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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2022	2025 On 05-May-22			Bond Future	159.24	159.0993	159.2434	159.0993	5,471.00
02/03/2022	2025 On 04-August-22			Bond Future	159.82	159.6823	159.8243	159.6823	1,130.00
02/03/2022	2025 On 03-November-22			Bond Future	162.15	162.0099	162.1514	162.0099	0.00
02/03/2022	2025 On 02-February-23			Bond Future	163.09	162.9520	163.0925	162.9520	0.00
02/03/2022	2029 On 05-May-22			Bond Future	117.31	117.0354	117.3141	117.0354	2,746.00
02/03/2022	2029 On 04-August-22			Bond Future	118.93	118.6553	118.9350	118.6553	1,844.00
02/03/2022	2029 On 03-November-22			Bond Future	119.44	119.1551	119.4367	119.1551	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
02/03/2022	2029 On 02-February-23			Bond Future	121.35	121.0673	121.3515	121.0673	0.00
02/03/2022	2030 On 05-May-22			Bond Future	9.73	93.4539	9.7253	93.4539	72,984.00
02/03/2022	2030 On 05-May-22	7.73	Call	Bond Future	1	0	1	0	200.00
02/03/2022	2030 On 05-May-22	11.04	Call	Bond Future	6399	7	6399	7	0.00
02/03/2022	2030 On 05-May-22	10.19	Call	Bond Future	2869	3	2869	3	0.00
02/03/2022	2030 On 05-May-22	10.20	Call	Bond Future	2906	3	2906	3	0.00
02/03/2022	2030 On 05-May-22	9.35	Call	Bond Future	597	1	597	1	0.00
02/03/2022	2030 On 05-May-22	9.65	Call	Bond Future	1184	1	1184	1	0.00
02/03/2022	2030 On 05-May-22	8.81	Call	Bond Future	103	0	103	0	200.00
02/03/2022	2030 On 05-May-22	8.89	Call	Bond Future	140	0	140	0	1,800.00
02/03/2022	2030 On 05-May-22	9.60	Call	Bond Future	1068	1	1068	1	0.00
02/03/2022	2030 On 05-May-22	8.14	Call	Bond Future	5	0	5	0	1,800.00
02/03/2022	2030 On 05-May-22	8.47	Call	Bond Future	23	0	23	0	1,073.00
02/03/2022	2030 On 05-May-22	10.21	Call	Bond Future	2944	3	2944	3	0.00
02/03/2022	2030 On 05-May-22	9.95	Call	Bond Future	2031	2	2031	2	0.00
02/03/2022	2030 On 05-May-22	9.15	Call	Bond Future	340	0	340	0	7,500.00
02/03/2022	2030 On 05-May-22	9.15	Put	Bond Future	3293	3	3293	3	0.00
02/03/2022	2030 On 05-May-22	9.65	Put	Bond Future	1563	1	1563	1	5,000.00
02/03/2022	2030 On 05-May-22	8.81	Put	Bond Future	4857	4	4857	4	0.00
02/03/2022	2030 On 05-May-22	8.89	Put	Bond Future	4467	4	4467	4	0.00
02/03/2022	2030 On 05-May-22	10.21	Put	Bond Future	549	0	549	0	0.00
02/03/2022	2030 On 05-May-22	8.14	Put	Bond Future	8440	8	8440	8	0.00
02/03/2022	2030 On 05-May-22	9.60	Put	Bond Future	1701	1	1701	1	5,000.00
02/03/2022	2030 On 05-May-22	9.35	Put	Bond Future	2509	2	2509	2	1,073.00
02/03/2022	2030 On 05-May-22	10.20	Put	Bond Future	560	0	560	0	200.00
02/03/2022	2030 On 05-May-22	10.19	Put	Bond Future	571	0	571	0	0.00
02/03/2022	2030 On 05-May-22	11.04	Put	Bond Future	86	0	86	0	1,800.00
02/03/2022	2030 On 05-May-22	9.95	Put	Bond Future	911	1	911	1	1,073.00
02/03/2022	2030 On 05-May-22	7.73	Put	Bond Future	10777	10	10777	10	0.00
02/03/2022	2030 On 05-May-22	8.47	Put	Bond Future	6623	6	6623	6	0.00
02/03/2022	2030 On 04-August-22			Bond Future	9.93	90.7184	9.9301	90.7184	25,263.00
02/03/2022	2030 On 04-August-22	9.05	Call	Bond Future	511	1	511	1	800.00
02/03/2022	2030 On 04-August-22	9.54	Call	Bond Future	1215	1	1215	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
02/03/2022	2030 On 04-August-22	8.30	Call	Bond Future	100	0	100	0	800.00
02/03/2022	2030 On 04-August-22	9.55	Call	Bond Future	1233	1	1233	1	0.00
02/03/2022	2030 On 04-August-22	9.56	Call	Bond Future	1252	1	1252	1	0.00
02/03/2022	2030 On 04-August-22	10.95	Call	Bond Future	5414	6	5414	6	0.00
02/03/2022	2030 On 04-August-22	10.95	Put	Bond Future	634	1	634	1	800.00
02/03/2022	2030 On 04-August-22	9.56	Put	Bond Future	3071	3	3071	3	0.00
02/03/2022	2030 On 04-August-22	9.55	Put	Bond Future	3102	3	3102	3	0.00
02/03/2022	2030 On 04-August-22	8.30	Put	Bond Future	8471	8	8471	8	0.00
02/03/2022	2030 On 04-August-22	9.54	Put	Bond Future	3133	3	3133	3	0.00
02/03/2022	2030 On 04-August-22	9.05	Put	Bond Future	4913	5	4913	5	0.00
02/03/2022	2030 On 03-November-22			Bond Future	10.11	92.0221	10.1140	92.0221	0.00
02/03/2022	2030 On 03-November-22	10.09	Call	Bond Future	2471	3	2471	3	0.00
02/03/2022	2030 On 03-November-22	10.08	Call	Bond Future	2447	3	2447	3	0.00
02/03/2022	2030 On 03-November-22	10.10	Call	Bond Future	2495	3	2495	3	0.00
02/03/2022	2030 On 03-November-22	10.10	Put	Bond Future	2561	2	2561	2	0.00
02/03/2022	2030 On 03-November-22	10.08	Put	Bond Future	2607	2	2607	2	0.00
02/03/2022	2030 On 03-November-22	10.09	Put	Bond Future	2584	2	2584	2	0.00
02/03/2022	2030 On 02-February-23			Bond Future	10.29	89.4755	10.2918	89.4755	0.00
02/03/2022	2030 On 02-February-23	10.01	Call	Bond Future	2252	3	2252	3	0.00
02/03/2022	2030 On 02-February-23	9.94	Call	Bond Future	2107	2	2107	2	0.00
02/03/2022	2030 On 02-February-23	8.81	Call	Bond Future	555	1	555	1	102.00
02/03/2022	2030 On 02-February-23	9.99	Call	Bond Future	2210	3	2210	3	0.00
02/03/2022	2030 On 02-February-23	10.00	Call	Bond Future	2231	3	2231	3	0.00
02/03/2022	2030 On 02-February-23	9.20	Call	Bond Future	910	1	910	1	0.00
02/03/2022	2030 On 02-February-23	9.66	Call	Bond Future	1580	2	1580	2	0.00
02/03/2022	2030 On 02-February-23	9.80	Call	Bond Future	1833	2	1833	2	0.00
02/03/2022	2030 On 02-February-23	8.81	Put	Bond Future	7615	7	7615	7	0.00
02/03/2022	2030 On 02-February-23	9.66	Put	Bond Future	4507	4	4507	4	102.00
02/03/2022	2030 On 02-February-23	9.20	Put	Bond Future	6045	6	6045	6	0.00
02/03/2022	2030 On 02-February-23	10.01	Put	Bond Future	3543	3	3543	3	0.00
02/03/2022	2030 On 02-February-23	9.94	Put	Bond Future	3722	3	3722	3	102.00
02/03/2022	2030 On 02-February-23	9.99	Put	Bond Future	3594	3	3594	3	0.00
02/03/2022	2030 On 02-February-23	10.00	Put	Bond Future	3568	3	3568	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
02/03/2022	2030 On 02-February-23	9.80	Put	Bond Future	4101	4	4101	4	0.00
02/03/2022	2032 On 05-May-22			Bond Future	10.13	89.9226	10.1342	89.9226	139,583.00
02/03/2022	2032 On 05-May-22	9.58	Call	Bond Future	363	1	363	1	780.00
02/03/2022	2032 On 05-May-22	10.18	Call	Bond Future	1648	2	1648	2	780.00
02/03/2022	2032 On 05-May-22	10.29	Call	Bond Future	2009	2	2009	2	993.00
02/03/2022	2032 On 05-May-22	11.04	Call	Bond Future	5188	6	5188	6	0.00
02/03/2022	2032 On 05-May-22	11.02	Call	Bond Future	5095	6	5095	6	0.00
02/03/2022	2032 On 05-May-22	11.18	Call	Bond Future	5850	6	5850	6	0.00
02/03/2022	2032 On 05-May-22	10.98	Call	Bond Future	4908	5	4908	5	0.00
02/03/2022	2032 On 05-May-22	11.03	Call	Bond Future	5141	6	5141	6	0.00
02/03/2022	2032 On 05-May-22	11.03	Put	Bond Future	250	0	250	0	0.00
02/03/2022	2032 On 05-May-22	10.98	Put	Bond Future	280	0	280	0	993.00
02/03/2022	2032 On 05-May-22	11.18	Put	Bond Future	175	0	175	0	780.00
02/03/2022	2032 On 05-May-22	10.29	Put	Bond Future	1131	1	1131	1	0.00
02/03/2022	2032 On 05-May-22	11.02	Put	Bond Future	256	0	256	0	0.00
02/03/2022	2032 On 05-May-22	11.04	Put	Bond Future	244	0	244	0	0.00
02/03/2022	2032 On 05-May-22	10.18	Put	Bond Future	1389	1	1389	1	0.00
02/03/2022	2032 On 05-May-22	9.58	Put	Bond Future	3582	3	3582	3	0.00
02/03/2022	2032 On 04-August-22			Bond Future	10.32	91.1457	10.3205	91.1457	140.00
02/03/2022	2032 On 04-August-22	11.60	Call	Bond Future	7179	8	7179	8	0.00
02/03/2022	2032 On 04-August-22	11.89	Call	Bond Future	8451	9	8451	9	0.00
02/03/2022	2032 On 04-August-22	10.20	Call	Bond Future	1936	2	1936	2	0.00
02/03/2022	2032 On 04-August-22	10.21	Call	Bond Future	1963	2	1963	2	0.00
02/03/2022	2032 On 04-August-22	10.22	Call	Bond Future	1990	2	1990	2	0.00
02/03/2022	2032 On 04-August-22	9.72	Call	Bond Future	884	1	884	1	800.00
02/03/2022	2032 On 04-August-22	8.97	Call	Bond Future	152	0	152	0	800.00
02/03/2022	2032 On 04-August-22	8.97	Put	Bond Future	8030	7	8030	7	0.00
02/03/2022	2032 On 04-August-22	9.72	Put	Bond Future	4276	4	4276	4	0.00
02/03/2022	2032 On 04-August-22	10.20	Put	Bond Future	2603	2	2603	2	0.00
02/03/2022	2032 On 04-August-22	10.21	Put	Bond Future	2574	2	2574	2	0.00
02/03/2022	2032 On 04-August-22	11.89	Put	Bond Future	347	0	347	0	0.00
02/03/2022	2032 On 04-August-22	11.60	Put	Bond Future	493	0	493	0	800.00
02/03/2022	2032 On 04-August-22	10.22	Put	Bond Future	2546	2	2546	2	0.00

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02/03/2022	2032 On 03-November-22			Bond Future	10.50	88.3037	10.4977	88.3037	0.00
02/03/2022	2032 On 03-November-22	10.66	Call	Bond Future	3318	4	3318	4	0.00
02/03/2022	2032 On 03-November-22	10.56	Call	Bond Future	3014	3	3014	3	0.00
02/03/2022	2032 On 03-November-22	9.31	Call	Bond Future	540	1	540	1	180.00
02/03/2022	2032 On 03-November-22	10.11	Call	Bond Future	1853	2	1853	2	0.00
02/03/2022	2032 On 03-November-22	10.49	Call	Bond Future	2810	3	2810	3	0.00
02/03/2022	2032 On 03-November-22	9.36	Call	Bond Future	594	1	594	1	454.00
02/03/2022	2032 On 03-November-22	10.16	Call	Bond Future	1967	2	1967	2	0.00
02/03/2022	2032 On 03-November-22	10.16	Put	Bond Future	3800	3	3800	3	180.00
02/03/2022	2032 On 03-November-22	10.56	Put	Bond Future	2682	2	2682	2	180.00
02/03/2022	2032 On 03-November-22	9.31	Put	Bond Future	7221	7	7221	7	0.00
02/03/2022	2032 On 03-November-22	9.36	Put	Bond Future	6981	6	6981	6	0.00
02/03/2022	2032 On 03-November-22	10.11	Put	Bond Future	3963	4	3963	4	454.00
02/03/2022	2032 On 03-November-22	10.49	Put	Bond Future	2851	3	2851	3	454.00
02/03/2022	2032 On 03-November-22	10.66	Put	Bond Future	2455	2	2455	2	0.00
02/03/2022	2032 On 02-February-23			Bond Future	10.67	89.7050	10.6658	89.7050	0.00
02/03/2022	2032 On 02-February-23	10.38	Call	Bond Future	2484	3	2484	3	0.00
02/03/2022	2032 On 02-February-23	10.39	Call	Bond Future	2508	3	2508	3	0.00
02/03/2022	2032 On 02-February-23	9.31	Call	Bond Future	665	1	665	1	454.00
02/03/2022	2032 On 02-February-23	10.16	Call	Bond Future	1987	2	1987	2	0.00
02/03/2022	2032 On 02-February-23	10.50	Call	Bond Future	2779	3	2779	3	0.00
02/03/2022	2032 On 02-February-23	10.40	Call	Bond Future	2532	3	2532	3	0.00
02/03/2022	2032 On 02-February-23	10.40	Put	Bond Future	3931	4	3931	4	0.00
02/03/2022	2032 On 02-February-23	10.50	Put	Bond Future	3649	3	3649	3	454.00
02/03/2022	2032 On 02-February-23	10.16	Put	Bond Future	4677	4	4677	4	454.00
02/03/2022	2032 On 02-February-23	9.31	Put	Bond Future	8128	8	8128	8	0.00
02/03/2022	2032 On 02-February-23	10.39	Put	Bond Future	3961	4	3961	4	0.00
02/03/2022	2032 On 02-February-23	10.38	Put	Bond Future	3990	4	3990	4	0.00
02/03/2022	2033 On 05-May-22			Bond Future	112.74	112.7959	112.7395	112.7959	2,766.00
02/03/2022	2033 On 04-August-22			Bond Future	114.30	114.3569	114.2970	114.3569	4,967.00
02/03/2022	2033 On 03-November-22			Bond Future	114.65	114.7121	114.6493	114.7121	0.00
02/03/2022	2033 On 02-February-23			Bond Future	116.49	116.5528	116.4869	116.5528	0.00
02/03/2022	2037 On 05-May-22			Bond Future	10.72	86.5197	10.7163	86.5197	84,977.00

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02/03/2022	2037 On 05-May-22	11.84	Call	Bond Future	6968	7	6968	7	0.00
02/03/2022	2037 On 05-May-22	11.82	Call	Bond Future	6863	7	6863	7	0.00
02/03/2022	2037 On 05-May-22	11.83	Call	Bond Future	6916	7	6916	7	0.00
02/03/2022	2037 On 05-May-22	11.84	Put	Bond Future	177	0	177	0	0.00
02/03/2022	2037 On 05-May-22	11.82	Put	Bond Future	185	0	185	0	0.00
02/03/2022	2037 On 05-May-22	11.83	Put	Bond Future	181	0	181	0	0.00
02/03/2022	2037 On 04-August-22			Bond Future	10.90	83.4396	10.8957	83.4396	52,420.00
02/03/2022	2037 On 04-August-22	10.91	Call	Bond Future	2708	3	2708	3	0.00
02/03/2022	2037 On 04-August-22	11.21	Call	Bond Future	3804	4	3804	4	1,050.00
02/03/2022	2037 On 04-August-22	10.10	Call	Bond Future	714	1	714	1	50.00
02/03/2022	2037 On 04-August-22	11.42	Call	Bond Future	4669	5	4669	5	0.00
02/03/2022	2037 On 04-August-22	11.95	Call	Bond Future	7049	7	7049	7	0.00
02/03/2022	2037 On 04-August-22	10.90	Call	Bond Future	2675	3	2675	3	0.00
02/03/2022	2037 On 04-August-22	10.89	Call	Bond Future	2642	3	2642	3	0.00
02/03/2022	2037 On 04-August-22	10.89	Put	Bond Future	2678	3	2678	3	0.00
02/03/2022	2037 On 04-August-22	11.95	Put	Bond Future	813	1	813	1	1,050.00
02/03/2022	2037 On 04-August-22	10.91	Put	Bond Future	2618	2	2618	2	0.00
02/03/2022	2037 On 04-August-22	11.42	Put	Bond Future	1477	1	1477	1	50.00
02/03/2022	2037 On 04-August-22	10.10	Put	Bond Future	5931	6	5931	6	0.00
02/03/2022	2037 On 04-August-22	10.90	Put	Bond Future	2648	2	2648	2	50.00
02/03/2022	2037 On 04-August-22	11.21	Put	Bond Future	1868	2	1868	2	0.00
02/03/2022	2037 On 03-November-22			Bond Future	11.06	84.6391	11.0558	84.6391	0.00
02/03/2022	2037 On 03-November-22	11.30	Call	Bond Future	4091	4	4091	4	0.00
02/03/2022	2037 On 03-November-22	11.32	Call	Bond Future	4164	5	4164	5	0.00
02/03/2022	2037 On 03-November-22	11.31	Call	Bond Future	4127	4	4127	4	0.00
02/03/2022	2037 On 03-November-22	11.31	Put	Bond Future	2591	2	2591	2	0.00
02/03/2022	2037 On 03-November-22	11.30	Put	Bond Future	2615	3	2615	3	0.00
02/03/2022	2037 On 03-November-22	11.32	Put	Bond Future	2568	2	2568	2	0.00
02/03/2022	2037 On 02-February-23			Bond Future	11.21	81.7258	11.2108	81.7258	0.00
02/03/2022	2037 On 02-February-23	11.05	Call	Bond Future	3279	4	3279	4	0.00
02/03/2022	2037 On 02-February-23	11.03	Call	Bond Future	3221	3	3221	3	0.00
02/03/2022	2037 On 02-February-23	11.04	Call	Bond Future	3250	4	3250	4	0.00
02/03/2022	2037 On 02-February-23	11.04	Put	Bond Future	4283	4	4283	4	0.00

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02/03/2022	2037 On 02-February-23	11.03	Put	Bond Future	4315	4	4315	4	0.00
02/03/2022	2037 On 02-February-23	11.05	Put	Bond Future	4251	4	4251	4	0.00
02/03/2022	2038 On 05-May-22			Bond Future	129.46	130.2317	129.4597	130.2317	4,174.00
02/03/2022	2038 On 04-August-22			Bond Future	129.43	130.2128	129.4267	130.2128	2,669.00
02/03/2022	2038 On 03-November-22			Bond Future	131.31	132.1113	131.3116	132.1113	0.00
02/03/2022	2038 On 02-February-23			Bond Future	131.55	132.3671	131.5517	132.3671	0.00
02/03/2022	2040 On 05-May-22			Bond Future	10.83	88.6907	10.8323	88.6907	62,538.00
02/03/2022	2040 On 05-May-22	9.82	Call	Bond Future	67	0	67	0	1,200.00
02/03/2022	2040 On 05-May-22	11.91	Call	Bond Future	7210	8	7210	8	0.00
02/03/2022	2040 On 05-May-22	11.90	Call	Bond Future	7154	8	7154	8	0.00
02/03/2022	2040 On 05-May-22	13.04	Call	Bond Future	13391	14	13391	14	0.00
02/03/2022	2040 On 05-May-22	11.92	Call	Bond Future	7265	8	7265	8	0.00
02/03/2022	2040 On 05-May-22	10.57	Call	Bond Future	1067	1	1067	1	1,200.00
02/03/2022	2040 On 05-May-22	10.57	Put	Bond Future	2915	3	2915	3	0.00
02/03/2022	2040 On 05-May-22	11.91	Put	Bond Future	225	0	225	0	0.00
02/03/2022	2040 On 05-May-22	11.92	Put	Bond Future	220	0	220	0	0.00
02/03/2022	2040 On 05-May-22	13.04	Put	Bond Future	12	0	12	0	1,200.00
02/03/2022	2040 On 05-May-22	11.90	Put	Bond Future	230	0	230	0	0.00
02/03/2022	2040 On 05-May-22	9.82	Put	Bond Future	7554	7	7554	7	0.00
02/03/2022	2040 On 04-August-22			Bond Future	11.01	85.3897	11.0064	85.3897	40,532.00
02/03/2022	2040 On 04-August-22	11.04	Call	Bond Future	2949	3	2949	3	0.00
02/03/2022	2040 On 04-August-22	12.24	Call	Bond Future	8412	9	8412	9	0.00
02/03/2022	2040 On 04-August-22	9.70	Call	Bond Future	213	0	213	0	460.00
02/03/2022	2040 On 04-August-22	10.70	Call	Bond Future	1850	2	1850	2	460.00
02/03/2022	2040 On 04-August-22	11.03	Call	Bond Future	2914	3	2914	3	0.00
02/03/2022	2040 On 04-August-22	11.05	Call	Bond Future	2986	3	2986	3	0.00
02/03/2022	2040 On 04-August-22	11.05	Put	Bond Future	2692	3	2692	3	0.00
02/03/2022	2040 On 04-August-22	12.24	Put	Bond Future	687	1	687	1	460.00
02/03/2022	2040 On 04-August-22	9.70	Put	Bond Future	9802	9	9802	9	0.00
02/03/2022	2040 On 04-August-22	11.03	Put	Bond Future	2755	3	2755	3	0.00
02/03/2022	2040 On 04-August-22	10.70	Put	Bond Future	3959	4	3959	4	0.00
02/03/2022	2040 On 04-August-22	11.04	Put	Bond Future	2723	3	2723	3	0.00
02/03/2022	2040 On 03-November-22			Bond Future	11.16	86.6173	11.1615	86.6173	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
02/03/2022	2040 On 03-November-22	11.41	Call	Bond Future	4463	5	4463	5	0.00
02/03/2022	2040 On 03-November-22	11.39	Call	Bond Future	4386	5	4386	5	0.00
02/03/2022	2040 On 03-November-22	11.40	Call	Bond Future	4425	5	4425	5	0.00
02/03/2022	2040 On 03-November-22	11.41	Put	Bond Future	2848	3	2848	3	0.00
02/03/2022	2040 On 03-November-22	11.39	Put	Bond Future	2898	3	2898	3	0.00
02/03/2022	2040 On 03-November-22	11.40	Put	Bond Future	2873	3	2873	3	0.00
02/03/2022	2040 On 02-February-23			Bond Future	11.31	83.4853	11.3117	83.4853	0.00
02/03/2022	2040 On 02-February-23	11.10	Call	Bond Future	3340	4	3340	4	0.00
02/03/2022	2040 On 02-February-23	11.11	Call	Bond Future	3371	4	3371	4	0.00
02/03/2022	2040 On 02-February-23	11.12	Call	Bond Future	3402	4	3402	4	0.00
02/03/2022	2040 On 02-February-23	11.12	Put	Bond Future	4654	4	4654	4	0.00
02/03/2022	2040 On 02-February-23	11.11	Put	Bond Future	4689	4	4689	4	0.00
02/03/2022	2040 On 02-February-23	11.10	Put	Bond Future	4724	4	4724	4	0.00
02/03/2022	2044 On 05-May-22			Bond Future	10.89	85.1706	10.8915	85.1706	49,857.00
02/03/2022	2044 On 05-May-22	11.93	Call	Bond Future	7066	8	7066	8	0.00
02/03/2022	2044 On 05-May-22	11.91	Call	Bond Future	6956	7	6956	7	0.00
02/03/2022	2044 On 05-May-22	11.92	Call	Bond Future	7011	7	7011	7	0.00
02/03/2022	2044 On 05-May-22	11.92	Put	Bond Future	263	0	263	0	0.00
02/03/2022	2044 On 05-May-22	11.91	Put	Bond Future	269	0	269	0	0.00
02/03/2022	2044 On 05-May-22	11.93	Put	Bond Future	257	0	257	0	0.00
02/03/2022	2044 On 04-August-22			Bond Future	11.06	81.9471	11.0576	81.9471	21,683.00
02/03/2022	2044 On 04-August-22	11.10	Call	Bond Future	3041	3	3041	3	0.00
02/03/2022	2044 On 04-August-22	11.09	Call	Bond Future	3005	3	3005	3	0.00
02/03/2022	2044 On 04-August-22	11.08	Call	Bond Future	2969	3	2969	3	0.00
02/03/2022	2044 On 04-August-22	11.08	Put	Bond Future	2815	3	2815	3	0.00
02/03/2022	2044 On 04-August-22	11.09	Put	Bond Future	2782	3	2782	3	0.00
02/03/2022	2044 On 04-August-22	11.10	Put	Bond Future	2751	3	2751	3	0.00
02/03/2022	2044 On 03-November-22			Bond Future	11.21	83.1253	11.2053	83.1253	0.00
02/03/2022	2044 On 03-November-22	11.39	Call	Bond Future	4298	5	4298	5	0.00
02/03/2022	2044 On 03-November-22	11.40	Call	Bond Future	4337	5	4337	5	0.00
02/03/2022	2044 On 03-November-22	11.41	Call	Bond Future	4376	5	4376	5	0.00
02/03/2022	2044 On 03-November-22	11.41	Put	Bond Future	3020	3	3020	3	0.00
02/03/2022	2044 On 03-November-22	11.40	Put	Bond Future	3046	3	3046	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
02/03/2022	2044 On 03-November-22	11.39	Put	Bond Future	3073	3	3073	3	0.00
02/03/2022	2044 On 02-February-23			Bond Future	11.35	80.0630	11.3481	80.0630	0.00
02/03/2022	2044 On 02-February-23	11.16	Call	Bond Future	3476	4	3476	4	0.00
02/03/2022	2044 On 02-February-23	11.14	Call	Bond Future	3414	4	3414	4	0.00
02/03/2022	2044 On 02-February-23	11.15	Call	Bond Future	3445	4	3445	4	0.00
02/03/2022	2044 On 02-February-23	11.15	Put	Bond Future	4765	5	4765	5	0.00
02/03/2022	2044 On 02-February-23	11.14	Put	Bond Future	4801	5	4801	5	0.00
02/03/2022	2044 On 02-February-23	11.16	Put	Bond Future	4729	5	4729	5	0.00
02/03/2022	2046 On 05-May-22			Bond Future	117.95	118.4992	117.9515	118.4992	14,004.00
02/03/2022	2046 On 04-August-22			Bond Future	119.58	120.1395	119.5812	120.1395	2,969.00
02/03/2022	2046 On 03-November-22			Bond Future	119.39	119.9588	119.3901	119.9588	0.00
02/03/2022	2046 On 02-February-23			Bond Future	121.31	121.8850	121.3051	121.8850	0.00
02/03/2022	2050 On 05-May-22			Bond Future	121.39	122.7064	121.3867	122.7064	8,622.00
02/03/2022	2050 On 04-August-22			Bond Future	121.04	122.3806	121.0398	122.3806	1,194.00
02/03/2022	2050 On 03-November-22			Bond Future	122.80	124.1649	122.8025	124.1649	0.00
02/03/2022	2050 On 02-February-23			Bond Future	122.70	124.0848	122.6979	124.0848	0.00
02/03/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2022	AL37 On 05-May-22			Index Future	819.64	822.2980	819.6390	822.2980	0.00
02/03/2022	AL37 On 04-August-22			Index Future	830.64	833.3450	830.6440	833.3450	0.00
02/03/2022	AL37 On 03-November-22			Index Future	842.65	845.3980	842.6530	845.3980	0.00
02/03/2022	AL37 On 02-February-23			Index Future	855.96	858.7500	855.9570	858.7500	0.00
02/03/2022	AL7T On 05-May-22			Index Future	937.71	943.6660	937.7050	943.6660	0.00
02/03/2022	AL7T On 04-August-22			Index Future	950.30	956.3440	950.2950	956.3440	0.00
02/03/2022	AL7T On 03-November-22			Index Future	964.03	970.1760	964.0340	970.1760	0.00
02/03/2022	AL7T On 02-February-23			Index Future	979.25	985.4980	979.2540	985.4980	0.00
02/03/2022	ALBI On 05-May-22			Index Future	834.54	839.2020	834.5390	839.2020	129.00
02/03/2022	ALBI On 04-August-22			Index Future	845.74	850.4760	845.7440	850.4760	90.00
02/03/2022	ALBI On 03-November-22			Index Future	857.97	862.7760	857.9710	862.7760	0.00
02/03/2022	ALBI On 02-February-23			Index Future	871.52	876.4030	871.5170	876.4030	0.00
02/03/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/03/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2022	ES33 On 05-May-22			Bond Future	11.49	76.4782	11.4927	76.4782	87.00
02/03/2022	ES33 On 04-August-22			Bond Future	11.71	77.5370	11.7120	77.5370	263.00
02/03/2022	ES33 On 03-November-22			Bond Future	11.92	74.8860	11.9249	74.8860	0.00
02/03/2022	ES33 On 02-February-23			Bond Future	12.14	76.0912	12.1354	76.0912	0.00
02/03/2022	ES42 On 05-May-22			Bond Future	11.92	74.9080	11.9205	74.9080	1,190.00
02/03/2022	ES42 On 04-August-22			Bond Future	12.12	75.9465	12.1206	75.9465	3,579.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2022	ES42 On 03-November-22			Bond Future	12.32	72.7950	12.3157	72.7950	0.00
02/03/2022	ES42 On 02-February-23			Bond Future	12.50	73.9694	12.5014	73.9694	0.00
02/03/2022	GOVI On 05-May-22			GOVI	823.10	827.7630	823.0950	827.7630	989.00
02/03/2022	GOVI On 05-May-22	788.23	Call	GOVI	348650	40	348650	40	0.00
02/03/2022	GOVI On 05-May-22	788.24	Call	GOVI	348550	40	348550	40	0.00
02/03/2022	GOVI On 05-May-22	788.25	Call	GOVI	348450	40	348450	40	0.00
02/03/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
02/03/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
02/03/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
02/03/2022	GOVI On 04-August-22			GOVI	834.15	838.8840	834.1470	838.8840	0.00
02/03/2022	GOVI On 04-August-22	819.26	Call	GOVI	148870	20	148870	20	0.00
02/03/2022	GOVI On 04-August-22	819.27	Call	GOVI	148770	20	148770	20	0.00
02/03/2022	GOVI On 04-August-22	819.28	Call	GOVI	148670	20	148670	20	0.00
02/03/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
02/03/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
02/03/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
02/03/2022	GOVI On 03-November-22			GOVI	846.21	851.0170	846.2060	851.0170	0.00
02/03/2022	GOVI On 03-November-22	820.43	Call	GOVI	257760	31	257760	31	0.00
02/03/2022	GOVI On 03-November-22	820.41	Call	GOVI	257960	31	257960	31	0.00
02/03/2022	GOVI On 03-November-22	820.42	Call	GOVI	257860	31	257860	31	0.00
02/03/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
02/03/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
02/03/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
02/03/2022	GOVI On 02-February-23			GOVI	859.57	864.4570	859.5660	864.4570	0.00
02/03/2022	GOVI On 02-February-23	850.84	Call	GOVI	87260	14	87260	14	0.00
02/03/2022	GOVI On 02-February-23	850.82	Call	GOVI	87460	14	87460	14	0.00
02/03/2022	GOVI On 02-February-23	850.83	Call	GOVI	87360	14	87360	14	0.00
02/03/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
02/03/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
02/03/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
02/03/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/03/2022	IGOV On 05-May-22			Index Future	314.77	315.6730	314.7740	315.6730	499.00
02/03/2022	IGOV On 04-August-22			Index Future	319.08	319.9910	319.0780	319.9910	0.00

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02/03/2022	IGOV On 03-November-22			Index Future	323.77	324.6950	323.7670	324.6950	0.00
02/03/2022	IGOV On 02-February-23			Index Future	328.95	329.8980	328.9530	329.8980	0.00
02/03/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
02/03/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
02/03/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
02/03/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
02/03/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
02/03/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
02/03/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
02/03/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
02/03/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
02/03/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
02/03/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
02/03/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
02/03/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
02/03/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
02/03/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
02/03/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
02/03/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
02/03/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
02/03/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/03/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/03/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.24	95.7650	4.2350	95.7650	0.00
02/03/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.59	95.4250	4.5850	95.4250	0.00
02/03/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.63	95.3800	4.6300	95.3800	0.00
02/03/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.99	95.0450	4.9850	95.0450	72.00
02/03/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.04	94.9900	5.0400	94.9900	0.00
02/03/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.37	94.6600	5.3700	94.6600	0.00
02/03/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.42	94.6100	5.4200	94.6100	0.00
02/03/2022	JBAF On 21-December-22			Jibar Tradeable Future	5.98	94.0550	5.9750	94.0550	68.00
02/03/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.23	93.8100	6.2300	93.8100	0.00
02/03/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.48	93.5700	6.4800	93.5700	0.00
02/03/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.60	93.4450	6.5950	93.4450	75.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.76	93.2950	6.7550	93.2950	0.00
02/03/2022	R023 On 05-May-22			Bond Future	5.48	103.2816	5.4791	103.2816	14,778.00
02/03/2022	R023 On 05-May-22	6.29	Call	Bond Future	656	1	656	1	0.00
02/03/2022	R023 On 05-May-22	6.30	Call	Bond Future	663	1	663	1	0.00
02/03/2022	R023 On 05-May-22	6.31	Call	Bond Future	671	1	671	1	0.00
02/03/2022	R023 On 05-May-22	6.31	Put	Bond Future	16	0	16	0	0.00
02/03/2022	R023 On 05-May-22	6.30	Put	Bond Future	16	0	16	0	0.00
02/03/2022	R023 On 05-May-22	6.29	Put	Bond Future	17	0	17	0	0.00
02/03/2022	R023 On 04-August-22			Bond Future	5.53	104.6619	5.5296	104.6619	2,360.00
02/03/2022	R023 On 04-August-22	6.03	Call	Bond Future	358	0	358	0	0.00
02/03/2022	R023 On 04-August-22	6.04	Call	Bond Future	363	0	363	0	0.00
02/03/2022	R023 On 04-August-22	6.05	Call	Bond Future	367	0	367	0	0.00
02/03/2022	R023 On 04-August-22	6.05	Put	Bond Future	82	0	82	0	0.00
02/03/2022	R023 On 04-August-22	6.04	Put	Bond Future	83	0	83	0	0.00
02/03/2022	R023 On 04-August-22	6.03	Put	Bond Future	85	0	85	0	0.00
02/03/2022	R023 On 03-November-22			Bond Future	5.17	102.2874	5.1698	102.2874	0.00
02/03/2022	R023 On 03-November-22	6.27	Call	Bond Future	369	0	369	0	0.00
02/03/2022	R023 On 03-November-22	6.25	Call	Bond Future	364	0	364	0	0.00
02/03/2022	R023 On 03-November-22	6.26	Call	Bond Future	367	0	367	0	0.00
02/03/2022	R023 On 03-November-22	6.26	Put	Bond Future	31	0	31	0	0.00
02/03/2022	R023 On 03-November-22	6.25	Put	Bond Future	31	0	31	0	0.00
02/03/2022	R023 On 03-November-22	6.27	Put	Bond Future	31	0	31	0	0.00
02/03/2022	R035 On 05-May-22			Bond Future	10.53	90.6797	10.5296	90.6797	75,108.00
02/03/2022	R035 On 05-May-22	10.82	Call	Bond Future	2811	3	2811	3	0.00
02/03/2022	R035 On 05-May-22	12.64	Call	Bond Future	12114	13	12114	13	0.00
02/03/2022	R035 On 05-May-22	11.65	Call	Bond Future	6918	7	6918	7	0.00
02/03/2022	R035 On 05-May-22	10.72	Call	Bond Future	2400	3	2400	3	0.00
02/03/2022	R035 On 05-May-22	11.63	Call	Bond Future	6813	7	6813	7	0.00
02/03/2022	R035 On 05-May-22	11.64	Call	Bond Future	6865	7	6865	7	0.00
02/03/2022	R035 On 05-May-22	11.64	Put	Bond Future	178	0	178	0	0.00
02/03/2022	R035 On 05-May-22	11.63	Put	Bond Future	182	0	182	0	0.00
02/03/2022	R035 On 05-May-22	10.72	Put	Bond Future	1198	1	1198	1	0.00
02/03/2022	R035 On 05-May-22	11.65	Put	Bond Future	174	0	174	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
02/03/2022	R035 On 05-May-22	12.64	Put	Bond Future	13	0	13	0	0.00
02/03/2022	R035 On 05-May-22	10.82	Put	Bond Future	989	1	989	1	0.00
02/03/2022	R035 On 04-August-22			Bond Future	10.72	91.8722	10.7150	91.8722	48,495.00
02/03/2022	R035 On 04-August-22	10.74	Call	Bond Future	2712	3	2712	3	0.00
02/03/2022	R035 On 04-August-22	11.13	Call	Bond Future	4177	5	4177	5	0.00
02/03/2022	R035 On 04-August-22	12.18	Call	Bond Future	8950	9	8950	9	0.00
02/03/2022	R035 On 04-August-22	10.53	Call	Bond Future	2065	2	2065	2	400.00
02/03/2022	R035 On 04-August-22	10.64	Call	Bond Future	2392	3	2392	3	0.00
02/03/2022	R035 On 04-August-22	10.72	Call	Bond Future	2647	3	2647	3	0.00
02/03/2022	R035 On 04-August-22	10.73	Call	Bond Future	2679	3	2679	3	0.00
02/03/2022	R035 On 04-August-22	9.53	Call	Bond Future	261	0	261	0	400.00
02/03/2022	R035 On 04-August-22	9.84	Call	Bond Future	595	1	595	1	100.00
02/03/2022	R035 On 04-August-22	9.84	Put	Bond Future	6266	6	6266	6	0.00
02/03/2022	R035 On 04-August-22	10.53	Put	Bond Future	3222	3	3222	3	0.00
02/03/2022	R035 On 04-August-22	9.53	Put	Bond Future	8066	8	8066	8	0.00
02/03/2022	R035 On 04-August-22	10.73	Put	Bond Future	2586	2	2586	2	0.00
02/03/2022	R035 On 04-August-22	10.72	Put	Bond Future	2616	2	2616	2	0.00
02/03/2022	R035 On 04-August-22	10.64	Put	Bond Future	2859	3	2859	3	100.00
02/03/2022	R035 On 04-August-22	11.13	Put	Bond Future	1658	2	1658	2	100.00
02/03/2022	R035 On 04-August-22	12.18	Put	Bond Future	504	0	504	0	400.00
02/03/2022	R035 On 04-August-22	10.74	Put	Bond Future	2557	2	2557	2	0.00
02/03/2022	R035 On 03-November-22			Bond Future	10.88	88.7276	10.8822	88.7276	0.00
02/03/2022	R035 On 03-November-22	11.13	Call	Bond Future	4057	4	4057	4	0.00
02/03/2022	R035 On 03-November-22	11.14	Call	Bond Future	4094	4	4094	4	0.00
02/03/2022	R035 On 03-November-22	9.82	Call	Bond Future	761	1	761	1	582.00
02/03/2022	R035 On 03-November-22	11.15	Call	Bond Future	4130	5	4130	5	0.00
02/03/2022	R035 On 03-November-22	10.99	Call	Bond Future	3567	4	3567	4	0.00
02/03/2022	R035 On 03-November-22	10.57	Call	Bond Future	2309	3	2309	3	0.00
02/03/2022	R035 On 03-November-22	10.57	Put	Bond Future	4227	4	4227	4	582.00
02/03/2022	R035 On 03-November-22	10.99	Put	Bond Future	2918	3	2918	3	582.00
02/03/2022	R035 On 03-November-22	11.15	Put	Bond Future	2531	2	2531	2	0.00
02/03/2022	R035 On 03-November-22	9.82	Put	Bond Future	7537	7	7537	7	0.00
02/03/2022	R035 On 03-November-22	11.14	Put	Bond Future	2554	2	2554	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
02/03/2022	R035 On 03-November-22	11.13	Put	Bond Future	2577	2	2577	2	0.00
02/03/2022	R035 On 02-February-23			Bond Future	11.04	90.1733	11.0411	90.1733	0.00
02/03/2022	R035 On 02-February-23	10.87	Call	Bond Future	3136	3	3136	3	0.00
02/03/2022	R035 On 02-February-23	11.06	Call	Bond Future	3703	4	3703	4	0.00
02/03/2022	R035 On 02-February-23	10.86	Call	Bond Future	3108	3	3108	3	0.00
02/03/2022	R035 On 02-February-23	10.88	Call	Bond Future	3165	4	3165	4	0.00
02/03/2022	R035 On 02-February-23	9.81	Call	Bond Future	902	1	902	1	582.00
02/03/2022	R035 On 02-February-23	10.66	Call	Bond Future	2564	3	2564	3	0.00
02/03/2022	R035 On 02-February-23	10.66	Put	Bond Future	4857	5	4857	5	582.00
02/03/2022	R035 On 02-February-23	9.81	Put	Bond Future	8626	8	8626	8	0.00
02/03/2022	R035 On 02-February-23	10.88	Put	Bond Future	4124	4	4124	4	0.00
02/03/2022	R035 On 02-February-23	10.86	Put	Bond Future	4187	4	4187	4	0.00
02/03/2022	R035 On 02-February-23	11.06	Put	Bond Future	3591	3	3591	3	582.00
02/03/2022	R035 On 02-February-23	10.87	Put	Bond Future	4155	4	4155	4	0.00
02/03/2022	R186 On 05-May-22			Bond Future	8.16	113.2087	8.1630	113.2087	72,914.00
02/03/2022	R186 On 05-May-22	6.73	Call	Bond Future	6	0	6	0	3,600.00
02/03/2022	R186 On 05-May-22	8.64	Call	Bond Future	2244	3	2244	3	0.00
02/03/2022	R186 On 05-May-22	8.94	Call	Bond Future	3221	4	3221	4	0.00
02/03/2022	R186 On 05-May-22	8.31	Call	Bond Future	1330	2	1330	2	0.00
02/03/2022	R186 On 05-May-22	8.35	Call	Bond Future	1429	2	1429	2	454.00
02/03/2022	R186 On 05-May-22	8.30	Call	Bond Future	1306	2	1306	2	0.00
02/03/2022	R186 On 05-May-22	7.88	Call	Bond Future	519	1	519	1	435.00
02/03/2022	R186 On 05-May-22	7.28	Call	Bond Future	69	0	69	0	435.00
02/03/2022	R186 On 05-May-22	7.48	Call	Bond Future	150	0	150	0	3,600.00
02/03/2022	R186 On 05-May-22	9.18	Call	Bond Future	4058	4	4058	4	0.00
02/03/2022	R186 On 05-May-22	8.14	Call	Bond Future	954	1	954	1	454.00
02/03/2022	R186 On 05-May-22	8.32	Call	Bond Future	1354	2	1354	2	0.00
02/03/2022	R186 On 05-May-22	8.32	Put	Bond Future	730	1	730	1	0.00
02/03/2022	R186 On 05-May-22	8.14	Put	Bond Future	1046	1	1046	1	0.00
02/03/2022	R186 On 05-May-22	9.18	Put	Bond Future	93	0	93	0	454.00
02/03/2022	R186 On 05-May-22	7.48	Put	Bond Future	2918	3	2918	3	0.00
02/03/2022	R186 On 05-May-22	7.28	Put	Bond Future	3664	3	3664	3	0.00
02/03/2022	R186 On 05-May-22	7.88	Put	Bond Future	1656	1	1656	1	0.00

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02/03/2022	R186 On 05-May-22	8.30	Put	Bond Future	761	1	761	1	0.00
02/03/2022	R186 On 05-May-22	8.35	Put	Bond Future	686	1	686	1	0.00
02/03/2022	R186 On 05-May-22	8.31	Put	Bond Future	745	1	745	1	0.00
02/03/2022	R186 On 05-May-22	8.94	Put	Bond Future	175	0	175	0	454.00
02/03/2022	R186 On 05-May-22	8.64	Put	Bond Future	362	0	362	0	4,035.00
02/03/2022	R186 On 05-May-22	6.73	Put	Bond Future	5916	6	5916	6	0.00
02/03/2022	R186 On 04-August-22			Bond Future	8.36	109.4602	8.3605	109.4602	8.00
02/03/2022	R186 On 04-August-22	8.14	Call	Bond Future	1143	1	1143	1	0.00
02/03/2022	R186 On 04-August-22	8.13	Call	Bond Future	1126	1	1126	1	0.00
02/03/2022	R186 On 04-August-22	6.96	Call	Bond Future	96	0	96	0	3,600.00
02/03/2022	R186 On 04-August-22	8.15	Call	Bond Future	1159	1	1159	1	0.00
02/03/2022	R186 On 04-August-22	9.78	Call	Bond Future	5449	6	5449	6	0.00
02/03/2022	R186 On 04-August-22	7.96	Call	Bond Future	865	1	865	1	3,600.00
02/03/2022	R186 On 04-August-22	9.78	Put	Bond Future	264	0	264	0	3,600.00
02/03/2022	R186 On 04-August-22	8.15	Put	Bond Future	1956	2	1956	2	0.00
02/03/2022	R186 On 04-August-22	6.96	Put	Bond Future	5537	5	5537	5	0.00
02/03/2022	R186 On 04-August-22	7.96	Put	Bond Future	2387	2	2387	2	0.00
02/03/2022	R186 On 04-August-22	8.13	Put	Bond Future	1998	2	1998	2	0.00
02/03/2022	R186 On 04-August-22	8.14	Put	Bond Future	1977	2	1977	2	0.00
02/03/2022	R186 On 03-November-22			Bond Future	8.54	111.0323	8.5440	111.0323	0.00
02/03/2022	R186 On 03-November-22	8.55	Call	Bond Future	1907	2	1907	2	0.00
02/03/2022	R186 On 03-November-22	8.53	Call	Bond Future	1869	2	1869	2	0.00
02/03/2022	R186 On 03-November-22	8.54	Call	Bond Future	1888	2	1888	2	0.00
02/03/2022	R186 On 03-November-22	8.54	Put	Bond Future	1902	2	1902	2	0.00
02/03/2022	R186 On 03-November-22	8.53	Put	Bond Future	1918	2	1918	2	0.00
02/03/2022	R186 On 03-November-22	8.55	Put	Bond Future	1885	2	1885	2	0.00
02/03/2022	R186 On 02-February-23			Bond Future	8.71	107.5008	8.7122	107.5008	0.00
02/03/2022	R186 On 02-February-23	8.34	Call	Bond Future	1571	2	1571	2	0.00
02/03/2022	R186 On 02-February-23	8.32	Call	Bond Future	1541	2	1541	2	0.00
02/03/2022	R186 On 02-February-23	8.33	Call	Bond Future	1556	2	1556	2	0.00
02/03/2022	R186 On 02-February-23	8.33	Put	Bond Future	2843	3	2843	3	0.00
02/03/2022	R186 On 02-February-23	8.32	Put	Bond Future	2862	3	2862	3	0.00
02/03/2022	R186 On 02-February-23	8.34	Put	Bond Future	2824	3	2824	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
02/03/2022	R197 On 05-May-22			Bond Future	328.44	328.1571	328.4357	328.1571	747.00
02/03/2022	R197 On 04-August-22			Bond Future	324.56	324.2859	324.5598	324.2859	0.00
02/03/2022	R197 On 03-November-22			Bond Future	329.29	329.0146	329.2871	329.0146	0.00
02/03/2022	R197 On 02-February-23			Bond Future	325.95	325.6840	325.9532	325.6840	0.00
02/03/2022	R202 On 05-May-22			Bond Future	248.54	249.1323	248.5419	249.1323	6,398.00
02/03/2022	R202 On 04-August-22			Bond Future	247.51	248.1115	247.5067	248.1115	91.00
02/03/2022	R202 On 03-November-22			Bond Future	251.11	251.7285	251.1108	251.7285	0.00
02/03/2022	R202 On 02-February-23			Bond Future	250.56	251.1936	250.5606	251.1936	0.00
02/03/2022	R209 On 05-May-22			Bond Future	10.50	70.3115	10.5038	70.3115	21,199.00
02/03/2022	R209 On 05-May-22	11.45	Call	Bond Future	5234	6	5234	6	0.00
02/03/2022	R209 On 05-May-22	12.00	Call	Bond Future	7753	8	7753	8	0.00
02/03/2022	R209 On 05-May-22	9.50	Call	Bond Future	51	0	51	0	2,975.00
02/03/2022	R209 On 05-May-22	11.44	Call	Bond Future	5188	6	5188	6	0.00
02/03/2022	R209 On 05-May-22	9.75	Call	Bond Future	163	0	163	0	8,525.00
02/03/2022	R209 On 05-May-22	10.25	Call	Bond Future	846	1	846	1	0.00
02/03/2022	R209 On 05-May-22	10.75	Call	Bond Future	2282	3	2282	3	0.00
02/03/2022	R209 On 05-May-22	11.43	Call	Bond Future	5142	6	5142	6	0.00
02/03/2022	R209 On 05-May-22	11.43	Put	Bond Future	227	0	227	0	0.00
02/03/2022	R209 On 05-May-22	10.75	Put	Bond Future	925	1	925	1	1,050.00
02/03/2022	R209 On 05-May-22	10.25	Put	Bond Future	2285	2	2285	2	11,000.00
02/03/2022	R209 On 05-May-22	9.75	Put	Bond Future	4562	4	4562	4	0.00
02/03/2022	R209 On 05-May-22	11.44	Put	Bond Future	223	0	223	0	0.00
02/03/2022	R209 On 05-May-22	9.50	Put	Bond Future	5994	6	5994	6	0.00
02/03/2022	R209 On 05-May-22	12.00	Put	Bond Future	57	0	57	0	12,050.00
02/03/2022	R209 On 05-May-22	11.45	Put	Bond Future	218	0	218	0	0.00
02/03/2022	R209 On 04-August-22			Bond Future	10.66	71.2678	10.6622	71.2678	1,550.00
02/03/2022	R209 On 04-August-22	10.59	Call	Bond Future	2084	2	2084	2	0.00
02/03/2022	R209 On 04-August-22	10.57	Call	Bond Future	2030	2	2030	2	0.00
02/03/2022	R209 On 04-August-22	10.58	Call	Bond Future	2057	2	2057	2	0.00
02/03/2022	R209 On 04-August-22	10.58	Put	Bond Future	2509	2	2509	2	0.00
02/03/2022	R209 On 04-August-22	10.57	Put	Bond Future	2537	2	2537	2	0.00
02/03/2022	R209 On 04-August-22	10.59	Put	Bond Future	2481	2	2481	2	0.00
02/03/2022	R209 On 03-November-22			Bond Future	10.81	69.1466	10.8117	69.1466	2,750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2022	R209 On 03-November-22	11.50	Call	Bond Future	5040	5	5040	5	0.00
02/03/2022	R209 On 03-November-22	11.00	Call	Bond Future	3349	4	3349	4	0.00
02/03/2022	R209 On 03-November-22	11.01	Call	Bond Future	3380	4	3380	4	0.00
02/03/2022	R209 On 03-November-22	11.02	Call	Bond Future	3411	4	3411	4	0.00
02/03/2022	R209 On 03-November-22	10.00	Call	Bond Future	996	1	996	1	0.00
02/03/2022	R209 On 03-November-22	10.50	Call	Bond Future	2003	2	2003	2	0.00
02/03/2022	R209 On 03-November-22	9.25	Call	Bond Future	263	0	263	0	6,000.00
02/03/2022	R209 On 03-November-22	9.50	Call	Bond Future	419	0	419	0	0.00
02/03/2022	R209 On 03-November-22	11.03	Call	Bond Future	3443	4	3443	4	0.00
02/03/2022	R209 On 03-November-22	11.03	Put	Bond Future	2288	2	2288	2	0.00
02/03/2022	R209 On 03-November-22	9.50	Put	Bond Future	7974	8	7974	8	0.00
02/03/2022	R209 On 03-November-22	10.50	Put	Bond Future	3700	4	3700	4	0.00
02/03/2022	R209 On 03-November-22	9.25	Put	Bond Future	9387	9	9387	9	0.00
02/03/2022	R209 On 03-November-22	10.00	Put	Bond Future	5541	5	5541	5	6,000.00
02/03/2022	R209 On 03-November-22	11.02	Put	Bond Future	2309	2	2309	2	0.00
02/03/2022	R209 On 03-November-22	11.01	Put	Bond Future	2330	2	2330	2	0.00
02/03/2022	R209 On 03-November-22	11.00	Put	Bond Future	2352	2	2352	2	6,000.00
02/03/2022	R209 On 03-November-22	11.50	Put	Bond Future	1491	1	1491	1	0.00
02/03/2022	R209 On 02-February-23			Bond Future	10.95	70.2438	10.9525	70.2438	0.00
02/03/2022	R209 On 02-February-23	10.80	Call	Bond Future	2829	3	2829	3	0.00
02/03/2022	R209 On 02-February-23	10.79	Call	Bond Future	2804	3	2804	3	0.00
02/03/2022	R209 On 02-February-23	10.78	Call	Bond Future	2779	3	2779	3	0.00
02/03/2022	R209 On 02-February-23	10.80	Put	Bond Future	3636	3	3636	3	0.00
02/03/2022	R209 On 02-February-23	10.78	Put	Bond Future	3692	4	3692	4	0.00
02/03/2022	R209 On 02-February-23	10.79	Put	Bond Future	3664	3	3664	3	0.00
02/03/2022	R210 On 05-May-22			Bond Future	217.55	217.2266	217.5532	217.2266	1,039.00
02/03/2022	R210 On 04-August-22			Bond Future	220.56	220.2335	220.5591	220.2335	266.00
02/03/2022	R210 On 03-November-22			Bond Future	220.84	220.5148	220.8412	220.5148	0.00
02/03/2022	R210 On 02-February-23			Bond Future	224.38	224.0547	224.3824	224.0547	0.00
02/03/2022	R213 On 05-May-22			Bond Future	9.99	84.6504	9.9864	84.6504	25,193.00
02/03/2022	R213 On 05-May-22	10.64	Call	Bond Future	3660	4	3660	4	0.00
02/03/2022	R213 On 05-May-22	10.65	Call	Bond Future	3700	4	3700	4	0.00
02/03/2022	R213 On 05-May-22	10.63	Call	Bond Future	3619	4	3619	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
02/03/2022	R213 On 05-May-22	10.65	Put	Bond Future	397	0	397	0	0.00
02/03/2022	R213 On 05-May-22	10.64	Put	Bond Future	405	0	405	0	0.00
02/03/2022	R213 On 05-May-22	10.63	Put	Bond Future	414	0	414	0	0.00
02/03/2022	R213 On 04-August-22			Bond Future	10.18	85.7656	10.1804	85.7656	0.00
02/03/2022	R213 On 04-August-22	9.90	Call	Bond Future	1436	2	1436	2	0.00
02/03/2022	R213 On 04-August-22	9.88	Call	Bond Future	1395	2	1395	2	0.00
02/03/2022	R213 On 04-August-22	9.89	Call	Bond Future	1415	2	1415	2	0.00
02/03/2022	R213 On 04-August-22	9.90	Put	Bond Future	2841	3	2841	3	0.00
02/03/2022	R213 On 04-August-22	9.88	Put	Bond Future	2901	3	2901	3	0.00
02/03/2022	R213 On 04-August-22	9.89	Put	Bond Future	2871	3	2871	3	0.00
02/03/2022	R213 On 03-November-22			Bond Future	10.36	83.4779	10.3561	83.4779	0.00
02/03/2022	R213 On 03-November-22	10.40	Call	Bond Future	2671	3	2671	3	0.00
02/03/2022	R213 On 03-November-22	9.98	Call	Bond Future	1706	2	1706	2	0.00
02/03/2022	R213 On 03-November-22	10.19	Call	Bond Future	2158	2	2158	2	0.00
02/03/2022	R213 On 03-November-22	9.13	Call	Bond Future	488	1	488	1	200.00
02/03/2022	R213 On 03-November-22	9.84	Call	Bond Future	1436	2	1436	2	0.00
02/03/2022	R213 On 03-November-22	10.38	Call	Bond Future	2620	3	2620	3	0.00
02/03/2022	R213 On 03-November-22	10.39	Call	Bond Future	2645	3	2645	3	0.00
02/03/2022	R213 On 03-November-22	10.37	Call	Bond Future	2594	3	2594	3	0.00
02/03/2022	R213 On 03-November-22	9.19	Call	Bond Future	535	1	535	1	476.00
02/03/2022	R213 On 03-November-22	9.19	Put	Bond Future	6405	6	6405	6	0.00
02/03/2022	R213 On 03-November-22	10.37	Put	Bond Future	2527	2	2527	2	200.00
02/03/2022	R213 On 03-November-22	10.39	Put	Bond Future	2483	2	2483	2	0.00
02/03/2022	R213 On 03-November-22	10.38	Put	Bond Future	2505	2	2505	2	0.00
02/03/2022	R213 On 03-November-22	9.84	Put	Bond Future	3970	4	3970	4	476.00
02/03/2022	R213 On 03-November-22	9.13	Put	Bond Future	6673	6	6673	6	0.00
02/03/2022	R213 On 03-November-22	10.19	Put	Bond Future	2963	3	2963	3	476.00
02/03/2022	R213 On 03-November-22	9.98	Put	Bond Future	3543	3	3543	3	200.00
02/03/2022	R213 On 03-November-22	10.40	Put	Bond Future	2460	2	2460	2	0.00
02/03/2022	R213 On 02-February-23			Bond Future	10.52	84.8355	10.5227	84.8355	0.00
02/03/2022	R213 On 02-February-23	10.22	Call	Bond Future	2235	3	2235	3	0.00
02/03/2022	R213 On 02-February-23	10.21	Call	Bond Future	2214	3	2214	3	0.00
02/03/2022	R213 On 02-February-23	9.16	Call	Bond Future	638	1	638	1	476.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2022	R213 On 02-February-23	10.23	Call	Bond Future	2257	3	2257	3	0.00
02/03/2022	R213 On 02-February-23	10.35	Call	Bond Future	2522	3	2522	3	0.00
02/03/2022	R213 On 02-February-23	10.01	Call	Bond Future	1810	2	1810	2	0.00
02/03/2022	R213 On 02-February-23	10.35	Put	Bond Future	3335	3	3335	3	476.00
02/03/2022	R213 On 02-February-23	10.22	Put	Bond Future	3667	3	3667	3	0.00
02/03/2022	R213 On 02-February-23	9.16	Put	Bond Future	7343	7	7343	7	0.00
02/03/2022	R213 On 02-February-23	10.01	Put	Bond Future	4254	4	4254	4	476.00
02/03/2022	R213 On 02-February-23	10.21	Put	Bond Future	3694	3	3694	3	0.00
02/03/2022	R213 On 02-February-23	10.23	Put	Bond Future	3641	3	3641	3	0.00
02/03/2022	R214 On 05-May-22			Bond Future	10.82	67.2494	10.8159	67.2494	16,386.00
02/03/2022	R214 On 05-May-22	11.73	Call	Bond Future	5226	6	5226	6	0.00
02/03/2022	R214 On 05-May-22	11.74	Call	Bond Future	5271	6	5271	6	0.00
02/03/2022	R214 On 05-May-22	11.75	Call	Bond Future	5317	6	5317	6	0.00
02/03/2022	R214 On 05-May-22	11.73	Put	Bond Future	263	0	263	0	0.00
02/03/2022	R214 On 05-May-22	11.74	Put	Bond Future	258	0	258	0	0.00
02/03/2022	R214 On 05-May-22	11.75	Put	Bond Future	252	0	252	0	0.00
02/03/2022	R214 On 04-August-22			Bond Future	10.97	68.1331	10.9749	68.1331	1,337.00
02/03/2022	R214 On 04-August-22	10.97	Call	Bond Future	2330	3	2330	3	0.00
02/03/2022	R214 On 04-August-22	10.98	Call	Bond Future	2359	3	2359	3	0.00
02/03/2022	R214 On 04-August-22	10.99	Call	Bond Future	2389	3	2389	3	0.00
02/03/2022	R214 On 04-August-22	10.98	Put	Bond Future	2330	2	2330	2	0.00
02/03/2022	R214 On 04-August-22	10.99	Put	Bond Future	2303	2	2303	2	0.00
02/03/2022	R214 On 04-August-22	10.97	Put	Bond Future	2357	2	2357	2	0.00
02/03/2022	R214 On 03-November-22			Bond Future	11.12	65.8429	11.1175	65.8429	0.00
02/03/2022	R214 On 03-November-22	11.35	Call	Bond Future	3651	4	3651	4	0.00
02/03/2022	R214 On 03-November-22	11.36	Call	Bond Future	3683	4	3683	4	0.00
02/03/2022	R214 On 03-November-22	11.34	Call	Bond Future	3619	4	3619	4	0.00
02/03/2022	R214 On 03-November-22	11.36	Put	Bond Future	2364	2	2364	2	0.00
02/03/2022	R214 On 03-November-22	11.35	Put	Bond Future	2385	2	2385	2	0.00
02/03/2022	R214 On 03-November-22	11.34	Put	Bond Future	2407	2	2407	2	0.00
02/03/2022	R214 On 02-February-23			Bond Future	11.25	66.9163	11.2524	66.9163	0.00
02/03/2022	R214 On 02-February-23	11.09	Call	Bond Future	2900	3	2900	3	0.00
02/03/2022	R214 On 02-February-23	11.07	Call	Bond Future	2848	3	2848	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
02/03/2022	R214 On 02-February-23	11.08	Call	Bond Future	2874	3	2874	3	0.00
02/03/2022	R214 On 02-February-23	11.08	Put	Bond Future	3820	4	3820	4	0.00
02/03/2022	R214 On 02-February-23	11.07	Put	Bond Future	3850	4	3850	4	0.00
02/03/2022	R214 On 02-February-23	11.09	Put	Bond Future	3790	4	3790	4	0.00
02/03/2022	R248 On 05-May-22			Bond Future	10.81	84.3923	10.8097	84.3923	190,760.00
02/03/2022	R248 On 05-May-22	11.81	Call	Bond Future	7052	8	7052	8	0.00
02/03/2022	R248 On 05-May-22	11.79	Call	Bond Future	6939	7	6939	7	0.00
02/03/2022	R248 On 05-May-22	11.80	Call	Bond Future	6995	8	6995	8	0.00
02/03/2022	R248 On 05-May-22	11.79	Put	Bond Future	288	0	288	0	0.00
02/03/2022	R248 On 05-May-22	11.81	Put	Bond Future	276	0	276	0	0.00
02/03/2022	R248 On 05-May-22	11.80	Put	Bond Future	282	0	282	0	0.00
02/03/2022	R248 On 04-August-22			Bond Future	10.97	85.5014	10.9674	85.5014	6,019.00
02/03/2022	R248 On 04-August-22	11.00	Call	Bond Future	3065	4	3065	4	0.00
02/03/2022	R248 On 04-August-22	9.70	Call	Bond Future	225	0	225	0	2,400.00
02/03/2022	R248 On 04-August-22	10.40	Call	Bond Future	1194	2	1194	2	2,400.00
02/03/2022	R248 On 04-August-22	10.99	Call	Bond Future	3028	3	3028	3	0.00
02/03/2022	R248 On 04-August-22	10.98	Call	Bond Future	2990	3	2990	3	0.00
02/03/2022	R248 On 04-August-22	10.98	Put	Bond Future	2901	3	2901	3	0.00
02/03/2022	R248 On 04-August-22	10.99	Put	Bond Future	2867	3	2867	3	0.00
02/03/2022	R248 On 04-August-22	10.40	Put	Bond Future	5417	5	5417	5	0.00
02/03/2022	R248 On 04-August-22	9.70	Put	Bond Future	10201	10	10201	10	0.00
02/03/2022	R248 On 04-August-22	11.00	Put	Bond Future	2834	3	2834	3	0.00
02/03/2022	R248 On 03-November-22			Bond Future	11.11	82.3279	11.1088	82.3279	0.00
02/03/2022	R248 On 03-November-22	11.31	Call	Bond Future	4449	5	4449	5	0.00
02/03/2022	R248 On 03-November-22	11.30	Call	Bond Future	4409	5	4409	5	0.00
02/03/2022	R248 On 03-November-22	11.32	Call	Bond Future	4490	5	4490	5	0.00
02/03/2022	R248 On 03-November-22	11.30	Put	Bond Future	3097	3	3097	3	0.00
02/03/2022	R248 On 03-November-22	11.31	Put	Bond Future	3069	3	3069	3	0.00
02/03/2022	R248 On 03-November-22	11.32	Put	Bond Future	3042	3	3042	3	0.00
02/03/2022	R248 On 02-February-23			Bond Future	11.24	83.6703	11.2425	83.6703	0.00
02/03/2022	R248 On 02-February-23	11.07	Call	Bond Future	3590	4	3590	4	0.00
02/03/2022	R248 On 02-February-23	11.06	Call	Bond Future	3558	4	3558	4	0.00
02/03/2022	R248 On 02-February-23	11.08	Call	Bond Future	3623	4	3623	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
02/03/2022	R248 On 02-February-23	11.08	Put	Bond Future	4744	5	4744	5	0.00
02/03/2022	R248 On 02-February-23	11.06	Put	Bond Future	4819	5	4819	5	0.00
02/03/2022	R248 On 02-February-23	11.07	Put	Bond Future	4782	5	4782	5	0.00