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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2022	2025 On 05-May-22			Bond Future	159.31	159.2434	159.3062	159.2434	5,571.00
03/03/2022	2025 On 04-August-22			Bond Future	159.89	159.8243	159.8865	159.8243	1,130.00
03/03/2022	2025 On 03-November-22			Bond Future	162.21	162.1514	162.2136	162.1514	0.00
03/03/2022	2025 On 02-February-23			Bond Future	163.15	163.0925	163.1545	163.0925	0.00
03/03/2022	2029 On 05-May-22			Bond Future	117.64	117.3141	117.6372	117.3141	2,746.00
03/03/2022	2029 On 04-August-22			Bond Future	119.26	118.9350	119.2616	118.9350	1,844.00
03/03/2022	2029 On 03-November-22			Bond Future	119.77	119.4367	119.7673	119.4367	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
03/03/2022	2029 On 02-February-23			Bond Future	121.69	121.3515	121.6866	121.3515	0.00
03/03/2022	2030 On 05-May-22			Bond Future	9.68	92.9412	9.6816	92.9412	72,984.00
03/03/2022	2030 On 05-May-22	7.73	Call	Bond Future	1	0	1	0	200.00
03/03/2022	2030 On 05-May-22	11.04	Call	Bond Future	6605	6	6605	6	0.00
03/03/2022	2030 On 05-May-22	10.19	Call	Bond Future	3026	3	3026	3	0.00
03/03/2022	2030 On 05-May-22	10.20	Call	Bond Future	3064	3	3064	3	0.00
03/03/2022	2030 On 05-May-22	9.35	Call	Bond Future	655	1	655	1	0.00
03/03/2022	2030 On 05-May-22	9.65	Call	Bond Future	1277	1	1277	1	0.00
03/03/2022	2030 On 05-May-22	8.81	Call	Bond Future	117	0	117	0	200.00
03/03/2022	2030 On 05-May-22	8.89	Call	Bond Future	158	0	158	0	1,800.00
03/03/2022	2030 On 05-May-22	9.60	Call	Bond Future	1155	1	1155	1	0.00
03/03/2022	2030 On 05-May-22	8.14	Call	Bond Future	6	0	6	0	1,800.00
03/03/2022	2030 On 05-May-22	8.47	Call	Bond Future	26	0	26	0	1,073.00
03/03/2022	2030 On 05-May-22	10.21	Call	Bond Future	3103	3	3103	3	0.00
03/03/2022	2030 On 05-May-22	9.95	Call	Bond Future	2163	2	2163	2	0.00
03/03/2022	2030 On 05-May-22	9.15	Call	Bond Future	377	0	377	0	7,500.00
03/03/2022	2030 On 05-May-22	9.15	Put	Bond Future	3109	3	3109	3	0.00
03/03/2022	2030 On 05-May-22	9.65	Put	Bond Future	1437	2	1437	2	5,000.00
03/03/2022	2030 On 05-May-22	8.81	Put	Bond Future	4651	5	4651	5	0.00
03/03/2022	2030 On 05-May-22	8.89	Put	Bond Future	4264	4	4264	4	0.00
03/03/2022	2030 On 05-May-22	10.21	Put	Bond Future	487	1	487	1	0.00
03/03/2022	2030 On 05-May-22	8.14	Put	Bond Future	8221	8	8221	8	0.00
03/03/2022	2030 On 05-May-22	9.60	Put	Bond Future	1568	2	1568	2	5,000.00
03/03/2022	2030 On 05-May-22	9.35	Put	Bond Future	2347	3	2347	3	1,073.00
03/03/2022	2030 On 05-May-22	10.20	Put	Bond Future	498	1	498	1	200.00
03/03/2022	2030 On 05-May-22	10.19	Put	Bond Future	508	1	508	1	0.00
03/03/2022	2030 On 05-May-22	11.04	Put	Bond Future	73	0	73	0	1,800.00
03/03/2022	2030 On 05-May-22	9.95	Put	Bond Future	822	1	822	1	1,073.00
03/03/2022	2030 On 05-May-22	7.73	Put	Bond Future	10557	11	10557	11	0.00
03/03/2022	2030 On 05-May-22	8.47	Put	Bond Future	6406	7	6406	7	0.00
03/03/2022	2030 On 04-August-22			Bond Future	9.88	90.1965	9.8844	90.1965	25,263.00
03/03/2022	2030 On 04-August-22	9.05	Call	Bond Future	551	1	551	1	800.00
03/03/2022	2030 On 04-August-22	9.54	Call	Bond Future	1291	1	1291	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
03/03/2022	2030 On 04-August-22	8.30	Call	Bond Future	110	0	110	0	800.00
03/03/2022	2030 On 04-August-22	9.55	Call	Bond Future	1311	1	1311	1	0.00
03/03/2022	2030 On 04-August-22	9.56	Call	Bond Future	1330	1	1330	1	0.00
03/03/2022	2030 On 04-August-22	10.95	Call	Bond Future	5590	5	5590	5	0.00
03/03/2022	2030 On 04-August-22	10.95	Put	Bond Future	588	1	588	1	800.00
03/03/2022	2030 On 04-August-22	9.56	Put	Bond Future	2927	3	2927	3	0.00
03/03/2022	2030 On 04-August-22	9.55	Put	Bond Future	2957	3	2957	3	0.00
03/03/2022	2030 On 04-August-22	8.30	Put	Bond Future	8259	8	8259	8	0.00
03/03/2022	2030 On 04-August-22	9.54	Put	Bond Future	2987	3	2987	3	0.00
03/03/2022	2030 On 04-August-22	9.05	Put	Bond Future	4731	5	4731	5	0.00
03/03/2022	2030 On 03-November-22			Bond Future	10.07	91.4911	10.0662	91.4911	0.00
03/03/2022	2030 On 03-November-22	10.09	Call	Bond Future	2581	2	2581	2	0.00
03/03/2022	2030 On 03-November-22	10.08	Call	Bond Future	2557	2	2557	2	0.00
03/03/2022	2030 On 03-November-22	10.10	Call	Bond Future	2606	2	2606	2	0.00
03/03/2022	2030 On 03-November-22	10.10	Put	Bond Future	2448	3	2448	3	0.00
03/03/2022	2030 On 03-November-22	10.08	Put	Bond Future	2492	3	2492	3	0.00
03/03/2022	2030 On 03-November-22	10.09	Put	Bond Future	2469	3	2469	3	0.00
03/03/2022	2030 On 02-February-23			Bond Future	10.24	88.9346	10.2417	88.9346	0.00
03/03/2022	2030 On 02-February-23	10.01	Call	Bond Future	2351	2	2351	2	0.00
03/03/2022	2030 On 02-February-23	9.94	Call	Bond Future	2202	2	2202	2	0.00
03/03/2022	2030 On 02-February-23	8.81	Call	Bond Future	591	1	591	1	102.00
03/03/2022	2030 On 02-February-23	9.99	Call	Bond Future	2308	2	2308	2	0.00
03/03/2022	2030 On 02-February-23	10.00	Call	Bond Future	2329	2	2329	2	0.00
03/03/2022	2030 On 02-February-23	9.20	Call	Bond Future	962	1	962	1	0.00
03/03/2022	2030 On 02-February-23	9.66	Call	Bond Future	1658	2	1658	2	0.00
03/03/2022	2030 On 02-February-23	9.80	Call	Bond Future	1919	2	1919	2	0.00
03/03/2022	2030 On 02-February-23	8.81	Put	Bond Future	7422	8	7422	8	0.00
03/03/2022	2030 On 02-February-23	9.66	Put	Bond Future	4357	5	4357	5	102.00
03/03/2022	2030 On 02-February-23	9.20	Put	Bond Future	5869	6	5869	6	0.00
03/03/2022	2030 On 02-February-23	10.01	Put	Bond Future	3414	4	3414	4	0.00
03/03/2022	2030 On 02-February-23	9.94	Put	Bond Future	3589	4	3589	4	102.00
03/03/2022	2030 On 02-February-23	9.99	Put	Bond Future	3463	4	3463	4	0.00
03/03/2022	2030 On 02-February-23	10.00	Put	Bond Future	3438	4	3438	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
03/03/2022	2030 On 02-February-23	9.80	Put	Bond Future	3959	4	3959	4	0.00
03/03/2022	2032 On 05-May-22			Bond Future	10.09	89.2854	10.0907	89.2854	139,542.00
03/03/2022	2032 On 05-May-22	9.58	Call	Bond Future	404	0	404	0	780.00
03/03/2022	2032 On 05-May-22	10.18	Call	Bond Future	1772	2	1772	2	780.00
03/03/2022	2032 On 05-May-22	10.29	Call	Bond Future	2148	2	2148	2	993.00
03/03/2022	2032 On 05-May-22	11.04	Call	Bond Future	5402	5	5402	5	0.00
03/03/2022	2032 On 05-May-22	11.02	Call	Bond Future	5308	5	5308	5	0.00
03/03/2022	2032 On 05-May-22	11.18	Call	Bond Future	6072	6	6072	6	0.00
03/03/2022	2032 On 05-May-22	10.98	Call	Bond Future	5118	5	5118	5	0.00
03/03/2022	2032 On 05-May-22	11.03	Call	Bond Future	5355	5	5355	5	0.00
03/03/2022	2032 On 05-May-22	11.03	Put	Bond Future	217	0	217	0	0.00
03/03/2022	2032 On 05-May-22	11.02	Put	Bond Future	222	0	222	0	0.00
03/03/2022	2032 On 05-May-22	10.98	Put	Bond Future	243	0	243	0	993.00
03/03/2022	2032 On 05-May-22	11.18	Put	Bond Future	150	0	150	0	780.00
03/03/2022	2032 On 05-May-22	10.29	Put	Bond Future	1024	1	1024	1	0.00
03/03/2022	2032 On 05-May-22	11.04	Put	Bond Future	211	0	211	0	0.00
03/03/2022	2032 On 05-May-22	10.18	Put	Bond Future	1266	1	1266	1	0.00
03/03/2022	2032 On 05-May-22	9.58	Put	Bond Future	3376	4	3376	4	0.00
03/03/2022	2032 On 04-August-22			Bond Future	10.28	90.4975	10.2753	90.4975	140.00
03/03/2022	2032 On 04-August-22	11.60	Call	Bond Future	7390	7	7390	7	0.00
03/03/2022	2032 On 04-August-22	11.89	Call	Bond Future	8672	8	8672	8	0.00
03/03/2022	2032 On 04-August-22	10.20	Call	Bond Future	2047	2	2047	2	0.00
03/03/2022	2032 On 04-August-22	10.21	Call	Bond Future	2075	2	2075	2	0.00
03/03/2022	2032 On 04-August-22	10.22	Call	Bond Future	2103	2	2103	2	0.00
03/03/2022	2032 On 04-August-22	9.72	Call	Bond Future	949	1	949	1	800.00
03/03/2022	2032 On 04-August-22	8.97	Call	Bond Future	168	0	168	0	800.00
03/03/2022	2032 On 04-August-22	8.97	Put	Bond Future	7797	8	7797	8	0.00
03/03/2022	2032 On 04-August-22	9.72	Put	Bond Future	4092	4	4092	4	0.00
03/03/2022	2032 On 04-August-22	10.20	Put	Bond Future	2465	3	2465	3	0.00
03/03/2022	2032 On 04-August-22	10.21	Put	Bond Future	2437	3	2437	3	0.00
03/03/2022	2032 On 04-August-22	11.89	Put	Bond Future	318	0	318	0	0.00
03/03/2022	2032 On 04-August-22	11.60	Put	Bond Future	455	0	455	0	800.00
03/03/2022	2032 On 04-August-22	10.22	Put	Bond Future	2409	3	2409	3	0.00

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03/03/2022	2032 On 03-November-22			Bond Future	10.45	87.6447	10.4507	87.6447	0.00
03/03/2022	2032 On 03-November-22	10.66	Call	Bond Future	3457	3	3457	3	0.00
03/03/2022	2032 On 03-November-22	10.56	Call	Bond Future	3145	3	3145	3	0.00
03/03/2022	2032 On 03-November-22	9.31	Call	Bond Future	580	1	580	1	180.00
03/03/2022	2032 On 03-November-22	10.11	Call	Bond Future	1950	2	1950	2	0.00
03/03/2022	2032 On 03-November-22	10.49	Call	Bond Future	2936	3	2936	3	0.00
03/03/2022	2032 On 03-November-22	10.16	Call	Bond Future	2067	2	2067	2	0.00
03/03/2022	2032 On 03-November-22	9.36	Call	Bond Future	637	1	637	1	454.00
03/03/2022	2032 On 03-November-22	9.36	Put	Bond Future	6771	7	6771	7	0.00
03/03/2022	2032 On 03-November-22	10.11	Put	Bond Future	3807	4	3807	4	454.00
03/03/2022	2032 On 03-November-22	10.16	Put	Bond Future	3648	4	3648	4	180.00
03/03/2022	2032 On 03-November-22	10.56	Put	Bond Future	2560	3	2560	3	180.00
03/03/2022	2032 On 03-November-22	9.31	Put	Bond Future	7009	7	7009	7	0.00
03/03/2022	2032 On 03-November-22	10.49	Put	Bond Future	2725	3	2725	3	454.00
03/03/2022	2032 On 03-November-22	10.66	Put	Bond Future	2341	2	2341	2	0.00
03/03/2022	2032 On 02-February-23			Bond Future	10.62	89.0339	10.6167	89.0339	0.00
03/03/2022	2032 On 02-February-23	10.38	Call	Bond Future	2594	2	2594	2	0.00
03/03/2022	2032 On 02-February-23	10.39	Call	Bond Future	2619	3	2619	3	0.00
03/03/2022	2032 On 02-February-23	9.31	Call	Bond Future	708	1	708	1	454.00
03/03/2022	2032 On 02-February-23	10.16	Call	Bond Future	2083	2	2083	2	0.00
03/03/2022	2032 On 02-February-23	10.50	Call	Bond Future	2898	3	2898	3	0.00
03/03/2022	2032 On 02-February-23	10.40	Call	Bond Future	2643	3	2643	3	0.00
03/03/2022	2032 On 02-February-23	10.40	Put	Bond Future	3787	4	3787	4	0.00
03/03/2022	2032 On 02-February-23	10.50	Put	Bond Future	3511	4	3511	4	454.00
03/03/2022	2032 On 02-February-23	10.16	Put	Bond Future	4516	5	4516	5	454.00
03/03/2022	2032 On 02-February-23	9.31	Put	Bond Future	7915	8	7915	8	0.00
03/03/2022	2032 On 02-February-23	10.39	Put	Bond Future	3816	4	3816	4	0.00
03/03/2022	2032 On 02-February-23	10.38	Put	Bond Future	3844	4	3844	4	0.00
03/03/2022	2033 On 05-May-22			Bond Future	112.76	112.7395	112.7570	112.7395	2,766.00
03/03/2022	2033 On 04-August-22			Bond Future	114.31	114.2970	114.3138	114.2970	4,967.00
03/03/2022	2033 On 03-November-22			Bond Future	114.67	114.6493	114.6656	114.6493	0.00
03/03/2022	2033 On 02-February-23			Bond Future	116.50	116.4869	116.5030	116.4869	0.00
03/03/2022	2037 On 05-May-22			Bond Future	10.67	86.0613	10.6680	86.0613	84,981.00

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03/03/2022	2037 On 05-May-22	11.84	Call	Bond Future	7252	7	7252	7	0.00
03/03/2022	2037 On 05-May-22	11.82	Call	Bond Future	7146	7	7146	7	0.00
03/03/2022	2037 On 05-May-22	11.83	Call	Bond Future	7199	7	7199	7	0.00
03/03/2022	2037 On 05-May-22	11.84	Put	Bond Future	149	0	149	0	0.00
03/03/2022	2037 On 05-May-22	11.82	Put	Bond Future	156	0	156	0	0.00
03/03/2022	2037 On 05-May-22	11.83	Put	Bond Future	153	0	153	0	0.00
03/03/2022	2037 On 04-August-22			Bond Future	10.85	82.9728	10.8456	82.9728	52,420.00
03/03/2022	2037 On 04-August-22	10.91	Call	Bond Future	2867	3	2867	3	0.00
03/03/2022	2037 On 04-August-22	11.21	Call	Bond Future	3996	4	3996	4	1,050.00
03/03/2022	2037 On 04-August-22	10.10	Call	Bond Future	777	1	777	1	50.00
03/03/2022	2037 On 04-August-22	11.42	Call	Bond Future	4882	5	4882	5	0.00
03/03/2022	2037 On 04-August-22	11.95	Call	Bond Future	7301	7	7301	7	0.00
03/03/2022	2037 On 04-August-22	10.90	Call	Bond Future	2832	3	2832	3	0.00
03/03/2022	2037 On 04-August-22	10.89	Call	Bond Future	2798	3	2798	3	0.00
03/03/2022	2037 On 04-August-22	10.89	Put	Bond Future	2519	3	2519	3	0.00
03/03/2022	2037 On 04-August-22	11.95	Put	Bond Future	749	1	749	1	1,050.00
03/03/2022	2037 On 04-August-22	10.91	Put	Bond Future	2462	3	2462	3	0.00
03/03/2022	2037 On 04-August-22	11.42	Put	Bond Future	1374	1	1374	1	50.00
03/03/2022	2037 On 04-August-22	10.10	Put	Bond Future	5680	6	5680	6	0.00
03/03/2022	2037 On 04-August-22	10.90	Put	Bond Future	2490	3	2490	3	50.00
03/03/2022	2037 On 04-August-22	11.21	Put	Bond Future	1745	2	1745	2	0.00
03/03/2022	2037 On 03-November-22			Bond Future	11.00	84.1642	11.0039	84.1642	0.00
03/03/2022	2037 On 03-November-22	11.30	Call	Bond Future	4275	4	4275	4	0.00
03/03/2022	2037 On 03-November-22	11.32	Call	Bond Future	4350	4	4350	4	0.00
03/03/2022	2037 On 03-November-22	11.31	Call	Bond Future	4312	4	4312	4	0.00
03/03/2022	2037 On 03-November-22	11.31	Put	Bond Future	2457	3	2457	3	0.00
03/03/2022	2037 On 03-November-22	11.30	Put	Bond Future	2480	3	2480	3	0.00
03/03/2022	2037 On 03-November-22	11.32	Put	Bond Future	2435	3	2435	3	0.00
03/03/2022	2037 On 02-February-23			Bond Future	11.16	81.2419	11.1569	81.2419	0.00
03/03/2022	2037 On 02-February-23	11.05	Call	Bond Future	3432	3	3432	3	0.00
03/03/2022	2037 On 02-February-23	11.03	Call	Bond Future	3372	3	3372	3	0.00
03/03/2022	2037 On 02-February-23	11.04	Call	Bond Future	3402	3	3402	3	0.00
03/03/2022	2037 On 02-February-23	11.04	Put	Bond Future	4111	4	4111	4	0.00

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03/03/2022	2037 On 02-February-23	11.03	Put	Bond Future	4142	4	4142	4	0.00
03/03/2022	2037 On 02-February-23	11.05	Put	Bond Future	4080	4	4080	4	0.00
03/03/2022	2038 On 05-May-22			Bond Future	129.65	129.4597	129.6459	129.4597	4,184.00
03/03/2022	2038 On 04-August-22			Bond Future	129.61	129.4267	129.6144	129.4267	2,669.00
03/03/2022	2038 On 03-November-22			Bond Future	131.50	131.3116	131.5013	131.3116	0.00
03/03/2022	2038 On 02-February-23			Bond Future	131.74	131.5517	131.7434	131.5517	0.00
03/03/2022	2040 On 05-May-22			Bond Future	10.79	88.1235	10.7893	88.1235	62,542.00
03/03/2022	2040 On 05-May-22	9.82	Call	Bond Future	77	0	77	0	1,200.00
03/03/2022	2040 On 05-May-22	11.91	Call	Bond Future	7478	7	7478	7	0.00
03/03/2022	2040 On 05-May-22	11.90	Call	Bond Future	7422	7	7422	7	0.00
03/03/2022	2040 On 05-May-22	11.92	Call	Bond Future	7534	7	7534	7	0.00
03/03/2022	2040 On 05-May-22	10.57	Call	Bond Future	1163	1	1163	1	1,200.00
03/03/2022	2040 On 05-May-22	13.04	Call	Bond Future	13688	13	13688	13	0.00
03/03/2022	2040 On 05-May-22	13.04	Put	Bond Future	10	0	10	0	1,200.00
03/03/2022	2040 On 05-May-22	10.57	Put	Bond Future	2712	3	2712	3	0.00
03/03/2022	2040 On 05-May-22	11.91	Put	Bond Future	194	0	194	0	0.00
03/03/2022	2040 On 05-May-22	11.92	Put	Bond Future	189	0	189	0	0.00
03/03/2022	2040 On 05-May-22	11.90	Put	Bond Future	198	0	198	0	0.00
03/03/2022	2040 On 05-May-22	9.82	Put	Bond Future	7265	8	7265	8	0.00
03/03/2022	2040 On 04-August-22			Bond Future	10.96	84.8127	10.9617	84.8127	40,532.00
03/03/2022	2040 On 04-August-22	11.04	Call	Bond Future	3103	3	3103	3	0.00
03/03/2022	2040 On 04-August-22	12.24	Call	Bond Future	8663	8	8663	8	0.00
03/03/2022	2040 On 04-August-22	9.70	Call	Bond Future	235	0	235	0	460.00
03/03/2022	2040 On 04-August-22	10.70	Call	Bond Future	1964	2	1964	2	460.00
03/03/2022	2040 On 04-August-22	11.03	Call	Bond Future	3066	3	3066	3	0.00
03/03/2022	2040 On 04-August-22	11.05	Call	Bond Future	3140	3	3140	3	0.00
03/03/2022	2040 On 04-August-22	11.05	Put	Bond Future	2544	3	2544	3	0.00
03/03/2022	2040 On 04-August-22	12.24	Put	Bond Future	636	1	636	1	460.00
03/03/2022	2040 On 04-August-22	9.70	Put	Bond Future	9521	10	9521	10	0.00
03/03/2022	2040 On 04-August-22	11.03	Put	Bond Future	2604	3	2604	3	0.00
03/03/2022	2040 On 04-August-22	10.70	Put	Bond Future	3770	4	3770	4	0.00
03/03/2022	2040 On 04-August-22	11.04	Put	Bond Future	2574	3	2574	3	0.00
03/03/2022	2040 On 03-November-22			Bond Future	11.12	86.0307	11.1152	86.0307	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
03/03/2022	2040 On 03-November-22	11.41	Call	Bond Future	4639	4	4639	4	0.00
03/03/2022	2040 On 03-November-22	11.39	Call	Bond Future	4560	4	4560	4	0.00
03/03/2022	2040 On 03-November-22	11.40	Call	Bond Future	4600	4	4600	4	0.00
03/03/2022	2040 On 03-November-22	11.41	Put	Bond Future	2718	3	2718	3	0.00
03/03/2022	2040 On 03-November-22	11.39	Put	Bond Future	2766	3	2766	3	0.00
03/03/2022	2040 On 03-November-22	11.40	Put	Bond Future	2742	3	2742	3	0.00
03/03/2022	2040 On 02-February-23			Bond Future	11.26	82.8878	11.2637	82.8878	0.00
03/03/2022	2040 On 02-February-23	11.10	Call	Bond Future	3482	3	3482	3	0.00
03/03/2022	2040 On 02-February-23	11.11	Call	Bond Future	3513	3	3513	3	0.00
03/03/2022	2040 On 02-February-23	11.12	Call	Bond Future	3545	3	3545	3	0.00
03/03/2022	2040 On 02-February-23	11.12	Put	Bond Future	4486	5	4486	5	0.00
03/03/2022	2040 On 02-February-23	11.11	Put	Bond Future	4520	5	4520	5	0.00
03/03/2022	2040 On 02-February-23	11.10	Put	Bond Future	4555	5	4555	5	0.00
03/03/2022	2044 On 05-May-22			Bond Future	10.83	84.6649	10.8332	84.6649	49,857.00
03/03/2022	2044 On 05-May-22	11.93	Call	Bond Future	7436	7	7436	7	0.00
03/03/2022	2044 On 05-May-22	11.91	Call	Bond Future	7324	7	7324	7	0.00
03/03/2022	2044 On 05-May-22	11.92	Call	Bond Future	7380	7	7380	7	0.00
03/03/2022	2044 On 05-May-22	11.92	Put	Bond Future	218	0	218	0	0.00
03/03/2022	2044 On 05-May-22	11.91	Put	Bond Future	223	0	223	0	0.00
03/03/2022	2044 On 05-May-22	11.93	Put	Bond Future	213	0	213	0	0.00
03/03/2022	2044 On 04-August-22			Bond Future	11.00	81.4324	10.9969	81.4324	21,683.00
03/03/2022	2044 On 04-August-22	11.10	Call	Bond Future	3260	3	3260	3	0.00
03/03/2022	2044 On 04-August-22	11.08	Call	Bond Future	3184	3	3184	3	0.00
03/03/2022	2044 On 04-August-22	11.09	Call	Bond Future	3222	3	3222	3	0.00
03/03/2022	2044 On 04-August-22	11.09	Put	Bond Future	2581	3	2581	3	0.00
03/03/2022	2044 On 04-August-22	11.08	Put	Bond Future	2612	3	2612	3	0.00
03/03/2022	2044 On 04-August-22	11.10	Put	Bond Future	2551	3	2551	3	0.00
03/03/2022	2044 On 03-November-22			Bond Future	11.14	82.6019	11.1425	82.6019	0.00
03/03/2022	2044 On 03-November-22	11.39	Call	Bond Future	4538	4	4538	4	0.00
03/03/2022	2044 On 03-November-22	11.40	Call	Bond Future	4578	4	4578	4	0.00
03/03/2022	2044 On 03-November-22	11.41	Call	Bond Future	4618	4	4618	4	0.00
03/03/2022	2044 On 03-November-22	11.41	Put	Bond Future	2839	3	2839	3	0.00
03/03/2022	2044 On 03-November-22	11.40	Put	Bond Future	2864	3	2864	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
03/03/2022	2044 On 03-November-22	11.39	Put	Bond Future	2889	3	2889	3	0.00
03/03/2022	2044 On 02-February-23			Bond Future	11.28	79.5299	11.2830	79.5299	0.00
03/03/2022	2044 On 02-February-23	11.16	Call	Bond Future	3679	3	3679	3	0.00
03/03/2022	2044 On 02-February-23	11.15	Call	Bond Future	3646	3	3646	3	0.00
03/03/2022	2044 On 02-February-23	11.14	Call	Bond Future	3614	3	3614	3	0.00
03/03/2022	2044 On 02-February-23	11.14	Put	Bond Future	4571	5	4571	5	0.00
03/03/2022	2044 On 02-February-23	11.15	Put	Bond Future	4536	5	4536	5	0.00
03/03/2022	2044 On 02-February-23	11.16	Put	Bond Future	4501	5	4501	5	0.00
03/03/2022	2046 On 05-May-22			Bond Future	117.67	117.9515	117.6697	117.9515	14,004.00
03/03/2022	2046 On 04-August-22			Bond Future	119.29	119.5812	119.2946	119.5812	2,969.00
03/03/2022	2046 On 03-November-22			Bond Future	119.10	119.3901	119.0985	119.3901	0.00
03/03/2022	2046 On 02-February-23			Bond Future	121.01	121.3051	121.0081	121.3051	0.00
03/03/2022	2050 On 05-May-22			Bond Future	121.41	121.3867	121.4059	121.3867	8,622.00
03/03/2022	2050 On 04-August-22			Bond Future	121.06	121.0398	121.0580	121.0398	1,194.00
03/03/2022	2050 On 03-November-22			Bond Future	122.82	122.8025	122.8202	122.8025	0.00
03/03/2022	2050 On 02-February-23			Bond Future	122.71	122.6979	122.7149	122.6979	0.00
03/03/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2022	AL37 On 05-May-22			Index Future	820.77	819.6390	820.7710	819.6390	0.00
03/03/2022	AL37 On 04-August-22			Index Future	831.79	830.6440	831.7850	830.6440	0.00
03/03/2022	AL37 On 03-November-22			Index Future	843.81	842.6530	843.8060	842.6530	0.00
03/03/2022	AL37 On 02-February-23			Index Future	857.12	855.9570	857.1230	855.9570	0.00
03/03/2022	AL7T On 05-May-22			Index Future	940.09	937.7050	940.0930	937.7050	0.00
03/03/2022	AL7T On 04-August-22			Index Future	952.71	950.2950	952.7080	950.2950	0.00
03/03/2022	AL7T On 03-November-22			Index Future	966.48	964.0340	966.4770	964.0340	0.00
03/03/2022	AL7T On 02-February-23			Index Future	981.73	979.2540	981.7300	979.2540	0.00
03/03/2022	ALBI On 05-May-22			Index Future	837.08	834.5390	837.0750	834.5390	129.00
03/03/2022	ALBI On 04-August-22			Index Future	848.31	845.7440	848.3070	845.7440	90.00
03/03/2022	ALBI On 03-November-22			Index Future	860.57	857.9710	860.5670	857.9710	0.00
03/03/2022	ALBI On 02-February-23			Index Future	874.15	871.5170	874.1480	871.5170	0.00
03/03/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2022	C007 On 31-January-37			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
03/03/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/03/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2022	ES33 On 05-May-22			Bond Future	11.44	76.1534	11.4438	76.1534	87.00
03/03/2022	ES33 On 04-August-22			Bond Future	11.66	77.2055	11.6612	77.2055	263.00
03/03/2022	ES33 On 03-November-22			Bond Future	11.87	74.5482	11.8721	74.5482	0.00
03/03/2022	ES33 On 02-February-23			Bond Future	12.08	75.7464	12.0803	75.7464	0.00
03/03/2022	ES42 On 05-May-22			Bond Future	11.86	74.4904	11.8614	74.4904	1,190.00
03/03/2022	ES42 On 04-August-22			Bond Future	12.06	75.5211	12.0592	75.5211	3,579.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2022	ES42 On 03-November-22			Bond Future	12.25	72.3622	12.2518	72.3622	0.00
03/03/2022	ES42 On 02-February-23			Bond Future	12.43	73.5282	12.4349	73.5282	0.00
03/03/2022	GOVI On 05-May-22			GOVI	825.59	823.0950	825.5860	823.0950	989.00
03/03/2022	GOVI On 05-May-22	788.23	Call	GOVI	373560	35	373560	35	0.00
03/03/2022	GOVI On 05-May-22	788.24	Call	GOVI	373460	35	373460	35	0.00
03/03/2022	GOVI On 05-May-22	788.25	Call	GOVI	373360	35	373360	35	0.00
03/03/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
03/03/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
03/03/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
03/03/2022	GOVI On 04-August-22			GOVI	836.66	834.1470	836.6640	834.1470	0.00
03/03/2022	GOVI On 04-August-22	819.26	Call	GOVI	174040	15	174040	15	0.00
03/03/2022	GOVI On 04-August-22	819.27	Call	GOVI	173940	15	173940	15	0.00
03/03/2022	GOVI On 04-August-22	819.28	Call	GOVI	173840	15	173840	15	0.00
03/03/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
03/03/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
03/03/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
03/03/2022	GOVI On 03-November-22			GOVI	848.76	846.2060	848.7560	846.2060	0.00
03/03/2022	GOVI On 03-November-22	820.43	Call	GOVI	283260	26	283260	26	0.00
03/03/2022	GOVI On 03-November-22	820.41	Call	GOVI	283460	26	283460	26	0.00
03/03/2022	GOVI On 03-November-22	820.42	Call	GOVI	283360	26	283360	26	0.00
03/03/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
03/03/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
03/03/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
03/03/2022	GOVI On 02-February-23			GOVI	862.15	859.5660	862.1510	859.5660	0.00
03/03/2022	GOVI On 02-February-23	850.84	Call	GOVI	113110	9	113110	9	0.00
03/03/2022	GOVI On 02-February-23	850.82	Call	GOVI	113310	9	113310	9	0.00
03/03/2022	GOVI On 02-February-23	850.83	Call	GOVI	113210	9	113210	9	0.00
03/03/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
03/03/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
03/03/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
03/03/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/03/2022	IGOV On 05-May-22			Index Future	315.03	314.7740	315.0280	314.7740	499.00
03/03/2022	IGOV On 04-August-22			Index Future	319.33	319.0780	319.3320	319.0780	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
03/03/2022	IGOV On 03-November-22			Index Future	324.02	323.7670	324.0230	323.7670	0.00
03/03/2022	IGOV On 02-February-23			Index Future	329.21	328.9530	329.2110	328.9530	0.00
03/03/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
03/03/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
03/03/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
03/03/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
03/03/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
03/03/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
03/03/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
03/03/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
03/03/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
03/03/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
03/03/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
03/03/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
03/03/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
03/03/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
03/03/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
03/03/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
03/03/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
03/03/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
03/03/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/03/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/03/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.24	95.7650	4.2350	95.7650	0.00
03/03/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.60	95.4150	4.5950	95.4150	0.00
03/03/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.64	95.3700	4.6400	95.3700	0.00
03/03/2022	JBAF On 15-June-22			Jibar Tradeable Future	5.01	95.0150	5.0050	95.0150	72.00
03/03/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.06	94.9600	5.0600	94.9600	0.00
03/03/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.39	94.6300	5.3900	94.6300	0.00
03/03/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.45	94.5800	5.4500	94.5800	0.00
03/03/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.01	94.0250	6.0050	94.0250	68.00
03/03/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.25	93.7700	6.2500	93.7700	0.00
03/03/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.49	93.5200	6.4900	93.5200	0.00
03/03/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.60	93.4050	6.5950	93.4050	75.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.76	93.2450	6.7550	93.2450	0.00
03/03/2022	R023 On 05-May-22			Bond Future	5.46	103.2521	5.4587	103.2521	14,778.00
03/03/2022	R023 On 05-May-22	6.29	Call	Bond Future	670	1	670	1	0.00
03/03/2022	R023 On 05-May-22	6.30	Call	Bond Future	678	1	678	1	0.00
03/03/2022	R023 On 05-May-22	6.31	Call	Bond Future	685	1	685	1	0.00
03/03/2022	R023 On 05-May-22	6.31	Put	Bond Future	14	0	14	0	0.00
03/03/2022	R023 On 05-May-22	6.30	Put	Bond Future	14	0	14	0	0.00
03/03/2022	R023 On 05-May-22	6.29	Put	Bond Future	15	0	15	0	0.00
03/03/2022	R023 On 04-August-22			Bond Future	5.50	104.6291	5.5011	104.6291	2,360.00
03/03/2022	R023 On 04-August-22	6.03	Call	Bond Future	369	0	369	0	0.00
03/03/2022	R023 On 04-August-22	6.04	Call	Bond Future	373	0	373	0	0.00
03/03/2022	R023 On 04-August-22	6.05	Call	Bond Future	378	0	378	0	0.00
03/03/2022	R023 On 04-August-22	6.05	Put	Bond Future	77	0	77	0	0.00
03/03/2022	R023 On 04-August-22	6.04	Put	Bond Future	79	0	79	0	0.00
03/03/2022	R023 On 04-August-22	6.03	Put	Bond Future	80	0	80	0	0.00
03/03/2022	R023 On 03-November-22			Bond Future	5.12	102.2529	5.1210	102.2529	0.00
03/03/2022	R023 On 03-November-22	6.27	Call	Bond Future	382	0	382	0	0.00
03/03/2022	R023 On 03-November-22	6.25	Call	Bond Future	376	0	376	0	0.00
03/03/2022	R023 On 03-November-22	6.26	Call	Bond Future	379	0	379	0	0.00
03/03/2022	R023 On 03-November-22	6.26	Put	Bond Future	29	0	29	0	0.00
03/03/2022	R023 On 03-November-22	6.25	Put	Bond Future	29	0	29	0	0.00
03/03/2022	R023 On 03-November-22	6.27	Put	Bond Future	28	0	28	0	0.00
03/03/2022	R035 On 05-May-22			Bond Future	10.49	90.1936	10.4864	90.1936	75,108.00
03/03/2022	R035 On 05-May-22	10.82	Call	Bond Future	2987	3	2987	3	0.00
03/03/2022	R035 On 05-May-22	11.65	Call	Bond Future	7169	7	7169	7	0.00
03/03/2022	R035 On 05-May-22	12.64	Call	Bond Future	12388	12	12388	12	0.00
03/03/2022	R035 On 05-May-22	10.72	Call	Bond Future	2561	2	2561	2	0.00
03/03/2022	R035 On 05-May-22	11.63	Call	Bond Future	7063	7	7063	7	0.00
03/03/2022	R035 On 05-May-22	11.64	Call	Bond Future	7116	7	7116	7	0.00
03/03/2022	R035 On 05-May-22	11.64	Put	Bond Future	152	0	152	0	0.00
03/03/2022	R035 On 05-May-22	11.63	Put	Bond Future	156	0	156	0	0.00
03/03/2022	R035 On 05-May-22	10.72	Put	Bond Future	1084	1	1084	1	0.00
03/03/2022	R035 On 05-May-22	12.64	Put	Bond Future	10	0	10	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
03/03/2022	R035 On 05-May-22	11.65	Put	Bond Future	149	0	149	0	0.00
03/03/2022	R035 On 05-May-22	10.82	Put	Bond Future	888	1	888	1	0.00
03/03/2022	R035 On 04-August-22			Bond Future	10.67	91.3772	10.6701	91.3772	48,495.00
03/03/2022	R035 On 04-August-22	10.74	Call	Bond Future	2852	3	2852	3	0.00
03/03/2022	R035 On 04-August-22	11.13	Call	Bond Future	4354	4	4354	4	0.00
03/03/2022	R035 On 04-August-22	10.53	Call	Bond Future	2183	2	2183	2	400.00
03/03/2022	R035 On 04-August-22	12.18	Call	Bond Future	9190	9	9190	9	0.00
03/03/2022	R035 On 04-August-22	10.64	Call	Bond Future	2522	2	2522	2	0.00
03/03/2022	R035 On 04-August-22	10.73	Call	Bond Future	2818	3	2818	3	0.00
03/03/2022	R035 On 04-August-22	10.72	Call	Bond Future	2785	3	2785	3	0.00
03/03/2022	R035 On 04-August-22	9.84	Call	Bond Future	643	1	643	1	100.00
03/03/2022	R035 On 04-August-22	9.53	Call	Bond Future	286	0	286	0	400.00
03/03/2022	R035 On 04-August-22	9.53	Put	Bond Future	7813	8	7813	8	0.00
03/03/2022	R035 On 04-August-22	9.84	Put	Bond Future	6036	6	6036	6	0.00
03/03/2022	R035 On 04-August-22	10.53	Put	Bond Future	3061	3	3061	3	0.00
03/03/2022	R035 On 04-August-22	10.73	Put	Bond Future	2446	3	2446	3	0.00
03/03/2022	R035 On 04-August-22	10.72	Put	Bond Future	2475	3	2475	3	0.00
03/03/2022	R035 On 04-August-22	10.64	Put	Bond Future	2710	3	2710	3	100.00
03/03/2022	R035 On 04-August-22	11.13	Put	Bond Future	1556	2	1556	2	100.00
03/03/2022	R035 On 04-August-22	12.18	Put	Bond Future	465	1	465	1	400.00
03/03/2022	R035 On 04-August-22	10.74	Put	Bond Future	2418	3	2418	3	0.00
03/03/2022	R035 On 03-November-22			Bond Future	10.84	88.2242	10.8356	88.2242	0.00
03/03/2022	R035 On 03-November-22	11.13	Call	Bond Future	4219	4	4219	4	0.00
03/03/2022	R035 On 03-November-22	9.82	Call	Bond Future	814	1	814	1	582.00
03/03/2022	R035 On 03-November-22	11.14	Call	Bond Future	4256	4	4256	4	0.00
03/03/2022	R035 On 03-November-22	11.15	Call	Bond Future	4293	4	4293	4	0.00
03/03/2022	R035 On 03-November-22	10.99	Call	Bond Future	3717	4	3717	4	0.00
03/03/2022	R035 On 03-November-22	10.57	Call	Bond Future	2424	2	2424	2	0.00
03/03/2022	R035 On 03-November-22	10.57	Put	Bond Future	4059	4	4059	4	582.00
03/03/2022	R035 On 03-November-22	10.99	Put	Bond Future	2787	3	2787	3	582.00
03/03/2022	R035 On 03-November-22	11.15	Put	Bond Future	2413	3	2413	3	0.00
03/03/2022	R035 On 03-November-22	11.14	Put	Bond Future	2435	3	2435	3	0.00
03/03/2022	R035 On 03-November-22	9.82	Put	Bond Future	7308	8	7308	8	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
03/03/2022	R035 On 03-November-22	11.13	Put	Bond Future	2457	3	2457	3	0.00
03/03/2022	R035 On 02-February-23			Bond Future	10.99	89.6603	10.9927	89.6603	0.00
03/03/2022	R035 On 02-February-23	10.87	Call	Bond Future	3269	3	3269	3	0.00
03/03/2022	R035 On 02-February-23	11.06	Call	Bond Future	3849	4	3849	4	0.00
03/03/2022	R035 On 02-February-23	10.86	Call	Bond Future	3240	3	3240	3	0.00
03/03/2022	R035 On 02-February-23	10.88	Call	Bond Future	3298	3	3298	3	0.00
03/03/2022	R035 On 02-February-23	9.81	Call	Bond Future	957	1	957	1	582.00
03/03/2022	R035 On 02-February-23	10.66	Call	Bond Future	2681	3	2681	3	0.00
03/03/2022	R035 On 02-February-23	10.66	Put	Bond Future	4687	5	4687	5	582.00
03/03/2022	R035 On 02-February-23	9.81	Put	Bond Future	8395	9	8395	9	0.00
03/03/2022	R035 On 02-February-23	10.88	Put	Bond Future	3971	4	3971	4	0.00
03/03/2022	R035 On 02-February-23	10.86	Put	Bond Future	4032	4	4032	4	0.00
03/03/2022	R035 On 02-February-23	11.06	Put	Bond Future	3452	4	3452	4	582.00
03/03/2022	R035 On 02-February-23	10.87	Put	Bond Future	4001	4	4001	4	0.00
03/03/2022	R186 On 05-May-22			Bond Future	8.12	112.8592	8.1239	112.8592	72,914.00
03/03/2022	R186 On 05-May-22	6.73	Call	Bond Future	6	0	6	0	3,600.00
03/03/2022	R186 On 05-May-22	8.64	Call	Bond Future	2360	2	2360	2	0.00
03/03/2022	R186 On 05-May-22	8.94	Call	Bond Future	3354	3	3354	3	0.00
03/03/2022	R186 On 05-May-22	8.31	Call	Bond Future	1417	1	1417	1	0.00
03/03/2022	R186 On 05-May-22	8.35	Call	Bond Future	1520	1	1520	1	454.00
03/03/2022	R186 On 05-May-22	8.30	Call	Bond Future	1392	1	1392	1	0.00
03/03/2022	R186 On 05-May-22	7.88	Call	Bond Future	565	1	565	1	435.00
03/03/2022	R186 On 05-May-22	7.28	Call	Bond Future	77	0	77	0	435.00
03/03/2022	R186 On 05-May-22	7.48	Call	Bond Future	166	0	166	0	3,600.00
03/03/2022	R186 On 05-May-22	9.18	Call	Bond Future	4200	4	4200	4	0.00
03/03/2022	R186 On 05-May-22	8.32	Call	Bond Future	1443	1	1443	1	0.00
03/03/2022	R186 On 05-May-22	8.14	Call	Bond Future	1024	1	1024	1	454.00
03/03/2022	R186 On 05-May-22	8.14	Put	Bond Future	960	1	960	1	0.00
03/03/2022	R186 On 05-May-22	8.32	Put	Bond Future	662	1	662	1	0.00
03/03/2022	R186 On 05-May-22	9.18	Put	Bond Future	79	0	79	0	454.00
03/03/2022	R186 On 05-May-22	7.48	Put	Bond Future	2779	3	2779	3	0.00
03/03/2022	R186 On 05-May-22	7.28	Put	Bond Future	3517	4	3517	4	0.00
03/03/2022	R186 On 05-May-22	7.88	Put	Bond Future	1545	2	1545	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
03/03/2022	R186 On 05-May-22	8.30	Put	Bond Future	691	1	691	1	0.00
03/03/2022	R186 On 05-May-22	8.35	Put	Bond Future	621	1	621	1	0.00
03/03/2022	R186 On 05-May-22	8.31	Put	Bond Future	677	1	677	1	0.00
03/03/2022	R186 On 05-May-22	8.94	Put	Bond Future	152	0	152	0	454.00
03/03/2022	R186 On 05-May-22	8.64	Put	Bond Future	321	0	321	0	4,035.00
03/03/2022	R186 On 05-May-22	6.73	Put	Bond Future	5761	6	5761	6	0.00
03/03/2022	R186 On 04-August-22			Bond Future	8.32	109.1031	8.3187	109.1031	8.00
03/03/2022	R186 On 04-August-22	8.14	Call	Bond Future	1205	1	1205	1	0.00
03/03/2022	R186 On 04-August-22	6.96	Call	Bond Future	106	0	106	0	3,600.00
03/03/2022	R186 On 04-August-22	8.13	Call	Bond Future	1188	1	1188	1	0.00
03/03/2022	R186 On 04-August-22	8.15	Call	Bond Future	1223	1	1223	1	0.00
03/03/2022	R186 On 04-August-22	9.78	Call	Bond Future	5586	5	5586	5	0.00
03/03/2022	R186 On 04-August-22	7.96	Call	Bond Future	916	1	916	1	3,600.00
03/03/2022	R186 On 04-August-22	9.78	Put	Bond Future	244	0	244	0	3,600.00
03/03/2022	R186 On 04-August-22	8.15	Put	Bond Future	1862	2	1862	2	0.00
03/03/2022	R186 On 04-August-22	8.13	Put	Bond Future	1903	2	1903	2	0.00
03/03/2022	R186 On 04-August-22	6.96	Put	Bond Future	5389	6	5389	6	0.00
03/03/2022	R186 On 04-August-22	7.96	Put	Bond Future	2281	2	2281	2	0.00
03/03/2022	R186 On 04-August-22	8.14	Put	Bond Future	1882	2	1882	2	0.00
03/03/2022	R186 On 03-November-22			Bond Future	8.50	110.6683	8.4992	110.6683	0.00
03/03/2022	R186 On 03-November-22	8.55	Call	Bond Future	1985	2	1985	2	0.00
03/03/2022	R186 On 03-November-22	8.53	Call	Bond Future	1946	2	1946	2	0.00
03/03/2022	R186 On 03-November-22	8.54	Call	Bond Future	1966	2	1966	2	0.00
03/03/2022	R186 On 03-November-22	8.54	Put	Bond Future	1821	2	1821	2	0.00
03/03/2022	R186 On 03-November-22	8.53	Put	Bond Future	1837	2	1837	2	0.00
03/03/2022	R186 On 03-November-22	8.55	Put	Bond Future	1805	2	1805	2	0.00
03/03/2022	R186 On 02-February-23			Bond Future	8.66	107.1290	8.6641	107.1290	0.00
03/03/2022	R186 On 02-February-23	8.34	Call	Bond Future	1636	2	1636	2	0.00
03/03/2022	R186 On 02-February-23	8.32	Call	Bond Future	1605	2	1605	2	0.00
03/03/2022	R186 On 02-February-23	8.33	Call	Bond Future	1620	2	1620	2	0.00
03/03/2022	R186 On 02-February-23	8.33	Put	Bond Future	2746	3	2746	3	0.00
03/03/2022	R186 On 02-February-23	8.32	Put	Bond Future	2765	3	2765	3	0.00
03/03/2022	R186 On 02-February-23	8.34	Put	Bond Future	2728	3	2728	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
03/03/2022	R197 On 05-May-22			Bond Future	328.60	328.4357	328.6010	328.4357	747.00
03/03/2022	R197 On 04-August-22			Bond Future	324.72	324.5598	324.7244	324.5598	0.00
03/03/2022	R197 On 03-November-22			Bond Future	329.45	329.2871	329.4522	329.2871	0.00
03/03/2022	R197 On 02-February-23			Bond Future	326.12	325.9532	326.1177	325.9532	0.00
03/03/2022	R202 On 05-May-22			Bond Future	249.17	248.5419	249.1679	248.5419	6,398.00
03/03/2022	R202 On 04-August-22			Bond Future	248.14	247.5067	248.1393	247.5067	91.00
03/03/2022	R202 On 03-November-22			Bond Future	251.75	251.1108	251.7510	251.1108	0.00
03/03/2022	R202 On 02-February-23			Bond Future	251.21	250.5606	251.2091	250.5606	0.00
03/03/2022	R209 On 05-May-22			Bond Future	10.46	69.9409	10.4557	69.9409	21,199.00
03/03/2022	R209 On 05-May-22	11.45	Call	Bond Future	5471	5	5471	5	0.00
03/03/2022	R209 On 05-May-22	12.00	Call	Bond Future	8012	8	8012	8	0.00
03/03/2022	R209 On 05-May-22	10.75	Call	Bond Future	2450	2	2450	2	0.00
03/03/2022	R209 On 05-May-22	11.43	Call	Bond Future	5378	5	5378	5	0.00
03/03/2022	R209 On 05-May-22	11.44	Call	Bond Future	5424	5	5424	5	0.00
03/03/2022	R209 On 05-May-22	9.50	Call	Bond Future	60	0	60	0	2,975.00
03/03/2022	R209 On 05-May-22	9.75	Call	Bond Future	188	0	188	0	8,525.00
03/03/2022	R209 On 05-May-22	10.25	Call	Bond Future	935	1	935	1	0.00
03/03/2022	R209 On 05-May-22	10.25	Put	Bond Future	2105	2	2105	2	11,000.00
03/03/2022	R209 On 05-May-22	9.75	Put	Bond Future	4318	5	4318	5	0.00
03/03/2022	R209 On 05-May-22	9.50	Put	Bond Future	5734	6	5734	6	0.00
03/03/2022	R209 On 05-May-22	11.44	Put	Bond Future	190	0	190	0	0.00
03/03/2022	R209 On 05-May-22	11.43	Put	Bond Future	194	0	194	0	0.00
03/03/2022	R209 On 05-May-22	10.75	Put	Bond Future	824	1	824	1	1,050.00
03/03/2022	R209 On 05-May-22	12.00	Put	Bond Future	47	0	47	0	12,050.00
03/03/2022	R209 On 05-May-22	11.45	Put	Bond Future	186	0	186	0	0.00
03/03/2022	R209 On 04-August-22			Bond Future	10.61	70.8903	10.6125	70.8903	1,550.00
03/03/2022	R209 On 04-August-22	10.59	Call	Bond Future	2213	2	2213	2	0.00
03/03/2022	R209 On 04-August-22	10.57	Call	Bond Future	2156	2	2156	2	0.00
03/03/2022	R209 On 04-August-22	10.58	Call	Bond Future	2184	2	2184	2	0.00
03/03/2022	R209 On 04-August-22	10.58	Put	Bond Future	2364	3	2364	3	0.00
03/03/2022	R209 On 04-August-22	10.57	Put	Bond Future	2391	3	2391	3	0.00
03/03/2022	R209 On 04-August-22	10.59	Put	Bond Future	2337	2	2337	2	0.00
03/03/2022	R209 On 03-November-22			Bond Future	10.76	68.7625	10.7603	68.7625	2,750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2022	R209 On 03-November-22	11.50	Call	Bond Future	5230	5	5230	5	0.00
03/03/2022	R209 On 03-November-22	11.00	Call	Bond Future	3505	3	3505	3	0.00
03/03/2022	R209 On 03-November-22	11.01	Call	Bond Future	3536	3	3536	3	0.00
03/03/2022	R209 On 03-November-22	11.02	Call	Bond Future	3568	3	3568	3	0.00
03/03/2022	R209 On 03-November-22	10.00	Call	Bond Future	1067	1	1067	1	0.00
03/03/2022	R209 On 03-November-22	10.50	Call	Bond Future	2116	2	2116	2	0.00
03/03/2022	R209 On 03-November-22	9.25	Call	Bond Future	287	0	287	0	6,000.00
03/03/2022	R209 On 03-November-22	9.50	Call	Bond Future	455	0	455	0	0.00
03/03/2022	R209 On 03-November-22	11.03	Call	Bond Future	3600	3	3600	3	0.00
03/03/2022	R209 On 03-November-22	11.03	Put	Bond Future	2170	2	2170	2	0.00
03/03/2022	R209 On 03-November-22	9.50	Put	Bond Future	7734	8	7734	8	0.00
03/03/2022	R209 On 03-November-22	10.50	Put	Bond Future	3537	4	3537	4	0.00
03/03/2022	R209 On 03-November-22	9.25	Put	Bond Future	9135	9	9135	9	0.00
03/03/2022	R209 On 03-November-22	10.00	Put	Bond Future	5335	6	5335	6	6,000.00
03/03/2022	R209 On 03-November-22	11.02	Put	Bond Future	2190	2	2190	2	0.00
03/03/2022	R209 On 03-November-22	11.01	Put	Bond Future	2211	2	2211	2	0.00
03/03/2022	R209 On 03-November-22	11.00	Put	Bond Future	2231	2	2231	2	6,000.00
03/03/2022	R209 On 03-November-22	11.50	Put	Bond Future	1407	1	1407	1	0.00
03/03/2022	R209 On 02-February-23			Bond Future	10.90	69.8523	10.8993	69.8523	0.00
03/03/2022	R209 On 02-February-23	10.80	Call	Bond Future	2962	3	2962	3	0.00
03/03/2022	R209 On 02-February-23	10.79	Call	Bond Future	2935	3	2935	3	0.00
03/03/2022	R209 On 02-February-23	10.78	Call	Bond Future	2909	3	2909	3	0.00
03/03/2022	R209 On 02-February-23	10.80	Put	Bond Future	3488	4	3488	4	0.00
03/03/2022	R209 On 02-February-23	10.78	Put	Bond Future	3543	4	3543	4	0.00
03/03/2022	R209 On 02-February-23	10.79	Put	Bond Future	3516	4	3516	4	0.00
03/03/2022	R210 On 05-May-22			Bond Future	218.25	217.5532	218.2495	217.5532	1,039.00
03/03/2022	R210 On 04-August-22			Bond Future	221.26	220.5591	221.2633	220.5591	266.00
03/03/2022	R210 On 03-November-22			Bond Future	221.55	220.8412	221.5539	220.8412	0.00
03/03/2022	R210 On 02-February-23			Bond Future	225.11	224.3824	225.1053	224.3824	0.00
03/03/2022	R213 On 05-May-22			Bond Future	9.94	84.1023	9.9430	84.1023	25,193.00
03/03/2022	R213 On 05-May-22	10.65	Call	Bond Future	3875	4	3875	4	0.00
03/03/2022	R213 On 05-May-22	10.64	Call	Bond Future	3834	4	3834	4	0.00
03/03/2022	R213 On 05-May-22	10.63	Call	Bond Future	3793	4	3793	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
03/03/2022	R213 On 05-May-22	10.65	Put	Bond Future	350	0	350	0	0.00
03/03/2022	R213 On 05-May-22	10.64	Put	Bond Future	357	0	357	0	0.00
03/03/2022	R213 On 05-May-22	10.63	Put	Bond Future	365	0	365	0	0.00
03/03/2022	R213 On 04-August-22			Bond Future	10.14	85.2078	10.1352	85.2078	0.00
03/03/2022	R213 On 04-August-22	9.90	Call	Bond Future	1522	1	1522	1	0.00
03/03/2022	R213 On 04-August-22	9.88	Call	Bond Future	1479	1	1479	1	0.00
03/03/2022	R213 On 04-August-22	9.89	Call	Bond Future	1501	1	1501	1	0.00
03/03/2022	R213 On 04-August-22	9.90	Put	Bond Future	2703	3	2703	3	0.00
03/03/2022	R213 On 04-August-22	9.88	Put	Bond Future	2761	3	2761	3	0.00
03/03/2022	R213 On 04-August-22	9.89	Put	Bond Future	2732	3	2732	3	0.00
03/03/2022	R213 On 03-November-22			Bond Future	10.31	82.9108	10.3090	82.9108	0.00
03/03/2022	R213 On 03-November-22	10.40	Call	Bond Future	2788	3	2788	3	0.00
03/03/2022	R213 On 03-November-22	9.98	Call	Bond Future	1794	2	1794	2	0.00
03/03/2022	R213 On 03-November-22	10.19	Call	Bond Future	2260	2	2260	2	0.00
03/03/2022	R213 On 03-November-22	9.84	Call	Bond Future	1514	1	1514	1	0.00
03/03/2022	R213 On 03-November-22	9.13	Call	Bond Future	523	0	523	0	200.00
03/03/2022	R213 On 03-November-22	10.38	Call	Bond Future	2735	3	2735	3	0.00
03/03/2022	R213 On 03-November-22	10.39	Call	Bond Future	2761	3	2761	3	0.00
03/03/2022	R213 On 03-November-22	10.37	Call	Bond Future	2709	3	2709	3	0.00
03/03/2022	R213 On 03-November-22	9.19	Call	Bond Future	573	1	573	1	476.00
03/03/2022	R213 On 03-November-22	9.19	Put	Bond Future	6215	6	6215	6	0.00
03/03/2022	R213 On 03-November-22	10.37	Put	Bond Future	2415	3	2415	3	200.00
03/03/2022	R213 On 03-November-22	10.39	Put	Bond Future	2371	2	2371	2	0.00
03/03/2022	R213 On 03-November-22	10.38	Put	Bond Future	2393	3	2393	3	0.00
03/03/2022	R213 On 03-November-22	9.13	Put	Bond Future	6481	7	6481	7	0.00
03/03/2022	R213 On 03-November-22	9.84	Put	Bond Future	3820	4	3820	4	476.00
03/03/2022	R213 On 03-November-22	10.19	Put	Bond Future	2838	3	2838	3	476.00
03/03/2022	R213 On 03-November-22	9.98	Put	Bond Future	3403	4	3403	4	200.00
03/03/2022	R213 On 03-November-22	10.40	Put	Bond Future	2350	2	2350	2	0.00
03/03/2022	R213 On 02-February-23			Bond Future	10.47	84.2581	10.4736	84.2581	0.00
03/03/2022	R213 On 02-February-23	10.22	Call	Bond Future	2334	2	2334	2	0.00
03/03/2022	R213 On 02-February-23	9.16	Call	Bond Future	678	1	678	1	476.00
03/03/2022	R213 On 02-February-23	10.21	Call	Bond Future	2311	2	2311	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
03/03/2022	R213 On 02-February-23	10.23	Call	Bond Future	2356	2	2356	2	0.00
03/03/2022	R213 On 02-February-23	10.35	Call	Bond Future	2628	3	2628	3	0.00
03/03/2022	R213 On 02-February-23	10.01	Call	Bond Future	1896	2	1896	2	0.00
03/03/2022	R213 On 02-February-23	10.35	Put	Bond Future	3211	3	3211	3	476.00
03/03/2022	R213 On 02-February-23	10.22	Put	Bond Future	3535	4	3535	4	0.00
03/03/2022	R213 On 02-February-23	10.21	Put	Bond Future	3561	4	3561	4	0.00
03/03/2022	R213 On 02-February-23	9.16	Put	Bond Future	7153	7	7153	7	0.00
03/03/2022	R213 On 02-February-23	10.01	Put	Bond Future	4110	4	4110	4	476.00
03/03/2022	R213 On 02-February-23	10.23	Put	Bond Future	3509	4	3509	4	0.00
03/03/2022	R214 On 05-May-22			Bond Future	10.76	66.8344	10.7577	66.8344	16,386.00
03/03/2022	R214 On 05-May-22	11.73	Call	Bond Future	5520	5	5520	5	0.00
03/03/2022	R214 On 05-May-22	11.74	Call	Bond Future	5566	5	5566	5	0.00
03/03/2022	R214 On 05-May-22	11.75	Call	Bond Future	5613	5	5613	5	0.00
03/03/2022	R214 On 05-May-22	11.73	Put	Bond Future	220	0	220	0	0.00
03/03/2022	R214 On 05-May-22	11.74	Put	Bond Future	215	0	215	0	0.00
03/03/2022	R214 On 05-May-22	11.75	Put	Bond Future	211	0	211	0	0.00
03/03/2022	R214 On 04-August-22			Bond Future	10.91	67.7109	10.9146	67.7109	1,337.00
03/03/2022	R214 On 04-August-22	10.97	Call	Bond Future	2502	2	2502	2	0.00
03/03/2022	R214 On 04-August-22	10.98	Call	Bond Future	2532	2	2532	2	0.00
03/03/2022	R214 On 04-August-22	10.99	Call	Bond Future	2563	2	2563	2	0.00
03/03/2022	R214 On 04-August-22	10.98	Put	Bond Future	2162	2	2162	2	0.00
03/03/2022	R214 On 04-August-22	10.99	Put	Bond Future	2137	2	2137	2	0.00
03/03/2022	R214 On 04-August-22	10.97	Put	Bond Future	2188	2	2188	2	0.00
03/03/2022	R214 On 03-November-22			Bond Future	11.06	65.4135	11.0552	65.4135	0.00
03/03/2022	R214 On 03-November-22	11.36	Call	Bond Future	3885	4	3885	4	0.00
03/03/2022	R214 On 03-November-22	11.35	Call	Bond Future	3852	4	3852	4	0.00
03/03/2022	R214 On 03-November-22	11.34	Call	Bond Future	3819	4	3819	4	0.00
03/03/2022	R214 On 03-November-22	11.36	Put	Bond Future	2220	2	2220	2	0.00
03/03/2022	R214 On 03-November-22	11.35	Put	Bond Future	2241	2	2241	2	0.00
03/03/2022	R214 On 03-November-22	11.34	Put	Bond Future	2261	2	2261	2	0.00
03/03/2022	R214 On 02-February-23			Bond Future	11.19	66.4790	11.1880	66.4790	0.00
03/03/2022	R214 On 02-February-23	11.09	Call	Bond Future	3068	3	3068	3	0.00
03/03/2022	R214 On 02-February-23	11.07	Call	Bond Future	3014	3	3014	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
03/03/2022	R214 On 02-February-23	11.08	Call	Bond Future	3041	3	3041	3	0.00
03/03/2022	R214 On 02-February-23	11.08	Put	Bond Future	3635	4	3635	4	0.00
03/03/2022	R214 On 02-February-23	11.07	Put	Bond Future	3664	4	3664	4	0.00
03/03/2022	R214 On 02-February-23	11.09	Put	Bond Future	3607	4	3607	4	0.00
03/03/2022	R248 On 05-May-22			Bond Future	10.76	83.8658	10.7566	83.8658	190,760.00
03/03/2022	R248 On 05-May-22	11.81	Call	Bond Future	7398	7	7398	7	0.00
03/03/2022	R248 On 05-May-22	11.79	Call	Bond Future	7283	7	7283	7	0.00
03/03/2022	R248 On 05-May-22	11.80	Call	Bond Future	7341	7	7341	7	0.00
03/03/2022	R248 On 05-May-22	11.79	Put	Bond Future	243	0	243	0	0.00
03/03/2022	R248 On 05-May-22	11.81	Put	Bond Future	232	0	232	0	0.00
03/03/2022	R248 On 05-May-22	11.80	Put	Bond Future	237	0	237	0	0.00
03/03/2022	R248 On 04-August-22			Bond Future	10.91	84.9656	10.9123	84.9656	6,019.00
03/03/2022	R248 On 04-August-22	11.00	Call	Bond Future	3269	3	3269	3	0.00
03/03/2022	R248 On 04-August-22	9.70	Call	Bond Future	255	0	255	0	2,400.00
03/03/2022	R248 On 04-August-22	10.40	Call	Bond Future	1304	1	1304	1	2,400.00
03/03/2022	R248 On 04-August-22	10.99	Call	Bond Future	3230	3	3230	3	0.00
03/03/2022	R248 On 04-August-22	10.98	Call	Bond Future	3190	3	3190	3	0.00
03/03/2022	R248 On 04-August-22	10.98	Put	Bond Future	2707	3	2707	3	0.00
03/03/2022	R248 On 04-August-22	10.99	Put	Bond Future	2675	3	2675	3	0.00
03/03/2022	R248 On 04-August-22	10.40	Put	Bond Future	5132	5	5132	5	0.00
03/03/2022	R248 On 04-August-22	9.70	Put	Bond Future	9836	10	9836	10	0.00
03/03/2022	R248 On 04-August-22	11.00	Put	Bond Future	2643	3	2643	3	0.00
03/03/2022	R248 On 03-November-22			Bond Future	11.05	81.7829	11.0516	81.7829	0.00
03/03/2022	R248 On 03-November-22	11.31	Call	Bond Future	4677	4	4677	4	0.00
03/03/2022	R248 On 03-November-22	11.30	Call	Bond Future	4636	4	4636	4	0.00
03/03/2022	R248 On 03-November-22	11.32	Call	Bond Future	4719	4	4719	4	0.00
03/03/2022	R248 On 03-November-22	11.30	Put	Bond Future	2924	3	2924	3	0.00
03/03/2022	R248 On 03-November-22	11.31	Put	Bond Future	2898	3	2898	3	0.00
03/03/2022	R248 On 03-November-22	11.32	Put	Bond Future	2872	3	2872	3	0.00
03/03/2022	R248 On 02-February-23			Bond Future	11.18	83.1153	11.1833	83.1153	0.00
03/03/2022	R248 On 02-February-23	11.07	Call	Bond Future	3782	4	3782	4	0.00
03/03/2022	R248 On 02-February-23	11.06	Call	Bond Future	3748	4	3748	4	0.00
03/03/2022	R248 On 02-February-23	11.08	Call	Bond Future	3816	4	3816	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
03/03/2022	R248 On 02-February-23	11.08	Put	Bond Future	4531	5	4531	5	0.00
03/03/2022	R248 On 02-February-23	11.06	Put	Bond Future	4604	5	4604	5	0.00
03/03/2022	R248 On 02-February-23	11.07	Put	Bond Future	4568	5	4568	5	0.00