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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For February 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2022	2025 On 03-February-22			Bond Future	155.94	155.7999	155.9446	155.7999	1,790.00
02/02/2022	2025 On 05-May-22			Bond Future	157.92	157.7831	157.9249	157.7831	5,456.00
02/02/2022	2025 On 04-August-22			Bond Future	158.38	158.2386	158.3817	158.2386	1,130.00
02/02/2022	2025 On 03-November-22			Bond Future	160.64	160.4967	160.6398	160.4967	0.00
02/02/2022	2025 On 02-February-23			Bond Future	161.30	161.1568	161.3008	161.1568	0.00
02/02/2022	2029 On 03-February-22			Bond Future	114.62	114.3827	114.6186	114.3827	1,952.00
02/02/2022	2029 On 05-May-22			Bond Future	114.87	114.6327	114.8681	114.6327	2,746.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2022	2029 On 04-August-22			Bond Future	116.38	116.1384	116.3766	116.1384	1,844.00
02/02/2022	2029 On 03-November-22			Bond Future	116.81	116.5676	116.8074	116.5676	0.00
02/02/2022	2029 On 02-February-23			Bond Future	118.49	118.2490	118.4916	118.2490	0.00
02/02/2022	2030 On 03-February-22			Bond Future	9.24	93.1283	9.2422	93.1283	45,756.00
02/02/2022	2030 On 03-February-22	8.80	Call	Bond Future	0	0	0	0	0.00
02/02/2022	2030 On 03-February-22	9.90	Call	Bond Future	3410	3	3410	3	0.00
02/02/2022	2030 On 03-February-22	10.85	Call	Bond Future	8058	8	8058	8	0.00
02/02/2022	2030 On 03-February-22	9.60	Call	Bond Future	1875	2	1875	2	1,000.00
02/02/2022	2030 On 03-February-22	9.78	Call	Bond Future	2800	3	2800	3	0.00
02/02/2022	2030 On 03-February-22	9.44	Call	Bond Future	1044	1	1044	1	0.00
02/02/2022	2030 On 03-February-22	9.43	Call	Bond Future	992	1	992	1	0.00
02/02/2022	2030 On 03-February-22	8.39	Call	Bond Future	0	0	0	0	101.00
02/02/2022	2030 On 03-February-22	8.85	Call	Bond Future	0	0	0	0	1,000.00
02/02/2022	2030 On 03-February-22	9.80	Call	Bond Future	2902	3	2902	3	950.00
02/02/2022	2030 On 03-February-22	9.45	Call	Bond Future	1096	1	1096	1	0.00
02/02/2022	2030 On 03-February-22	9.40	Call	Bond Future	838	1	838	1	0.00
02/02/2022	2030 On 03-February-22	9.10	Call	Bond Future	5	0	5	0	0.00
02/02/2022	2030 On 03-February-22	9.35	Call	Bond Future	589	1	589	1	0.00
02/02/2022	2030 On 03-February-22	9.20	Call	Bond Future	79	0	79	0	950.00
02/02/2022	2030 On 03-February-22	9.20	Put	Bond Future	303	0	303	0	0.00
02/02/2022	2030 On 03-February-22	9.35	Put	Bond Future	19	0	19	0	101.00
02/02/2022	2030 On 03-February-22	9.10	Put	Bond Future	764	1	764	1	0.00
02/02/2022	2030 On 03-February-22	9.40	Put	Bond Future	5	0	5	0	0.00
02/02/2022	2030 On 03-February-22	9.45	Put	Bond Future	1	0	1	0	0.00
02/02/2022	2030 On 03-February-22	9.80	Put	Bond Future	0	0	0	0	0.00
02/02/2022	2030 On 03-February-22	9.90	Put	Bond Future	0	0	0	0	8,000.00
02/02/2022	2030 On 03-February-22	8.85	Put	Bond Future	2112	2	2112	2	0.00
02/02/2022	2030 On 03-February-22	8.39	Put	Bond Future	4668	5	4668	5	0.00
02/02/2022	2030 On 03-February-22	8.80	Put	Bond Future	2386	3	2386	3	0.00
02/02/2022	2030 On 03-February-22	9.43	Put	Bond Future	2	0	2	0	0.00
02/02/2022	2030 On 03-February-22	9.44	Put	Bond Future	1	0	1	0	0.00
02/02/2022	2030 On 03-February-22	9.78	Put	Bond Future	0	0	0	0	101.00
02/02/2022	2030 On 03-February-22	9.60	Put	Bond Future	0	0	0	0	0.00

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02/02/2022	2030 On 03-February-22	10.85	Put	Bond Future	0	0	0	0	1,000.00
02/02/2022	2030 On 05-May-22			Bond Future	9.43	94.2906	9.4321	94.2906	71,184.00
02/02/2022	2030 On 05-May-22	11.04	Call	Bond Future	7894	8	7894	8	0.00
02/02/2022	2030 On 05-May-22	10.19	Call	Bond Future	4235	4	4235	4	0.00
02/02/2022	2030 On 05-May-22	10.20	Call	Bond Future	4275	4	4275	4	0.00
02/02/2022	2030 On 05-May-22	9.35	Call	Bond Future	1404	1	1404	1	0.00
02/02/2022	2030 On 05-May-22	9.65	Call	Bond Future	2246	2	2246	2	0.00
02/02/2022	2030 On 05-May-22	8.81	Call	Bond Future	438	0	438	0	200.00
02/02/2022	2030 On 05-May-22	8.89	Call	Bond Future	537	1	537	1	1,800.00
02/02/2022	2030 On 05-May-22	7.73	Call	Bond Future	15	0	15	0	200.00
02/02/2022	2030 On 05-May-22	9.60	Call	Bond Future	2091	2	2091	2	0.00
02/02/2022	2030 On 05-May-22	10.21	Call	Bond Future	4316	4	4316	4	0.00
02/02/2022	2030 On 05-May-22	9.15	Call	Bond Future	963	1	963	1	7,500.00
02/02/2022	2030 On 05-May-22	9.95	Call	Bond Future	3291	3	3291	3	0.00
02/02/2022	2030 On 05-May-22	8.14	Call	Bond Future	60	0	60	0	1,800.00
02/02/2022	2030 On 05-May-22	8.47	Call	Bond Future	161	0	161	0	1,073.00
02/02/2022	2030 On 05-May-22	8.14	Put	Bond Future	7006	7	7006	7	0.00
02/02/2022	2030 On 05-May-22	9.65	Put	Bond Future	1136	1	1136	1	5,000.00
02/02/2022	2030 On 05-May-22	8.81	Put	Bond Future	3702	4	3702	4	0.00
02/02/2022	2030 On 05-May-22	8.89	Put	Bond Future	3373	3	3373	3	0.00
02/02/2022	2030 On 05-May-22	9.15	Put	Bond Future	2426	3	2426	3	0.00
02/02/2022	2030 On 05-May-22	10.21	Put	Bond Future	431	0	431	0	0.00
02/02/2022	2030 On 05-May-22	9.60	Put	Bond Future	1234	1	1234	1	5,000.00
02/02/2022	2030 On 05-May-22	7.73	Put	Bond Future	9302	9	9302	9	0.00
02/02/2022	2030 On 05-May-22	8.47	Put	Bond Future	5272	5	5272	5	0.00
02/02/2022	2030 On 05-May-22	9.35	Put	Bond Future	1826	2	1826	2	1,073.00
02/02/2022	2030 On 05-May-22	10.20	Put	Bond Future	439	0	439	0	200.00
02/02/2022	2030 On 05-May-22	10.19	Put	Bond Future	447	0	447	0	0.00
02/02/2022	2030 On 05-May-22	11.04	Put	Bond Future	92	0	92	0	1,800.00
02/02/2022	2030 On 05-May-22	9.95	Put	Bond Future	681	1	681	1	1,073.00
02/02/2022	2030 On 04-August-22			Bond Future	9.64	91.5004	9.6352	91.5004	24,189.00
02/02/2022	2030 On 04-August-22	9.05	Call	Bond Future	969	1	969	1	800.00
02/02/2022	2030 On 04-August-22	9.54	Call	Bond Future	1952	2	1952	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
02/02/2022	2030 On 04-August-22	8.30	Call	Bond Future	253	0	253	0	800.00
02/02/2022	2030 On 04-August-22	9.55	Call	Bond Future	1976	2	1976	2	0.00
02/02/2022	2030 On 04-August-22	9.56	Call	Bond Future	2000	2	2000	2	0.00
02/02/2022	2030 On 04-August-22	10.95	Call	Bond Future	6709	7	6709	7	0.00
02/02/2022	2030 On 04-August-22	10.95	Put	Bond Future	484	1	484	1	800.00
02/02/2022	2030 On 04-August-22	9.56	Put	Bond Future	2374	2	2374	2	0.00
02/02/2022	2030 On 04-August-22	9.55	Put	Bond Future	2399	2	2399	2	0.00
02/02/2022	2030 On 04-August-22	8.30	Put	Bond Future	7178	7	7178	7	0.00
02/02/2022	2030 On 04-August-22	9.54	Put	Bond Future	2425	3	2425	3	0.00
02/02/2022	2030 On 04-August-22	9.05	Put	Bond Future	3925	4	3925	4	0.00
02/02/2022	2030 On 03-November-22			Bond Future	9.81	92.7873	9.8107	92.7873	0.00
02/02/2022	2030 On 03-November-22	10.09	Call	Bond Future	3391	3	3391	3	0.00
02/02/2022	2030 On 03-November-22	10.08	Call	Bond Future	3362	3	3362	3	0.00
02/02/2022	2030 On 03-November-22	10.10	Call	Bond Future	3420	3	3420	3	0.00
02/02/2022	2030 On 03-November-22	10.10	Put	Bond Future	2047	2	2047	2	0.00
02/02/2022	2030 On 03-November-22	10.08	Put	Bond Future	2083	2	2083	2	0.00
02/02/2022	2030 On 03-November-22	10.09	Put	Bond Future	2065	2	2065	2	0.00
02/02/2022	2030 On 02-February-23			Bond Future	10.01	90.1012	10.0058	90.1012	0.00
02/02/2022	2030 On 02-February-23	10.01	Call	Bond Future	2985	0	2985	0	0.00
02/02/2022	2030 On 02-February-23	9.99	Call	Bond Future	2936	0	2936	0	0.00
02/02/2022	2030 On 02-February-23	10.00	Call	Bond Future	2960	0	2960	0	0.00
02/02/2022	2030 On 02-February-23	10.01	Put	Bond Future	2965	0	2965	0	0.00
02/02/2022	2030 On 02-February-23	9.99	Put	Bond Future	3009	0	3009	0	0.00
02/02/2022	2030 On 02-February-23	10.00	Put	Bond Future	2987	0	2987	0	0.00
02/02/2022	2032 On 03-February-22			Bond Future	9.68	93.7009	9.6821	93.7009	41,034.00
02/02/2022	2032 On 03-February-22	8.91	Call	Bond Future	0	0	0	0	198.00
02/02/2022	2032 On 03-February-22	9.14	Call	Bond Future	0	0	0	0	97.00
02/02/2022	2032 On 03-February-22	9.57	Call	Bond Future	14	0	14	0	0.00
02/02/2022	2032 On 03-February-22	10.90	Call	Bond Future	6906	7	6906	7	0.00
02/02/2022	2032 On 03-February-22	10.95	Call	Bond Future	7174	7	7174	7	0.00
02/02/2022	2032 On 03-February-22	10.44	Call	Bond Future	4383	4	4383	4	0.00
02/02/2022	2032 On 03-February-22	10.45	Call	Bond Future	4439	4	4439	4	0.00
02/02/2022	2032 On 03-February-22	10.14	Call	Bond Future	2683	3	2683	3	0.00

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02/02/2022	2032 On 03-February-22	10.35	Call	Bond Future	3878	4	3878	4	0.00
02/02/2022	2032 On 03-February-22	9.90	Call	Bond Future	1291	1	1291	1	900.00
02/02/2022	2032 On 03-February-22	10.04	Call	Bond Future	2106	2	2106	2	100.00
02/02/2022	2032 On 03-February-22	9.62	Call	Bond Future	55	0	55	0	210.00
02/02/2022	2032 On 03-February-22	11.13	Call	Bond Future	8130	8	8130	8	0.00
02/02/2022	2032 On 03-February-22	10.53	Call	Bond Future	4885	5	4885	5	0.00
02/02/2022	2032 On 03-February-22	10.65	Call	Bond Future	5547	5	5547	5	0.00
02/02/2022	2032 On 03-February-22	10.43	Call	Bond Future	4327	4	4327	4	0.00
02/02/2022	2032 On 03-February-22	10.66	Call	Bond Future	5602	5	5602	5	0.00
02/02/2022	2032 On 03-February-22	10.42	Call	Bond Future	4271	4	4271	4	0.00
02/02/2022	2032 On 03-February-22	9.81	Call	Bond Future	772	1	772	1	0.00
02/02/2022	2032 On 03-February-22	9.58	Call	Bond Future	19	0	19	0	400.00
02/02/2022	2032 On 03-February-22	9.67	Call	Bond Future	153	0	153	0	0.00
02/02/2022	2032 On 03-February-22	9.58	Put	Bond Future	632	1	632	1	0.00
02/02/2022	2032 On 03-February-22	9.81	Put	Bond Future	12	0	12	0	198.00
02/02/2022	2032 On 03-February-22	9.90	Put	Bond Future	1	0	1	0	900.00
02/02/2022	2032 On 03-February-22	10.42	Put	Bond Future	0	0	0	0	0.00
02/02/2022	2032 On 03-February-22	10.66	Put	Bond Future	0	0	0	0	97.00
02/02/2022	2032 On 03-February-22	10.43	Put	Bond Future	0	0	0	0	0.00
02/02/2022	2032 On 03-February-22	10.45	Put	Bond Future	0	0	0	0	198.00
02/02/2022	2032 On 03-February-22	10.35	Put	Bond Future	0	0	0	0	400.00
02/02/2022	2032 On 03-February-22	10.65	Put	Bond Future	0	0	0	0	0.00
02/02/2022	2032 On 03-February-22	10.53	Put	Bond Future	0	0	0	0	210.00
02/02/2022	2032 On 03-February-22	11.13	Put	Bond Future	0	0	0	0	210.00
02/02/2022	2032 On 03-February-22	8.91	Put	Bond Future	4775	5	4775	5	0.00
02/02/2022	2032 On 03-February-22	9.62	Put	Bond Future	427	1	427	1	0.00
02/02/2022	2032 On 03-February-22	9.67	Put	Bond Future	225	0	225	0	0.00
02/02/2022	2032 On 03-February-22	10.04	Put	Bond Future	0	0	0	0	0.00
02/02/2022	2032 On 03-February-22	10.14	Put	Bond Future	0	0	0	0	97.00
02/02/2022	2032 On 03-February-22	10.44	Put	Bond Future	0	0	0	0	0.00
02/02/2022	2032 On 03-February-22	10.95	Put	Bond Future	0	0	0	0	400.00
02/02/2022	2032 On 03-February-22	10.90	Put	Bond Future	0	0	0	0	900.00
02/02/2022	2032 On 03-February-22	9.57	Put	Bond Future	688	1	688	1	0.00

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02/02/2022	2032 On 03-February-22	9.14	Put	Bond Future	3319	3	3319	3	0.00
02/02/2022	2032 On 05-May-22			Bond Future	9.86	90.7222	9.8618	90.7222	133,321.00
02/02/2022	2032 On 05-May-22	11.04	Call	Bond Future	6733	7	6733	7	0.00
02/02/2022	2032 On 05-May-22	11.02	Call	Bond Future	6637	7	6637	7	0.00
02/02/2022	2032 On 05-May-22	9.58	Call	Bond Future	1014	1	1014	1	780.00
02/02/2022	2032 On 05-May-22	10.18	Call	Bond Future	2865	3	2865	3	780.00
02/02/2022	2032 On 05-May-22	10.29	Call	Bond Future	3301	3	3301	3	993.00
02/02/2022	2032 On 05-May-22	11.18	Call	Bond Future	7410	7	7410	7	0.00
02/02/2022	2032 On 05-May-22	11.03	Call	Bond Future	6685	7	6685	7	0.00
02/02/2022	2032 On 05-May-22	10.98	Call	Bond Future	6444	6	6444	6	0.00
02/02/2022	2032 On 05-May-22	11.03	Put	Bond Future	230	0	230	0	0.00
02/02/2022	2032 On 05-May-22	10.29	Put	Bond Future	860	1	860	1	0.00
02/02/2022	2032 On 05-May-22	10.98	Put	Bond Future	253	0	253	0	993.00
02/02/2022	2032 On 05-May-22	11.02	Put	Bond Future	235	0	235	0	0.00
02/02/2022	2032 On 05-May-22	11.18	Put	Bond Future	173	0	173	0	780.00
02/02/2022	2032 On 05-May-22	10.18	Put	Bond Future	1042	1	1042	1	0.00
02/02/2022	2032 On 05-May-22	9.58	Put	Bond Future	2670	3	2670	3	0.00
02/02/2022	2032 On 05-May-22	11.04	Put	Bond Future	226	0	226	0	0.00
02/02/2022	2032 On 04-August-22			Bond Future	10.05	91.8917	10.0474	91.8917	0.00
02/02/2022	2032 On 04-August-22	11.60	Call	Bond Future	8644	8	8644	8	0.00
02/02/2022	2032 On 04-August-22	10.20	Call	Bond Future	2934	3	2934	3	0.00
02/02/2022	2032 On 04-August-22	10.21	Call	Bond Future	2966	3	2966	3	0.00
02/02/2022	2032 On 04-August-22	11.89	Call	Bond Future	9944	10	9944	10	0.00
02/02/2022	2032 On 04-August-22	10.22	Call	Bond Future	2999	3	2999	3	0.00
02/02/2022	2032 On 04-August-22	9.72	Call	Bond Future	1597	1	1597	1	800.00
02/02/2022	2032 On 04-August-22	8.97	Call	Bond Future	371	0	371	0	800.00
02/02/2022	2032 On 04-August-22	8.97	Put	Bond Future	6727	7	6727	7	0.00
02/02/2022	2032 On 04-August-22	9.72	Put	Bond Future	3467	3	3467	3	0.00
02/02/2022	2032 On 04-August-22	10.20	Put	Bond Future	2079	2	2079	2	0.00
02/02/2022	2032 On 04-August-22	10.21	Put	Bond Future	2055	2	2055	2	0.00
02/02/2022	2032 On 04-August-22	11.89	Put	Bond Future	317	0	317	0	0.00
02/02/2022	2032 On 04-August-22	11.60	Put	Bond Future	436	0	436	0	800.00
02/02/2022	2032 On 04-August-22	10.22	Put	Bond Future	2032	2	2032	2	0.00

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02/02/2022	2032 On 03-November-22			Bond Future	10.22	89.0334	10.2177	89.0334	0.00
02/02/2022	2032 On 03-November-22	10.66	Call	Bond Future	4314	4	4314	4	0.00
02/02/2022	2032 On 03-November-22	10.49	Call	Bond Future	3737	0	3737	0	0.00
02/02/2022	2032 On 03-November-22	10.56	Call	Bond Future	3970	4	3970	4	0.00
02/02/2022	2032 On 03-November-22	9.31	Call	Bond Future	905	1	905	1	180.00
02/02/2022	2032 On 03-November-22	10.11	Call	Bond Future	2605	0	2605	0	0.00
02/02/2022	2032 On 03-November-22	10.16	Call	Bond Future	2742	3	2742	3	0.00
02/02/2022	2032 On 03-November-22	9.36	Call	Bond Future	982	0	982	0	454.00
02/02/2022	2032 On 03-November-22	9.36	Put	Bond Future	5852	0	5852	0	0.00
02/02/2022	2032 On 03-November-22	10.11	Put	Bond Future	3198	0	3198	0	454.00
02/02/2022	2032 On 03-November-22	10.16	Put	Bond Future	3059	3	3059	3	180.00
02/02/2022	2032 On 03-November-22	10.56	Put	Bond Future	2120	2	2120	2	180.00
02/02/2022	2032 On 03-November-22	9.31	Put	Bond Future	6070	6	6070	6	0.00
02/02/2022	2032 On 03-November-22	10.49	Put	Bond Future	2261	0	2261	0	454.00
02/02/2022	2032 On 03-November-22	10.66	Put	Bond Future	1934	2	1934	2	0.00
02/02/2022	2032 On 02-February-23			Bond Future	10.40	90.2991	10.4009	90.2991	0.00
02/02/2022	2032 On 02-February-23	10.38	Call	Bond Future	3224	0	3224	0	0.00
02/02/2022	2032 On 02-February-23	10.16	Call	Bond Future	2645	0	2645	0	0.00
02/02/2022	2032 On 02-February-23	10.39	Call	Bond Future	3252	0	3252	0	0.00
02/02/2022	2032 On 02-February-23	9.31	Call	Bond Future	1005	0	1005	0	454.00
02/02/2022	2032 On 02-February-23	10.50	Call	Bond Future	3563	0	3563	0	0.00
02/02/2022	2032 On 02-February-23	10.40	Call	Bond Future	3279	0	3279	0	0.00
02/02/2022	2032 On 02-February-23	10.40	Put	Bond Future	3284	0	3284	0	0.00
02/02/2022	2032 On 02-February-23	10.50	Put	Bond Future	3038	0	3038	0	454.00
02/02/2022	2032 On 02-February-23	9.31	Put	Bond Future	7073	0	7073	0	0.00
02/02/2022	2032 On 02-February-23	10.39	Put	Bond Future	3310	0	3310	0	0.00
02/02/2022	2032 On 02-February-23	10.16	Put	Bond Future	3940	0	3940	0	454.00
02/02/2022	2032 On 02-February-23	10.38	Put	Bond Future	3335	0	3335	0	0.00
02/02/2022	2033 On 03-February-22			Bond Future	112.29	111.9263	112.2899	111.9263	2,527.00
02/02/2022	2033 On 05-May-22			Bond Future	112.43	112.0672	112.4319	112.0672	2,371.00
02/02/2022	2033 On 04-August-22			Bond Future	113.91	113.5392	113.9084	113.5392	4,967.00
02/02/2022	2033 On 03-November-22			Bond Future	114.22	113.8495	114.2225	113.8495	0.00
02/02/2022	2033 On 02-February-23			Bond Future	115.87	115.4917	115.8694	115.4917	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
02/02/2022	2037 On 03-February-22			Bond Future	10.29	86.2664	10.2869	86.2664	58,529.00
02/02/2022	2037 On 03-February-22	11.47	Call	Bond Future	7518	7	7518	7	0.00
02/02/2022	2037 On 03-February-22	11.45	Call	Bond Future	7399	7	7399	7	0.00
02/02/2022	2037 On 03-February-22	11.46	Call	Bond Future	7458	7	7458	7	0.00
02/02/2022	2037 On 03-February-22	11.47	Put	Bond Future	0	0	0	0	0.00
02/02/2022	2037 On 03-February-22	11.45	Put	Bond Future	0	0	0	0	0.00
02/02/2022	2037 On 03-February-22	11.46	Put	Bond Future	0	0	0	0	0.00
02/02/2022	2037 On 05-May-22			Bond Future	10.46	87.3431	10.4565	87.3431	83,910.00
02/02/2022	2037 On 05-May-22	11.84	Call	Bond Future	8694	8	8694	8	0.00
02/02/2022	2037 On 05-May-22	11.82	Call	Bond Future	8588	8	8588	8	0.00
02/02/2022	2037 On 05-May-22	11.83	Call	Bond Future	8641	8	8641	8	0.00
02/02/2022	2037 On 05-May-22	11.84	Put	Bond Future	206	0	206	0	0.00
02/02/2022	2037 On 05-May-22	11.82	Put	Bond Future	213	0	213	0	0.00
02/02/2022	2037 On 05-May-22	11.83	Put	Bond Future	209	0	209	0	0.00
02/02/2022	2037 On 04-August-22			Bond Future	10.63	84.2129	10.6347	84.2129	49,415.00
02/02/2022	2037 On 04-August-22	10.91	Call	Bond Future	3825	4	3825	4	0.00
02/02/2022	2037 On 04-August-22	11.21	Call	Bond Future	5073	5	5073	5	1,050.00
02/02/2022	2037 On 04-August-22	10.10	Call	Bond Future	1297	1	1297	1	50.00
02/02/2022	2037 On 04-August-22	11.42	Call	Bond Future	6023	6	6023	6	0.00
02/02/2022	2037 On 04-August-22	11.95	Call	Bond Future	8553	8	8553	8	0.00
02/02/2022	2037 On 04-August-22	10.89	Call	Bond Future	3748	3	3748	3	0.00
02/02/2022	2037 On 04-August-22	10.90	Call	Bond Future	3787	4	3787	4	0.00
02/02/2022	2037 On 04-August-22	10.89	Put	Bond Future	2124	2	2124	2	0.00
02/02/2022	2037 On 04-August-22	11.95	Put	Bond Future	656	1	656	1	1,050.00
02/02/2022	2037 On 04-August-22	10.91	Put	Bond Future	2075	2	2075	2	0.00
02/02/2022	2037 On 04-August-22	11.42	Put	Bond Future	1170	1	1170	1	50.00
02/02/2022	2037 On 04-August-22	10.10	Put	Bond Future	4854	5	4854	5	0.00
02/02/2022	2037 On 04-August-22	10.90	Put	Bond Future	2100	2	2100	2	50.00
02/02/2022	2037 On 04-August-22	11.21	Put	Bond Future	1477	2	1477	2	0.00
02/02/2022	2037 On 03-November-22			Bond Future	10.79	85.3979	10.7891	85.3979	0.00
02/02/2022	2037 On 03-November-22	11.30	Call	Bond Future	5296	5	5296	5	0.00
02/02/2022	2037 On 03-November-22	11.32	Call	Bond Future	5378	5	5378	5	0.00
02/02/2022	2037 On 03-November-22	11.31	Call	Bond Future	5337	5	5337	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2022	2037 On 03-November-22	11.31	Put	Bond Future	2143	2	2143	2	0.00
02/02/2022	2037 On 03-November-22	11.30	Put	Bond Future	2161	2	2161	2	0.00
02/02/2022	2037 On 03-November-22	11.32	Put	Bond Future	2124	2	2124	2	0.00
02/02/2022	2037 On 02-February-23			Bond Future	10.96	82.3567	10.9564	82.3567	0.00
02/02/2022	2037 On 02-February-23	11.05	Call	Bond Future	4174	0	4174	0	0.00
02/02/2022	2037 On 02-February-23	11.03	Call	Bond Future	4108	0	4108	0	0.00
02/02/2022	2037 On 02-February-23	11.04	Call	Bond Future	4141	0	4141	0	0.00
02/02/2022	2037 On 02-February-23	11.04	Put	Bond Future	3628	0	3628	0	0.00
02/02/2022	2037 On 02-February-23	11.03	Put	Bond Future	3657	0	3657	0	0.00
02/02/2022	2037 On 02-February-23	11.05	Put	Bond Future	3600	0	3600	0	0.00
02/02/2022	2038 On 03-February-22			Bond Future	127.69	126.8081	127.6873	126.8081	2,575.00
02/02/2022	2038 On 05-May-22			Bond Future	129.31	128.4223	129.3088	128.4223	4,174.00
02/02/2022	2038 On 04-August-22			Bond Future	129.19	128.2901	129.1878	128.2901	2,669.00
02/02/2022	2038 On 03-November-22			Bond Future	131.03	130.1213	131.0299	130.1213	0.00
02/02/2022	2038 On 02-February-23			Bond Future	131.06	130.1365	131.0574	130.1365	0.00
02/02/2022	2040 On 03-February-22			Bond Future	10.39	88.5592	10.3869	88.5592	20,779.00
02/02/2022	2040 On 03-February-22	10.60	Call	Bond Future	1549	1	1549	1	2,000.00
02/02/2022	2040 On 03-February-22	11.57	Call	Bond Future	8083	8	8083	8	0.00
02/02/2022	2040 On 03-February-22	11.58	Call	Bond Future	8146	8	8146	8	0.00
02/02/2022	2040 On 03-February-22	11.59	Call	Bond Future	8209	8	8209	8	0.00
02/02/2022	2040 On 03-February-22	11.57	Put	Bond Future	0	0	0	0	0.00
02/02/2022	2040 On 03-February-22	11.58	Put	Bond Future	0	0	0	0	0.00
02/02/2022	2040 On 03-February-22	11.59	Put	Bond Future	0	0	0	0	0.00
02/02/2022	2040 On 03-February-22	10.60	Put	Bond Future	1	0	1	0	0.00
02/02/2022	2040 On 05-May-22			Bond Future	10.55	89.6645	10.5504	89.6645	60,943.00
02/02/2022	2040 On 05-May-22	11.90	Call	Bond Future	9162	9	9162	9	0.00
02/02/2022	2040 On 05-May-22	11.91	Call	Bond Future	9219	9	9219	9	0.00
02/02/2022	2040 On 05-May-22	9.82	Call	Bond Future	403	0	403	0	1,200.00
02/02/2022	2040 On 05-May-22	11.92	Call	Bond Future	9275	9	9275	9	0.00
02/02/2022	2040 On 05-May-22	13.04	Call	Bond Future	15390	15	15390	15	0.00
02/02/2022	2040 On 05-May-22	10.57	Call	Bond Future	2340	2	2340	2	1,200.00
02/02/2022	2040 On 05-May-22	10.57	Put	Bond Future	2200	2	2200	2	0.00
02/02/2022	2040 On 05-May-22	13.04	Put	Bond Future	23	0	23	0	1,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2022	2040 On 05-May-22	11.91	Put	Bond Future	245	0	245	0	0.00
02/02/2022	2040 On 05-May-22	11.92	Put	Bond Future	241	0	241	0	0.00
02/02/2022	2040 On 05-May-22	9.82	Put	Bond Future	5901	6	5901	6	0.00
02/02/2022	2040 On 05-May-22	11.90	Put	Bond Future	249	0	249	0	0.00
02/02/2022	2040 On 04-August-22			Bond Future	10.72	86.3139	10.7220	86.3139	39,528.00
02/02/2022	2040 On 04-August-22	12.24	Call	Bond Future	10275	10	10275	10	0.00
02/02/2022	2040 On 04-August-22	11.03	Call	Bond Future	4298	4	4298	4	0.00
02/02/2022	2040 On 04-August-22	11.04	Call	Bond Future	4342	4	4342	4	0.00
02/02/2022	2040 On 04-August-22	9.70	Call	Bond Future	517	0	517	0	460.00
02/02/2022	2040 On 04-August-22	10.70	Call	Bond Future	3000	3	3000	3	460.00
02/02/2022	2040 On 04-August-22	11.05	Call	Bond Future	4385	4	4385	4	0.00
02/02/2022	2040 On 04-August-22	11.05	Put	Bond Future	2137	2	2137	2	0.00
02/02/2022	2040 On 04-August-22	9.70	Put	Bond Future	8151	9	8151	9	0.00
02/02/2022	2040 On 04-August-22	12.24	Put	Bond Future	596	1	596	1	460.00
02/02/2022	2040 On 04-August-22	10.70	Put	Bond Future	3154	3	3154	3	0.00
02/02/2022	2040 On 04-August-22	11.04	Put	Bond Future	2161	2	2161	2	0.00
02/02/2022	2040 On 04-August-22	11.03	Put	Bond Future	2184	2	2184	2	0.00
02/02/2022	2040 On 03-November-22			Bond Future	10.87	87.5286	10.8704	87.5286	0.00
02/02/2022	2040 On 03-November-22	11.41	Call	Bond Future	5782	5	5782	5	0.00
02/02/2022	2040 On 03-November-22	11.39	Call	Bond Future	5694	5	5694	5	0.00
02/02/2022	2040 On 03-November-22	11.40	Call	Bond Future	5738	5	5738	5	0.00
02/02/2022	2040 On 03-November-22	11.41	Put	Bond Future	2210	2	2210	2	0.00
02/02/2022	2040 On 03-November-22	11.39	Put	Bond Future	2251	2	2251	2	0.00
02/02/2022	2040 On 03-November-22	11.40	Put	Bond Future	2230	2	2230	2	0.00
02/02/2022	2040 On 02-February-23			Bond Future	11.03	84.2674	11.0309	84.2674	0.00
02/02/2022	2040 On 02-February-23	11.10	Call	Bond Future	4445	0	4445	0	0.00
02/02/2022	2040 On 02-February-23	11.11	Call	Bond Future	4480	0	4480	0	0.00
02/02/2022	2040 On 02-February-23	11.12	Call	Bond Future	4516	0	4516	0	0.00
02/02/2022	2040 On 02-February-23	11.12	Put	Bond Future	3924	0	3924	0	0.00
02/02/2022	2040 On 02-February-23	11.11	Put	Bond Future	3954	0	3954	0	0.00
02/02/2022	2040 On 02-February-23	11.10	Put	Bond Future	3985	0	3985	0	0.00
02/02/2022	2044 On 03-February-22			Bond Future	10.45	85.1890	10.4518	85.1890	22,584.00
02/02/2022	2044 On 03-February-22	11.61	Call	Bond Future	8025	8	8025	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
02/02/2022	2044 On 03-February-22	11.59	Call	Bond Future	7897	7	7897	7	0.00
02/02/2022	2044 On 03-February-22	11.60	Call	Bond Future	7961	8	7961	8	0.00
02/02/2022	2044 On 03-February-22	11.60	Put	Bond Future	0	0	0	0	0.00
02/02/2022	2044 On 03-February-22	11.59	Put	Bond Future	0	0	0	0	0.00
02/02/2022	2044 On 03-February-22	11.61	Put	Bond Future	0	0	0	0	0.00
02/02/2022	2044 On 05-May-22			Bond Future	10.61	86.2522	10.6075	86.2522	54,376.00
02/02/2022	2044 On 05-May-22	11.93	Call	Bond Future	9098	9	9098	9	0.00
02/02/2022	2044 On 05-May-22	11.91	Call	Bond Future	8985	9	8985	9	0.00
02/02/2022	2044 On 05-May-22	11.92	Call	Bond Future	9041	9	9041	9	0.00
02/02/2022	2044 On 05-May-22	11.92	Put	Bond Future	251	0	251	0	0.00
02/02/2022	2044 On 05-May-22	11.91	Put	Bond Future	255	0	255	0	0.00
02/02/2022	2044 On 05-May-22	11.93	Put	Bond Future	246	0	246	0	0.00
02/02/2022	2044 On 04-August-22			Bond Future	10.77	82.9828	10.7706	82.9828	21,683.00
02/02/2022	2044 On 04-August-22	11.10	Call	Bond Future	4489	4	4489	4	0.00
02/02/2022	2044 On 04-August-22	11.08	Call	Bond Future	4401	4	4401	4	0.00
02/02/2022	2044 On 04-August-22	11.09	Call	Bond Future	4445	4	4445	4	0.00
02/02/2022	2044 On 04-August-22	11.09	Put	Bond Future	2211	2	2211	2	0.00
02/02/2022	2044 On 04-August-22	11.08	Put	Bond Future	2236	2	2236	2	0.00
02/02/2022	2044 On 04-August-22	11.10	Put	Bond Future	2187	2	2187	2	0.00
02/02/2022	2044 On 03-November-22			Bond Future	10.91	84.1507	10.9114	84.1507	0.00
02/02/2022	2044 On 03-November-22	11.39	Call	Bond Future	5631	5	5631	5	0.00
02/02/2022	2044 On 03-November-22	11.40	Call	Bond Future	5675	5	5675	5	0.00
02/02/2022	2044 On 03-November-22	11.41	Call	Bond Future	5719	5	5719	5	0.00
02/02/2022	2044 On 03-November-22	11.41	Put	Bond Future	2348	2	2348	2	0.00
02/02/2022	2044 On 03-November-22	11.40	Put	Bond Future	2369	3	2369	3	0.00
02/02/2022	2044 On 03-November-22	11.39	Put	Bond Future	2391	3	2391	3	0.00
02/02/2022	2044 On 02-February-23			Bond Future	11.06	80.9666	11.0633	80.9666	0.00
02/02/2022	2044 On 02-February-23	11.16	Call	Bond Future	4567	0	4567	0	0.00
02/02/2022	2044 On 02-February-23	11.14	Call	Bond Future	4495	0	4495	0	0.00
02/02/2022	2044 On 02-February-23	11.15	Call	Bond Future	4531	0	4531	0	0.00
02/02/2022	2044 On 02-February-23	11.15	Put	Bond Future	3942	0	3942	0	0.00
02/02/2022	2044 On 02-February-23	11.14	Put	Bond Future	3973	0	3973	0	0.00
02/02/2022	2044 On 02-February-23	11.16	Put	Bond Future	3910	0	3910	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
02/02/2022	2046 On 03-February-22			Bond Future	117.61	117.1578	117.6064	117.1578	7,516.00
02/02/2022	2046 On 05-May-22			Bond Future	117.20	116.7541	117.2048	116.7541	14,004.00
02/02/2022	2046 On 04-August-22			Bond Future	118.74	118.2877	118.7440	118.2877	2,969.00
02/02/2022	2046 On 03-November-22			Bond Future	118.51	118.0463	118.5072	118.0463	0.00
02/02/2022	2046 On 02-February-23			Bond Future	120.22	119.7495	120.2163	119.7495	0.00
02/02/2022	2050 On 03-February-22			Bond Future	119.75	118.6859	119.7519	118.6859	5,054.00
02/02/2022	2050 On 05-May-22			Bond Future	121.27	120.1967	121.2726	120.1967	8,572.00
02/02/2022	2050 On 04-August-22			Bond Future	120.84	119.7542	120.8439	119.7542	1,194.00
02/02/2022	2050 On 03-November-22			Bond Future	122.57	121.4636	122.5670	121.4636	0.00
02/02/2022	2050 On 02-February-23			Bond Future	122.27	121.1478	122.2661	121.1478	0.00
02/02/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2022	AL37 On 03-February-22			Index Future	819.99	819.1500	819.9930	819.1500	0.00
02/02/2022	AL37 On 05-May-22			Index Future	830.20	829.3560	830.2020	829.3560	0.00
02/02/2022	AL37 On 04-August-22			Index Future	840.79	839.9300	840.7860	839.9300	0.00
02/02/2022	AL37 On 03-November-22			Index Future	852.69	851.8210	852.6860	851.8210	0.00
02/02/2022	AL37 On 02-February-23			Index Future	864.78	863.9050	864.7800	863.9050	0.00
02/02/2022	AL7T On 03-February-22			Index Future	941.79	940.5540	941.7850	940.5540	0.00
02/02/2022	AL7T On 05-May-22			Index Future	953.51	952.2730	953.5090	952.2730	0.00
02/02/2022	AL7T On 04-August-22			Index Future	965.67	964.4150	965.6660	964.4150	0.00
02/02/2022	AL7T On 03-November-22			Index Future	979.33	978.0680	979.3320	978.0680	0.00
02/02/2022	AL7T On 02-February-23			Index Future	993.22	991.9430	993.2230	991.9430	0.00
02/02/2022	ALBI On 03-February-22			Index Future	839.34	837.2130	839.3440	837.2130	89.00
02/02/2022	ALBI On 05-May-22			Index Future	849.79	847.6450	849.7930	847.6450	128.00
02/02/2022	ALBI On 04-August-22			Index Future	860.63	858.4520	860.6280	858.4520	90.00
02/02/2022	ALBI On 03-November-22			Index Future	872.81	870.6050	872.8080	870.6050	0.00
02/02/2022	ALBI On 02-February-23			Index Future	885.19	882.9560	885.1870	882.9560	0.00
02/02/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2022	C030 On 31-January-30			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
02/02/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/02/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2022	ES33 On 03-February-22			Bond Future	11.04	79.8689	11.0425	79.8689	0.00
02/02/2022	ES33 On 05-May-22			Bond Future	11.25	77.1063	11.2542	77.1063	87.00
02/02/2022	ES33 On 04-August-22			Bond Future	11.47	78.1192	11.4738	78.1192	263.00
02/02/2022	ES33 On 03-November-22			Bond Future	11.68	75.4539	11.6813	75.4539	0.00
02/02/2022	ES33 On 02-February-23			Bond Future	11.91	76.5436	11.9068	76.5436	0.00
02/02/2022	ES42 On 03-February-22			Bond Future	11.47	78.9003	11.4672	78.9003	0.00
02/02/2022	ES42 On 05-May-22			Bond Future	11.66	75.6457	11.6639	75.6457	1,190.00
02/02/2022	ES42 On 04-August-22			Bond Future	11.86	76.6395	11.8624	76.6395	3,579.00
02/02/2022	ES42 On 03-November-22			Bond Future	12.05	73.4753	12.0506	73.4753	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
02/02/2022	ES42 On 02-February-23			Bond Future	12.25	74.5374	12.2471	74.5374	0.00
02/02/2022	GOVI On 03-February-22			GOVI	828.08	826.0510	828.0770	826.0510	37.00
02/02/2022	GOVI On 03-February-22	792.74	Call	GOVI	353370	33	353370	33	0.00
02/02/2022	GOVI On 03-February-22	792.75	Call	GOVI	353270	33	353270	33	0.00
02/02/2022	GOVI On 03-February-22	792.76	Call	GOVI	353170	33	353170	33	0.00
02/02/2022	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
02/02/2022	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
02/02/2022	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
02/02/2022	GOVI On 05-May-22			GOVI	838.39	836.3440	838.3870	836.3440	986.00
02/02/2022	GOVI On 05-May-22	788.23	Call	GOVI	501570	48	501570	48	0.00
02/02/2022	GOVI On 05-May-22	788.24	Call	GOVI	501470	48	501470	48	0.00
02/02/2022	GOVI On 05-May-22	788.25	Call	GOVI	501370	48	501370	48	0.00
02/02/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
02/02/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
02/02/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
02/02/2022	GOVI On 04-August-22			GOVI	849.08	847.0070	849.0750	847.0070	0.00
02/02/2022	GOVI On 04-August-22	819.26	Call	GOVI	298150	28	298150	28	0.00
02/02/2022	GOVI On 04-August-22	819.27	Call	GOVI	298050	28	298050	28	0.00
02/02/2022	GOVI On 04-August-22	819.28	Call	GOVI	297950	28	297950	28	0.00
02/02/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
02/02/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
02/02/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
02/02/2022	GOVI On 03-November-22			GOVI	861.09	858.9980	861.0920	858.9980	0.00
02/02/2022	GOVI On 03-November-22	820.43	Call	GOVI	406620	39	406620	39	0.00
02/02/2022	GOVI On 03-November-22	820.41	Call	GOVI	406820	39	406820	39	0.00
02/02/2022	GOVI On 03-November-22	820.42	Call	GOVI	406720	39	406720	39	0.00
02/02/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
02/02/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
02/02/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
02/02/2022	GOVI On 02-February-23			GOVI	873.31	871.1840	873.3060	871.1840	0.00
02/02/2022	GOVI On 02-February-23	850.84	Call	GOVI	224660	20	224660	20	0.00
02/02/2022	GOVI On 02-February-23	850.82	Call	GOVI	224860	20	224860	20	0.00
02/02/2022	GOVI On 02-February-23	850.83	Call	GOVI	224760	20	224760	20	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
02/02/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
02/02/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
02/02/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
02/02/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/02/2022	IGOV On 03-February-22			Index Future	308.81	307.8000	308.8140	307.8000	0.00
02/02/2022	IGOV On 05-May-22			Index Future	312.74	311.7120	312.7350	311.7120	498.00
02/02/2022	IGOV On 04-August-22			Index Future	316.80	315.7620	316.7980	315.7620	0.00
02/02/2022	IGOV On 03-November-22			Index Future	321.36	320.3070	321.3570	320.3070	0.00
02/02/2022	IGOV On 02-February-23			Index Future	325.99	324.9240	325.9880	324.9240	0.00
02/02/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
02/02/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
02/02/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
02/02/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
02/02/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
02/02/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
02/02/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
02/02/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
02/02/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
02/02/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
02/02/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
02/02/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
02/02/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
02/02/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
02/02/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
02/02/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
02/02/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
02/02/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
02/02/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/02/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/02/2022	JBAF On 16-February-22			Jibar Tradeable Future	4.14	95.8650	4.1350	95.8650	0.00
02/02/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.18	95.8150	4.1750	95.8150	0.00
02/02/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.46	95.5500	4.4600	95.5500	0.00
02/02/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.50	95.5000	4.5000	95.5000	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
02/02/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.80	95.2050	4.8000	95.2050	72.00
02/02/2022	JBAF On 20-July-22			Jibar Tradeable Future	4.86	95.1400	4.8600	95.1400	0.00
02/02/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.21	94.7900	5.2050	94.7900	0.00
02/02/2022	JBAF On 21-December-22			Jibar Tradeable Future	5.73	94.2500	5.7300	94.2500	68.00
02/02/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.04	93.8700	6.0400	93.8700	0.00
02/02/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.30	93.6950	6.3000	93.6950	0.00
02/02/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.53	93.4850	6.5250	93.4850	75.00
02/02/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.62	93.2700	6.6150	93.2700	0.00
02/02/2022	R023 On 03-February-22			Bond Future	5.37	105.8649	5.3669	105.8649	12,368.00
02/02/2022	R023 On 03-February-22	5.06	Call	Bond Future	0	0	0	0	0.00
02/02/2022	R023 On 03-February-22	5.07	Call	Bond Future	0	0	0	0	0.00
02/02/2022	R023 On 03-February-22	5.08	Call	Bond Future	0	0	0	0	0.00
02/02/2022	R023 On 03-February-22	5.08	Put	Bond Future	297	0	297	0	0.00
02/02/2022	R023 On 03-February-22	5.07	Put	Bond Future	307	0	307	0	0.00
02/02/2022	R023 On 03-February-22	5.06	Put	Bond Future	317	0	317	0	0.00
02/02/2022	R023 On 05-May-22			Bond Future	5.48	103.2608	5.4846	103.2608	15,389.00
02/02/2022	R023 On 05-May-22	6.29	Call	Bond Future	684	1	684	1	0.00
02/02/2022	R023 On 05-May-22	6.30	Call	Bond Future	691	1	691	1	0.00
02/02/2022	R023 On 05-May-22	6.31	Call	Bond Future	698	1	698	1	0.00
02/02/2022	R023 On 05-May-22	6.31	Put	Bond Future	47	0	47	0	0.00
02/02/2022	R023 On 05-May-22	6.30	Put	Bond Future	48	0	48	0	0.00
02/02/2022	R023 On 05-May-22	6.29	Put	Bond Future	49	0	49	0	0.00
02/02/2022	R023 On 04-August-22			Bond Future	5.67	104.5671	5.6676	104.5671	2,360.00
02/02/2022	R023 On 04-August-22	6.03	Call	Bond Future	341	0	341	0	0.00
02/02/2022	R023 On 04-August-22	6.04	Call	Bond Future	345	0	345	0	0.00
02/02/2022	R023 On 04-August-22	6.05	Call	Bond Future	348	0	348	0	0.00
02/02/2022	R023 On 04-August-22	6.05	Put	Bond Future	139	0	139	0	0.00
02/02/2022	R023 On 04-August-22	6.04	Put	Bond Future	141	0	141	0	0.00
02/02/2022	R023 On 04-August-22	6.03	Put	Bond Future	143	0	143	0	0.00
02/02/2022	R023 On 03-November-22			Bond Future	5.51	102.1621	5.5131	102.1621	0.00
02/02/2022	R023 On 03-November-22	6.27	Call	Bond Future	300	0	300	0	0.00
02/02/2022	R023 On 03-November-22	6.25	Call	Bond Future	296	0	296	0	0.00
02/02/2022	R023 On 03-November-22	6.26	Call	Bond Future	298	0	298	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
02/02/2022	R023 On 03-November-22	6.26	Put	Bond Future	68	0	68	0	0.00
02/02/2022	R023 On 03-November-22	6.25	Put	Bond Future	69	0	69	0	0.00
02/02/2022	R023 On 03-November-22	6.27	Put	Bond Future	68	0	68	0	0.00
02/02/2022	R035 On 03-February-22			Bond Future	10.12	94.7022	10.1220	94.7022	12,403.00
02/02/2022	R035 On 03-February-22	9.70	Call	Bond Future	0	0	0	0	683.00
02/02/2022	R035 On 03-February-22	10.10	Call	Bond Future	144	0	144	0	280.00
02/02/2022	R035 On 03-February-22	11.33	Call	Bond Future	7604	7	7604	7	0.00
02/02/2022	R035 On 03-February-22	11.24	Call	Bond Future	7069	7	7069	7	0.00
02/02/2022	R035 On 03-February-22	11.88	Call	Bond Future	10764	10	10764	10	0.00
02/02/2022	R035 On 03-February-22	11.05	Call	Bond Future	5925	6	5925	6	0.00
02/02/2022	R035 On 03-February-22	10.24	Call	Bond Future	803	1	803	1	500.00
02/02/2022	R035 On 03-February-22	9.92	Call	Bond Future	1	0	1	0	200.00
02/02/2022	R035 On 03-February-22	11.73	Call	Bond Future	9920	10	9920	10	0.00
02/02/2022	R035 On 03-February-22	11.28	Call	Bond Future	7308	7	7308	7	0.00
02/02/2022	R035 On 03-February-22	11.39	Call	Bond Future	7957	8	7957	8	0.00
02/02/2022	R035 On 03-February-22	11.22	Call	Bond Future	6950	7	6950	7	0.00
02/02/2022	R035 On 03-February-22	11.23	Call	Bond Future	7010	7	7010	7	0.00
02/02/2022	R035 On 03-February-22	11.03	Call	Bond Future	5803	5	5803	5	0.00
02/02/2022	R035 On 03-February-22	11.11	Call	Bond Future	6289	6	6289	6	0.00
02/02/2022	R035 On 03-February-22	10.35	Call	Bond Future	1510	1	1510	1	1,600.00
02/02/2022	R035 On 03-February-22	10.61	Call	Bond Future	3187	3	3187	3	0.00
02/02/2022	R035 On 03-February-22	10.65	Call	Bond Future	3441	3	3441	3	0.00
02/02/2022	R035 On 03-February-22	10.34	Call	Bond Future	1444	1	1444	1	0.00
02/02/2022	R035 On 03-February-22	10.26	Call	Bond Future	928	1	928	1	200.00
02/02/2022	R035 On 03-February-22	10.26	Put	Bond Future	10	0	10	0	0.00
02/02/2022	R035 On 03-February-22	10.34	Put	Bond Future	1	0	1	0	500.00
02/02/2022	R035 On 03-February-22	10.24	Put	Bond Future	18	0	18	0	0.00
02/02/2022	R035 On 03-February-22	10.61	Put	Bond Future	0	0	0	0	200.00
02/02/2022	R035 On 03-February-22	10.35	Put	Bond Future	1	0	1	0	0.00
02/02/2022	R035 On 03-February-22	11.05	Put	Bond Future	0	0	0	0	1,600.00
02/02/2022	R035 On 03-February-22	11.23	Put	Bond Future	0	0	0	0	0.00
02/02/2022	R035 On 03-February-22	11.22	Put	Bond Future	0	0	0	0	0.00
02/02/2022	R035 On 03-February-22	11.39	Put	Bond Future	0	0	0	0	683.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2022	R035 On 03-February-22	11.28	Put	Bond Future	0	0	0	0	200.00
02/02/2022	R035 On 03-February-22	11.33	Put	Bond Future	0	0	0	0	500.00
02/02/2022	R035 On 03-February-22	11.73	Put	Bond Future	0	0	0	0	280.00
02/02/2022	R035 On 03-February-22	9.92	Put	Bond Future	1368	2	1368	2	0.00
02/02/2022	R035 On 03-February-22	11.11	Put	Bond Future	0	0	0	0	200.00
02/02/2022	R035 On 03-February-22	10.65	Put	Bond Future	0	0	0	0	683.00
02/02/2022	R035 On 03-February-22	11.88	Put	Bond Future	0	0	0	0	1,800.00
02/02/2022	R035 On 03-February-22	11.24	Put	Bond Future	0	0	0	0	0.00
02/02/2022	R035 On 03-February-22	11.03	Put	Bond Future	0	0	0	0	280.00
02/02/2022	R035 On 03-February-22	10.10	Put	Bond Future	291	1	291	1	0.00
02/02/2022	R035 On 03-February-22	9.70	Put	Bond Future	2891	3	2891	3	0.00
02/02/2022	R035 On 05-May-22			Bond Future	10.30	91.3826	10.2971	91.3826	70,740.00
02/02/2022	R035 On 05-May-22	11.65	Call	Bond Future	8461	8	8461	8	0.00
02/02/2022	R035 On 05-May-22	10.82	Call	Bond Future	4221	4	4221	4	0.00
02/02/2022	R035 On 05-May-22	12.64	Call	Bond Future	13627	13	13627	13	0.00
02/02/2022	R035 On 05-May-22	11.63	Call	Bond Future	8356	8	8356	8	0.00
02/02/2022	R035 On 05-May-22	11.64	Call	Bond Future	8409	8	8409	8	0.00
02/02/2022	R035 On 05-May-22	10.72	Call	Bond Future	3757	3	3757	3	1,200.00
02/02/2022	R035 On 05-May-22	10.72	Put	Bond Future	1057	1	1057	1	0.00
02/02/2022	R035 On 05-May-22	11.64	Put	Bond Future	222	0	222	0	0.00
02/02/2022	R035 On 05-May-22	11.63	Put	Bond Future	227	0	227	0	0.00
02/02/2022	R035 On 05-May-22	12.64	Put	Bond Future	27	0	27	0	1,200.00
02/02/2022	R035 On 05-May-22	10.82	Put	Bond Future	900	1	900	1	1,200.00
02/02/2022	R035 On 05-May-22	11.65	Put	Bond Future	219	0	219	0	0.00
02/02/2022	R035 On 04-August-22			Bond Future	10.48	92.5206	10.4828	92.5206	48,495.00
02/02/2022	R035 On 04-August-22	11.13	Call	Bond Future	5344	5	5344	5	0.00
02/02/2022	R035 On 04-August-22	12.18	Call	Bond Future	10345	10	10345	10	0.00
02/02/2022	R035 On 04-August-22	10.74	Call	Bond Future	3714	3	3714	3	0.00
02/02/2022	R035 On 04-August-22	10.53	Call	Bond Future	2958	3	2958	3	400.00
02/02/2022	R035 On 04-August-22	10.72	Call	Bond Future	3638	3	3638	3	0.00
02/02/2022	R035 On 04-August-22	10.73	Call	Bond Future	3676	3	3676	3	0.00
02/02/2022	R035 On 04-August-22	9.84	Call	Bond Future	1071	1	1071	1	100.00
02/02/2022	R035 On 04-August-22	9.53	Call	Bond Future	554	1	554	1	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2022	R035 On 04-August-22	10.64	Call	Bond Future	3344	3	3344	3	0.00
02/02/2022	R035 On 04-August-22	10.64	Put	Bond Future	2354	2	2354	2	100.00
02/02/2022	R035 On 04-August-22	9.53	Put	Bond Future	6902	7	6902	7	0.00
02/02/2022	R035 On 04-August-22	9.84	Put	Bond Future	5286	5	5286	5	0.00
02/02/2022	R035 On 04-August-22	10.53	Put	Bond Future	2658	3	2658	3	0.00
02/02/2022	R035 On 04-August-22	10.73	Put	Bond Future	2127	2	2127	2	0.00
02/02/2022	R035 On 04-August-22	10.72	Put	Bond Future	2151	2	2151	2	0.00
02/02/2022	R035 On 04-August-22	11.13	Put	Bond Future	1368	1	1368	1	100.00
02/02/2022	R035 On 04-August-22	10.74	Put	Bond Future	2103	2	2103	2	0.00
02/02/2022	R035 On 04-August-22	12.18	Put	Bond Future	442	0	442	0	400.00
02/02/2022	R035 On 03-November-22			Bond Future	10.65	89.3587	10.6451	89.3587	0.00
02/02/2022	R035 On 03-November-22	11.14	Call	Bond Future	5087	5	5087	5	0.00
02/02/2022	R035 On 03-November-22	9.82	Call	Bond Future	1166	0	1166	0	582.00
02/02/2022	R035 On 03-November-22	11.13	Call	Bond Future	5047	5	5047	5	0.00
02/02/2022	R035 On 03-November-22	11.15	Call	Bond Future	5127	5	5127	5	0.00
02/02/2022	R035 On 03-November-22	10.99	Call	Bond Future	4504	0	4504	0	0.00
02/02/2022	R035 On 03-November-22	10.57	Call	Bond Future	3064	0	3064	0	0.00
02/02/2022	R035 On 03-November-22	10.57	Put	Bond Future	3530	0	3530	0	582.00
02/02/2022	R035 On 03-November-22	10.99	Put	Bond Future	2405	0	2405	0	582.00
02/02/2022	R035 On 03-November-22	11.15	Put	Bond Future	2078	2	2078	2	0.00
02/02/2022	R035 On 03-November-22	11.13	Put	Bond Future	2116	2	2116	2	0.00
02/02/2022	R035 On 03-November-22	9.82	Put	Bond Future	6491	0	6491	0	0.00
02/02/2022	R035 On 03-November-22	11.14	Put	Bond Future	2097	2	2097	2	0.00
02/02/2022	R035 On 02-February-23			Bond Future	10.82	90.6672	10.8187	90.6672	0.00
02/02/2022	R035 On 02-February-23	11.06	Call	Bond Future	4607	0	4607	0	0.00
02/02/2022	R035 On 02-February-23	10.87	Call	Bond Future	3974	0	3974	0	0.00
02/02/2022	R035 On 02-February-23	10.86	Call	Bond Future	3943	0	3943	0	0.00
02/02/2022	R035 On 02-February-23	10.88	Call	Bond Future	4006	0	4006	0	0.00
02/02/2022	R035 On 02-February-23	10.66	Call	Bond Future	3331	0	3331	0	0.00
02/02/2022	R035 On 02-February-23	9.81	Call	Bond Future	1325	0	1325	0	582.00
02/02/2022	R035 On 02-February-23	9.81	Put	Bond Future	7722	0	7722	0	0.00
02/02/2022	R035 On 02-February-23	10.66	Put	Bond Future	4296	0	4296	0	582.00
02/02/2022	R035 On 02-February-23	10.88	Put	Bond Future	3638	0	3638	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
02/02/2022	R035 On 02-February-23	10.86	Put	Bond Future	3694	0	3694	0	0.00
02/02/2022	R035 On 02-February-23	10.87	Put	Bond Future	3666	0	3666	0	0.00
02/02/2022	R035 On 02-February-23	11.06	Put	Bond Future	3169	0	3169	0	582.00
02/02/2022	R186 On 03-February-22			Bond Future	7.62	112.7998	7.6171	112.7998	12,548.00
02/02/2022	R186 On 03-February-22	7.28	Call	Bond Future	0	0	0	0	0.00
02/02/2022	R186 On 03-February-22	7.29	Call	Bond Future	0	0	0	0	0.00
02/02/2022	R186 On 03-February-22	7.30	Call	Bond Future	0	0	0	0	0.00
02/02/2022	R186 On 03-February-22	7.30	Put	Bond Future	1370	2	1370	2	0.00
02/02/2022	R186 On 03-February-22	7.29	Put	Bond Future	1414	2	1414	2	0.00
02/02/2022	R186 On 03-February-22	7.28	Put	Bond Future	1457	2	1457	2	0.00
02/02/2022	R186 On 05-May-22			Bond Future	7.79	114.2075	7.7949	114.2075	73,948.00
02/02/2022	R186 On 05-May-22	8.64	Call	Bond Future	3608	3	3608	3	0.00
02/02/2022	R186 On 05-May-22	8.94	Call	Bond Future	4656	5	4656	5	0.00
02/02/2022	R186 On 05-May-22	8.31	Call	Bond Future	2536	2	2536	2	0.00
02/02/2022	R186 On 05-May-22	8.35	Call	Bond Future	2660	3	2660	3	454.00
02/02/2022	R186 On 05-May-22	7.88	Call	Bond Future	1378	1	1378	1	435.00
02/02/2022	R186 On 05-May-22	6.73	Call	Bond Future	66	0	66	0	3,600.00
02/02/2022	R186 On 05-May-22	8.30	Call	Bond Future	2506	2	2506	2	0.00
02/02/2022	R186 On 05-May-22	9.18	Call	Bond Future	5522	5	5522	5	0.00
02/02/2022	R186 On 05-May-22	8.32	Call	Bond Future	2567	2	2567	2	0.00
02/02/2022	R186 On 05-May-22	8.14	Call	Bond Future	2038	2	2038	2	454.00
02/02/2022	R186 On 05-May-22	7.28	Call	Bond Future	392	0	392	0	435.00
02/02/2022	R186 On 05-May-22	7.48	Call	Bond Future	639	1	639	1	3,600.00
02/02/2022	R186 On 05-May-22	7.48	Put	Bond Future	1927	2	1927	2	0.00
02/02/2022	R186 On 05-May-22	7.28	Put	Bond Future	2507	3	2507	3	0.00
02/02/2022	R186 On 05-May-22	8.14	Put	Bond Future	649	1	649	1	0.00
02/02/2022	R186 On 05-May-22	8.32	Put	Bond Future	462	0	462	0	0.00
02/02/2022	R186 On 05-May-22	9.18	Put	Bond Future	76	0	76	0	454.00
02/02/2022	R186 On 05-May-22	8.30	Put	Bond Future	480	0	480	0	0.00
02/02/2022	R186 On 05-May-22	6.73	Put	Bond Future	4495	5	4495	5	0.00
02/02/2022	R186 On 05-May-22	7.88	Put	Bond Future	1033	1	1033	1	0.00
02/02/2022	R186 On 05-May-22	8.35	Put	Bond Future	436	0	436	0	0.00
02/02/2022	R186 On 05-May-22	8.31	Put	Bond Future	471	0	471	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
02/02/2022	R186 On 05-May-22	8.94	Put	Bond Future	129	0	129	0	454.00
02/02/2022	R186 On 05-May-22	8.64	Put	Bond Future	244	0	244	0	4,035.00
02/02/2022	R186 On 04-August-22			Bond Future	7.99	110.3930	7.9855	110.3930	0.00
02/02/2022	R186 On 04-August-22	8.14	Call	Bond Future	1958	2	1958	2	0.00
02/02/2022	R186 On 04-August-22	6.96	Call	Bond Future	224	0	224	0	3,600.00
02/02/2022	R186 On 04-August-22	8.13	Call	Bond Future	1935	2	1935	2	0.00
02/02/2022	R186 On 04-August-22	8.15	Call	Bond Future	1980	2	1980	2	0.00
02/02/2022	R186 On 04-August-22	9.78	Call	Bond Future	6786	7	6786	7	0.00
02/02/2022	R186 On 04-August-22	7.96	Call	Bond Future	1579	1	1579	1	3,600.00
02/02/2022	R186 On 04-August-22	9.78	Put	Bond Future	177	0	177	0	3,600.00
02/02/2022	R186 On 04-August-22	8.15	Put	Bond Future	1352	1	1352	1	0.00
02/02/2022	R186 On 04-August-22	8.13	Put	Bond Future	1384	1	1384	1	0.00
02/02/2022	R186 On 04-August-22	6.96	Put	Bond Future	4241	4	4241	4	0.00
02/02/2022	R186 On 04-August-22	7.96	Put	Bond Future	1677	2	1677	2	0.00
02/02/2022	R186 On 04-August-22	8.14	Put	Bond Future	1368	1	1368	1	0.00
02/02/2022	R186 On 03-November-22			Bond Future	8.15	111.9451	8.1500	111.9451	0.00
02/02/2022	R186 On 03-November-22	8.55	Call	Bond Future	2768	3	2768	3	0.00
02/02/2022	R186 On 03-November-22	8.53	Call	Bond Future	2721	3	2721	3	0.00
02/02/2022	R186 On 03-November-22	8.54	Call	Bond Future	2745	3	2745	3	0.00
02/02/2022	R186 On 03-November-22	8.54	Put	Bond Future	1347	1	1347	1	0.00
02/02/2022	R186 On 03-November-22	8.53	Put	Bond Future	1360	1	1360	1	0.00
02/02/2022	R186 On 03-November-22	8.55	Put	Bond Future	1335	1	1335	1	0.00
02/02/2022	R186 On 02-February-23			Bond Future	8.34	108.2471	8.3398	108.2471	0.00
02/02/2022	R186 On 02-February-23	8.34	Call	Bond Future	2201	0	2201	0	0.00
02/02/2022	R186 On 02-February-23	8.32	Call	Bond Future	2164	0	2164	0	0.00
02/02/2022	R186 On 02-February-23	8.33	Call	Bond Future	2183	0	2183	0	0.00
02/02/2022	R186 On 02-February-23	8.33	Put	Bond Future	2216	0	2216	0	0.00
02/02/2022	R186 On 02-February-23	8.32	Put	Bond Future	2232	0	2232	0	0.00
02/02/2022	R186 On 02-February-23	8.34	Put	Bond Future	2200	0	2200	0	0.00
02/02/2022	R197 On 03-February-22			Bond Future	321.90	321.7013	321.9042	321.7013	981.00
02/02/2022	R197 On 05-May-22			Bond Future	325.99	325.7963	325.9919	325.7963	807.00
02/02/2022	R197 On 04-August-22			Bond Future	321.87	321.6715	321.8687	321.6715	0.00
02/02/2022	R197 On 03-November-22			Bond Future	326.46	326.2639	326.4594	326.2639	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
02/02/2022	R197 On 02-February-23			Bond Future	322.57	322.3787	322.5741	322.3787	0.00
02/02/2022	R202 On 03-February-22			Bond Future	244.29	243.4572	244.2884	243.4572	6,620.00
02/02/2022	R202 On 05-May-22			Bond Future	247.39	246.5561	247.3906	246.5561	6,392.00
02/02/2022	R202 On 04-August-22			Bond Future	246.18	245.3307	246.1755	245.3307	91.00
02/02/2022	R202 On 03-November-22			Bond Future	249.69	248.8321	249.6854	248.8321	0.00
02/02/2022	R202 On 02-February-23			Bond Future	248.72	247.8577	248.7214	247.8577	0.00
02/02/2022	R209 On 03-February-22			Bond Future	10.09	73.3300	10.0918	73.3300	5,461.00
02/02/2022	R209 On 03-February-22	11.04	Call	Bond Future	5288	5	5288	5	0.00
02/02/2022	R209 On 03-February-22	11.02	Call	Bond Future	5182	5	5182	5	0.00
02/02/2022	R209 On 03-February-22	11.03	Call	Bond Future	5235	5	5235	5	0.00
02/02/2022	R209 On 03-February-22	11.03	Put	Bond Future	0	0	0	0	0.00
02/02/2022	R209 On 03-February-22	11.02	Put	Bond Future	0	0	0	0	0.00
02/02/2022	R209 On 03-February-22	11.04	Put	Bond Future	0	0	0	0	0.00
02/02/2022	R209 On 05-May-22			Bond Future	10.25	71.1027	10.2464	71.1027	18,308.00
02/02/2022	R209 On 05-May-22	12.00	Call	Bond Future	9241	9	9241	9	0.00
02/02/2022	R209 On 05-May-22	11.45	Call	Bond Future	6710	6	6710	6	0.00
02/02/2022	R209 On 05-May-22	11.43	Call	Bond Future	6619	6	6619	6	0.00
02/02/2022	R209 On 05-May-22	11.44	Call	Bond Future	6664	6	6664	6	0.00
02/02/2022	R209 On 05-May-22	9.75	Call	Bond Future	622	1	622	1	8,525.00
02/02/2022	R209 On 05-May-22	10.25	Call	Bond Future	1796	2	1796	2	0.00
02/02/2022	R209 On 05-May-22	10.75	Call	Bond Future	3601	3	3601	3	0.00
02/02/2022	R209 On 05-May-22	10.75	Put	Bond Future	784	1	784	1	3,050.00
02/02/2022	R209 On 05-May-22	10.25	Put	Bond Future	1775	2	1775	2	9,000.00
02/02/2022	R209 On 05-May-22	9.75	Put	Bond Future	3561	4	3561	4	0.00
02/02/2022	R209 On 05-May-22	11.44	Put	Bond Future	239	0	239	0	0.00
02/02/2022	R209 On 05-May-22	11.43	Put	Bond Future	244	0	244	0	0.00
02/02/2022	R209 On 05-May-22	11.45	Put	Bond Future	235	0	235	0	0.00
02/02/2022	R209 On 05-May-22	12.00	Put	Bond Future	85	0	85	0	12,050.00
02/02/2022	R209 On 04-August-22			Bond Future	10.40	72.0192	10.4042	72.0192	1,550.00
02/02/2022	R209 On 04-August-22	10.59	Call	Bond Future	3003	3	3003	3	0.00
02/02/2022	R209 On 04-August-22	10.57	Call	Bond Future	2938	3	2938	3	0.00
02/02/2022	R209 On 04-August-22	10.58	Call	Bond Future	2970	3	2970	3	0.00
02/02/2022	R209 On 04-August-22	10.58	Put	Bond Future	1991	2	1991	2	0.00

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02/02/2022	R209 On 04-August-22	10.57	Put	Bond Future	2014	2	2014	2	0.00
02/02/2022	R209 On 04-August-22	10.59	Put	Bond Future	1968	2	1968	2	0.00
02/02/2022	R209 On 03-November-22			Bond Future	10.55	69.8876	10.5483	69.8876	0.00
02/02/2022	R209 On 03-November-22	11.01	Call	Bond Future	4400	4	4400	4	0.00
02/02/2022	R209 On 03-November-22	11.02	Call	Bond Future	4435	4	4435	4	0.00
02/02/2022	R209 On 03-November-22	11.03	Call	Bond Future	4470	4	4470	4	0.00
02/02/2022	R209 On 03-November-22	11.03	Put	Bond Future	1886	2	1886	2	0.00
02/02/2022	R209 On 03-November-22	11.02	Put	Bond Future	1903	2	1903	2	0.00
02/02/2022	R209 On 03-November-22	11.01	Put	Bond Future	1920	2	1920	2	0.00
02/02/2022	R209 On 02-February-23			Bond Future	10.70	70.8810	10.7010	70.8810	0.00
02/02/2022	R209 On 02-February-23	10.80	Call	Bond Future	3605	0	3605	0	0.00
02/02/2022	R209 On 02-February-23	10.78	Call	Bond Future	3548	0	3548	0	0.00
02/02/2022	R209 On 02-February-23	10.79	Call	Bond Future	3576	0	3576	0	0.00
02/02/2022	R209 On 02-February-23	10.80	Put	Bond Future	3074	0	3074	0	0.00
02/02/2022	R209 On 02-February-23	10.78	Put	Bond Future	3124	0	3124	0	0.00
02/02/2022	R209 On 02-February-23	10.79	Put	Bond Future	3099	0	3099	0	0.00
02/02/2022	R210 On 03-February-22			Bond Future	214.32	214.1812	214.3244	214.1812	1,126.00
02/02/2022	R210 On 05-May-22			Bond Future	214.17	214.0349	214.1733	214.0349	1,039.00
02/02/2022	R210 On 04-August-22			Bond Future	216.99	216.8463	216.9860	216.8463	266.00
02/02/2022	R210 On 03-November-22			Bond Future	217.15	217.0156	217.1541	217.0156	0.00
02/02/2022	R210 On 02-February-23			Bond Future	220.29	220.1463	220.2856	220.1463	0.00
02/02/2022	R213 On 03-February-22			Bond Future	9.50	88.0194	9.4971	88.0194	17,934.00
02/02/2022	R213 On 03-February-22	9.15	Call	Bond Future	0	0	0	0	220.00
02/02/2022	R213 On 03-February-22	10.25	Call	Bond Future	3939	4	3939	4	0.00
02/02/2022	R213 On 03-February-22	10.60	Call	Bond Future	5690	6	5690	6	0.00
02/02/2022	R213 On 03-February-22	10.15	Call	Bond Future	3429	3	3429	3	0.00
02/02/2022	R213 On 03-February-22	10.17	Call	Bond Future	3532	3	3532	3	0.00
02/02/2022	R213 On 03-February-22	9.96	Call	Bond Future	2450	2	2450	2	0.00
02/02/2022	R213 On 03-February-22	9.22	Call	Bond Future	0	0	0	0	430.00
02/02/2022	R213 On 03-February-22	9.58	Call	Bond Future	481	0	481	0	0.00
02/02/2022	R213 On 03-February-22	9.76	Call	Bond Future	1403	1	1403	1	0.00
02/02/2022	R213 On 03-February-22	9.97	Call	Bond Future	2502	2	2502	2	0.00
02/02/2022	R213 On 03-February-22	8.63	Call	Bond Future	0	0	0	0	200.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2022	R213 On 03-February-22	8.80	Call	Bond Future	0	0	0	0	102.00
02/02/2022	R213 On 03-February-22	10.67	Call	Bond Future	6034	6	6034	6	0.00
02/02/2022	R213 On 03-February-22	9.98	Call	Bond Future	2554	2	2554	2	0.00
02/02/2022	R213 On 03-February-22	10.00	Call	Bond Future	2658	3	2658	3	0.00
02/02/2022	R213 On 03-February-22	10.00	Put	Bond Future	0	0	0	0	430.00
02/02/2022	R213 On 03-February-22	9.98	Put	Bond Future	0	0	0	0	0.00
02/02/2022	R213 On 03-February-22	9.22	Put	Bond Future	1511	2	1511	2	0.00
02/02/2022	R213 On 03-February-22	9.58	Put	Bond Future	36	0	36	0	200.00
02/02/2022	R213 On 03-February-22	10.67	Put	Bond Future	0	0	0	0	220.00
02/02/2022	R213 On 03-February-22	8.80	Put	Bond Future	3868	4	3868	4	0.00
02/02/2022	R213 On 03-February-22	10.60	Put	Bond Future	0	0	0	0	430.00
02/02/2022	R213 On 03-February-22	8.63	Put	Bond Future	4846	5	4846	5	0.00
02/02/2022	R213 On 03-February-22	9.97	Put	Bond Future	0	0	0	0	0.00
02/02/2022	R213 On 03-February-22	9.76	Put	Bond Future	0	0	0	0	102.00
02/02/2022	R213 On 03-February-22	9.96	Put	Bond Future	0	0	0	0	0.00
02/02/2022	R213 On 03-February-22	10.17	Put	Bond Future	0	0	0	0	220.00
02/02/2022	R213 On 03-February-22	10.15	Put	Bond Future	0	0	0	0	200.00
02/02/2022	R213 On 03-February-22	10.25	Put	Bond Future	0	0	0	0	102.00
02/02/2022	R213 On 03-February-22	9.15	Put	Bond Future	1899	2	1899	2	0.00
02/02/2022	R213 On 05-May-22			Bond Future	9.68	85.5655	9.6763	85.5655	22,864.00
02/02/2022	R213 On 05-May-22	10.64	Call	Bond Future	5174	5	5174	5	0.00
02/02/2022	R213 On 05-May-22	10.65	Call	Bond Future	5217	5	5217	5	0.00
02/02/2022	R213 On 05-May-22	10.63	Call	Bond Future	5131	5	5131	5	0.00
02/02/2022	R213 On 05-May-22	10.65	Put	Bond Future	310	0	310	0	0.00
02/02/2022	R213 On 05-May-22	10.64	Put	Bond Future	316	0	316	0	0.00
02/02/2022	R213 On 05-May-22	10.63	Put	Bond Future	322	0	322	0	0.00
02/02/2022	R213 On 04-August-22			Bond Future	9.87	86.6332	9.8678	86.6332	0.00
02/02/2022	R213 On 04-August-22	9.90	Call	Bond Future	2301	2	2301	2	0.00
02/02/2022	R213 On 04-August-22	9.88	Call	Bond Future	2248	2	2248	2	0.00
02/02/2022	R213 On 04-August-22	9.89	Call	Bond Future	2274	2	2274	2	0.00
02/02/2022	R213 On 04-August-22	9.90	Put	Bond Future	2138	2	2138	2	0.00
02/02/2022	R213 On 04-August-22	9.88	Put	Bond Future	2186	2	2186	2	0.00
02/02/2022	R213 On 04-August-22	9.89	Put	Bond Future	2162	2	2162	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
02/02/2022	R213 On 03-November-22			Bond Future	10.04	84.3327	10.0350	84.3327	0.00
02/02/2022	R213 On 03-November-22	10.40	Call	Bond Future	3700	4	3700	4	0.00
02/02/2022	R213 On 03-November-22	9.98	Call	Bond Future	2529	2	2529	2	0.00
02/02/2022	R213 On 03-November-22	10.19	Call	Bond Future	3083	0	3083	0	0.00
02/02/2022	R213 On 03-November-22	9.84	Call	Bond Future	2191	0	2191	0	0.00
02/02/2022	R213 On 03-November-22	9.13	Call	Bond Future	875	1	875	1	200.00
02/02/2022	R213 On 03-November-22	10.38	Call	Bond Future	3639	4	3639	4	0.00
02/02/2022	R213 On 03-November-22	10.39	Call	Bond Future	3669	4	3669	4	0.00
02/02/2022	R213 On 03-November-22	10.37	Call	Bond Future	3608	3	3608	3	0.00
02/02/2022	R213 On 03-November-22	9.19	Call	Bond Future	959	0	959	0	476.00
02/02/2022	R213 On 03-November-22	9.19	Put	Bond Future	5264	0	5264	0	0.00
02/02/2022	R213 On 03-November-22	10.37	Put	Bond Future	1976	2	1976	2	200.00
02/02/2022	R213 On 03-November-22	10.39	Put	Bond Future	1941	2	1941	2	0.00
02/02/2022	R213 On 03-November-22	10.38	Put	Bond Future	1959	2	1959	2	0.00
02/02/2022	R213 On 03-November-22	9.13	Put	Bond Future	5496	6	5496	6	0.00
02/02/2022	R213 On 03-November-22	9.84	Put	Bond Future	3160	0	3160	0	476.00
02/02/2022	R213 On 03-November-22	10.19	Put	Bond Future	2323	0	2323	0	476.00
02/02/2022	R213 On 03-November-22	9.98	Put	Bond Future	2801	3	2801	3	200.00
02/02/2022	R213 On 03-November-22	10.40	Put	Bond Future	1924	2	1924	2	0.00
02/02/2022	R213 On 02-February-23			Bond Future	10.22	85.5652	10.2159	85.5652	0.00
02/02/2022	R213 On 02-February-23	10.22	Call	Bond Future	3039	0	3039	0	0.00
02/02/2022	R213 On 02-February-23	10.21	Call	Bond Future	3014	0	3014	0	0.00
02/02/2022	R213 On 02-February-23	9.16	Call	Bond Future	996	0	996	0	476.00
02/02/2022	R213 On 02-February-23	10.23	Call	Bond Future	3064	0	3064	0	0.00
02/02/2022	R213 On 02-February-23	10.35	Call	Bond Future	3374	0	3374	0	0.00
02/02/2022	R213 On 02-February-23	10.01	Call	Bond Future	2537	0	2537	0	0.00
02/02/2022	R213 On 02-February-23	10.35	Put	Bond Future	2736	0	2736	0	476.00
02/02/2022	R213 On 02-February-23	10.22	Put	Bond Future	3019	0	3019	0	0.00
02/02/2022	R213 On 02-February-23	9.16	Put	Bond Future	6250	0	6250	0	0.00
02/02/2022	R213 On 02-February-23	10.01	Put	Bond Future	3529	0	3529	0	476.00
02/02/2022	R213 On 02-February-23	10.21	Put	Bond Future	3043	0	3043	0	0.00
02/02/2022	R213 On 02-February-23	10.23	Put	Bond Future	2997	0	2997	0	0.00
02/02/2022	R214 On 03-February-22			Bond Future	10.40	70.4673	10.3967	70.4673	11,604.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2022	R214 On 03-February-22	11.39	Call	Bond Future	5685	5	5685	5	0.00
02/02/2022	R214 On 03-February-22	11.40	Call	Bond Future	5738	5	5738	5	0.00
02/02/2022	R214 On 03-February-22	11.41	Call	Bond Future	5792	5	5792	5	0.00
02/02/2022	R214 On 03-February-22	11.39	Put	Bond Future	0	0	0	0	0.00
02/02/2022	R214 On 03-February-22	11.40	Put	Bond Future	0	0	0	0	0.00
02/02/2022	R214 On 03-February-22	11.41	Put	Bond Future	0	0	0	0	0.00
02/02/2022	R214 On 05-May-22			Bond Future	10.55	68.0493	10.5464	68.0493	16,762.00
02/02/2022	R214 On 05-May-22	11.73	Call	Bond Future	6822	6	6822	6	0.00
02/02/2022	R214 On 05-May-22	11.74	Call	Bond Future	6868	7	6868	7	0.00
02/02/2022	R214 On 05-May-22	11.75	Call	Bond Future	6914	7	6914	7	0.00
02/02/2022	R214 On 05-May-22	11.73	Put	Bond Future	274	0	274	0	0.00
02/02/2022	R214 On 05-May-22	11.74	Put	Bond Future	269	0	269	0	0.00
02/02/2022	R214 On 05-May-22	11.75	Put	Bond Future	264	0	264	0	0.00
02/02/2022	R214 On 04-August-22			Bond Future	10.70	68.8961	10.7034	68.8961	1,337.00
02/02/2022	R214 On 04-August-22	10.97	Call	Bond Future	3427	3	3427	3	0.00
02/02/2022	R214 On 04-August-22	10.98	Call	Bond Future	3462	3	3462	3	0.00
02/02/2022	R214 On 04-August-22	10.99	Call	Bond Future	3497	3	3497	3	0.00
02/02/2022	R214 On 04-August-22	10.98	Put	Bond Future	1873	2	1873	2	0.00
02/02/2022	R214 On 04-August-22	10.99	Put	Bond Future	1851	2	1851	2	0.00
02/02/2022	R214 On 04-August-22	10.97	Put	Bond Future	1894	2	1894	2	0.00
02/02/2022	R214 On 03-November-22			Bond Future	10.84	66.5970	10.8401	66.5970	0.00
02/02/2022	R214 On 03-November-22	11.35	Call	Bond Future	4705	4	4705	4	0.00
02/02/2022	R214 On 03-November-22	11.36	Call	Bond Future	4741	4	4741	4	0.00
02/02/2022	R214 On 03-November-22	11.34	Call	Bond Future	4669	4	4669	4	0.00
02/02/2022	R214 On 03-November-22	11.36	Put	Bond Future	1859	2	1859	2	0.00
02/02/2022	R214 On 03-November-22	11.35	Put	Bond Future	1876	2	1876	2	0.00
02/02/2022	R214 On 03-November-22	11.34	Put	Bond Future	1894	2	1894	2	0.00
02/02/2022	R214 On 02-February-23			Bond Future	10.98	67.5727	10.9847	67.5727	0.00
02/02/2022	R214 On 02-February-23	11.09	Call	Bond Future	3813	0	3813	0	0.00
02/02/2022	R214 On 02-February-23	11.07	Call	Bond Future	3753	0	3753	0	0.00
02/02/2022	R214 On 02-February-23	11.08	Call	Bond Future	3783	0	3783	0	0.00
02/02/2022	R214 On 02-February-23	11.08	Put	Bond Future	3250	0	3250	0	0.00
02/02/2022	R214 On 02-February-23	11.07	Put	Bond Future	3276	0	3276	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
02/02/2022	R214 On 02-February-23	11.09	Put	Bond Future	3225	0	3225	0	0.00
02/02/2022	R248 On 03-February-22			Bond Future	10.39	88.8973	10.3867	88.8973	122,900.00
02/02/2022	R248 On 03-February-22	10.20	Call	Bond Future	1	0	1	0	900.00
02/02/2022	R248 On 03-February-22	11.49	Call	Bond Future	7919	8	7919	8	0.00
02/02/2022	R248 On 03-February-22	10.70	Call	Bond Future	2388	2	2388	2	0.00
02/02/2022	R248 On 03-February-22	10.30	Call	Bond Future	37	0	37	0	1,300.00
02/02/2022	R248 On 03-February-22	11.00	Call	Bond Future	4567	4	4567	4	1,400.00
02/02/2022	R248 On 03-February-22	9.80	Call	Bond Future	0	0	0	0	0.00
02/02/2022	R248 On 03-February-22	10.00	Call	Bond Future	0	0	0	0	0.00
02/02/2022	R248 On 03-February-22	11.47	Call	Bond Future	7787	7	7787	7	0.00
02/02/2022	R248 On 03-February-22	11.48	Call	Bond Future	7853	8	7853	8	0.00
02/02/2022	R248 On 03-February-22	10.90	Call	Bond Future	3852	4	3852	4	900.00
02/02/2022	R248 On 03-February-22	10.40	Call	Bond Future	298	0	298	0	100.00
02/02/2022	R248 On 03-February-22	10.50	Call	Bond Future	900	1	900	1	0.00
02/02/2022	R248 On 03-February-22	10.50	Put	Bond Future	23	0	23	0	0.00
02/02/2022	R248 On 03-February-22	10.90	Put	Bond Future	0	0	0	0	0.00
02/02/2022	R248 On 03-February-22	11.49	Put	Bond Future	0	0	0	0	0.00
02/02/2022	R248 On 03-February-22	10.00	Put	Bond Future	3115	3	3115	3	0.00
02/02/2022	R248 On 03-February-22	10.20	Put	Bond Future	1481	2	1481	2	0.00
02/02/2022	R248 On 03-February-22	9.80	Put	Bond Future	4804	5	4804	5	0.00
02/02/2022	R248 On 03-February-22	11.00	Put	Bond Future	0	0	0	0	0.00
02/02/2022	R248 On 03-February-22	10.30	Put	Bond Future	719	1	719	1	0.00
02/02/2022	R248 On 03-February-22	10.40	Put	Bond Future	195	0	195	0	0.00
02/02/2022	R248 On 03-February-22	10.70	Put	Bond Future	0	0	0	0	0.00
02/02/2022	R248 On 03-February-22	11.47	Put	Bond Future	0	0	0	0	0.00
02/02/2022	R248 On 03-February-22	11.48	Put	Bond Future	0	0	0	0	0.00
02/02/2022	R248 On 05-May-22			Bond Future	10.53	85.5692	10.5341	85.5692	190,151.00
02/02/2022	R248 On 05-May-22	11.81	Call	Bond Future	9125	9	9125	9	0.00
02/02/2022	R248 On 05-May-22	11.79	Call	Bond Future	9010	9	9010	9	0.00
02/02/2022	R248 On 05-May-22	11.80	Call	Bond Future	9067	9	9067	9	0.00
02/02/2022	R248 On 05-May-22	11.79	Put	Bond Future	302	0	302	0	0.00
02/02/2022	R248 On 05-May-22	11.81	Put	Bond Future	291	0	291	0	0.00
02/02/2022	R248 On 05-May-22	11.80	Put	Bond Future	296	0	296	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
02/02/2022	R248 On 04-August-22			Bond Future	10.69	86.6343	10.6888	86.6343	6,016.00
02/02/2022	R248 On 04-August-22	11.00	Call	Bond Future	4511	4	4511	4	0.00
02/02/2022	R248 On 04-August-22	10.98	Call	Bond Future	4422	4	4422	4	0.00
02/02/2022	R248 On 04-August-22	10.99	Call	Bond Future	4466	4	4466	4	0.00
02/02/2022	R248 On 04-August-22	10.99	Put	Bond Future	2279	2	2279	2	0.00
02/02/2022	R248 On 04-August-22	10.98	Put	Bond Future	2306	2	2306	2	0.00
02/02/2022	R248 On 04-August-22	11.00	Put	Bond Future	2253	2	2253	2	0.00
02/02/2022	R248 On 03-November-22			Bond Future	10.82	83.4521	10.8234	83.4521	0.00
02/02/2022	R248 On 03-November-22	11.30	Call	Bond Future	5856	5	5856	5	0.00
02/02/2022	R248 On 03-November-22	11.31	Call	Bond Future	5902	6	5902	6	0.00
02/02/2022	R248 On 03-November-22	11.32	Call	Bond Future	5948	6	5948	6	0.00
02/02/2022	R248 On 03-November-22	11.30	Put	Bond Future	2513	3	2513	3	0.00
02/02/2022	R248 On 03-November-22	11.31	Put	Bond Future	2491	2	2491	2	0.00
02/02/2022	R248 On 03-November-22	11.32	Put	Bond Future	2469	2	2469	2	0.00
02/02/2022	R248 On 02-February-23			Bond Future	10.97	84.6748	10.9658	84.6748	0.00
02/02/2022	R248 On 02-February-23	11.06	Call	Bond Future	4730	0	4730	0	0.00
02/02/2022	R248 On 02-February-23	11.07	Call	Bond Future	4768	0	4768	0	0.00
02/02/2022	R248 On 02-February-23	11.08	Call	Bond Future	4806	0	4806	0	0.00
02/02/2022	R248 On 02-February-23	11.08	Put	Bond Future	4002	0	4002	0	0.00
02/02/2022	R248 On 02-February-23	11.07	Put	Bond Future	4034	0	4034	0	0.00
02/02/2022	R248 On 02-February-23	11.06	Put	Bond Future	4066	0	4066	0	0.00