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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For March 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2022	2025 On 05-May-22			Bond Future	159.10	159.1367	159.0993	159.1367	5,471.00
01/03/2022	2025 On 04-August-22			Bond Future	159.68	159.6772	159.6823	159.6772	1,130.00
01/03/2022	2025 On 03-November-22			Bond Future	162.01	161.9761	162.0099	161.9761	0.00
01/03/2022	2025 On 02-February-23			Bond Future	162.95	162.7117	162.9520	162.7117	0.00
01/03/2022	2029 On 05-May-22			Bond Future	117.04	117.0272	117.0354	117.0272	2,746.00
01/03/2022	2029 On 04-August-22			Bond Future	118.66	118.6153	118.6553	118.6153	1,844.00
01/03/2022	2029 On 03-November-22			Bond Future	119.16	119.0933	119.1551	119.0933	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
01/03/2022	2029 On 02-February-23			Bond Future	121.07	120.8528	121.0673	120.8528	0.00
01/03/2022	2030 On 05-May-22			Bond Future	9.62	93.7904	9.6237	93.7904	76,024.00
01/03/2022	2030 On 05-May-22	7.73	Call	Bond Future	1	0	1	0	200.00
01/03/2022	2030 On 05-May-22	11.04	Call	Bond Future	6897	7	6897	7	0.00
01/03/2022	2030 On 05-May-22	10.19	Call	Bond Future	3296	4	3296	4	0.00
01/03/2022	2030 On 05-May-22	10.20	Call	Bond Future	3335	4	3335	4	0.00
01/03/2022	2030 On 05-May-22	9.35	Call	Bond Future	787	1	787	1	0.00
01/03/2022	2030 On 05-May-22	9.65	Call	Bond Future	1473	2	1473	2	0.00
01/03/2022	2030 On 05-May-22	8.81	Call	Bond Future	162	0	162	0	200.00
01/03/2022	2030 On 05-May-22	8.89	Call	Bond Future	214	0	214	0	1,800.00
01/03/2022	2030 On 05-May-22	9.60	Call	Bond Future	1340	2	1340	2	0.00
01/03/2022	2030 On 05-May-22	8.14	Call	Bond Future	8	0	8	0	1,800.00
01/03/2022	2030 On 05-May-22	8.47	Call	Bond Future	40	0	40	0	1,073.00
01/03/2022	2030 On 05-May-22	10.21	Call	Bond Future	3374	4	3374	4	0.00
01/03/2022	2030 On 05-May-22	9.95	Call	Bond Future	2411	3	2411	3	0.00
01/03/2022	2030 On 05-May-22	9.15	Call	Bond Future	474	1	474	1	7,500.00
01/03/2022	2030 On 05-May-22	9.15	Put	Bond Future	2914	3	2914	3	0.00
01/03/2022	2030 On 05-May-22	9.65	Put	Bond Future	1340	1	1340	1	5,000.00
01/03/2022	2030 On 05-May-22	8.81	Put	Bond Future	4403	4	4403	4	0.00
01/03/2022	2030 On 05-May-22	8.89	Put	Bond Future	4028	4	4028	4	0.00
01/03/2022	2030 On 05-May-22	10.21	Put	Bond Future	466	0	466	0	0.00
01/03/2022	2030 On 05-May-22	8.14	Put	Bond Future	7931	8	7931	8	0.00
01/03/2022	2030 On 05-May-22	9.60	Put	Bond Future	1460	1	1460	1	5,000.00
01/03/2022	2030 On 05-May-22	9.35	Put	Bond Future	2186	2	2186	2	1,073.00
01/03/2022	2030 On 05-May-22	10.20	Put	Bond Future	476	0	476	0	200.00
01/03/2022	2030 On 05-May-22	10.19	Put	Bond Future	485	0	485	0	0.00
01/03/2022	2030 On 05-May-22	11.04	Put	Bond Future	72	0	72	0	1,800.00
01/03/2022	2030 On 05-May-22	9.95	Put	Bond Future	777	1	777	1	1,073.00
01/03/2022	2030 On 05-May-22	7.73	Put	Bond Future	10265	10	10265	10	0.00
01/03/2022	2030 On 05-May-22	8.47	Put	Bond Future	6128	6	6128	6	0.00
01/03/2022	2030 On 04-August-22			Bond Future	9.82	91.0341	9.8229	91.0341	25,263.00
01/03/2022	2030 On 04-August-22	9.05	Call	Bond Future	635	1	635	1	800.00
01/03/2022	2030 On 04-August-22	9.54	Call	Bond Future	1429	2	1429	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
01/03/2022	2030 On 04-August-22	8.30	Call	Bond Future	119	0	119	0	800.00
01/03/2022	2030 On 04-August-22	9.55	Call	Bond Future	1449	2	1449	2	0.00
01/03/2022	2030 On 04-August-22	9.56	Call	Bond Future	1470	2	1470	2	0.00
01/03/2022	2030 On 04-August-22	10.95	Call	Bond Future	5867	6	5867	6	0.00
01/03/2022	2030 On 04-August-22	10.95	Put	Bond Future	566	1	566	1	800.00
01/03/2022	2030 On 04-August-22	9.56	Put	Bond Future	2767	3	2767	3	0.00
01/03/2022	2030 On 04-August-22	9.55	Put	Bond Future	2796	3	2796	3	0.00
01/03/2022	2030 On 04-August-22	8.30	Put	Bond Future	7968	8	7968	8	0.00
01/03/2022	2030 On 04-August-22	9.54	Put	Bond Future	2825	3	2825	3	0.00
01/03/2022	2030 On 04-August-22	9.05	Put	Bond Future	4516	4	4516	4	0.00
01/03/2022	2030 On 03-November-22			Bond Future	10.00	92.3258	10.0014	92.3258	0.00
01/03/2022	2030 On 03-November-22	10.09	Call	Bond Future	2782	3	2782	3	0.00
01/03/2022	2030 On 03-November-22	10.08	Call	Bond Future	2755	3	2755	3	0.00
01/03/2022	2030 On 03-November-22	10.10	Call	Bond Future	2808	3	2808	3	0.00
01/03/2022	2030 On 03-November-22	10.10	Put	Bond Future	2343	2	2343	2	0.00
01/03/2022	2030 On 03-November-22	10.08	Put	Bond Future	2384	2	2384	2	0.00
01/03/2022	2030 On 03-November-22	10.09	Put	Bond Future	2364	2	2364	2	0.00
01/03/2022	2030 On 02-February-23			Bond Future	10.17	89.6652	10.1731	89.6652	0.00
01/03/2022	2030 On 02-February-23	10.01	Call	Bond Future	2567	3	2567	3	0.00
01/03/2022	2030 On 02-February-23	9.94	Call	Bond Future	2412	3	2412	3	0.00
01/03/2022	2030 On 02-February-23	8.81	Call	Bond Future	652	1	652	1	102.00
01/03/2022	2030 On 02-February-23	9.99	Call	Bond Future	2522	3	2522	3	0.00
01/03/2022	2030 On 02-February-23	10.00	Call	Bond Future	2544	3	2544	3	0.00
01/03/2022	2030 On 02-February-23	9.20	Call	Bond Future	1107	1	1107	1	0.00
01/03/2022	2030 On 02-February-23	9.66	Call	Bond Future	1848	2	1848	2	0.00
01/03/2022	2030 On 02-February-23	9.80	Call	Bond Future	2119	2	2119	2	0.00
01/03/2022	2030 On 02-February-23	8.81	Put	Bond Future	7170	7	7170	7	0.00
01/03/2022	2030 On 02-February-23	9.66	Put	Bond Future	4234	4	4234	4	102.00
01/03/2022	2030 On 02-February-23	9.20	Put	Bond Future	5701	6	5701	6	0.00
01/03/2022	2030 On 02-February-23	10.01	Put	Bond Future	3317	3	3317	3	0.00
01/03/2022	2030 On 02-February-23	9.94	Put	Bond Future	3487	3	3487	3	102.00
01/03/2022	2030 On 02-February-23	9.99	Put	Bond Future	3364	3	3364	3	0.00
01/03/2022	2030 On 02-February-23	10.00	Put	Bond Future	3340	3	3340	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
01/03/2022	2030 On 02-February-23	9.80	Put	Bond Future	3846	4	3846	4	0.00
01/03/2022	2032 On 05-May-22			Bond Future	10.02	90.2123	10.0224	90.2123	139,583.00
01/03/2022	2032 On 05-May-22	9.58	Call	Bond Future	541	1	541	1	780.00
01/03/2022	2032 On 05-May-22	10.18	Call	Bond Future	2057	2	2057	2	780.00
01/03/2022	2032 On 05-May-22	10.29	Call	Bond Future	2460	3	2460	3	993.00
01/03/2022	2032 On 05-May-22	11.04	Call	Bond Future	5775	6	5775	6	0.00
01/03/2022	2032 On 05-May-22	11.02	Call	Bond Future	5679	6	5679	6	0.00
01/03/2022	2032 On 05-May-22	11.18	Call	Bond Future	6450	7	6450	7	0.00
01/03/2022	2032 On 05-May-22	10.98	Call	Bond Future	5489	6	5489	6	0.00
01/03/2022	2032 On 05-May-22	11.03	Call	Bond Future	5727	6	5727	6	0.00
01/03/2022	2032 On 05-May-22	11.03	Put	Bond Future	199	0	199	0	0.00
01/03/2022	2032 On 05-May-22	10.98	Put	Bond Future	223	0	223	0	993.00
01/03/2022	2032 On 05-May-22	11.18	Put	Bond Future	138	0	138	0	780.00
01/03/2022	2032 On 05-May-22	10.29	Put	Bond Future	945	1	945	1	0.00
01/03/2022	2032 On 05-May-22	11.02	Put	Bond Future	203	0	203	0	0.00
01/03/2022	2032 On 05-May-22	11.04	Put	Bond Future	194	0	194	0	0.00
01/03/2022	2032 On 05-May-22	10.18	Put	Bond Future	1161	1	1161	1	0.00
01/03/2022	2032 On 05-May-22	9.58	Put	Bond Future	3123	3	3123	3	0.00
01/03/2022	2032 On 04-August-22			Bond Future	10.20	91.4147	10.2034	91.4147	140.00
01/03/2022	2032 On 04-August-22	11.60	Call	Bond Future	7767	8	7767	8	0.00
01/03/2022	2032 On 04-August-22	11.89	Call	Bond Future	9057	9	9057	9	0.00
01/03/2022	2032 On 04-August-22	10.20	Call	Bond Future	2282	2	2282	2	0.00
01/03/2022	2032 On 04-August-22	10.21	Call	Bond Future	2311	2	2311	2	0.00
01/03/2022	2032 On 04-August-22	10.22	Call	Bond Future	2340	2	2340	2	0.00
01/03/2022	2032 On 04-August-22	9.72	Call	Bond Future	1120	1	1120	1	800.00
01/03/2022	2032 On 04-August-22	8.97	Call	Bond Future	195	0	195	0	800.00
01/03/2022	2032 On 04-August-22	8.97	Put	Bond Future	7425	7	7425	7	0.00
01/03/2022	2032 On 04-August-22	9.72	Put	Bond Future	3864	4	3864	4	0.00
01/03/2022	2032 On 04-August-22	10.20	Put	Bond Future	2300	2	2300	2	0.00
01/03/2022	2032 On 04-August-22	10.21	Put	Bond Future	2274	2	2274	2	0.00
01/03/2022	2032 On 04-August-22	11.89	Put	Bond Future	304	0	304	0	0.00
01/03/2022	2032 On 04-August-22	11.60	Put	Bond Future	433	0	433	0	800.00
01/03/2022	2032 On 04-August-22	10.22	Put	Bond Future	2248	2	2248	2	0.00

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01/03/2022	2032 On 03-November-22			Bond Future	10.38	88.5604	10.3753	88.5604	0.00
01/03/2022	2032 On 03-November-22	10.66	Call	Bond Future	3762	4	3762	4	0.00
01/03/2022	2032 On 03-November-22	10.56	Call	Bond Future	3436	4	3436	4	0.00
01/03/2022	2032 On 03-November-22	9.31	Call	Bond Future	702	1	702	1	180.00
01/03/2022	2032 On 03-November-22	10.11	Call	Bond Future	2165	2	2165	2	0.00
01/03/2022	2032 On 03-November-22	10.49	Call	Bond Future	3215	3	3215	3	0.00
01/03/2022	2032 On 03-November-22	9.36	Call	Bond Future	766	1	766	1	454.00
01/03/2022	2032 On 03-November-22	10.16	Call	Bond Future	2289	2	2289	2	0.00
01/03/2022	2032 On 03-November-22	10.16	Put	Bond Future	3463	3	3463	3	180.00
01/03/2022	2032 On 03-November-22	10.56	Put	Bond Future	2444	2	2444	2	180.00
01/03/2022	2032 On 03-November-22	9.31	Put	Bond Future	6724	7	6724	7	0.00
01/03/2022	2032 On 03-November-22	9.36	Put	Bond Future	6493	6	6493	6	0.00
01/03/2022	2032 On 03-November-22	10.11	Put	Bond Future	3616	3	3616	3	454.00
01/03/2022	2032 On 03-November-22	10.49	Put	Bond Future	2597	2	2597	2	454.00
01/03/2022	2032 On 03-November-22	10.66	Put	Bond Future	2240	2	2240	2	0.00
01/03/2022	2032 On 02-February-23			Bond Future	10.54	89.8504	10.5376	89.8504	0.00
01/03/2022	2032 On 02-February-23	10.38	Call	Bond Future	2816	3	2816	3	0.00
01/03/2022	2032 On 02-February-23	10.39	Call	Bond Future	2841	3	2841	3	0.00
01/03/2022	2032 On 02-February-23	9.31	Call	Bond Future	797	1	797	1	454.00
01/03/2022	2032 On 02-February-23	10.16	Call	Bond Future	2284	2	2284	2	0.00
01/03/2022	2032 On 02-February-23	10.50	Call	Bond Future	3131	3	3131	3	0.00
01/03/2022	2032 On 02-February-23	10.40	Call	Bond Future	2867	3	2867	3	0.00
01/03/2022	2032 On 02-February-23	10.40	Put	Bond Future	3595	4	3595	4	0.00
01/03/2022	2032 On 02-February-23	10.50	Put	Bond Future	3329	3	3329	3	454.00
01/03/2022	2032 On 02-February-23	10.16	Put	Bond Future	4302	4	4302	4	454.00
01/03/2022	2032 On 02-February-23	9.31	Put	Bond Future	7589	7	7589	7	0.00
01/03/2022	2032 On 02-February-23	10.39	Put	Bond Future	3623	4	3623	4	0.00
01/03/2022	2032 On 02-February-23	10.38	Put	Bond Future	3651	4	3651	4	0.00
01/03/2022	2033 On 05-May-22			Bond Future	112.80	112.6773	112.7959	112.6773	2,371.00
01/03/2022	2033 On 04-August-22			Bond Future	114.36	114.2062	114.3569	114.2062	4,967.00
01/03/2022	2033 On 03-November-22			Bond Future	114.71	114.5390	114.7121	114.5390	0.00
01/03/2022	2033 On 02-February-23			Bond Future	116.55	116.2310	116.5528	116.2310	0.00
01/03/2022	2037 On 05-May-22			Bond Future	10.65	86.7466	10.6453	86.7466	85,445.00

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01/03/2022	2037 On 05-May-22	11.84	Call	Bond Future	7426	8	7426	8	0.00
01/03/2022	2037 On 05-May-22	11.82	Call	Bond Future	7321	8	7321	8	0.00
01/03/2022	2037 On 05-May-22	11.83	Call	Bond Future	7374	8	7374	8	0.00
01/03/2022	2037 On 05-May-22	11.84	Put	Bond Future	176	0	176	0	0.00
01/03/2022	2037 On 05-May-22	11.82	Put	Bond Future	184	0	184	0	0.00
01/03/2022	2037 On 05-May-22	11.83	Put	Bond Future	180	0	180	0	0.00
01/03/2022	2037 On 04-August-22			Bond Future	10.82	83.6462	10.8215	83.6462	49,271.00
01/03/2022	2037 On 04-August-22	10.91	Call	Bond Future	3013	3	3013	3	0.00
01/03/2022	2037 On 04-August-22	11.21	Call	Bond Future	4171	4	4171	4	1,050.00
01/03/2022	2037 On 04-August-22	10.10	Call	Bond Future	875	1	875	1	50.00
01/03/2022	2037 On 04-August-22	11.42	Call	Bond Future	5060	5	5060	5	0.00
01/03/2022	2037 On 04-August-22	11.95	Call	Bond Future	7473	8	7473	8	0.00
01/03/2022	2037 On 04-August-22	10.90	Call	Bond Future	2977	3	2977	3	0.00
01/03/2022	2037 On 04-August-22	10.89	Call	Bond Future	2942	3	2942	3	0.00
01/03/2022	2037 On 04-August-22	10.89	Put	Bond Future	2511	2	2511	2	0.00
01/03/2022	2037 On 04-August-22	11.95	Put	Bond Future	770	1	770	1	1,050.00
01/03/2022	2037 On 04-August-22	10.91	Put	Bond Future	2456	2	2456	2	0.00
01/03/2022	2037 On 04-August-22	11.42	Put	Bond Future	1401	1	1401	1	50.00
01/03/2022	2037 On 04-August-22	10.10	Put	Bond Future	5625	5	5625	5	0.00
01/03/2022	2037 On 04-August-22	10.90	Put	Bond Future	2483	2	2483	2	50.00
01/03/2022	2037 On 04-August-22	11.21	Put	Bond Future	1768	2	1768	2	0.00
01/03/2022	2037 On 03-November-22			Bond Future	10.98	84.8335	10.9786	84.8335	0.00
01/03/2022	2037 On 03-November-22	11.30	Call	Bond Future	4455	5	4455	5	0.00
01/03/2022	2037 On 03-November-22	11.32	Call	Bond Future	4531	5	4531	5	0.00
01/03/2022	2037 On 03-November-22	11.31	Call	Bond Future	4493	5	4493	5	0.00
01/03/2022	2037 On 03-November-22	11.31	Put	Bond Future	2483	2	2483	2	0.00
01/03/2022	2037 On 03-November-22	11.30	Put	Bond Future	2504	2	2504	2	0.00
01/03/2022	2037 On 03-November-22	11.32	Put	Bond Future	2461	2	2461	2	0.00
01/03/2022	2037 On 02-February-23			Bond Future	11.13	81.8138	11.1304	81.8138	0.00
01/03/2022	2037 On 02-February-23	11.05	Call	Bond Future	3542	4	3542	4	0.00
01/03/2022	2037 On 02-February-23	11.03	Call	Bond Future	3480	4	3480	4	0.00
01/03/2022	2037 On 02-February-23	11.04	Call	Bond Future	3511	4	3511	4	0.00
01/03/2022	2037 On 02-February-23	11.04	Put	Bond Future	4060	4	4060	4	0.00

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01/03/2022	2037 On 02-February-23	11.03	Put	Bond Future	4090	4	4090	4	0.00
01/03/2022	2037 On 02-February-23	11.05	Put	Bond Future	4030	4	4030	4	0.00
01/03/2022	2038 On 05-May-22			Bond Future	130.23	130.5555	130.2317	130.5555	4,174.00
01/03/2022	2038 On 04-August-22			Bond Future	130.21	130.5058	130.2128	130.5058	2,669.00
01/03/2022	2038 On 03-November-22			Bond Future	132.11	132.3853	132.1113	132.3853	0.00
01/03/2022	2038 On 02-February-23			Bond Future	132.37	132.4768	132.3671	132.4768	0.00
01/03/2022	2040 On 05-May-22			Bond Future	10.75	88.8995	10.7509	88.8995	62,507.00
01/03/2022	2040 On 05-May-22	9.82	Call	Bond Future	116	0	116	0	1,200.00
01/03/2022	2040 On 05-May-22	11.91	Call	Bond Future	7753	8	7753	8	0.00
01/03/2022	2040 On 05-May-22	11.90	Call	Bond Future	7696	8	7696	8	0.00
01/03/2022	2040 On 05-May-22	13.04	Call	Bond Future	13955	14	13955	14	0.00
01/03/2022	2040 On 05-May-22	11.92	Call	Bond Future	7809	8	7809	8	0.00
01/03/2022	2040 On 05-May-22	10.57	Call	Bond Future	1341	1	1341	1	1,200.00
01/03/2022	2040 On 05-May-22	10.57	Put	Bond Future	2622	3	2622	3	0.00
01/03/2022	2040 On 05-May-22	11.91	Put	Bond Future	201	0	201	0	0.00
01/03/2022	2040 On 05-May-22	11.92	Put	Bond Future	196	0	196	0	0.00
01/03/2022	2040 On 05-May-22	13.04	Put	Bond Future	10	0	10	0	1,200.00
01/03/2022	2040 On 05-May-22	11.90	Put	Bond Future	205	0	205	0	0.00
01/03/2022	2040 On 05-May-22	9.82	Put	Bond Future	7036	7	7036	7	0.00
01/03/2022	2040 On 04-August-22			Bond Future	10.92	85.5774	10.9214	85.5774	40,532.00
01/03/2022	2040 On 04-August-22	11.04	Call	Bond Future	3416	4	3416	4	0.00
01/03/2022	2040 On 04-August-22	12.24	Call	Bond Future	9009	9	9009	9	0.00
01/03/2022	2040 On 04-August-22	9.70	Call	Bond Future	289	0	289	0	460.00
01/03/2022	2040 On 04-August-22	10.70	Call	Bond Future	2214	2	2214	2	460.00
01/03/2022	2040 On 04-August-22	11.03	Call	Bond Future	3377	3	3377	3	0.00
01/03/2022	2040 On 04-August-22	11.05	Call	Bond Future	3456	4	3456	4	0.00
01/03/2022	2040 On 04-August-22	11.05	Put	Bond Future	2585	3	2585	3	0.00
01/03/2022	2040 On 04-August-22	12.24	Put	Bond Future	707	1	707	1	460.00
01/03/2022	2040 On 04-August-22	9.70	Put	Bond Future	9301	9	9301	9	0.00
01/03/2022	2040 On 04-August-22	11.03	Put	Bond Future	2641	3	2641	3	0.00
01/03/2022	2040 On 04-August-22	10.70	Put	Bond Future	3745	4	3745	4	0.00
01/03/2022	2040 On 04-August-22	11.04	Put	Bond Future	2613	3	2613	3	0.00
01/03/2022	2040 On 03-November-22			Bond Future	11.07	86.7923	11.0731	86.7923	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
01/03/2022	2040 On 03-November-22	11.41	Call	Bond Future	4923	5	4923	5	0.00
01/03/2022	2040 On 03-November-22	11.39	Call	Bond Future	4841	5	4841	5	0.00
01/03/2022	2040 On 03-November-22	11.40	Call	Bond Future	4882	5	4882	5	0.00
01/03/2022	2040 On 03-November-22	11.41	Put	Bond Future	2720	3	2720	3	0.00
01/03/2022	2040 On 03-November-22	11.39	Put	Bond Future	2767	3	2767	3	0.00
01/03/2022	2040 On 03-November-22	11.40	Put	Bond Future	2744	3	2744	3	0.00
01/03/2022	2040 On 02-February-23			Bond Future	11.22	83.5509	11.2196	83.5509	0.00
01/03/2022	2040 On 02-February-23	11.10	Call	Bond Future	3665	4	3665	4	0.00
01/03/2022	2040 On 02-February-23	11.11	Call	Bond Future	3698	4	3698	4	0.00
01/03/2022	2040 On 02-February-23	11.12	Call	Bond Future	3730	4	3730	4	0.00
01/03/2022	2040 On 02-February-23	11.12	Put	Bond Future	4384	4	4384	4	0.00
01/03/2022	2040 On 02-February-23	11.11	Put	Bond Future	4418	4	4418	4	0.00
01/03/2022	2040 On 02-February-23	11.10	Put	Bond Future	4452	4	4452	4	0.00
01/03/2022	2044 On 05-May-22			Bond Future	10.82	85.4938	10.8201	85.4938	49,681.00
01/03/2022	2044 On 05-May-22	11.93	Call	Bond Future	7554	8	7554	8	0.00
01/03/2022	2044 On 05-May-22	11.91	Call	Bond Future	7442	8	7442	8	0.00
01/03/2022	2044 On 05-May-22	11.92	Call	Bond Future	7498	8	7498	8	0.00
01/03/2022	2044 On 05-May-22	11.92	Put	Bond Future	244	0	244	0	0.00
01/03/2022	2044 On 05-May-22	11.91	Put	Bond Future	250	0	250	0	0.00
01/03/2022	2044 On 05-May-22	11.93	Put	Bond Future	239	0	239	0	0.00
01/03/2022	2044 On 04-August-22			Bond Future	10.98	82.2515	10.9830	82.2515	21,683.00
01/03/2022	2044 On 04-August-22	11.10	Call	Bond Future	3400	4	3400	4	0.00
01/03/2022	2044 On 04-August-22	11.09	Call	Bond Future	3360	4	3360	4	0.00
01/03/2022	2044 On 04-August-22	11.08	Call	Bond Future	3321	4	3321	4	0.00
01/03/2022	2044 On 04-August-22	11.08	Put	Bond Future	2652	3	2652	3	0.00
01/03/2022	2044 On 04-August-22	11.09	Put	Bond Future	2623	3	2623	3	0.00
01/03/2022	2044 On 04-August-22	11.10	Put	Bond Future	2594	2	2594	2	0.00
01/03/2022	2044 On 03-November-22			Bond Future	11.13	83.4192	11.1278	83.4192	0.00
01/03/2022	2044 On 03-November-22	11.39	Call	Bond Future	4727	5	4727	5	0.00
01/03/2022	2044 On 03-November-22	11.40	Call	Bond Future	4768	5	4768	5	0.00
01/03/2022	2044 On 03-November-22	11.41	Call	Bond Future	4809	5	4809	5	0.00
01/03/2022	2044 On 03-November-22	11.41	Put	Bond Future	2929	3	2929	3	0.00
01/03/2022	2044 On 03-November-22	11.40	Put	Bond Future	2954	3	2954	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
01/03/2022	2044 On 03-November-22	11.39	Put	Bond Future	2979	3	2979	3	0.00
01/03/2022	2044 On 02-February-23			Bond Future	11.27	80.2538	11.2674	80.2538	0.00
01/03/2022	2044 On 02-February-23	11.16	Call	Bond Future	3791	4	3791	4	0.00
01/03/2022	2044 On 02-February-23	11.14	Call	Bond Future	3726	4	3726	4	0.00
01/03/2022	2044 On 02-February-23	11.15	Call	Bond Future	3758	4	3758	4	0.00
01/03/2022	2044 On 02-February-23	11.15	Put	Bond Future	4545	4	4545	4	0.00
01/03/2022	2044 On 02-February-23	11.14	Put	Bond Future	4580	4	4580	4	0.00
01/03/2022	2044 On 02-February-23	11.16	Put	Bond Future	4510	4	4510	4	0.00
01/03/2022	2046 On 05-May-22			Bond Future	118.50	118.8935	118.4992	118.8935	14,004.00
01/03/2022	2046 On 04-August-22			Bond Future	120.14	120.5069	120.1395	120.5069	2,969.00
01/03/2022	2046 On 03-November-22			Bond Future	119.96	120.3104	119.9588	120.3104	0.00
01/03/2022	2046 On 02-February-23			Bond Future	121.88	122.0883	121.8850	122.0883	0.00
01/03/2022	2050 On 05-May-22			Bond Future	122.71	122.4648	122.7064	122.4648	8,622.00
01/03/2022	2050 On 04-August-22			Bond Future	122.38	122.1029	122.3806	122.1029	1,194.00
01/03/2022	2050 On 03-November-22			Bond Future	124.16	123.8612	124.1649	123.8612	0.00
01/03/2022	2050 On 02-February-23			Bond Future	124.08	123.6189	124.0848	123.6189	0.00
01/03/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2022	AL37 On 05-May-22			Index Future	822.30	823.5000	822.2980	823.5000	0.00
01/03/2022	AL37 On 04-August-22			Index Future	833.35	834.3460	833.3450	834.3460	0.00
01/03/2022	AL37 On 03-November-22			Index Future	845.40	846.2620	845.3980	846.2620	0.00
01/03/2022	AL37 On 02-February-23			Index Future	858.75	858.5600	858.7500	858.5600	0.00
01/03/2022	AL7T On 05-May-22			Index Future	943.67	946.8140	943.6660	946.8140	0.00
01/03/2022	AL7T On 04-August-22			Index Future	956.34	959.2840	956.3440	959.2840	0.00
01/03/2022	AL7T On 03-November-22			Index Future	970.18	972.9850	970.1760	972.9850	0.00
01/03/2022	AL7T On 02-February-23			Index Future	985.50	987.1240	985.4980	987.1240	0.00
01/03/2022	ALBI On 05-May-22			Index Future	839.20	841.5200	839.2020	841.5200	129.00
01/03/2022	ALBI On 04-August-22			Index Future	850.48	852.6030	850.4760	852.6030	90.00
01/03/2022	ALBI On 03-November-22			Index Future	862.78	864.7800	862.7760	864.7800	0.00
01/03/2022	ALBI On 02-February-23			Index Future	876.40	877.3470	876.4030	877.3470	0.00
01/03/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/03/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2022	ES33 On 05-May-22			Bond Future	11.43	76.6566	11.4295	76.6566	87.00
01/03/2022	ES33 On 04-August-22			Bond Future	11.65	77.6969	11.6457	77.6969	263.00
01/03/2022	ES33 On 03-November-22			Bond Future	11.86	75.0347	11.8556	75.0347	0.00
01/03/2022	ES33 On 02-February-23			Bond Future	12.06	76.1447	12.0627	76.1447	0.00
01/03/2022	ES42 On 05-May-22			Bond Future	11.85	75.1158	11.8503	75.1158	1,190.00
01/03/2022	ES42 On 04-August-22			Bond Future	12.05	76.1363	12.0472	76.1363	3,579.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2022	ES42 On 03-November-22			Bond Future	12.24	72.9740	12.2390	72.9740	0.00
01/03/2022	ES42 On 02-February-23			Bond Future	12.42	74.0547	12.4212	74.0547	0.00
01/03/2022	GOVI On 05-May-22			GOVI	827.76	830.0950	827.7630	830.0950	989.00
01/03/2022	GOVI On 05-May-22	788.23	Call	GOVI	395330	42	395330	42	0.00
01/03/2022	GOVI On 05-May-22	788.24	Call	GOVI	395230	42	395230	42	0.00
01/03/2022	GOVI On 05-May-22	788.25	Call	GOVI	395130	42	395130	42	0.00
01/03/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
01/03/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
01/03/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
01/03/2022	GOVI On 04-August-22			GOVI	838.88	841.0280	838.8840	841.0280	0.00
01/03/2022	GOVI On 04-August-22	819.26	Call	GOVI	196240	22	196240	22	0.00
01/03/2022	GOVI On 04-August-22	819.27	Call	GOVI	196140	22	196140	22	0.00
01/03/2022	GOVI On 04-August-22	819.28	Call	GOVI	196040	22	196040	22	0.00
01/03/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
01/03/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
01/03/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
01/03/2022	GOVI On 03-November-22			GOVI	851.02	853.0400	851.0170	853.0400	0.00
01/03/2022	GOVI On 03-November-22	820.43	Call	GOVI	305870	33	305870	33	0.00
01/03/2022	GOVI On 03-November-22	820.41	Call	GOVI	306070	33	306070	33	0.00
01/03/2022	GOVI On 03-November-22	820.42	Call	GOVI	305970	33	305970	33	0.00
01/03/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
01/03/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
01/03/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
01/03/2022	GOVI On 02-February-23			GOVI	864.46	865.4360	864.4570	865.4360	0.00
01/03/2022	GOVI On 02-February-23	850.84	Call	GOVI	136170	15	136170	15	0.00
01/03/2022	GOVI On 02-February-23	850.82	Call	GOVI	136370	15	136370	15	0.00
01/03/2022	GOVI On 02-February-23	850.83	Call	GOVI	136270	15	136270	15	0.00
01/03/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
01/03/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
01/03/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
01/03/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/03/2022	IGOV On 05-May-22			Index Future	315.67	315.7970	315.6730	315.7970	499.00
01/03/2022	IGOV On 04-August-22			Index Future	319.99	320.0330	319.9910	320.0330	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
01/03/2022	IGOV On 03-November-22			Index Future	324.70	324.6800	324.6950	324.6800	0.00
01/03/2022	IGOV On 02-February-23			Index Future	329.90	329.4730	329.8980	329.4730	0.00
01/03/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
01/03/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
01/03/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
01/03/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
01/03/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
01/03/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
01/03/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
01/03/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
01/03/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
01/03/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
01/03/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
01/03/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
01/03/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
01/03/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
01/03/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
01/03/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
01/03/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
01/03/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
01/03/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
01/03/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/03/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.24	95.7550	4.2350	95.7550	0.00
01/03/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.58	95.4050	4.5750	95.4050	0.00
01/03/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.62	95.3600	4.6200	95.3600	0.00
01/03/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.96	95.0150	4.9550	95.0150	72.00
01/03/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.01	94.9600	5.0100	94.9600	0.00
01/03/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.34	94.6300	5.3400	94.6300	0.00
01/03/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.39	94.5700	5.3900	94.5700	0.00
01/03/2022	JBAF On 21-December-22			Jibar Tradeable Future	5.95	94.0150	5.9450	94.0150	68.00
01/03/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.19	93.7600	6.1900	93.7600	0.00
01/03/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.43	93.5100	6.4300	93.5100	0.00
01/03/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.56	93.3950	6.5550	93.3950	75.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.71	93.2450	6.7050	93.2450	0.00
01/03/2022	R023 On 05-May-22			Bond Future	5.44	103.2874	5.4418	103.2874	14,778.00
01/03/2022	R023 On 05-May-22	6.29	Call	Bond Future	687	1	687	1	0.00
01/03/2022	R023 On 05-May-22	6.30	Call	Bond Future	695	1	695	1	0.00
01/03/2022	R023 On 05-May-22	6.31	Call	Bond Future	702	1	702	1	0.00
01/03/2022	R023 On 05-May-22	6.31	Put	Bond Future	17	0	17	0	0.00
01/03/2022	R023 On 05-May-22	6.30	Put	Bond Future	18	0	18	0	0.00
01/03/2022	R023 On 05-May-22	6.29	Put	Bond Future	18	0	18	0	0.00
01/03/2022	R023 On 04-August-22			Bond Future	5.47	104.6394	5.4699	104.6394	2,360.00
01/03/2022	R023 On 04-August-22	6.03	Call	Bond Future	391	0	391	0	0.00
01/03/2022	R023 On 04-August-22	6.04	Call	Bond Future	395	0	395	0	0.00
01/03/2022	R023 On 04-August-22	6.05	Call	Bond Future	399	0	399	0	0.00
01/03/2022	R023 On 04-August-22	6.05	Put	Bond Future	82	0	82	0	0.00
01/03/2022	R023 On 04-August-22	6.04	Put	Bond Future	83	0	83	0	0.00
01/03/2022	R023 On 04-August-22	6.03	Put	Bond Future	84	0	84	0	0.00
01/03/2022	R023 On 03-November-22			Bond Future	5.06	102.2466	5.0581	102.2466	0.00
01/03/2022	R023 On 03-November-22	6.27	Call	Bond Future	403	0	403	0	0.00
01/03/2022	R023 On 03-November-22	6.25	Call	Bond Future	397	0	397	0	0.00
01/03/2022	R023 On 03-November-22	6.26	Call	Bond Future	400	0	400	0	0.00
01/03/2022	R023 On 03-November-22	6.26	Put	Bond Future	30	0	30	0	0.00
01/03/2022	R023 On 03-November-22	6.25	Put	Bond Future	30	0	30	0	0.00
01/03/2022	R023 On 03-November-22	6.27	Put	Bond Future	29	0	29	0	0.00
01/03/2022	R035 On 05-May-22			Bond Future	10.45	90.9044	10.4536	90.9044	75,106.00
01/03/2022	R035 On 05-May-22	10.82	Call	Bond Future	3266	3	3266	3	0.00
01/03/2022	R035 On 05-May-22	12.64	Call	Bond Future	12597	13	12597	13	0.00
01/03/2022	R035 On 05-May-22	11.65	Call	Bond Future	7400	8	7400	8	0.00
01/03/2022	R035 On 05-May-22	10.72	Call	Bond Future	2833	3	2833	3	0.00
01/03/2022	R035 On 05-May-22	11.63	Call	Bond Future	7294	8	7294	8	0.00
01/03/2022	R035 On 05-May-22	11.64	Call	Bond Future	7347	8	7347	8	0.00
01/03/2022	R035 On 05-May-22	11.64	Put	Bond Future	173	0	173	0	0.00
01/03/2022	R035 On 05-May-22	11.63	Put	Bond Future	177	0	177	0	0.00
01/03/2022	R035 On 05-May-22	10.72	Put	Bond Future	1146	1	1146	1	0.00
01/03/2022	R035 On 05-May-22	11.65	Put	Bond Future	169	0	169	0	0.00

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01/03/2022	R035 On 05-May-22	12.64	Put	Bond Future	10	0	10	0	0.00
01/03/2022	R035 On 05-May-22	10.82	Put	Bond Future	957	1	957	1	0.00
01/03/2022	R035 On 04-August-22			Bond Future	10.64	92.0754	10.6355	92.0754	48,495.00
01/03/2022	R035 On 04-August-22	10.74	Call	Bond Future	3036	3	3036	3	0.00
01/03/2022	R035 On 04-August-22	11.13	Call	Bond Future	4571	5	4571	5	0.00
01/03/2022	R035 On 04-August-22	12.18	Call	Bond Future	9414	10	9414	10	0.00
01/03/2022	R035 On 04-August-22	10.53	Call	Bond Future	2332	2	2332	2	400.00
01/03/2022	R035 On 04-August-22	10.64	Call	Bond Future	2690	3	2690	3	0.00
01/03/2022	R035 On 04-August-22	10.72	Call	Bond Future	2965	3	2965	3	0.00
01/03/2022	R035 On 04-August-22	10.73	Call	Bond Future	3001	3	3001	3	0.00
01/03/2022	R035 On 04-August-22	9.53	Call	Bond Future	352	0	352	0	400.00
01/03/2022	R035 On 04-August-22	9.84	Call	Bond Future	743	1	743	1	100.00
01/03/2022	R035 On 04-August-22	9.84	Put	Bond Future	5919	6	5919	6	0.00
01/03/2022	R035 On 04-August-22	10.53	Put	Bond Future	2994	3	2994	3	0.00
01/03/2022	R035 On 04-August-22	9.53	Put	Bond Future	7663	7	7663	7	0.00
01/03/2022	R035 On 04-August-22	10.73	Put	Bond Future	2413	2	2413	2	0.00
01/03/2022	R035 On 04-August-22	10.72	Put	Bond Future	2439	2	2439	2	0.00
01/03/2022	R035 On 04-August-22	10.64	Put	Bond Future	2661	3	2661	3	100.00
01/03/2022	R035 On 04-August-22	11.13	Put	Bond Future	1556	2	1556	2	100.00
01/03/2022	R035 On 04-August-22	12.18	Put	Bond Future	472	0	472	0	400.00
01/03/2022	R035 On 04-August-22	10.74	Put	Bond Future	2386	2	2386	2	0.00
01/03/2022	R035 On 03-November-22			Bond Future	10.80	88.9177	10.7993	88.9177	0.00
01/03/2022	R035 On 03-November-22	11.13	Call	Bond Future	4435	5	4435	5	0.00
01/03/2022	R035 On 03-November-22	11.14	Call	Bond Future	4473	5	4473	5	0.00
01/03/2022	R035 On 03-November-22	9.82	Call	Bond Future	927	1	927	1	582.00
01/03/2022	R035 On 03-November-22	11.15	Call	Bond Future	4511	5	4511	5	0.00
01/03/2022	R035 On 03-November-22	10.99	Call	Bond Future	3919	4	3919	4	0.00
01/03/2022	R035 On 03-November-22	10.57	Call	Bond Future	2577	3	2577	3	0.00
01/03/2022	R035 On 03-November-22	10.57	Put	Bond Future	3991	4	3991	4	582.00
01/03/2022	R035 On 03-November-22	10.99	Put	Bond Future	2767	3	2767	3	582.00
01/03/2022	R035 On 03-November-22	11.15	Put	Bond Future	2409	2	2409	2	0.00
01/03/2022	R035 On 03-November-22	9.82	Put	Bond Future	7200	7	7200	7	0.00
01/03/2022	R035 On 03-November-22	11.14	Put	Bond Future	2430	2	2430	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
01/03/2022	R035 On 03-November-22	11.13	Put	Bond Future	2451	2	2451	2	0.00
01/03/2022	R035 On 02-February-23			Bond Future	10.95	90.2510	10.9546	90.2510	0.00
01/03/2022	R035 On 02-February-23	10.87	Call	Bond Future	3473	4	3473	4	0.00
01/03/2022	R035 On 02-February-23	11.06	Call	Bond Future	4082	4	4082	4	0.00
01/03/2022	R035 On 02-February-23	10.86	Call	Bond Future	3442	3	3442	3	0.00
01/03/2022	R035 On 02-February-23	10.88	Call	Bond Future	3503	4	3503	4	0.00
01/03/2022	R035 On 02-February-23	9.81	Call	Bond Future	1065	1	1065	1	582.00
01/03/2022	R035 On 02-February-23	10.66	Call	Bond Future	2865	3	2865	3	0.00
01/03/2022	R035 On 02-February-23	10.66	Put	Bond Future	4644	5	4644	5	582.00
01/03/2022	R035 On 02-February-23	9.81	Put	Bond Future	8276	8	8276	8	0.00
01/03/2022	R035 On 02-February-23	10.88	Put	Bond Future	3949	4	3949	4	0.00
01/03/2022	R035 On 02-February-23	10.86	Put	Bond Future	4008	4	4008	4	0.00
01/03/2022	R035 On 02-February-23	11.06	Put	Bond Future	3458	3	3458	3	582.00
01/03/2022	R035 On 02-February-23	10.87	Put	Bond Future	3978	4	3978	4	0.00
01/03/2022	R186 On 05-May-22			Bond Future	8.08	113.3760	8.0756	113.3760	72,914.00
01/03/2022	R186 On 05-May-22	6.73	Call	Bond Future	8	0	8	0	3,600.00
01/03/2022	R186 On 05-May-22	8.64	Call	Bond Future	2544	3	2544	3	0.00
01/03/2022	R186 On 05-May-22	8.94	Call	Bond Future	3545	4	3545	4	0.00
01/03/2022	R186 On 05-May-22	8.31	Call	Bond Future	1578	2	1578	2	0.00
01/03/2022	R186 On 05-May-22	8.35	Call	Bond Future	1685	2	1685	2	454.00
01/03/2022	R186 On 05-May-22	8.30	Call	Bond Future	1552	2	1552	2	0.00
01/03/2022	R186 On 05-May-22	7.88	Call	Bond Future	665	1	665	1	435.00
01/03/2022	R186 On 05-May-22	7.28	Call	Bond Future	104	0	104	0	435.00
01/03/2022	R186 On 05-May-22	7.48	Call	Bond Future	217	0	217	0	3,600.00
01/03/2022	R186 On 05-May-22	9.18	Call	Bond Future	4393	5	4393	5	0.00
01/03/2022	R186 On 05-May-22	8.14	Call	Bond Future	1163	1	1163	1	454.00
01/03/2022	R186 On 05-May-22	8.32	Call	Bond Future	1605	2	1605	2	0.00
01/03/2022	R186 On 05-May-22	8.32	Put	Bond Future	631	1	631	1	0.00
01/03/2022	R186 On 05-May-22	8.14	Put	Bond Future	906	1	906	1	0.00
01/03/2022	R186 On 05-May-22	9.18	Put	Bond Future	79	0	79	0	454.00
01/03/2022	R186 On 05-May-22	7.48	Put	Bond Future	2636	3	2636	3	0.00
01/03/2022	R186 On 05-May-22	7.28	Put	Bond Future	3350	3	3350	3	0.00
01/03/2022	R186 On 05-May-22	7.88	Put	Bond Future	1452	1	1452	1	0.00



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01/03/2022	R186 On 05-May-22	8.30	Put	Bond Future	658	1	658	1	0.00
01/03/2022	R186 On 05-May-22	8.35	Put	Bond Future	593	1	593	1	0.00
01/03/2022	R186 On 05-May-22	8.31	Put	Bond Future	645	1	645	1	0.00
01/03/2022	R186 On 05-May-22	8.94	Put	Bond Future	149	0	149	0	454.00
01/03/2022	R186 On 05-May-22	8.64	Put	Bond Future	312	0	312	0	4,035.00
01/03/2022	R186 On 05-May-22	6.73	Put	Bond Future	5568	5	5568	5	0.00
01/03/2022	R186 On 04-August-22			Bond Future	8.27	109.5994	8.2659	109.5994	8.00
01/03/2022	R186 On 04-August-22	8.14	Call	Bond Future	1311	1	1311	1	0.00
01/03/2022	R186 On 04-August-22	8.13	Call	Bond Future	1293	1	1293	1	0.00
01/03/2022	R186 On 04-August-22	6.96	Call	Bond Future	90	0	90	0	3,600.00
01/03/2022	R186 On 04-August-22	8.15	Call	Bond Future	1329	1	1329	1	0.00
01/03/2022	R186 On 04-August-22	9.78	Call	Bond Future	5765	6	5765	6	0.00
01/03/2022	R186 On 04-August-22	7.96	Call	Bond Future	1009	1	1009	1	3,600.00
01/03/2022	R186 On 04-August-22	9.78	Put	Bond Future	223	0	223	0	3,600.00
01/03/2022	R186 On 04-August-22	8.15	Put	Bond Future	1769	2	1769	2	0.00
01/03/2022	R186 On 04-August-22	6.96	Put	Bond Future	5174	5	5174	5	0.00
01/03/2022	R186 On 04-August-22	7.96	Put	Bond Future	2174	2	2174	2	0.00
01/03/2022	R186 On 04-August-22	8.13	Put	Bond Future	1809	2	1809	2	0.00
01/03/2022	R186 On 04-August-22	8.14	Put	Bond Future	1789	2	1789	2	0.00
01/03/2022	R186 On 03-November-22			Bond Future	8.44	111.1538	8.4417	111.1538	0.00
01/03/2022	R186 On 03-November-22	8.55	Call	Bond Future	2125	2	2125	2	0.00
01/03/2022	R186 On 03-November-22	8.53	Call	Bond Future	2085	2	2085	2	0.00
01/03/2022	R186 On 03-November-22	8.54	Call	Bond Future	2105	2	2105	2	0.00
01/03/2022	R186 On 03-November-22	8.54	Put	Bond Future	1755	2	1755	2	0.00
01/03/2022	R186 On 03-November-22	8.53	Put	Bond Future	1770	2	1770	2	0.00
01/03/2022	R186 On 03-November-22	8.55	Put	Bond Future	1740	2	1740	2	0.00
01/03/2022	R186 On 02-February-23			Bond Future	8.60	107.4826	8.6012	107.4826	0.00
01/03/2022	R186 On 02-February-23	8.34	Call	Bond Future	1747	2	1747	2	0.00
01/03/2022	R186 On 02-February-23	8.32	Call	Bond Future	1716	2	1716	2	0.00
01/03/2022	R186 On 02-February-23	8.33	Call	Bond Future	1732	2	1732	2	0.00
01/03/2022	R186 On 02-February-23	8.33	Put	Bond Future	2647	3	2647	3	0.00
01/03/2022	R186 On 02-February-23	8.32	Put	Bond Future	2665	3	2665	3	0.00
01/03/2022	R186 On 02-February-23	8.34	Put	Bond Future	2629	3	2629	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
01/03/2022	R197 On 05-May-22			Bond Future	328.16	328.1509	328.1571	328.1509	747.00
01/03/2022	R197 On 04-August-22			Bond Future	324.29	324.1918	324.2859	324.1918	0.00
01/03/2022	R197 On 03-November-22			Bond Future	329.01	328.8607	329.0146	328.8607	0.00
01/03/2022	R197 On 02-February-23			Bond Future	325.68	325.1116	325.6840	325.1116	0.00
01/03/2022	R202 On 05-May-22			Bond Future	249.13	249.1113	249.1323	249.1113	6,398.00
01/03/2022	R202 On 04-August-22			Bond Future	248.11	248.0234	248.1115	248.0234	91.00
01/03/2022	R202 On 03-November-22			Bond Future	251.73	251.5945	251.7285	251.5945	0.00
01/03/2022	R202 On 02-February-23			Bond Future	251.19	250.7390	251.1936	250.7390	0.00
01/03/2022	R209 On 05-May-22			Bond Future	10.44	70.5085	10.4377	70.5085	21,199.00
01/03/2022	R209 On 05-May-22	11.45	Call	Bond Future	5603	6	5603	6	0.00
01/03/2022	R209 On 05-May-22	12.00	Call	Bond Future	8126	8	8126	8	0.00
01/03/2022	R209 On 05-May-22	9.50	Call	Bond Future	96	0	96	0	2,975.00
01/03/2022	R209 On 05-May-22	11.44	Call	Bond Future	5557	6	5557	6	0.00
01/03/2022	R209 On 05-May-22	9.75	Call	Bond Future	267	0	267	0	8,525.00
01/03/2022	R209 On 05-May-22	10.25	Call	Bond Future	1064	1	1064	1	0.00
01/03/2022	R209 On 05-May-22	10.75	Call	Bond Future	2636	3	2636	3	0.00
01/03/2022	R209 On 05-May-22	11.43	Call	Bond Future	5512	6	5512	6	0.00
01/03/2022	R209 On 05-May-22	11.43	Put	Bond Future	226	0	226	0	0.00
01/03/2022	R209 On 05-May-22	10.75	Put	Bond Future	908	1	908	1	1,050.00
01/03/2022	R209 On 05-May-22	10.25	Put	Bond Future	2132	2	2132	2	11,000.00
01/03/2022	R209 On 05-May-22	9.75	Put	Bond Future	4295	4	4295	4	0.00
01/03/2022	R209 On 05-May-22	11.44	Put	Bond Future	221	0	221	0	0.00
01/03/2022	R209 On 05-May-22	9.50	Put	Bond Future	5669	5	5669	5	0.00
01/03/2022	R209 On 05-May-22	12.00	Put	Bond Future	60	0	60	0	12,050.00
01/03/2022	R209 On 05-May-22	11.45	Put	Bond Future	216	0	216	0	0.00
01/03/2022	R209 On 04-August-22			Bond Future	10.59	71.4483	10.5934	71.4483	1,550.00
01/03/2022	R209 On 04-August-22	10.59	Call	Bond Future	2312	2	2312	2	0.00
01/03/2022	R209 On 04-August-22	10.57	Call	Bond Future	2253	2	2253	2	0.00
01/03/2022	R209 On 04-August-22	10.58	Call	Bond Future	2283	2	2283	2	0.00
01/03/2022	R209 On 04-August-22	10.58	Put	Bond Future	2357	2	2357	2	0.00
01/03/2022	R209 On 04-August-22	10.57	Put	Bond Future	2382	2	2382	2	0.00
01/03/2022	R209 On 04-August-22	10.59	Put	Bond Future	2331	2	2331	2	0.00
01/03/2022	R209 On 03-November-22			Bond Future	10.74	69.3170	10.7402	69.3170	2,750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2022	R209 On 03-November-22	11.50	Call	Bond Future	5371	5	5371	5	0.00
01/03/2022	R209 On 03-November-22	11.00	Call	Bond Future	3631	4	3631	4	0.00
01/03/2022	R209 On 03-November-22	11.01	Call	Bond Future	3664	4	3664	4	0.00
01/03/2022	R209 On 03-November-22	11.02	Call	Bond Future	3696	4	3696	4	0.00
01/03/2022	R209 On 03-November-22	10.00	Call	Bond Future	1163	1	1163	1	0.00
01/03/2022	R209 On 03-November-22	10.50	Call	Bond Future	2211	2	2211	2	0.00
01/03/2022	R209 On 03-November-22	9.25	Call	Bond Future	304	0	304	0	6,000.00
01/03/2022	R209 On 03-November-22	9.50	Call	Bond Future	479	1	479	1	0.00
01/03/2022	R209 On 03-November-22	11.03	Call	Bond Future	3729	4	3729	4	0.00
01/03/2022	R209 On 03-November-22	11.03	Put	Bond Future	2190	2	2190	2	0.00
01/03/2022	R209 On 03-November-22	9.50	Put	Bond Future	7650	8	7650	8	0.00
01/03/2022	R209 On 03-November-22	10.50	Put	Bond Future	3524	3	3524	3	0.00
01/03/2022	R209 On 03-November-22	9.25	Put	Bond Future	9044	9	9044	9	0.00
01/03/2022	R209 On 03-November-22	10.00	Put	Bond Future	5324	5	5324	5	6,000.00
01/03/2022	R209 On 03-November-22	11.02	Put	Bond Future	2210	2	2210	2	0.00
01/03/2022	R209 On 03-November-22	11.01	Put	Bond Future	2230	2	2230	2	0.00
01/03/2022	R209 On 03-November-22	11.00	Put	Bond Future	2249	2	2249	2	6,000.00
01/03/2022	R209 On 03-November-22	11.50	Put	Bond Future	1439	1	1439	1	0.00
01/03/2022	R209 On 02-February-23			Bond Future	10.88	70.3266	10.8782	70.3266	0.00
01/03/2022	R209 On 02-February-23	10.80	Call	Bond Future	3041	3	3041	3	0.00
01/03/2022	R209 On 02-February-23	10.79	Call	Bond Future	3014	3	3014	3	0.00
01/03/2022	R209 On 02-February-23	10.78	Call	Bond Future	2987	3	2987	3	0.00
01/03/2022	R209 On 02-February-23	10.80	Put	Bond Future	3456	3	3456	3	0.00
01/03/2022	R209 On 02-February-23	10.78	Put	Bond Future	3509	3	3509	3	0.00
01/03/2022	R209 On 02-February-23	10.79	Put	Bond Future	3482	3	3482	3	0.00
01/03/2022	R210 On 05-May-22			Bond Future	217.23	217.2746	217.2266	217.2746	1,039.00
01/03/2022	R210 On 04-August-22			Bond Future	220.23	220.2231	220.2335	220.2231	266.00
01/03/2022	R210 On 03-November-22			Bond Future	220.51	220.4652	220.5148	220.4652	0.00
01/03/2022	R210 On 02-February-23			Bond Future	224.05	223.7228	224.0547	223.7228	0.00
01/03/2022	R213 On 05-May-22			Bond Future	9.88	84.9383	9.8796	84.9383	25,193.00
01/03/2022	R213 On 05-May-22	10.64	Call	Bond Future	4137	4	4137	4	0.00
01/03/2022	R213 On 05-May-22	10.65	Call	Bond Future	4178	4	4178	4	0.00
01/03/2022	R213 On 05-May-22	10.63	Call	Bond Future	4096	4	4096	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
01/03/2022	R213 On 05-May-22	10.65	Put	Bond Future	327	0	327	0	0.00
01/03/2022	R213 On 05-May-22	10.64	Put	Bond Future	334	0	334	0	0.00
01/03/2022	R213 On 05-May-22	10.63	Put	Bond Future	342	0	342	0	0.00
01/03/2022	R213 On 04-August-22			Bond Future	10.07	86.0344	10.0684	86.0344	0.00
01/03/2022	R213 On 04-August-22	9.90	Call	Bond Future	1694	2	1694	2	0.00
01/03/2022	R213 On 04-August-22	9.88	Call	Bond Future	1648	2	1648	2	0.00
01/03/2022	R213 On 04-August-22	9.89	Call	Bond Future	1671	2	1671	2	0.00
01/03/2022	R213 On 04-August-22	9.90	Put	Bond Future	2540	2	2540	2	0.00
01/03/2022	R213 On 04-August-22	9.88	Put	Bond Future	2596	2	2596	2	0.00
01/03/2022	R213 On 04-August-22	9.89	Put	Bond Future	2568	2	2568	2	0.00
01/03/2022	R213 On 03-November-22			Bond Future	10.24	83.7355	10.2389	83.7355	0.00
01/03/2022	R213 On 03-November-22	10.40	Call	Bond Future	3016	3	3016	3	0.00
01/03/2022	R213 On 03-November-22	9.98	Call	Bond Future	1967	2	1967	2	0.00
01/03/2022	R213 On 03-November-22	10.19	Call	Bond Future	2458	3	2458	3	0.00
01/03/2022	R213 On 03-November-22	9.13	Call	Bond Future	596	1	596	1	200.00
01/03/2022	R213 On 03-November-22	9.84	Call	Bond Future	1675	2	1675	2	0.00
01/03/2022	R213 On 03-November-22	10.38	Call	Bond Future	2960	3	2960	3	0.00
01/03/2022	R213 On 03-November-22	10.39	Call	Bond Future	2988	3	2988	3	0.00
01/03/2022	R213 On 03-November-22	10.37	Call	Bond Future	2932	3	2932	3	0.00
01/03/2022	R213 On 03-November-22	9.19	Call	Bond Future	661	1	661	1	476.00
01/03/2022	R213 On 03-November-22	9.19	Put	Bond Future	5964	6	5964	6	0.00
01/03/2022	R213 On 03-November-22	10.37	Put	Bond Future	2298	2	2298	2	200.00
01/03/2022	R213 On 03-November-22	10.39	Put	Bond Future	2258	2	2258	2	0.00
01/03/2022	R213 On 03-November-22	10.38	Put	Bond Future	2278	2	2278	2	0.00
01/03/2022	R213 On 03-November-22	9.84	Put	Bond Future	3642	3	3642	3	476.00
01/03/2022	R213 On 03-November-22	9.13	Put	Bond Future	6215	6	6215	6	0.00
01/03/2022	R213 On 03-November-22	10.19	Put	Bond Future	2696	3	2696	3	476.00
01/03/2022	R213 On 03-November-22	9.98	Put	Bond Future	3237	3	3237	3	200.00
01/03/2022	R213 On 03-November-22	10.40	Put	Bond Future	2238	2	2238	2	0.00
01/03/2022	R213 On 02-February-23			Bond Future	10.40	84.9888	10.3999	84.9888	0.00
01/03/2022	R213 On 02-February-23	10.22	Call	Bond Future	2558	3	2558	3	0.00
01/03/2022	R213 On 02-February-23	10.21	Call	Bond Future	2535	3	2535	3	0.00
01/03/2022	R213 On 02-February-23	9.16	Call	Bond Future	762	1	762	1	476.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2022	R213 On 02-February-23	10.23	Call	Bond Future	2580	3	2580	3	0.00
01/03/2022	R213 On 02-February-23	10.35	Call	Bond Future	2870	3	2870	3	0.00
01/03/2022	R213 On 02-February-23	10.01	Call	Bond Future	2102	2	2102	2	0.00
01/03/2022	R213 On 02-February-23	10.35	Put	Bond Future	3106	3	3106	3	476.00
01/03/2022	R213 On 02-February-23	10.22	Put	Bond Future	3412	3	3412	3	0.00
01/03/2022	R213 On 02-February-23	9.16	Put	Bond Future	6890	7	6890	7	0.00
01/03/2022	R213 On 02-February-23	10.01	Put	Bond Future	3969	4	3969	4	476.00
01/03/2022	R213 On 02-February-23	10.21	Put	Bond Future	3437	3	3437	3	0.00
01/03/2022	R213 On 02-February-23	10.23	Put	Bond Future	3387	3	3387	3	0.00
01/03/2022	R214 On 05-May-22			Bond Future	10.74	67.4536	10.7443	67.4536	16,386.00
01/03/2022	R214 On 05-May-22	11.73	Call	Bond Future	5619	6	5619	6	0.00
01/03/2022	R214 On 05-May-22	11.74	Call	Bond Future	5665	6	5665	6	0.00
01/03/2022	R214 On 05-May-22	11.75	Call	Bond Future	5711	6	5711	6	0.00
01/03/2022	R214 On 05-May-22	11.73	Put	Bond Future	241	0	241	0	0.00
01/03/2022	R214 On 05-May-22	11.74	Put	Bond Future	236	0	236	0	0.00
01/03/2022	R214 On 05-May-22	11.75	Put	Bond Future	231	0	231	0	0.00
01/03/2022	R214 On 04-August-22			Bond Future	10.90	68.3219	10.9004	68.3219	1,337.00
01/03/2022	R214 On 04-August-22	10.97	Call	Bond Future	2678	3	2678	3	0.00
01/03/2022	R214 On 04-August-22	10.98	Call	Bond Future	2710	3	2710	3	0.00
01/03/2022	R214 On 04-August-22	10.99	Call	Bond Future	2742	3	2742	3	0.00
01/03/2022	R214 On 04-August-22	10.98	Put	Bond Future	2259	2	2259	2	0.00
01/03/2022	R214 On 04-August-22	10.99	Put	Bond Future	2234	2	2234	2	0.00
01/03/2022	R214 On 04-August-22	10.97	Put	Bond Future	2284	2	2284	2	0.00
01/03/2022	R214 On 03-November-22			Bond Future	11.04	66.0225	11.0402	66.0225	0.00
01/03/2022	R214 On 03-November-22	11.35	Call	Bond Future	3996	4	3996	4	0.00
01/03/2022	R214 On 03-November-22	11.36	Call	Bond Future	4030	4	4030	4	0.00
01/03/2022	R214 On 03-November-22	11.34	Call	Bond Future	3963	4	3963	4	0.00
01/03/2022	R214 On 03-November-22	11.36	Put	Bond Future	2282	2	2282	2	0.00
01/03/2022	R214 On 03-November-22	11.35	Put	Bond Future	2301	2	2301	2	0.00
01/03/2022	R214 On 03-November-22	11.34	Put	Bond Future	2321	2	2321	2	0.00
01/03/2022	R214 On 02-February-23			Bond Future	11.17	67.0131	11.1722	67.0131	0.00
01/03/2022	R214 On 02-February-23	11.09	Call	Bond Future	3217	3	3217	3	0.00
01/03/2022	R214 On 02-February-23	11.07	Call	Bond Future	3160	3	3160	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
01/03/2022	R214 On 02-February-23	11.08	Call	Bond Future	3188	3	3188	3	0.00
01/03/2022	R214 On 02-February-23	11.08	Put	Bond Future	3697	4	3697	4	0.00
01/03/2022	R214 On 02-February-23	11.07	Put	Bond Future	3724	4	3724	4	0.00
01/03/2022	R214 On 02-February-23	11.09	Put	Bond Future	3669	4	3669	4	0.00
01/03/2022	R248 On 05-May-22			Bond Future	10.74	84.6899	10.7380	84.6899	190,760.00
01/03/2022	R248 On 05-May-22	11.81	Call	Bond Future	7561	8	7561	8	0.00
01/03/2022	R248 On 05-May-22	11.79	Call	Bond Future	7446	8	7446	8	0.00
01/03/2022	R248 On 05-May-22	11.80	Call	Bond Future	7504	8	7504	8	0.00
01/03/2022	R248 On 05-May-22	11.79	Put	Bond Future	269	0	269	0	0.00
01/03/2022	R248 On 05-May-22	11.81	Put	Bond Future	258	0	258	0	0.00
01/03/2022	R248 On 05-May-22	11.80	Put	Bond Future	263	0	263	0	0.00
01/03/2022	R248 On 04-August-22			Bond Future	10.89	85.7800	10.8926	85.7800	6,019.00
01/03/2022	R248 On 04-August-22	11.00	Call	Bond Future	3532	4	3532	4	0.00
01/03/2022	R248 On 04-August-22	9.70	Call	Bond Future	308	0	308	0	2,400.00
01/03/2022	R248 On 04-August-22	10.40	Call	Bond Future	1525	2	1525	2	2,400.00
01/03/2022	R248 On 04-August-22	10.99	Call	Bond Future	3491	4	3491	4	0.00
01/03/2022	R248 On 04-August-22	10.98	Call	Bond Future	3451	4	3451	4	0.00
01/03/2022	R248 On 04-August-22	10.98	Put	Bond Future	2826	3	2826	3	0.00
01/03/2022	R248 On 04-August-22	10.99	Put	Bond Future	2795	3	2795	3	0.00
01/03/2022	R248 On 04-August-22	10.40	Put	Bond Future	5212	5	5212	5	0.00
01/03/2022	R248 On 04-August-22	9.70	Put	Bond Future	9748	10	9748	10	0.00
01/03/2022	R248 On 04-August-22	11.00	Put	Bond Future	2765	3	2765	3	0.00
01/03/2022	R248 On 03-November-22			Bond Future	11.03	82.5955	11.0310	82.5955	0.00
01/03/2022	R248 On 03-November-22	11.31	Call	Bond Future	4899	5	4899	5	0.00
01/03/2022	R248 On 03-November-22	11.30	Call	Bond Future	4857	5	4857	5	0.00
01/03/2022	R248 On 03-November-22	11.32	Call	Bond Future	4941	5	4941	5	0.00
01/03/2022	R248 On 03-November-22	11.30	Put	Bond Future	2999	3	2999	3	0.00
01/03/2022	R248 On 03-November-22	11.31	Put	Bond Future	2974	3	2974	3	0.00
01/03/2022	R248 On 03-November-22	11.32	Put	Bond Future	2948	3	2948	3	0.00
01/03/2022	R248 On 02-February-23			Bond Future	11.16	83.8349	11.1615	83.8349	0.00
01/03/2022	R248 On 02-February-23	11.07	Call	Bond Future	4012	4	4012	4	0.00
01/03/2022	R248 On 02-February-23	11.06	Call	Bond Future	3976	4	3976	4	0.00
01/03/2022	R248 On 02-February-23	11.08	Call	Bond Future	4047	4	4047	4	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>
01/03/2022	R248 On 02-February-23	11.08	Put	Bond Future	4613	5	4613	5	0.00
01/03/2022	R248 On 02-February-23	11.06	Put	Bond Future	4682	5	4682	5	0.00
01/03/2022	R248 On 02-February-23	11.07	Put	Bond Future	4648	5	4648	5	0.00