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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For June 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2022	2025 On 04-August-22			Bond Future	162.60	162.6200	162.5964	162.6200	7,305.00
02/06/2022	2025 On 03-November-22			Bond Future	164.94	164.9628	164.9379	164.9628	0.00
02/06/2022	2025 On 02-February-23			Bond Future	166.00	166.0280	166.0012	166.0280	0.00
02/06/2022	2025 On 04-May-23			Bond Future	169.01	169.0359	169.0073	169.0359	0.00
02/06/2022	2029 On 04-August-22			Bond Future	121.92	122.1197	121.9215	122.1197	3,894.00
02/06/2022	2029 On 03-November-22			Bond Future	122.43	122.6351	122.4334	122.6351	0.00
02/06/2022	2029 On 02-February-23			Bond Future	124.47	124.6778	124.4716	124.6778	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
02/06/2022	2029 On 04-May-23			Bond Future	125.44	125.6531	125.4423	125.6531	0.00
02/06/2022	2030 On 04-August-22			Bond Future	9.98	89.7235	9.9790	89.7235	97,974.00
02/06/2022	2030 On 04-August-22	8.30	Call	Bond Future	2	0	2	0	800.00
02/06/2022	2030 On 04-August-22	9.05	Call	Bond Future	71	0	71	0	800.00
02/06/2022	2030 On 04-August-22	9.54	Call	Bond Future	424	0	424	0	0.00
02/06/2022	2030 On 04-August-22	9.55	Call	Bond Future	437	0	437	0	0.00
02/06/2022	2030 On 04-August-22	9.56	Call	Bond Future	449	0	449	0	0.00
02/06/2022	2030 On 04-August-22	10.95	Call	Bond Future	4694	4	4694	4	0.00
02/06/2022	2030 On 04-August-22	10.95	Put	Bond Future	151	0	151	0	800.00
02/06/2022	2030 On 04-August-22	9.56	Put	Bond Future	2505	3	2505	3	0.00
02/06/2022	2030 On 04-August-22	9.55	Put	Bond Future	2542	3	2542	3	0.00
02/06/2022	2030 On 04-August-22	9.54	Put	Bond Future	2579	3	2579	3	0.00
02/06/2022	2030 On 04-August-22	9.05	Put	Bond Future	4710	5	4710	5	0.00
02/06/2022	2030 On 04-August-22	8.30	Put	Bond Future	8609	9	8609	9	0.00
02/06/2022	2030 On 03-November-22			Bond Future	10.17	90.9955	10.1688	90.9955	18,740.00
02/06/2022	2030 On 03-November-22	10.20	Call	Bond Future	1963	2	1963	2	500.00
02/06/2022	2030 On 03-November-22	11.57	Call	Bond Future	6592	6	6592	6	0.00
02/06/2022	2030 On 03-November-22	10.09	Call	Bond Future	1699	2	1699	2	0.00
02/06/2022	2030 On 03-November-22	10.08	Call	Bond Future	1676	2	1676	2	0.00
02/06/2022	2030 On 03-November-22	10.10	Call	Bond Future	1722	2	1722	2	0.00
02/06/2022	2030 On 03-November-22	9.70	Call	Bond Future	939	1	939	1	500.00
02/06/2022	2030 On 03-November-22	9.70	Put	Bond Future	3166	3	3166	3	0.00
02/06/2022	2030 On 03-November-22	10.10	Put	Bond Future	2044	2	2044	2	0.00
02/06/2022	2030 On 03-November-22	10.20	Put	Bond Future	1817	2	1817	2	0.00
02/06/2022	2030 On 03-November-22	10.08	Put	Bond Future	2092	2	2092	2	0.00
02/06/2022	2030 On 03-November-22	10.09	Put	Bond Future	2068	2	2068	2	0.00
02/06/2022	2030 On 03-November-22	11.57	Put	Bond Future	333	0	333	0	500.00
02/06/2022	2030 On 02-February-23			Bond Future	10.34	88.4861	10.3373	88.4861	0.00
02/06/2022	2030 On 02-February-23	10.01	Call	Bond Future	1623	2	1623	2	0.00
02/06/2022	2030 On 02-February-23	9.94	Call	Bond Future	1490	1	1490	1	0.00
02/06/2022	2030 On 02-February-23	8.81	Call	Bond Future	242	0	242	0	102.00
02/06/2022	2030 On 02-February-23	10.00	Call	Bond Future	1604	2	1604	2	0.00
02/06/2022	2030 On 02-February-23	9.80	Call	Bond Future	1246	1	1246	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
02/06/2022	2030 On 02-February-23	9.99	Call	Bond Future	1584	1	1584	1	0.00
02/06/2022	2030 On 02-February-23	9.66	Call	Bond Future	1028	1	1028	1	0.00
02/06/2022	2030 On 02-February-23	9.20	Call	Bond Future	491	0	491	0	0.00
02/06/2022	2030 On 02-February-23	9.20	Put	Bond Future	5832	6	5832	6	0.00
02/06/2022	2030 On 02-February-23	9.66	Put	Bond Future	4161	4	4161	4	102.00
02/06/2022	2030 On 02-February-23	8.81	Put	Bond Future	7508	8	7508	8	0.00
02/06/2022	2030 On 02-February-23	9.94	Put	Bond Future	3312	3	3312	3	102.00
02/06/2022	2030 On 02-February-23	10.01	Put	Bond Future	3120	3	3120	3	0.00
02/06/2022	2030 On 02-February-23	9.99	Put	Bond Future	3174	3	3174	3	0.00
02/06/2022	2030 On 02-February-23	9.80	Put	Bond Future	3720	4	3720	4	0.00
02/06/2022	2030 On 02-February-23	10.00	Put	Bond Future	3147	3	3147	3	0.00
02/06/2022	2030 On 04-May-23			Bond Future	10.49	90.0762	10.4925	90.0762	0.00
02/06/2022	2030 On 04-May-23	10.54	Call	Bond Future	2781	3	2781	3	0.00
02/06/2022	2030 On 04-May-23	9.58	Call	Bond Future	1002	1	1002	1	150.00
02/06/2022	2030 On 04-May-23	12.04	Call	Bond Future	7313	7	7313	7	0.00
02/06/2022	2030 On 04-May-23	11.34	Call	Bond Future	5032	5	5032	5	0.00
02/06/2022	2030 On 04-May-23	10.00	Call	Bond Future	1659	2	1659	2	1,080.00
02/06/2022	2030 On 04-May-23	10.53	Call	Bond Future	2757	3	2757	3	0.00
02/06/2022	2030 On 04-May-23	10.52	Call	Bond Future	2732	3	2732	3	0.00
02/06/2022	2030 On 04-May-23	10.52	Put	Bond Future	2612	3	2612	3	0.00
02/06/2022	2030 On 04-May-23	10.53	Put	Bond Future	2593	3	2593	3	0.00
02/06/2022	2030 On 04-May-23	9.58	Put	Bond Future	5116	5	5116	5	0.00
02/06/2022	2030 On 04-May-23	10.00	Put	Bond Future	3850	4	3850	4	0.00
02/06/2022	2030 On 04-May-23	11.34	Put	Bond Future	1416	1	1416	1	150.00
02/06/2022	2030 On 04-May-23	12.04	Put	Bond Future	851	1	851	1	1,080.00
02/06/2022	2030 On 04-May-23	10.54	Put	Bond Future	2573	3	2573	3	0.00
02/06/2022	2032 On 04-August-22			Bond Future	10.41	89.7316	10.4118	89.7316	76,612.00
02/06/2022	2032 On 04-August-22	11.00	Call	Bond Future	3548	3	3548	3	0.00
02/06/2022	2032 On 04-August-22	11.60	Call	Bond Future	6280	6	6280	6	0.00
02/06/2022	2032 On 04-August-22	11.89	Call	Bond Future	7647	7	7647	7	0.00
02/06/2022	2032 On 04-August-22	10.21	Call	Bond Future	869	1	869	1	0.00
02/06/2022	2032 On 04-August-22	10.50	Call	Bond Future	1640	2	1640	2	900.00
02/06/2022	2032 On 04-August-22	10.10	Call	Bond Future	651	1	651	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
02/06/2022	2032 On 04-August-22	10.20	Call	Bond Future	848	1	848	1	0.00
02/06/2022	2032 On 04-August-22	8.97	Call	Bond Future	3	0	3	0	800.00
02/06/2022	2032 On 04-August-22	9.40	Call	Bond Future	38	0	38	0	0.00
02/06/2022	2032 On 04-August-22	10.22	Call	Bond Future	891	1	891	1	0.00
02/06/2022	2032 On 04-August-22	9.80	Call	Bond Future	242	0	242	0	900.00
02/06/2022	2032 On 04-August-22	9.72	Call	Bond Future	175	0	175	0	800.00
02/06/2022	2032 On 04-August-22	9.72	Put	Bond Future	4069	4	4069	4	0.00
02/06/2022	2032 On 04-August-22	10.21	Put	Bond Future	1982	2	1982	2	0.00
02/06/2022	2032 On 04-August-22	10.20	Put	Bond Future	2016	2	2016	2	0.00
02/06/2022	2032 On 04-August-22	9.40	Put	Bond Future	5810	6	5810	6	0.00
02/06/2022	2032 On 04-August-22	8.97	Put	Bond Future	8383	9	8383	9	0.00
02/06/2022	2032 On 04-August-22	10.10	Put	Bond Future	2378	3	2378	3	0.00
02/06/2022	2032 On 04-August-22	10.50	Put	Bond Future	1159	1	1159	1	0.00
02/06/2022	2032 On 04-August-22	9.80	Put	Bond Future	3673	4	3673	4	0.00
02/06/2022	2032 On 04-August-22	10.22	Put	Bond Future	1948	2	1948	2	0.00
02/06/2022	2032 On 04-August-22	11.89	Put	Bond Future	44	0	44	0	0.00
02/06/2022	2032 On 04-August-22	11.60	Put	Bond Future	96	0	96	0	800.00
02/06/2022	2032 On 04-August-22	11.00	Put	Bond Future	411	0	411	0	7,500.00
02/06/2022	2032 On 03-November-22			Bond Future	10.60	86.8527	10.5959	86.8527	87,931.00
02/06/2022	2032 On 03-November-22	12.30	Call	Bond Future	8695	8	8695	8	0.00
02/06/2022	2032 On 03-November-22	10.66	Call	Bond Future	2260	2	2260	2	0.00
02/06/2022	2032 On 03-November-22	10.67	Call	Bond Future	2290	2	2290	2	750.00
02/06/2022	2032 On 03-November-22	11.55	Call	Bond Future	5508	5	5508	5	0.00
02/06/2022	2032 On 03-November-22	10.21	Call	Bond Future	1152	1	1152	1	500.00
02/06/2022	2032 On 03-November-22	10.49	Call	Bond Future	1793	2	1793	2	0.00
02/06/2022	2032 On 03-November-22	10.56	Call	Bond Future	1979	2	1979	2	0.00
02/06/2022	2032 On 03-November-22	10.11	Call	Bond Future	959	1	959	1	0.00
02/06/2022	2032 On 03-November-22	9.31	Call	Bond Future	135	0	135	0	180.00
02/06/2022	2032 On 03-November-22	9.46	Call	Bond Future	197	0	197	0	500.00
02/06/2022	2032 On 03-November-22	9.92	Call	Bond Future	650	1	650	1	750.00
02/06/2022	2032 On 03-November-22	10.16	Call	Bond Future	1053	1	1053	1	0.00
02/06/2022	2032 On 03-November-22	9.36	Call	Bond Future	153	0	153	0	454.00
02/06/2022	2032 On 03-November-22	9.36	Put	Bond Future	7064	7	7064	7	0.00

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02/06/2022	2032 On 03-November-22	9.46	Put	Bond Future	6522	7	6522	7	0.00
02/06/2022	2032 On 03-November-22	10.16	Put	Bond Future	3411	4	3411	4	180.00
02/06/2022	2032 On 03-November-22	9.31	Put	Bond Future	7340	8	7340	8	0.00
02/06/2022	2032 On 03-November-22	9.92	Put	Bond Future	4342	5	4342	5	0.00
02/06/2022	2032 On 03-November-22	10.11	Put	Bond Future	3593	4	3593	4	454.00
02/06/2022	2032 On 03-November-22	10.56	Put	Bond Future	2170	2	2170	2	180.00
02/06/2022	2032 On 03-November-22	10.49	Put	Bond Future	2358	3	2358	3	454.00
02/06/2022	2032 On 03-November-22	10.21	Put	Bond Future	3235	3	3235	3	0.00
02/06/2022	2032 On 03-November-22	11.55	Put	Bond Future	632	1	632	1	500.00
02/06/2022	2032 On 03-November-22	10.67	Put	Bond Future	1897	2	1897	2	0.00
02/06/2022	2032 On 03-November-22	10.66	Put	Bond Future	1921	2	1921	2	0.00
02/06/2022	2032 On 03-November-22	12.30	Put	Bond Future	242	0	242	0	750.00
02/06/2022	2032 On 02-February-23			Bond Future	10.76	88.2824	10.7582	88.2824	0.00
02/06/2022	2032 On 02-February-23	11.84	Call	Bond Future	6310	6	6310	6	0.00
02/06/2022	2032 On 02-February-23	12.75	Call	Bond Future	9906	10	9906	10	0.00
02/06/2022	2032 On 02-February-23	10.38	Call	Bond Future	1669	2	1669	2	0.00
02/06/2022	2032 On 02-February-23	10.39	Call	Bond Future	1690	2	1690	2	0.00
02/06/2022	2032 On 02-February-23	10.16	Call	Bond Future	1235	1	1235	1	0.00
02/06/2022	2032 On 02-February-23	9.31	Call	Bond Future	259	0	259	0	454.00
02/06/2022	2032 On 02-February-23	10.50	Call	Bond Future	1936	2	1936	2	0.00
02/06/2022	2032 On 02-February-23	10.67	Call	Bond Future	2354	2	2354	2	750.00
02/06/2022	2032 On 02-February-23	11.69	Call	Bond Future	5735	6	5735	6	0.00
02/06/2022	2032 On 02-February-23	10.40	Call	Bond Future	1712	2	1712	2	0.00
02/06/2022	2032 On 02-February-23	9.92	Call	Bond Future	844	1	844	1	750.00
02/06/2022	2032 On 02-February-23	10.22	Call	Bond Future	1347	1	1347	1	500.00
02/06/2022	2032 On 02-February-23	9.47	Call	Bond Future	352	0	352	0	500.00
02/06/2022	2032 On 02-February-23	9.47	Put	Bond Future	7371	8	7371	8	0.00
02/06/2022	2032 On 02-February-23	10.22	Put	Bond Future	4192	4	4192	4	0.00
02/06/2022	2032 On 02-February-23	9.92	Put	Bond Future	5328	6	5328	6	0.00
02/06/2022	2032 On 02-February-23	10.40	Put	Bond Future	3591	4	3591	4	0.00
02/06/2022	2032 On 02-February-23	11.69	Put	Bond Future	1090	1	1090	1	0.00
02/06/2022	2032 On 02-February-23	10.67	Put	Bond Future	2812	3	2812	3	0.00
02/06/2022	2032 On 02-February-23	10.50	Put	Bond Future	3285	3	3285	3	454.00

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02/06/2022	2032 On 02-February-23	9.31	Put	Bond Future	8202	8	8202	8	0.00
02/06/2022	2032 On 02-February-23	10.16	Put	Bond Future	4404	5	4404	5	454.00
02/06/2022	2032 On 02-February-23	10.39	Put	Bond Future	3623	4	3623	4	0.00
02/06/2022	2032 On 02-February-23	10.38	Put	Bond Future	3655	4	3655	4	0.00
02/06/2022	2032 On 02-February-23	12.75	Put	Bond Future	378	0	378	0	750.00
02/06/2022	2032 On 02-February-23	11.84	Put	Bond Future	950	1	950	1	500.00
02/06/2022	2032 On 04-May-23			Bond Future	10.90	85.7094	10.9047	85.7094	0.00
02/06/2022	2032 On 04-May-23	10.88	Call	Bond Future	2888	3	2888	3	0.00
02/06/2022	2032 On 04-May-23	10.87	Call	Bond Future	2862	3	2862	3	0.00
02/06/2022	2032 On 04-May-23	10.89	Call	Bond Future	2914	3	2914	3	0.00
02/06/2022	2032 On 04-May-23	10.89	Put	Bond Future	2988	3	2988	3	0.00
02/06/2022	2032 On 04-May-23	10.87	Put	Bond Future	3037	3	3037	3	0.00
02/06/2022	2032 On 04-May-23	10.88	Put	Bond Future	3012	3	3012	3	0.00
02/06/2022	2033 On 04-August-22			Bond Future	116.56	116.5295	116.5628	116.5295	7,046.00
02/06/2022	2033 On 03-November-22			Bond Future	116.91	116.8804	116.9136	116.8804	0.00
02/06/2022	2033 On 02-February-23			Bond Future	118.86	118.8272	118.8597	118.8272	0.00
02/06/2022	2033 On 04-May-23			Bond Future	119.64	119.6117	119.6441	119.6117	0.00
02/06/2022	2037 On 04-August-22			Bond Future	10.99	82.1129	10.9856	82.1129	134,438.00
02/06/2022	2037 On 04-August-22	10.10	Call	Bond Future	89	0	89	0	50.00
02/06/2022	2037 On 04-August-22	11.42	Call	Bond Future	3323	3	3323	3	0.00
02/06/2022	2037 On 04-August-22	10.91	Call	Bond Future	1368	1	1368	1	0.00
02/06/2022	2037 On 04-August-22	11.21	Call	Bond Future	2424	2	2424	2	1,050.00
02/06/2022	2037 On 04-August-22	10.89	Call	Bond Future	1309	1	1309	1	0.00
02/06/2022	2037 On 04-August-22	10.90	Call	Bond Future	1338	1	1338	1	0.00
02/06/2022	2037 On 04-August-22	11.95	Call	Bond Future	5893	6	5893	6	0.00
02/06/2022	2037 On 04-August-22	11.95	Put	Bond Future	217	0	217	0	1,050.00
02/06/2022	2037 On 04-August-22	10.91	Put	Bond Future	1839	2	1839	2	0.00
02/06/2022	2037 On 04-August-22	10.89	Put	Bond Future	1905	2	1905	2	0.00
02/06/2022	2037 On 04-August-22	11.21	Put	Bond Future	1049	1	1049	1	0.00
02/06/2022	2037 On 04-August-22	11.42	Put	Bond Future	691	1	691	1	50.00
02/06/2022	2037 On 04-August-22	10.10	Put	Bond Future	5867	6	5867	6	0.00
02/06/2022	2037 On 04-August-22	10.90	Put	Bond Future	1872	2	1872	2	50.00
02/06/2022	2037 On 03-November-22			Bond Future	11.15	83.2771	11.1516	83.2771	0.00

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02/06/2022	2037 On 03-November-22	11.30	Call	Bond Future	2918	3	2918	3	0.00
02/06/2022	2037 On 03-November-22	11.32	Call	Bond Future	2990	3	2990	3	0.00
02/06/2022	2037 On 03-November-22	11.31	Call	Bond Future	2954	3	2954	3	0.00
02/06/2022	2037 On 03-November-22	11.31	Put	Bond Future	2002	2	2002	2	0.00
02/06/2022	2037 On 03-November-22	11.30	Put	Bond Future	2026	2	2026	2	0.00
02/06/2022	2037 On 03-November-22	11.32	Put	Bond Future	1979	2	1979	2	0.00
02/06/2022	2037 On 02-February-23			Bond Future	11.30	80.3909	11.3021	80.3909	0.00
02/06/2022	2037 On 02-February-23	11.05	Call	Bond Future	2234	2	2234	2	0.00
02/06/2022	2037 On 02-February-23	11.03	Call	Bond Future	2180	2	2180	2	0.00
02/06/2022	2037 On 02-February-23	11.04	Call	Bond Future	2207	2	2207	2	0.00
02/06/2022	2037 On 02-February-23	11.04	Put	Bond Future	3783	4	3783	4	0.00
02/06/2022	2037 On 02-February-23	11.03	Put	Bond Future	3817	4	3817	4	0.00
02/06/2022	2037 On 02-February-23	11.05	Put	Bond Future	3749	4	3749	4	0.00
02/06/2022	2037 On 04-May-23			Bond Future	11.44	81.8370	11.4405	81.8370	0.00
02/06/2022	2037 On 04-May-23	11.32	Call	Bond Future	3104	3	3104	3	0.00
02/06/2022	2037 On 04-May-23	11.30	Call	Bond Future	3047	3	3047	3	0.00
02/06/2022	2037 On 04-May-23	11.31	Call	Bond Future	3075	3	3075	3	0.00
02/06/2022	2037 On 04-May-23	11.31	Put	Bond Future	3839	4	3839	4	0.00
02/06/2022	2037 On 04-May-23	11.30	Put	Bond Future	3869	4	3869	4	0.00
02/06/2022	2037 On 04-May-23	11.32	Put	Bond Future	3808	4	3808	4	0.00
02/06/2022	2038 On 04-August-22			Bond Future	132.93	132.8959	132.9347	132.8959	4,102.00
02/06/2022	2038 On 03-November-22			Bond Future	134.85	134.8106	134.8492	134.8106	0.00
02/06/2022	2038 On 02-February-23			Bond Future	135.20	135.1638	135.2018	135.1638	0.00
02/06/2022	2038 On 04-May-23			Bond Future	137.65	137.6138	137.6515	137.6138	0.00
02/06/2022	2040 On 04-August-22			Bond Future	11.11	83.7828	11.1121	83.7828	120,043.00
02/06/2022	2040 On 04-August-22	9.70	Call	Bond Future	5	0	5	0	460.00
02/06/2022	2040 On 04-August-22	10.70	Call	Bond Future	610	1	610	1	460.00
02/06/2022	2040 On 04-August-22	11.03	Call	Bond Future	1439	1	1439	1	0.00
02/06/2022	2040 On 04-August-22	12.24	Call	Bond Future	7173	7	7173	7	0.00
02/06/2022	2040 On 04-August-22	11.04	Call	Bond Future	1471	1	1471	1	0.00
02/06/2022	2040 On 04-August-22	11.05	Call	Bond Future	1503	1	1503	1	0.00
02/06/2022	2040 On 04-August-22	11.05	Put	Bond Future	1918	2	1918	2	0.00
02/06/2022	2040 On 04-August-22	12.24	Put	Bond Future	157	0	157	0	460.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2022	2040 On 04-August-22	9.70	Put	Bond Future	10303	11	10303	11	0.00
02/06/2022	2040 On 04-August-22	11.04	Put	Bond Future	1953	2	1953	2	0.00
02/06/2022	2040 On 04-August-22	11.03	Put	Bond Future	1989	2	1989	2	0.00
02/06/2022	2040 On 04-August-22	10.70	Put	Bond Future	3428	4	3428	4	0.00
02/06/2022	2040 On 03-November-22			Bond Future	11.27	84.9709	11.2736	84.9709	3,965.00
02/06/2022	2040 On 03-November-22	11.41	Call	Bond Future	3074	3	3074	3	0.00
02/06/2022	2040 On 03-November-22	11.40	Call	Bond Future	3037	3	3037	3	0.00
02/06/2022	2040 On 03-November-22	12.52	Call	Bond Future	8106	8	8106	8	0.00
02/06/2022	2040 On 03-November-22	10.70	Call	Bond Future	1001	1	1001	1	1,100.00
02/06/2022	2040 On 03-November-22	11.20	Call	Bond Future	2342	2	2342	2	1,100.00
02/06/2022	2040 On 03-November-22	11.39	Call	Bond Future	3000	3	3000	3	0.00
02/06/2022	2040 On 03-November-22	11.20	Put	Bond Future	2823	3	2823	3	0.00
02/06/2022	2040 On 03-November-22	11.41	Put	Bond Future	2193	2	2193	2	0.00
02/06/2022	2040 On 03-November-22	12.52	Put	Bond Future	577	1	577	1	1,100.00
02/06/2022	2040 On 03-November-22	10.70	Put	Bond Future	4871	5	4871	5	0.00
02/06/2022	2040 On 03-November-22	11.39	Put	Bond Future	2248	2	2248	2	0.00
02/06/2022	2040 On 03-November-22	11.40	Put	Bond Future	2220	2	2220	2	0.00
02/06/2022	2040 On 02-February-23			Bond Future	11.42	81.8623	11.4202	81.8623	0.00
02/06/2022	2040 On 02-February-23	11.10	Call	Bond Future	2262	2	2262	2	0.00
02/06/2022	2040 On 02-February-23	11.11	Call	Bond Future	2290	2	2290	2	0.00
02/06/2022	2040 On 02-February-23	11.12	Call	Bond Future	2318	2	2318	2	0.00
02/06/2022	2040 On 02-February-23	11.12	Put	Bond Future	4266	4	4266	4	0.00
02/06/2022	2040 On 02-February-23	11.11	Put	Bond Future	4304	5	4304	5	0.00
02/06/2022	2040 On 02-February-23	11.10	Put	Bond Future	4342	5	4342	5	0.00
02/06/2022	2040 On 04-May-23			Bond Future	11.55	83.3352	11.5550	83.3352	0.00
02/06/2022	2040 On 04-May-23	11.41	Call	Bond Future	3252	3	3252	3	0.00
02/06/2022	2040 On 04-May-23	11.42	Call	Bond Future	3283	3	3283	3	0.00
02/06/2022	2040 On 04-May-23	11.43	Call	Bond Future	3313	3	3313	3	0.00
02/06/2022	2040 On 04-May-23	11.43	Put	Bond Future	4100	4	4100	4	0.00
02/06/2022	2040 On 04-May-23	11.42	Put	Bond Future	4133	4	4133	4	0.00
02/06/2022	2040 On 04-May-23	11.41	Put	Bond Future	4166	4	4166	4	0.00
02/06/2022	2044 On 04-August-22			Bond Future	11.14	80.6082	11.1355	80.6082	76,692.00
02/06/2022	2044 On 04-August-22	11.10	Call	Bond Future	1633	2	1633	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
02/06/2022	2044 On 04-August-22	11.08	Call	Bond Future	1566	1	1566	1	0.00
02/06/2022	2044 On 04-August-22	11.09	Call	Bond Future	1600	1	1600	1	0.00
02/06/2022	2044 On 04-August-22	11.09	Put	Bond Future	1910	2	1910	2	0.00
02/06/2022	2044 On 04-August-22	11.08	Put	Bond Future	1945	2	1945	2	0.00
02/06/2022	2044 On 04-August-22	11.10	Put	Bond Future	1875	2	1875	2	0.00
02/06/2022	2044 On 03-November-22			Bond Future	11.29	81.7512	11.2884	81.7512	0.00
02/06/2022	2044 On 03-November-22	11.39	Call	Bond Future	3020	3	3020	3	0.00
02/06/2022	2044 On 03-November-22	11.40	Call	Bond Future	3057	3	3057	3	0.00
02/06/2022	2044 On 03-November-22	11.41	Call	Bond Future	3094	3	3094	3	0.00
02/06/2022	2044 On 03-November-22	11.41	Put	Bond Future	2293	2	2293	2	0.00
02/06/2022	2044 On 03-November-22	11.40	Put	Bond Future	2321	2	2321	2	0.00
02/06/2022	2044 On 03-November-22	11.39	Put	Bond Future	2350	2	2350	2	0.00
02/06/2022	2044 On 02-February-23			Bond Future	11.43	78.7149	11.4269	78.7149	0.00
02/06/2022	2044 On 02-February-23	11.16	Call	Bond Future	2481	2	2481	2	0.00
02/06/2022	2044 On 02-February-23	11.14	Call	Bond Future	2422	2	2422	2	0.00
02/06/2022	2044 On 02-February-23	11.15	Call	Bond Future	2452	2	2452	2	0.00
02/06/2022	2044 On 02-February-23	11.15	Put	Bond Future	4287	4	4287	4	0.00
02/06/2022	2044 On 02-February-23	11.14	Put	Bond Future	4325	5	4325	5	0.00
02/06/2022	2044 On 02-February-23	11.16	Put	Bond Future	4249	4	4249	4	0.00
02/06/2022	2044 On 04-May-23			Bond Future	11.55	80.1313	11.5539	80.1313	0.00
02/06/2022	2044 On 04-May-23	11.43	Call	Bond Future	3409	3	3409	3	0.00
02/06/2022	2044 On 04-May-23	11.41	Call	Bond Future	3347	3	3347	3	0.00
02/06/2022	2044 On 04-May-23	11.42	Call	Bond Future	3378	3	3378	3	0.00
02/06/2022	2044 On 04-May-23	11.42	Put	Bond Future	4240	4	4240	4	0.00
02/06/2022	2044 On 04-May-23	11.41	Put	Bond Future	4274	4	4274	4	0.00
02/06/2022	2044 On 04-May-23	11.43	Put	Bond Future	4206	4	4206	4	0.00
02/06/2022	2046 On 04-August-22			Bond Future	122.49	122.4500	122.4853	122.4500	16,569.00
02/06/2022	2046 On 03-November-22			Bond Future	122.29	122.2597	122.2948	122.2597	1,566.00
02/06/2022	2046 On 02-February-23			Bond Future	124.33	124.2969	124.3316	124.2969	0.00
02/06/2022	2046 On 04-May-23			Bond Future	124.57	124.5338	124.5681	124.5338	0.00
02/06/2022	2050 On 04-August-22			Bond Future	125.02	125.2158	125.0155	125.2158	11,293.00
02/06/2022	2050 On 03-November-22			Bond Future	126.82	127.0197	126.8157	127.0197	0.00
02/06/2022	2050 On 02-February-23			Bond Future	126.83	127.0345	126.8259	127.0345	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
02/06/2022	2050 On 04-May-23			Bond Future	129.12	129.3368	129.1236	129.3368	0.00
02/06/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2022	AL37 On 04-August-22			Index Future	829.86	829.0700	829.8570	829.0700	0.00
02/06/2022	AL37 On 03-November-22			Index Future	841.72	840.9310	841.7240	840.9310	0.00
02/06/2022	AL37 On 02-February-23			Index Future	855.53	854.7300	855.5280	854.7300	0.00
02/06/2022	AL37 On 04-May-23			Index Future	870.81	870.0010	870.8070	870.0010	0.00
02/06/2022	AL7T On 04-August-22			Index Future	946.24	943.6570	946.2390	943.6570	0.00
02/06/2022	AL7T On 03-November-22			Index Future	959.77	957.1570	959.7700	957.1570	0.00
02/06/2022	AL7T On 02-February-23			Index Future	975.51	972.8640	975.5110	972.8640	0.00
02/06/2022	AL7T On 04-May-23			Index Future	992.93	990.2450	992.9320	990.2450	0.00
02/06/2022	ALBI On 04-August-22			Index Future	841.10	838.8480	841.0950	838.8480	136.00
02/06/2022	ALBI On 03-November-22			Index Future	853.12	850.8480	853.1230	850.8480	0.00
02/06/2022	ALBI On 02-February-23			Index Future	867.11	864.8100	867.1140	864.8100	0.00
02/06/2022	ALBI On 04-May-23			Index Future	882.60	880.2610	882.6000	880.2610	0.00
02/06/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/06/2022	C210 On 31-March-28			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
02/06/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/06/2022	ES33 On 04-August-22			Bond Future	11.81	76.4784	11.8150	76.4784	350.00
02/06/2022	ES33 On 03-November-22			Bond Future	12.03	73.7985	12.0349	73.7985	0.00
02/06/2022	ES33 On 02-February-23			Bond Future	12.24	75.0304	12.2405	75.0304	0.00
02/06/2022	ES33 On 04-May-23			Bond Future	12.43	72.6042	12.4279	72.6042	0.00
02/06/2022	ES42 On 04-August-22			Bond Future	12.21	74.7575	12.2056	74.7575	4,769.00
02/06/2022	ES42 On 03-November-22			Bond Future	12.41	71.5751	12.4066	71.5751	0.00
02/06/2022	ES42 On 02-February-23			Bond Future	12.59	72.7720	12.5881	72.7720	0.00
02/06/2022	ES42 On 04-May-23			Bond Future	12.76	69.8328	12.7614	69.8328	0.00
02/06/2022	GOVI On 04-August-22			GOVI	829.65	827.4270	829.6530	827.4270	1,111.00
02/06/2022	GOVI On 04-August-22	819.26	Call	GOVI	103930	8	103930	8	0.00
02/06/2022	GOVI On 04-August-22	819.27	Call	GOVI	103830	8	103830	8	0.00
02/06/2022	GOVI On 04-August-22	819.28	Call	GOVI	103730	8	103730	8	0.00
02/06/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
02/06/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
02/06/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
02/06/2022	GOVI On 03-November-22			GOVI	841.52	839.2650	841.5170	839.2650	0.00
02/06/2022	GOVI On 03-November-22	820.43	Call	GOVI	210870	19	210870	19	0.00
02/06/2022	GOVI On 03-November-22	820.41	Call	GOVI	211070	19	211070	19	0.00
02/06/2022	GOVI On 03-November-22	820.42	Call	GOVI	210970	19	210970	19	0.00
02/06/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
02/06/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
02/06/2022	GOVI On 02-February-23			GOVI	855.32	853.0360	855.3180	853.0360	0.00
02/06/2022	GOVI On 02-February-23	850.84	Call	GOVI	44780	2	44780	2	0.00
02/06/2022	GOVI On 02-February-23	850.82	Call	GOVI	44980	2	44980	2	0.00
02/06/2022	GOVI On 02-February-23	850.83	Call	GOVI	44880	2	44880	2	0.00
02/06/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
02/06/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
02/06/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
02/06/2022	GOVI On 04-May-23			GOVI	870.59	868.2770	870.5930	868.2770	0.00
02/06/2022	GOVI On 04-May-23	852.88	Call	GOVI	177130	15	177130	15	0.00
02/06/2022	GOVI On 04-May-23	852.86	Call	GOVI	177330	15	177330	15	0.00
02/06/2022	GOVI On 04-May-23	852.87	Call	GOVI	177230	15	177230	15	0.00
02/06/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
02/06/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
02/06/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
02/06/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/06/2022	IGOV On 04-August-22			Index Future	326.08	326.1530	326.0770	326.1530	759.00
02/06/2022	IGOV On 03-November-22			Index Future	330.82	330.8990	330.8190	330.8990	16.00
02/06/2022	IGOV On 02-February-23			Index Future	336.32	336.4070	336.3230	336.4070	0.00
02/06/2022	IGOV On 04-May-23			Index Future	342.41	342.4940	342.4060	342.4940	0.00
02/06/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
02/06/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
02/06/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
02/06/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
02/06/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
02/06/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
02/06/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
02/06/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
02/06/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
02/06/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
02/06/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
02/06/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
02/06/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
02/06/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
02/06/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
02/06/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
02/06/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/06/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/06/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.95	95.0550	4.9450	95.0550	0.00
02/06/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.05	94.9650	5.0450	94.9650	0.00
02/06/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.43	94.5800	5.4300	94.5800	0.00
02/06/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.52	94.4750	5.5150	94.4750	0.00
02/06/2022	JBAF On 19-October-22			Jibar Tradeable Future	5.89	94.1200	5.8900	94.1200	0.00
02/06/2022	JBAF On 16-November-22			Jibar Tradeable Future	5.97	94.0300	5.9700	94.0300	0.00
02/06/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.33	93.6800	6.3300	93.6800	68.00
02/06/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.80	93.2250	6.7950	93.2250	0.00
02/06/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.17	92.8500	7.1700	92.8500	0.00
02/06/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.37	92.6700	7.3700	92.6700	75.00
02/06/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.57	92.4850	7.5650	92.4850	172.00
02/06/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.68	92.3750	7.6750	92.3750	0.00
02/06/2022	R023 On 04-August-22			Bond Future	5.57	104.6017	5.5721	104.6017	22,183.00
02/06/2022	R023 On 04-August-22	6.03	Call	Bond Future	277	0	277	0	0.00
02/06/2022	R023 On 04-August-22	6.04	Call	Bond Future	282	0	282	0	0.00
02/06/2022	R023 On 04-August-22	6.05	Call	Bond Future	287	0	287	0	0.00
02/06/2022	R023 On 04-August-22	6.05	Put	Bond Future	25	0	25	0	0.00
02/06/2022	R023 On 04-August-22	6.04	Put	Bond Future	26	0	26	0	0.00
02/06/2022	R023 On 04-August-22	6.03	Put	Bond Future	26	0	26	0	0.00
02/06/2022	R023 On 03-November-22			Bond Future	5.44	102.1672	5.4361	102.1672	0.00
02/06/2022	R023 On 03-November-22	6.27	Call	Bond Future	284	0	284	0	0.00
02/06/2022	R023 On 03-November-22	6.25	Call	Bond Future	278	0	278	0	0.00
02/06/2022	R023 On 03-November-22	6.26	Call	Bond Future	281	0	281	0	0.00
02/06/2022	R023 On 03-November-22	6.26	Put	Bond Future	28	0	28	0	0.00
02/06/2022	R023 On 03-November-22	6.25	Put	Bond Future	28	0	28	0	0.00
02/06/2022	R023 On 03-November-22	6.27	Put	Bond Future	27	0	27	0	0.00
02/06/2022	R035 On 04-August-22			Bond Future	10.79	90.6128	10.7907	90.6128	129,178.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2022	R035 On 04-August-22	10.53	Call	Bond Future	832	1	832	1	400.00
02/06/2022	R035 On 04-August-22	10.74	Call	Bond Future	1383	1	1383	1	0.00
02/06/2022	R035 On 04-August-22	11.13	Call	Bond Future	2827	3	2827	3	0.00
02/06/2022	R035 On 04-August-22	12.18	Call	Bond Future	8044	8	8044	8	0.00
02/06/2022	R035 On 04-August-22	9.53	Call	Bond Future	10	0	10	0	400.00
02/06/2022	R035 On 04-August-22	10.64	Call	Bond Future	1100	1	1100	1	0.00
02/06/2022	R035 On 04-August-22	9.84	Call	Bond Future	53	0	53	0	100.00
02/06/2022	R035 On 04-August-22	10.73	Call	Bond Future	1353	1	1353	1	0.00
02/06/2022	R035 On 04-August-22	10.72	Call	Bond Future	1324	1	1324	1	0.00
02/06/2022	R035 On 04-August-22	10.72	Put	Bond Future	1760	2	1760	2	0.00
02/06/2022	R035 On 04-August-22	10.73	Put	Bond Future	1728	2	1728	2	0.00
02/06/2022	R035 On 04-August-22	9.84	Put	Bond Future	6192	6	6192	6	0.00
02/06/2022	R035 On 04-August-22	10.53	Put	Bond Future	2457	3	2457	3	0.00
02/06/2022	R035 On 04-August-22	11.13	Put	Bond Future	775	1	775	1	100.00
02/06/2022	R035 On 04-August-22	10.64	Put	Bond Future	2034	2	2034	2	100.00
02/06/2022	R035 On 04-August-22	9.53	Put	Bond Future	8284	9	8284	9	0.00
02/06/2022	R035 On 04-August-22	12.18	Put	Bond Future	65	0	65	0	400.00
02/06/2022	R035 On 04-August-22	10.74	Put	Bond Future	1696	2	1696	2	0.00
02/06/2022	R035 On 03-November-22			Bond Future	10.97	87.4118	10.9672	87.4118	3,020.00
02/06/2022	R035 On 03-November-22	11.13	Call	Bond Future	2946	3	2946	3	0.00
02/06/2022	R035 On 03-November-22	11.14	Call	Bond Future	2981	3	2981	3	0.00
02/06/2022	R035 On 03-November-22	10.30	Call	Bond Future	781	1	781	1	1,000.00
02/06/2022	R035 On 03-November-22	9.82	Call	Bond Future	216	0	216	0	582.00
02/06/2022	R035 On 03-November-22	11.15	Call	Bond Future	3017	3	3017	3	0.00
02/06/2022	R035 On 03-November-22	12.68	Call	Bond Future	9760	9	9760	9	0.00
02/06/2022	R035 On 03-November-22	10.99	Call	Bond Future	2467	2	2467	2	0.00
02/06/2022	R035 On 03-November-22	11.05	Call	Bond Future	2667	3	2667	3	1,000.00
02/06/2022	R035 On 03-November-22	10.57	Call	Bond Future	1316	1	1316	1	0.00
02/06/2022	R035 On 03-November-22	10.57	Put	Bond Future	3745	4	3745	4	582.00
02/06/2022	R035 On 03-November-22	10.99	Put	Bond Future	2330	2	2330	2	582.00
02/06/2022	R035 On 03-November-22	12.68	Put	Bond Future	306	0	306	0	1,000.00
02/06/2022	R035 On 03-November-22	11.15	Put	Bond Future	1931	2	1931	2	0.00
02/06/2022	R035 On 03-November-22	9.82	Put	Bond Future	7504	8	7504	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2022	R035 On 03-November-22	10.30	Put	Bond Future	4918	5	4918	5	0.00
02/06/2022	R035 On 03-November-22	11.14	Put	Bond Future	1954	2	1954	2	0.00
02/06/2022	R035 On 03-November-22	11.05	Put	Bond Future	2172	2	2172	2	0.00
02/06/2022	R035 On 03-November-22	11.13	Put	Bond Future	1977	2	1977	2	0.00
02/06/2022	R035 On 02-February-23			Bond Future	11.13	88.8497	11.1272	88.8497	0.00
02/06/2022	R035 On 02-February-23	11.05	Call	Bond Future	2694	3	2694	3	1,000.00
02/06/2022	R035 On 02-February-23	11.06	Call	Bond Future	2724	3	2724	3	0.00
02/06/2022	R035 On 02-February-23	13.22	Call	Bond Future	11493	11	11493	11	0.00
02/06/2022	R035 On 02-February-23	10.86	Call	Bond Future	2165	2	2165	2	0.00
02/06/2022	R035 On 02-February-23	10.87	Call	Bond Future	2191	2	2191	2	0.00
02/06/2022	R035 On 02-February-23	10.30	Call	Bond Future	950	1	950	1	1,000.00
02/06/2022	R035 On 02-February-23	10.88	Call	Bond Future	2218	2	2218	2	0.00
02/06/2022	R035 On 02-February-23	9.81	Call	Bond Future	371	0	371	0	582.00
02/06/2022	R035 On 02-February-23	10.66	Call	Bond Future	1672	2	1672	2	0.00
02/06/2022	R035 On 02-February-23	10.66	Put	Bond Future	4470	5	4470	5	582.00
02/06/2022	R035 On 02-February-23	9.81	Put	Bond Future	8600	9	8600	9	0.00
02/06/2022	R035 On 02-February-23	10.30	Put	Bond Future	5993	6	5993	6	0.00
02/06/2022	R035 On 02-February-23	10.88	Put	Bond Future	3682	4	3682	4	0.00
02/06/2022	R035 On 02-February-23	13.22	Put	Bond Future	400	0	400	0	1,000.00
02/06/2022	R035 On 02-February-23	10.87	Put	Bond Future	3716	4	3716	4	0.00
02/06/2022	R035 On 02-February-23	10.86	Put	Bond Future	3750	4	3750	4	0.00
02/06/2022	R035 On 02-February-23	11.06	Put	Bond Future	3118	3	3118	3	582.00
02/06/2022	R035 On 02-February-23	11.05	Put	Bond Future	3148	3	3148	3	0.00
02/06/2022	R035 On 04-May-23			Bond Future	11.27	85.9481	11.2652	85.9481	0.00
02/06/2022	R035 On 04-May-23	11.22	Call	Bond Future	3263	3	3263	3	0.00
02/06/2022	R035 On 04-May-23	11.20	Call	Bond Future	3205	3	3205	3	0.00
02/06/2022	R035 On 04-May-23	11.21	Call	Bond Future	3234	3	3234	3	0.00
02/06/2022	R035 On 04-May-23	11.22	Put	Bond Future	3523	4	3523	4	0.00
02/06/2022	R035 On 04-May-23	11.20	Put	Bond Future	3580	4	3580	4	0.00
02/06/2022	R035 On 04-May-23	11.21	Put	Bond Future	3551	4	3551	4	0.00
02/06/2022	R186 On 04-August-22			Bond Future	8.39	108.8848	8.3898	108.8848	81,147.00
02/06/2022	R186 On 04-August-22	6.96	Call	Bond Future	9	0	9	0	3,600.00
02/06/2022	R186 On 04-August-22	8.13	Call	Bond Future	481	0	481	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
02/06/2022	R186 On 04-August-22	8.14	Call	Bond Future	494	0	494	0	0.00
02/06/2022	R186 On 04-August-22	7.96	Call	Bond Future	295	0	295	0	3,600.00
02/06/2022	R186 On 04-August-22	8.15	Call	Bond Future	508	0	508	0	0.00
02/06/2022	R186 On 04-August-22	9.78	Call	Bond Future	5117	5	5117	5	0.00
02/06/2022	R186 On 04-August-22	9.78	Put	Bond Future	42	0	42	0	3,600.00
02/06/2022	R186 On 04-August-22	8.15	Put	Bond Future	1415	1	1415	1	0.00
02/06/2022	R186 On 04-August-22	8.14	Put	Bond Future	1439	2	1439	2	0.00
02/06/2022	R186 On 04-August-22	8.13	Put	Bond Future	1464	2	1464	2	0.00
02/06/2022	R186 On 04-August-22	6.96	Put	Bond Future	5560	6	5560	6	0.00
02/06/2022	R186 On 04-August-22	7.96	Put	Bond Future	1927	2	1927	2	0.00
02/06/2022	R186 On 03-November-22			Bond Future	8.58	110.4273	8.5812	110.4273	11,129.00
02/06/2022	R186 On 03-November-22	8.55	Call	Bond Future	1309	1	1309	1	0.00
02/06/2022	R186 On 03-November-22	8.91	Call	Bond Future	2084	2	2084	2	0.00
02/06/2022	R186 On 03-November-22	8.23	Call	Bond Future	800	1	800	1	4,310.00
02/06/2022	R186 On 03-November-22	8.53	Call	Bond Future	1272	1	1272	1	0.00
02/06/2022	R186 On 03-November-22	8.54	Call	Bond Future	1291	1	1291	1	0.00
02/06/2022	R186 On 03-November-22	8.54	Put	Bond Future	1437	1	1437	1	0.00
02/06/2022	R186 On 03-November-22	8.53	Put	Bond Future	1454	2	1454	2	0.00
02/06/2022	R186 On 03-November-22	8.91	Put	Bond Future	925	1	925	1	4,310.00
02/06/2022	R186 On 03-November-22	8.23	Put	Bond Future	2055	2	2055	2	0.00
02/06/2022	R186 On 03-November-22	8.55	Put	Bond Future	1420	1	1420	1	0.00
02/06/2022	R186 On 02-February-23			Bond Future	8.73	106.9486	8.7334	106.9486	0.00
02/06/2022	R186 On 02-February-23	8.34	Call	Bond Future	1080	1	1080	1	0.00
02/06/2022	R186 On 02-February-23	8.33	Call	Bond Future	1065	1	1065	1	0.00
02/06/2022	R186 On 02-February-23	8.32	Call	Bond Future	1052	1	1052	1	0.00
02/06/2022	R186 On 02-February-23	8.32	Put	Bond Future	2444	3	2444	3	0.00
02/06/2022	R186 On 02-February-23	8.33	Put	Bond Future	2424	2	2424	2	0.00
02/06/2022	R186 On 02-February-23	8.34	Put	Bond Future	2404	2	2404	2	0.00
02/06/2022	R186 On 04-May-23			Bond Future	8.86	108.8681	8.8581	108.8681	0.00
02/06/2022	R186 On 04-May-23	8.83	Call	Bond Future	1918	2	1918	2	0.00
02/06/2022	R186 On 04-May-23	8.82	Call	Bond Future	1901	2	1901	2	0.00
02/06/2022	R186 On 04-May-23	8.84	Call	Bond Future	1935	2	1935	2	0.00
02/06/2022	R186 On 04-May-23	8.83	Put	Bond Future	2006	2	2006	2	0.00

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02/06/2022	R186 On 04-May-23	8.82	Put	Bond Future	2021	2	2021	2	0.00
02/06/2022	R186 On 04-May-23	8.84	Put	Bond Future	1992	2	1992	2	0.00
02/06/2022	R197 On 04-August-22			Bond Future	329.00	328.9365	329.0045	328.9365	870.00
02/06/2022	R197 On 03-November-22			Bond Future	333.74	333.6742	333.7411	333.6742	0.00
02/06/2022	R197 On 02-February-23			Bond Future	330.58	330.5105	330.5755	330.5105	0.00
02/06/2022	R197 On 04-May-23			Bond Future	336.57	336.5030	336.5667	336.5030	0.00
02/06/2022	R202 On 04-August-22			Bond Future	252.22	252.3878	252.2238	252.3878	6,575.00
02/06/2022	R202 On 03-November-22			Bond Future	255.86	256.0232	255.8552	256.0232	0.00
02/06/2022	R202 On 02-February-23			Bond Future	255.48	255.6542	255.4812	255.6542	0.00
02/06/2022	R202 On 04-May-23			Bond Future	260.11	260.2866	260.1084	260.2866	0.00
02/06/2022	R209 On 04-August-22			Bond Future	10.82	69.7916	10.8226	69.7916	27,815.00
02/06/2022	R209 On 04-August-22	10.57	Call	Bond Future	743	1	743	1	0.00
02/06/2022	R209 On 04-August-22	10.59	Call	Bond Future	783	1	783	1	0.00
02/06/2022	R209 On 04-August-22	10.58	Call	Bond Future	762	1	762	1	0.00
02/06/2022	R209 On 04-August-22	10.58	Put	Bond Future	2083	2	2083	2	0.00
02/06/2022	R209 On 04-August-22	10.57	Put	Bond Future	2118	2	2118	2	0.00
02/06/2022	R209 On 04-August-22	10.59	Put	Bond Future	2048	2	2048	2	0.00
02/06/2022	R209 On 03-November-22			Bond Future	10.98	67.6363	10.9802	67.6363	4,135.00
02/06/2022	R209 On 03-November-22	11.02	Call	Bond Future	2201	2	2201	2	0.00
02/06/2022	R209 On 03-November-22	11.50	Call	Bond Future	3781	4	3781	4	0.00
02/06/2022	R209 On 03-November-22	10.50	Call	Bond Future	991	1	991	1	0.00
02/06/2022	R209 On 03-November-22	11.00	Call	Bond Future	2143	2	2143	2	0.00
02/06/2022	R209 On 03-November-22	10.00	Call	Bond Future	312	0	312	0	0.00
02/06/2022	R209 On 03-November-22	11.01	Call	Bond Future	2172	2	2172	2	0.00
02/06/2022	R209 On 03-November-22	11.03	Call	Bond Future	2230	2	2230	2	0.00
02/06/2022	R209 On 03-November-22	9.50	Call	Bond Future	71	0	71	0	0.00
02/06/2022	R209 On 03-November-22	9.25	Call	Bond Future	33	0	33	0	9,500.00
02/06/2022	R209 On 03-November-22	9.25	Put	Bond Future	10051	10	10051	10	0.00
02/06/2022	R209 On 03-November-22	9.50	Put	Bond Future	8519	9	8519	9	0.00
02/06/2022	R209 On 03-November-22	11.03	Put	Bond Future	1969	2	1969	2	0.00
02/06/2022	R209 On 03-November-22	10.50	Put	Bond Future	3581	4	3581	4	0.00
02/06/2022	R209 On 03-November-22	11.01	Put	Bond Future	2016	2	2016	2	0.00
02/06/2022	R209 On 03-November-22	10.00	Put	Bond Future	5750	6	5750	6	9,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2022	R209 On 03-November-22	11.00	Put	Bond Future	2039	2	2039	2	9,500.00
02/06/2022	R209 On 03-November-22	11.50	Put	Bond Future	1126	1	1126	1	0.00
02/06/2022	R209 On 03-November-22	11.02	Put	Bond Future	1992	2	1992	2	0.00
02/06/2022	R209 On 02-February-23			Bond Future	11.12	68.7496	11.1192	68.7496	0.00
02/06/2022	R209 On 02-February-23	10.80	Call	Bond Future	1773	2	1773	2	0.00
02/06/2022	R209 On 02-February-23	10.78	Call	Bond Future	1729	2	1729	2	0.00
02/06/2022	R209 On 02-February-23	10.79	Call	Bond Future	1751	2	1751	2	0.00
02/06/2022	R209 On 02-February-23	10.80	Put	Bond Future	3447	4	3447	4	0.00
02/06/2022	R209 On 02-February-23	10.78	Put	Bond Future	3509	4	3509	4	0.00
02/06/2022	R209 On 02-February-23	10.79	Put	Bond Future	3478	4	3478	4	0.00
02/06/2022	R209 On 04-May-23			Bond Future	11.24	66.8338	11.2445	66.8338	0.00
02/06/2022	R209 On 04-May-23	11.11	Call	Bond Future	2635	3	2635	3	0.00
02/06/2022	R209 On 04-May-23	11.10	Call	Bond Future	2611	3	2611	3	0.00
02/06/2022	R209 On 04-May-23	11.09	Call	Bond Future	2586	2	2586	2	0.00
02/06/2022	R209 On 04-May-23	11.09	Put	Bond Future	3374	4	3374	4	0.00
02/06/2022	R209 On 04-May-23	11.10	Put	Bond Future	3348	3	3348	3	0.00
02/06/2022	R209 On 04-May-23	11.11	Put	Bond Future	3321	3	3321	3	0.00
02/06/2022	R210 On 04-August-22			Bond Future	226.73	226.5607	226.7267	226.5607	1,025.00
02/06/2022	R210 On 03-November-22			Bond Future	227.03	226.8618	227.0289	226.8618	0.00
02/06/2022	R210 On 02-February-23			Bond Future	230.81	230.6414	230.8092	230.6414	0.00
02/06/2022	R210 On 04-May-23			Bond Future	231.93	231.7643	231.9333	231.7643	0.00
02/06/2022	R213 On 04-August-22			Bond Future	10.27	84.5395	10.2674	84.5395	27,150.00
02/06/2022	R213 On 04-August-22	9.90	Call	Bond Future	536	0	536	0	0.00
02/06/2022	R213 On 04-August-22	9.88	Call	Bond Future	507	0	507	0	0.00
02/06/2022	R213 On 04-August-22	9.89	Call	Bond Future	521	0	521	0	0.00
02/06/2022	R213 On 04-August-22	9.90	Put	Bond Future	2370	3	2370	3	0.00
02/06/2022	R213 On 04-August-22	9.88	Put	Bond Future	2442	3	2442	3	0.00
02/06/2022	R213 On 04-August-22	9.89	Put	Bond Future	2406	3	2406	3	0.00
02/06/2022	R213 On 03-November-22			Bond Future	10.45	82.1998	10.4540	82.1998	0.00
02/06/2022	R213 On 03-November-22	10.40	Call	Bond Future	1795	2	1795	2	0.00
02/06/2022	R213 On 03-November-22	9.98	Call	Bond Future	946	1	946	1	0.00
02/06/2022	R213 On 03-November-22	10.19	Call	Bond Future	1330	1	1330	1	0.00
02/06/2022	R213 On 03-November-22	9.13	Call	Bond Future	136	0	136	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
02/06/2022	R213 On 03-November-22	9.84	Call	Bond Future	732	1	732	1	0.00
02/06/2022	R213 On 03-November-22	10.38	Call	Bond Future	1748	2	1748	2	0.00
02/06/2022	R213 On 03-November-22	10.39	Call	Bond Future	1771	2	1771	2	0.00
02/06/2022	R213 On 03-November-22	10.37	Call	Bond Future	1724	2	1724	2	0.00
02/06/2022	R213 On 03-November-22	9.19	Call	Bond Future	157	0	157	0	476.00
02/06/2022	R213 On 03-November-22	9.19	Put	Bond Future	6496	7	6496	7	0.00
02/06/2022	R213 On 03-November-22	10.37	Put	Bond Future	2127	2	2127	2	200.00
02/06/2022	R213 On 03-November-22	10.39	Put	Bond Future	2078	2	2078	2	0.00
02/06/2022	R213 On 03-November-22	10.38	Put	Bond Future	2103	2	2103	2	0.00
02/06/2022	R213 On 03-November-22	9.84	Put	Bond Future	3736	4	3736	4	476.00
02/06/2022	R213 On 03-November-22	9.13	Put	Bond Future	6791	7	6791	7	0.00
02/06/2022	R213 On 03-November-22	10.19	Put	Bond Future	2605	3	2605	3	476.00
02/06/2022	R213 On 03-November-22	9.98	Put	Bond Future	3253	3	3253	3	200.00
02/06/2022	R213 On 03-November-22	10.40	Put	Bond Future	2054	2	2054	2	0.00
02/06/2022	R213 On 02-February-23			Bond Future	10.62	83.5515	10.6219	83.5515	0.00
02/06/2022	R213 On 02-February-23	10.43	Call	Bond Future	1898	2	1898	2	912.00
02/06/2022	R213 On 02-February-23	10.22	Call	Bond Future	1472	1	1472	1	0.00
02/06/2022	R213 On 02-February-23	10.21	Call	Bond Future	1453	1	1453	1	0.00
02/06/2022	R213 On 02-February-23	9.16	Call	Bond Future	258	0	258	0	476.00
02/06/2022	R213 On 02-February-23	12.20	Call	Bond Future	7462	7	7462	7	0.00
02/06/2022	R213 On 02-February-23	10.01	Call	Bond Future	1106	1	1106	1	0.00
02/06/2022	R213 On 02-February-23	10.23	Call	Bond Future	1491	1	1491	1	0.00
02/06/2022	R213 On 02-February-23	10.35	Call	Bond Future	1729	2	1729	2	0.00
02/06/2022	R213 On 02-February-23	10.35	Put	Bond Future	3004	3	3004	3	476.00
02/06/2022	R213 On 02-February-23	12.20	Put	Bond Future	540	1	540	1	912.00
02/06/2022	R213 On 02-February-23	10.22	Put	Bond Future	3366	4	3366	4	0.00
02/06/2022	R213 On 02-February-23	10.43	Put	Bond Future	2796	3	2796	3	0.00
02/06/2022	R213 On 02-February-23	9.16	Put	Bond Future	7425	8	7425	8	0.00
02/06/2022	R213 On 02-February-23	10.01	Put	Bond Future	4012	4	4012	4	476.00
02/06/2022	R213 On 02-February-23	10.21	Put	Bond Future	3395	4	3395	4	0.00
02/06/2022	R213 On 02-February-23	10.23	Put	Bond Future	3337	3	3337	3	0.00
02/06/2022	R213 On 04-May-23			Bond Future	10.77	81.5036	10.7660	81.5036	0.00
02/06/2022	R213 On 04-May-23	10.74	Call	Bond Future	2669	3	2669	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
02/06/2022	R213 On 04-May-23	10.73	Call	Bond Future	2646	3	2646	3	0.00
02/06/2022	R213 On 04-May-23	10.75	Call	Bond Future	2693	3	2693	3	0.00
02/06/2022	R213 On 04-May-23	10.75	Put	Bond Future	2765	3	2765	3	0.00
02/06/2022	R213 On 04-May-23	10.73	Put	Bond Future	2809	3	2809	3	0.00
02/06/2022	R213 On 04-May-23	10.74	Put	Bond Future	2787	3	2787	3	0.00
02/06/2022	R214 On 04-August-22			Bond Future	11.10	66.7272	11.1034	66.7272	13,186.00
02/06/2022	R214 On 04-August-22	10.97	Call	Bond Future	1065	1	1065	1	0.00
02/06/2022	R214 On 04-August-22	10.98	Call	Bond Future	1090	1	1090	1	0.00
02/06/2022	R214 On 04-August-22	10.99	Call	Bond Future	1115	1	1115	1	0.00
02/06/2022	R214 On 04-August-22	10.98	Put	Bond Future	1780	2	1780	2	0.00
02/06/2022	R214 On 04-August-22	10.99	Put	Bond Future	1749	2	1749	2	0.00
02/06/2022	R214 On 04-August-22	10.97	Put	Bond Future	1812	2	1812	2	0.00
02/06/2022	R214 On 03-November-22			Bond Future	11.26	64.3879	11.2557	64.3879	0.00
02/06/2022	R214 On 03-November-22	11.35	Call	Bond Future	2428	2	2428	2	0.00
02/06/2022	R214 On 03-November-22	11.36	Call	Bond Future	2458	2	2458	2	0.00
02/06/2022	R214 On 03-November-22	11.34	Call	Bond Future	2398	2	2398	2	0.00
02/06/2022	R214 On 03-November-22	11.36	Put	Bond Future	1896	2	1896	2	0.00
02/06/2022	R214 On 03-November-22	11.35	Put	Bond Future	1919	2	1919	2	0.00
02/06/2022	R214 On 03-November-22	11.34	Put	Bond Future	1943	2	1943	2	0.00
02/06/2022	R214 On 02-February-23			Bond Future	11.39	65.4470	11.3938	65.4470	0.00
02/06/2022	R214 On 02-February-23	11.09	Call	Bond Future	1923	2	1923	2	0.00
02/06/2022	R214 On 02-February-23	11.07	Call	Bond Future	1877	2	1877	2	0.00
02/06/2022	R214 On 02-February-23	11.08	Call	Bond Future	1900	2	1900	2	0.00
02/06/2022	R214 On 02-February-23	11.08	Put	Bond Future	3605	4	3605	4	0.00
02/06/2022	R214 On 02-February-23	11.07	Put	Bond Future	3638	4	3638	4	0.00
02/06/2022	R214 On 02-February-23	11.09	Put	Bond Future	3573	4	3573	4	0.00
02/06/2022	R214 On 04-May-23			Bond Future	11.51	63.3286	11.5127	63.3286	0.00
02/06/2022	R214 On 04-May-23	11.38	Call	Bond Future	2741	3	2741	3	0.00
02/06/2022	R214 On 04-May-23	11.36	Call	Bond Future	2690	3	2690	3	0.00
02/06/2022	R214 On 04-May-23	11.37	Call	Bond Future	2715	3	2715	3	0.00
02/06/2022	R214 On 04-May-23	11.37	Put	Bond Future	3470	4	3470	4	0.00
02/06/2022	R214 On 04-May-23	11.36	Put	Bond Future	3498	4	3498	4	0.00
02/06/2022	R214 On 04-May-23	11.38	Put	Bond Future	3442	4	3442	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
02/06/2022	R248 On 04-August-22			Bond Future	11.07	83.9628	11.0721	83.9628	200,684.00
02/06/2022	R248 On 04-August-22	9.70	Call	Bond Future	6	0	6	0	0.00
02/06/2022	R248 On 04-August-22	10.90	Call	Bond Future	1219	1	1219	1	1,700.00
02/06/2022	R248 On 04-August-22	10.40	Call	Bond Future	240	0	240	0	0.00
02/06/2022	R248 On 04-August-22	11.00	Call	Bond Future	1534	1	1534	1	0.00
02/06/2022	R248 On 04-August-22	10.98	Call	Bond Future	1468	1	1468	1	0.00
02/06/2022	R248 On 04-August-22	10.99	Call	Bond Future	1501	1	1501	1	0.00
02/06/2022	R248 On 04-August-22	10.20	Call	Bond Future	95	0	95	0	1,700.00
02/06/2022	R248 On 04-August-22	10.99	Put	Bond Future	2080	2	2080	2	0.00
02/06/2022	R248 On 04-August-22	10.98	Put	Bond Future	2118	2	2118	2	0.00
02/06/2022	R248 On 04-August-22	10.40	Put	Bond Future	5201	5	5201	5	0.00
02/06/2022	R248 On 04-August-22	11.00	Put	Bond Future	2042	2	2042	2	50.00
02/06/2022	R248 On 04-August-22	10.90	Put	Bond Future	2441	3	2441	3	0.00
02/06/2022	R248 On 04-August-22	9.70	Put	Bond Future	10721	11	10721	11	0.00
02/06/2022	R248 On 04-August-22	10.20	Put	Bond Future	6635	7	6635	7	0.00
02/06/2022	R248 On 03-November-22			Bond Future	11.22	80.7307	11.2225	80.7307	0.00
02/06/2022	R248 On 03-November-22	11.30	Call	Bond Future	3058	3	3058	3	0.00
02/06/2022	R248 On 03-November-22	11.31	Call	Bond Future	3097	3	3097	3	0.00
02/06/2022	R248 On 03-November-22	11.32	Call	Bond Future	3135	3	3135	3	0.00
02/06/2022	R248 On 03-November-22	11.30	Put	Bond Future	2530	3	2530	3	0.00
02/06/2022	R248 On 03-November-22	11.31	Put	Bond Future	2502	3	2502	3	0.00
02/06/2022	R248 On 03-November-22	11.32	Put	Bond Future	2473	3	2473	3	0.00
02/06/2022	R248 On 02-February-23			Bond Future	11.36	82.0590	11.3588	82.0590	0.00
02/06/2022	R248 On 02-February-23	11.06	Call	Bond Future	2423	2	2423	2	0.00
02/06/2022	R248 On 02-February-23	11.07	Call	Bond Future	2453	2	2453	2	0.00
02/06/2022	R248 On 02-February-23	11.08	Call	Bond Future	2483	2	2483	2	0.00
02/06/2022	R248 On 02-February-23	11.08	Put	Bond Future	4390	5	4390	5	0.00
02/06/2022	R248 On 02-February-23	11.07	Put	Bond Future	4430	5	4430	5	0.00
02/06/2022	R248 On 02-February-23	11.06	Put	Bond Future	4470	5	4470	5	0.00
02/06/2022	R248 On 04-May-23			Bond Future	11.48	79.0993	11.4758	79.0993	0.00
02/06/2022	R248 On 04-May-23	11.33	Call	Bond Future	3467	3	3467	3	0.00
02/06/2022	R248 On 04-May-23	11.34	Call	Bond Future	3499	3	3499	3	0.00
02/06/2022	R248 On 04-May-23	11.35	Call	Bond Future	3531	3	3531	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
02/06/2022	R248 On 04-May-23	11.35	Put	Bond Future	4367	5	4367	5	0.00
02/06/2022	R248 On 04-May-23	11.34	Put	Bond Future	4401	5	4401	5	0.00
02/06/2022	R248 On 04-May-23	11.33	Put	Bond Future	4436	5	4436	5	0.00