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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2022	2025 On 03-February-22			Bond Future	155.94	155.9446	155.9405	155.9446	0.00
03/02/2022	2025 On 05-May-22			Bond Future	157.94	157.9249	157.9418	157.9249	5,456.00
03/02/2022	2025 On 04-August-22			Bond Future	158.40	158.3817	158.3988	158.3817	1,130.00
03/02/2022	2025 On 03-November-22			Bond Future	160.66	160.6398	160.6563	160.6398	0.00
03/02/2022	2025 On 02-February-23			Bond Future	161.32	161.3008	161.3183	161.3008	0.00
03/02/2022	2029 On 03-February-22			Bond Future	114.63	114.6186	114.6349	114.6186	0.00
03/02/2022	2029 On 05-May-22			Bond Future	115.11	114.8681	115.1108	114.8681	2,746.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2022	2029 On 04-August-22			Bond Future	116.62	116.3766	116.6224	116.3766	1,844.00
03/02/2022	2029 On 03-November-22			Bond Future	117.06	116.8074	117.0562	116.8074	0.00
03/02/2022	2029 On 02-February-23			Bond Future	118.74	118.4916	118.7439	118.4916	0.00
03/02/2022	2030 On 03-February-22			Bond Future	9.22	93.2695	9.2200	93.2695	0.00
03/02/2022	2030 On 03-February-22	8.80	Call	Bond Future	0	0	0	0	0.00
03/02/2022	2030 On 03-February-22	9.90	Call	Bond Future	3528	3	3528	3	0.00
03/02/2022	2030 On 03-February-22	10.85	Call	Bond Future	8176	8	8176	8	0.00
03/02/2022	2030 On 03-February-22	9.60	Call	Bond Future	1993	2	1993	2	0.00
03/02/2022	2030 On 03-February-22	9.78	Call	Bond Future	2918	3	2918	3	0.00
03/02/2022	2030 On 03-February-22	9.44	Call	Bond Future	1161	1	1161	1	0.00
03/02/2022	2030 On 03-February-22	9.43	Call	Bond Future	1108	1	1108	1	0.00
03/02/2022	2030 On 03-February-22	8.39	Call	Bond Future	0	0	0	0	0.00
03/02/2022	2030 On 03-February-22	8.85	Call	Bond Future	0	0	0	0	0.00
03/02/2022	2030 On 03-February-22	9.80	Call	Bond Future	3020	3	3020	3	0.00
03/02/2022	2030 On 03-February-22	9.45	Call	Bond Future	1213	1	1213	1	0.00
03/02/2022	2030 On 03-February-22	9.40	Call	Bond Future	951	1	951	1	0.00
03/02/2022	2030 On 03-February-22	9.10	Call	Bond Future	0	0	0	0	0.00
03/02/2022	2030 On 03-February-22	9.35	Call	Bond Future	688	1	688	1	0.00
03/02/2022	2030 On 03-February-22	9.20	Call	Bond Future	0	0	0	0	0.00
03/02/2022	2030 On 03-February-22	9.20	Put	Bond Future	106	0	106	0	0.00
03/02/2022	2030 On 03-February-22	9.35	Put	Bond Future	0	0	0	0	0.00
03/02/2022	2030 On 03-February-22	9.10	Put	Bond Future	641	1	641	1	0.00
03/02/2022	2030 On 03-February-22	9.40	Put	Bond Future	0	0	0	0	0.00
03/02/2022	2030 On 03-February-22	9.45	Put	Bond Future	0	0	0	0	0.00
03/02/2022	2030 On 03-February-22	9.80	Put	Bond Future	0	0	0	0	0.00
03/02/2022	2030 On 03-February-22	9.90	Put	Bond Future	0	0	0	0	0.00
03/02/2022	2030 On 03-February-22	8.85	Put	Bond Future	1994	2	1994	2	0.00
03/02/2022	2030 On 03-February-22	8.39	Put	Bond Future	4550	5	4550	5	0.00
03/02/2022	2030 On 03-February-22	8.80	Put	Bond Future	2268	2	2268	2	0.00
03/02/2022	2030 On 03-February-22	9.43	Put	Bond Future	0	0	0	0	0.00
03/02/2022	2030 On 03-February-22	9.44	Put	Bond Future	0	0	0	0	0.00
03/02/2022	2030 On 03-February-22	9.78	Put	Bond Future	0	0	0	0	0.00
03/02/2022	2030 On 03-February-22	9.60	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2022	2030 On 03-February-22	10.85	Put	Bond Future	0	0	0	0	0.00
03/02/2022	2030 On 05-May-22			Bond Future	9.42	94.4307	9.4195	94.4307	70,079.00
03/02/2022	2030 On 05-May-22	11.04	Call	Bond Future	7953	8	7953	8	0.00
03/02/2022	2030 On 05-May-22	10.19	Call	Bond Future	4281	4	4281	4	0.00
03/02/2022	2030 On 05-May-22	10.20	Call	Bond Future	4322	4	4322	4	0.00
03/02/2022	2030 On 05-May-22	9.35	Call	Bond Future	1425	1	1425	1	0.00
03/02/2022	2030 On 05-May-22	9.65	Call	Bond Future	2277	2	2277	2	0.00
03/02/2022	2030 On 05-May-22	8.81	Call	Bond Future	445	0	445	0	200.00
03/02/2022	2030 On 05-May-22	8.89	Call	Bond Future	546	1	546	1	1,800.00
03/02/2022	2030 On 05-May-22	7.73	Call	Bond Future	15	0	15	0	200.00
03/02/2022	2030 On 05-May-22	9.60	Call	Bond Future	2121	2	2121	2	0.00
03/02/2022	2030 On 05-May-22	10.21	Call	Bond Future	4363	4	4363	4	0.00
03/02/2022	2030 On 05-May-22	9.15	Call	Bond Future	979	1	979	1	7,500.00
03/02/2022	2030 On 05-May-22	9.95	Call	Bond Future	3332	3	3332	3	0.00
03/02/2022	2030 On 05-May-22	8.14	Call	Bond Future	61	0	61	0	1,800.00
03/02/2022	2030 On 05-May-22	8.47	Call	Bond Future	164	0	164	0	1,073.00
03/02/2022	2030 On 05-May-22	8.14	Put	Bond Future	6942	7	6942	7	0.00
03/02/2022	2030 On 05-May-22	9.65	Put	Bond Future	1103	1	1103	1	5,000.00
03/02/2022	2030 On 05-May-22	8.81	Put	Bond Future	3645	4	3645	4	0.00
03/02/2022	2030 On 05-May-22	8.89	Put	Bond Future	3318	3	3318	3	0.00
03/02/2022	2030 On 05-May-22	9.15	Put	Bond Future	2377	2	2377	2	0.00
03/02/2022	2030 On 05-May-22	10.21	Put	Bond Future	414	0	414	0	0.00
03/02/2022	2030 On 05-May-22	9.60	Put	Bond Future	1200	1	1200	1	5,000.00
03/02/2022	2030 On 05-May-22	7.73	Put	Bond Future	9238	9	9238	9	0.00
03/02/2022	2030 On 05-May-22	8.47	Put	Bond Future	5210	5	5210	5	0.00
03/02/2022	2030 On 05-May-22	9.35	Put	Bond Future	1783	2	1783	2	1,073.00
03/02/2022	2030 On 05-May-22	10.20	Put	Bond Future	421	0	421	0	200.00
03/02/2022	2030 On 05-May-22	10.19	Put	Bond Future	429	0	429	0	0.00
03/02/2022	2030 On 05-May-22	11.04	Put	Bond Future	86	0	86	0	1,800.00
03/02/2022	2030 On 05-May-22	9.95	Put	Bond Future	657	1	657	1	1,073.00
03/02/2022	2030 On 04-August-22			Bond Future	9.62	91.6420	9.6220	91.6420	24,189.00
03/02/2022	2030 On 04-August-22	9.05	Call	Bond Future	983	1	983	1	800.00
03/02/2022	2030 On 04-August-22	9.54	Call	Bond Future	1977	2	1977	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
03/02/2022	2030 On 04-August-22	9.55	Call	Bond Future	2002	2	2002	2	0.00
03/02/2022	2030 On 04-August-22	8.30	Call	Bond Future	257	0	257	0	800.00
03/02/2022	2030 On 04-August-22	9.56	Call	Bond Future	2026	2	2026	2	0.00
03/02/2022	2030 On 04-August-22	10.95	Call	Bond Future	6761	7	6761	7	0.00
03/02/2022	2030 On 04-August-22	10.95	Put	Bond Future	471	0	471	0	800.00
03/02/2022	2030 On 04-August-22	9.56	Put	Bond Future	2334	2	2334	2	0.00
03/02/2022	2030 On 04-August-22	8.30	Put	Bond Future	7117	7	7117	7	0.00
03/02/2022	2030 On 04-August-22	9.55	Put	Bond Future	2360	2	2360	2	0.00
03/02/2022	2030 On 04-August-22	9.54	Put	Bond Future	2385	2	2385	2	0.00
03/02/2022	2030 On 04-August-22	9.05	Put	Bond Future	3875	4	3875	4	0.00
03/02/2022	2030 On 03-November-22			Bond Future	9.80	92.9296	9.7970	92.9296	0.00
03/02/2022	2030 On 03-November-22	10.09	Call	Bond Future	3425	3	3425	3	0.00
03/02/2022	2030 On 03-November-22	10.08	Call	Bond Future	3396	3	3396	3	0.00
03/02/2022	2030 On 03-November-22	10.10	Call	Bond Future	3454	3	3454	3	0.00
03/02/2022	2030 On 03-November-22	10.10	Put	Bond Future	2016	2	2016	2	0.00
03/02/2022	2030 On 03-November-22	10.08	Put	Bond Future	2051	2	2051	2	0.00
03/02/2022	2030 On 03-November-22	10.09	Put	Bond Future	2034	2	2034	2	0.00
03/02/2022	2030 On 02-February-23			Bond Future	9.99	90.2449	9.9914	90.2449	0.00
03/02/2022	2030 On 02-February-23	10.01	Call	Bond Future	3015	3	3015	3	0.00
03/02/2022	2030 On 02-February-23	9.80	Call	Bond Future	2521	0	2521	0	950.00
03/02/2022	2030 On 02-February-23	9.99	Call	Bond Future	2966	3	2966	3	0.00
03/02/2022	2030 On 02-February-23	10.00	Call	Bond Future	2990	3	2990	3	0.00
03/02/2022	2030 On 02-February-23	9.20	Call	Bond Future	1363	0	1363	0	950.00
03/02/2022	2030 On 02-February-23	9.20	Put	Bond Future	5121	0	5121	0	0.00
03/02/2022	2030 On 02-February-23	10.01	Put	Bond Future	2929	3	2929	3	0.00
03/02/2022	2030 On 02-February-23	9.80	Put	Bond Future	3412	0	3412	0	0.00
03/02/2022	2030 On 02-February-23	9.99	Put	Bond Future	2972	3	2972	3	0.00
03/02/2022	2030 On 02-February-23	10.00	Put	Bond Future	2951	3	2951	3	0.00
03/02/2022	2032 On 03-February-22			Bond Future	9.67	93.8285	9.6650	93.8285	0.00
03/02/2022	2032 On 03-February-22	8.91	Call	Bond Future	0	0	0	0	0.00
03/02/2022	2032 On 03-February-22	9.14	Call	Bond Future	0	0	0	0	0.00
03/02/2022	2032 On 03-February-22	9.57	Call	Bond Future	0	0	0	0	0.00
03/02/2022	2032 On 03-February-22	10.90	Call	Bond Future	7008	7	7008	7	0.00

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03/02/2022	2032 On 03-February-22	10.95	Call	Bond Future	7277	7	7277	7	0.00
03/02/2022	2032 On 03-February-22	10.44	Call	Bond Future	4486	4	4486	4	0.00
03/02/2022	2032 On 03-February-22	10.45	Call	Bond Future	4541	4	4541	4	0.00
03/02/2022	2032 On 03-February-22	10.14	Call	Bond Future	2785	3	2785	3	0.00
03/02/2022	2032 On 03-February-22	10.35	Call	Bond Future	3980	4	3980	4	0.00
03/02/2022	2032 On 03-February-22	9.90	Call	Bond Future	1392	1	1392	1	0.00
03/02/2022	2032 On 03-February-22	10.04	Call	Bond Future	2208	2	2208	2	0.00
03/02/2022	2032 On 03-February-22	9.62	Call	Bond Future	0	0	0	0	0.00
03/02/2022	2032 On 03-February-22	11.13	Call	Bond Future	8233	8	8233	8	0.00
03/02/2022	2032 On 03-February-22	10.53	Call	Bond Future	4987	5	4987	5	0.00
03/02/2022	2032 On 03-February-22	10.65	Call	Bond Future	5650	6	5650	6	0.00
03/02/2022	2032 On 03-February-22	10.43	Call	Bond Future	4430	4	4430	4	0.00
03/02/2022	2032 On 03-February-22	10.66	Call	Bond Future	5705	6	5705	6	0.00
03/02/2022	2032 On 03-February-22	10.42	Call	Bond Future	4374	4	4374	4	0.00
03/02/2022	2032 On 03-February-22	9.81	Call	Bond Future	863	1	863	1	0.00
03/02/2022	2032 On 03-February-22	9.58	Call	Bond Future	0	0	0	0	0.00
03/02/2022	2032 On 03-February-22	9.67	Call	Bond Future	30	0	30	0	0.00
03/02/2022	2032 On 03-February-22	9.58	Put	Bond Future	511	1	511	1	0.00
03/02/2022	2032 On 03-February-22	9.81	Put	Bond Future	0	0	0	0	0.00
03/02/2022	2032 On 03-February-22	9.90	Put	Bond Future	0	0	0	0	0.00
03/02/2022	2032 On 03-February-22	10.42	Put	Bond Future	0	0	0	0	0.00
03/02/2022	2032 On 03-February-22	10.66	Put	Bond Future	0	0	0	0	0.00
03/02/2022	2032 On 03-February-22	10.43	Put	Bond Future	0	0	0	0	0.00
03/02/2022	2032 On 03-February-22	10.45	Put	Bond Future	0	0	0	0	0.00
03/02/2022	2032 On 03-February-22	10.35	Put	Bond Future	0	0	0	0	0.00
03/02/2022	2032 On 03-February-22	10.65	Put	Bond Future	0	0	0	0	0.00
03/02/2022	2032 On 03-February-22	10.53	Put	Bond Future	0	0	0	0	0.00
03/02/2022	2032 On 03-February-22	11.13	Put	Bond Future	0	0	0	0	0.00
03/02/2022	2032 On 03-February-22	8.91	Put	Bond Future	4673	5	4673	5	0.00
03/02/2022	2032 On 03-February-22	9.62	Put	Bond Future	270	0	270	0	0.00
03/02/2022	2032 On 03-February-22	9.67	Put	Bond Future	0	0	0	0	0.00
03/02/2022	2032 On 03-February-22	10.04	Put	Bond Future	0	0	0	0	0.00
03/02/2022	2032 On 03-February-22	10.14	Put	Bond Future	0	0	0	0	0.00

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03/02/2022	2032 On 03-February-22	10.44	Put	Bond Future	0	0	0	0	0.00
03/02/2022	2032 On 03-February-22	10.95	Put	Bond Future	0	0	0	0	0.00
03/02/2022	2032 On 03-February-22	10.90	Put	Bond Future	0	0	0	0	0.00
03/02/2022	2032 On 03-February-22	9.57	Put	Bond Future	571	1	571	1	0.00
03/02/2022	2032 On 03-February-22	9.14	Put	Bond Future	3216	3	3216	3	0.00
03/02/2022	2032 On 05-May-22			Bond Future	9.85	90.8486	9.8545	90.8486	132,333.00
03/02/2022	2032 On 05-May-22	11.04	Call	Bond Future	6767	7	6767	7	0.00
03/02/2022	2032 On 05-May-22	11.02	Call	Bond Future	6670	7	6670	7	0.00
03/02/2022	2032 On 05-May-22	9.58	Call	Bond Future	1020	1	1020	1	780.00
03/02/2022	2032 On 05-May-22	10.18	Call	Bond Future	2884	3	2884	3	780.00
03/02/2022	2032 On 05-May-22	10.29	Call	Bond Future	3322	3	3322	3	993.00
03/02/2022	2032 On 05-May-22	11.03	Call	Bond Future	6718	7	6718	7	0.00
03/02/2022	2032 On 05-May-22	11.18	Call	Bond Future	7446	7	7446	7	0.00
03/02/2022	2032 On 05-May-22	10.98	Call	Bond Future	6477	6	6477	6	0.00
03/02/2022	2032 On 05-May-22	10.98	Put	Bond Future	244	0	244	0	993.00
03/02/2022	2032 On 05-May-22	11.02	Put	Bond Future	226	0	226	0	0.00
03/02/2022	2032 On 05-May-22	11.18	Put	Bond Future	166	0	166	0	780.00
03/02/2022	2032 On 05-May-22	11.03	Put	Bond Future	222	0	222	0	0.00
03/02/2022	2032 On 05-May-22	10.29	Put	Bond Future	839	1	839	1	0.00
03/02/2022	2032 On 05-May-22	10.18	Put	Bond Future	1019	1	1019	1	0.00
03/02/2022	2032 On 05-May-22	9.58	Put	Bond Future	2634	3	2634	3	0.00
03/02/2022	2032 On 05-May-22	11.04	Put	Bond Future	218	0	218	0	0.00
03/02/2022	2032 On 04-August-22			Bond Future	10.04	92.0195	10.0398	92.0195	0.00
03/02/2022	2032 On 04-August-22	11.60	Call	Bond Future	8677	9	8677	9	0.00
03/02/2022	2032 On 04-August-22	10.20	Call	Bond Future	2951	3	2951	3	0.00
03/02/2022	2032 On 04-August-22	10.21	Call	Bond Future	2984	3	2984	3	0.00
03/02/2022	2032 On 04-August-22	11.89	Call	Bond Future	9980	10	9980	10	0.00
03/02/2022	2032 On 04-August-22	10.22	Call	Bond Future	3016	3	3016	3	0.00
03/02/2022	2032 On 04-August-22	9.72	Call	Bond Future	1607	2	1607	2	800.00
03/02/2022	2032 On 04-August-22	8.97	Call	Bond Future	374	0	374	0	800.00
03/02/2022	2032 On 04-August-22	8.97	Put	Bond Future	6687	7	6687	7	0.00
03/02/2022	2032 On 04-August-22	9.72	Put	Bond Future	3435	3	3435	3	0.00
03/02/2022	2032 On 04-August-22	10.20	Put	Bond Future	2054	2	2054	2	0.00

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03/02/2022	2032 On 04-August-22	10.21	Put	Bond Future	2030	2	2030	2	0.00
03/02/2022	2032 On 04-August-22	11.89	Put	Bond Future	310	0	310	0	0.00
03/02/2022	2032 On 04-August-22	11.60	Put	Bond Future	427	0	427	0	800.00
03/02/2022	2032 On 04-August-22	10.22	Put	Bond Future	2008	2	2008	2	0.00
03/02/2022	2032 On 03-November-22			Bond Future	10.21	89.1617	10.2099	89.1617	0.00
03/02/2022	2032 On 03-November-22	10.66	Call	Bond Future	4337	4	4337	4	0.00
03/02/2022	2032 On 03-November-22	10.49	Call	Bond Future	3757	4	3757	4	0.00
03/02/2022	2032 On 03-November-22	10.56	Call	Bond Future	3991	4	3991	4	0.00
03/02/2022	2032 On 03-November-22	9.31	Call	Bond Future	912	1	912	1	180.00
03/02/2022	2032 On 03-November-22	10.11	Call	Bond Future	2621	3	2621	3	0.00
03/02/2022	2032 On 03-November-22	10.16	Call	Bond Future	2758	3	2758	3	0.00
03/02/2022	2032 On 03-November-22	9.36	Call	Bond Future	989	1	989	1	454.00
03/02/2022	2032 On 03-November-22	9.36	Put	Bond Future	5816	6	5816	6	0.00
03/02/2022	2032 On 03-November-22	10.11	Put	Bond Future	3171	3	3171	3	454.00
03/02/2022	2032 On 03-November-22	10.16	Put	Bond Future	3032	3	3032	3	180.00
03/02/2022	2032 On 03-November-22	10.56	Put	Bond Future	2099	2	2099	2	180.00
03/02/2022	2032 On 03-November-22	9.31	Put	Bond Future	6033	6	6033	6	0.00
03/02/2022	2032 On 03-November-22	10.49	Put	Bond Future	2239	2	2239	2	454.00
03/02/2022	2032 On 03-November-22	10.66	Put	Bond Future	1913	2	1913	2	0.00
03/02/2022	2032 On 02-February-23			Bond Future	10.39	90.4286	10.3928	90.4286	0.00
03/02/2022	2032 On 02-February-23	10.38	Call	Bond Future	3242	3	3242	3	0.00
03/02/2022	2032 On 02-February-23	10.16	Call	Bond Future	2660	3	2660	3	0.00
03/02/2022	2032 On 02-February-23	10.39	Call	Bond Future	3270	3	3270	3	0.00
03/02/2022	2032 On 02-February-23	9.31	Call	Bond Future	1012	1	1012	1	454.00
03/02/2022	2032 On 02-February-23	10.50	Call	Bond Future	3582	4	3582	4	0.00
03/02/2022	2032 On 02-February-23	10.40	Call	Bond Future	3297	3	3297	3	0.00
03/02/2022	2032 On 02-February-23	10.40	Put	Bond Future	3259	3	3259	3	0.00
03/02/2022	2032 On 02-February-23	10.50	Put	Bond Future	3014	3	3014	3	454.00
03/02/2022	2032 On 02-February-23	9.31	Put	Bond Future	7037	7	7037	7	0.00
03/02/2022	2032 On 02-February-23	10.39	Put	Bond Future	3284	3	3284	3	0.00
03/02/2022	2032 On 02-February-23	10.16	Put	Bond Future	3912	4	3912	4	454.00
03/02/2022	2032 On 02-February-23	10.38	Put	Bond Future	3310	3	3310	3	0.00
03/02/2022	2033 On 03-February-22			Bond Future	112.19	112.2899	112.1949	112.2899	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
03/02/2022	2033 On 05-May-22			Bond Future	112.34	112.4319	112.3387	112.4319	2,371.00
03/02/2022	2033 On 04-August-22			Bond Future	113.81	113.9084	113.8138	113.9084	4,967.00
03/02/2022	2033 On 03-November-22			Bond Future	114.13	114.2225	114.1259	114.2225	0.00
03/02/2022	2033 On 02-February-23			Bond Future	115.77	115.8694	115.7712	115.8694	0.00
03/02/2022	2037 On 03-February-22			Bond Future	10.27	86.6789	10.2650	86.6789	0.00
03/02/2022	2037 On 03-February-22	11.47	Call	Bond Future	7667	8	7667	8	0.00
03/02/2022	2037 On 03-February-22	11.45	Call	Bond Future	7548	7	7548	7	0.00
03/02/2022	2037 On 03-February-22	11.46	Call	Bond Future	7608	7	7608	7	0.00
03/02/2022	2037 On 03-February-22	11.47	Put	Bond Future	0	0	0	0	0.00
03/02/2022	2037 On 03-February-22	11.45	Put	Bond Future	0	0	0	0	0.00
03/02/2022	2037 On 03-February-22	11.46	Put	Bond Future	0	0	0	0	0.00
03/02/2022	2037 On 05-May-22			Bond Future	10.45	87.7580	10.4546	87.7580	84,346.00
03/02/2022	2037 On 05-May-22	11.84	Call	Bond Future	8701	9	8701	9	0.00
03/02/2022	2037 On 05-May-22	11.82	Call	Bond Future	8595	9	8595	9	0.00
03/02/2022	2037 On 05-May-22	11.83	Call	Bond Future	8648	9	8648	9	0.00
03/02/2022	2037 On 05-May-22	11.84	Put	Bond Future	200	0	200	0	0.00
03/02/2022	2037 On 05-May-22	11.82	Put	Bond Future	207	0	207	0	0.00
03/02/2022	2037 On 05-May-22	11.83	Put	Bond Future	204	0	204	0	0.00
03/02/2022	2037 On 04-August-22			Bond Future	10.63	84.6330	10.6328	84.6330	49,415.00
03/02/2022	2037 On 04-August-22	10.91	Call	Bond Future	3825	4	3825	4	0.00
03/02/2022	2037 On 04-August-22	11.21	Call	Bond Future	5075	5	5075	5	1,050.00
03/02/2022	2037 On 04-August-22	10.10	Call	Bond Future	1294	1	1294	1	50.00
03/02/2022	2037 On 04-August-22	11.42	Call	Bond Future	6026	6	6026	6	0.00
03/02/2022	2037 On 04-August-22	11.95	Call	Bond Future	8559	9	8559	9	0.00
03/02/2022	2037 On 04-August-22	10.89	Call	Bond Future	3748	4	3748	4	0.00
03/02/2022	2037 On 04-August-22	10.90	Call	Bond Future	3787	4	3787	4	0.00
03/02/2022	2037 On 04-August-22	10.89	Put	Bond Future	2111	2	2111	2	0.00
03/02/2022	2037 On 04-August-22	11.95	Put	Bond Future	649	1	649	1	1,050.00
03/02/2022	2037 On 04-August-22	10.91	Put	Bond Future	2063	2	2063	2	0.00
03/02/2022	2037 On 04-August-22	11.42	Put	Bond Future	1161	1	1161	1	50.00
03/02/2022	2037 On 04-August-22	10.10	Put	Bond Future	4839	5	4839	5	0.00
03/02/2022	2037 On 04-August-22	10.90	Put	Bond Future	2087	2	2087	2	50.00
03/02/2022	2037 On 04-August-22	11.21	Put	Bond Future	1466	1	1466	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
03/02/2022	2037 On 03-November-22			Bond Future	10.79	85.8226	10.7871	85.8226	0.00
03/02/2022	2037 On 03-November-22	11.30	Call	Bond Future	5298	5	5298	5	0.00
03/02/2022	2037 On 03-November-22	11.32	Call	Bond Future	5380	5	5380	5	0.00
03/02/2022	2037 On 03-November-22	11.31	Call	Bond Future	5339	5	5339	5	0.00
03/02/2022	2037 On 03-November-22	11.31	Put	Bond Future	2133	2	2133	2	0.00
03/02/2022	2037 On 03-November-22	11.30	Put	Bond Future	2151	2	2151	2	0.00
03/02/2022	2037 On 03-November-22	11.32	Put	Bond Future	2114	2	2114	2	0.00
03/02/2022	2037 On 02-February-23			Bond Future	10.95	82.7869	10.9544	82.7869	0.00
03/02/2022	2037 On 02-February-23	11.05	Call	Bond Future	4175	4	4175	4	0.00
03/02/2022	2037 On 02-February-23	11.03	Call	Bond Future	4110	4	4110	4	0.00
03/02/2022	2037 On 02-February-23	11.04	Call	Bond Future	4142	4	4142	4	0.00
03/02/2022	2037 On 02-February-23	11.04	Put	Bond Future	3617	4	3617	4	0.00
03/02/2022	2037 On 02-February-23	11.03	Put	Bond Future	3646	4	3646	4	0.00
03/02/2022	2037 On 02-February-23	11.05	Put	Bond Future	3589	4	3589	4	0.00
03/02/2022	2038 On 03-February-22			Bond Future	127.71	127.6873	127.7069	127.6873	0.00
03/02/2022	2038 On 05-May-22			Bond Future	128.99	129.3088	128.9942	129.3088	4,174.00
03/02/2022	2038 On 04-August-22			Bond Future	128.87	129.1878	128.8691	129.1878	2,669.00
03/02/2022	2038 On 03-November-22			Bond Future	130.71	131.0299	130.7061	131.0299	0.00
03/02/2022	2038 On 02-February-23			Bond Future	130.73	131.0574	130.7297	131.0574	0.00
03/02/2022	2040 On 03-February-22			Bond Future	10.38	89.0043	10.3750	89.0043	0.00
03/02/2022	2040 On 03-February-22	10.60	Call	Bond Future	1635	2	1635	2	0.00
03/02/2022	2040 On 03-February-22	11.57	Call	Bond Future	8170	8	8170	8	0.00
03/02/2022	2040 On 03-February-22	11.58	Call	Bond Future	8234	8	8234	8	0.00
03/02/2022	2040 On 03-February-22	11.59	Call	Bond Future	8297	8	8297	8	0.00
03/02/2022	2040 On 03-February-22	11.57	Put	Bond Future	0	0	0	0	0.00
03/02/2022	2040 On 03-February-22	11.58	Put	Bond Future	0	0	0	0	0.00
03/02/2022	2040 On 03-February-22	11.59	Put	Bond Future	0	0	0	0	0.00
03/02/2022	2040 On 03-February-22	10.60	Put	Bond Future	0	0	0	0	0.00
03/02/2022	2040 On 05-May-22			Bond Future	10.56	90.1124	10.5590	90.1124	61,253.00
03/02/2022	2040 On 05-May-22	11.90	Call	Bond Future	9100	9	9100	9	0.00
03/02/2022	2040 On 05-May-22	11.91	Call	Bond Future	9157	9	9157	9	0.00
03/02/2022	2040 On 05-May-22	9.82	Call	Bond Future	387	0	387	0	1,200.00
03/02/2022	2040 On 05-May-22	13.04	Call	Bond Future	15329	15	15329	15	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
03/02/2022	2040 On 05-May-22	11.92	Call	Bond Future	9213	9	9213	9	0.00
03/02/2022	2040 On 05-May-22	10.57	Call	Bond Future	2296	2	2296	2	1,200.00
03/02/2022	2040 On 05-May-22	10.57	Put	Bond Future	2217	2	2217	2	0.00
03/02/2022	2040 On 05-May-22	11.92	Put	Bond Future	240	0	240	0	0.00
03/02/2022	2040 On 05-May-22	13.04	Put	Bond Future	23	0	23	0	1,200.00
03/02/2022	2040 On 05-May-22	11.91	Put	Bond Future	245	0	245	0	0.00
03/02/2022	2040 On 05-May-22	9.82	Put	Bond Future	5946	6	5946	6	0.00
03/02/2022	2040 On 05-May-22	11.90	Put	Bond Future	249	0	249	0	0.00
03/02/2022	2040 On 04-August-22			Bond Future	10.73	86.7674	10.7309	86.7674	39,528.00
03/02/2022	2040 On 04-August-22	12.24	Call	Bond Future	10216	10	10216	10	0.00
03/02/2022	2040 On 04-August-22	11.03	Call	Bond Future	4251	4	4251	4	0.00
03/02/2022	2040 On 04-August-22	11.04	Call	Bond Future	4294	4	4294	4	0.00
03/02/2022	2040 On 04-August-22	9.70	Call	Bond Future	503	1	503	1	460.00
03/02/2022	2040 On 04-August-22	10.70	Call	Bond Future	2960	3	2960	3	460.00
03/02/2022	2040 On 04-August-22	11.05	Call	Bond Future	4338	4	4338	4	0.00
03/02/2022	2040 On 04-August-22	11.05	Put	Bond Future	2152	2	2152	2	0.00
03/02/2022	2040 On 04-August-22	9.70	Put	Bond Future	8200	8	8200	8	0.00
03/02/2022	2040 On 04-August-22	12.24	Put	Bond Future	599	1	599	1	460.00
03/02/2022	2040 On 04-August-22	10.70	Put	Bond Future	3176	3	3176	3	0.00
03/02/2022	2040 On 04-August-22	11.04	Put	Bond Future	2176	2	2176	2	0.00
03/02/2022	2040 On 04-August-22	11.03	Put	Bond Future	2200	2	2200	2	0.00
03/02/2022	2040 On 03-November-22			Bond Future	10.88	87.9871	10.8797	87.9871	0.00
03/02/2022	2040 On 03-November-22	11.41	Call	Bond Future	5733	6	5733	6	0.00
03/02/2022	2040 On 03-November-22	11.39	Call	Bond Future	5646	6	5646	6	0.00
03/02/2022	2040 On 03-November-22	11.40	Call	Bond Future	5689	6	5689	6	0.00
03/02/2022	2040 On 03-November-22	11.41	Put	Bond Future	2225	2	2225	2	0.00
03/02/2022	2040 On 03-November-22	11.39	Put	Bond Future	2266	2	2266	2	0.00
03/02/2022	2040 On 03-November-22	11.40	Put	Bond Future	2245	2	2245	2	0.00
03/02/2022	2040 On 02-February-23			Bond Future	11.04	84.7320	11.0406	84.7320	0.00
03/02/2022	2040 On 02-February-23	11.10	Call	Bond Future	4404	4	4404	4	0.00
03/02/2022	2040 On 02-February-23	11.11	Call	Bond Future	4440	4	4440	4	0.00
03/02/2022	2040 On 02-February-23	11.12	Call	Bond Future	4475	5	4475	5	0.00
03/02/2022	2040 On 02-February-23	11.12	Put	Bond Future	3947	4	3947	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
03/02/2022	2040 On 02-February-23	11.11	Put	Bond Future	3978	4	3978	4	0.00
03/02/2022	2040 On 02-February-23	11.10	Put	Bond Future	4009	4	4009	4	0.00
03/02/2022	2044 On 03-February-22			Bond Future	10.44	85.6415	10.4350	85.6415	0.00
03/02/2022	2044 On 03-February-22	11.61	Call	Bond Future	8151	8	8151	8	0.00
03/02/2022	2044 On 03-February-22	11.59	Call	Bond Future	8024	8	8024	8	0.00
03/02/2022	2044 On 03-February-22	11.60	Call	Bond Future	8087	8	8087	8	0.00
03/02/2022	2044 On 03-February-22	11.60	Put	Bond Future	0	0	0	0	0.00
03/02/2022	2044 On 03-February-22	11.59	Put	Bond Future	0	0	0	0	0.00
03/02/2022	2044 On 03-February-22	11.61	Put	Bond Future	0	0	0	0	0.00
03/02/2022	2044 On 05-May-22			Bond Future	10.62	86.7077	10.6161	86.7077	54,386.00
03/02/2022	2044 On 05-May-22	11.93	Call	Bond Future	9034	9	9034	9	0.00
03/02/2022	2044 On 05-May-22	11.91	Call	Bond Future	8921	9	8921	9	0.00
03/02/2022	2044 On 05-May-22	11.92	Call	Bond Future	8978	9	8978	9	0.00
03/02/2022	2044 On 05-May-22	11.92	Put	Bond Future	250	0	250	0	0.00
03/02/2022	2044 On 05-May-22	11.91	Put	Bond Future	255	0	255	0	0.00
03/02/2022	2044 On 05-May-22	11.93	Put	Bond Future	246	0	246	0	0.00
03/02/2022	2044 On 04-August-22			Bond Future	10.78	83.4440	10.7796	83.4440	21,683.00
03/02/2022	2044 On 04-August-22	11.10	Call	Bond Future	4440	4	4440	4	0.00
03/02/2022	2044 On 04-August-22	11.08	Call	Bond Future	4352	4	4352	4	0.00
03/02/2022	2044 On 04-August-22	11.09	Call	Bond Future	4396	4	4396	4	0.00
03/02/2022	2044 On 04-August-22	11.09	Put	Bond Future	2227	2	2227	2	0.00
03/02/2022	2044 On 04-August-22	11.08	Put	Bond Future	2251	2	2251	2	0.00
03/02/2022	2044 On 04-August-22	11.10	Put	Bond Future	2202	2	2202	2	0.00
03/02/2022	2044 On 03-November-22			Bond Future	10.92	84.6170	10.9208	84.6170	0.00
03/02/2022	2044 On 03-November-22	11.39	Call	Bond Future	5582	6	5582	6	0.00
03/02/2022	2044 On 03-November-22	11.40	Call	Bond Future	5626	6	5626	6	0.00
03/02/2022	2044 On 03-November-22	11.41	Call	Bond Future	5669	6	5669	6	0.00
03/02/2022	2044 On 03-November-22	11.41	Put	Bond Future	2363	2	2363	2	0.00
03/02/2022	2044 On 03-November-22	11.40	Put	Bond Future	2385	2	2385	2	0.00
03/02/2022	2044 On 03-November-22	11.39	Put	Bond Future	2407	2	2407	2	0.00
03/02/2022	2044 On 02-February-23			Bond Future	11.07	81.4391	11.0730	81.4391	0.00
03/02/2022	2044 On 02-February-23	11.16	Call	Bond Future	4525	5	4525	5	0.00
03/02/2022	2044 On 02-February-23	11.14	Call	Bond Future	4453	4	4453	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
03/02/2022	2044 On 02-February-23	11.15	Call	Bond Future	4489	5	4489	5	0.00
03/02/2022	2044 On 02-February-23	11.15	Put	Bond Future	3966	4	3966	4	0.00
03/02/2022	2044 On 02-February-23	11.14	Put	Bond Future	3998	4	3998	4	0.00
03/02/2022	2044 On 02-February-23	11.16	Put	Bond Future	3935	4	3935	4	0.00
03/02/2022	2046 On 03-February-22			Bond Future	117.82	117.6064	117.8222	117.6064	0.00
03/02/2022	2046 On 05-May-22			Bond Future	117.42	117.2048	117.4222	117.2048	14,004.00
03/02/2022	2046 On 04-August-22			Bond Future	118.96	118.7440	118.9642	118.7440	2,969.00
03/02/2022	2046 On 03-November-22			Bond Future	118.73	118.5072	118.7302	118.5072	0.00
03/02/2022	2046 On 02-February-23			Bond Future	120.44	120.2163	120.4422	120.2163	0.00
03/02/2022	2050 On 03-February-22			Bond Future	120.00	119.7519	119.9966	119.7519	0.00
03/02/2022	2050 On 05-May-22			Bond Future	121.52	121.2726	121.5192	121.2726	8,572.00
03/02/2022	2050 On 04-August-22			Bond Future	121.09	120.8439	121.0936	120.8439	1,194.00
03/02/2022	2050 On 03-November-22			Bond Future	122.82	122.5670	122.8197	122.5670	0.00
03/02/2022	2050 On 02-February-23			Bond Future	122.52	122.2661	122.5224	122.2661	0.00
03/02/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2022	AL37 On 03-February-22			Index Future	820.68	819.9930	820.6820	819.9930	0.00
03/02/2022	AL37 On 05-May-22			Index Future	829.79	830.2020	829.7940	830.2020	0.00
03/02/2022	AL37 On 04-August-22			Index Future	840.37	840.7860	840.3730	840.7860	0.00
03/02/2022	AL37 On 03-November-22			Index Future	852.26	852.6860	852.2620	852.6860	0.00
03/02/2022	AL37 On 02-February-23			Index Future	864.35	864.7800	864.3490	864.7800	0.00
03/02/2022	AL7T On 03-February-22			Index Future	942.80	941.7850	942.7980	941.7850	0.00
03/02/2022	AL7T On 05-May-22			Index Future	953.91	953.5090	953.9080	953.5090	0.00
03/02/2022	AL7T On 04-August-22			Index Future	966.07	965.6660	966.0690	965.6660	0.00
03/02/2022	AL7T On 03-November-22			Index Future	979.74	979.3320	979.7370	979.3320	0.00
03/02/2022	AL7T On 02-February-23			Index Future	993.63	993.2230	993.6310	993.2230	0.00
03/02/2022	ALBI On 03-February-22			Index Future	840.38	839.3440	840.3780	839.3440	0.00
03/02/2022	ALBI On 05-May-22			Index Future	849.70	849.7930	849.6970	849.7930	128.00
03/02/2022	ALBI On 04-August-22			Index Future	860.53	860.6280	860.5290	860.6280	90.00
03/02/2022	ALBI On 03-November-22			Index Future	872.70	872.8080	872.7040	872.8080	0.00
03/02/2022	ALBI On 02-February-23			Index Future	885.08	885.1870	885.0800	885.1870	0.00
03/02/2022	C002 On 31-March-32			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
03/02/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/02/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2022	ES33 On 03-February-22			Bond Future	11.02	80.1522	11.0150	80.1522	0.00
03/02/2022	ES33 On 05-May-22			Bond Future	11.25	77.3908	11.2518	77.3908	87.00
03/02/2022	ES33 On 04-August-22			Bond Future	11.47	78.4072	11.4712	78.4072	263.00
03/02/2022	ES33 On 03-November-22			Bond Future	11.68	75.7448	11.6787	75.7448	0.00
03/02/2022	ES33 On 02-February-23			Bond Future	11.90	76.8384	11.9041	76.8384	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
03/02/2022	ES42 On 03-February-22			Bond Future	11.46	79.2887	11.4550	79.2887	0.00
03/02/2022	ES42 On 05-May-22			Bond Future	11.67	76.0366	11.6669	76.0366	1,190.00
03/02/2022	ES42 On 04-August-22			Bond Future	11.87	77.0354	11.8655	77.0354	3,579.00
03/02/2022	ES42 On 03-November-22			Bond Future	12.05	73.8757	12.0540	73.8757	0.00
03/02/2022	ES42 On 02-February-23			Bond Future	12.25	74.9432	12.2506	74.9432	0.00
03/02/2022	GOVI On 03-February-22			GOVI	829.08	828.0770	829.0810	828.0770	0.00
03/02/2022	GOVI On 03-February-22	792.74	Call	GOVI	363410	35	363410	35	0.00
03/02/2022	GOVI On 03-February-22	792.75	Call	GOVI	363310	35	363310	35	0.00
03/02/2022	GOVI On 03-February-22	792.76	Call	GOVI	363210	35	363210	35	0.00
03/02/2022	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
03/02/2022	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
03/02/2022	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
03/02/2022	GOVI On 05-May-22			GOVI	838.27	838.3870	838.2670	838.3870	986.00
03/02/2022	GOVI On 05-May-22	788.23	Call	GOVI	500370	50	500370	50	0.00
03/02/2022	GOVI On 05-May-22	788.24	Call	GOVI	500270	50	500270	50	0.00
03/02/2022	GOVI On 05-May-22	788.25	Call	GOVI	500170	50	500170	50	0.00
03/02/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
03/02/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
03/02/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
03/02/2022	GOVI On 04-August-22			GOVI	848.95	849.0750	848.9540	849.0750	0.00
03/02/2022	GOVI On 04-August-22	819.26	Call	GOVI	296940	30	296940	30	0.00
03/02/2022	GOVI On 04-August-22	819.27	Call	GOVI	296840	30	296840	30	0.00
03/02/2022	GOVI On 04-August-22	819.28	Call	GOVI	296740	30	296740	30	0.00
03/02/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
03/02/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
03/02/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
03/02/2022	GOVI On 03-November-22			GOVI	860.97	861.0920	860.9650	861.0920	0.00
03/02/2022	GOVI On 03-November-22	820.43	Call	GOVI	405350	41	405350	41	0.00
03/02/2022	GOVI On 03-November-22	820.41	Call	GOVI	405550	41	405550	41	0.00
03/02/2022	GOVI On 03-November-22	820.42	Call	GOVI	405450	41	405450	41	0.00
03/02/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
03/02/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
03/02/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2022	GOVI On 02-February-23			GOVI	873.18	873.3060	873.1750	873.3060	0.00
03/02/2022	GOVI On 02-February-23	850.84	Call	GOVI	223350	22	223350	22	0.00
03/02/2022	GOVI On 02-February-23	850.82	Call	GOVI	223550	22	223550	22	0.00
03/02/2022	GOVI On 02-February-23	850.83	Call	GOVI	223450	22	223450	22	0.00
03/02/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
03/02/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
03/02/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
03/02/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/02/2022	IGOV On 03-February-22			Index Future	309.05	308.8140	309.0470	308.8140	0.00
03/02/2022	IGOV On 05-May-22			Index Future	312.99	312.7350	312.9860	312.7350	498.00
03/02/2022	IGOV On 04-August-22			Index Future	317.05	316.7980	317.0520	316.7980	0.00
03/02/2022	IGOV On 03-November-22			Index Future	321.61	321.3570	321.6120	321.3570	0.00
03/02/2022	IGOV On 02-February-23			Index Future	326.25	325.9880	326.2470	325.9880	0.00
03/02/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
03/02/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
03/02/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
03/02/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
03/02/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
03/02/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
03/02/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
03/02/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
03/02/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
03/02/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
03/02/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
03/02/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
03/02/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
03/02/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
03/02/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
03/02/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
03/02/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
03/02/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
03/02/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/02/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	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
03/02/2022	JBAF On 16-February-22			Jibar Tradeable Future	4.15	95.8650	4.1450	95.8650	0.00
03/02/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.20	95.8250	4.1950	95.8250	0.00
03/02/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.47	95.5400	4.4700	95.5400	0.00
03/02/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.51	95.5000	4.5100	95.5000	0.00
03/02/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.79	95.2000	4.7850	95.2000	72.00
03/02/2022	JBAF On 20-July-22			Jibar Tradeable Future	4.85	95.1400	4.8500	95.1400	0.00
03/02/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.18	94.7950	5.1800	94.7950	0.00
03/02/2022	JBAF On 21-December-22			Jibar Tradeable Future	5.70	94.2700	5.6950	94.2700	68.00
03/02/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.06	93.9600	6.0600	93.9600	0.00
03/02/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.26	93.7000	6.2600	93.7000	0.00
03/02/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.47	93.4750	6.4650	93.4750	75.00
03/02/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.63	93.3850	6.6300	93.3850	0.00
03/02/2022	R023 On 03-February-22			Bond Future	5.31	105.8553	5.3100	105.8553	0.00
03/02/2022	R023 On 03-February-22	5.06	Call	Bond Future	0	0	0	0	0.00
03/02/2022	R023 On 03-February-22	5.07	Call	Bond Future	0	0	0	0	0.00
03/02/2022	R023 On 03-February-22	5.08	Call	Bond Future	0	0	0	0	0.00
03/02/2022	R023 On 03-February-22	5.08	Put	Bond Future	238	0	238	0	0.00
03/02/2022	R023 On 03-February-22	5.07	Put	Bond Future	248	0	248	0	0.00
03/02/2022	R023 On 03-February-22	5.06	Put	Bond Future	259	0	259	0	0.00
03/02/2022	R023 On 05-May-22			Bond Future	5.36	103.2477	5.3644	103.2477	15,389.00
03/02/2022	R023 On 05-May-22	6.29	Call	Bond Future	766	1	766	1	0.00
03/02/2022	R023 On 05-May-22	6.30	Call	Bond Future	773	1	773	1	0.00
03/02/2022	R023 On 05-May-22	6.31	Call	Bond Future	780	1	780	1	0.00
03/02/2022	R023 On 05-May-22	6.31	Put	Bond Future	34	0	34	0	0.00
03/02/2022	R023 On 05-May-22	6.30	Put	Bond Future	35	0	35	0	0.00
03/02/2022	R023 On 05-May-22	6.29	Put	Bond Future	36	0	36	0	0.00
03/02/2022	R023 On 04-August-22			Bond Future	5.49	104.5535	5.4899	104.5535	2,360.00
03/02/2022	R023 On 04-August-22	6.03	Call	Bond Future	405	0	405	0	0.00
03/02/2022	R023 On 04-August-22	6.04	Call	Bond Future	410	0	410	0	0.00
03/02/2022	R023 On 04-August-22	6.05	Call	Bond Future	414	0	414	0	0.00
03/02/2022	R023 On 04-August-22	6.05	Put	Bond Future	107	0	107	0	0.00
03/02/2022	R023 On 04-August-22	6.04	Put	Bond Future	109	0	109	0	0.00
03/02/2022	R023 On 04-August-22	6.03	Put	Bond Future	110	0	110	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
03/02/2022	R023 On 03-November-22			Bond Future	5.20	102.1470	5.1989	102.1470	0.00
03/02/2022	R023 On 03-November-22	6.27	Call	Bond Future	374	0	374	0	0.00
03/02/2022	R023 On 03-November-22	6.25	Call	Bond Future	369	0	369	0	0.00
03/02/2022	R023 On 03-November-22	6.26	Call	Bond Future	372	0	372	0	0.00
03/02/2022	R023 On 03-November-22	6.26	Put	Bond Future	45	0	45	0	0.00
03/02/2022	R023 On 03-November-22	6.25	Put	Bond Future	45	0	45	0	0.00
03/02/2022	R023 On 03-November-22	6.27	Put	Bond Future	44	0	44	0	0.00
03/02/2022	R035 On 03-February-22			Bond Future	10.11	95.0107	10.1050	95.0107	0.00
03/02/2022	R035 On 03-February-22	9.70	Call	Bond Future	0	0	0	0	0.00
03/02/2022	R035 On 03-February-22	10.10	Call	Bond Future	0	0	0	0	0.00
03/02/2022	R035 On 03-February-22	11.33	Call	Bond Future	7718	8	7718	8	0.00
03/02/2022	R035 On 03-February-22	11.24	Call	Bond Future	7184	7	7184	7	0.00
03/02/2022	R035 On 03-February-22	11.88	Call	Bond Future	10878	11	10878	11	0.00
03/02/2022	R035 On 03-February-22	11.05	Call	Bond Future	6039	6	6039	6	0.00
03/02/2022	R035 On 03-February-22	10.24	Call	Bond Future	900	1	900	1	0.00
03/02/2022	R035 On 03-February-22	9.92	Call	Bond Future	0	0	0	0	0.00
03/02/2022	R035 On 03-February-22	11.73	Call	Bond Future	10034	10	10034	10	0.00
03/02/2022	R035 On 03-February-22	11.28	Call	Bond Future	7422	7	7422	7	0.00
03/02/2022	R035 On 03-February-22	11.39	Call	Bond Future	8071	8	8071	8	0.00
03/02/2022	R035 On 03-February-22	11.22	Call	Bond Future	7064	7	7064	7	0.00
03/02/2022	R035 On 03-February-22	11.23	Call	Bond Future	7124	7	7124	7	0.00
03/02/2022	R035 On 03-February-22	11.03	Call	Bond Future	5917	6	5917	6	0.00
03/02/2022	R035 On 03-February-22	11.11	Call	Bond Future	6403	6	6403	6	0.00
03/02/2022	R035 On 03-February-22	10.35	Call	Bond Future	1623	2	1623	2	0.00
03/02/2022	R035 On 03-February-22	10.61	Call	Bond Future	3301	3	3301	3	0.00
03/02/2022	R035 On 03-February-22	10.65	Call	Bond Future	3555	3	3555	3	0.00
03/02/2022	R035 On 03-February-22	10.34	Call	Bond Future	1558	1	1558	1	0.00
03/02/2022	R035 On 03-February-22	10.26	Call	Bond Future	1032	1	1032	1	0.00
03/02/2022	R035 On 03-February-22	10.26	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R035 On 03-February-22	10.34	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R035 On 03-February-22	10.24	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R035 On 03-February-22	10.61	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R035 On 03-February-22	10.35	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2022	R035 On 03-February-22	11.05	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R035 On 03-February-22	11.23	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R035 On 03-February-22	11.22	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R035 On 03-February-22	11.39	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R035 On 03-February-22	11.28	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R035 On 03-February-22	11.33	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R035 On 03-February-22	11.73	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R035 On 03-February-22	9.92	Put	Bond Future	1254	1	1254	1	0.00
03/02/2022	R035 On 03-February-22	11.11	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R035 On 03-February-22	10.65	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R035 On 03-February-22	11.88	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R035 On 03-February-22	11.24	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R035 On 03-February-22	11.03	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R035 On 03-February-22	10.10	Put	Bond Future	34	0	34	0	0.00
03/02/2022	R035 On 03-February-22	9.70	Put	Bond Future	2776	3	2776	3	0.00
03/02/2022	R035 On 05-May-22			Bond Future	10.30	91.6921	10.2952	91.6921	70,243.00
03/02/2022	R035 On 05-May-22	11.65	Call	Bond Future	8468	8	8468	8	0.00
03/02/2022	R035 On 05-May-22	10.82	Call	Bond Future	4221	4	4221	4	0.00
03/02/2022	R035 On 05-May-22	12.64	Call	Bond Future	13639	14	13639	14	0.00
03/02/2022	R035 On 05-May-22	11.63	Call	Bond Future	8362	8	8362	8	0.00
03/02/2022	R035 On 05-May-22	11.64	Call	Bond Future	8415	8	8415	8	0.00
03/02/2022	R035 On 05-May-22	10.72	Call	Bond Future	3756	4	3756	4	1,200.00
03/02/2022	R035 On 05-May-22	10.72	Put	Bond Future	1043	1	1043	1	0.00
03/02/2022	R035 On 05-May-22	11.64	Put	Bond Future	217	0	217	0	0.00
03/02/2022	R035 On 05-May-22	11.63	Put	Bond Future	221	0	221	0	0.00
03/02/2022	R035 On 05-May-22	12.64	Put	Bond Future	26	0	26	0	1,200.00
03/02/2022	R035 On 05-May-22	10.82	Put	Bond Future	887	1	887	1	1,200.00
03/02/2022	R035 On 05-May-22	11.65	Put	Bond Future	213	0	213	0	0.00
03/02/2022	R035 On 04-August-22			Bond Future	10.48	92.8340	10.4807	92.8340	48,495.00
03/02/2022	R035 On 04-August-22	11.13	Call	Bond Future	5346	5	5346	5	0.00
03/02/2022	R035 On 04-August-22	12.18	Call	Bond Future	10352	10	10352	10	0.00
03/02/2022	R035 On 04-August-22	10.74	Call	Bond Future	3714	4	3714	4	0.00
03/02/2022	R035 On 04-August-22	10.53	Call	Bond Future	2957	3	2957	3	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
03/02/2022	R035 On 04-August-22	10.72	Call	Bond Future	3639	4	3639	4	0.00
03/02/2022	R035 On 04-August-22	10.73	Call	Bond Future	3676	4	3676	4	0.00
03/02/2022	R035 On 04-August-22	9.84	Call	Bond Future	1068	1	1068	1	100.00
03/02/2022	R035 On 04-August-22	9.53	Call	Bond Future	551	1	551	1	400.00
03/02/2022	R035 On 04-August-22	10.64	Call	Bond Future	3344	3	3344	3	0.00
03/02/2022	R035 On 04-August-22	10.64	Put	Bond Future	2341	2	2341	2	100.00
03/02/2022	R035 On 04-August-22	9.53	Put	Bond Future	6887	7	6887	7	0.00
03/02/2022	R035 On 04-August-22	9.84	Put	Bond Future	5270	5	5270	5	0.00
03/02/2022	R035 On 04-August-22	10.53	Put	Bond Future	2645	3	2645	3	0.00
03/02/2022	R035 On 04-August-22	10.73	Put	Bond Future	2114	2	2114	2	0.00
03/02/2022	R035 On 04-August-22	10.72	Put	Bond Future	2138	2	2138	2	0.00
03/02/2022	R035 On 04-August-22	11.13	Put	Bond Future	1357	1	1357	1	100.00
03/02/2022	R035 On 04-August-22	10.74	Put	Bond Future	2090	2	2090	2	0.00
03/02/2022	R035 On 04-August-22	12.18	Put	Bond Future	436	0	436	0	400.00
03/02/2022	R035 On 03-November-22			Bond Future	10.64	89.6750	10.6431	89.6750	0.00
03/02/2022	R035 On 03-November-22	11.14	Call	Bond Future	5089	5	5089	5	0.00
03/02/2022	R035 On 03-November-22	9.82	Call	Bond Future	1165	1	1165	1	582.00
03/02/2022	R035 On 03-November-22	11.13	Call	Bond Future	5050	5	5050	5	0.00
03/02/2022	R035 On 03-November-22	11.15	Call	Bond Future	5129	5	5129	5	0.00
03/02/2022	R035 On 03-November-22	10.99	Call	Bond Future	4506	5	4506	5	0.00
03/02/2022	R035 On 03-November-22	10.57	Call	Bond Future	3064	3	3064	3	0.00
03/02/2022	R035 On 03-November-22	10.57	Put	Bond Future	3518	4	3518	4	582.00
03/02/2022	R035 On 03-November-22	10.99	Put	Bond Future	2394	2	2394	2	582.00
03/02/2022	R035 On 03-November-22	11.15	Put	Bond Future	2067	2	2067	2	0.00
03/02/2022	R035 On 03-November-22	11.13	Put	Bond Future	2106	2	2106	2	0.00
03/02/2022	R035 On 03-November-22	9.82	Put	Bond Future	6477	6	6477	6	0.00
03/02/2022	R035 On 03-November-22	11.14	Put	Bond Future	2087	2	2087	2	0.00
03/02/2022	R035 On 02-February-23			Bond Future	10.82	90.9874	10.8166	90.9874	0.00
03/02/2022	R035 On 02-February-23	11.06	Call	Bond Future	4609	5	4609	5	0.00
03/02/2022	R035 On 02-February-23	10.87	Call	Bond Future	3976	4	3976	4	0.00
03/02/2022	R035 On 02-February-23	10.86	Call	Bond Future	3944	4	3944	4	0.00
03/02/2022	R035 On 02-February-23	10.88	Call	Bond Future	4008	4	4008	4	0.00
03/02/2022	R035 On 02-February-23	10.66	Call	Bond Future	3332	3	3332	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
03/02/2022	R035 On 02-February-23	9.81	Call	Bond Future	1325	1	1325	1	582.00
03/02/2022	R035 On 02-February-23	9.81	Put	Bond Future	7709	8	7709	8	0.00
03/02/2022	R035 On 02-February-23	10.66	Put	Bond Future	4285	4	4285	4	582.00
03/02/2022	R035 On 02-February-23	10.88	Put	Bond Future	3627	4	3627	4	0.00
03/02/2022	R035 On 02-February-23	10.86	Put	Bond Future	3683	4	3683	4	0.00
03/02/2022	R035 On 02-February-23	10.87	Put	Bond Future	3655	4	3655	4	0.00
03/02/2022	R035 On 02-February-23	11.06	Put	Bond Future	3158	3	3158	3	582.00
03/02/2022	R186 On 03-February-22			Bond Future	7.60	112.9344	7.5950	112.9344	0.00
03/02/2022	R186 On 03-February-22	7.28	Call	Bond Future	0	0	0	0	0.00
03/02/2022	R186 On 03-February-22	7.29	Call	Bond Future	0	0	0	0	0.00
03/02/2022	R186 On 03-February-22	7.30	Call	Bond Future	0	0	0	0	0.00
03/02/2022	R186 On 03-February-22	7.30	Put	Bond Future	1275	1	1275	1	0.00
03/02/2022	R186 On 03-February-22	7.29	Put	Bond Future	1319	1	1319	1	0.00
03/02/2022	R186 On 03-February-22	7.28	Put	Bond Future	1362	1	1362	1	0.00
03/02/2022	R186 On 05-May-22			Bond Future	7.81	114.3404	7.8090	114.3404	73,952.00
03/02/2022	R186 On 05-May-22	8.64	Call	Bond Future	3555	4	3555	4	0.00
03/02/2022	R186 On 05-May-22	8.94	Call	Bond Future	4601	5	4601	5	0.00
03/02/2022	R186 On 05-May-22	8.31	Call	Bond Future	2488	3	2488	3	0.00
03/02/2022	R186 On 05-May-22	8.35	Call	Bond Future	2611	3	2611	3	454.00
03/02/2022	R186 On 05-May-22	7.88	Call	Bond Future	1340	1	1340	1	435.00
03/02/2022	R186 On 05-May-22	6.73	Call	Bond Future	61	0	61	0	3,600.00
03/02/2022	R186 On 05-May-22	8.30	Call	Bond Future	2458	3	2458	3	0.00
03/02/2022	R186 On 05-May-22	9.18	Call	Bond Future	5465	6	5465	6	0.00
03/02/2022	R186 On 05-May-22	8.32	Call	Bond Future	2518	3	2518	3	0.00
03/02/2022	R186 On 05-May-22	8.14	Call	Bond Future	1993	2	1993	2	454.00
03/02/2022	R186 On 05-May-22	7.28	Call	Bond Future	374	0	374	0	435.00
03/02/2022	R186 On 05-May-22	7.48	Call	Bond Future	615	1	615	1	3,600.00
03/02/2022	R186 On 05-May-22	7.48	Put	Bond Future	1959	2	1959	2	0.00
03/02/2022	R186 On 05-May-22	7.28	Put	Bond Future	2546	3	2546	3	0.00
03/02/2022	R186 On 05-May-22	8.14	Put	Bond Future	661	1	661	1	0.00
03/02/2022	R186 On 05-May-22	8.32	Put	Bond Future	470	0	470	0	0.00
03/02/2022	R186 On 05-May-22	9.18	Put	Bond Future	76	0	76	0	454.00
03/02/2022	R186 On 05-May-22	8.30	Put	Bond Future	489	0	489	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
03/02/2022	R186 On 05-May-22	6.73	Put	Bond Future	4547	4	4547	4	0.00
03/02/2022	R186 On 05-May-22	7.88	Put	Bond Future	1052	1	1052	1	0.00
03/02/2022	R186 On 05-May-22	8.35	Put	Bond Future	444	0	444	0	0.00
03/02/2022	R186 On 05-May-22	8.31	Put	Bond Future	479	0	479	0	0.00
03/02/2022	R186 On 05-May-22	8.94	Put	Bond Future	131	0	131	0	454.00
03/02/2022	R186 On 05-May-22	8.64	Put	Bond Future	248	0	248	0	4,035.00
03/02/2022	R186 On 04-August-22			Bond Future	8.00	110.5273	8.0006	110.5273	0.00
03/02/2022	R186 On 04-August-22	8.14	Call	Bond Future	1921	2	1921	2	0.00
03/02/2022	R186 On 04-August-22	6.96	Call	Bond Future	215	0	215	0	3,600.00
03/02/2022	R186 On 04-August-22	8.13	Call	Bond Future	1899	2	1899	2	0.00
03/02/2022	R186 On 04-August-22	8.15	Call	Bond Future	1943	2	1943	2	0.00
03/02/2022	R186 On 04-August-22	9.78	Call	Bond Future	6731	7	6731	7	0.00
03/02/2022	R186 On 04-August-22	7.96	Call	Bond Future	1546	2	1546	2	3,600.00
03/02/2022	R186 On 04-August-22	9.78	Put	Bond Future	180	0	180	0	3,600.00
03/02/2022	R186 On 04-August-22	8.15	Put	Bond Future	1373	1	1373	1	0.00
03/02/2022	R186 On 04-August-22	8.13	Put	Bond Future	1405	1	1405	1	0.00
03/02/2022	R186 On 04-August-22	6.96	Put	Bond Future	4289	4	4289	4	0.00
03/02/2022	R186 On 04-August-22	7.96	Put	Bond Future	1702	2	1702	2	0.00
03/02/2022	R186 On 04-August-22	8.14	Put	Bond Future	1389	1	1389	1	0.00
03/02/2022	R186 On 03-November-22			Bond Future	8.17	112.0797	8.1664	112.0797	0.00
03/02/2022	R186 On 03-November-22	8.55	Call	Bond Future	2728	3	2728	3	0.00
03/02/2022	R186 On 03-November-22	8.53	Call	Bond Future	2681	3	2681	3	0.00
03/02/2022	R186 On 03-November-22	8.54	Call	Bond Future	2705	3	2705	3	0.00
03/02/2022	R186 On 03-November-22	8.54	Put	Bond Future	1366	1	1366	1	0.00
03/02/2022	R186 On 03-November-22	8.53	Put	Bond Future	1379	1	1379	1	0.00
03/02/2022	R186 On 03-November-22	8.55	Put	Bond Future	1354	1	1354	1	0.00
03/02/2022	R186 On 02-February-23			Bond Future	8.36	108.3830	8.3575	108.3830	0.00
03/02/2022	R186 On 02-February-23	8.34	Call	Bond Future	2167	2	2167	2	0.00
03/02/2022	R186 On 02-February-23	8.32	Call	Bond Future	2131	2	2131	2	0.00
03/02/2022	R186 On 02-February-23	8.33	Call	Bond Future	2149	2	2149	2	0.00
03/02/2022	R186 On 02-February-23	8.33	Put	Bond Future	2243	2	2243	2	0.00
03/02/2022	R186 On 02-February-23	8.32	Put	Bond Future	2258	2	2258	2	0.00
03/02/2022	R186 On 02-February-23	8.34	Put	Bond Future	2226	2	2226	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
03/02/2022	R197 On 03-February-22			Bond Future	321.91	321.9042	321.9063	321.9042	0.00
03/02/2022	R197 On 05-May-22			Bond Future	325.99	325.9919	325.9909	325.9919	758.00
03/02/2022	R197 On 04-August-22			Bond Future	321.87	321.8687	321.8675	321.8687	0.00
03/02/2022	R197 On 03-November-22			Bond Future	326.46	326.4594	326.4567	326.4594	0.00
03/02/2022	R197 On 02-February-23			Bond Future	322.57	322.5741	322.5710	322.5741	0.00
03/02/2022	R202 On 03-February-22			Bond Future	244.79	244.2884	244.7911	244.2884	0.00
03/02/2022	R202 On 05-May-22			Bond Future	248.37	247.3906	248.3697	247.3906	6,392.00
03/02/2022	R202 On 04-August-22			Bond Future	247.17	246.1755	247.1672	246.1755	91.00
03/02/2022	R202 On 03-November-22			Bond Future	250.69	249.6854	250.6903	249.6854	0.00
03/02/2022	R202 On 02-February-23			Bond Future	249.74	248.7214	249.7403	248.7214	0.00
03/02/2022	R209 On 03-February-22			Bond Future	10.07	73.6266	10.0650	73.6266	0.00
03/02/2022	R209 On 03-February-22	11.04	Call	Bond Future	5446	5	5446	5	0.00
03/02/2022	R209 On 03-February-22	11.02	Call	Bond Future	5340	5	5340	5	0.00
03/02/2022	R209 On 03-February-22	11.03	Call	Bond Future	5393	5	5393	5	0.00
03/02/2022	R209 On 03-February-22	11.03	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R209 On 03-February-22	11.02	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R209 On 03-February-22	11.04	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R209 On 05-May-22			Bond Future	10.24	71.4007	10.2446	71.4007	18,608.00
03/02/2022	R209 On 05-May-22	12.00	Call	Bond Future	9248	9	9248	9	0.00
03/02/2022	R209 On 05-May-22	11.45	Call	Bond Future	6715	7	6715	7	0.00
03/02/2022	R209 On 05-May-22	11.43	Call	Bond Future	6623	7	6623	7	0.00
03/02/2022	R209 On 05-May-22	11.44	Call	Bond Future	6669	7	6669	7	0.00
03/02/2022	R209 On 05-May-22	9.75	Call	Bond Future	617	1	617	1	8,525.00
03/02/2022	R209 On 05-May-22	10.25	Call	Bond Future	1792	2	1792	2	0.00
03/02/2022	R209 On 05-May-22	10.75	Call	Bond Future	3600	4	3600	4	0.00
03/02/2022	R209 On 05-May-22	10.75	Put	Bond Future	773	1	773	1	3,050.00
03/02/2022	R209 On 05-May-22	10.25	Put	Bond Future	1761	2	1761	2	9,000.00
03/02/2022	R209 On 05-May-22	9.75	Put	Bond Future	3546	4	3546	4	0.00
03/02/2022	R209 On 05-May-22	11.44	Put	Bond Future	234	0	234	0	0.00
03/02/2022	R209 On 05-May-22	11.43	Put	Bond Future	238	0	238	0	0.00
03/02/2022	R209 On 05-May-22	11.45	Put	Bond Future	229	0	229	0	0.00
03/02/2022	R209 On 05-May-22	12.00	Put	Bond Future	82	0	82	0	12,050.00
03/02/2022	R209 On 04-August-22			Bond Future	10.40	72.3210	10.4024	72.3210	1,550.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2022	R209 On 04-August-22	10.59	Call	Bond Future	3002	3	3002	3	0.00
03/02/2022	R209 On 04-August-22	10.57	Call	Bond Future	2937	3	2937	3	0.00
03/02/2022	R209 On 04-August-22	10.58	Call	Bond Future	2970	3	2970	3	0.00
03/02/2022	R209 On 04-August-22	10.58	Put	Bond Future	1980	2	1980	2	0.00
03/02/2022	R209 On 04-August-22	10.57	Put	Bond Future	2003	2	2003	2	0.00
03/02/2022	R209 On 04-August-22	10.59	Put	Bond Future	1958	2	1958	2	0.00
03/02/2022	R209 On 03-November-22			Bond Future	10.55	70.1925	10.5465	70.1925	0.00
03/02/2022	R209 On 03-November-22	11.01	Call	Bond Future	4401	4	4401	4	0.00
03/02/2022	R209 On 03-November-22	11.02	Call	Bond Future	4436	4	4436	4	0.00
03/02/2022	R209 On 03-November-22	11.03	Call	Bond Future	4472	4	4472	4	0.00
03/02/2022	R209 On 03-November-22	11.03	Put	Bond Future	1877	2	1877	2	0.00
03/02/2022	R209 On 03-November-22	11.02	Put	Bond Future	1894	2	1894	2	0.00
03/02/2022	R209 On 03-November-22	11.01	Put	Bond Future	1911	2	1911	2	0.00
03/02/2022	R209 On 02-February-23			Bond Future	10.70	71.1898	10.6991	71.1898	0.00
03/02/2022	R209 On 02-February-23	10.80	Call	Bond Future	3606	4	3606	4	0.00
03/02/2022	R209 On 02-February-23	10.78	Call	Bond Future	3549	4	3549	4	0.00
03/02/2022	R209 On 02-February-23	10.79	Call	Bond Future	3577	4	3577	4	0.00
03/02/2022	R209 On 02-February-23	10.80	Put	Bond Future	3065	3	3065	3	0.00
03/02/2022	R209 On 02-February-23	10.78	Put	Bond Future	3115	3	3115	3	0.00
03/02/2022	R209 On 02-February-23	10.79	Put	Bond Future	3090	3	3090	3	0.00
03/02/2022	R210 On 03-February-22			Bond Future	214.41	214.3244	214.4119	214.3244	0.00
03/02/2022	R210 On 05-May-22			Bond Future	214.26	214.1733	214.2598	214.1733	1,039.00
03/02/2022	R210 On 04-August-22			Bond Future	217.07	216.9860	217.0735	216.9860	266.00
03/02/2022	R210 On 03-November-22			Bond Future	217.24	217.1541	217.2419	217.1541	0.00
03/02/2022	R210 On 02-February-23			Bond Future	220.37	220.2856	220.3742	220.2856	0.00
03/02/2022	R213 On 03-February-22			Bond Future	9.49	88.1610	9.4900	88.1610	0.00
03/02/2022	R213 On 03-February-22	9.15	Call	Bond Future	0	0	0	0	0.00
03/02/2022	R213 On 03-February-22	10.25	Call	Bond Future	3977	4	3977	4	0.00
03/02/2022	R213 On 03-February-22	10.60	Call	Bond Future	5728	6	5728	6	0.00
03/02/2022	R213 On 03-February-22	10.15	Call	Bond Future	3468	3	3468	3	0.00
03/02/2022	R213 On 03-February-22	10.17	Call	Bond Future	3570	4	3570	4	0.00
03/02/2022	R213 On 03-February-22	9.96	Call	Bond Future	2488	2	2488	2	0.00
03/02/2022	R213 On 03-February-22	9.22	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2022	R213 On 03-February-22	9.58	Call	Bond Future	484	0	484	0	0.00
03/02/2022	R213 On 03-February-22	9.76	Call	Bond Future	1441	1	1441	1	0.00
03/02/2022	R213 On 03-February-22	9.97	Call	Bond Future	2540	3	2540	3	0.00
03/02/2022	R213 On 03-February-22	8.63	Call	Bond Future	0	0	0	0	0.00
03/02/2022	R213 On 03-February-22	8.80	Call	Bond Future	0	0	0	0	0.00
03/02/2022	R213 On 03-February-22	10.67	Call	Bond Future	6072	6	6072	6	0.00
03/02/2022	R213 On 03-February-22	9.98	Call	Bond Future	2592	3	2592	3	0.00
03/02/2022	R213 On 03-February-22	10.00	Call	Bond Future	2696	3	2696	3	0.00
03/02/2022	R213 On 03-February-22	10.00	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R213 On 03-February-22	9.98	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R213 On 03-February-22	9.22	Put	Bond Future	1473	2	1473	2	0.00
03/02/2022	R213 On 03-February-22	9.58	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R213 On 03-February-22	10.67	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R213 On 03-February-22	8.80	Put	Bond Future	3830	4	3830	4	0.00
03/02/2022	R213 On 03-February-22	10.60	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R213 On 03-February-22	8.63	Put	Bond Future	4808	5	4808	5	0.00
03/02/2022	R213 On 03-February-22	9.97	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R213 On 03-February-22	9.76	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R213 On 03-February-22	9.96	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R213 On 03-February-22	10.17	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R213 On 03-February-22	10.15	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R213 On 03-February-22	10.25	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R213 On 03-February-22	9.15	Put	Bond Future	1860	2	1860	2	0.00
03/02/2022	R213 On 05-May-22			Bond Future	9.68	85.7061	9.6796	85.7061	22,787.00
03/02/2022	R213 On 05-May-22	10.64	Call	Bond Future	5154	5	5154	5	0.00
03/02/2022	R213 On 05-May-22	10.65	Call	Bond Future	5197	5	5197	5	0.00
03/02/2022	R213 On 05-May-22	10.63	Call	Bond Future	5111	5	5111	5	0.00
03/02/2022	R213 On 05-May-22	10.65	Put	Bond Future	307	0	307	0	0.00
03/02/2022	R213 On 05-May-22	10.64	Put	Bond Future	313	0	313	0	0.00
03/02/2022	R213 On 05-May-22	10.63	Put	Bond Future	318	0	318	0	0.00
03/02/2022	R213 On 04-August-22			Bond Future	9.87	86.7755	9.8712	86.7755	0.00
03/02/2022	R213 On 04-August-22	9.90	Call	Bond Future	2286	2	2286	2	0.00
03/02/2022	R213 On 04-August-22	9.88	Call	Bond Future	2233	2	2233	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
03/02/2022	R213 On 04-August-22	9.89	Call	Bond Future	2259	2	2259	2	0.00
03/02/2022	R213 On 04-August-22	9.90	Put	Bond Future	2140	2	2140	2	0.00
03/02/2022	R213 On 04-August-22	9.88	Put	Bond Future	2188	2	2188	2	0.00
03/02/2022	R213 On 04-August-22	9.89	Put	Bond Future	2164	2	2164	2	0.00
03/02/2022	R213 On 03-November-22			Bond Future	10.04	84.4757	10.0387	84.4757	0.00
03/02/2022	R213 On 03-November-22	10.40	Call	Bond Future	3684	4	3684	4	0.00
03/02/2022	R213 On 03-November-22	9.84	Call	Bond Future	2178	2	2178	2	0.00
03/02/2022	R213 On 03-November-22	9.98	Call	Bond Future	2515	3	2515	3	0.00
03/02/2022	R213 On 03-November-22	10.19	Call	Bond Future	3068	3	3068	3	0.00
03/02/2022	R213 On 03-November-22	9.13	Call	Bond Future	867	1	867	1	200.00
03/02/2022	R213 On 03-November-22	10.38	Call	Bond Future	3623	4	3623	4	0.00
03/02/2022	R213 On 03-November-22	10.39	Call	Bond Future	3653	4	3653	4	0.00
03/02/2022	R213 On 03-November-22	10.37	Call	Bond Future	3592	4	3592	4	0.00
03/02/2022	R213 On 03-November-22	9.19	Call	Bond Future	951	1	951	1	476.00
03/02/2022	R213 On 03-November-22	9.19	Put	Bond Future	5273	5	5273	5	0.00
03/02/2022	R213 On 03-November-22	10.37	Put	Bond Future	1979	2	1979	2	200.00
03/02/2022	R213 On 03-November-22	10.39	Put	Bond Future	1944	2	1944	2	0.00
03/02/2022	R213 On 03-November-22	10.38	Put	Bond Future	1961	2	1961	2	0.00
03/02/2022	R213 On 03-November-22	9.13	Put	Bond Future	5506	5	5506	5	0.00
03/02/2022	R213 On 03-November-22	10.19	Put	Bond Future	2326	2	2326	2	476.00
03/02/2022	R213 On 03-November-22	9.98	Put	Bond Future	2805	3	2805	3	200.00
03/02/2022	R213 On 03-November-22	9.84	Put	Bond Future	3165	3	3165	3	476.00
03/02/2022	R213 On 03-November-22	10.40	Put	Bond Future	1926	2	1926	2	0.00
03/02/2022	R213 On 02-February-23			Bond Future	10.22	85.7097	10.2197	85.7097	0.00
03/02/2022	R213 On 02-February-23	10.22	Call	Bond Future	3025	3	3025	3	0.00
03/02/2022	R213 On 02-February-23	10.21	Call	Bond Future	3001	3	3001	3	0.00
03/02/2022	R213 On 02-February-23	9.16	Call	Bond Future	989	1	989	1	476.00
03/02/2022	R213 On 02-February-23	10.23	Call	Bond Future	3051	3	3051	3	0.00
03/02/2022	R213 On 02-February-23	10.35	Call	Bond Future	3360	3	3360	3	0.00
03/02/2022	R213 On 02-February-23	10.01	Call	Bond Future	2524	3	2524	3	0.00
03/02/2022	R213 On 02-February-23	10.35	Put	Bond Future	2740	3	2740	3	476.00
03/02/2022	R213 On 02-February-23	10.22	Put	Bond Future	3024	3	3024	3	0.00
03/02/2022	R213 On 02-February-23	9.16	Put	Bond Future	6261	6	6261	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
03/02/2022	R213 On 02-February-23	10.01	Put	Bond Future	3535	4	3535	4	476.00
03/02/2022	R213 On 02-February-23	10.21	Put	Bond Future	3047	3	3047	3	0.00
03/02/2022	R213 On 02-February-23	10.23	Put	Bond Future	3001	3	3001	3	0.00
03/02/2022	R214 On 03-February-22			Bond Future	10.39	70.8352	10.3850	70.8352	0.00
03/02/2022	R214 On 03-February-22	11.39	Call	Bond Future	5757	6	5757	6	0.00
03/02/2022	R214 On 03-February-22	11.40	Call	Bond Future	5810	6	5810	6	0.00
03/02/2022	R214 On 03-February-22	11.41	Call	Bond Future	5864	6	5864	6	0.00
03/02/2022	R214 On 03-February-22	11.39	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R214 On 03-February-22	11.40	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R214 On 03-February-22	11.41	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R214 On 05-May-22			Bond Future	10.55	68.4196	10.5499	68.4196	17,027.00
03/02/2022	R214 On 05-May-22	11.73	Call	Bond Future	6797	7	6797	7	0.00
03/02/2022	R214 On 05-May-22	11.74	Call	Bond Future	6844	7	6844	7	0.00
03/02/2022	R214 On 05-May-22	11.75	Call	Bond Future	6890	7	6890	7	0.00
03/02/2022	R214 On 05-May-22	11.73	Put	Bond Future	270	0	270	0	0.00
03/02/2022	R214 On 05-May-22	11.74	Put	Bond Future	266	0	266	0	0.00
03/02/2022	R214 On 05-May-22	11.75	Put	Bond Future	261	0	261	0	0.00
03/02/2022	R214 On 04-August-22			Bond Future	10.71	69.2711	10.7070	69.2711	1,337.00
03/02/2022	R214 On 04-August-22	10.97	Call	Bond Future	3407	3	3407	3	0.00
03/02/2022	R214 On 04-August-22	10.98	Call	Bond Future	3442	3	3442	3	0.00
03/02/2022	R214 On 04-August-22	10.99	Call	Bond Future	3477	3	3477	3	0.00
03/02/2022	R214 On 04-August-22	10.98	Put	Bond Future	1874	2	1874	2	0.00
03/02/2022	R214 On 04-August-22	10.99	Put	Bond Future	1852	2	1852	2	0.00
03/02/2022	R214 On 04-August-22	10.97	Put	Bond Future	1896	2	1896	2	0.00
03/02/2022	R214 On 03-November-22			Bond Future	10.84	66.9762	10.8439	66.9762	0.00
03/02/2022	R214 On 03-November-22	11.35	Call	Bond Future	4685	5	4685	5	0.00
03/02/2022	R214 On 03-November-22	11.36	Call	Bond Future	4721	5	4721	5	0.00
03/02/2022	R214 On 03-November-22	11.34	Call	Bond Future	4649	5	4649	5	0.00
03/02/2022	R214 On 03-November-22	11.36	Put	Bond Future	1861	2	1861	2	0.00
03/02/2022	R214 On 03-November-22	11.35	Put	Bond Future	1878	2	1878	2	0.00
03/02/2022	R214 On 03-November-22	11.34	Put	Bond Future	1896	2	1896	2	0.00
03/02/2022	R214 On 02-February-23			Bond Future	10.99	67.9569	10.9887	67.9569	0.00
03/02/2022	R214 On 02-February-23	11.09	Call	Bond Future	3796	4	3796	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
03/02/2022	R214 On 02-February-23	11.07	Call	Bond Future	3736	4	3736	4	0.00
03/02/2022	R214 On 02-February-23	11.08	Call	Bond Future	3765	4	3765	4	0.00
03/02/2022	R214 On 02-February-23	11.08	Put	Bond Future	3256	3	3256	3	0.00
03/02/2022	R214 On 02-February-23	11.07	Put	Bond Future	3281	3	3281	3	0.00
03/02/2022	R214 On 02-February-23	11.09	Put	Bond Future	3230	3	3230	3	0.00
03/02/2022	R248 On 03-February-22			Bond Future	10.37	89.2492	10.3650	89.2492	0.00
03/02/2022	R248 On 03-February-22	10.20	Call	Bond Future	0	0	0	0	0.00
03/02/2022	R248 On 03-February-22	11.49	Call	Bond Future	8089	8	8089	8	0.00
03/02/2022	R248 On 03-February-22	10.70	Call	Bond Future	2558	2	2558	2	0.00
03/02/2022	R248 On 03-February-22	10.30	Call	Bond Future	0	0	0	0	0.00
03/02/2022	R248 On 03-February-22	11.00	Call	Bond Future	4737	5	4737	5	0.00
03/02/2022	R248 On 03-February-22	10.40	Call	Bond Future	274	0	274	0	0.00
03/02/2022	R248 On 03-February-22	11.47	Call	Bond Future	7957	8	7957	8	0.00
03/02/2022	R248 On 03-February-22	11.48	Call	Bond Future	8023	8	8023	8	0.00
03/02/2022	R248 On 03-February-22	10.90	Call	Bond Future	4022	4	4022	4	0.00
03/02/2022	R248 On 03-February-22	10.50	Call	Bond Future	1047	1	1047	1	0.00
03/02/2022	R248 On 03-February-22	9.80	Call	Bond Future	0	0	0	0	0.00
03/02/2022	R248 On 03-February-22	10.00	Call	Bond Future	0	0	0	0	0.00
03/02/2022	R248 On 03-February-22	10.00	Put	Bond Future	2945	3	2945	3	0.00
03/02/2022	R248 On 03-February-22	10.20	Put	Bond Future	1310	1	1310	1	0.00
03/02/2022	R248 On 03-February-22	9.80	Put	Bond Future	4634	5	4634	5	0.00
03/02/2022	R248 On 03-February-22	10.50	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R248 On 03-February-22	10.90	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R248 On 03-February-22	11.49	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R248 On 03-February-22	11.00	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R248 On 03-February-22	10.30	Put	Bond Future	512	1	512	1	0.00
03/02/2022	R248 On 03-February-22	10.40	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R248 On 03-February-22	10.70	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R248 On 03-February-22	11.47	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R248 On 03-February-22	11.48	Put	Bond Future	0	0	0	0	0.00
03/02/2022	R248 On 05-May-22			Bond Future	10.54	85.9228	10.5376	85.9228	190,775.00
03/02/2022	R248 On 05-May-22	11.81	Call	Bond Future	9094	9	9094	9	0.00
03/02/2022	R248 On 05-May-22	11.79	Call	Bond Future	8979	9	8979	9	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
03/02/2022	R248 On 05-May-22	11.80	Call	Bond Future	9037	9	9037	9	0.00
03/02/2022	R248 On 05-May-22	11.79	Put	Bond Future	298	0	298	0	0.00
03/02/2022	R248 On 05-May-22	11.81	Put	Bond Future	288	0	288	0	0.00
03/02/2022	R248 On 05-May-22	11.80	Put	Bond Future	293	0	293	0	0.00
03/02/2022	R248 On 04-August-22			Bond Future	10.69	86.9923	10.6925	86.9923	6,016.00
03/02/2022	R248 On 04-August-22	11.00	Call	Bond Future	4485	5	4485	5	0.00
03/02/2022	R248 On 04-August-22	9.70	Call	Bond Future	538	0	538	0	2,400.00
03/02/2022	R248 On 04-August-22	10.40	Call	Bond Future	2163	0	2163	0	2,400.00
03/02/2022	R248 On 04-August-22	10.99	Call	Bond Future	4441	4	4441	4	0.00
03/02/2022	R248 On 04-August-22	10.98	Call	Bond Future	4396	4	4396	4	0.00
03/02/2022	R248 On 04-August-22	10.98	Put	Bond Future	2308	2	2308	2	0.00
03/02/2022	R248 On 04-August-22	10.99	Put	Bond Future	2281	2	2281	2	0.00
03/02/2022	R248 On 04-August-22	10.40	Put	Bond Future	4386	0	4386	0	0.00
03/02/2022	R248 On 04-August-22	9.70	Put	Bond Future	8514	0	8514	0	0.00
03/02/2022	R248 On 04-August-22	11.00	Put	Bond Future	2255	2	2255	2	0.00
03/02/2022	R248 On 03-November-22			Bond Future	10.83	83.8138	10.8272	83.8138	0.00
03/02/2022	R248 On 03-November-22	11.31	Call	Bond Future	5877	6	5877	6	0.00
03/02/2022	R248 On 03-November-22	11.30	Call	Bond Future	5831	6	5831	6	0.00
03/02/2022	R248 On 03-November-22	11.32	Call	Bond Future	5923	6	5923	6	0.00
03/02/2022	R248 On 03-November-22	11.30	Put	Bond Future	2516	3	2516	3	0.00
03/02/2022	R248 On 03-November-22	11.31	Put	Bond Future	2494	2	2494	2	0.00
03/02/2022	R248 On 03-November-22	11.32	Put	Bond Future	2472	2	2472	2	0.00
03/02/2022	R248 On 02-February-23			Bond Future	10.97	85.0411	10.9698	85.0411	0.00
03/02/2022	R248 On 02-February-23	11.07	Call	Bond Future	4747	5	4747	5	0.00
03/02/2022	R248 On 02-February-23	11.06	Call	Bond Future	4709	5	4709	5	0.00
03/02/2022	R248 On 02-February-23	11.08	Call	Bond Future	4784	5	4784	5	0.00
03/02/2022	R248 On 02-February-23	11.08	Put	Bond Future	4008	4	4008	4	0.00
03/02/2022	R248 On 02-February-23	11.06	Put	Bond Future	4073	4	4073	4	0.00
03/02/2022	R248 On 02-February-23	11.07	Put	Bond Future	4041	4	4041	4	0.00