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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 03/05/2022 TO: 03/05/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2022	2025 On 05-May-22			Bond Future	160.33	160.3109	160.3313	160.3109	118.00
03/05/2022	2025 On 04-August-22			Bond Future	160.85	160.8289	160.8471	160.8289	7,305.00
03/05/2022	2025 On 03-November-22			Bond Future	163.20	163.1798	163.1970	163.1798	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
03/05/2022	2025 On 02-February-23			Bond Future	164.29	164.2765	164.2924	164.2765	0.00
03/05/2022	2025 On 04-May-23			Bond Future	167.22	167.2000	167.2152	167.2000	0.00
03/05/2022	2029 On 05-May-22			Bond Future	117.73	117.4457	117.7259	117.4457	1,807.00
03/05/2022	2029 On 04-August-22			Bond Future	119.30	119.0228	119.3049	119.0228	3,915.00
03/05/2022	2029 On 03-November-22			Bond Future	119.81	119.5237	119.8090	119.5237	0.00
03/05/2022	2029 On 02-February-23			Bond Future	121.84	121.5539	121.8430	121.5539	0.00
03/05/2022	2029 On 04-May-23			Bond Future	122.73	122.4412	122.7346	122.4412	0.00
03/05/2022	2030 On 05-May-22			Bond Future	9.93	91.7551	91.9170	91.7551	53,730.00
03/05/2022	2030 On 05-May-22	7.73	Call	Bond Future	0	0	0	0	200.00
03/05/2022	2030 On 05-May-22	11.04	Call	Bond Future	5288	5	5	5	0.00
03/05/2022	2030 On 05-May-22	10.19	Call	Bond Future	1277	1	1	1	0.00
03/05/2022	2030 On 05-May-22	10.20	Call	Bond Future	1325	1	1	1	0.00
03/05/2022	2030 On 05-May-22	9.35	Call	Bond Future	0	0	0	0	0.00
03/05/2022	2030 On 05-May-22	9.65	Call	Bond Future	1	0	0	0	0.00
03/05/2022	2030 On 05-May-22	8.81	Call	Bond Future	0	0	0	0	200.00
03/05/2022	2030 On 05-May-22	8.89	Call	Bond Future	0	0	0	0	1,800.00
03/05/2022	2030 On 05-May-22	9.60	Call	Bond Future	0	0	0	0	0.00
03/05/2022	2030 On 05-May-22	8.14	Call	Bond Future	0	0	0	0	1,800.00
03/05/2022	2030 On 05-May-22	8.47	Call	Bond Future	0	0	0	0	1,073.00
03/05/2022	2030 On 05-May-22	10.21	Call	Bond Future	1373	1	1	1	0.00
03/05/2022	2030 On 05-May-22	9.95	Call	Bond Future	272	0	0	0	0.00
03/05/2022	2030 On 05-May-22	9.15	Call	Bond Future	0	0	0	0	7,500.00
03/05/2022	2030 On 05-May-22	9.15	Put	Bond Future	3976	4	4	4	0.00
03/05/2022	2030 On 05-May-22	9.65	Put	Bond Future	1405	2	1	2	5,000.00
03/05/2022	2030 On 05-May-22	8.81	Put	Bond Future	5778	6	6	6	0.00
03/05/2022	2030 On 05-May-22	8.89	Put	Bond Future	5350	6	5	6	0.00
03/05/2022	2030 On 05-May-22	10.21	Put	Bond Future	2	0	0	0	0.00
03/05/2022	2030 On 05-May-22	8.14	Put	Bond Future	9460	10	9	10	0.00
03/05/2022	2030 On 05-May-22	9.60	Put	Bond Future	1657	2	2	2	5,000.00
03/05/2022	2030 On 05-May-22	9.35	Put	Bond Future	2936	3	3	3	1,073.00
03/05/2022	2030 On 05-May-22	10.20	Put	Bond Future	3	0	0	0	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2022	2030 On 05-May-22	10.19	Put	Bond Future	3	0	0	0	0.00
03/05/2022	2030 On 05-May-22	11.04	Put	Bond Future	0	0	0	0	1,800.00
03/05/2022	2030 On 05-May-22	9.95	Put	Bond Future	176	0	0	0	1,073.00
03/05/2022	2030 On 05-May-22	7.73	Put	Bond Future	11801	12	12	12	0.00
03/05/2022	2030 On 05-May-22	8.47	Put	Bond Future	7624	8	8	8	0.00
03/05/2022	2030 On 04-August-22			Bond Future	10.15	88.9584	89.1211	88.9584	96,429.00
03/05/2022	2030 On 04-August-22	9.05	Call	Bond Future	102	0	0	0	800.00
03/05/2022	2030 On 04-August-22	9.54	Call	Bond Future	415	0	0	0	0.00
03/05/2022	2030 On 04-August-22	8.30	Call	Bond Future	9	0	0	0	800.00
03/05/2022	2030 On 04-August-22	9.55	Call	Bond Future	425	0	0	0	0.00
03/05/2022	2030 On 04-August-22	9.56	Call	Bond Future	437	0	0	0	0.00
03/05/2022	2030 On 04-August-22	10.95	Call	Bond Future	4095	4	4	4	0.00
03/05/2022	2030 On 04-August-22	10.95	Put	Bond Future	391	0	0	0	800.00
03/05/2022	2030 On 04-August-22	9.56	Put	Bond Future	3331	3	3	3	0.00
03/05/2022	2030 On 04-August-22	9.55	Put	Bond Future	3369	4	3	4	0.00
03/05/2022	2030 On 04-August-22	8.30	Put	Bond Future	9455	10	9	10	0.00
03/05/2022	2030 On 04-August-22	9.54	Put	Bond Future	3408	4	3	4	0.00
03/05/2022	2030 On 04-August-22	9.05	Put	Bond Future	5579	6	6	6	0.00
03/05/2022	2030 On 03-November-22			Bond Future	10.35	90.2394	90.4037	90.2394	18,731.00
03/05/2022	2030 On 03-November-22	10.09	Call	Bond Future	1476	1	1	1	0.00
03/05/2022	2030 On 03-November-22	10.08	Call	Bond Future	1456	1	1	1	0.00
03/05/2022	2030 On 03-November-22	10.10	Call	Bond Future	1497	1	1	1	0.00
03/05/2022	2030 On 03-November-22	10.10	Put	Bond Future	2650	3	3	3	0.00
03/05/2022	2030 On 03-November-22	10.08	Put	Bond Future	2704	3	3	3	0.00
03/05/2022	2030 On 03-November-22	10.09	Put	Bond Future	2677	3	3	3	0.00
03/05/2022	2030 On 02-February-23			Bond Future	10.52	87.7486	87.9148	87.7486	0.00
03/05/2022	2030 On 02-February-23	10.01	Call	Bond Future	1440	1	1	1	0.00
03/05/2022	2030 On 02-February-23	9.94	Call	Bond Future	1322	1	1	1	0.00
03/05/2022	2030 On 02-February-23	8.81	Call	Bond Future	251	0	0	0	102.00
03/05/2022	2030 On 02-February-23	9.99	Call	Bond Future	1406	1	1	1	0.00
03/05/2022	2030 On 02-February-23	10.00	Call	Bond Future	1423	1	1	1	0.00
03/05/2022	2030 On 02-February-23	9.20	Call	Bond Future	466	0	0	0	0.00
03/05/2022	2030 On 02-February-23	9.80	Call	Bond Future	1102	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2022	2030 On 02-February-23	9.66	Call	Bond Future	907	1	1	1	0.00
03/05/2022	2030 On 02-February-23	9.66	Put	Bond Future	4854	5	5	5	102.00
03/05/2022	2030 On 02-February-23	8.81	Put	Bond Future	8330	8	8	8	0.00
03/05/2022	2030 On 02-February-23	9.20	Put	Bond Future	6620	7	7	7	0.00
03/05/2022	2030 On 02-February-23	10.01	Put	Bond Future	3751	4	4	4	0.00
03/05/2022	2030 On 02-February-23	9.94	Put	Bond Future	3956	4	4	4	102.00
03/05/2022	2030 On 02-February-23	9.99	Put	Bond Future	3809	4	4	4	0.00
03/05/2022	2030 On 02-February-23	10.00	Put	Bond Future	3780	4	4	4	0.00
03/05/2022	2030 On 02-February-23	9.80	Put	Bond Future	4390	5	4	5	0.00
03/05/2022	2030 On 04-May-23			Bond Future	10.69	89.2976	89.4661	89.2976	0.00
03/05/2022	2030 On 04-May-23	10.54	Call	Bond Future	2461	2	2	2	0.00
03/05/2022	2030 On 04-May-23	10.52	Call	Bond Future	2418	2	2	2	0.00
03/05/2022	2030 On 04-May-23	10.53	Call	Bond Future	2439	2	2	2	0.00
03/05/2022	2030 On 04-May-23	10.53	Put	Bond Future	3131	3	3	3	0.00
03/05/2022	2030 On 04-May-23	10.52	Put	Bond Future	3153	3	3	3	0.00
03/05/2022	2030 On 04-May-23	10.54	Put	Bond Future	3109	3	3	3	0.00
03/05/2022	2032 On 05-May-22			Bond Future	10.32	88.0064	88.2430	88.0064	79,205.00
03/05/2022	2032 On 05-May-22	9.58	Call	Bond Future	0	0	0	0	780.00
03/05/2022	2032 On 05-May-22	10.18	Call	Bond Future	22	0	0	0	780.00
03/05/2022	2032 On 05-May-22	11.02	Call	Bond Future	3796	4	4	4	0.00
03/05/2022	2032 On 05-May-22	10.29	Call	Bond Future	159	0	0	0	993.00
03/05/2022	2032 On 05-May-22	11.04	Call	Bond Future	3901	4	4	4	0.00
03/05/2022	2032 On 05-May-22	11.18	Call	Bond Future	4632	4	5	4	0.00
03/05/2022	2032 On 05-May-22	10.98	Call	Bond Future	3586	3	4	3	0.00
03/05/2022	2032 On 05-May-22	11.03	Call	Bond Future	3849	4	4	4	0.00
03/05/2022	2032 On 05-May-22	11.03	Put	Bond Future	0	0	0	0	0.00
03/05/2022	2032 On 05-May-22	10.98	Put	Bond Future	0	0	0	0	993.00
03/05/2022	2032 On 05-May-22	11.02	Put	Bond Future	0	0	0	0	0.00
03/05/2022	2032 On 05-May-22	11.18	Put	Bond Future	0	0	0	0	780.00
03/05/2022	2032 On 05-May-22	10.29	Put	Bond Future	324	1	0	1	0.00
03/05/2022	2032 On 05-May-22	11.04	Put	Bond Future	0	0	0	0	0.00
03/05/2022	2032 On 05-May-22	10.18	Put	Bond Future	805	1	1	1	0.00

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03/05/2022	2032 On 05-May-22	9.58	Put	Bond Future	4261	4	4	4	0.00
03/05/2022	2032 On 04-August-22			Bond Future	10.52	89.1661	89.4044	89.1661	73,888.00
03/05/2022	2032 On 04-August-22	11.00	Call	Bond Future	3312	3	3	3	0.00
03/05/2022	2032 On 04-August-22	11.60	Call	Bond Future	5868	6	6	6	0.00
03/05/2022	2032 On 04-August-22	11.89	Call	Bond Future	7174	7	7	7	0.00
03/05/2022	2032 On 04-August-22	10.20	Call	Bond Future	894	1	1	1	0.00
03/05/2022	2032 On 04-August-22	10.21	Call	Bond Future	915	1	1	1	0.00
03/05/2022	2032 On 04-August-22	10.10	Call	Bond Future	704	1	1	1	1,300.00
03/05/2022	2032 On 04-August-22	10.22	Call	Bond Future	936	1	1	1	0.00
03/05/2022	2032 On 04-August-22	9.40	Call	Bond Future	67	0	0	0	1,300.00
03/05/2022	2032 On 04-August-22	9.72	Call	Bond Future	225	0	0	0	800.00
03/05/2022	2032 On 04-August-22	8.97	Call	Bond Future	13	0	0	0	800.00
03/05/2022	2032 On 04-August-22	8.97	Put	Bond Future	8984	9	9	9	0.00
03/05/2022	2032 On 04-August-22	9.72	Put	Bond Future	4711	5	5	5	0.00
03/05/2022	2032 On 04-August-22	9.40	Put	Bond Future	6432	7	6	7	0.00
03/05/2022	2032 On 04-August-22	10.20	Put	Bond Future	2654	3	3	3	0.00
03/05/2022	2032 On 04-August-22	10.21	Put	Bond Future	2619	3	3	3	0.00
03/05/2022	2032 On 04-August-22	10.10	Put	Bond Future	3023	3	3	3	0.00
03/05/2022	2032 On 04-August-22	10.22	Put	Bond Future	2585	3	3	3	0.00
03/05/2022	2032 On 04-August-22	11.89	Put	Bond Future	162	0	0	0	0.00
03/05/2022	2032 On 04-August-22	11.60	Put	Bond Future	276	0	0	0	800.00
03/05/2022	2032 On 04-August-22	11.00	Put	Bond Future	767	1	1	1	7,500.00
03/05/2022	2032 On 03-November-22			Bond Future	10.71	86.2982	86.5392	86.2982	85,350.00
03/05/2022	2032 On 03-November-22	12.30	Call	Bond Future	8256	8	8	8	0.00
03/05/2022	2032 On 03-November-22	10.66	Call	Bond Future	2151	2	2	2	0.00
03/05/2022	2032 On 03-November-22	10.67	Call	Bond Future	2178	2	2	2	750.00
03/05/2022	2032 On 03-November-22	10.56	Call	Bond Future	1892	2	2	2	0.00
03/05/2022	2032 On 03-November-22	10.11	Call	Bond Future	933	1	1	1	0.00
03/05/2022	2032 On 03-November-22	9.31	Call	Bond Future	172	0	0	0	180.00
03/05/2022	2032 On 03-November-22	9.46	Call	Bond Future	241	0	0	0	500.00
03/05/2022	2032 On 03-November-22	11.55	Call	Bond Future	5174	5	5	5	0.00
03/05/2022	2032 On 03-November-22	10.21	Call	Bond Future	1116	1	1	1	500.00
03/05/2022	2032 On 03-November-22	10.49	Call	Bond Future	1720	2	2	2	0.00

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03/05/2022	2032 On 03-November-22	9.36	Call	Bond Future	193	0	0	0	454.00
03/05/2022	2032 On 03-November-22	9.92	Call	Bond Future	641	1	1	1	750.00
03/05/2022	2032 On 03-November-22	10.16	Call	Bond Future	1022	1	1	1	0.00
03/05/2022	2032 On 03-November-22	10.16	Put	Bond Future	3961	4	4	4	180.00
03/05/2022	2032 On 03-November-22	9.31	Put	Bond Future	7959	8	8	8	0.00
03/05/2022	2032 On 03-November-22	9.92	Put	Bond Future	4914	5	5	5	0.00
03/05/2022	2032 On 03-November-22	10.11	Put	Bond Future	4148	4	4	4	454.00
03/05/2022	2032 On 03-November-22	9.36	Put	Bond Future	7685	8	8	8	0.00
03/05/2022	2032 On 03-November-22	9.46	Put	Bond Future	7147	7	7	7	0.00
03/05/2022	2032 On 03-November-22	10.56	Put	Bond Future	2664	3	3	3	180.00
03/05/2022	2032 On 03-November-22	10.49	Put	Bond Future	2867	3	3	3	454.00
03/05/2022	2032 On 03-November-22	10.21	Put	Bond Future	3780	4	4	4	0.00
03/05/2022	2032 On 03-November-22	11.55	Put	Bond Future	879	1	1	1	500.00
03/05/2022	2032 On 03-November-22	10.67	Put	Bond Future	2367	3	2	3	0.00
03/05/2022	2032 On 03-November-22	10.66	Put	Bond Future	2393	3	2	3	0.00
03/05/2022	2032 On 03-November-22	12.30	Put	Bond Future	384	0	0	0	750.00
03/05/2022	2032 On 02-February-23			Bond Future	10.87	87.7485	87.9928	87.7485	0.00
03/05/2022	2032 On 02-February-23	11.84	Call	Bond Future	5905	6	6	6	0.00
03/05/2022	2032 On 02-February-23	12.75	Call	Bond Future	9471	9	9	9	0.00
03/05/2022	2032 On 02-February-23	10.38	Call	Bond Future	1540	1	2	1	0.00
03/05/2022	2032 On 02-February-23	10.39	Call	Bond Future	1561	1	2	1	0.00
03/05/2022	2032 On 02-February-23	10.16	Call	Bond Future	1129	1	1	1	0.00
03/05/2022	2032 On 02-February-23	9.31	Call	Bond Future	282	0	0	0	454.00
03/05/2022	2032 On 02-February-23	10.22	Call	Bond Future	1234	1	1	1	500.00
03/05/2022	2032 On 02-February-23	10.50	Call	Bond Future	1796	2	2	2	0.00
03/05/2022	2032 On 02-February-23	10.67	Call	Bond Future	2192	2	2	2	750.00
03/05/2022	2032 On 02-February-23	11.69	Call	Bond Future	5348	5	5	5	0.00
03/05/2022	2032 On 02-February-23	10.40	Call	Bond Future	1581	2	2	2	0.00
03/05/2022	2032 On 02-February-23	9.92	Call	Bond Future	781	1	1	1	750.00
03/05/2022	2032 On 02-February-23	9.47	Call	Bond Future	377	0	0	0	500.00
03/05/2022	2032 On 02-February-23	9.47	Put	Bond Future	7957	8	8	8	0.00
03/05/2022	2032 On 02-February-23	9.92	Put	Bond Future	5826	6	6	6	0.00
03/05/2022	2032 On 02-February-23	10.40	Put	Bond Future	4022	4	4	4	0.00

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03/05/2022	2032 On 02-February-23	11.69	Put	Bond Future	1265	1	1	1	0.00
03/05/2022	2032 On 02-February-23	10.67	Put	Bond Future	3211	3	3	3	0.00
03/05/2022	2032 On 02-February-23	10.50	Put	Bond Future	3706	4	4	4	454.00
03/05/2022	2032 On 02-February-23	10.22	Put	Bond Future	4639	5	5	5	0.00
03/05/2022	2032 On 02-February-23	9.31	Put	Bond Future	8786	9	9	9	0.00
03/05/2022	2032 On 02-February-23	10.16	Put	Bond Future	4859	5	5	5	454.00
03/05/2022	2032 On 02-February-23	10.39	Put	Bond Future	4054	4	4	4	0.00
03/05/2022	2032 On 02-February-23	10.38	Put	Bond Future	4087	4	4	4	0.00
03/05/2022	2032 On 02-February-23	12.75	Put	Bond Future	504	1	1	1	750.00
03/05/2022	2032 On 02-February-23	11.84	Put	Bond Future	1106	1	1	1	500.00
03/05/2022	2032 On 04-May-23			Bond Future	11.02	85.1387	85.3867	85.1387	0.00
03/05/2022	2032 On 04-May-23	10.88	Call	Bond Future	2668	3	3	3	0.00
03/05/2022	2032 On 04-May-23	10.87	Call	Bond Future	2644	3	3	3	0.00
03/05/2022	2032 On 04-May-23	10.89	Call	Bond Future	2693	3	3	3	0.00
03/05/2022	2032 On 04-May-23	10.89	Put	Bond Future	3366	4	3	4	0.00
03/05/2022	2032 On 04-May-23	10.87	Put	Bond Future	3417	4	3	4	0.00
03/05/2022	2032 On 04-May-23	10.88	Put	Bond Future	3392	4	3	4	0.00
03/05/2022	2033 On 05-May-22			Bond Future	114.03	113.7964	114.0319	113.7964	253.00
03/05/2022	2033 On 04-August-22			Bond Future	115.56	115.3244	115.5614	115.3244	7,414.00
03/05/2022	2033 On 03-November-22			Bond Future	115.93	115.6876	115.9272	115.6876	0.00
03/05/2022	2033 On 02-February-23			Bond Future	117.90	117.6525	117.8951	117.6525	0.00
03/05/2022	2033 On 04-May-23			Bond Future	118.63	118.3853	118.6313	118.3853	0.00
03/05/2022	2037 On 05-May-22			Bond Future	10.84	84.9148	85.2458	84.9148	32,638.00
03/05/2022	2037 On 05-May-22	11.84	Call	Bond Future	5976	6	6	6	0.00
03/05/2022	2037 On 05-May-22	11.82	Call	Bond Future	5863	6	6	6	0.00
03/05/2022	2037 On 05-May-22	11.83	Call	Bond Future	5920	6	6	6	0.00
03/05/2022	2037 On 05-May-22	11.84	Put	Bond Future	0	0	0	0	0.00
03/05/2022	2037 On 05-May-22	11.82	Put	Bond Future	0	0	0	0	0.00
03/05/2022	2037 On 05-May-22	11.83	Put	Bond Future	0	0	0	0	0.00
03/05/2022	2037 On 04-August-22			Bond Future	11.03	81.7777	82.1118	81.7777	131,420.00
03/05/2022	2037 On 04-August-22	10.91	Call	Bond Future	1487	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2022	2037 On 04-August-22	11.21	Call	Bond Future	2487	2	2	2	1,050.00
03/05/2022	2037 On 04-August-22	10.10	Call	Bond Future	148	0	0	0	50.00
03/05/2022	2037 On 04-August-22	11.42	Call	Bond Future	3318	3	3	3	0.00
03/05/2022	2037 On 04-August-22	11.95	Call	Bond Future	5771	6	6	6	0.00
03/05/2022	2037 On 04-August-22	10.89	Call	Bond Future	1429	1	1	1	0.00
03/05/2022	2037 On 04-August-22	10.90	Call	Bond Future	1458	1	1	1	0.00
03/05/2022	2037 On 04-August-22	10.89	Put	Bond Future	2325	3	2	3	0.00
03/05/2022	2037 On 04-August-22	11.95	Put	Bond Future	396	0	0	0	1,050.00
03/05/2022	2037 On 04-August-22	10.91	Put	Bond Future	2258	2	2	2	0.00
03/05/2022	2037 On 04-August-22	11.42	Put	Bond Future	987	1	1	1	50.00
03/05/2022	2037 On 04-August-22	10.10	Put	Bond Future	6226	7	6	7	0.00
03/05/2022	2037 On 04-August-22	10.90	Put	Bond Future	2292	3	2	3	50.00
03/05/2022	2037 On 04-August-22	11.21	Put	Bond Future	1412	2	1	2	0.00
03/05/2022	2037 On 03-November-22			Bond Future	11.20	82.9557	83.2939	82.9557	0.00
03/05/2022	2037 On 03-November-22	11.30	Call	Bond Future	2956	3	3	3	0.00
03/05/2022	2037 On 03-November-22	11.32	Call	Bond Future	3023	3	3	3	0.00
03/05/2022	2037 On 03-November-22	11.31	Call	Bond Future	2989	3	3	3	0.00
03/05/2022	2037 On 03-November-22	11.31	Put	Bond Future	2324	3	2	3	0.00
03/05/2022	2037 On 03-November-22	11.30	Put	Bond Future	2350	3	2	3	0.00
03/05/2022	2037 On 03-November-22	11.32	Put	Bond Future	2298	2	2	2	0.00
03/05/2022	2037 On 02-February-23			Bond Future	11.35	80.0929	80.4360	80.0929	0.00
03/05/2022	2037 On 02-February-23	11.05	Call	Bond Future	2275	2	2	2	0.00
03/05/2022	2037 On 02-February-23	11.03	Call	Bond Future	2222	2	2	2	0.00
03/05/2022	2037 On 02-February-23	11.04	Call	Bond Future	2248	2	2	2	0.00
03/05/2022	2037 On 02-February-23	11.04	Put	Bond Future	4087	4	4	4	0.00
03/05/2022	2037 On 02-February-23	11.03	Put	Bond Future	4122	4	4	4	0.00
03/05/2022	2037 On 02-February-23	11.05	Put	Bond Future	4052	4	4	4	0.00
03/05/2022	2037 On 04-May-23			Bond Future	11.49	81.5081	81.8566	81.5081	0.00
03/05/2022	2037 On 04-May-23	11.32	Call	Bond Future	3085	3	3	3	0.00
03/05/2022	2037 On 04-May-23	11.30	Call	Bond Future	3029	3	3	3	0.00
03/05/2022	2037 On 04-May-23	11.31	Call	Bond Future	3057	3	3	3	0.00
03/05/2022	2037 On 04-May-23	11.31	Put	Bond Future	4113	4	4	4	0.00
03/05/2022	2037 On 04-May-23	11.30	Put	Bond Future	4145	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
03/05/2022	2037 On 04-May-23	11.32	Put	Bond Future	4082	4	4	4	0.00
03/05/2022	2038 On 05-May-22			Bond Future	131.05	130.3678	131.0524	130.3678	1,076.00
03/05/2022	2038 On 04-August-22			Bond Future	130.97	130.2795	130.9711	130.2795	6,836.00
03/05/2022	2038 On 03-November-22			Bond Future	132.88	132.1841	132.8850	132.1841	0.00
03/05/2022	2038 On 02-February-23			Bond Future	133.26	132.5455	133.2570	132.5455	0.00
03/05/2022	2038 On 04-May-23			Bond Future	135.63	134.9056	135.6289	134.9056	0.00
03/05/2022	2040 On 05-May-22			Bond Future	10.94	86.9678	87.3578	86.9678	15,991.00
03/05/2022	2040 On 05-May-22	9.82	Call	Bond Future	0	0	0	0	1,200.00
03/05/2022	2040 On 05-May-22	11.91	Call	Bond Future	6219	6	6	6	0.00
03/05/2022	2040 On 05-May-22	11.90	Call	Bond Future	6158	6	6	6	0.00
03/05/2022	2040 On 05-May-22	10.57	Call	Bond Future	0	0	0	0	1,200.00
03/05/2022	2040 On 05-May-22	13.04	Call	Bond Future	12613	12	13	12	0.00
03/05/2022	2040 On 05-May-22	11.92	Call	Bond Future	6279	6	6	6	0.00
03/05/2022	2040 On 05-May-22	11.92	Put	Bond Future	0	0	0	0	0.00
03/05/2022	2040 On 05-May-22	13.04	Put	Bond Future	0	0	0	0	1,200.00
03/05/2022	2040 On 05-May-22	10.57	Put	Bond Future	2614	3	3	3	0.00
03/05/2022	2040 On 05-May-22	11.91	Put	Bond Future	0	0	0	0	0.00
03/05/2022	2040 On 05-May-22	11.90	Put	Bond Future	0	0	0	0	0.00
03/05/2022	2040 On 05-May-22	9.82	Put	Bond Future	8253	9	8	9	0.00
03/05/2022	2040 On 04-August-22			Bond Future	11.13	83.6074	84.0012	83.6074	118,612.00
03/05/2022	2040 On 04-August-22	11.04	Call	Bond Future	1748	2	2	2	0.00
03/05/2022	2040 On 04-August-22	12.24	Call	Bond Future	7238	7	7	7	0.00
03/05/2022	2040 On 04-August-22	9.70	Call	Bond Future	26	0	0	0	460.00
03/05/2022	2040 On 04-August-22	10.70	Call	Bond Future	820	1	1	1	460.00
03/05/2022	2040 On 04-August-22	11.03	Call	Bond Future	1716	2	2	2	0.00
03/05/2022	2040 On 04-August-22	11.05	Call	Bond Future	1781	2	2	2	0.00
03/05/2022	2040 On 04-August-22	11.05	Put	Bond Future	2299	3	2	3	0.00
03/05/2022	2040 On 04-August-22	12.24	Put	Bond Future	324	0	0	0	460.00
03/05/2022	2040 On 04-August-22	9.70	Put	Bond Future	10427	11	10	11	0.00
03/05/2022	2040 On 04-August-22	11.03	Put	Bond Future	2369	3	2	3	0.00
03/05/2022	2040 On 04-August-22	10.70	Put	Bond Future	3740	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
03/05/2022	2040 On 04-August-22	11.04	Put	Bond Future	2334	3	2	3	0.00
03/05/2022	2040 On 03-November-22			Bond Future	11.29	84.8118	85.2106	84.8118	30.00
03/05/2022	2040 On 03-November-22	11.41	Call	Bond Future	3221	3	3	3	0.00
03/05/2022	2040 On 03-November-22	11.39	Call	Bond Future	3149	3	3	3	0.00
03/05/2022	2040 On 03-November-22	11.40	Call	Bond Future	3185	3	3	3	0.00
03/05/2022	2040 On 03-November-22	11.41	Put	Bond Future	2426	3	2	3	0.00
03/05/2022	2040 On 03-November-22	11.39	Put	Bond Future	2482	3	2	3	0.00
03/05/2022	2040 On 03-November-22	11.40	Put	Bond Future	2454	3	2	3	0.00
03/05/2022	2040 On 02-February-23			Bond Future	11.43	81.7301	82.1346	81.7301	0.00
03/05/2022	2040 On 02-February-23	11.10	Call	Bond Future	2383	2	2	2	0.00
03/05/2022	2040 On 02-February-23	11.11	Call	Bond Future	2412	2	2	2	0.00
03/05/2022	2040 On 02-February-23	11.12	Call	Bond Future	2440	2	2	2	0.00
03/05/2022	2040 On 02-February-23	11.12	Put	Bond Future	4445	5	4	5	0.00
03/05/2022	2040 On 02-February-23	11.11	Put	Bond Future	4483	5	4	5	0.00
03/05/2022	2040 On 02-February-23	11.10	Put	Bond Future	4521	5	5	5	0.00
03/05/2022	2040 On 04-May-23			Bond Future	11.57	83.1746	83.5857	83.1746	0.00
03/05/2022	2040 On 04-May-23	11.41	Call	Bond Future	3321	3	3	3	0.00
03/05/2022	2040 On 04-May-23	11.42	Call	Bond Future	3351	3	3	3	0.00
03/05/2022	2040 On 04-May-23	11.43	Call	Bond Future	3382	3	3	3	0.00
03/05/2022	2040 On 04-May-23	11.43	Put	Bond Future	4253	4	4	4	0.00
03/05/2022	2040 On 04-May-23	11.42	Put	Bond Future	4286	5	4	5	0.00
03/05/2022	2040 On 04-May-23	11.41	Put	Bond Future	4319	5	4	5	0.00
03/05/2022	2044 On 05-May-22			Bond Future	10.96	83.7656	84.1627	83.7656	36,409.00
03/05/2022	2044 On 05-May-22	11.93	Call	Bond Future	6307	6	6	6	0.00
03/05/2022	2044 On 05-May-22	11.91	Call	Bond Future	6185	6	6	6	0.00
03/05/2022	2044 On 05-May-22	11.92	Call	Bond Future	6246	6	6	6	0.00
03/05/2022	2044 On 05-May-22	11.92	Put	Bond Future	0	0	0	0	0.00
03/05/2022	2044 On 05-May-22	11.91	Put	Bond Future	0	0	0	0	0.00
03/05/2022	2044 On 05-May-22	11.93	Put	Bond Future	0	0	0	0	0.00
03/05/2022	2044 On 04-August-22			Bond Future	11.14	80.4881	80.8892	80.4881	67,656.00
03/05/2022	2044 On 04-August-22	11.10	Call	Bond Future	1945	2	2	2	0.00
03/05/2022	2044 On 04-August-22	11.08	Call	Bond Future	1877	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
03/05/2022	2044 On 04-August-22	11.09	Call	Bond Future	1911	2	2	2	0.00
03/05/2022	2044 On 04-August-22	11.09	Put	Bond Future	2231	2	2	2	0.00
03/05/2022	2044 On 04-August-22	11.08	Put	Bond Future	2266	3	2	3	0.00
03/05/2022	2044 On 04-August-22	11.10	Put	Bond Future	2197	2	2	2	0.00
03/05/2022	2044 On 03-November-22			Bond Future	11.29	81.6477	82.0539	81.6477	0.00
03/05/2022	2044 On 03-November-22	11.39	Call	Bond Future	3197	3	3	3	0.00
03/05/2022	2044 On 03-November-22	11.40	Call	Bond Future	3234	3	3	3	0.00
03/05/2022	2044 On 03-November-22	11.41	Call	Bond Future	3270	3	3	3	0.00
03/05/2022	2044 On 03-November-22	11.41	Put	Bond Future	2462	3	2	3	0.00
03/05/2022	2044 On 03-November-22	11.40	Put	Bond Future	2491	3	2	3	0.00
03/05/2022	2044 On 03-November-22	11.39	Put	Bond Future	2519	3	3	3	0.00
03/05/2022	2044 On 02-February-23			Bond Future	11.42	78.6379	79.0502	78.6379	0.00
03/05/2022	2044 On 02-February-23	11.16	Call	Bond Future	2613	2	3	2	0.00
03/05/2022	2044 On 02-February-23	11.14	Call	Bond Future	2553	2	3	2	0.00
03/05/2022	2044 On 02-February-23	11.15	Call	Bond Future	2583	2	3	2	0.00
03/05/2022	2044 On 02-February-23	11.15	Put	Bond Future	4382	5	4	5	0.00
03/05/2022	2044 On 02-February-23	11.14	Put	Bond Future	4420	5	4	5	0.00
03/05/2022	2044 On 02-February-23	11.16	Put	Bond Future	4345	5	4	5	0.00
03/05/2022	2044 On 04-May-23			Bond Future	11.55	80.0279	80.4468	80.0279	0.00
03/05/2022	2044 On 04-May-23	11.43	Call	Bond Future	3483	3	3	3	0.00
03/05/2022	2044 On 04-May-23	11.42	Call	Bond Future	3451	3	3	3	0.00
03/05/2022	2044 On 04-May-23	11.41	Call	Bond Future	3420	3	3	3	0.00
03/05/2022	2044 On 04-May-23	11.41	Put	Bond Future	4335	5	4	5	0.00
03/05/2022	2044 On 04-May-23	11.42	Put	Bond Future	4302	5	4	5	0.00
03/05/2022	2044 On 04-May-23	11.43	Put	Bond Future	4269	5	4	5	0.00
03/05/2022	2046 On 05-May-22			Bond Future	118.55	118.3288	118.5486	118.3288	6,004.00
03/05/2022	2046 On 04-August-22			Bond Future	120.14	119.9179	120.1387	119.9179	15,759.00
03/05/2022	2046 On 03-November-22			Bond Future	119.95	119.7242	119.9474	119.7242	1,566.00
03/05/2022	2046 On 02-February-23			Bond Future	121.98	121.7590	121.9847	121.7590	0.00
03/05/2022	2046 On 04-May-23			Bond Future	122.15	121.9225	122.1514	121.9225	0.00
03/05/2022	2050 On 05-May-22			Bond Future	123.25	122.5451	123.2536	122.5451	1,201.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2022	2050 On 04-August-22			Bond Future	122.86	122.1453	122.8613	122.1453	10,961.00
03/05/2022	2050 On 03-November-22			Bond Future	124.66	123.9307	124.6565	123.9307	0.00
03/05/2022	2050 On 02-February-23			Bond Future	124.68	123.9436	124.6801	123.9436	0.00
03/05/2022	2050 On 04-May-23			Bond Future	126.90	126.1503	126.8993	126.1503	0.00
03/05/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2022	AL37 On 05-May-22			Index Future	814.99	814.3670	814.9880	814.3670	0.00
03/05/2022	AL37 On 04-August-22			Index Future	825.57	824.9950	825.5740	824.9950	0.00
03/05/2022	AL37 On 03-November-22			Index Future	837.54	836.9740	837.5380	836.9740	0.00
03/05/2022	AL37 On 02-February-23			Index Future	851.53	850.9920	851.5330	850.9920	0.00
03/05/2022	AL37 On 04-May-23			Index Future	866.46	865.9300	866.4600	865.9300	0.00
03/05/2022	AL7T On 05-May-22			Index Future	927.36	924.9460	927.3550	924.9460	0.00
03/05/2022	AL7T On 04-August-22			Index Future	939.40	937.0170	939.4000	937.0170	0.00
03/05/2022	AL7T On 03-November-22			Index Future	953.01	950.6230	953.0140	950.6230	0.00
03/05/2022	AL7T On 02-February-23			Index Future	968.94	966.5440	968.9390	966.5440	0.00
03/05/2022	AL7T On 04-May-23			Index Future	985.92	983.5110	985.9240	983.5110	0.00
03/05/2022	ALBI On 05-May-22			Index Future	827.10	824.3800	827.1020	824.3800	29.00
03/05/2022	ALBI On 04-August-22			Index Future	837.85	835.1380	837.8450	835.1380	126.00
03/05/2022	ALBI On 03-November-22			Index Future	849.99	847.2650	849.9870	847.2650	0.00
03/05/2022	ALBI On 02-February-23			Index Future	864.19	861.4540	864.1900	861.4540	0.00
03/05/2022	ALBI On 04-May-23			Index Future	879.34	876.5770	879.3390	876.5770	0.00
03/05/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2022	C023 On 28-February-23			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
03/05/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/05/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2022	C303 On 28-February-33			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
03/05/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2022	ES33 On 05-May-22			Bond Future	11.62	75.2591	75.5007	75.2591	0.00
03/05/2022	ES33 On 04-August-22			Bond Future	11.85	76.2697	76.5134	76.2697	350.00
03/05/2022	ES33 On 03-November-22			Bond Future	12.07	73.6028	73.8495	73.6028	0.00
03/05/2022	ES33 On 02-February-23			Bond Future	12.27	74.8568	75.1069	74.8568	0.00
03/05/2022	ES33 On 04-May-23			Bond Future	12.47	72.4041	72.6582	72.4041	0.00
03/05/2022	ES42 On 05-May-22			Bond Future	12.01	73.6298	73.9360	73.6298	0.00
03/05/2022	ES42 On 04-August-22			Bond Future	12.22	74.6185	74.9277	74.6185	4,769.00
03/05/2022	ES42 On 03-November-22			Bond Future	12.42	71.4495	71.7628	71.4495	0.00
03/05/2022	ES42 On 02-February-23			Bond Future	12.60	72.6693	72.9871	72.6693	0.00
03/05/2022	ES42 On 04-May-23			Bond Future	12.78	69.7050	70.0280	69.7050	0.00
03/05/2022	GOVI On 05-May-22			GOVI	815.71	813.0160	815.7120	813.0160	2.00
03/05/2022	GOVI On 05-May-22	788.23	Call	GOVI	274820	25	27	25	0.00
03/05/2022	GOVI On 05-May-22	788.24	Call	GOVI	274720	25	27	25	0.00
03/05/2022	GOVI On 05-May-22	788.25	Call	GOVI	274620	25	27	25	0.00
03/05/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
03/05/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
03/05/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
03/05/2022	GOVI On 04-August-22			GOVI	826.31	823.6260	826.3070	823.6260	1,112.00
03/05/2022	GOVI On 04-August-22	819.26	Call	GOVI	70470	4	7	4	0.00
03/05/2022	GOVI On 04-August-22	819.27	Call	GOVI	70370	4	7	4	0.00
03/05/2022	GOVI On 04-August-22	819.28	Call	GOVI	70270	4	7	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
03/05/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
03/05/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
03/05/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
03/05/2022	GOVI On 03-November-22			GOVI	838.28	835.5860	838.2820	835.5860	0.00
03/05/2022	GOVI On 03-November-22	820.43	Call	GOVI	178520	15	18	15	0.00
03/05/2022	GOVI On 03-November-22	820.41	Call	GOVI	178720	15	18	15	0.00
03/05/2022	GOVI On 03-November-22	820.42	Call	GOVI	178620	15	18	15	0.00
03/05/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
03/05/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
03/05/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
03/05/2022	GOVI On 02-February-23			GOVI	852.29	849.5800	852.2900	849.5800	0.00
03/05/2022	GOVI On 02-February-23	850.84	Call	GOVI	14500	0	1	0	0.00
03/05/2022	GOVI On 02-February-23	850.82	Call	GOVI	14700	0	1	0	0.00
03/05/2022	GOVI On 02-February-23	850.83	Call	GOVI	14600	0	1	0	0.00
03/05/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	1	0	1	0.00
03/05/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	1	0	1	0.00
03/05/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	1	0	1	0.00
03/05/2022	GOVI On 04-May-23			GOVI	867.23	864.4940	867.2300	864.4940	0.00
03/05/2022	GOVI On 04-May-23	852.88	Call	GOVI	143500	12	14	12	0.00
03/05/2022	GOVI On 04-May-23	852.86	Call	GOVI	143700	12	14	12	0.00
03/05/2022	GOVI On 04-May-23	852.87	Call	GOVI	143600	12	14	12	0.00
03/05/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
03/05/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
03/05/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
03/05/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/05/2022	IGOV On 05-May-22			Index Future	317.76	316.9980	317.7580	316.9980	15.00
03/05/2022	IGOV On 04-August-22			Index Future	321.97	321.2130	321.9650	321.2130	482.00
03/05/2022	IGOV On 03-November-22			Index Future	326.71	325.9550	326.7090	325.9550	16.00
03/05/2022	IGOV On 02-February-23			Index Future	332.24	331.4910	332.2440	331.4910	0.00
03/05/2022	IGOV On 04-May-23			Index Future	338.14	337.3840	338.1430	337.3840	0.00
03/05/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	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
03/05/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
03/05/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
03/05/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
03/05/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
03/05/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
03/05/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
03/05/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
03/05/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
03/05/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
03/05/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
03/05/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
03/05/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
03/05/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
03/05/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
03/05/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
03/05/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
03/05/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/05/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
03/05/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.56	95.4550	95.4450	95.4550	0.00
03/05/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.96	95.0700	95.0450	95.0700	0.00
03/05/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.05	94.9700	94.9500	94.9700	0.00
03/05/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.44	94.6300	94.5600	94.6300	0.00
03/05/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.55	94.4950	94.4500	94.4950	0.00
03/05/2022	JBAF On 19-October-22			Jibar Tradeable Future	5.86	94.1900	94.1400	94.1900	0.00
03/05/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.37	93.6950	93.6350	93.6950	68.00
03/05/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.76	93.3100	93.2400	93.3100	0.00
03/05/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.12	92.9400	92.8850	92.9400	0.00
03/05/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.42	92.6400	92.5850	92.6400	75.00
03/05/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.53	92.5350	92.4700	92.5350	72.00
03/05/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.72	92.3300	92.2800	92.3300	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
03/05/2022	R023 On 05-May-22			Bond Future	5.49	103.2241	103.2465	103.2241	13,640.00
03/05/2022	R023 On 05-May-22	6.29	Call	Bond Future	634	1	1	1	0.00
03/05/2022	R023 On 05-May-22	6.30	Call	Bond Future	642	1	1	1	0.00
03/05/2022	R023 On 05-May-22	6.31	Call	Bond Future	649	1	1	1	0.00
03/05/2022	R023 On 05-May-22	6.31	Put	Bond Future	0	0	0	0	0.00
03/05/2022	R023 On 05-May-22	6.30	Put	Bond Future	0	0	0	0	0.00
03/05/2022	R023 On 05-May-22	6.29	Put	Bond Future	0	0	0	0	0.00
03/05/2022	R023 On 04-August-22			Bond Future	5.57	104.5843	104.6054	104.5843	22,183.00
03/05/2022	R023 On 04-August-22	6.03	Call	Bond Future	314	0	0	0	0.00
03/05/2022	R023 On 04-August-22	6.04	Call	Bond Future	318	0	0	0	0.00
03/05/2022	R023 On 04-August-22	6.05	Call	Bond Future	323	0	0	0	0.00
03/05/2022	R023 On 04-August-22	6.05	Put	Bond Future	62	0	0	0	0.00
03/05/2022	R023 On 04-August-22	6.04	Put	Bond Future	63	0	0	0	0.00
03/05/2022	R023 On 04-August-22	6.03	Put	Bond Future	64	0	0	0	0.00
03/05/2022	R023 On 03-November-22			Bond Future	5.37	102.1717	102.1924	102.1717	0.00
03/05/2022	R023 On 03-November-22	6.27	Call	Bond Future	310	0	0	0	0.00
03/05/2022	R023 On 03-November-22	6.25	Call	Bond Future	305	0	0	0	0.00
03/05/2022	R023 On 03-November-22	6.26	Call	Bond Future	308	0	0	0	0.00
03/05/2022	R023 On 03-November-22	6.26	Put	Bond Future	32	0	0	0	0.00
03/05/2022	R023 On 03-November-22	6.25	Put	Bond Future	33	0	0	0	0.00
03/05/2022	R023 On 03-November-22	6.27	Put	Bond Future	32	0	0	0	0.00
03/05/2022	R035 On 05-May-22			Bond Future	10.70	88.8282	89.1239	88.8282	57,764.00
03/05/2022	R035 On 05-May-22	10.82	Call	Bond Future	809	1	1	1	0.00
03/05/2022	R035 On 05-May-22	12.64	Call	Bond Future	11031	11	11	11	0.00
03/05/2022	R035 On 05-May-22	11.65	Call	Bond Future	5675	5	6	5	0.00
03/05/2022	R035 On 05-May-22	10.72	Call	Bond Future	351	0	0	0	0.00
03/05/2022	R035 On 05-May-22	11.63	Call	Bond Future	5561	5	6	5	0.00
03/05/2022	R035 On 05-May-22	11.64	Call	Bond Future	5618	5	6	5	0.00
03/05/2022	R035 On 05-May-22	11.64	Put	Bond Future	0	0	0	0	0.00
03/05/2022	R035 On 05-May-22	10.72	Put	Bond Future	220	1	0	1	0.00
03/05/2022	R035 On 05-May-22	11.63	Put	Bond Future	0	0	0	0	0.00
03/05/2022	R035 On 05-May-22	11.65	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2022	R035 On 05-May-22	12.64	Put	Bond Future	0	0	0	0	0.00
03/05/2022	R035 On 05-May-22	10.82	Put	Bond Future	56	0	0	0	0.00
03/05/2022	R035 On 04-August-22			Bond Future	10.89	89.9987	90.2969	89.9987	131,559.00
03/05/2022	R035 On 04-August-22	10.74	Call	Bond Future	1417	1	1	1	0.00
03/05/2022	R035 On 04-August-22	11.13	Call	Bond Future	2708	3	3	3	0.00
03/05/2022	R035 On 04-August-22	12.18	Call	Bond Future	7577	7	8	7	0.00
03/05/2022	R035 On 04-August-22	10.53	Call	Bond Future	890	1	1	1	400.00
03/05/2022	R035 On 04-August-22	10.64	Call	Bond Future	1148	1	1	1	0.00
03/05/2022	R035 On 04-August-22	9.84	Call	Bond Future	96	0	0	0	100.00
03/05/2022	R035 On 04-August-22	10.72	Call	Bond Future	1360	1	1	1	0.00
03/05/2022	R035 On 04-August-22	10.73	Call	Bond Future	1388	1	1	1	0.00
03/05/2022	R035 On 04-August-22	9.53	Call	Bond Future	32	0	0	0	400.00
03/05/2022	R035 On 04-August-22	9.53	Put	Bond Future	8917	9	9	9	0.00
03/05/2022	R035 On 04-August-22	10.73	Put	Bond Future	2376	3	2	3	0.00
03/05/2022	R035 On 04-August-22	10.72	Put	Bond Future	2410	3	2	3	0.00
03/05/2022	R035 On 04-August-22	9.84	Put	Bond Future	6848	7	7	7	0.00
03/05/2022	R035 On 04-August-22	10.53	Put	Bond Future	3128	3	3	3	0.00
03/05/2022	R035 On 04-August-22	10.64	Put	Bond Future	2695	3	3	3	100.00
03/05/2022	R035 On 04-August-22	11.13	Put	Bond Future	1269	1	1	1	100.00
03/05/2022	R035 On 04-August-22	12.18	Put	Bond Future	211	0	0	0	400.00
03/05/2022	R035 On 04-August-22	10.74	Put	Bond Future	2342	3	2	3	0.00
03/05/2022	R035 On 03-November-22			Bond Future	11.07	86.8082	87.1100	86.8082	130.00
03/05/2022	R035 On 03-November-22	11.14	Call	Bond Future	2776	3	3	3	0.00
03/05/2022	R035 On 03-November-22	11.13	Call	Bond Future	2744	3	3	3	0.00
03/05/2022	R035 On 03-November-22	10.30	Call	Bond Future	706	1	1	1	1,000.00
03/05/2022	R035 On 03-November-22	9.82	Call	Bond Future	262	0	0	0	582.00
03/05/2022	R035 On 03-November-22	11.05	Call	Bond Future	2491	2	2	2	1,000.00
03/05/2022	R035 On 03-November-22	10.57	Call	Bond Future	1211	1	1	1	0.00
03/05/2022	R035 On 03-November-22	11.15	Call	Bond Future	2809	3	3	3	0.00
03/05/2022	R035 On 03-November-22	12.68	Call	Bond Future	9269	9	9	9	0.00
03/05/2022	R035 On 03-November-22	10.99	Call	Bond Future	2309	2	2	2	0.00
03/05/2022	R035 On 03-November-22	10.99	Put	Bond Future	2774	3	3	3	582.00
03/05/2022	R035 On 03-November-22	12.68	Put	Bond Future	418	0	0	0	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2022	R035 On 03-November-22	11.15	Put	Bond Future	2325	2	2	2	0.00
03/05/2022	R035 On 03-November-22	10.57	Put	Bond Future	4243	4	4	4	582.00
03/05/2022	R035 On 03-November-22	9.82	Put	Bond Future	8152	8	8	8	0.00
03/05/2022	R035 On 03-November-22	10.30	Put	Bond Future	5445	6	5	6	0.00
03/05/2022	R035 On 03-November-22	11.13	Put	Bond Future	2377	3	2	3	0.00
03/05/2022	R035 On 03-November-22	11.14	Put	Bond Future	2351	3	2	3	0.00
03/05/2022	R035 On 03-November-22	11.05	Put	Bond Future	2599	3	3	3	0.00
03/05/2022	R035 On 02-February-23			Bond Future	11.23	88.2662	88.5723	88.2662	0.00
03/05/2022	R035 On 02-February-23	11.05	Call	Bond Future	2581	2	3	2	1,000.00
03/05/2022	R035 On 02-February-23	11.06	Call	Bond Future	2608	2	3	2	0.00
03/05/2022	R035 On 02-February-23	10.30	Call	Bond Future	923	1	1	1	1,000.00
03/05/2022	R035 On 02-February-23	13.22	Call	Bond Future	11074	11	11	11	0.00
03/05/2022	R035 On 02-February-23	10.86	Call	Bond Future	2077	2	2	2	0.00
03/05/2022	R035 On 02-February-23	10.87	Call	Bond Future	2103	2	2	2	0.00
03/05/2022	R035 On 02-February-23	10.88	Call	Bond Future	2128	2	2	2	0.00
03/05/2022	R035 On 02-February-23	9.81	Call	Bond Future	405	0	0	0	582.00
03/05/2022	R035 On 02-February-23	10.66	Call	Bond Future	1605	2	2	2	0.00
03/05/2022	R035 On 02-February-23	10.66	Put	Bond Future	4985	5	5	5	582.00
03/05/2022	R035 On 02-February-23	9.81	Put	Bond Future	9217	9	9	9	0.00
03/05/2022	R035 On 02-February-23	10.30	Put	Bond Future	6548	7	7	7	0.00
03/05/2022	R035 On 02-February-23	10.88	Put	Bond Future	4174	4	4	4	0.00
03/05/2022	R035 On 02-February-23	13.22	Put	Bond Future	564	1	1	1	1,000.00
03/05/2022	R035 On 02-February-23	10.87	Put	Bond Future	4209	4	4	4	0.00
03/05/2022	R035 On 02-February-23	10.86	Put	Bond Future	4244	4	4	4	0.00
03/05/2022	R035 On 02-February-23	11.06	Put	Bond Future	3585	4	4	4	582.00
03/05/2022	R035 On 02-February-23	11.05	Put	Bond Future	3617	4	4	4	0.00
03/05/2022	R035 On 04-May-23			Bond Future	11.37	85.3272	85.6380	85.3272	0.00
03/05/2022	R035 On 04-May-23	11.22	Call	Bond Future	3029	3	3	3	0.00
03/05/2022	R035 On 04-May-23	11.20	Call	Bond Future	2973	3	3	3	0.00
03/05/2022	R035 On 04-May-23	11.21	Call	Bond Future	3001	3	3	3	0.00
03/05/2022	R035 On 04-May-23	11.22	Put	Bond Future	3908	4	4	4	0.00
03/05/2022	R035 On 04-May-23	11.20	Put	Bond Future	3968	4	4	4	0.00
03/05/2022	R035 On 04-May-23	11.21	Put	Bond Future	3938	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
03/05/2022	R186 On 05-May-22			Bond Future	8.33	112.1401	112.1908	112.1401	35,023.00
03/05/2022	R186 On 05-May-22	6.73	Call	Bond Future	0	0	0	0	3,600.00
03/05/2022	R186 On 05-May-22	8.64	Call	Bond Future	1215	1	1	1	0.00
03/05/2022	R186 On 05-May-22	8.94	Call	Bond Future	2377	2	2	2	0.00
03/05/2022	R186 On 05-May-22	8.31	Call	Bond Future	135	0	0	0	0.00
03/05/2022	R186 On 05-May-22	8.35	Call	Bond Future	215	0	0	0	454.00
03/05/2022	R186 On 05-May-22	8.30	Call	Bond Future	119	0	0	0	0.00
03/05/2022	R186 On 05-May-22	7.88	Call	Bond Future	0	0	0	0	435.00
03/05/2022	R186 On 05-May-22	7.28	Call	Bond Future	0	0	0	0	435.00
03/05/2022	R186 On 05-May-22	7.48	Call	Bond Future	0	0	0	0	3,600.00
03/05/2022	R186 On 05-May-22	9.18	Call	Bond Future	3296	3	3	3	0.00
03/05/2022	R186 On 05-May-22	8.32	Call	Bond Future	153	0	0	0	0.00
03/05/2022	R186 On 05-May-22	8.14	Call	Bond Future	6	0	0	0	454.00
03/05/2022	R186 On 05-May-22	8.14	Put	Bond Future	766	1	1	1	0.00
03/05/2022	R186 On 05-May-22	8.32	Put	Bond Future	197	0	0	0	0.00
03/05/2022	R186 On 05-May-22	9.18	Put	Bond Future	0	0	0	0	454.00
03/05/2022	R186 On 05-May-22	7.48	Put	Bond Future	3437	3	3	3	0.00
03/05/2022	R186 On 05-May-22	7.28	Put	Bond Future	4264	4	4	4	0.00
03/05/2022	R186 On 05-May-22	7.88	Put	Bond Future	1805	2	2	2	0.00
03/05/2022	R186 On 05-May-22	8.30	Put	Bond Future	242	0	0	0	0.00
03/05/2022	R186 On 05-May-22	8.35	Put	Bond Future	140	0	0	0	0.00
03/05/2022	R186 On 05-May-22	8.31	Put	Bond Future	219	0	0	0	0.00
03/05/2022	R186 On 05-May-22	8.94	Put	Bond Future	0	0	0	0	454.00
03/05/2022	R186 On 05-May-22	8.64	Put	Bond Future	1	0	0	0	4,035.00
03/05/2022	R186 On 05-May-22	6.73	Put	Bond Future	6579	7	7	7	0.00
03/05/2022	R186 On 04-August-22			Bond Future	8.55	108.3303	108.3801	108.3303	78,080.00
03/05/2022	R186 On 04-August-22	8.14	Call	Bond Future	531	1	1	1	0.00
03/05/2022	R186 On 04-August-22	6.96	Call	Bond Future	12	0	0	0	3,600.00
03/05/2022	R186 On 04-August-22	8.13	Call	Bond Future	519	1	1	1	0.00
03/05/2022	R186 On 04-August-22	8.15	Call	Bond Future	543	1	1	1	0.00
03/05/2022	R186 On 04-August-22	9.78	Call	Bond Future	4596	5	5	5	0.00
03/05/2022	R186 On 04-August-22	7.96	Call	Bond Future	339	0	0	0	3,600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2022	R186 On 04-August-22	9.78	Put	Bond Future	134	0	0	0	3,600.00
03/05/2022	R186 On 04-August-22	8.15	Put	Bond Future	2063	2	2	2	0.00
03/05/2022	R186 On 04-August-22	8.13	Put	Bond Future	2114	2	2	2	0.00
03/05/2022	R186 On 04-August-22	6.96	Put	Bond Future	6175	6	6	6	0.00
03/05/2022	R186 On 04-August-22	7.96	Put	Bond Future	2583	3	3	3	0.00
03/05/2022	R186 On 04-August-22	8.14	Put	Bond Future	2089	2	2	2	0.00
03/05/2022	R186 On 03-November-22			Bond Future	8.75	109.8890	109.9386	109.8890	11,129.00
03/05/2022	R186 On 03-November-22	8.55	Call	Bond Future	1244	1	1	1	0.00
03/05/2022	R186 On 03-November-22	8.53	Call	Bond Future	1212	1	1	1	0.00
03/05/2022	R186 On 03-November-22	8.54	Call	Bond Future	1228	1	1	1	0.00
03/05/2022	R186 On 03-November-22	8.54	Put	Bond Future	1972	2	2	2	0.00
03/05/2022	R186 On 03-November-22	8.53	Put	Bond Future	1991	2	2	2	0.00
03/05/2022	R186 On 03-November-22	8.55	Put	Bond Future	1953	2	2	2	0.00
03/05/2022	R186 On 02-February-23			Bond Future	8.90	106.4394	106.4888	106.4394	0.00
03/05/2022	R186 On 02-February-23	8.34	Call	Bond Future	919	1	1	1	0.00
03/05/2022	R186 On 02-February-23	8.32	Call	Bond Future	890	1	1	1	0.00
03/05/2022	R186 On 02-February-23	8.33	Call	Bond Future	904	1	1	1	0.00
03/05/2022	R186 On 02-February-23	8.33	Put	Bond Future	2831	3	3	3	0.00
03/05/2022	R186 On 02-February-23	8.32	Put	Bond Future	2851	3	3	3	0.00
03/05/2022	R186 On 02-February-23	8.34	Put	Bond Future	2812	3	3	3	0.00
03/05/2022	R186 On 04-May-23			Bond Future	9.05	108.3165	108.3660	108.3165	0.00
03/05/2022	R186 On 04-May-23	8.82	Call	Bond Future	1728	2	2	2	0.00
03/05/2022	R186 On 04-May-23	8.83	Call	Bond Future	1744	2	2	2	0.00
03/05/2022	R186 On 04-May-23	8.84	Call	Bond Future	1759	2	2	2	0.00
03/05/2022	R186 On 04-May-23	8.83	Put	Bond Future	2445	2	2	2	0.00
03/05/2022	R186 On 04-May-23	8.84	Put	Bond Future	2428	2	2	2	0.00
03/05/2022	R186 On 04-May-23	8.82	Put	Bond Future	2461	2	2	2	0.00
03/05/2022	R197 On 05-May-22			Bond Future	330.13	330.0701	330.1269	330.0701	608.00
03/05/2022	R197 On 04-August-22			Bond Future	326.10	326.0461	326.0987	326.0461	395.00
03/05/2022	R197 On 03-November-22			Bond Future	330.86	330.8119	330.8629	330.8119	0.00
03/05/2022	R197 On 02-February-23			Bond Future	327.79	327.7430	327.7914	327.7430	0.00
03/05/2022	R197 On 04-May-23			Bond Future	333.63	333.5815	333.6287	333.5815	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
03/05/2022	R202 On 05-May-22			Bond Future	251.38	250.8708	251.3800	250.8708	786.00
03/05/2022	R202 On 04-August-22			Bond Future	250.26	249.7480	250.2602	249.7480	6,519.00
03/05/2022	R202 On 03-November-22			Bond Future	253.92	253.3983	253.9158	253.3983	0.00
03/05/2022	R202 On 02-February-23			Bond Future	253.61	253.0864	253.6105	253.0864	0.00
03/05/2022	R202 On 04-May-23			Bond Future	258.12	257.5919	258.1237	257.5919	0.00
03/05/2022	R209 On 05-May-22			Bond Future	10.67	68.7741	69.0317	68.7741	12,030.00
03/05/2022	R209 On 05-May-22	11.45	Call	Bond Future	4106	4	4	4	0.00
03/05/2022	R209 On 05-May-22	12.00	Call	Bond Future	6787	7	7	7	0.00
03/05/2022	R209 On 05-May-22	9.50	Call	Bond Future	0	0	0	0	2,975.00
03/05/2022	R209 On 05-May-22	9.75	Call	Bond Future	0	0	0	0	5,025.00
03/05/2022	R209 On 05-May-22	10.25	Call	Bond Future	0	0	0	0	0.00
03/05/2022	R209 On 05-May-22	10.75	Call	Bond Future	532	1	1	1	0.00
03/05/2022	R209 On 05-May-22	11.43	Call	Bond Future	4006	4	4	4	0.00
03/05/2022	R209 On 05-May-22	11.44	Call	Bond Future	4056	4	4	4	0.00
03/05/2022	R209 On 05-May-22	11.44	Put	Bond Future	0	0	0	0	0.00
03/05/2022	R209 On 05-May-22	11.43	Put	Bond Future	0	0	0	0	0.00
03/05/2022	R209 On 05-May-22	10.75	Put	Bond Future	84	0	0	0	1,050.00
03/05/2022	R209 On 05-May-22	10.25	Put	Bond Future	2348	3	2	3	7,500.00
03/05/2022	R209 On 05-May-22	9.75	Put	Bond Future	5308	6	5	6	0.00
03/05/2022	R209 On 05-May-22	9.50	Put	Bond Future	6853	7	7	7	0.00
03/05/2022	R209 On 05-May-22	12.00	Put	Bond Future	0	0	0	0	8,550.00
03/05/2022	R209 On 05-May-22	11.45	Put	Bond Future	0	0	0	0	0.00
03/05/2022	R209 On 04-August-22			Bond Future	10.84	69.6803	69.9403	69.6803	13,583.00
03/05/2022	R209 On 04-August-22	10.59	Call	Bond Future	989	1	1	1	0.00
03/05/2022	R209 On 04-August-22	10.57	Call	Bond Future	945	1	1	1	0.00
03/05/2022	R209 On 04-August-22	10.58	Call	Bond Future	967	1	1	1	0.00
03/05/2022	R209 On 04-August-22	10.58	Put	Bond Future	2369	3	2	3	0.00
03/05/2022	R209 On 04-August-22	10.57	Put	Bond Future	2402	3	2	3	0.00
03/05/2022	R209 On 04-August-22	10.59	Put	Bond Future	2336	3	2	3	0.00
03/05/2022	R209 On 03-November-22			Bond Future	10.99	67.5382	67.8014	67.5382	4,135.00
03/05/2022	R209 On 03-November-22	11.50	Call	Bond Future	3861	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
03/05/2022	R209 On 03-November-22	11.00	Call	Bond Future	2279	2	2	2	0.00
03/05/2022	R209 On 03-November-22	11.01	Call	Bond Future	2307	2	2	2	0.00
03/05/2022	R209 On 03-November-22	11.02	Call	Bond Future	2335	2	2	2	0.00
03/05/2022	R209 On 03-November-22	10.00	Call	Bond Future	381	0	0	0	0.00
03/05/2022	R209 On 03-November-22	10.50	Call	Bond Future	1110	1	1	1	0.00
03/05/2022	R209 On 03-November-22	11.03	Call	Bond Future	2363	2	2	2	0.00
03/05/2022	R209 On 03-November-22	9.25	Call	Bond Future	64	0	0	0	9,500.00
03/05/2022	R209 On 03-November-22	9.50	Call	Bond Future	122	0	0	0	0.00
03/05/2022	R209 On 03-November-22	9.50	Put	Bond Future	8638	9	9	9	0.00
03/05/2022	R209 On 03-November-22	10.50	Put	Bond Future	3768	4	4	4	0.00
03/05/2022	R209 On 03-November-22	9.25	Put	Bond Future	10149	10	10	10	0.00
03/05/2022	R209 On 03-November-22	11.03	Put	Bond Future	2170	2	2	2	0.00
03/05/2022	R209 On 03-November-22	10.00	Put	Bond Future	5887	6	6	6	9,500.00
03/05/2022	R209 On 03-November-22	11.02	Put	Bond Future	2194	2	2	2	0.00
03/05/2022	R209 On 03-November-22	11.01	Put	Bond Future	2218	2	2	2	0.00
03/05/2022	R209 On 03-November-22	11.00	Put	Bond Future	2243	2	2	2	9,500.00
03/05/2022	R209 On 03-November-22	11.50	Put	Bond Future	1274	1	1	1	0.00
03/05/2022	R209 On 02-February-23			Bond Future	11.13	68.6732	68.9401	68.6732	0.00
03/05/2022	R209 On 02-February-23	10.80	Call	Bond Future	1877	2	2	2	0.00
03/05/2022	R209 On 02-February-23	10.79	Call	Bond Future	1855	2	2	2	0.00
03/05/2022	R209 On 02-February-23	10.78	Call	Bond Future	1832	2	2	2	0.00
03/05/2022	R209 On 02-February-23	10.80	Put	Bond Future	3596	4	4	4	0.00
03/05/2022	R209 On 02-February-23	10.78	Put	Bond Future	3658	4	4	4	0.00
03/05/2022	R209 On 02-February-23	10.79	Put	Bond Future	3627	4	4	4	0.00
03/05/2022	R209 On 04-May-23			Bond Future	11.26	66.7346	67.0057	66.7346	0.00
03/05/2022	R209 On 04-May-23	11.11	Call	Bond Future	2703	3	3	3	0.00
03/05/2022	R209 On 04-May-23	11.10	Call	Bond Future	2679	3	3	3	0.00
03/05/2022	R209 On 04-May-23	11.09	Call	Bond Future	2655	3	3	3	0.00
03/05/2022	R209 On 04-May-23	11.09	Put	Bond Future	3510	4	4	4	0.00
03/05/2022	R209 On 04-May-23	11.10	Put	Bond Future	3483	4	3	4	0.00
03/05/2022	R209 On 04-May-23	11.11	Put	Bond Future	3456	4	3	4	0.00
03/05/2022	R210 On 05-May-22			Bond Future	219.70	219.7844	219.6958	219.7844	972.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2022	R210 On 04-August-22			Bond Future	222.64	222.7359	222.6426	222.7359	1,025.00
03/05/2022	R210 On 03-November-22			Bond Future	222.94	223.0407	222.9444	223.0407	0.00
03/05/2022	R210 On 02-February-23			Bond Future	226.73	226.8304	226.7303	226.8304	0.00
03/05/2022	R210 On 04-May-23			Bond Future	227.73	227.8292	227.7258	227.8292	0.00
03/05/2022	R213 On 05-May-22			Bond Future	10.18	82.9600	83.1231	82.9600	21,678.00
03/05/2022	R213 On 05-May-22	10.65	Call	Bond Future	2324	2	2	2	0.00
03/05/2022	R213 On 05-May-22	10.64	Call	Bond Future	2275	2	2	2	0.00
03/05/2022	R213 On 05-May-22	10.63	Call	Bond Future	2227	2	2	2	0.00
03/05/2022	R213 On 05-May-22	10.65	Put	Bond Future	0	0	0	0	0.00
03/05/2022	R213 On 05-May-22	10.64	Put	Bond Future	0	0	0	0	0.00
03/05/2022	R213 On 05-May-22	10.63	Put	Bond Future	0	0	0	0	0.00
03/05/2022	R213 On 04-August-22			Bond Future	10.38	84.0532	84.2172	84.0532	26,534.00
03/05/2022	R213 On 04-August-22	9.90	Call	Bond Future	558	1	1	1	0.00
03/05/2022	R213 On 04-August-22	9.88	Call	Bond Future	530	1	1	1	0.00
03/05/2022	R213 On 04-August-22	9.89	Call	Bond Future	544	1	1	1	0.00
03/05/2022	R213 On 04-August-22	9.90	Put	Bond Future	2953	3	3	3	0.00
03/05/2022	R213 On 04-August-22	9.88	Put	Bond Future	3027	3	3	3	0.00
03/05/2022	R213 On 04-August-22	9.89	Put	Bond Future	2990	3	3	3	0.00
03/05/2022	R213 On 03-November-22			Bond Future	10.57	81.7245	81.8902	81.7245	0.00
03/05/2022	R213 On 03-November-22	10.40	Call	Bond Future	1671	2	2	2	0.00
03/05/2022	R213 On 03-November-22	9.98	Call	Bond Future	878	1	1	1	0.00
03/05/2022	R213 On 03-November-22	10.19	Call	Bond Future	1239	1	1	1	0.00
03/05/2022	R213 On 03-November-22	9.13	Call	Bond Future	174	0	0	0	200.00
03/05/2022	R213 On 03-November-22	9.84	Call	Bond Future	680	1	1	1	0.00
03/05/2022	R213 On 03-November-22	10.38	Call	Bond Future	1627	2	2	2	0.00
03/05/2022	R213 On 03-November-22	10.39	Call	Bond Future	1649	2	2	2	0.00
03/05/2022	R213 On 03-November-22	10.37	Call	Bond Future	1605	2	2	2	0.00
03/05/2022	R213 On 03-November-22	9.19	Call	Bond Future	197	0	0	0	476.00
03/05/2022	R213 On 03-November-22	9.19	Put	Bond Future	7087	7	7	7	0.00
03/05/2022	R213 On 03-November-22	10.37	Put	Bond Future	2559	3	3	3	200.00
03/05/2022	R213 On 03-November-22	10.39	Put	Bond Future	2507	3	3	3	0.00
03/05/2022	R213 On 03-November-22	10.38	Put	Bond Future	2533	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
03/05/2022	R213 On 03-November-22	9.84	Put	Bond Future	4235	4	4	4	476.00
03/05/2022	R213 On 03-November-22	9.13	Put	Bond Future	7380	8	7	8	0.00
03/05/2022	R213 On 03-November-22	10.19	Put	Bond Future	3065	3	3	3	476.00
03/05/2022	R213 On 03-November-22	9.98	Put	Bond Future	3736	4	4	4	200.00
03/05/2022	R213 On 03-November-22	10.40	Put	Bond Future	2481	3	2	3	0.00
03/05/2022	R213 On 02-February-23			Bond Future	10.74	83.0964	83.2641	83.0964	0.00
03/05/2022	R213 On 02-February-23	10.43	Call	Bond Future	1808	2	2	2	912.00
03/05/2022	R213 On 02-February-23	10.22	Call	Bond Future	1404	1	1	1	0.00
03/05/2022	R213 On 02-February-23	9.16	Call	Bond Future	279	0	0	0	476.00
03/05/2022	R213 On 02-February-23	10.21	Call	Bond Future	1386	1	1	1	0.00
03/05/2022	R213 On 02-February-23	12.20	Call	Bond Future	7091	7	7	7	0.00
03/05/2022	R213 On 02-February-23	10.23	Call	Bond Future	1422	1	1	1	0.00
03/05/2022	R213 On 02-February-23	10.35	Call	Bond Future	1647	2	2	2	0.00
03/05/2022	R213 On 02-February-23	10.01	Call	Bond Future	1057	1	1	1	0.00
03/05/2022	R213 On 02-February-23	10.35	Put	Bond Future	3454	4	3	4	476.00
03/05/2022	R213 On 02-February-23	12.20	Put	Bond Future	701	1	1	1	912.00
03/05/2022	R213 On 02-February-23	10.22	Put	Bond Future	3830	4	4	4	0.00
03/05/2022	R213 On 02-February-23	10.43	Put	Bond Future	3237	3	3	3	0.00
03/05/2022	R213 On 02-February-23	10.21	Put	Bond Future	3860	4	4	4	0.00
03/05/2022	R213 On 02-February-23	9.16	Put	Bond Future	7978	8	8	8	0.00
03/05/2022	R213 On 02-February-23	10.01	Put	Bond Future	4495	5	4	5	476.00
03/05/2022	R213 On 02-February-23	10.23	Put	Bond Future	3800	4	4	4	0.00
03/05/2022	R213 On 04-May-23			Bond Future	10.89	81.0148	81.1849	81.0148	0.00
03/05/2022	R213 On 04-May-23	10.74	Call	Bond Future	2472	2	2	2	0.00
03/05/2022	R213 On 04-May-23	10.73	Call	Bond Future	2450	2	2	2	0.00
03/05/2022	R213 On 04-May-23	10.75	Call	Bond Future	2494	2	2	2	0.00
03/05/2022	R213 On 04-May-23	10.75	Put	Bond Future	3134	3	3	3	0.00
03/05/2022	R213 On 04-May-23	10.73	Put	Bond Future	3180	3	3	3	0.00
03/05/2022	R213 On 04-May-23	10.74	Put	Bond Future	3157	3	3	3	0.00
03/05/2022	R214 On 05-May-22			Bond Future	10.94	65.8146	66.1087	65.8146	9,531.00
03/05/2022	R214 On 05-May-22	11.73	Call	Bond Future	4237	4	4	4	0.00
03/05/2022	R214 On 05-May-22	11.74	Call	Bond Future	4288	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
03/05/2022	R214 On 05-May-22	11.75	Call	Bond Future	4339	4	4	4	0.00
03/05/2022	R214 On 05-May-22	11.73	Put	Bond Future	0	0	0	0	0.00
03/05/2022	R214 On 05-May-22	11.74	Put	Bond Future	0	0	0	0	0.00
03/05/2022	R214 On 05-May-22	11.75	Put	Bond Future	0	0	0	0	0.00
03/05/2022	R214 On 04-August-22			Bond Future	11.11	66.6819	66.9788	66.6819	15,274.00
03/05/2022	R214 On 04-August-22	10.97	Call	Bond Future	1315	1	1	1	0.00
03/05/2022	R214 On 04-August-22	10.98	Call	Bond Future	1342	1	1	1	0.00
03/05/2022	R214 On 04-August-22	10.99	Call	Bond Future	1368	1	1	1	0.00
03/05/2022	R214 On 04-August-22	10.98	Put	Bond Future	2045	2	2	2	0.00
03/05/2022	R214 On 04-August-22	10.99	Put	Bond Future	2015	2	2	2	0.00
03/05/2022	R214 On 04-August-22	10.97	Put	Bond Future	2075	2	2	2	0.00
03/05/2022	R214 On 03-November-22			Bond Future	11.26	64.3561	64.6569	64.3561	0.00
03/05/2022	R214 On 03-November-22	11.36	Call	Bond Future	2668	3	3	3	0.00
03/05/2022	R214 On 03-November-22	11.35	Call	Bond Future	2638	3	3	3	0.00
03/05/2022	R214 On 03-November-22	11.34	Call	Bond Future	2608	2	3	2	0.00
03/05/2022	R214 On 03-November-22	11.36	Put	Bond Future	2106	2	2	2	0.00
03/05/2022	R214 On 03-November-22	11.35	Put	Bond Future	2129	2	2	2	0.00
03/05/2022	R214 On 03-November-22	11.34	Put	Bond Future	2153	2	2	2	0.00
03/05/2022	R214 On 02-February-23			Bond Future	11.39	65.4370	65.7422	65.4370	0.00
03/05/2022	R214 On 02-February-23	11.09	Call	Bond Future	2039	2	2	2	0.00
03/05/2022	R214 On 02-February-23	11.07	Call	Bond Future	1991	2	2	2	0.00
03/05/2022	R214 On 02-February-23	11.08	Call	Bond Future	2015	2	2	2	0.00
03/05/2022	R214 On 02-February-23	11.08	Put	Bond Future	3697	4	4	4	0.00
03/05/2022	R214 On 02-February-23	11.07	Put	Bond Future	3729	4	4	4	0.00
03/05/2022	R214 On 02-February-23	11.09	Put	Bond Future	3666	4	4	4	0.00
03/05/2022	R214 On 04-May-23			Bond Future	11.51	63.2984	63.6084	63.2984	0.00
03/05/2022	R214 On 04-May-23	11.38	Call	Bond Future	2875	3	3	3	0.00
03/05/2022	R214 On 04-May-23	11.36	Call	Bond Future	2824	3	3	3	0.00
03/05/2022	R214 On 04-May-23	11.37	Call	Bond Future	2850	3	3	3	0.00
03/05/2022	R214 On 04-May-23	11.36	Put	Bond Future	3628	4	4	4	0.00
03/05/2022	R214 On 04-May-23	11.37	Put	Bond Future	3601	4	4	4	0.00
03/05/2022	R214 On 04-May-23	11.38	Put	Bond Future	3573	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
03/05/2022	R248 On 05-May-22			Bond Future	10.90	82.8198	83.2287	82.8198	127,860.00
03/05/2022	R248 On 05-May-22	11.81	Call	Bond Future	6139	6	6	6	0.00
03/05/2022	R248 On 05-May-22	11.79	Call	Bond Future	6014	6	6	6	0.00
03/05/2022	R248 On 05-May-22	11.80	Call	Bond Future	6077	6	6	6	0.00
03/05/2022	R248 On 05-May-22	11.79	Put	Bond Future	0	0	0	0	0.00
03/05/2022	R248 On 05-May-22	11.81	Put	Bond Future	0	0	0	0	0.00
03/05/2022	R248 On 05-May-22	11.80	Put	Bond Future	0	0	0	0	0.00
03/05/2022	R248 On 04-August-22			Bond Future	11.06	83.9111	84.3242	83.9111	188,741.00
03/05/2022	R248 On 04-August-22	11.00	Call	Bond Future	1896	2	2	2	0.00
03/05/2022	R248 On 04-August-22	10.90	Call	Bond Future	1555	1	2	1	1,700.00
03/05/2022	R248 On 04-August-22	9.70	Call	Bond Future	30	0	0	0	0.00
03/05/2022	R248 On 04-August-22	10.40	Call	Bond Future	398	0	0	0	0.00
03/05/2022	R248 On 04-August-22	10.98	Call	Bond Future	1825	2	2	2	0.00
03/05/2022	R248 On 04-August-22	10.99	Call	Bond Future	1861	2	2	2	0.00
03/05/2022	R248 On 04-August-22	10.20	Call	Bond Future	191	0	0	0	1,700.00
03/05/2022	R248 On 04-August-22	10.40	Put	Bond Future	5262	6	5	6	0.00
03/05/2022	R248 On 04-August-22	10.99	Put	Bond Future	2342	3	2	3	0.00
03/05/2022	R248 On 04-August-22	10.98	Put	Bond Future	2377	3	2	3	0.00
03/05/2022	R248 On 04-August-22	9.70	Put	Bond Future	10648	11	11	11	0.00
03/05/2022	R248 On 04-August-22	10.20	Put	Bond Future	6634	7	7	7	0.00
03/05/2022	R248 On 04-August-22	10.90	Put	Bond Future	2679	3	3	3	0.00
03/05/2022	R248 On 04-August-22	11.00	Put	Bond Future	2306	3	2	3	0.00
03/05/2022	R248 On 03-November-22			Bond Future	11.21	80.6962	81.1146	80.6962	0.00
03/05/2022	R248 On 03-November-22	11.30	Call	Bond Future	3292	3	3	3	0.00
03/05/2022	R248 On 03-November-22	11.31	Call	Bond Future	3329	3	3	3	0.00
03/05/2022	R248 On 03-November-22	11.32	Call	Bond Future	3368	3	3	3	0.00
03/05/2022	R248 On 03-November-22	11.30	Put	Bond Future	2647	3	3	3	0.00
03/05/2022	R248 On 03-November-22	11.31	Put	Bond Future	2618	3	3	3	0.00
03/05/2022	R248 On 03-November-22	11.32	Put	Bond Future	2588	3	3	3	0.00
03/05/2022	R248 On 02-February-23			Bond Future	11.34	82.0519	82.4765	82.0519	0.00
03/05/2022	R248 On 02-February-23	11.06	Call	Bond Future	2591	2	3	2	0.00
03/05/2022	R248 On 02-February-23	11.07	Call	Bond Future	2622	2	3	2	0.00
03/05/2022	R248 On 02-February-23	11.08	Call	Bond Future	2653	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
03/05/2022	R248 On 02-February-23	11.08	Put	Bond Future	4413	5	4	5	0.00
03/05/2022	R248 On 02-February-23	11.07	Put	Bond Future	4452	5	4	5	0.00
03/05/2022	R248 On 02-February-23	11.06	Put	Bond Future	4491	5	4	5	0.00
03/05/2022	R248 On 04-May-23			Bond Future	11.46	79.0670	79.4985	79.0670	0.00
03/05/2022	R248 On 04-May-23	11.33	Call	Bond Future	3592	3	4	3	0.00
03/05/2022	R248 On 04-May-23	11.34	Call	Bond Future	3624	3	4	3	0.00
03/05/2022	R248 On 04-May-23	11.35	Call	Bond Future	3657	3	4	3	0.00
03/05/2022	R248 On 04-May-23	11.35	Put	Bond Future	4368	5	4	5	0.00
03/05/2022	R248 On 04-May-23	11.34	Put	Bond Future	4402	5	4	5	0.00
03/05/2022	R248 On 04-May-23	11.33	Put	Bond Future	4437	5	4	5	0.00