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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For June 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2022	2025 On 04-August-22			Bond Future	162.62	162.5021	162.6200	162.5021	7,305.00
01/06/2022	2025 On 03-November-22			Bond Future	164.96	164.8462	164.9628	164.8462	0.00
01/06/2022	2025 On 02-February-23			Bond Future	166.03	165.9140	166.0280	165.9140	0.00
01/06/2022	2025 On 04-May-23			Bond Future	169.04	168.9236	169.0359	168.9236	0.00
01/06/2022	2029 On 04-August-22			Bond Future	122.12	122.2536	122.1197	122.2536	3,894.00
01/06/2022	2029 On 03-November-22			Bond Future	122.64	122.7733	122.6351	122.7733	0.00
01/06/2022	2029 On 02-February-23			Bond Future	124.68	124.8216	124.6778	124.8216	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
01/06/2022	2029 On 04-May-23			Bond Future	125.65	125.8024	125.6531	125.8024	0.00
01/06/2022	2030 On 04-August-22			Bond Future	10.03	89.9642	10.0279	89.9642	97,899.00
01/06/2022	2030 On 04-August-22	8.30	Call	Bond Future	1	0	1	0	800.00
01/06/2022	2030 On 04-August-22	9.05	Call	Bond Future	61	0	61	0	800.00
01/06/2022	2030 On 04-August-22	9.54	Call	Bond Future	376	0	376	0	0.00
01/06/2022	2030 On 04-August-22	9.55	Call	Bond Future	388	0	388	0	0.00
01/06/2022	2030 On 04-August-22	10.95	Call	Bond Future	4485	5	4485	5	0.00
01/06/2022	2030 On 04-August-22	9.56	Call	Bond Future	399	0	399	0	0.00
01/06/2022	2030 On 04-August-22	9.56	Put	Bond Future	2691	3	2691	3	0.00
01/06/2022	2030 On 04-August-22	10.95	Put	Bond Future	179	0	179	0	800.00
01/06/2022	2030 On 04-August-22	9.55	Put	Bond Future	2729	3	2729	3	0.00
01/06/2022	2030 On 04-August-22	9.54	Put	Bond Future	2768	3	2768	3	0.00
01/06/2022	2030 On 04-August-22	9.05	Put	Bond Future	4936	5	4936	5	0.00
01/06/2022	2030 On 04-August-22	8.30	Put	Bond Future	8845	9	8845	9	0.00
01/06/2022	2030 On 03-November-22			Bond Future	10.22	91.2414	10.2200	91.2414	18,740.00
01/06/2022	2030 On 03-November-22	10.20	Call	Bond Future	1847	2	1847	2	500.00
01/06/2022	2030 On 03-November-22	11.57	Call	Bond Future	6386	7	6386	7	0.00
01/06/2022	2030 On 03-November-22	10.09	Call	Bond Future	1593	2	1593	2	0.00
01/06/2022	2030 On 03-November-22	10.08	Call	Bond Future	1571	2	1571	2	0.00
01/06/2022	2030 On 03-November-22	10.10	Call	Bond Future	1615	2	1615	2	0.00
01/06/2022	2030 On 03-November-22	9.70	Call	Bond Future	869	1	869	1	500.00
01/06/2022	2030 On 03-November-22	9.70	Put	Bond Future	3335	3	3335	3	0.00
01/06/2022	2030 On 03-November-22	10.10	Put	Bond Future	2177	2	2177	2	0.00
01/06/2022	2030 On 03-November-22	10.20	Put	Bond Future	1940	2	1940	2	0.00
01/06/2022	2030 On 03-November-22	10.08	Put	Bond Future	2226	2	2226	2	0.00
01/06/2022	2030 On 03-November-22	10.09	Put	Bond Future	2201	2	2201	2	0.00
01/06/2022	2030 On 03-November-22	11.57	Put	Bond Future	366	0	366	0	500.00
01/06/2022	2030 On 02-February-23			Bond Future	10.39	88.7386	10.3909	88.7386	0.00
01/06/2022	2030 On 02-February-23	10.01	Call	Bond Future	1530	2	1530	2	0.00
01/06/2022	2030 On 02-February-23	9.94	Call	Bond Future	1403	2	1403	2	0.00
01/06/2022	2030 On 02-February-23	8.81	Call	Bond Future	221	0	221	0	102.00
01/06/2022	2030 On 02-February-23	10.00	Call	Bond Future	1512	2	1512	2	0.00
01/06/2022	2030 On 02-February-23	9.80	Call	Bond Future	1169	1	1169	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
01/06/2022	2030 On 02-February-23	9.99	Call	Bond Future	1493	2	1493	2	0.00
01/06/2022	2030 On 02-February-23	9.20	Call	Bond Future	453	0	453	0	0.00
01/06/2022	2030 On 02-February-23	9.66	Call	Bond Future	961	1	961	1	0.00
01/06/2022	2030 On 02-February-23	9.66	Put	Bond Future	4336	4	4336	4	102.00
01/06/2022	2030 On 02-February-23	9.20	Put	Bond Future	6036	6	6036	6	0.00
01/06/2022	2030 On 02-February-23	8.81	Put	Bond Future	7729	8	7729	8	0.00
01/06/2022	2030 On 02-February-23	9.94	Put	Bond Future	3466	3	3466	3	102.00
01/06/2022	2030 On 02-February-23	10.01	Put	Bond Future	3269	3	3269	3	0.00
01/06/2022	2030 On 02-February-23	9.99	Put	Bond Future	3325	3	3325	3	0.00
01/06/2022	2030 On 02-February-23	9.80	Put	Bond Future	3885	4	3885	4	0.00
01/06/2022	2030 On 02-February-23	10.00	Put	Bond Future	3297	3	3297	3	0.00
01/06/2022	2030 On 04-May-23			Bond Future	10.55	90.3354	10.5487	90.3354	0.00
01/06/2022	2030 On 04-May-23	10.54	Call	Bond Future	2657	3	2657	3	0.00
01/06/2022	2030 On 04-May-23	9.58	Call	Bond Future	940	1	940	1	150.00
01/06/2022	2030 On 04-May-23	12.04	Call	Bond Future	7118	7	7118	7	0.00
01/06/2022	2030 On 04-May-23	11.34	Call	Bond Future	4863	5	4863	5	0.00
01/06/2022	2030 On 04-May-23	10.00	Call	Bond Future	1571	2	1571	2	1,080.00
01/06/2022	2030 On 04-May-23	10.52	Call	Bond Future	2610	3	2610	3	0.00
01/06/2022	2030 On 04-May-23	10.53	Call	Bond Future	2634	3	2634	3	0.00
01/06/2022	2030 On 04-May-23	10.53	Put	Bond Future	2715	3	2715	3	0.00
01/06/2022	2030 On 04-May-23	9.58	Put	Bond Future	5300	5	5300	5	0.00
01/06/2022	2030 On 04-May-23	10.52	Put	Bond Future	2735	3	2735	3	0.00
01/06/2022	2030 On 04-May-23	10.00	Put	Bond Future	4008	4	4008	4	0.00
01/06/2022	2030 On 04-May-23	11.34	Put	Bond Future	1493	1	1493	1	150.00
01/06/2022	2030 On 04-May-23	12.04	Put	Bond Future	901	1	901	1	1,080.00
01/06/2022	2030 On 04-May-23	10.54	Put	Bond Future	2695	3	2695	3	0.00
01/06/2022	2032 On 04-August-22			Bond Future	10.46	90.0058	10.4604	90.0058	76,601.00
01/06/2022	2032 On 04-August-22	11.00	Call	Bond Future	3346	4	3346	4	0.00
01/06/2022	2032 On 04-August-22	11.60	Call	Bond Future	6035	6	6035	6	0.00
01/06/2022	2032 On 04-August-22	11.89	Call	Bond Future	7393	8	7393	8	0.00
01/06/2022	2032 On 04-August-22	10.21	Call	Bond Future	783	1	783	1	0.00
01/06/2022	2032 On 04-August-22	10.50	Call	Bond Future	1506	2	1506	2	900.00
01/06/2022	2032 On 04-August-22	10.10	Call	Bond Future	582	1	582	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
01/06/2022	2032 On 04-August-22	10.20	Call	Bond Future	763	1	763	1	0.00
01/06/2022	2032 On 04-August-22	8.97	Call	Bond Future	3	0	3	0	800.00
01/06/2022	2032 On 04-August-22	9.40	Call	Bond Future	31	0	31	0	0.00
01/06/2022	2032 On 04-August-22	9.72	Call	Bond Future	151	0	151	0	800.00
01/06/2022	2032 On 04-August-22	10.22	Call	Bond Future	803	1	803	1	0.00
01/06/2022	2032 On 04-August-22	9.80	Call	Bond Future	210	0	210	0	900.00
01/06/2022	2032 On 04-August-22	10.20	Put	Bond Future	2196	2	2196	2	0.00
01/06/2022	2032 On 04-August-22	9.72	Put	Bond Future	4310	4	4310	4	0.00
01/06/2022	2032 On 04-August-22	10.21	Put	Bond Future	2160	2	2160	2	0.00
01/06/2022	2032 On 04-August-22	9.40	Put	Bond Future	6069	6	6069	6	0.00
01/06/2022	2032 On 04-August-22	8.97	Put	Bond Future	8647	8	8647	8	0.00
01/06/2022	2032 On 04-August-22	10.10	Put	Bond Future	2574	2	2574	2	0.00
01/06/2022	2032 On 04-August-22	10.50	Put	Bond Future	1290	1	1290	1	0.00
01/06/2022	2032 On 04-August-22	9.80	Put	Bond Future	3907	4	3907	4	0.00
01/06/2022	2032 On 04-August-22	10.22	Put	Bond Future	2125	2	2125	2	0.00
01/06/2022	2032 On 04-August-22	11.89	Put	Bond Future	54	0	54	0	0.00
01/06/2022	2032 On 04-August-22	11.60	Put	Bond Future	116	0	116	0	800.00
01/06/2022	2032 On 04-August-22	11.00	Put	Bond Future	473	0	473	0	7,500.00
01/06/2022	2032 On 03-November-22			Bond Future	10.65	87.1325	10.6465	87.1325	87,931.00
01/06/2022	2032 On 03-November-22	12.30	Call	Bond Future	8453	9	8453	9	0.00
01/06/2022	2032 On 03-November-22	10.66	Call	Bond Future	2126	2	2126	2	0.00
01/06/2022	2032 On 03-November-22	10.67	Call	Bond Future	2154	2	2154	2	750.00
01/06/2022	2032 On 03-November-22	11.55	Call	Bond Future	5298	6	5298	6	0.00
01/06/2022	2032 On 03-November-22	10.21	Call	Bond Future	1066	1	1066	1	500.00
01/06/2022	2032 On 03-November-22	10.49	Call	Bond Future	1677	2	1677	2	0.00
01/06/2022	2032 On 03-November-22	10.56	Call	Bond Future	1855	2	1855	2	0.00
01/06/2022	2032 On 03-November-22	10.11	Call	Bond Future	884	1	884	1	0.00
01/06/2022	2032 On 03-November-22	9.31	Call	Bond Future	119	0	119	0	180.00
01/06/2022	2032 On 03-November-22	9.46	Call	Bond Future	175	0	175	0	500.00
01/06/2022	2032 On 03-November-22	9.92	Call	Bond Future	593	1	593	1	750.00
01/06/2022	2032 On 03-November-22	10.16	Call	Bond Future	972	1	972	1	0.00
01/06/2022	2032 On 03-November-22	9.36	Call	Bond Future	136	0	136	0	454.00
01/06/2022	2032 On 03-November-22	9.36	Put	Bond Future	7315	7	7315	7	0.00

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01/06/2022	2032 On 03-November-22	9.46	Put	Bond Future	6768	7	6768	7	0.00
01/06/2022	2032 On 03-November-22	10.16	Put	Bond Future	3598	3	3598	3	180.00
01/06/2022	2032 On 03-November-22	9.31	Put	Bond Future	7593	7	7593	7	0.00
01/06/2022	2032 On 03-November-22	9.92	Put	Bond Future	4554	4	4554	4	0.00
01/06/2022	2032 On 03-November-22	10.11	Put	Bond Future	3786	4	3786	4	454.00
01/06/2022	2032 On 03-November-22	10.56	Put	Bond Future	2314	2	2314	2	180.00
01/06/2022	2032 On 03-November-22	10.49	Put	Bond Future	2510	2	2510	2	454.00
01/06/2022	2032 On 03-November-22	10.21	Put	Bond Future	3417	3	3417	3	0.00
01/06/2022	2032 On 03-November-22	11.55	Put	Bond Future	689	1	689	1	500.00
01/06/2022	2032 On 03-November-22	10.67	Put	Bond Future	2030	2	2030	2	0.00
01/06/2022	2032 On 03-November-22	10.66	Put	Bond Future	2054	2	2054	2	0.00
01/06/2022	2032 On 03-November-22	12.30	Put	Bond Future	267	0	267	0	750.00
01/06/2022	2032 On 02-February-23			Bond Future	10.81	88.5692	10.8109	88.5692	0.00
01/06/2022	2032 On 02-February-23	11.84	Call	Bond Future	6103	6	6103	6	0.00
01/06/2022	2032 On 02-February-23	12.75	Call	Bond Future	9664	10	9664	10	0.00
01/06/2022	2032 On 02-February-23	10.38	Call	Bond Future	1570	2	1570	2	0.00
01/06/2022	2032 On 02-February-23	10.39	Call	Bond Future	1590	2	1590	2	0.00
01/06/2022	2032 On 02-February-23	10.16	Call	Bond Future	1155	1	1155	1	0.00
01/06/2022	2032 On 02-February-23	9.31	Call	Bond Future	235	0	235	0	454.00
01/06/2022	2032 On 02-February-23	10.50	Call	Bond Future	1826	2	1826	2	0.00
01/06/2022	2032 On 02-February-23	10.67	Call	Bond Future	2230	2	2230	2	750.00
01/06/2022	2032 On 02-February-23	11.69	Call	Bond Future	5535	6	5535	6	0.00
01/06/2022	2032 On 02-February-23	10.40	Call	Bond Future	1611	2	1611	2	0.00
01/06/2022	2032 On 02-February-23	9.92	Call	Bond Future	783	1	783	1	750.00
01/06/2022	2032 On 02-February-23	10.22	Call	Bond Future	1262	1	1262	1	500.00
01/06/2022	2032 On 02-February-23	9.47	Call	Bond Future	321	0	321	0	500.00
01/06/2022	2032 On 02-February-23	9.47	Put	Bond Future	7611	7	7611	7	0.00
01/06/2022	2032 On 02-February-23	10.22	Put	Bond Future	4378	4	4378	4	0.00
01/06/2022	2032 On 02-February-23	9.92	Put	Bond Future	5539	5	5539	5	0.00
01/06/2022	2032 On 02-February-23	10.40	Put	Bond Future	3762	4	3762	4	0.00
01/06/2022	2032 On 02-February-23	11.69	Put	Bond Future	1163	1	1163	1	0.00
01/06/2022	2032 On 02-February-23	10.67	Put	Bond Future	2959	3	2959	3	0.00
01/06/2022	2032 On 02-February-23	10.50	Put	Bond Future	3447	3	3447	3	454.00

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01/06/2022	2032 On 02-February-23	9.31	Put	Bond Future	8449	8	8449	8	0.00
01/06/2022	2032 On 02-February-23	10.16	Put	Bond Future	4596	4	4596	4	454.00
01/06/2022	2032 On 02-February-23	10.39	Put	Bond Future	3795	4	3795	4	0.00
01/06/2022	2032 On 02-February-23	10.38	Put	Bond Future	3827	4	3827	4	0.00
01/06/2022	2032 On 02-February-23	12.75	Put	Bond Future	408	0	408	0	750.00
01/06/2022	2032 On 02-February-23	11.84	Put	Bond Future	1014	1	1014	1	500.00
01/06/2022	2032 On 04-May-23			Bond Future	10.96	86.0035	10.9595	86.0035	0.00
01/06/2022	2032 On 04-May-23	10.88	Call	Bond Future	2753	3	2753	3	0.00
01/06/2022	2032 On 04-May-23	10.87	Call	Bond Future	2728	3	2728	3	0.00
01/06/2022	2032 On 04-May-23	10.89	Call	Bond Future	2779	3	2779	3	0.00
01/06/2022	2032 On 04-May-23	10.89	Put	Bond Future	3129	3	3129	3	0.00
01/06/2022	2032 On 04-May-23	10.87	Put	Bond Future	3179	3	3179	3	0.00
01/06/2022	2032 On 04-May-23	10.88	Put	Bond Future	3154	3	3154	3	0.00
01/06/2022	2033 On 04-August-22			Bond Future	116.53	116.4293	116.5295	116.4293	7,046.00
01/06/2022	2033 On 03-November-22			Bond Future	116.88	116.7811	116.8804	116.7811	0.00
01/06/2022	2033 On 02-February-23			Bond Future	118.83	118.7293	118.8272	118.7293	0.00
01/06/2022	2033 On 04-May-23			Bond Future	119.61	119.5149	119.6117	119.5149	0.00
01/06/2022	2037 On 04-August-22			Bond Future	11.03	82.1375	11.0339	82.1375	134,438.00
01/06/2022	2037 On 04-August-22	10.10	Call	Bond Future	76	0	76	0	50.00
01/06/2022	2037 On 04-August-22	11.42	Call	Bond Future	3116	3	3116	3	0.00
01/06/2022	2037 On 04-August-22	10.91	Call	Bond Future	1246	1	1246	1	0.00
01/06/2022	2037 On 04-August-22	11.21	Call	Bond Future	2249	2	2249	2	1,050.00
01/06/2022	2037 On 04-August-22	10.89	Call	Bond Future	1191	1	1191	1	0.00
01/06/2022	2037 On 04-August-22	10.90	Call	Bond Future	1218	1	1218	1	0.00
01/06/2022	2037 On 04-August-22	11.95	Call	Bond Future	5632	6	5632	6	0.00
01/06/2022	2037 On 04-August-22	11.95	Put	Bond Future	255	0	255	0	1,050.00
01/06/2022	2037 On 04-August-22	10.91	Put	Bond Future	2016	2	2016	2	0.00
01/06/2022	2037 On 04-August-22	10.89	Put	Bond Future	2087	2	2087	2	0.00
01/06/2022	2037 On 04-August-22	11.21	Put	Bond Future	1173	1	1173	1	0.00
01/06/2022	2037 On 04-August-22	11.42	Put	Bond Future	784	1	784	1	50.00
01/06/2022	2037 On 04-August-22	10.10	Put	Bond Future	6153	6	6153	6	0.00
01/06/2022	2037 On 04-August-22	10.90	Put	Bond Future	2051	2	2051	2	50.00
01/06/2022	2037 On 03-November-22			Bond Future	11.20	83.3038	11.2018	83.3038	0.00

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01/06/2022	2037 On 03-November-22	11.30	Call	Bond Future	2756	3	2756	3	0.00
01/06/2022	2037 On 03-November-22	11.32	Call	Bond Future	2825	3	2825	3	0.00
01/06/2022	2037 On 03-November-22	11.31	Call	Bond Future	2790	3	2790	3	0.00
01/06/2022	2037 On 03-November-22	11.31	Put	Bond Future	2142	2	2142	2	0.00
01/06/2022	2037 On 03-November-22	11.30	Put	Bond Future	2166	2	2166	2	0.00
01/06/2022	2037 On 03-November-22	11.32	Put	Bond Future	2117	2	2117	2	0.00
01/06/2022	2037 On 02-February-23			Bond Future	11.35	80.4204	11.3540	80.4204	0.00
01/06/2022	2037 On 02-February-23	11.05	Call	Bond Future	2108	2	2108	2	0.00
01/06/2022	2037 On 02-February-23	11.03	Call	Bond Future	2057	2	2057	2	0.00
01/06/2022	2037 On 02-February-23	11.04	Call	Bond Future	2082	2	2082	2	0.00
01/06/2022	2037 On 02-February-23	11.04	Put	Bond Future	3966	4	3966	4	0.00
01/06/2022	2037 On 02-February-23	11.03	Put	Bond Future	4001	4	4001	4	0.00
01/06/2022	2037 On 02-February-23	11.05	Put	Bond Future	3931	4	3931	4	0.00
01/06/2022	2037 On 04-May-23			Bond Future	11.49	81.8690	11.4944	81.8690	0.00
01/06/2022	2037 On 04-May-23	11.32	Call	Bond Future	2959	3	2959	3	0.00
01/06/2022	2037 On 04-May-23	11.30	Call	Bond Future	2903	3	2903	3	0.00
01/06/2022	2037 On 04-May-23	11.31	Call	Bond Future	2931	3	2931	3	0.00
01/06/2022	2037 On 04-May-23	11.31	Put	Bond Future	4007	4	4007	4	0.00
01/06/2022	2037 On 04-May-23	11.30	Put	Bond Future	4038	4	4038	4	0.00
01/06/2022	2037 On 04-May-23	11.32	Put	Bond Future	3975	4	3975	4	0.00
01/06/2022	2038 On 04-August-22			Bond Future	132.90	132.7794	132.8959	132.7794	4,102.00
01/06/2022	2038 On 03-November-22			Bond Future	134.81	134.6949	134.8106	134.6949	0.00
01/06/2022	2038 On 02-February-23			Bond Future	135.16	135.0498	135.1638	135.0498	0.00
01/06/2022	2038 On 04-May-23			Bond Future	137.61	137.5008	137.6138	137.5008	0.00
01/06/2022	2040 On 04-August-22			Bond Future	11.16	83.8445	11.1604	83.8445	120,043.00
01/06/2022	2040 On 04-August-22	9.70	Call	Bond Future	4	0	4	0	460.00
01/06/2022	2040 On 04-August-22	10.70	Call	Bond Future	542	1	542	1	460.00
01/06/2022	2040 On 04-August-22	11.03	Call	Bond Future	1309	1	1309	1	0.00
01/06/2022	2040 On 04-August-22	12.24	Call	Bond Future	6882	7	6882	7	0.00
01/06/2022	2040 On 04-August-22	11.04	Call	Bond Future	1339	1	1339	1	0.00
01/06/2022	2040 On 04-August-22	11.05	Call	Bond Future	1370	1	1370	1	0.00
01/06/2022	2040 On 04-August-22	11.05	Put	Bond Future	2106	2	2106	2	0.00
01/06/2022	2040 On 04-August-22	12.24	Put	Bond Future	187	0	187	0	460.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2022	2040 On 04-August-22	9.70	Put	Bond Future	10623	11	10623	11	0.00
01/06/2022	2040 On 04-August-22	11.04	Put	Bond Future	2143	2	2143	2	0.00
01/06/2022	2040 On 04-August-22	11.03	Put	Bond Future	2180	2	2180	2	0.00
01/06/2022	2040 On 04-August-22	10.70	Put	Bond Future	3680	4	3680	4	0.00
01/06/2022	2040 On 03-November-22			Bond Future	11.32	85.0351	11.3237	85.0351	3,965.00
01/06/2022	2040 On 03-November-22	11.41	Call	Bond Future	2901	3	2901	3	0.00
01/06/2022	2040 On 03-November-22	11.40	Call	Bond Future	2865	3	2865	3	0.00
01/06/2022	2040 On 03-November-22	12.52	Call	Bond Future	7834	8	7834	8	0.00
01/06/2022	2040 On 03-November-22	10.70	Call	Bond Future	920	1	920	1	1,100.00
01/06/2022	2040 On 03-November-22	11.20	Call	Bond Future	2196	2	2196	2	1,100.00
01/06/2022	2040 On 03-November-22	11.39	Call	Bond Future	2829	3	2829	3	0.00
01/06/2022	2040 On 03-November-22	11.20	Put	Bond Future	3002	3	3002	3	0.00
01/06/2022	2040 On 03-November-22	11.41	Put	Bond Future	2345	2	2345	2	0.00
01/06/2022	2040 On 03-November-22	12.52	Put	Bond Future	630	1	630	1	1,100.00
01/06/2022	2040 On 03-November-22	10.70	Put	Bond Future	5115	5	5115	5	0.00
01/06/2022	2040 On 03-November-22	11.39	Put	Bond Future	2402	2	2402	2	0.00
01/06/2022	2040 On 03-November-22	11.40	Put	Bond Future	2373	2	2373	2	0.00
01/06/2022	2040 On 02-February-23			Bond Future	11.47	81.9300	11.4721	81.9300	0.00
01/06/2022	2040 On 02-February-23	11.10	Call	Bond Future	2134	2	2134	2	0.00
01/06/2022	2040 On 02-February-23	11.11	Call	Bond Future	2161	2	2161	2	0.00
01/06/2022	2040 On 02-February-23	11.12	Call	Bond Future	2188	2	2188	2	0.00
01/06/2022	2040 On 02-February-23	11.12	Put	Bond Future	4465	4	4465	4	0.00
01/06/2022	2040 On 02-February-23	11.11	Put	Bond Future	4504	4	4504	4	0.00
01/06/2022	2040 On 02-February-23	11.10	Put	Bond Future	4544	5	4544	5	0.00
01/06/2022	2040 On 04-May-23			Bond Future	11.61	83.4062	11.6087	83.4062	0.00
01/06/2022	2040 On 04-May-23	11.41	Call	Bond Future	3098	3	3098	3	0.00
01/06/2022	2040 On 04-May-23	11.42	Call	Bond Future	3128	3	3128	3	0.00
01/06/2022	2040 On 04-May-23	11.43	Call	Bond Future	3158	3	3158	3	0.00
01/06/2022	2040 On 04-May-23	11.43	Put	Bond Future	4279	4	4279	4	0.00
01/06/2022	2040 On 04-May-23	11.42	Put	Bond Future	4313	4	4313	4	0.00
01/06/2022	2040 On 04-May-23	11.41	Put	Bond Future	4347	4	4347	4	0.00
01/06/2022	2044 On 04-August-22			Bond Future	11.18	80.6036	11.1786	80.6036	76,692.00
01/06/2022	2044 On 04-August-22	11.10	Call	Bond Future	1508	2	1508	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
01/06/2022	2044 On 04-August-22	11.08	Call	Bond Future	1445	1	1445	1	0.00
01/06/2022	2044 On 04-August-22	11.09	Call	Bond Future	1476	1	1476	1	0.00
01/06/2022	2044 On 04-August-22	11.09	Put	Bond Future	2078	2	2078	2	0.00
01/06/2022	2044 On 04-August-22	11.08	Put	Bond Future	2115	2	2115	2	0.00
01/06/2022	2044 On 04-August-22	11.10	Put	Bond Future	2042	2	2042	2	0.00
01/06/2022	2044 On 03-November-22			Bond Future	11.33	81.7481	11.3330	81.7481	0.00
01/06/2022	2044 On 03-November-22	11.39	Call	Bond Future	2867	3	2867	3	0.00
01/06/2022	2044 On 03-November-22	11.40	Call	Bond Future	2903	3	2903	3	0.00
01/06/2022	2044 On 03-November-22	11.41	Call	Bond Future	2939	3	2939	3	0.00
01/06/2022	2044 On 03-November-22	11.41	Put	Bond Future	2433	2	2433	2	0.00
01/06/2022	2044 On 03-November-22	11.40	Put	Bond Future	2462	2	2462	2	0.00
01/06/2022	2044 On 03-November-22	11.39	Put	Bond Future	2492	3	2492	3	0.00
01/06/2022	2044 On 02-February-23			Bond Future	11.47	78.7142	11.4731	78.7142	0.00
01/06/2022	2044 On 02-February-23	11.16	Call	Bond Future	2359	2	2359	2	0.00
01/06/2022	2044 On 02-February-23	11.14	Call	Bond Future	2303	2	2303	2	0.00
01/06/2022	2044 On 02-February-23	11.15	Call	Bond Future	2331	2	2331	2	0.00
01/06/2022	2044 On 02-February-23	11.15	Put	Bond Future	4466	4	4466	4	0.00
01/06/2022	2044 On 02-February-23	11.14	Put	Bond Future	4505	5	4505	5	0.00
01/06/2022	2044 On 02-February-23	11.16	Put	Bond Future	4427	4	4427	4	0.00
01/06/2022	2044 On 04-May-23			Bond Future	11.60	80.1324	11.6017	80.1324	0.00
01/06/2022	2044 On 04-May-23	11.43	Call	Bond Future	3268	3	3268	3	0.00
01/06/2022	2044 On 04-May-23	11.42	Call	Bond Future	3237	3	3237	3	0.00
01/06/2022	2044 On 04-May-23	11.41	Call	Bond Future	3207	3	3207	3	0.00
01/06/2022	2044 On 04-May-23	11.41	Put	Bond Future	4438	4	4438	4	0.00
01/06/2022	2044 On 04-May-23	11.42	Put	Bond Future	4404	4	4404	4	0.00
01/06/2022	2044 On 04-May-23	11.43	Put	Bond Future	4369	4	4369	4	0.00
01/06/2022	2046 On 04-August-22			Bond Future	122.45	122.7568	122.4500	122.7568	16,569.00
01/06/2022	2046 On 03-November-22			Bond Future	122.26	122.5732	122.2597	122.5732	1,566.00
01/06/2022	2046 On 02-February-23			Bond Future	124.30	124.6190	124.2969	124.6190	0.00
01/06/2022	2046 On 04-May-23			Bond Future	124.53	124.8644	124.5338	124.8644	0.00
01/06/2022	2050 On 04-August-22			Bond Future	125.22	124.8683	125.2158	124.8683	11,293.00
01/06/2022	2050 On 03-November-22			Bond Future	127.02	126.6696	127.0197	126.6696	0.00
01/06/2022	2050 On 02-February-23			Bond Future	127.03	126.6820	127.0345	126.6820	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
01/06/2022	2050 On 04-May-23			Bond Future	129.34	128.9809	129.3368	128.9809	0.00
01/06/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2022	AL37 On 04-August-22			Index Future	829.07	829.6050	829.0700	829.6050	0.00
01/06/2022	AL37 On 03-November-22			Index Future	840.93	841.4780	840.9310	841.4780	0.00
01/06/2022	AL37 On 02-February-23			Index Future	854.73	855.2940	854.7300	855.2940	0.00
01/06/2022	AL37 On 04-May-23			Index Future	870.00	870.5810	870.0010	870.5810	0.00
01/06/2022	AL7T On 04-August-22			Index Future	943.66	946.4360	943.6570	946.4360	0.00
01/06/2022	AL7T On 03-November-22			Index Future	957.16	959.9820	957.1570	959.9820	0.00
01/06/2022	AL7T On 02-February-23			Index Future	972.86	975.7430	972.8640	975.7430	0.00
01/06/2022	AL7T On 04-May-23			Index Future	990.25	993.1830	990.2450	993.1830	0.00
01/06/2022	ALBI On 04-August-22			Index Future	838.85	840.1310	838.8480	840.1310	134.00
01/06/2022	ALBI On 03-November-22			Index Future	850.85	852.1560	850.8480	852.1560	0.00
01/06/2022	ALBI On 02-February-23			Index Future	864.81	866.1470	864.8100	866.1470	0.00
01/06/2022	ALBI On 04-May-23			Index Future	880.26	881.6280	880.2610	881.6280	0.00
01/06/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/06/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2022	ES33 On 04-August-22			Bond Future	11.86	76.5681	11.8587	76.5681	350.00
01/06/2022	ES33 On 03-November-22			Bond Future	12.08	73.8908	12.0804	73.8908	0.00
01/06/2022	ES33 On 02-February-23			Bond Future	12.29	75.1264	12.2878	75.1264	0.00
01/06/2022	ES33 On 04-May-23			Bond Future	12.48	72.7037	12.4771	72.7037	0.00
01/06/2022	ES42 On 04-August-22			Bond Future	12.25	74.8352	12.2542	74.8352	4,769.00
01/06/2022	ES42 On 03-November-22			Bond Future	12.46	71.6552	12.4573	71.6552	0.00
01/06/2022	ES42 On 02-February-23			Bond Future	12.64	72.8555	12.6407	72.8555	0.00
01/06/2022	ES42 On 04-May-23			Bond Future	12.82	69.9195	12.8161	69.9195	0.00
01/06/2022	GOVI On 04-August-22			GOVI	827.43	828.7170	827.4270	828.7170	1,111.00
01/06/2022	GOVI On 04-August-22	819.26	Call	GOVI	81670	9	81670	9	0.00
01/06/2022	GOVI On 04-August-22	819.27	Call	GOVI	81570	9	81570	9	0.00
01/06/2022	GOVI On 04-August-22	819.28	Call	GOVI	81470	9	81470	9	0.00
01/06/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
01/06/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
01/06/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
01/06/2022	GOVI On 03-November-22			GOVI	839.27	840.5780	839.2650	840.5780	0.00
01/06/2022	GOVI On 03-November-22	820.43	Call	GOVI	188350	20	188350	20	0.00
01/06/2022	GOVI On 03-November-22	820.41	Call	GOVI	188550	20	188550	20	0.00
01/06/2022	GOVI On 03-November-22	820.42	Call	GOVI	188450	20	188450	20	0.00
01/06/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
01/06/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
01/06/2022	GOVI On 02-February-23			GOVI	853.04	854.3790	853.0360	854.3790	0.00
01/06/2022	GOVI On 02-February-23	850.84	Call	GOVI	21960	4	21960	4	0.00
01/06/2022	GOVI On 02-February-23	850.82	Call	GOVI	22160	4	22160	4	0.00
01/06/2022	GOVI On 02-February-23	850.83	Call	GOVI	22060	4	22060	4	0.00
01/06/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
01/06/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
01/06/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
01/06/2022	GOVI On 04-May-23			GOVI	868.28	869.6500	868.2770	869.6500	0.00
01/06/2022	GOVI On 04-May-23	852.88	Call	GOVI	153970	17	153970	17	0.00
01/06/2022	GOVI On 04-May-23	852.86	Call	GOVI	154170	17	154170	17	0.00
01/06/2022	GOVI On 04-May-23	852.87	Call	GOVI	154070	17	154070	17	0.00
01/06/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
01/06/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
01/06/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
01/06/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/06/2022	IGOV On 04-August-22			Index Future	326.15	326.1890	326.1530	326.1890	759.00
01/06/2022	IGOV On 03-November-22			Index Future	330.90	330.9370	330.8990	330.9370	16.00
01/06/2022	IGOV On 02-February-23			Index Future	336.41	336.4490	336.4070	336.4490	0.00
01/06/2022	IGOV On 04-May-23			Index Future	342.49	342.5390	342.4940	342.5390	0.00
01/06/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
01/06/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
01/06/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
01/06/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
01/06/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
01/06/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
01/06/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
01/06/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
01/06/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
01/06/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
01/06/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
01/06/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
01/06/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
01/06/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
01/06/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
01/06/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
01/06/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
01/06/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/06/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.95	95.0550	4.9450	95.0550	0.00
01/06/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.04	94.9650	5.0350	94.9650	0.00
01/06/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.42	94.5800	5.4200	94.5800	0.00
01/06/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.53	94.4850	5.5250	94.4850	0.00
01/06/2022	JBAF On 19-October-22			Jibar Tradeable Future	5.88	94.1200	5.8800	94.1200	0.00
01/06/2022	JBAF On 16-November-22			Jibar Tradeable Future	5.97	94.0400	5.9700	94.0400	0.00
01/06/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.32	93.6800	6.3200	93.6800	68.00
01/06/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.78	93.2250	6.7750	93.2250	0.00
01/06/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.15	92.8700	7.1500	92.8700	0.00
01/06/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.33	92.7000	7.3300	92.7000	75.00
01/06/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.52	92.5150	7.5150	92.5150	172.00
01/06/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.63	92.4150	7.6250	92.4150	0.00
01/06/2022	R023 On 04-August-22			Bond Future	5.58	104.5633	5.5797	104.5633	22,183.00
01/06/2022	R023 On 04-August-22	6.03	Call	Bond Future	274	0	274	0	0.00
01/06/2022	R023 On 04-August-22	6.04	Call	Bond Future	279	0	279	0	0.00
01/06/2022	R023 On 04-August-22	6.05	Call	Bond Future	284	0	284	0	0.00
01/06/2022	R023 On 04-August-22	6.05	Put	Bond Future	26	0	26	0	0.00
01/06/2022	R023 On 04-August-22	6.04	Put	Bond Future	27	0	27	0	0.00
01/06/2022	R023 On 04-August-22	6.03	Put	Bond Future	28	0	28	0	0.00
01/06/2022	R023 On 03-November-22			Bond Future	5.45	102.1302	5.4476	102.1302	0.00
01/06/2022	R023 On 03-November-22	6.27	Call	Bond Future	281	0	281	0	0.00
01/06/2022	R023 On 03-November-22	6.25	Call	Bond Future	276	0	276	0	0.00
01/06/2022	R023 On 03-November-22	6.26	Call	Bond Future	278	0	278	0	0.00
01/06/2022	R023 On 03-November-22	6.26	Put	Bond Future	29	0	29	0	0.00
01/06/2022	R023 On 03-November-22	6.25	Put	Bond Future	29	0	29	0	0.00
01/06/2022	R023 On 03-November-22	6.27	Put	Bond Future	28	0	28	0	0.00
01/06/2022	R035 On 04-August-22			Bond Future	10.84	90.7642	10.8391	90.7642	129,178.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2022	R035 On 04-August-22	10.53	Call	Bond Future	746	1	746	1	400.00
01/06/2022	R035 On 04-August-22	10.74	Call	Bond Future	1258	1	1258	1	0.00
01/06/2022	R035 On 04-August-22	12.18	Call	Bond Future	7761	8	7761	8	0.00
01/06/2022	R035 On 04-August-22	11.13	Call	Bond Future	2634	3	2634	3	0.00
01/06/2022	R035 On 04-August-22	10.72	Call	Bond Future	1203	1	1203	1	0.00
01/06/2022	R035 On 04-August-22	10.73	Call	Bond Future	1230	1	1230	1	0.00
01/06/2022	R035 On 04-August-22	9.53	Call	Bond Future	9	0	9	0	400.00
01/06/2022	R035 On 04-August-22	10.64	Call	Bond Future	994	1	994	1	0.00
01/06/2022	R035 On 04-August-22	9.84	Call	Bond Future	44	0	44	0	100.00
01/06/2022	R035 On 04-August-22	9.84	Put	Bond Future	6480	6	6480	6	0.00
01/06/2022	R035 On 04-August-22	10.53	Put	Bond Future	2668	3	2668	3	0.00
01/06/2022	R035 On 04-August-22	11.13	Put	Bond Future	879	1	879	1	100.00
01/06/2022	R035 On 04-August-22	10.64	Put	Bond Future	2225	2	2225	2	100.00
01/06/2022	R035 On 04-August-22	9.53	Put	Bond Future	8578	8	8578	8	0.00
01/06/2022	R035 On 04-August-22	10.73	Put	Bond Future	1902	2	1902	2	0.00
01/06/2022	R035 On 04-August-22	10.72	Put	Bond Future	1936	2	1936	2	0.00
01/06/2022	R035 On 04-August-22	12.18	Put	Bond Future	79	0	79	0	400.00
01/06/2022	R035 On 04-August-22	10.74	Put	Bond Future	1868	2	1868	2	0.00
01/06/2022	R035 On 03-November-22			Bond Future	11.02	87.5669	11.0174	87.5669	3,020.00
01/06/2022	R035 On 03-November-22	11.14	Call	Bond Future	2818	3	2818	3	0.00
01/06/2022	R035 On 03-November-22	11.13	Call	Bond Future	2783	3	2783	3	0.00
01/06/2022	R035 On 03-November-22	9.82	Call	Bond Future	193	0	193	0	582.00
01/06/2022	R035 On 03-November-22	10.30	Call	Bond Future	716	1	716	1	1,000.00
01/06/2022	R035 On 03-November-22	11.15	Call	Bond Future	2853	3	2853	3	0.00
01/06/2022	R035 On 03-November-22	12.68	Call	Bond Future	9490	10	9490	10	0.00
01/06/2022	R035 On 03-November-22	11.05	Call	Bond Future	2513	3	2513	3	1,000.00
01/06/2022	R035 On 03-November-22	10.57	Call	Bond Future	1220	1	1220	1	0.00
01/06/2022	R035 On 03-November-22	10.99	Call	Bond Future	2320	2	2320	2	0.00
01/06/2022	R035 On 03-November-22	10.99	Put	Bond Future	2484	2	2484	2	582.00
01/06/2022	R035 On 03-November-22	10.57	Put	Bond Future	3950	4	3950	4	582.00
01/06/2022	R035 On 03-November-22	12.68	Put	Bond Future	336	0	336	0	1,000.00
01/06/2022	R035 On 03-November-22	11.15	Put	Bond Future	2067	2	2067	2	0.00
01/06/2022	R035 On 03-November-22	10.30	Put	Bond Future	5153	5	5153	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
01/06/2022	R035 On 03-November-22	9.82	Put	Bond Future	7781	8	7781	8	0.00
01/06/2022	R035 On 03-November-22	11.13	Put	Bond Future	2115	2	2115	2	0.00
01/06/2022	R035 On 03-November-22	11.14	Put	Bond Future	2091	2	2091	2	0.00
01/06/2022	R035 On 03-November-22	11.05	Put	Bond Future	2319	2	2319	2	0.00
01/06/2022	R035 On 02-February-23			Bond Future	11.18	89.0099	11.1794	89.0099	0.00
01/06/2022	R035 On 02-February-23	11.05	Call	Bond Future	2553	3	2553	3	1,000.00
01/06/2022	R035 On 02-February-23	11.06	Call	Bond Future	2581	3	2581	3	0.00
01/06/2022	R035 On 02-February-23	13.22	Call	Bond Future	11219	11	11219	11	0.00
01/06/2022	R035 On 02-February-23	10.86	Call	Bond Future	2043	2	2043	2	0.00
01/06/2022	R035 On 02-February-23	10.30	Call	Bond Future	881	1	881	1	1,000.00
01/06/2022	R035 On 02-February-23	10.87	Call	Bond Future	2068	2	2068	2	0.00
01/06/2022	R035 On 02-February-23	10.88	Call	Bond Future	2093	2	2093	2	0.00
01/06/2022	R035 On 02-February-23	9.81	Call	Bond Future	338	0	338	0	582.00
01/06/2022	R035 On 02-February-23	10.66	Call	Bond Future	1569	2	1569	2	0.00
01/06/2022	R035 On 02-February-23	10.66	Put	Bond Future	4672	5	4672	5	582.00
01/06/2022	R035 On 02-February-23	9.81	Put	Bond Future	8872	9	8872	9	0.00
01/06/2022	R035 On 02-February-23	10.30	Put	Bond Future	6229	6	6229	6	0.00
01/06/2022	R035 On 02-February-23	10.88	Put	Bond Future	3863	4	3863	4	0.00
01/06/2022	R035 On 02-February-23	13.22	Put	Bond Future	432	0	432	0	1,000.00
01/06/2022	R035 On 02-February-23	10.87	Put	Bond Future	3897	4	3897	4	0.00
01/06/2022	R035 On 02-February-23	10.86	Put	Bond Future	3932	4	3932	4	0.00
01/06/2022	R035 On 02-February-23	11.06	Put	Bond Future	3281	3	3281	3	582.00
01/06/2022	R035 On 02-February-23	11.05	Put	Bond Future	3311	3	3311	3	0.00
01/06/2022	R035 On 04-May-23			Bond Future	11.32	86.1133	11.3194	86.1133	0.00
01/06/2022	R035 On 04-May-23	11.22	Call	Bond Future	3113	3	3113	3	0.00
01/06/2022	R035 On 04-May-23	11.20	Call	Bond Future	3057	3	3057	3	0.00
01/06/2022	R035 On 04-May-23	11.21	Call	Bond Future	3085	3	3085	3	0.00
01/06/2022	R035 On 04-May-23	11.22	Put	Bond Future	3682	4	3682	4	0.00
01/06/2022	R035 On 04-May-23	11.20	Put	Bond Future	3741	4	3741	4	0.00
01/06/2022	R035 On 04-May-23	11.21	Put	Bond Future	3712	4	3712	4	0.00
01/06/2022	R186 On 04-August-22			Bond Future	8.42	108.9367	8.4185	108.9367	81,147.00
01/06/2022	R186 On 04-August-22	6.96	Call	Bond Future	8	0	8	0	3,600.00
01/06/2022	R186 On 04-August-22	8.13	Call	Bond Future	453	0	453	0	0.00



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01/06/2022	R186 On 04-August-22	8.14	Call	Bond Future	465	0	465	0	0.00
01/06/2022	R186 On 04-August-22	7.96	Call	Bond Future	276	0	276	0	3,600.00
01/06/2022	R186 On 04-August-22	8.15	Call	Bond Future	478	1	478	1	0.00
01/06/2022	R186 On 04-August-22	9.78	Call	Bond Future	5015	5	5015	5	0.00
01/06/2022	R186 On 04-August-22	9.78	Put	Bond Future	48	0	48	0	3,600.00
01/06/2022	R186 On 04-August-22	8.15	Put	Bond Future	1492	1	1492	1	0.00
01/06/2022	R186 On 04-August-22	8.14	Put	Bond Future	1518	1	1518	1	0.00
01/06/2022	R186 On 04-August-22	8.13	Put	Bond Future	1544	2	1544	2	0.00
01/06/2022	R186 On 04-August-22	6.96	Put	Bond Future	5667	6	5667	6	0.00
01/06/2022	R186 On 04-August-22	7.96	Put	Bond Future	2016	2	2016	2	0.00
01/06/2022	R186 On 03-November-22			Bond Future	8.61	110.4821	8.6119	110.4821	11,129.00
01/06/2022	R186 On 03-November-22	8.55	Call	Bond Future	1261	1	1261	1	0.00
01/06/2022	R186 On 03-November-22	8.91	Call	Bond Future	2020	2	2020	2	0.00
01/06/2022	R186 On 03-November-22	8.23	Call	Bond Future	766	1	766	1	4,310.00
01/06/2022	R186 On 03-November-22	8.53	Call	Bond Future	1224	1	1224	1	0.00
01/06/2022	R186 On 03-November-22	8.54	Call	Bond Future	1243	1	1243	1	0.00
01/06/2022	R186 On 03-November-22	8.54	Put	Bond Future	1498	1	1498	1	0.00
01/06/2022	R186 On 03-November-22	8.53	Put	Bond Future	1515	1	1515	1	0.00
01/06/2022	R186 On 03-November-22	8.91	Put	Bond Future	970	1	970	1	4,310.00
01/06/2022	R186 On 03-November-22	8.23	Put	Bond Future	2130	2	2130	2	0.00
01/06/2022	R186 On 03-November-22	8.55	Put	Bond Future	1480	1	1480	1	0.00
01/06/2022	R186 On 02-February-23			Bond Future	8.77	107.0075	8.7662	107.0075	0.00
01/06/2022	R186 On 02-February-23	8.34	Call	Bond Future	1041	1	1041	1	0.00
01/06/2022	R186 On 02-February-23	8.33	Call	Bond Future	1028	1	1028	1	0.00
01/06/2022	R186 On 02-February-23	8.32	Call	Bond Future	1014	1	1014	1	0.00
01/06/2022	R186 On 02-February-23	8.32	Put	Bond Future	2516	2	2516	2	0.00
01/06/2022	R186 On 02-February-23	8.33	Put	Bond Future	2495	2	2495	2	0.00
01/06/2022	R186 On 02-February-23	8.34	Put	Bond Future	2475	2	2475	2	0.00
01/06/2022	R186 On 04-May-23			Bond Future	8.89	108.9306	8.8934	108.9306	0.00
01/06/2022	R186 On 04-May-23	8.83	Call	Bond Future	1866	2	1866	2	0.00
01/06/2022	R186 On 04-May-23	8.82	Call	Bond Future	1850	2	1850	2	0.00
01/06/2022	R186 On 04-May-23	8.84	Call	Bond Future	1883	2	1883	2	0.00
01/06/2022	R186 On 04-May-23	8.83	Put	Bond Future	2065	2	2065	2	0.00

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01/06/2022	R186 On 04-May-23	8.82	Put	Bond Future	2080	2	2080	2	0.00
01/06/2022	R186 On 04-May-23	8.84	Put	Bond Future	2050	2	2050	2	0.00
01/06/2022	R197 On 04-August-22			Bond Future	328.94	328.7325	328.9365	328.7325	870.00
01/06/2022	R197 On 03-November-22			Bond Future	333.67	333.4734	333.6742	333.4734	0.00
01/06/2022	R197 On 02-February-23			Bond Future	330.51	330.3154	330.5105	330.3154	0.00
01/06/2022	R197 On 04-May-23			Bond Future	336.50	336.3119	336.5030	336.3119	0.00
01/06/2022	R202 On 04-August-22			Bond Future	252.39	252.1703	252.3878	252.1703	6,575.00
01/06/2022	R202 On 03-November-22			Bond Future	256.02	255.8070	256.0232	255.8070	0.00
01/06/2022	R202 On 02-February-23			Bond Future	255.65	255.4415	255.6542	255.4415	0.00
01/06/2022	R202 On 04-May-23			Bond Future	260.29	260.0757	260.2866	260.0757	0.00
01/06/2022	R209 On 04-August-22			Bond Future	10.87	69.8990	10.8655	69.8990	27,815.00
01/06/2022	R209 On 04-August-22	10.57	Call	Bond Future	675	1	675	1	0.00
01/06/2022	R209 On 04-August-22	10.59	Call	Bond Future	712	1	712	1	0.00
01/06/2022	R209 On 04-August-22	10.58	Call	Bond Future	694	1	694	1	0.00
01/06/2022	R209 On 04-August-22	10.58	Put	Bond Future	2244	2	2244	2	0.00
01/06/2022	R209 On 04-August-22	10.57	Put	Bond Future	2280	2	2280	2	0.00
01/06/2022	R209 On 04-August-22	10.59	Put	Bond Future	2207	2	2207	2	0.00
01/06/2022	R209 On 03-November-22			Bond Future	11.02	67.7466	11.0246	67.7466	4,135.00
01/06/2022	R209 On 03-November-22	11.02	Call	Bond Future	2086	2	2086	2	0.00
01/06/2022	R209 On 03-November-22	11.50	Call	Bond Future	3626	4	3626	4	0.00
01/06/2022	R209 On 03-November-22	10.50	Call	Bond Future	924	1	924	1	0.00
01/06/2022	R209 On 03-November-22	11.00	Call	Bond Future	2030	2	2030	2	0.00
01/06/2022	R209 On 03-November-22	10.00	Call	Bond Future	284	0	284	0	0.00
01/06/2022	R209 On 03-November-22	11.01	Call	Bond Future	2058	2	2058	2	0.00
01/06/2022	R209 On 03-November-22	9.50	Call	Bond Future	63	0	63	0	0.00
01/06/2022	R209 On 03-November-22	9.25	Call	Bond Future	30	0	30	0	9,500.00
01/06/2022	R209 On 03-November-22	11.03	Call	Bond Future	2114	2	2114	2	0.00
01/06/2022	R209 On 03-November-22	11.03	Put	Bond Future	2086	2	2086	2	0.00
01/06/2022	R209 On 03-November-22	10.50	Put	Bond Future	3747	4	3747	4	0.00
01/06/2022	R209 On 03-November-22	9.25	Put	Bond Future	10280	10	10280	10	0.00
01/06/2022	R209 On 03-November-22	9.50	Put	Bond Future	8744	9	8744	9	0.00
01/06/2022	R209 On 03-November-22	11.01	Put	Bond Future	2134	2	2134	2	0.00
01/06/2022	R209 On 03-November-22	10.00	Put	Bond Future	5955	6	5955	6	9,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2022	R209 On 03-November-22	11.00	Put	Bond Future	2159	2	2159	2	9,500.00
01/06/2022	R209 On 03-November-22	11.50	Put	Bond Future	1204	1	1204	1	0.00
01/06/2022	R209 On 03-November-22	11.02	Put	Bond Future	2110	2	2110	2	0.00
01/06/2022	R209 On 02-February-23			Bond Future	11.17	68.8635	11.1651	68.8635	0.00
01/06/2022	R209 On 02-February-23	10.80	Call	Bond Future	1682	2	1682	2	0.00
01/06/2022	R209 On 02-February-23	10.78	Call	Bond Future	1640	2	1640	2	0.00
01/06/2022	R209 On 02-February-23	10.79	Call	Bond Future	1661	2	1661	2	0.00
01/06/2022	R209 On 02-February-23	10.80	Put	Bond Future	3592	4	3592	4	0.00
01/06/2022	R209 On 02-February-23	10.78	Put	Bond Future	3656	4	3656	4	0.00
01/06/2022	R209 On 02-February-23	10.79	Put	Bond Future	3624	4	3624	4	0.00
01/06/2022	R209 On 04-May-23			Bond Future	11.29	66.9514	11.2919	66.9514	0.00
01/06/2022	R209 On 04-May-23	11.11	Call	Bond Future	2525	3	2525	3	0.00
01/06/2022	R209 On 04-May-23	11.09	Call	Bond Future	2477	3	2477	3	0.00
01/06/2022	R209 On 04-May-23	11.10	Call	Bond Future	2501	3	2501	3	0.00
01/06/2022	R209 On 04-May-23	11.10	Put	Bond Future	3477	3	3477	3	0.00
01/06/2022	R209 On 04-May-23	11.09	Put	Bond Future	3505	3	3505	3	0.00
01/06/2022	R209 On 04-May-23	11.11	Put	Bond Future	3450	3	3450	3	0.00
01/06/2022	R210 On 04-August-22			Bond Future	226.56	226.3895	226.5607	226.3895	1,025.00
01/06/2022	R210 On 03-November-22			Bond Future	226.86	226.6925	226.8618	226.6925	0.00
01/06/2022	R210 On 02-February-23			Bond Future	230.64	230.4753	230.6414	230.4753	0.00
01/06/2022	R210 On 04-May-23			Bond Future	231.76	231.6005	231.7643	231.6005	0.00
01/06/2022	R213 On 04-August-22			Bond Future	10.32	84.7611	10.3160	84.7611	27,150.00
01/06/2022	R213 On 04-August-22	9.90	Call	Bond Future	479	1	479	1	0.00
01/06/2022	R213 On 04-August-22	9.88	Call	Bond Future	452	1	452	1	0.00
01/06/2022	R213 On 04-August-22	9.89	Call	Bond Future	465	1	465	1	0.00
01/06/2022	R213 On 04-August-22	9.90	Put	Bond Future	2552	2	2552	2	0.00
01/06/2022	R213 On 04-August-22	9.88	Put	Bond Future	2627	2	2627	2	0.00
01/06/2022	R213 On 04-August-22	9.89	Put	Bond Future	2589	2	2589	2	0.00
01/06/2022	R213 On 03-November-22			Bond Future	10.50	82.4261	10.5046	82.4261	0.00
01/06/2022	R213 On 03-November-22	10.40	Call	Bond Future	1686	2	1686	2	0.00
01/06/2022	R213 On 03-November-22	9.98	Call	Bond Future	876	1	876	1	0.00
01/06/2022	R213 On 03-November-22	10.19	Call	Bond Future	1241	1	1241	1	0.00
01/06/2022	R213 On 03-November-22	9.13	Call	Bond Future	121	0	121	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
01/06/2022	R213 On 03-November-22	9.84	Call	Bond Future	674	1	674	1	0.00
01/06/2022	R213 On 03-November-22	9.19	Call	Bond Future	140	0	140	0	476.00
01/06/2022	R213 On 03-November-22	10.38	Call	Bond Future	1640	2	1640	2	0.00
01/06/2022	R213 On 03-November-22	10.39	Call	Bond Future	1663	2	1663	2	0.00
01/06/2022	R213 On 03-November-22	10.37	Call	Bond Future	1617	2	1617	2	0.00
01/06/2022	R213 On 03-November-22	10.37	Put	Bond Future	2262	2	2262	2	200.00
01/06/2022	R213 On 03-November-22	10.39	Put	Bond Future	2211	2	2211	2	0.00
01/06/2022	R213 On 03-November-22	10.38	Put	Bond Future	2236	2	2236	2	0.00
01/06/2022	R213 On 03-November-22	9.19	Put	Bond Future	6721	7	6721	7	0.00
01/06/2022	R213 On 03-November-22	9.84	Put	Bond Future	3919	4	3919	4	476.00
01/06/2022	R213 On 03-November-22	9.13	Put	Bond Future	7018	7	7018	7	0.00
01/06/2022	R213 On 03-November-22	10.19	Put	Bond Future	2757	3	2757	3	476.00
01/06/2022	R213 On 03-November-22	9.98	Put	Bond Future	3424	3	3424	3	200.00
01/06/2022	R213 On 03-November-22	10.40	Put	Bond Future	2186	2	2186	2	0.00
01/06/2022	R213 On 02-February-23			Bond Future	10.67	83.7838	10.6747	83.7838	0.00
01/06/2022	R213 On 02-February-23	10.43	Call	Bond Future	1794	2	1794	2	912.00
01/06/2022	R213 On 02-February-23	10.22	Call	Bond Future	1384	1	1384	1	0.00
01/06/2022	R213 On 02-February-23	9.16	Call	Bond Future	235	0	235	0	476.00
01/06/2022	R213 On 02-February-23	10.21	Call	Bond Future	1366	1	1366	1	0.00
01/06/2022	R213 On 02-February-23	12.20	Call	Bond Future	7257	7	7257	7	0.00
01/06/2022	R213 On 02-February-23	10.01	Call	Bond Future	1035	1	1035	1	0.00
01/06/2022	R213 On 02-February-23	10.23	Call	Bond Future	1402	1	1402	1	0.00
01/06/2022	R213 On 02-February-23	10.35	Call	Bond Future	1631	2	1631	2	0.00
01/06/2022	R213 On 02-February-23	10.35	Put	Bond Future	3151	3	3151	3	476.00
01/06/2022	R213 On 02-February-23	12.20	Put	Bond Future	580	1	580	1	912.00
01/06/2022	R213 On 02-February-23	10.22	Put	Bond Future	3523	3	3523	3	0.00
01/06/2022	R213 On 02-February-23	10.43	Put	Bond Future	2936	3	2936	3	0.00
01/06/2022	R213 On 02-February-23	10.21	Put	Bond Future	3553	3	3553	3	0.00
01/06/2022	R213 On 02-February-23	9.16	Put	Bond Future	7647	7	7647	7	0.00
01/06/2022	R213 On 02-February-23	10.01	Put	Bond Future	4185	4	4185	4	476.00
01/06/2022	R213 On 02-February-23	10.23	Put	Bond Future	3493	3	3493	3	0.00
01/06/2022	R213 On 04-May-23			Bond Future	10.82	81.7420	10.8211	81.7420	0.00
01/06/2022	R213 On 04-May-23	10.74	Call	Bond Future	2549	3	2549	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
01/06/2022	R213 On 04-May-23	10.73	Call	Bond Future	2526	3	2526	3	0.00
01/06/2022	R213 On 04-May-23	10.75	Call	Bond Future	2572	3	2572	3	0.00
01/06/2022	R213 On 04-May-23	10.75	Put	Bond Future	2892	3	2892	3	0.00
01/06/2022	R213 On 04-May-23	10.73	Put	Bond Future	2937	3	2937	3	0.00
01/06/2022	R213 On 04-May-23	10.74	Put	Bond Future	2915	3	2915	3	0.00
01/06/2022	R214 On 04-August-22			Bond Future	11.15	66.8107	11.1513	66.8107	13,186.00
01/06/2022	R214 On 04-August-22	10.97	Call	Bond Future	967	1	967	1	0.00
01/06/2022	R214 On 04-August-22	10.98	Call	Bond Future	990	1	990	1	0.00
01/06/2022	R214 On 04-August-22	10.99	Call	Bond Future	1014	1	1014	1	0.00
01/06/2022	R214 On 04-August-22	10.98	Put	Bond Future	1945	2	1945	2	0.00
01/06/2022	R214 On 04-August-22	10.99	Put	Bond Future	1912	2	1912	2	0.00
01/06/2022	R214 On 04-August-22	10.97	Put	Bond Future	1978	2	1978	2	0.00
01/06/2022	R214 On 03-November-22			Bond Future	11.31	64.4738	11.3053	64.4738	0.00
01/06/2022	R214 On 03-November-22	11.35	Call	Bond Future	2289	2	2289	2	0.00
01/06/2022	R214 On 03-November-22	11.36	Call	Bond Future	2318	2	2318	2	0.00
01/06/2022	R214 On 03-November-22	11.34	Call	Bond Future	2260	2	2260	2	0.00
01/06/2022	R214 On 03-November-22	11.36	Put	Bond Future	2024	2	2024	2	0.00
01/06/2022	R214 On 03-November-22	11.35	Put	Bond Future	2049	2	2049	2	0.00
01/06/2022	R214 On 03-November-22	11.34	Put	Bond Future	2074	2	2074	2	0.00
01/06/2022	R214 On 02-February-23			Bond Future	11.45	65.5362	11.4451	65.5362	0.00
01/06/2022	R214 On 02-February-23	11.09	Call	Bond Future	1816	2	1816	2	0.00
01/06/2022	R214 On 02-February-23	11.07	Call	Bond Future	1771	2	1771	2	0.00
01/06/2022	R214 On 02-February-23	11.08	Call	Bond Future	1793	2	1793	2	0.00
01/06/2022	R214 On 02-February-23	11.08	Put	Bond Future	3771	4	3771	4	0.00
01/06/2022	R214 On 02-February-23	11.07	Put	Bond Future	3804	4	3804	4	0.00
01/06/2022	R214 On 02-February-23	11.09	Put	Bond Future	3738	4	3738	4	0.00
01/06/2022	R214 On 04-May-23			Bond Future	11.57	63.4209	11.5657	63.4209	0.00
01/06/2022	R214 On 04-May-23	11.38	Call	Bond Future	2612	3	2612	3	0.00
01/06/2022	R214 On 04-May-23	11.36	Call	Bond Future	2563	3	2563	3	0.00
01/06/2022	R214 On 04-May-23	11.37	Call	Bond Future	2588	3	2588	3	0.00
01/06/2022	R214 On 04-May-23	11.37	Put	Bond Future	3618	4	3618	4	0.00
01/06/2022	R214 On 04-May-23	11.36	Put	Bond Future	3647	4	3647	4	0.00
01/06/2022	R214 On 04-May-23	11.38	Put	Bond Future	3590	4	3590	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
01/06/2022	R248 On 04-August-22			Bond Future	11.11	84.0332	11.1098	84.0332	200,684.00
01/06/2022	R248 On 04-August-22	9.70	Call	Bond Future	5	0	5	0	0.00
01/06/2022	R248 On 04-August-22	10.90	Call	Bond Future	1130	1	1130	1	1,700.00
01/06/2022	R248 On 04-August-22	10.40	Call	Bond Future	215	0	215	0	0.00
01/06/2022	R248 On 04-August-22	11.00	Call	Bond Future	1429	1	1429	1	0.00
01/06/2022	R248 On 04-August-22	10.98	Call	Bond Future	1365	1	1365	1	0.00
01/06/2022	R248 On 04-August-22	10.20	Call	Bond Future	84	0	84	0	1,700.00
01/06/2022	R248 On 04-August-22	10.99	Call	Bond Future	1397	1	1397	1	0.00
01/06/2022	R248 On 04-August-22	10.99	Put	Bond Future	2239	2	2239	2	0.00
01/06/2022	R248 On 04-August-22	10.98	Put	Bond Future	2279	2	2279	2	0.00
01/06/2022	R248 On 04-August-22	10.40	Put	Bond Future	5440	5	5440	5	0.00
01/06/2022	R248 On 04-August-22	11.00	Put	Bond Future	2200	2	2200	2	50.00
01/06/2022	R248 On 04-August-22	10.90	Put	Bond Future	2615	3	2615	3	0.00
01/06/2022	R248 On 04-August-22	9.70	Put	Bond Future	10984	11	10984	11	0.00
01/06/2022	R248 On 04-August-22	10.20	Put	Bond Future	6888	7	6888	7	0.00
01/06/2022	R248 On 03-November-22			Bond Future	11.26	80.8037	11.2616	80.8037	0.00
01/06/2022	R248 On 03-November-22	11.30	Call	Bond Future	2923	3	2923	3	0.00
01/06/2022	R248 On 03-November-22	11.31	Call	Bond Future	2961	3	2961	3	0.00
01/06/2022	R248 On 03-November-22	11.32	Call	Bond Future	2998	3	2998	3	0.00
01/06/2022	R248 On 03-November-22	11.30	Put	Bond Future	2662	3	2662	3	0.00
01/06/2022	R248 On 03-November-22	11.31	Put	Bond Future	2632	3	2632	3	0.00
01/06/2022	R248 On 03-November-22	11.32	Put	Bond Future	2603	3	2603	3	0.00
01/06/2022	R248 On 02-February-23			Bond Future	11.40	82.1354	11.3993	82.1354	0.00
01/06/2022	R248 On 02-February-23	11.06	Call	Bond Future	2317	2	2317	2	0.00
01/06/2022	R248 On 02-February-23	11.07	Call	Bond Future	2346	2	2346	2	0.00
01/06/2022	R248 On 02-February-23	11.08	Call	Bond Future	2375	2	2375	2	0.00
01/06/2022	R248 On 02-February-23	11.08	Put	Bond Future	4552	5	4552	5	0.00
01/06/2022	R248 On 02-February-23	11.07	Put	Bond Future	4593	5	4593	5	0.00
01/06/2022	R248 On 02-February-23	11.06	Put	Bond Future	4634	5	4634	5	0.00
01/06/2022	R248 On 04-May-23			Bond Future	11.52	79.1791	11.5177	79.1791	0.00
01/06/2022	R248 On 04-May-23	11.33	Call	Bond Future	3341	3	3341	3	0.00
01/06/2022	R248 On 04-May-23	11.34	Call	Bond Future	3372	3	3372	3	0.00
01/06/2022	R248 On 04-May-23	11.35	Call	Bond Future	3404	3	3404	3	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
01/06/2022	R248 On 04-May-23	11.35	Put	Bond Future	4514	4	4514	4	0.00
01/06/2022	R248 On 04-May-23	11.34	Put	Bond Future	4549	5	4549	5	0.00
01/06/2022	R248 On 04-May-23	11.33	Put	Bond Future	4585	5	4585	5	0.00