-February-23	10.22	Put	Bond Future	4576	5	4576	5	0.00
03/08/2022	R213 On 02-February-23	10.43	Put	Bond Future	3888	4	3888	4	0.00
03/08/2022	R213 On 02-February-23	10.21	Put	Bond Future	4610	5	4610	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
03/08/2022	R213 On 02-February-23	9.16	Put	Bond Future	9075	9	9075	9	0.00
03/08/2022	R213 On 02-February-23	10.01	Put	Bond Future	5333	5	5333	5	476.00
03/08/2022	R213 On 02-February-23	10.23	Put	Bond Future	4541	5	4541	5	0.00
03/08/2022	R213 On 04-May-23			Bond Future	11.14	80.1003	11.1418	80.1003	0.00
03/08/2022	R213 On 04-May-23	10.74	Call	Bond Future	2091	2	2091	2	0.00
03/08/2022	R213 On 04-May-23	10.73	Call	Bond Future	2072	2	2072	2	0.00
03/08/2022	R213 On 04-May-23	10.75	Call	Bond Future	2110	2	2110	2	0.00
03/08/2022	R213 On 04-May-23	10.75	Put	Bond Future	3858	4	3858	4	0.00
03/08/2022	R213 On 04-May-23	10.73	Put	Bond Future	3911	4	3911	4	0.00
03/08/2022	R213 On 04-May-23	10.74	Put	Bond Future	3885	4	3885	4	0.00
03/08/2022	R213 On 03-August-23			Bond Future	11.26	81.7535	11.2636	81.7535	0.00
03/08/2022	R213 On 03-August-23	11.62	Call	Bond Future	4225	4	4225	4	0.00
03/08/2022	R213 On 03-August-23	11.61	Call	Bond Future	4199	4	4199	4	0.00
03/08/2022	R213 On 03-August-23	11.63	Call	Bond Future	4251	4	4251	4	0.00
03/08/2022	R213 On 03-August-23	11.62	Put	Bond Future	2714	3	2714	3	0.00
03/08/2022	R213 On 03-August-23	11.61	Put	Bond Future	2730	3	2730	3	0.00
03/08/2022	R213 On 03-August-23	11.63	Put	Bond Future	2698	3	2698	3	0.00
03/08/2022	R214 On 04-August-22			Bond Future	11.16	66.6063	11.1633	66.6063	74,238.00
03/08/2022	R214 On 04-August-22	10.97	Call	Bond Future	18	0	18	0	0.00
03/08/2022	R214 On 04-August-22	10.98	Call	Bond Future	22	0	22	0	0.00
03/08/2022	R214 On 04-August-22	10.99	Call	Bond Future	26	0	26	0	0.00
03/08/2022	R214 On 04-August-22	10.98	Put	Bond Future	1043	1	1043	1	0.00
03/08/2022	R214 On 04-August-22	10.99	Put	Bond Future	991	1	991	1	0.00
03/08/2022	R214 On 04-August-22	10.97	Put	Bond Future	1096	1	1096	1	0.00
03/08/2022	R214 On 03-November-22			Bond Future	11.30	64.3570	11.3012	64.3570	25,318.00
03/08/2022	R214 On 03-November-22	11.35	Call	Bond Future	2144	2	2144	2	0.00
03/08/2022	R214 On 03-November-22	11.36	Call	Bond Future	2173	2	2173	2	0.00
03/08/2022	R214 On 03-November-22	11.34	Call	Bond Future	2114	2	2114	2	0.00
03/08/2022	R214 On 03-November-22	11.36	Put	Bond Future	1857	2	1857	2	0.00
03/08/2022	R214 On 03-November-22	11.35	Put	Bond Future	1881	2	1881	2	0.00
03/08/2022	R214 On 03-November-22	11.34	Put	Bond Future	1905	2	1905	2	0.00
03/08/2022	R214 On 02-February-23			Bond Future	11.43	65.5007	11.4250	65.5007	65,489.00
03/08/2022	R214 On 02-February-23	11.09	Call	Bond Future	2039	2	2039	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	R214 On 02-February-23	11.07	Call	Bond Future	1992	2	1992	2	0.00
03/08/2022	R214 On 02-February-23	11.08	Call	Bond Future	2015	2	2015	2	0.00
03/08/2022	R214 On 02-February-23	11.08	Put	Bond Future	3887	4	3887	4	0.00
03/08/2022	R214 On 02-February-23	11.07	Put	Bond Future	3919	4	3919	4	0.00
03/08/2022	R214 On 02-February-23	11.09	Put	Bond Future	3855	4	3855	4	0.00
03/08/2022	R214 On 04-May-23			Bond Future	11.54	63.4171	11.5386	63.4171	0.00
03/08/2022	R214 On 04-May-23	11.38	Call	Bond Future	3083	3	3083	3	0.00
03/08/2022	R214 On 04-May-23	11.36	Call	Bond Future	3032	3	3032	3	0.00
03/08/2022	R214 On 04-May-23	11.37	Call	Bond Future	3058	3	3058	3	0.00
03/08/2022	R214 On 04-May-23	11.37	Put	Bond Future	3947	4	3947	4	0.00
03/08/2022	R214 On 04-May-23	11.36	Put	Bond Future	3975	4	3975	4	0.00
03/08/2022	R214 On 04-May-23	11.38	Put	Bond Future	3920	4	3920	4	0.00
03/08/2022	R214 On 03-August-23			Bond Future	11.63	64.7267	11.6305	64.7267	0.00
03/08/2022	R214 On 03-August-23	12.16	Call	Bond Future	5596	6	5596	6	0.00
03/08/2022	R214 On 03-August-23	12.14	Call	Bond Future	5536	6	5536	6	0.00
03/08/2022	R214 On 03-August-23	12.15	Call	Bond Future	5566	6	5566	6	0.00
03/08/2022	R214 On 03-August-23	12.15	Put	Bond Future	2977	3	2977	3	0.00
03/08/2022	R214 On 03-August-23	12.14	Put	Bond Future	2995	3	2995	3	0.00
03/08/2022	R214 On 03-August-23	12.16	Put	Bond Future	2960	3	2960	3	0.00
03/08/2022	R248 On 04-August-22			Bond Future	11.19	83.1783	11.1883	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	3	0	100.00
03/08/2022	R248 On 04-August-22	11.00	Call	Bond Future	25	0	25	0	1,200.00
03/08/2022	R248 On 04-August-22	11.30	Call	Bond Future	852	1	852	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	21	0	0.00
03/08/2022	R248 On 04-August-22	10.98	Call	Bond Future	17	0	17	0	0.00
03/08/2022	R248 On 04-August-22	10.98	Put	Bond Future	1475	2	1475	2	0.00
03/08/2022	R248 On 04-August-22	10.99	Put	Bond Future	1407	2	1407	2	0.00
03/08/2022	R248 On 04-August-22	11.30	Put	Bond Future	89	0	89	0	0.00
03/08/2022	R248 On 04-August-22	10.40	Put	Bond Future	5769	6	5769	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	R248 On 04-August-22	11.00	Put	Bond Future	1341	2	1341	2	50.00
03/08/2022	R248 On 04-August-22	10.90	Put	Bond Future	2032	2	2032	2	0.00
03/08/2022	R248 On 04-August-22	10.30	Put	Bond Future	6552	7	6552	7	0.00
03/08/2022	R248 On 04-August-22	9.70	Put	Bond Future	11522	12	11522	12	0.00
03/08/2022	R248 On 04-August-22	10.20	Put	Bond Future	7348	8	7348	8	0.00
03/08/2022	R248 On 03-November-22			Bond Future	11.33	80.0491	11.3266	80.0491	258,752.00
03/08/2022	R248 On 03-November-22	11.90	Call	Bond Future	4882	5	4882	5	1,650.00
03/08/2022	R248 On 03-November-22	11.30	Call	Bond Future	2416	2	2416	2	0.00
03/08/2022	R248 On 03-November-22	11.31	Call	Bond Future	2451	2	2451	2	0.00
03/08/2022	R248 On 03-November-22	11.32	Call	Bond Future	2487	2	2487	2	0.00
03/08/2022	R248 On 03-November-22	11.20	Call	Bond Future	2080	2	2080	2	1,650.00
03/08/2022	R248 On 03-November-22	11.20	Put	Bond Future	2941	3	2941	3	0.00
03/08/2022	R248 On 03-November-22	11.30	Put	Bond Future	2596	3	2596	3	0.00
03/08/2022	R248 On 03-November-22	11.31	Put	Bond Future	2563	3	2563	3	0.00
03/08/2022	R248 On 03-November-22	11.90	Put	Bond Future	1179	1	1179	1	0.00
03/08/2022	R248 On 03-November-22	11.32	Put	Bond Future	2531	3	2531	3	0.00
03/08/2022	R248 On 02-February-23			Bond Future	11.45	81.4719	11.4511	81.4719	0.00
03/08/2022	R248 On 02-February-23	11.07	Call	Bond Future	2420	2	2420	2	0.00
03/08/2022	R248 On 02-February-23	11.06	Call	Bond Future	2391	2	2391	2	0.00
03/08/2022	R248 On 02-February-23	11.08	Call	Bond Future	2448	2	2448	2	0.00
03/08/2022	R248 On 02-February-23	11.08	Put	Bond Future	4970	5	4970	5	0.00
03/08/2022	R248 On 02-February-23	11.06	Put	Bond Future	5052	5	5052	5	0.00
03/08/2022	R248 On 02-February-23	11.07	Put	Bond Future	5011	5	5011	5	0.00
03/08/2022	R248 On 04-May-23			Bond Future	11.57	78.5432	11.5651	78.5432	0.00
03/08/2022	R248 On 04-May-23	11.34	Call	Bond Future	3651	4	3651	4	0.00
03/08/2022	R248 On 04-May-23	11.33	Call	Bond Future	3619	4	3619	4	0.00
03/08/2022	R248 On 04-May-23	11.35	Call	Bond Future	3682	4	3682	4	0.00
03/08/2022	R248 On 04-May-23	11.35	Put	Bond Future	5101	5	5101	5	0.00
03/08/2022	R248 On 04-May-23	11.33	Put	Bond Future	5173	5	5173	5	0.00
03/08/2022	R248 On 04-May-23	11.34	Put	Bond Future	5137	5	5137	5	0.00
03/08/2022	R248 On 03-August-23			Bond Future	11.66	80.1657	11.6575	80.1657	0.00
03/08/2022	R248 On 03-August-23	12.10	Call	Bond Future	6650	7	6650	7	0.00
03/08/2022	R248 On 03-August-23	12.09	Call	Bond Future	6613	6	6613	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	R248 On 03-August-23	12.11	Call	Bond Future	6687	7	6687	7	0.00
03/08/2022	R248 On 03-August-23	12.11	Put	Bond Future	3885	4	3885	4	0.00
03/08/2022	R248 On 03-August-23	12.09	Put	Bond Future	3931	4	3931	4	0.00
03/08/2022	R248 On 03-August-23	12.10	Put	Bond Future	3908	4	3908	4	0.00