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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 03/06/2022 TO: 03/06/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2022	2025 On 04-August-22			Bond Future	162.72	162.5964	162.7194	162.5964	7,305.00
03/06/2022	2025 On 03-November-22			Bond Future	165.06	164.9379	165.0616	164.9379	0.00
03/06/2022	2025 On 02-February-23			Bond Future	166.13	166.0012	166.1256	166.0012	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
03/06/2022	2025 On 04-May-23			Bond Future	169.13	169.0073	169.1328	169.0073	0.00
03/06/2022	2029 On 04-August-22			Bond Future	122.57	121.9215	122.5694	121.9215	3,894.00
03/06/2022	2029 On 03-November-22			Bond Future	123.09	122.4334	123.0887	122.4334	0.00
03/06/2022	2029 On 02-February-23			Bond Future	125.14	124.4716	125.1368	124.4716	0.00
03/06/2022	2029 On 04-May-23			Bond Future	126.12	125.4423	126.1183	125.4423	0.00
03/06/2022	2030 On 04-August-22			Bond Future	9.96	89.9599	90.0715	89.9599	97,974.00
03/06/2022	2030 On 04-August-22	8.30	Call	Bond Future	2	0	0	0	800.00
03/06/2022	2030 On 04-August-22	9.05	Call	Bond Future	75	0	0	0	800.00
03/06/2022	2030 On 04-August-22	9.54	Call	Bond Future	444	0	0	0	0.00
03/06/2022	2030 On 04-August-22	9.55	Call	Bond Future	457	0	0	0	0.00
03/06/2022	2030 On 04-August-22	10.95	Call	Bond Future	4792	5	5	5	0.00
03/06/2022	2030 On 04-August-22	9.56	Call	Bond Future	470	0	0	0	0.00
03/06/2022	2030 On 04-August-22	9.56	Put	Bond Future	2414	3	2	3	0.00
03/06/2022	2030 On 04-August-22	10.95	Put	Bond Future	137	0	0	0	800.00
03/06/2022	2030 On 04-August-22	9.55	Put	Bond Future	2451	3	2	3	0.00
03/06/2022	2030 On 04-August-22	9.54	Put	Bond Future	2488	3	2	3	0.00
03/06/2022	2030 On 04-August-22	9.05	Put	Bond Future	4602	5	5	5	0.00
03/06/2022	2030 On 04-August-22	8.30	Put	Bond Future	8497	9	8	9	0.00
03/06/2022	2030 On 03-November-22			Bond Future	10.14	91.2347	91.3473	91.2347	18,740.00
03/06/2022	2030 On 03-November-22	10.20	Call	Bond Future	2016	2	2	2	500.00
03/06/2022	2030 On 03-November-22	11.57	Call	Bond Future	6688	7	7	7	0.00
03/06/2022	2030 On 03-November-22	10.09	Call	Bond Future	1747	2	2	2	0.00
03/06/2022	2030 On 03-November-22	10.08	Call	Bond Future	1724	2	2	2	0.00
03/06/2022	2030 On 03-November-22	10.10	Call	Bond Future	1771	2	2	2	0.00
03/06/2022	2030 On 03-November-22	9.70	Call	Bond Future	970	1	1	1	500.00
03/06/2022	2030 On 03-November-22	9.70	Put	Bond Future	3085	3	3	3	0.00
03/06/2022	2030 On 03-November-22	10.10	Put	Bond Future	1981	2	2	2	0.00
03/06/2022	2030 On 03-November-22	10.20	Put	Bond Future	1758	2	2	2	0.00
03/06/2022	2030 On 03-November-22	10.08	Put	Bond Future	2028	2	2	2	0.00
03/06/2022	2030 On 03-November-22	10.09	Put	Bond Future	2004	2	2	2	0.00
03/06/2022	2030 On 03-November-22	11.57	Put	Bond Future	316	0	0	0	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2022	2030 On 02-February-23			Bond Future	10.31	88.7283	88.8419	88.7283	0.00
03/06/2022	2030 On 02-February-23	10.01	Call	Bond Future	1665	2	2	2	0.00
03/06/2022	2030 On 02-February-23	9.94	Call	Bond Future	1530	1	2	1	0.00
03/06/2022	2030 On 02-February-23	8.81	Call	Bond Future	251	0	0	0	102.00
03/06/2022	2030 On 02-February-23	10.00	Call	Bond Future	1646	2	2	2	0.00
03/06/2022	2030 On 02-February-23	9.80	Call	Bond Future	1281	1	1	1	0.00
03/06/2022	2030 On 02-February-23	9.99	Call	Bond Future	1626	2	2	2	0.00
03/06/2022	2030 On 02-February-23	9.20	Call	Bond Future	508	0	1	0	0.00
03/06/2022	2030 On 02-February-23	9.66	Call	Bond Future	1059	1	1	1	0.00
03/06/2022	2030 On 02-February-23	9.66	Put	Bond Future	4078	4	4	4	102.00
03/06/2022	2030 On 02-February-23	9.20	Put	Bond Future	5736	6	6	6	0.00
03/06/2022	2030 On 02-February-23	8.81	Put	Bond Future	7403	8	7	8	0.00
03/06/2022	2030 On 02-February-23	9.94	Put	Bond Future	3238	3	3	3	102.00
03/06/2022	2030 On 02-February-23	10.01	Put	Bond Future	3049	3	3	3	0.00
03/06/2022	2030 On 02-February-23	9.99	Put	Bond Future	3102	3	3	3	0.00
03/06/2022	2030 On 02-February-23	9.80	Put	Bond Future	3642	4	4	4	0.00
03/06/2022	2030 On 02-February-23	10.00	Put	Bond Future	3075	3	3	3	0.00
03/06/2022	2030 On 04-May-23			Bond Future	10.47	90.3220	90.4369	90.3220	0.00
03/06/2022	2030 On 04-May-23	11.62	Call	Bond Future	6006	0	6	0	0.00
03/06/2022	2030 On 04-May-23	12.04	Call	Bond Future	7404	7	7	7	0.00
03/06/2022	2030 On 04-May-23	10.54	Call	Bond Future	2838	3	3	3	0.00
03/06/2022	2030 On 04-May-23	9.58	Call	Bond Future	1030	1	1	1	150.00
03/06/2022	2030 On 04-May-23	11.34	Call	Bond Future	5109	5	5	5	0.00
03/06/2022	2030 On 04-May-23	10.52	Call	Bond Future	2789	3	3	3	0.00
03/06/2022	2030 On 04-May-23	10.53	Call	Bond Future	2813	3	3	3	0.00
03/06/2022	2030 On 04-May-23	9.78	Call	Bond Future	1324	0	1	0	400.00
03/06/2022	2030 On 04-May-23	10.00	Call	Bond Future	1700	2	2	2	1,080.00
03/06/2022	2030 On 04-May-23	9.03	Call	Bond Future	473	0	0	0	400.00
03/06/2022	2030 On 04-May-23	9.03	Put	Bond Future	7069	0	7	0	0.00
03/06/2022	2030 On 04-May-23	10.00	Put	Bond Future	3776	4	4	4	0.00
03/06/2022	2030 On 04-May-23	9.78	Put	Bond Future	4401	0	4	0	0.00
03/06/2022	2030 On 04-May-23	10.53	Put	Bond Future	2534	3	3	3	0.00
03/06/2022	2030 On 04-May-23	9.58	Put	Bond Future	5030	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2022	2030 On 04-May-23	10.52	Put	Bond Future	2554	3	3	3	0.00
03/06/2022	2030 On 04-May-23	11.34	Put	Bond Future	1379	1	1	1	150.00
03/06/2022	2030 On 04-May-23	10.54	Put	Bond Future	2515	3	3	3	0.00
03/06/2022	2030 On 04-May-23	12.04	Put	Bond Future	827	1	1	1	1,080.00
03/06/2022	2030 On 04-May-23	11.62	Put	Bond Future	1122	0	1	0	400.00
03/06/2022	2032 On 04-August-22			Bond Future	10.40	89.9964	90.0363	89.9964	76,612.00
03/06/2022	2032 On 04-August-22	11.00	Call	Bond Future	3572	4	4	4	0.00
03/06/2022	2032 On 04-August-22	11.60	Call	Bond Future	6315	6	6	6	0.00
03/06/2022	2032 On 04-August-22	11.89	Call	Bond Future	7684	8	8	8	0.00
03/06/2022	2032 On 04-August-22	10.21	Call	Bond Future	874	1	1	1	0.00
03/06/2022	2032 On 04-August-22	10.50	Call	Bond Future	1651	2	2	2	900.00
03/06/2022	2032 On 04-August-22	10.20	Call	Bond Future	853	1	1	1	0.00
03/06/2022	2032 On 04-August-22	10.10	Call	Bond Future	654	1	1	1	0.00
03/06/2022	2032 On 04-August-22	8.97	Call	Bond Future	3	0	0	0	800.00
03/06/2022	2032 On 04-August-22	9.40	Call	Bond Future	37	0	0	0	0.00
03/06/2022	2032 On 04-August-22	9.72	Call	Bond Future	175	0	0	0	800.00
03/06/2022	2032 On 04-August-22	10.22	Call	Bond Future	896	1	1	1	0.00
03/06/2022	2032 On 04-August-22	9.80	Call	Bond Future	242	0	0	0	900.00
03/06/2022	2032 On 04-August-22	10.20	Put	Bond Future	1981	2	2	2	0.00
03/06/2022	2032 On 04-August-22	9.72	Put	Bond Future	4029	4	4	4	0.00
03/06/2022	2032 On 04-August-22	10.21	Put	Bond Future	1947	2	2	2	0.00
03/06/2022	2032 On 04-August-22	9.40	Put	Bond Future	5770	6	6	6	0.00
03/06/2022	2032 On 04-August-22	8.97	Put	Bond Future	8343	8	8	8	0.00
03/06/2022	2032 On 04-August-22	10.10	Put	Bond Future	2341	2	2	2	0.00
03/06/2022	2032 On 04-August-22	10.50	Put	Bond Future	1131	1	1	1	0.00
03/06/2022	2032 On 04-August-22	9.80	Put	Bond Future	3634	4	4	4	0.00
03/06/2022	2032 On 04-August-22	10.22	Put	Bond Future	1914	2	2	2	0.00
03/06/2022	2032 On 04-August-22	11.89	Put	Bond Future	41	0	0	0	0.00
03/06/2022	2032 On 04-August-22	11.60	Put	Bond Future	90	0	0	0	800.00
03/06/2022	2032 On 04-August-22	11.00	Put	Bond Future	395	0	0	0	7,500.00
03/06/2022	2032 On 03-November-22			Bond Future	10.59	87.1207	87.1607	87.1207	87,931.00
03/06/2022	2032 On 03-November-22	12.30	Call	Bond Future	8729	9	9	9	0.00

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03/06/2022	2032 On 03-November-22	10.66	Call	Bond Future	2275	2	2	2	0.00
03/06/2022	2032 On 03-November-22	10.67	Call	Bond Future	2305	2	2	2	750.00
03/06/2022	2032 On 03-November-22	11.55	Call	Bond Future	5535	6	6	6	0.00
03/06/2022	2032 On 03-November-22	10.21	Call	Bond Future	1160	1	1	1	500.00
03/06/2022	2032 On 03-November-22	10.49	Call	Bond Future	1805	2	2	2	0.00
03/06/2022	2032 On 03-November-22	10.56	Call	Bond Future	1992	2	2	2	0.00
03/06/2022	2032 On 03-November-22	10.11	Call	Bond Future	966	1	1	1	0.00
03/06/2022	2032 On 03-November-22	9.31	Call	Bond Future	136	0	0	0	180.00
03/06/2022	2032 On 03-November-22	9.46	Call	Bond Future	198	0	0	0	500.00
03/06/2022	2032 On 03-November-22	9.92	Call	Bond Future	654	1	1	1	750.00
03/06/2022	2032 On 03-November-22	9.36	Call	Bond Future	154	0	0	0	454.00
03/06/2022	2032 On 03-November-22	10.16	Call	Bond Future	1060	1	1	1	0.00
03/06/2022	2032 On 03-November-22	10.16	Put	Bond Future	3378	3	3	3	180.00
03/06/2022	2032 On 03-November-22	9.31	Put	Bond Future	7301	7	7	7	0.00
03/06/2022	2032 On 03-November-22	9.36	Put	Bond Future	7025	7	7	7	0.00
03/06/2022	2032 On 03-November-22	9.46	Put	Bond Future	6483	7	6	7	0.00
03/06/2022	2032 On 03-November-22	9.92	Put	Bond Future	4307	4	4	4	0.00
03/06/2022	2032 On 03-November-22	10.11	Put	Bond Future	3559	4	4	4	454.00
03/06/2022	2032 On 03-November-22	10.56	Put	Bond Future	2143	2	2	2	180.00
03/06/2022	2032 On 03-November-22	10.49	Put	Bond Future	2331	2	2	2	454.00
03/06/2022	2032 On 03-November-22	10.21	Put	Bond Future	3203	3	3	3	0.00
03/06/2022	2032 On 03-November-22	11.55	Put	Bond Future	619	1	1	1	500.00
03/06/2022	2032 On 03-November-22	10.67	Put	Bond Future	1872	2	2	2	0.00
03/06/2022	2032 On 03-November-22	10.66	Put	Bond Future	1896	2	2	2	0.00
03/06/2022	2032 On 03-November-22	12.30	Put	Bond Future	235	0	0	0	750.00
03/06/2022	2032 On 02-February-23			Bond Future	10.75	88.5540	88.5937	88.5540	0.00
03/06/2022	2032 On 02-February-23	11.84	Call	Bond Future	6337	6	6	6	0.00
03/06/2022	2032 On 02-February-23	12.75	Call	Bond Future	9939	10	10	10	0.00
03/06/2022	2032 On 02-February-23	10.38	Call	Bond Future	1680	2	2	2	0.00
03/06/2022	2032 On 02-February-23	10.39	Call	Bond Future	1701	2	2	2	0.00
03/06/2022	2032 On 02-February-23	9.31	Call	Bond Future	261	0	0	0	454.00
03/06/2022	2032 On 02-February-23	10.16	Call	Bond Future	1243	1	1	1	0.00
03/06/2022	2032 On 02-February-23	10.22	Call	Bond Future	1356	1	1	1	500.00

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03/06/2022	2032 On 02-February-23	10.50	Call	Bond Future	1948	2	2	2	0.00
03/06/2022	2032 On 02-February-23	10.67	Call	Bond Future	2368	2	2	2	750.00
03/06/2022	2032 On 02-February-23	11.69	Call	Bond Future	5760	6	6	6	0.00
03/06/2022	2032 On 02-February-23	10.40	Call	Bond Future	1723	2	2	2	0.00
03/06/2022	2032 On 02-February-23	9.92	Call	Bond Future	850	1	1	1	750.00
03/06/2022	2032 On 02-February-23	9.47	Call	Bond Future	354	0	0	0	500.00
03/06/2022	2032 On 02-February-23	9.47	Put	Bond Future	7333	7	7	7	0.00
03/06/2022	2032 On 02-February-23	9.92	Put	Bond Future	5294	5	5	5	0.00
03/06/2022	2032 On 02-February-23	10.40	Put	Bond Future	3562	4	4	4	0.00
03/06/2022	2032 On 02-February-23	11.69	Put	Bond Future	1076	1	1	1	0.00
03/06/2022	2032 On 02-February-23	10.67	Put	Bond Future	2787	3	3	3	0.00
03/06/2022	2032 On 02-February-23	10.50	Put	Bond Future	3258	3	3	3	454.00
03/06/2022	2032 On 02-February-23	10.22	Put	Bond Future	4161	4	4	4	0.00
03/06/2022	2032 On 02-February-23	10.16	Put	Bond Future	4373	4	4	4	454.00
03/06/2022	2032 On 02-February-23	9.31	Put	Bond Future	8164	8	8	8	0.00
03/06/2022	2032 On 02-February-23	10.39	Put	Bond Future	3594	4	4	4	0.00
03/06/2022	2032 On 02-February-23	10.38	Put	Bond Future	3626	4	4	4	0.00
03/06/2022	2032 On 02-February-23	12.75	Put	Bond Future	372	0	0	0	750.00
03/06/2022	2032 On 02-February-23	11.84	Put	Bond Future	937	1	1	1	500.00
03/06/2022	2032 On 04-May-23			Bond Future	10.90	85.9852	86.0250	85.9852	0.00
03/06/2022	2032 On 04-May-23	10.88	Call	Bond Future	2904	3	3	3	0.00
03/06/2022	2032 On 04-May-23	10.87	Call	Bond Future	2878	3	3	3	0.00
03/06/2022	2032 On 04-May-23	10.89	Call	Bond Future	2930	3	3	3	0.00
03/06/2022	2032 On 04-May-23	10.89	Put	Bond Future	2964	3	3	3	0.00
03/06/2022	2032 On 04-May-23	10.87	Put	Bond Future	3013	3	3	3	0.00
03/06/2022	2032 On 04-May-23	10.88	Put	Bond Future	2988	3	3	3	0.00
03/06/2022	2033 On 04-August-22			Bond Future	116.16	116.5628	116.1580	116.5628	7,046.00
03/06/2022	2033 On 03-November-22			Bond Future	116.50	116.9136	116.5018	116.9136	0.00
03/06/2022	2033 On 02-February-23			Bond Future	118.44	118.8597	118.4401	118.8597	0.00
03/06/2022	2033 On 04-May-23			Bond Future	119.22	119.6441	119.2159	119.6441	0.00
03/06/2022	2037 On 04-August-22			Bond Future	10.95	82.4122	82.6169	82.4122	134,438.00

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03/06/2022	2037 On 04-August-22	10.10	Call	Bond Future	99	0	0	0	50.00
03/06/2022	2037 On 04-August-22	11.42	Call	Bond Future	3466	3	3	3	0.00
03/06/2022	2037 On 04-August-22	10.91	Call	Bond Future	1452	1	1	1	0.00
03/06/2022	2037 On 04-August-22	11.21	Call	Bond Future	2545	2	3	2	1,050.00
03/06/2022	2037 On 04-August-22	10.89	Call	Bond Future	1391	1	1	1	0.00
03/06/2022	2037 On 04-August-22	10.90	Call	Bond Future	1421	1	1	1	0.00
03/06/2022	2037 On 04-August-22	11.95	Call	Bond Future	6073	6	6	6	0.00
03/06/2022	2037 On 04-August-22	11.95	Put	Bond Future	192	0	0	0	1,050.00
03/06/2022	2037 On 04-August-22	10.91	Put	Bond Future	1718	2	2	2	0.00
03/06/2022	2037 On 04-August-22	10.89	Put	Bond Future	1782	2	2	2	0.00
03/06/2022	2037 On 04-August-22	11.21	Put	Bond Future	965	1	1	1	0.00
03/06/2022	2037 On 04-August-22	11.42	Put	Bond Future	629	1	1	1	50.00
03/06/2022	2037 On 04-August-22	10.10	Put	Bond Future	5672	6	6	6	0.00
03/06/2022	2037 On 04-August-22	10.90	Put	Bond Future	1750	2	2	2	50.00
03/06/2022	2037 On 03-November-22			Bond Future	11.12	83.5803	83.7873	83.5803	0.00
03/06/2022	2037 On 03-November-22	11.30	Call	Bond Future	3030	3	3	3	0.00
03/06/2022	2037 On 03-November-22	11.31	Call	Bond Future	3067	3	3	3	0.00
03/06/2022	2037 On 03-November-22	11.32	Call	Bond Future	3104	3	3	3	0.00
03/06/2022	2037 On 03-November-22	11.30	Put	Bond Future	1931	2	2	2	0.00
03/06/2022	2037 On 03-November-22	11.31	Put	Bond Future	1908	2	2	2	0.00
03/06/2022	2037 On 03-November-22	11.32	Put	Bond Future	1885	2	2	2	0.00
03/06/2022	2037 On 02-February-23			Bond Future	11.27	80.6982	80.9079	80.6982	0.00
03/06/2022	2037 On 02-February-23	11.05	Call	Bond Future	2320	2	2	2	0.00
03/06/2022	2037 On 02-February-23	11.03	Call	Bond Future	2266	2	2	2	0.00
03/06/2022	2037 On 02-February-23	11.04	Call	Bond Future	2293	2	2	2	0.00
03/06/2022	2037 On 02-February-23	11.03	Put	Bond Future	3693	4	4	4	0.00
03/06/2022	2037 On 02-February-23	11.04	Put	Bond Future	3660	4	4	4	0.00
03/06/2022	2037 On 02-February-23	11.05	Put	Bond Future	3626	4	4	4	0.00
03/06/2022	2037 On 04-May-23			Bond Future	11.40	82.1491	82.3617	82.1491	0.00
03/06/2022	2037 On 04-May-23	11.32	Call	Bond Future	3203	3	3	3	0.00
03/06/2022	2037 On 04-May-23	11.30	Call	Bond Future	3145	3	3	3	0.00
03/06/2022	2037 On 04-May-23	11.31	Call	Bond Future	3174	3	3	3	0.00
03/06/2022	2037 On 04-May-23	11.31	Put	Bond Future	3725	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2022	2037 On 04-May-23	11.30	Put	Bond Future	3755	4	4	4	0.00
03/06/2022	2037 On 04-May-23	11.32	Put	Bond Future	3696	4	4	4	0.00
03/06/2022	2038 On 04-August-22			Bond Future	133.14	132.9347	133.1436	132.9347	4,102.00
03/06/2022	2038 On 03-November-22			Bond Future	135.06	134.8492	135.0603	134.8492	0.00
03/06/2022	2038 On 02-February-23			Bond Future	135.42	135.2018	135.4152	135.2018	0.00
03/06/2022	2038 On 04-May-23			Bond Future	137.87	137.6515	137.8676	137.6515	0.00
03/06/2022	2040 On 04-August-22			Bond Future	11.07	84.1038	84.3576	84.1038	120,043.00
03/06/2022	2040 On 04-August-22	9.70	Call	Bond Future	6	0	0	0	460.00
03/06/2022	2040 On 04-August-22	10.70	Call	Bond Future	666	1	1	1	460.00
03/06/2022	2040 On 04-August-22	11.03	Call	Bond Future	1545	1	2	1	0.00
03/06/2022	2040 On 04-August-22	12.24	Call	Bond Future	7405	7	7	7	0.00
03/06/2022	2040 On 04-August-22	11.04	Call	Bond Future	1578	1	2	1	0.00
03/06/2022	2040 On 04-August-22	11.05	Call	Bond Future	1612	2	2	2	0.00
03/06/2022	2040 On 04-August-22	11.05	Put	Bond Future	1773	2	2	2	0.00
03/06/2022	2040 On 04-August-22	12.24	Put	Bond Future	136	0	0	0	460.00
03/06/2022	2040 On 04-August-22	9.70	Put	Bond Future	10050	10	10	10	0.00
03/06/2022	2040 On 04-August-22	11.04	Put	Bond Future	1807	2	2	2	0.00
03/06/2022	2040 On 04-August-22	11.03	Put	Bond Future	1841	2	2	2	0.00
03/06/2022	2040 On 04-August-22	10.70	Put	Bond Future	3230	3	3	3	0.00
03/06/2022	2040 On 03-November-22			Bond Future	11.23	85.2959	85.5527	85.2959	3,965.00
03/06/2022	2040 On 03-November-22	11.41	Call	Bond Future	3213	3	3	3	0.00
03/06/2022	2040 On 03-November-22	12.52	Call	Bond Future	8322	8	8	8	0.00
03/06/2022	2040 On 03-November-22	10.70	Call	Bond Future	1067	1	1	1	1,100.00
03/06/2022	2040 On 03-November-22	11.20	Call	Bond Future	2460	2	2	2	1,100.00
03/06/2022	2040 On 03-November-22	11.40	Call	Bond Future	3175	3	3	3	0.00
03/06/2022	2040 On 03-November-22	11.39	Call	Bond Future	3138	3	3	3	0.00
03/06/2022	2040 On 03-November-22	11.41	Put	Bond Future	2076	2	2	2	0.00
03/06/2022	2040 On 03-November-22	11.20	Put	Bond Future	2685	3	3	3	0.00
03/06/2022	2040 On 03-November-22	12.52	Put	Bond Future	536	1	1	1	1,100.00
03/06/2022	2040 On 03-November-22	10.70	Put	Bond Future	4680	5	5	5	0.00
03/06/2022	2040 On 03-November-22	11.39	Put	Bond Future	2128	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2022	2040 On 03-November-22	11.40	Put	Bond Future	2102	2	2	2	0.00
03/06/2022	2040 On 02-February-23			Bond Future	11.38	82.1918	82.4520	82.1918	0.00
03/06/2022	2040 On 02-February-23	11.10	Call	Bond Future	2366	2	2	2	0.00
03/06/2022	2040 On 02-February-23	11.11	Call	Bond Future	2394	2	2	2	0.00
03/06/2022	2040 On 02-February-23	11.12	Call	Bond Future	2423	2	2	2	0.00
03/06/2022	2040 On 02-February-23	11.12	Put	Bond Future	4111	4	4	4	0.00
03/06/2022	2040 On 02-February-23	11.11	Put	Bond Future	4148	4	4	4	0.00
03/06/2022	2040 On 02-February-23	11.10	Put	Bond Future	4186	4	4	4	0.00
03/06/2022	2040 On 04-May-23			Bond Future	11.51	83.6699	83.9341	83.6699	0.00
03/06/2022	2040 On 04-May-23	11.42	Call	Bond Future	3407	3	3	3	0.00
03/06/2022	2040 On 04-May-23	10.17	Call	Bond Future	702	0	1	0	400.00
03/06/2022	2040 On 04-May-23	11.41	Call	Bond Future	3375	3	3	3	0.00
03/06/2022	2040 On 04-May-23	10.92	Call	Bond Future	2013	0	2	0	400.00
03/06/2022	2040 On 04-May-23	11.43	Call	Bond Future	3438	3	3	3	0.00
03/06/2022	2040 On 04-May-23	12.78	Call	Bond Future	8753	0	9	0	0.00
03/06/2022	2040 On 04-May-23	12.78	Put	Bond Future	1366	0	1	0	400.00
03/06/2022	2040 On 04-May-23	11.43	Put	Bond Future	3961	4	4	4	0.00
03/06/2022	2040 On 04-May-23	10.92	Put	Bond Future	5872	0	6	0	0.00
03/06/2022	2040 On 04-May-23	11.41	Put	Bond Future	4025	4	4	4	0.00
03/06/2022	2040 On 04-May-23	10.17	Put	Bond Future	9861	0	10	0	0.00
03/06/2022	2040 On 04-May-23	11.42	Put	Bond Future	3993	4	4	4	0.00
03/06/2022	2044 On 04-August-22			Bond Future	11.10	80.8998	81.1579	80.8998	76,692.00
03/06/2022	2044 On 04-August-22	11.10	Call	Bond Future	1749	2	2	2	0.00
03/06/2022	2044 On 04-August-22	11.09	Call	Bond Future	1713	2	2	2	0.00
03/06/2022	2044 On 04-August-22	11.08	Call	Bond Future	1678	2	2	2	0.00
03/06/2022	2044 On 04-August-22	11.08	Put	Bond Future	1799	2	2	2	0.00
03/06/2022	2044 On 04-August-22	11.09	Put	Bond Future	1765	2	2	2	0.00
03/06/2022	2044 On 04-August-22	11.10	Put	Bond Future	1732	2	2	2	0.00
03/06/2022	2044 On 03-November-22			Bond Future	11.25	82.0465	82.3076	82.0465	0.00
03/06/2022	2044 On 03-November-22	11.39	Call	Bond Future	3158	3	3	3	0.00
03/06/2022	2044 On 03-November-22	11.40	Call	Bond Future	3196	3	3	3	0.00
03/06/2022	2044 On 03-November-22	11.41	Call	Bond Future	3235	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2022	2044 On 03-November-22	11.41	Put	Bond Future	2173	2	2	2	0.00
03/06/2022	2044 On 03-November-22	11.40	Put	Bond Future	2200	2	2	2	0.00
03/06/2022	2044 On 03-November-22	11.39	Put	Bond Future	2227	2	2	2	0.00
03/06/2022	2044 On 02-February-23			Bond Future	11.39	79.0142	79.2789	79.0142	0.00
03/06/2022	2044 On 02-February-23	11.16	Call	Bond Future	2591	2	3	2	0.00
03/06/2022	2044 On 02-February-23	11.14	Call	Bond Future	2531	2	3	2	0.00
03/06/2022	2044 On 02-February-23	11.15	Call	Bond Future	2561	2	3	2	0.00
03/06/2022	2044 On 02-February-23	11.15	Put	Bond Future	4132	4	4	4	0.00
03/06/2022	2044 On 02-February-23	11.14	Put	Bond Future	4169	4	4	4	0.00
03/06/2022	2044 On 02-February-23	11.16	Put	Bond Future	4095	4	4	4	0.00
03/06/2022	2044 On 04-May-23			Bond Future	11.51	80.4352	80.7040	80.4352	0.00
03/06/2022	2044 On 04-May-23	11.43	Call	Bond Future	3537	3	4	3	0.00
03/06/2022	2044 On 04-May-23	11.41	Call	Bond Future	3473	3	3	3	0.00
03/06/2022	2044 On 04-May-23	11.42	Call	Bond Future	3505	3	4	3	0.00
03/06/2022	2044 On 04-May-23	11.42	Put	Bond Future	4098	4	4	4	0.00
03/06/2022	2044 On 04-May-23	11.41	Put	Bond Future	4131	4	4	4	0.00
03/06/2022	2044 On 04-May-23	11.43	Put	Bond Future	4065	4	4	4	0.00
03/06/2022	2046 On 04-August-22			Bond Future	122.62	122.4853	122.6237	122.4853	16,569.00
03/06/2022	2046 On 03-November-22			Bond Future	122.43	122.2948	122.4328	122.2948	1,566.00
03/06/2022	2046 On 02-February-23			Bond Future	124.47	124.3316	124.4706	124.3316	0.00
03/06/2022	2046 On 04-May-23			Bond Future	124.71	124.5681	124.7082	124.5681	0.00
03/06/2022	2050 On 04-August-22			Bond Future	125.88	125.0155	125.8849	125.0155	11,293.00
03/06/2022	2050 On 03-November-22			Bond Future	127.70	126.8157	127.6968	126.8157	0.00
03/06/2022	2050 On 02-February-23			Bond Future	127.72	126.8259	127.7199	126.8259	0.00
03/06/2022	2050 On 04-May-23			Bond Future	130.03	129.1236	130.0326	129.1236	0.00
03/06/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2022	8657 On 21-December-26			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
03/06/2022	AL37 On 04-August-22			Index Future	829.50	829.8570	829.4950	829.8570	0.00
03/06/2022	AL37 On 03-November-22			Index Future	841.35	841.7240	841.3510	841.7240	0.00
03/06/2022	AL37 On 02-February-23			Index Future	855.14	855.5280	855.1420	855.5280	0.00
03/06/2022	AL37 On 04-May-23			Index Future	870.41	870.8070	870.4080	870.8070	0.00
03/06/2022	AL7T On 04-August-22			Index Future	957.55	946.2390	957.5480	946.2390	0.00
03/06/2022	AL7T On 03-November-22			Index Future	971.24	959.7700	971.2350	959.7700	0.00
03/06/2022	AL7T On 02-February-23			Index Future	987.16	975.5110	987.1550	975.5110	0.00
03/06/2022	AL7T On 04-May-23			Index Future	1004.78	992.9320	1004.7770	992.9320	0.00
03/06/2022	ALBI On 04-August-22			Index Future	849.13	841.0950	849.1300	841.0950	136.00
03/06/2022	ALBI On 03-November-22			Index Future	861.27	853.1230	861.2670	853.1230	0.00
03/06/2022	ALBI On 02-February-23			Index Future	875.39	867.1140	875.3850	867.1140	0.00
03/06/2022	ALBI On 04-May-23			Index Future	891.01	882.6000	891.0110	882.6000	0.00
03/06/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/06/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2022	ES33 On 04-August-22			Bond Future	11.78	76.6941	76.8850	76.6941	350.00
03/06/2022	ES33 On 03-November-22			Bond Future	11.99	74.0168	74.2099	74.0168	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
03/06/2022	ES33 On 02-February-23			Bond Future	12.20	75.2516	75.4473	75.2516	0.00
03/06/2022	ES33 On 04-May-23			Bond Future	12.38	72.8289	73.0275	72.8289	0.00
03/06/2022	ES42 On 04-August-22			Bond Future	12.17	75.0341	75.2236	75.0341	4,769.00
03/06/2022	ES42 On 03-November-22			Bond Future	12.37	71.8551	72.0469	71.8551	0.00
03/06/2022	ES42 On 02-February-23			Bond Future	12.55	73.0560	73.2503	73.0560	0.00
03/06/2022	ES42 On 04-May-23			Bond Future	12.72	70.1214	70.3186	70.1214	0.00
03/06/2022	GOVI On 04-August-22			GOVI	830.99	829.6530	830.9920	829.6530	1,111.00
03/06/2022	GOVI On 04-August-22	819.26	Call	GOVI	117320	10	12	10	0.00
03/06/2022	GOVI On 04-August-22	819.27	Call	GOVI	117220	10	12	10	0.00
03/06/2022	GOVI On 04-August-22	819.28	Call	GOVI	117120	10	12	10	0.00
03/06/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
03/06/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
03/06/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
03/06/2022	GOVI On 03-November-22			GOVI	842.87	841.5170	842.8700	841.5170	0.00
03/06/2022	GOVI On 03-November-22	820.43	Call	GOVI	224400	21	22	21	0.00
03/06/2022	GOVI On 03-November-22	820.41	Call	GOVI	224600	21	22	21	0.00
03/06/2022	GOVI On 03-November-22	820.42	Call	GOVI	224500	21	22	21	0.00
03/06/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
03/06/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
03/06/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
03/06/2022	GOVI On 02-February-23			GOVI	856.69	855.3180	856.6860	855.3180	0.00
03/06/2022	GOVI On 02-February-23	850.84	Call	GOVI	58460	4	6	4	0.00
03/06/2022	GOVI On 02-February-23	850.82	Call	GOVI	58660	4	6	4	0.00
03/06/2022	GOVI On 02-February-23	850.83	Call	GOVI	58560	4	6	4	0.00
03/06/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
03/06/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
03/06/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
03/06/2022	GOVI On 04-May-23			GOVI	871.98	870.5930	871.9790	870.5930	0.00
03/06/2022	GOVI On 04-May-23	852.88	Call	GOVI	190990	18	19	18	0.00
03/06/2022	GOVI On 04-May-23	852.86	Call	GOVI	191190	18	19	18	0.00
03/06/2022	GOVI On 04-May-23	852.87	Call	GOVI	191090	18	19	18	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
03/06/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
03/06/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
03/06/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
03/06/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/06/2022	IGOV On 04-August-22			Index Future	326.59	326.0770	326.5850	326.0770	759.00
03/06/2022	IGOV On 03-November-22			Index Future	331.33	330.8190	331.3330	330.8190	16.00
03/06/2022	IGOV On 02-February-23			Index Future	336.84	336.3230	336.8430	336.3230	0.00
03/06/2022	IGOV On 04-May-23			Index Future	342.93	342.4060	342.9330	342.4060	0.00
03/06/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
03/06/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
03/06/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
03/06/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
03/06/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
03/06/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
03/06/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
03/06/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
03/06/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
03/06/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
03/06/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
03/06/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
03/06/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
03/06/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
03/06/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
03/06/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
03/06/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
03/06/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/06/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
03/06/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.93	95.0550	95.0750	95.0550	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
03/06/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.03	94.9550	94.9750	94.9550	0.00
03/06/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.41	94.5700	94.5900	94.5700	0.00
03/06/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.52	94.4850	94.4850	94.4850	0.00
03/06/2022	JBAF On 19-October-22			Jibar Tradeable Future	5.88	94.1100	94.1200	94.1100	0.00
03/06/2022	JBAF On 16-November-22			Jibar Tradeable Future	5.96	94.0300	94.0400	94.0300	0.00
03/06/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.32	93.6700	93.6800	93.6700	68.00
03/06/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.77	93.2050	93.2350	93.2050	0.00
03/06/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.15	92.8300	92.8500	92.8300	0.00
03/06/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.34	92.6300	92.6600	92.6300	75.00
03/06/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.52	92.4350	92.4850	92.4350	172.00
03/06/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.62	92.3250	92.3850	92.3250	0.00
03/06/2022	R023 On 04-August-22			Bond Future	5.58	104.6059	104.5992	104.6059	22,183.00
03/06/2022	R023 On 04-August-22	6.03	Call	Bond Future	271	0	0	0	0.00
03/06/2022	R023 On 04-August-22	6.04	Call	Bond Future	276	0	0	0	0.00
03/06/2022	R023 On 04-August-22	6.05	Call	Bond Future	280	0	0	0	0.00
03/06/2022	R023 On 04-August-22	6.05	Put	Bond Future	26	0	0	0	0.00
03/06/2022	R023 On 04-August-22	6.04	Put	Bond Future	26	0	0	0	0.00
03/06/2022	R023 On 04-August-22	6.03	Put	Bond Future	27	0	0	0	0.00
03/06/2022	R023 On 03-November-22			Bond Future	5.46	102.1707	102.1633	102.1707	0.00
03/06/2022	R023 On 03-November-22	6.27	Call	Bond Future	277	0	0	0	0.00
03/06/2022	R023 On 03-November-22	6.25	Call	Bond Future	272	0	0	0	0.00
03/06/2022	R023 On 03-November-22	6.26	Call	Bond Future	275	0	0	0	0.00
03/06/2022	R023 On 03-November-22	6.26	Put	Bond Future	29	0	0	0	0.00
03/06/2022	R023 On 03-November-22	6.25	Put	Bond Future	29	0	0	0	0.00
03/06/2022	R023 On 03-November-22	6.27	Put	Bond Future	28	0	0	0	0.00
03/06/2022	R035 On 04-August-22			Bond Future	10.75	90.9097	91.1759	90.9097	128,834.00
03/06/2022	R035 On 04-August-22	10.53	Call	Bond Future	915	1	1	1	400.00
03/06/2022	R035 On 04-August-22	10.74	Call	Bond Future	1501	1	2	1	0.00
03/06/2022	R035 On 04-August-22	11.13	Call	Bond Future	3007	3	3	3	0.00
03/06/2022	R035 On 04-August-22	12.18	Call	Bond Future	8299	8	8	8	0.00
03/06/2022	R035 On 04-August-22	9.53	Call	Bond Future	12	0	0	0	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
03/06/2022	R035 On 04-August-22	9.84	Call	Bond Future	62	0	0	0	100.00
03/06/2022	R035 On 04-August-22	10.64	Call	Bond Future	1201	1	1	1	0.00
03/06/2022	R035 On 04-August-22	10.72	Call	Bond Future	1438	1	1	1	0.00
03/06/2022	R035 On 04-August-22	10.73	Call	Bond Future	1470	1	1	1	0.00
03/06/2022	R035 On 04-August-22	10.73	Put	Bond Future	1578	2	2	2	0.00
03/06/2022	R035 On 04-August-22	10.72	Put	Bond Future	1609	2	2	2	0.00
03/06/2022	R035 On 04-August-22	10.64	Put	Bond Future	1869	2	2	2	100.00
03/06/2022	R035 On 04-August-22	9.84	Put	Bond Future	5935	6	6	6	0.00
03/06/2022	R035 On 04-August-22	10.53	Put	Bond Future	2274	2	2	2	0.00
03/06/2022	R035 On 04-August-22	11.13	Put	Bond Future	689	1	1	1	100.00
03/06/2022	R035 On 04-August-22	9.53	Put	Bond Future	8019	8	8	8	0.00
03/06/2022	R035 On 04-August-22	12.18	Put	Bond Future	54	0	0	0	400.00
03/06/2022	R035 On 04-August-22	10.74	Put	Bond Future	1548	2	2	2	0.00
03/06/2022	R035 On 03-November-22			Bond Future	10.92	87.7122	87.9817	87.7122	3,020.00
03/06/2022	R035 On 03-November-22	11.14	Call	Bond Future	3132	3	3	3	0.00
03/06/2022	R035 On 03-November-22	11.13	Call	Bond Future	3096	3	3	3	0.00
03/06/2022	R035 On 03-November-22	9.82	Call	Bond Future	239	0	0	0	582.00
03/06/2022	R035 On 03-November-22	10.30	Call	Bond Future	843	1	1	1	1,000.00
03/06/2022	R035 On 03-November-22	11.15	Call	Bond Future	3170	3	3	3	0.00
03/06/2022	R035 On 03-November-22	12.68	Call	Bond Future	10003	10	10	10	0.00
03/06/2022	R035 On 03-November-22	10.99	Call	Bond Future	2602	2	3	2	0.00
03/06/2022	R035 On 03-November-22	11.05	Call	Bond Future	2808	3	3	3	1,000.00
03/06/2022	R035 On 03-November-22	10.57	Call	Bond Future	1406	1	1	1	0.00
03/06/2022	R035 On 03-November-22	10.57	Put	Bond Future	3566	4	4	4	582.00
03/06/2022	R035 On 03-November-22	10.99	Put	Bond Future	2196	2	2	2	582.00
03/06/2022	R035 On 03-November-22	12.68	Put	Bond Future	280	0	0	0	1,000.00
03/06/2022	R035 On 03-November-22	11.15	Put	Bond Future	1814	2	2	2	0.00
03/06/2022	R035 On 03-November-22	10.30	Put	Bond Future	4710	5	5	5	0.00
03/06/2022	R035 On 03-November-22	9.82	Put	Bond Future	7258	8	7	8	0.00
03/06/2022	R035 On 03-November-22	11.13	Put	Bond Future	1858	2	2	2	0.00
03/06/2022	R035 On 03-November-22	11.14	Put	Bond Future	1836	2	2	2	0.00
03/06/2022	R035 On 03-November-22	11.05	Put	Bond Future	2044	2	2	2	0.00
03/06/2022	R035 On 02-February-23			Bond Future	11.08	89.1543	89.4273	89.1543	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
03/06/2022	R035 On 02-February-23	11.05	Call	Bond Future	2824	3	3	3	1,000.00
03/06/2022	R035 On 02-February-23	11.06	Call	Bond Future	2855	3	3	3	0.00
03/06/2022	R035 On 02-February-23	13.22	Call	Bond Future	11739	11	12	11	0.00
03/06/2022	R035 On 02-February-23	10.86	Call	Bond Future	2278	2	2	2	0.00
03/06/2022	R035 On 02-February-23	10.30	Call	Bond Future	1014	1	1	1	1,000.00
03/06/2022	R035 On 02-February-23	10.87	Call	Bond Future	2306	2	2	2	0.00
03/06/2022	R035 On 02-February-23	10.88	Call	Bond Future	2333	2	2	2	0.00
03/06/2022	R035 On 02-February-23	9.81	Call	Bond Future	402	0	0	0	582.00
03/06/2022	R035 On 02-February-23	10.66	Call	Bond Future	1767	2	2	2	0.00
03/06/2022	R035 On 02-February-23	10.66	Put	Bond Future	4292	4	4	4	582.00
03/06/2022	R035 On 02-February-23	9.81	Put	Bond Future	8358	9	8	9	0.00
03/06/2022	R035 On 02-February-23	10.30	Put	Bond Future	5784	6	6	6	0.00
03/06/2022	R035 On 02-February-23	10.88	Put	Bond Future	3525	4	4	4	0.00
03/06/2022	R035 On 02-February-23	13.22	Put	Bond Future	373	0	0	0	1,000.00
03/06/2022	R035 On 02-February-23	10.87	Put	Bond Future	3557	4	4	4	0.00
03/06/2022	R035 On 02-February-23	10.86	Put	Bond Future	3590	4	4	4	0.00
03/06/2022	R035 On 02-February-23	11.06	Put	Bond Future	2977	3	3	3	582.00
03/06/2022	R035 On 02-February-23	11.05	Put	Bond Future	3005	3	3	3	0.00
03/06/2022	R035 On 04-May-23			Bond Future	11.22	86.2574	86.5346	86.2574	0.00
03/06/2022	R035 On 04-May-23	11.22	Call	Bond Future	3400	3	3	3	0.00
03/06/2022	R035 On 04-May-23	9.85	Call	Bond Future	613	0	1	0	400.00
03/06/2022	R035 On 04-May-23	11.21	Call	Bond Future	3370	3	3	3	0.00
03/06/2022	R035 On 04-May-23	12.46	Call	Bond Future	8034	0	8	0	0.00
03/06/2022	R035 On 04-May-23	10.60	Call	Bond Future	1799	0	2	0	400.00
03/06/2022	R035 On 04-May-23	11.20	Call	Bond Future	3341	3	3	3	0.00
03/06/2022	R035 On 04-May-23	10.60	Put	Bond Future	5457	0	5	0	0.00
03/06/2022	R035 On 04-May-23	12.46	Put	Bond Future	1286	0	1	0	400.00
03/06/2022	R035 On 04-May-23	11.22	Put	Bond Future	3383	4	3	4	0.00
03/06/2022	R035 On 04-May-23	9.85	Put	Bond Future	9022	0	9	0	0.00
03/06/2022	R035 On 04-May-23	11.20	Put	Bond Future	3438	4	3	4	0.00
03/06/2022	R035 On 04-May-23	11.21	Put	Bond Future	3411	4	3	4	0.00
03/06/2022	R186 On 04-August-22			Bond Future	8.40	108.9927	108.9425	108.9927	81,147.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2022	R186 On 04-August-22	6.96	Call	Bond Future	8	0	0	0	3,600.00
03/06/2022	R186 On 04-August-22	8.13	Call	Bond Future	459	0	0	0	0.00
03/06/2022	R186 On 04-August-22	8.14	Call	Bond Future	471	0	0	0	0.00
03/06/2022	R186 On 04-August-22	7.96	Call	Bond Future	278	0	0	0	3,600.00
03/06/2022	R186 On 04-August-22	8.15	Call	Bond Future	484	1	0	1	0.00
03/06/2022	R186 On 04-August-22	9.78	Call	Bond Future	5067	5	5	5	0.00
03/06/2022	R186 On 04-August-22	9.78	Put	Bond Future	42	0	0	0	3,600.00
03/06/2022	R186 On 04-August-22	8.15	Put	Bond Future	1441	1	1	1	0.00
03/06/2022	R186 On 04-August-22	8.14	Put	Bond Future	1466	1	1	1	0.00
03/06/2022	R186 On 04-August-22	8.13	Put	Bond Future	1492	1	1	1	0.00
03/06/2022	R186 On 04-August-22	6.96	Put	Bond Future	5609	6	6	6	0.00
03/06/2022	R186 On 04-August-22	7.96	Put	Bond Future	1961	2	2	2	0.00
03/06/2022	R186 On 03-November-22			Bond Future	8.60	110.5359	110.4842	110.5359	11,129.00
03/06/2022	R186 On 03-November-22	8.55	Call	Bond Future	1280	1	1	1	0.00
03/06/2022	R186 On 03-November-22	8.91	Call	Bond Future	2047	2	2	2	0.00
03/06/2022	R186 On 03-November-22	8.23	Call	Bond Future	778	1	1	1	4,310.00
03/06/2022	R186 On 03-November-22	8.53	Call	Bond Future	1243	1	1	1	0.00
03/06/2022	R186 On 03-November-22	8.54	Call	Bond Future	1261	1	1	1	0.00
03/06/2022	R186 On 03-November-22	8.54	Put	Bond Future	1459	1	1	1	0.00
03/06/2022	R186 On 03-November-22	8.53	Put	Bond Future	1476	1	1	1	0.00
03/06/2022	R186 On 03-November-22	8.91	Put	Bond Future	940	1	1	1	4,310.00
03/06/2022	R186 On 03-November-22	8.23	Put	Bond Future	2085	2	2	2	0.00
03/06/2022	R186 On 03-November-22	8.55	Put	Bond Future	1442	1	1	1	0.00
03/06/2022	R186 On 02-February-23			Bond Future	8.75	107.0579	107.0044	107.0579	0.00
03/06/2022	R186 On 02-February-23	8.34	Call	Bond Future	1056	1	1	1	0.00
03/06/2022	R186 On 02-February-23	8.33	Call	Bond Future	1042	1	1	1	0.00
03/06/2022	R186 On 02-February-23	8.32	Call	Bond Future	1029	1	1	1	0.00
03/06/2022	R186 On 02-February-23	8.32	Put	Bond Future	2474	2	2	2	0.00
03/06/2022	R186 On 02-February-23	8.33	Put	Bond Future	2454	2	2	2	0.00
03/06/2022	R186 On 02-February-23	8.34	Put	Bond Future	2434	2	2	2	0.00
03/06/2022	R186 On 04-May-23			Bond Future	8.88	108.9785	108.9232	108.9785	0.00
03/06/2022	R186 On 04-May-23	8.83	Call	Bond Future	1888	2	2	2	0.00
03/06/2022	R186 On 04-May-23	8.82	Call	Bond Future	1871	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2022	R186 On 04-May-23	8.84	Call	Bond Future	1904	2	2	2	0.00
03/06/2022	R186 On 04-May-23	8.83	Put	Bond Future	2031	2	2	2	0.00
03/06/2022	R186 On 04-May-23	8.82	Put	Bond Future	2046	2	2	2	0.00
03/06/2022	R186 On 04-May-23	8.84	Put	Bond Future	2017	2	2	2	0.00
03/06/2022	R197 On 04-August-22			Bond Future	329.07	329.0045	329.0723	329.0045	870.00
03/06/2022	R197 On 03-November-22			Bond Future	333.81	333.7411	333.8079	333.7411	0.00
03/06/2022	R197 On 02-February-23			Bond Future	330.63	330.5755	330.6342	330.5755	0.00
03/06/2022	R197 On 04-May-23			Bond Future	336.62	336.5667	336.6239	336.5667	0.00
03/06/2022	R202 On 04-August-22			Bond Future	252.30	252.2238	252.2961	252.2238	6,575.00
03/06/2022	R202 On 03-November-22			Bond Future	255.93	255.8552	255.9270	255.8552	0.00
03/06/2022	R202 On 02-February-23			Bond Future	255.55	255.4812	255.5486	255.4812	0.00
03/06/2022	R202 On 04-May-23			Bond Future	260.18	260.1084	260.1751	260.1084	0.00
03/06/2022	R209 On 04-August-22			Bond Future	10.78	70.0214	70.2244	70.0214	27,815.00
03/06/2022	R209 On 04-August-22	10.57	Call	Bond Future	806	1	1	1	0.00
03/06/2022	R209 On 04-August-22	10.59	Call	Bond Future	848	1	1	1	0.00
03/06/2022	R209 On 04-August-22	10.58	Call	Bond Future	827	1	1	1	0.00
03/06/2022	R209 On 04-August-22	10.58	Put	Bond Future	1944	2	2	2	0.00
03/06/2022	R209 On 04-August-22	10.57	Put	Bond Future	1978	2	2	2	0.00
03/06/2022	R209 On 04-August-22	10.59	Put	Bond Future	1910	2	2	2	0.00
03/06/2022	R209 On 03-November-22			Bond Future	10.94	67.8689	68.0743	67.8689	4,135.00
03/06/2022	R209 On 03-November-22	11.02	Call	Bond Future	2305	2	2	2	0.00
03/06/2022	R209 On 03-November-22	11.50	Call	Bond Future	3919	4	4	4	0.00
03/06/2022	R209 On 03-November-22	10.50	Call	Bond Future	1052	1	1	1	0.00
03/06/2022	R209 On 03-November-22	11.00	Call	Bond Future	2245	2	2	2	0.00
03/06/2022	R209 On 03-November-22	10.00	Call	Bond Future	337	0	0	0	0.00
03/06/2022	R209 On 03-November-22	11.01	Call	Bond Future	2275	2	2	2	0.00
03/06/2022	R209 On 03-November-22	9.25	Call	Bond Future	37	0	0	0	9,500.00
03/06/2022	R209 On 03-November-22	11.03	Call	Bond Future	2335	2	2	2	0.00
03/06/2022	R209 On 03-November-22	9.50	Call	Bond Future	79	0	0	0	0.00
03/06/2022	R209 On 03-November-22	9.50	Put	Bond Future	8321	9	8	9	0.00
03/06/2022	R209 On 03-November-22	11.03	Put	Bond Future	1868	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2022	R209 On 03-November-22	10.50	Put	Bond Future	3437	4	3	4	0.00
03/06/2022	R209 On 03-November-22	9.25	Put	Bond Future	9849	10	10	10	0.00
03/06/2022	R209 On 03-November-22	11.01	Put	Bond Future	1913	2	2	2	0.00
03/06/2022	R209 On 03-November-22	10.00	Put	Bond Future	5570	6	6	6	9,500.00
03/06/2022	R209 On 03-November-22	11.00	Put	Bond Future	1936	2	2	2	9,500.00
03/06/2022	R209 On 03-November-22	11.50	Put	Bond Future	1059	1	1	1	0.00
03/06/2022	R209 On 03-November-22	11.02	Put	Bond Future	1891	2	2	2	0.00
03/06/2022	R209 On 02-February-23			Bond Future	11.08	68.9853	69.1935	68.9853	0.00
03/06/2022	R209 On 02-February-23	10.80	Call	Bond Future	1856	2	2	2	0.00
03/06/2022	R209 On 02-February-23	10.78	Call	Bond Future	1810	2	2	2	0.00
03/06/2022	R209 On 02-February-23	10.79	Call	Bond Future	1833	2	2	2	0.00
03/06/2022	R209 On 02-February-23	10.80	Put	Bond Future	3321	3	3	3	0.00
03/06/2022	R209 On 02-February-23	10.78	Put	Bond Future	3382	4	3	4	0.00
03/06/2022	R209 On 02-February-23	10.79	Put	Bond Future	3352	3	3	3	0.00
03/06/2022	R209 On 04-May-23			Bond Future	11.20	67.0732	67.2845	67.0732	0.00
03/06/2022	R209 On 04-May-23	11.11	Call	Bond Future	2735	3	3	3	0.00
03/06/2022	R209 On 04-May-23	11.10	Call	Bond Future	2709	3	3	3	0.00
03/06/2022	R209 On 04-May-23	11.09	Call	Bond Future	2684	3	3	3	0.00
03/06/2022	R209 On 04-May-23	11.09	Put	Bond Future	3261	3	3	3	0.00
03/06/2022	R209 On 04-May-23	11.10	Put	Bond Future	3235	3	3	3	0.00
03/06/2022	R209 On 04-May-23	11.11	Put	Bond Future	3209	3	3	3	0.00
03/06/2022	R210 On 04-August-22			Bond Future	226.78	226.7267	226.7837	226.7267	1,025.00
03/06/2022	R210 On 03-November-22			Bond Future	227.08	227.0289	227.0829	227.0289	0.00
03/06/2022	R210 On 02-February-23			Bond Future	230.86	230.8092	230.8620	230.8092	0.00
03/06/2022	R210 On 04-May-23			Bond Future	231.98	231.9333	231.9847	231.9333	0.00
03/06/2022	R213 On 04-August-22			Bond Future	10.25	84.7782	84.8396	84.7782	27,150.00
03/06/2022	R213 On 04-August-22	9.90	Call	Bond Future	545	1	1	1	0.00
03/06/2022	R213 On 04-August-22	9.88	Call	Bond Future	515	1	1	1	0.00
03/06/2022	R213 On 04-August-22	9.89	Call	Bond Future	530	1	1	1	0.00
03/06/2022	R213 On 04-August-22	9.90	Put	Bond Future	2318	2	2	2	0.00
03/06/2022	R213 On 04-August-22	9.88	Put	Bond Future	2390	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2022	R213 On 04-August-22	9.89	Put	Bond Future	2354	2	2	2	0.00
03/06/2022	R213 On 03-November-22			Bond Future	10.44	82.4413	82.5031	82.4413	0.00
03/06/2022	R213 On 03-November-22	10.40	Call	Bond Future	1820	2	2	2	0.00
03/06/2022	R213 On 03-November-22	9.98	Call	Bond Future	961	1	1	1	0.00
03/06/2022	R213 On 03-November-22	10.19	Call	Bond Future	1350	1	1	1	0.00
03/06/2022	R213 On 03-November-22	9.13	Call	Bond Future	138	0	0	0	200.00
03/06/2022	R213 On 03-November-22	9.84	Call	Bond Future	744	1	1	1	0.00
03/06/2022	R213 On 03-November-22	10.38	Call	Bond Future	1771	2	2	2	0.00
03/06/2022	R213 On 03-November-22	10.39	Call	Bond Future	1795	2	2	2	0.00
03/06/2022	R213 On 03-November-22	9.19	Call	Bond Future	160	0	0	0	476.00
03/06/2022	R213 On 03-November-22	10.37	Call	Bond Future	1748	2	2	2	0.00
03/06/2022	R213 On 03-November-22	10.37	Put	Bond Future	2089	2	2	2	200.00
03/06/2022	R213 On 03-November-22	9.19	Put	Bond Future	6437	6	6	6	0.00
03/06/2022	R213 On 03-November-22	10.39	Put	Bond Future	2040	2	2	2	0.00
03/06/2022	R213 On 03-November-22	10.38	Put	Bond Future	2064	2	2	2	0.00
03/06/2022	R213 On 03-November-22	9.84	Put	Bond Future	3686	4	4	4	476.00
03/06/2022	R213 On 03-November-22	9.13	Put	Bond Future	6732	7	7	7	0.00
03/06/2022	R213 On 03-November-22	10.19	Put	Bond Future	2562	3	3	3	476.00
03/06/2022	R213 On 03-November-22	9.98	Put	Bond Future	3205	3	3	3	200.00
03/06/2022	R213 On 03-November-22	10.40	Put	Bond Future	2017	2	2	2	0.00
03/06/2022	R213 On 02-February-23			Bond Future	10.61	83.7962	83.8581	83.7962	0.00
03/06/2022	R213 On 02-February-23	10.43	Call	Bond Future	1922	2	2	2	912.00
03/06/2022	R213 On 02-February-23	10.22	Call	Bond Future	1491	1	1	1	0.00
03/06/2022	R213 On 02-February-23	9.16	Call	Bond Future	263	0	0	0	476.00
03/06/2022	R213 On 02-February-23	10.21	Call	Bond Future	1472	1	1	1	0.00
03/06/2022	R213 On 02-February-23	12.20	Call	Bond Future	7512	7	8	7	0.00
03/06/2022	R213 On 02-February-23	10.01	Call	Bond Future	1122	1	1	1	0.00
03/06/2022	R213 On 02-February-23	10.23	Call	Bond Future	1510	1	2	1	0.00
03/06/2022	R213 On 02-February-23	10.35	Call	Bond Future	1751	2	2	2	0.00
03/06/2022	R213 On 02-February-23	10.35	Put	Bond Future	2964	3	3	3	476.00
03/06/2022	R213 On 02-February-23	12.20	Put	Bond Future	528	1	1	1	912.00
03/06/2022	R213 On 02-February-23	10.22	Put	Bond Future	3323	3	3	3	0.00
03/06/2022	R213 On 02-February-23	10.43	Put	Bond Future	2757	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2022	R213 On 02-February-23	10.21	Put	Bond Future	3352	3	3	3	0.00
03/06/2022	R213 On 02-February-23	9.16	Put	Bond Future	7368	7	7	7	0.00
03/06/2022	R213 On 02-February-23	10.01	Put	Bond Future	3966	4	4	4	476.00
03/06/2022	R213 On 02-February-23	10.23	Put	Bond Future	3295	3	3	3	0.00
03/06/2022	R213 On 04-May-23			Bond Future	10.75	81.7520	81.8145	81.7520	0.00
03/06/2022	R213 On 04-May-23	10.74	Call	Bond Future	2697	3	3	3	0.00
03/06/2022	R213 On 04-May-23	10.73	Call	Bond Future	2674	3	3	3	0.00
03/06/2022	R213 On 04-May-23	10.75	Call	Bond Future	2721	3	3	3	0.00
03/06/2022	R213 On 04-May-23	10.75	Put	Bond Future	2731	3	3	3	0.00
03/06/2022	R213 On 04-May-23	10.73	Put	Bond Future	2774	3	3	3	0.00
03/06/2022	R213 On 04-May-23	10.74	Put	Bond Future	2753	3	3	3	0.00
03/06/2022	R214 On 04-August-22			Bond Future	11.07	66.9923	67.1732	66.9923	13,186.00
03/06/2022	R214 On 04-August-22	10.97	Call	Bond Future	1133	1	1	1	0.00
03/06/2022	R214 On 04-August-22	10.98	Call	Bond Future	1159	1	1	1	0.00
03/06/2022	R214 On 04-August-22	10.99	Call	Bond Future	1185	1	1	1	0.00
03/06/2022	R214 On 04-August-22	10.98	Put	Bond Future	1668	2	2	2	0.00
03/06/2022	R214 On 04-August-22	10.99	Put	Bond Future	1638	2	2	2	0.00
03/06/2022	R214 On 04-August-22	10.97	Put	Bond Future	1699	2	2	2	0.00
03/06/2022	R214 On 03-November-22			Bond Future	11.22	64.6563	64.8393	64.6563	0.00
03/06/2022	R214 On 03-November-22	11.36	Call	Bond Future	2554	2	3	2	0.00
03/06/2022	R214 On 03-November-22	11.35	Call	Bond Future	2524	2	3	2	0.00
03/06/2022	R214 On 03-November-22	11.34	Call	Bond Future	2493	2	2	2	0.00
03/06/2022	R214 On 03-November-22	11.36	Put	Bond Future	1809	2	2	2	0.00
03/06/2022	R214 On 03-November-22	11.35	Put	Bond Future	1832	2	2	2	0.00
03/06/2022	R214 On 03-November-22	11.34	Put	Bond Future	1855	2	2	2	0.00
03/06/2022	R214 On 02-February-23			Bond Future	11.36	65.7193	65.9046	65.7193	0.00
03/06/2022	R214 On 02-February-23	11.09	Call	Bond Future	1997	2	2	2	0.00
03/06/2022	R214 On 02-February-23	11.07	Call	Bond Future	1950	2	2	2	0.00
03/06/2022	R214 On 02-February-23	11.08	Call	Bond Future	1973	2	2	2	0.00
03/06/2022	R214 On 02-February-23	11.08	Put	Bond Future	3493	4	3	4	0.00
03/06/2022	R214 On 02-February-23	11.07	Put	Bond Future	3525	4	4	4	0.00
03/06/2022	R214 On 02-February-23	11.09	Put	Bond Future	3462	4	3	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
03/06/2022	R214 On 04-May-23			Bond Future	11.48	63.6052	63.7934	63.6052	0.00
03/06/2022	R214 On 04-May-23	11.38	Call	Bond Future	2829	3	3	3	0.00
03/06/2022	R214 On 04-May-23	11.36	Call	Bond Future	2777	3	3	3	0.00
03/06/2022	R214 On 04-May-23	11.37	Call	Bond Future	2803	3	3	3	0.00
03/06/2022	R214 On 04-May-23	11.37	Put	Bond Future	3369	3	3	3	0.00
03/06/2022	R214 On 04-May-23	11.36	Put	Bond Future	3397	3	3	3	0.00
03/06/2022	R214 On 04-May-23	11.38	Put	Bond Future	3342	3	3	3	0.00
03/06/2022	R248 On 04-August-22			Bond Future	11.03	84.2266	84.4916	84.2266	200,684.00
03/06/2022	R248 On 04-August-22	9.70	Call	Bond Future	7	0	0	0	0.00
03/06/2022	R248 On 04-August-22	10.90	Call	Bond Future	1315	1	1	1	1,700.00
03/06/2022	R248 On 04-August-22	10.40	Call	Bond Future	267	0	0	0	0.00
03/06/2022	R248 On 04-August-22	11.00	Call	Bond Future	1647	2	2	2	0.00
03/06/2022	R248 On 04-August-22	10.20	Call	Bond Future	107	0	0	0	1,700.00
03/06/2022	R248 On 04-August-22	10.98	Call	Bond Future	1577	1	2	1	0.00
03/06/2022	R248 On 04-August-22	10.99	Call	Bond Future	1612	2	2	2	0.00
03/06/2022	R248 On 04-August-22	10.99	Put	Bond Future	1925	2	2	2	0.00
03/06/2022	R248 On 04-August-22	10.98	Put	Bond Future	1962	2	2	2	0.00
03/06/2022	R248 On 04-August-22	10.40	Put	Bond Future	4963	5	5	5	0.00
03/06/2022	R248 On 04-August-22	11.00	Put	Bond Future	1889	2	2	2	50.00
03/06/2022	R248 On 04-August-22	10.90	Put	Bond Future	2272	2	2	2	0.00
03/06/2022	R248 On 04-August-22	9.70	Put	Bond Future	10457	11	10	11	0.00
03/06/2022	R248 On 04-August-22	10.20	Put	Bond Future	6383	7	6	7	0.00
03/06/2022	R248 On 03-November-22			Bond Future	11.18	80.9977	81.2660	80.9977	0.00
03/06/2022	R248 On 03-November-22	11.30	Call	Bond Future	3198	3	3	3	0.00
03/06/2022	R248 On 03-November-22	11.31	Call	Bond Future	3237	3	3	3	0.00
03/06/2022	R248 On 03-November-22	11.32	Call	Bond Future	3277	3	3	3	0.00
03/06/2022	R248 On 03-November-22	11.30	Put	Bond Future	2402	3	2	3	0.00
03/06/2022	R248 On 03-November-22	11.31	Put	Bond Future	2374	3	2	3	0.00
03/06/2022	R248 On 03-November-22	11.32	Put	Bond Future	2346	2	2	2	0.00
03/06/2022	R248 On 02-February-23			Bond Future	11.32	82.3295	82.6014	82.3295	0.00
03/06/2022	R248 On 02-February-23	11.06	Call	Bond Future	2533	2	3	2	0.00
03/06/2022	R248 On 02-February-23	11.07	Call	Bond Future	2564	2	3	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
03/06/2022	R248 On 02-February-23	11.08	Call	Bond Future	2595	2	3	2	0.00
03/06/2022	R248 On 02-February-23	11.08	Put	Bond Future	4230	4	4	4	0.00
03/06/2022	R248 On 02-February-23	11.07	Put	Bond Future	4269	4	4	4	0.00
03/06/2022	R248 On 02-February-23	11.06	Put	Bond Future	4308	4	4	4	0.00
03/06/2022	R248 On 04-May-23			Bond Future	11.43	79.3740	79.6502	79.3740	0.00
03/06/2022	R248 On 04-May-23	11.33	Call	Bond Future	3597	3	4	3	0.00
03/06/2022	R248 On 04-May-23	11.34	Call	Bond Future	3630	3	4	3	0.00
03/06/2022	R248 On 04-May-23	11.35	Call	Bond Future	3663	4	4	4	0.00
03/06/2022	R248 On 04-May-23	11.35	Put	Bond Future	4222	4	4	4	0.00
03/06/2022	R248 On 04-May-23	11.34	Put	Bond Future	4256	4	4	4	0.00
03/06/2022	R248 On 04-May-23	11.33	Put	Bond Future	4290	4	4	4	0.00