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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2022	2025 On 04-August-22			Bond Future	162.72	162.5384	162.7155	162.5384	4,055.00
01/08/2022	2025 On 03-November-22			Bond Future	165.30	165.1185	165.2965	165.1185	8,184.00
01/08/2022	2025 On 02-February-23			Bond Future	166.68	166.4979	166.6773	166.4979	1,918.00
01/08/2022	2025 On 04-May-23			Bond Future	169.85	169.6708	169.8528	169.6708	0.00
01/08/2022	2025 On 03-August-23			Bond Future	171.46	171.2761	171.4611	171.2761	0.00
01/08/2022	2029 On 04-August-22			Bond Future	119.45	119.1376	119.4478	119.1376	1,629.00
01/08/2022	2029 On 03-November-22			Bond Future	120.08	119.7706	120.0843	119.7706	1,589.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2022	2029 On 02-February-23			Bond Future	122.32	122.0049	122.3230	122.0049	728.00
01/08/2022	2029 On 04-May-23			Bond Future	123.36	123.0314	123.3550	123.0314	0.00
01/08/2022	2029 On 03-August-23			Bond Future	125.80	125.4738	125.8034	125.4738	0.00
01/08/2022	2030 On 04-August-22			Bond Future	10.46	88.1876	10.4634	88.1876	36,646.00
01/08/2022	2030 On 04-August-22	8.30	Call	Bond Future	0	0	0	0	800.00
01/08/2022	2030 On 04-August-22	9.05	Call	Bond Future	0	0	0	0	800.00
01/08/2022	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
01/08/2022	2030 On 04-August-22	9.55	Call	Bond Future	0	0	0	0	0.00
01/08/2022	2030 On 04-August-22	9.56	Call	Bond Future	0	0	0	0	0.00
01/08/2022	2030 On 04-August-22	10.95	Call	Bond Future	2240	3	2240	3	0.00
01/08/2022	2030 On 04-August-22	10.95	Put	Bond Future	1	0	1	0	800.00
01/08/2022	2030 On 04-August-22	9.56	Put	Bond Future	4359	4	4359	4	0.00
01/08/2022	2030 On 04-August-22	9.55	Put	Bond Future	4409	4	4409	4	0.00
01/08/2022	2030 On 04-August-22	9.54	Put	Bond Future	4459	4	4459	4	0.00
01/08/2022	2030 On 04-August-22	9.05	Put	Bond Future	6943	6	6943	6	0.00
01/08/2022	2030 On 04-August-22	8.30	Put	Bond Future	10911	10	10911	10	0.00
01/08/2022	2030 On 03-November-22			Bond Future	10.65	89.5658	10.6487	89.5658	67,115.00
01/08/2022	2030 On 03-November-22	10.20	Call	Bond Future	856	1	856	1	500.00
01/08/2022	2030 On 03-November-22	11.57	Call	Bond Future	4552	5	4552	5	0.00
01/08/2022	2030 On 03-November-22	10.08	Call	Bond Future	687	1	687	1	0.00
01/08/2022	2030 On 03-November-22	10.09	Call	Bond Future	700	1	700	1	0.00
01/08/2022	2030 On 03-November-22	9.70	Call	Bond Future	317	0	317	0	500.00
01/08/2022	2030 On 03-November-22	10.10	Call	Bond Future	713	1	713	1	0.00
01/08/2022	2030 On 03-November-22	10.10	Put	Bond Future	3245	3	3245	3	0.00
01/08/2022	2030 On 03-November-22	10.20	Put	Bond Future	2920	3	2920	3	0.00
01/08/2022	2030 On 03-November-22	9.70	Put	Bond Future	4754	4	4754	4	0.00
01/08/2022	2030 On 03-November-22	10.09	Put	Bond Future	3279	3	3279	3	0.00
01/08/2022	2030 On 03-November-22	10.08	Put	Bond Future	3313	3	3313	3	0.00
01/08/2022	2030 On 03-November-22	11.57	Put	Bond Future	503	0	503	0	500.00
01/08/2022	2030 On 02-February-23			Bond Future	10.80	87.2091	10.8020	87.2091	5,200.00
01/08/2022	2030 On 02-February-23	11.55	Call	Bond Future	4426	5	4426	5	5,000.00
01/08/2022	2030 On 02-February-23	11.12	Call	Bond Future	3176	4	3176	4	0.00
01/08/2022	2030 On 02-February-23	11.16	Call	Bond Future	3286	4	3286	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
01/08/2022	2030 On 02-February-23	10.01	Call	Bond Future	946	1	946	1	0.00
01/08/2022	2030 On 02-February-23	9.83	Call	Bond Future	739	1	739	1	388.00
01/08/2022	2030 On 02-February-23	8.81	Call	Bond Future	181	0	181	0	102.00
01/08/2022	2030 On 02-February-23	9.08	Call	Bond Future	268	0	268	0	388.00
01/08/2022	2030 On 02-February-23	9.94	Call	Bond Future	861	1	861	1	0.00
01/08/2022	2030 On 02-February-23	9.79	Call	Bond Future	698	1	698	1	0.00
01/08/2022	2030 On 02-February-23	11.35	Call	Bond Future	3825	4	3825	4	5,000.00
01/08/2022	2030 On 02-February-23	9.99	Call	Bond Future	921	1	921	1	0.00
01/08/2022	2030 On 02-February-23	10.00	Call	Bond Future	933	1	933	1	0.00
01/08/2022	2030 On 02-February-23	9.80	Call	Bond Future	708	1	708	1	0.00
01/08/2022	2030 On 02-February-23	9.20	Call	Bond Future	318	0	318	0	0.00
01/08/2022	2030 On 02-February-23	9.04	Call	Bond Future	254	0	254	0	0.00
01/08/2022	2030 On 02-February-23	9.66	Call	Bond Future	588	1	588	1	0.00
01/08/2022	2030 On 02-February-23	9.66	Put	Bond Future	5792	5	5792	5	102.00
01/08/2022	2030 On 02-February-23	8.81	Put	Bond Future	9518	9	9518	9	0.00
01/08/2022	2030 On 02-February-23	9.04	Put	Bond Future	8450	8	8450	8	0.00
01/08/2022	2030 On 02-February-23	9.08	Put	Bond Future	8268	8	8268	8	0.00
01/08/2022	2030 On 02-February-23	9.20	Put	Bond Future	7730	7	7730	7	0.00
01/08/2022	2030 On 02-February-23	9.94	Put	Bond Future	4753	4	4753	4	102.00
01/08/2022	2030 On 02-February-23	10.01	Put	Bond Future	4514	4	4514	4	0.00
01/08/2022	2030 On 02-February-23	11.35	Put	Bond Future	1460	1	1460	1	0.00
01/08/2022	2030 On 02-February-23	11.16	Put	Bond Future	1731	2	1731	2	388.00
01/08/2022	2030 On 02-February-23	9.79	Put	Bond Future	5290	5	5290	5	0.00
01/08/2022	2030 On 02-February-23	9.83	Put	Bond Future	5144	5	5144	5	0.00
01/08/2022	2030 On 02-February-23	9.80	Put	Bond Future	5254	5	5254	5	0.00
01/08/2022	2030 On 02-February-23	9.99	Put	Bond Future	4582	4	4582	4	0.00
01/08/2022	2030 On 02-February-23	10.00	Put	Bond Future	4548	4	4548	4	0.00
01/08/2022	2030 On 02-February-23	11.12	Put	Bond Future	1794	2	1794	2	0.00
01/08/2022	2030 On 02-February-23	11.55	Put	Bond Future	1219	1	1219	1	0.00
01/08/2022	2030 On 04-May-23			Bond Future	10.96	88.8535	10.9631	88.8535	0.00
01/08/2022	2030 On 04-May-23	12.57	Call	Bond Future	7412	8	7412	8	0.00
01/08/2022	2030 On 04-May-23	11.62	Call	Bond Future	4515	5	4515	5	0.00
01/08/2022	2030 On 04-May-23	12.04	Call	Bond Future	5751	6	5751	6	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
01/08/2022	2030 On 04-May-23	12.50	Call	Bond Future	7188	8	7188	8	0.00
01/08/2022	2030 On 04-May-23	10.54	Call	Bond Future	1944	2	1944	2	0.00
01/08/2022	2030 On 04-May-23	10.65	Call	Bond Future	2153	2	2153	2	350.00
01/08/2022	2030 On 04-May-23	9.58	Call	Bond Future	738	1	738	1	150.00
01/08/2022	2030 On 04-May-23	11.34	Call	Bond Future	3750	4	3750	4	0.00
01/08/2022	2030 On 04-May-23	10.42	Call	Bond Future	1736	2	1736	2	479.00
01/08/2022	2030 On 04-May-23	10.52	Call	Bond Future	1908	2	1908	2	0.00
01/08/2022	2030 On 04-May-23	10.53	Call	Bond Future	1926	2	1926	2	0.00
01/08/2022	2030 On 04-May-23	9.67	Call	Bond Future	811	1	811	1	479.00
01/08/2022	2030 On 04-May-23	9.78	Call	Bond Future	907	1	907	1	388.00
01/08/2022	2030 On 04-May-23	9.03	Call	Bond Future	403	0	403	0	388.00
01/08/2022	2030 On 04-May-23	10.00	Call	Bond Future	1126	1	1126	1	1,080.00
01/08/2022	2030 On 04-May-23	10.00	Put	Bond Future	5348	5	5348	5	0.00
01/08/2022	2030 On 04-May-23	9.03	Put	Bond Future	9145	9	9145	9	0.00
01/08/2022	2030 On 04-May-23	9.58	Put	Bond Future	6884	6	6884	6	0.00
01/08/2022	2030 On 04-May-23	9.78	Put	Bond Future	6130	6	6130	6	0.00
01/08/2022	2030 On 04-May-23	9.67	Put	Bond Future	6540	6	6540	6	0.00
01/08/2022	2030 On 04-May-23	10.53	Put	Bond Future	3793	3	3793	3	0.00
01/08/2022	2030 On 04-May-23	10.52	Put	Bond Future	3819	4	3819	4	0.00
01/08/2022	2030 On 04-May-23	10.42	Put	Bond Future	4085	4	4085	4	0.00
01/08/2022	2030 On 04-May-23	11.34	Put	Bond Future	2165	2	2165	2	150.00
01/08/2022	2030 On 04-May-23	10.65	Put	Bond Future	3498	3	3498	3	0.00
01/08/2022	2030 On 04-May-23	10.54	Put	Bond Future	3768	3	3768	3	0.00
01/08/2022	2030 On 04-May-23	12.50	Put	Bond Future	953	1	953	1	479.00
01/08/2022	2030 On 04-May-23	12.04	Put	Bond Future	1320	1	1320	1	1,080.00
01/08/2022	2030 On 04-May-23	11.62	Put	Bond Future	1777	2	1777	2	388.00
01/08/2022	2030 On 04-May-23	12.57	Put	Bond Future	907	1	907	1	350.00
01/08/2022	2030 On 03-August-23			Bond Future	11.12	86.5928	11.1228	86.5928	0.00
01/08/2022	2030 On 03-August-23	12.59	Call	Bond Future	7146	8	7146	8	0.00
01/08/2022	2030 On 03-August-23	11.36	Call	Bond Future	3771	4	3771	4	0.00
01/08/2022	2030 On 03-August-23	12.89	Call	Bond Future	8047	9	8047	9	0.00
01/08/2022	2030 On 03-August-23	11.34	Call	Bond Future	3723	4	3723	4	0.00
01/08/2022	2030 On 03-August-23	10.40	Call	Bond Future	1814	2	1814	2	1,012.00

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01/08/2022	2030 On 03-August-23	10.65	Call	Bond Future	2242	3	2242	3	350.00
01/08/2022	2030 On 03-August-23	11.35	Call	Bond Future	3747	4	3747	4	0.00
01/08/2022	2030 On 03-August-23	11.36	Put	Bond Future	2802	3	2802	3	0.00
01/08/2022	2030 On 03-August-23	10.65	Put	Bond Future	4215	4	4215	4	0.00
01/08/2022	2030 On 03-August-23	11.34	Put	Bond Future	2835	3	2835	3	0.00
01/08/2022	2030 On 03-August-23	12.89	Put	Bond Future	1150	1	1150	1	350.00
01/08/2022	2030 On 03-August-23	10.40	Put	Bond Future	4854	5	4854	5	0.00
01/08/2022	2030 On 03-August-23	12.59	Put	Bond Future	1368	1	1368	1	1,012.00
01/08/2022	2030 On 03-August-23	11.35	Put	Bond Future	2818	3	2818	3	0.00
01/08/2022	2032 On 04-August-22			Bond Future	10.91	87.9881	10.9082	87.9881	54,629.00
01/08/2022	2032 On 04-August-22	11.89	Call	Bond Future	4946	6	4946	6	0.00
01/08/2022	2032 On 04-August-22	10.70	Call	Bond Future	47	0	47	0	0.00
01/08/2022	2032 On 04-August-22	11.00	Call	Bond Future	644	1	644	1	0.00
01/08/2022	2032 On 04-August-22	11.60	Call	Bond Future	3526	4	3526	4	0.00
01/08/2022	2032 On 04-August-22	10.21	Call	Bond Future	0	0	0	0	0.00
01/08/2022	2032 On 04-August-22	10.50	Call	Bond Future	2	0	2	0	900.00
01/08/2022	2032 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	0.00
01/08/2022	2032 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	0.00
01/08/2022	2032 On 04-August-22	9.40	Call	Bond Future	0	0	0	0	0.00
01/08/2022	2032 On 04-August-22	10.22	Call	Bond Future	0	0	0	0	0.00
01/08/2022	2032 On 04-August-22	9.80	Call	Bond Future	0	0	0	0	900.00
01/08/2022	2032 On 04-August-22	9.72	Call	Bond Future	0	0	0	0	800.00
01/08/2022	2032 On 04-August-22	8.97	Call	Bond Future	0	0	0	0	800.00
01/08/2022	2032 On 04-August-22	8.97	Put	Bond Future	11037	10	11037	10	0.00
01/08/2022	2032 On 04-August-22	9.72	Put	Bond Future	6552	6	6552	6	0.00
01/08/2022	2032 On 04-August-22	10.21	Put	Bond Future	3771	3	3771	3	0.00
01/08/2022	2032 On 04-August-22	10.20	Put	Bond Future	3826	3	3826	3	0.00
01/08/2022	2032 On 04-August-22	9.40	Put	Bond Future	8431	8	8431	8	0.00
01/08/2022	2032 On 04-August-22	10.10	Put	Bond Future	4385	4	4385	4	0.00
01/08/2022	2032 On 04-August-22	10.50	Put	Bond Future	2180	2	2180	2	0.00
01/08/2022	2032 On 04-August-22	9.80	Put	Bond Future	6090	5	6090	5	0.00
01/08/2022	2032 On 04-August-22	10.22	Put	Bond Future	3715	3	3715	3	0.00
01/08/2022	2032 On 04-August-22	11.60	Put	Bond Future	0	0	0	0	800.00

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01/08/2022	2032 On 04-August-22	11.00	Put	Bond Future	164	0	164	0	7,500.00
01/08/2022	2032 On 04-August-22	10.70	Put	Bond Future	1148	1	1148	1	7,500.00
01/08/2022	2032 On 04-August-22	11.89	Put	Bond Future	0	0	0	0	0.00
01/08/2022	2032 On 03-November-22			Bond Future	11.09	85.2104	11.0897	85.2104	146,856.00
01/08/2022	2032 On 03-November-22	11.55	Call	Bond Future	3409	4	3409	4	0.00
01/08/2022	2032 On 03-November-22	12.30	Call	Bond Future	6274	7	6274	7	0.00
01/08/2022	2032 On 03-November-22	10.56	Call	Bond Future	826	1	826	1	0.00
01/08/2022	2032 On 03-November-22	10.66	Call	Bond Future	997	1	997	1	0.00
01/08/2022	2032 On 03-November-22	10.67	Call	Bond Future	1015	1	1015	1	750.00
01/08/2022	2032 On 03-November-22	10.21	Call	Bond Future	392	1	392	1	500.00
01/08/2022	2032 On 03-November-22	9.46	Call	Bond Future	56	0	56	0	500.00
01/08/2022	2032 On 03-November-22	10.11	Call	Bond Future	307	0	307	0	0.00
01/08/2022	2032 On 03-November-22	9.31	Call	Bond Future	36	0	36	0	180.00
01/08/2022	2032 On 03-November-22	10.49	Call	Bond Future	719	1	719	1	0.00
01/08/2022	2032 On 03-November-22	10.16	Call	Bond Future	348	0	348	0	0.00
01/08/2022	2032 On 03-November-22	9.92	Call	Bond Future	191	0	191	0	750.00
01/08/2022	2032 On 03-November-22	9.36	Call	Bond Future	42	0	42	0	454.00
01/08/2022	2032 On 03-November-22	9.36	Put	Bond Future	9523	9	9523	9	0.00
01/08/2022	2032 On 03-November-22	9.92	Put	Bond Future	6454	6	6454	6	0.00
01/08/2022	2032 On 03-November-22	10.11	Put	Bond Future	5512	5	5512	5	454.00
01/08/2022	2032 On 03-November-22	9.31	Put	Bond Future	9812	9	9812	9	0.00
01/08/2022	2032 On 03-November-22	10.16	Put	Bond Future	5276	5	5276	5	180.00
01/08/2022	2032 On 03-November-22	9.46	Put	Bond Future	8952	8	8952	8	0.00
01/08/2022	2032 On 03-November-22	10.56	Put	Bond Future	3588	3	3588	3	180.00
01/08/2022	2032 On 03-November-22	10.49	Put	Bond Future	3855	3	3855	3	454.00
01/08/2022	2032 On 03-November-22	10.21	Put	Bond Future	5046	5	5046	5	0.00
01/08/2022	2032 On 03-November-22	10.67	Put	Bond Future	3194	3	3194	3	0.00
01/08/2022	2032 On 03-November-22	10.66	Put	Bond Future	3229	3	3229	3	0.00
01/08/2022	2032 On 03-November-22	12.30	Put	Bond Future	392	0	392	0	750.00
01/08/2022	2032 On 03-November-22	11.55	Put	Bond Future	1104	1	1104	1	500.00
01/08/2022	2032 On 02-February-23			Bond Future	11.24	86.7819	11.2404	86.7819	18.00
01/08/2022	2032 On 02-February-23	11.84	Call	Bond Future	4548	5	4548	5	0.00
01/08/2022	2032 On 02-February-23	12.75	Call	Bond Future	7808	8	7808	8	0.00

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01/08/2022	2032 On 02-February-23	10.38	Call	Bond Future	984	1	984	1	0.00
01/08/2022	2032 On 02-February-23	10.39	Call	Bond Future	998	1	998	1	0.00
01/08/2022	2032 On 02-February-23	10.16	Call	Bond Future	720	1	720	1	0.00
01/08/2022	2032 On 02-February-23	9.31	Call	Bond Future	193	0	193	0	454.00
01/08/2022	2032 On 02-February-23	10.22	Call	Bond Future	781	1	781	1	500.00
01/08/2022	2032 On 02-February-23	9.47	Call	Bond Future	253	0	253	0	500.00
01/08/2022	2032 On 02-February-23	11.69	Call	Bond Future	4060	5	4060	5	0.00
01/08/2022	2032 On 02-February-23	10.40	Call	Bond Future	1012	1	1012	1	0.00
01/08/2022	2032 On 02-February-23	10.50	Call	Bond Future	1162	1	1162	1	0.00
01/08/2022	2032 On 02-February-23	10.67	Call	Bond Future	1447	2	1447	2	750.00
01/08/2022	2032 On 02-February-23	9.92	Call	Bond Future	513	1	513	1	750.00
01/08/2022	2032 On 02-February-23	10.67	Put	Bond Future	4351	4	4351	4	0.00
01/08/2022	2032 On 02-February-23	10.50	Put	Bond Future	4957	5	4957	5	454.00
01/08/2022	2032 On 02-February-23	10.40	Put	Bond Future	5338	5	5338	5	0.00
01/08/2022	2032 On 02-February-23	11.69	Put	Bond Future	1863	2	1863	2	0.00
01/08/2022	2032 On 02-February-23	9.47	Put	Bond Future	9718	9	9718	9	0.00
01/08/2022	2032 On 02-February-23	10.22	Put	Bond Future	6071	6	6071	6	0.00
01/08/2022	2032 On 02-February-23	9.92	Put	Bond Future	7443	7	7443	7	0.00
01/08/2022	2032 On 02-February-23	9.31	Put	Bond Future	10582	10	10582	10	0.00
01/08/2022	2032 On 02-February-23	10.16	Put	Bond Future	6335	6	6335	6	454.00
01/08/2022	2032 On 02-February-23	10.39	Put	Bond Future	5377	5	5377	5	0.00
01/08/2022	2032 On 02-February-23	10.38	Put	Bond Future	5416	5	5416	5	0.00
01/08/2022	2032 On 02-February-23	12.75	Put	Bond Future	726	1	726	1	750.00
01/08/2022	2032 On 02-February-23	11.84	Put	Bond Future	1634	1	1634	1	500.00
01/08/2022	2032 On 04-May-23			Bond Future	11.39	84.2585	11.3929	84.2585	0.00
01/08/2022	2032 On 04-May-23	10.62	Call	Bond Future	1694	2	1694	2	400.00
01/08/2022	2032 On 04-May-23	10.87	Call	Bond Future	2161	2	2161	2	0.00
01/08/2022	2032 On 04-May-23	10.88	Call	Bond Future	2181	2	2181	2	0.00
01/08/2022	2032 On 04-May-23	10.89	Call	Bond Future	2202	3	2202	3	0.00
01/08/2022	2032 On 04-May-23	11.37	Call	Bond Future	3326	4	3326	4	400.00
01/08/2022	2032 On 04-May-23	13.43	Call	Bond Future	9968	11	9968	11	0.00
01/08/2022	2032 On 04-May-23	13.43	Put	Bond Future	823	1	823	1	400.00
01/08/2022	2032 On 04-May-23	10.89	Put	Bond Future	4690	4	4690	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
01/08/2022	2032 On 04-May-23	10.88	Put	Bond Future	4720	4	4720	4	0.00
01/08/2022	2032 On 04-May-23	10.87	Put	Bond Future	4750	4	4750	4	0.00
01/08/2022	2032 On 04-May-23	10.62	Put	Bond Future	5558	5	5558	5	0.00
01/08/2022	2032 On 04-May-23	11.37	Put	Bond Future	3437	3	3437	3	0.00
01/08/2022	2032 On 03-August-23			Bond Future	11.54	85.9160	11.5380	85.9160	2,600.00
01/08/2022	2032 On 03-August-23	11.75	Call	Bond Future	4315	5	4315	5	0.00
01/08/2022	2032 On 03-August-23	11.76	Call	Bond Future	4343	5	4343	5	0.00
01/08/2022	2032 On 03-August-23	11.90	Call	Bond Future	4732	5	4732	5	5,000.00
01/08/2022	2032 On 03-August-23	11.77	Call	Bond Future	4370	5	4370	5	0.00
01/08/2022	2032 On 03-August-23	11.77	Put	Bond Future	3282	3	3282	3	0.00
01/08/2022	2032 On 03-August-23	11.90	Put	Bond Future	3042	3	3042	3	0.00
01/08/2022	2032 On 03-August-23	11.76	Put	Bond Future	3301	3	3301	3	0.00
01/08/2022	2032 On 03-August-23	11.75	Put	Bond Future	3320	3	3320	3	0.00
01/08/2022	2033 On 04-August-22			Bond Future	112.95	112.8262	112.9499	112.8262	3,796.00
01/08/2022	2033 On 03-November-22			Bond Future	113.41	113.2831	113.4074	113.2831	1,047.00
01/08/2022	2033 On 02-February-23			Bond Future	115.52	115.3960	115.5211	115.3960	5,967.00
01/08/2022	2033 On 04-May-23			Bond Future	116.34	116.2108	116.3377	116.2108	0.00
01/08/2022	2033 On 03-August-23			Bond Future	118.65	118.5176	118.6466	118.5176	0.00
01/08/2022	2037 On 04-August-22			Bond Future	11.33	80.8674	11.3314	80.8674	101,547.00
01/08/2022	2037 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	50.00
01/08/2022	2037 On 04-August-22	10.91	Call	Bond Future	14	0	14	0	0.00
01/08/2022	2037 On 04-August-22	11.21	Call	Bond Future	241	1	241	1	1,050.00
01/08/2022	2037 On 04-August-22	11.42	Call	Bond Future	829	1	829	1	0.00
01/08/2022	2037 On 04-August-22	10.89	Call	Bond Future	11	0	11	0	0.00
01/08/2022	2037 On 04-August-22	10.90	Call	Bond Future	12	0	12	0	0.00
01/08/2022	2037 On 04-August-22	11.95	Call	Bond Future	3572	4	3572	4	0.00
01/08/2022	2037 On 04-August-22	11.95	Put	Bond Future	1	0	1	0	1,050.00
01/08/2022	2037 On 04-August-22	10.91	Put	Bond Future	2590	2	2590	2	0.00
01/08/2022	2037 On 04-August-22	10.89	Put	Bond Future	2712	2	2712	2	0.00
01/08/2022	2037 On 04-August-22	11.42	Put	Bond Future	302	0	302	0	50.00
01/08/2022	2037 On 04-August-22	11.21	Put	Bond Future	971	1	971	1	0.00
01/08/2022	2037 On 04-August-22	10.10	Put	Bond Future	7883	7	7883	7	0.00
01/08/2022	2037 On 04-August-22	10.90	Put	Bond Future	2651	2	2651	2	50.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2022	2037 On 03-November-22			Bond Future	11.49	82.1312	11.4910	82.1312	48,188.00
01/08/2022	2037 On 03-November-22	11.30	Call	Bond Future	1712	2	1712	2	0.00
01/08/2022	2037 On 03-November-22	11.32	Call	Bond Future	1766	2	1766	2	0.00
01/08/2022	2037 On 03-November-22	11.31	Call	Bond Future	1739	2	1739	2	0.00
01/08/2022	2037 On 03-November-22	11.31	Put	Bond Future	2807	3	2807	3	0.00
01/08/2022	2037 On 03-November-22	11.30	Put	Bond Future	2839	3	2839	3	0.00
01/08/2022	2037 On 03-November-22	11.32	Put	Bond Future	2774	3	2774	3	0.00
01/08/2022	2037 On 02-February-23			Bond Future	11.63	79.3874	11.6269	79.3874	63,547.00
01/08/2022	2037 On 02-February-23	11.05	Call	Bond Future	1735	2	1735	2	0.00
01/08/2022	2037 On 02-February-23	11.03	Call	Bond Future	1692	2	1692	2	0.00
01/08/2022	2037 On 02-February-23	11.04	Call	Bond Future	1713	2	1713	2	0.00
01/08/2022	2037 On 02-February-23	11.04	Put	Bond Future	5182	5	5182	5	0.00
01/08/2022	2037 On 02-February-23	11.03	Put	Bond Future	5222	5	5222	5	0.00
01/08/2022	2037 On 02-February-23	11.05	Put	Bond Future	5143	5	5143	5	0.00
01/08/2022	2037 On 04-May-23			Bond Future	11.77	80.8849	11.7657	80.8849	0.00
01/08/2022	2037 On 04-May-23	13.73	Call	Bond Future	11023	12	11023	12	0.00
01/08/2022	2037 On 04-May-23	11.32	Call	Bond Future	2690	3	2690	3	0.00
01/08/2022	2037 On 04-May-23	11.78	Call	Bond Future	3957	4	3957	4	400.00
01/08/2022	2037 On 04-May-23	11.03	Call	Bond Future	2039	2	2039	2	400.00
01/08/2022	2037 On 04-May-23	11.31	Call	Bond Future	2665	3	2665	3	0.00
01/08/2022	2037 On 04-May-23	11.30	Call	Bond Future	2641	3	2641	3	0.00
01/08/2022	2037 On 04-May-23	11.30	Put	Bond Future	5321	5	5321	5	0.00
01/08/2022	2037 On 04-May-23	11.31	Put	Bond Future	5286	5	5286	5	0.00
01/08/2022	2037 On 04-May-23	11.03	Put	Bond Future	6335	6	6335	6	0.00
01/08/2022	2037 On 04-May-23	13.73	Put	Bond Future	1058	1	1058	1	400.00
01/08/2022	2037 On 04-May-23	11.78	Put	Bond Future	3877	4	3877	4	0.00
01/08/2022	2037 On 04-May-23	11.32	Put	Bond Future	5252	5	5252	5	0.00
01/08/2022	2037 On 03-August-23			Bond Future	11.90	78.2175	11.9021	78.2175	0.00
01/08/2022	2037 On 03-August-23	12.14	Call	Bond Future	5239	6	5239	6	0.00
01/08/2022	2037 On 03-August-23	12.12	Call	Bond Future	5177	6	5177	6	0.00
01/08/2022	2037 On 03-August-23	12.13	Call	Bond Future	5208	6	5208	6	0.00
01/08/2022	2037 On 03-August-23	12.13	Put	Bond Future	3969	4	3969	4	0.00
01/08/2022	2037 On 03-August-23	12.12	Put	Bond Future	3992	4	3992	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
01/08/2022	2037 On 03-August-23	12.14	Put	Bond Future	3946	4	3946	4	0.00
01/08/2022	2038 On 04-August-22			Bond Future	125.91	126.8348	125.9106	126.8348	3,429.00
01/08/2022	2038 On 03-November-22			Bond Future	127.91	128.8483	127.9078	128.8483	5,096.00
01/08/2022	2038 On 02-February-23			Bond Future	128.38	129.3388	128.3793	129.3388	0.00
01/08/2022	2038 On 04-May-23			Bond Future	130.83	131.8042	130.8257	131.8042	0.00
01/08/2022	2038 On 03-August-23			Bond Future	131.44	132.4381	131.4397	132.4381	0.00
01/08/2022	2040 On 04-August-22			Bond Future	11.40	82.7847	11.4010	82.7847	70,358.00
01/08/2022	2040 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	460.00
01/08/2022	2040 On 04-August-22	10.70	Call	Bond Future	0	0	0	0	460.00
01/08/2022	2040 On 04-August-22	11.03	Call	Bond Future	28	0	28	0	0.00
01/08/2022	2040 On 04-August-22	12.24	Call	Bond Future	5125	6	5125	6	0.00
01/08/2022	2040 On 04-August-22	11.04	Call	Bond Future	31	0	31	0	0.00
01/08/2022	2040 On 04-August-22	11.05	Call	Bond Future	35	0	35	0	0.00
01/08/2022	2040 On 04-August-22	11.05	Put	Bond Future	2341	2	2341	2	0.00
01/08/2022	2040 On 04-August-22	12.24	Put	Bond Future	0	0	0	0	460.00
01/08/2022	2040 On 04-August-22	9.70	Put	Bond Future	12188	12	12188	12	0.00
01/08/2022	2040 On 04-August-22	11.04	Put	Bond Future	2404	2	2404	2	0.00
01/08/2022	2040 On 04-August-22	11.03	Put	Bond Future	2468	2	2468	2	0.00
01/08/2022	2040 On 04-August-22	10.70	Put	Bond Future	4709	4	4709	4	0.00
01/08/2022	2040 On 03-November-22			Bond Future	11.55	84.0784	11.5547	84.0784	51,668.00
01/08/2022	2040 On 03-November-22	11.41	Call	Bond Future	2011	2	2011	2	0.00
01/08/2022	2040 On 03-November-22	11.50	Call	Bond Future	2292	3	2292	3	1,500.00
01/08/2022	2040 On 03-November-22	11.30	Call	Bond Future	1694	2	1694	2	1,160.00
01/08/2022	2040 On 03-November-22	10.80	Call	Bond Future	649	1	649	1	1,500.00
01/08/2022	2040 On 03-November-22	11.39	Call	Bond Future	1951	2	1951	2	0.00
01/08/2022	2040 On 03-November-22	11.40	Call	Bond Future	1981	2	1981	2	0.00
01/08/2022	2040 On 03-November-22	10.70	Call	Bond Future	515	1	515	1	1,078.00
01/08/2022	2040 On 03-November-22	11.20	Call	Bond Future	1432	2	1432	2	1,078.00
01/08/2022	2040 On 03-November-22	12.52	Call	Bond Future	6456	7	6456	7	0.00
01/08/2022	2040 On 03-November-22	12.00	Call	Bond Future	4154	5	4154	5	1,160.00
01/08/2022	2040 On 03-November-22	12.00	Put	Bond Future	1427	1	1427	1	0.00
01/08/2022	2040 On 03-November-22	11.41	Put	Bond Future	2929	3	2929	3	0.00
01/08/2022	2040 On 03-November-22	11.20	Put	Bond Future	3712	3	3712	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
01/08/2022	2040 On 03-November-22	10.80	Put	Bond Future	5624	5	5624	5	0.00
01/08/2022	2040 On 03-November-22	11.30	Put	Bond Future	3321	3	3321	3	0.00
01/08/2022	2040 On 03-November-22	11.39	Put	Bond Future	2998	3	2998	3	0.00
01/08/2022	2040 On 03-November-22	11.40	Put	Bond Future	2963	3	2963	3	0.00
01/08/2022	2040 On 03-November-22	10.70	Put	Bond Future	6184	6	6184	6	0.00
01/08/2022	2040 On 03-November-22	11.50	Put	Bond Future	2637	2	2637	2	0.00
01/08/2022	2040 On 03-November-22	12.52	Put	Bond Future	726	1	726	1	1,078.00
01/08/2022	2040 On 02-February-23			Bond Future	11.69	81.1201	11.6858	81.1201	62,354.00
01/08/2022	2040 On 02-February-23	11.11	Call	Bond Future	1841	2	1841	2	0.00
01/08/2022	2040 On 02-February-23	11.10	Call	Bond Future	1818	2	1818	2	0.00
01/08/2022	2040 On 02-February-23	10.21	Call	Bond Future	508	1	508	1	388.00
01/08/2022	2040 On 02-February-23	10.18	Call	Bond Future	483	1	483	1	0.00
01/08/2022	2040 On 02-February-23	10.93	Call	Bond Future	1456	2	1456	2	0.00
01/08/2022	2040 On 02-February-23	10.96	Call	Bond Future	1516	2	1516	2	388.00
01/08/2022	2040 On 02-February-23	12.27	Call	Bond Future	5601	6	5601	6	0.00
01/08/2022	2040 On 02-February-23	11.12	Call	Bond Future	1864	2	1864	2	0.00
01/08/2022	2040 On 02-February-23	12.24	Call	Bond Future	5483	6	5483	6	0.00
01/08/2022	2040 On 02-February-23	12.24	Put	Bond Future	2175	2	2175	2	0.00
01/08/2022	2040 On 02-February-23	11.12	Put	Bond Future	5477	5	5477	5	0.00
01/08/2022	2040 On 02-February-23	12.27	Put	Bond Future	2121	2	2121	2	388.00
01/08/2022	2040 On 02-February-23	10.96	Put	Bond Future	6197	6	6197	6	0.00
01/08/2022	2040 On 02-February-23	10.18	Put	Bond Future	10682	10	10682	10	0.00
01/08/2022	2040 On 02-February-23	10.21	Put	Bond Future	10484	10	10484	10	0.00
01/08/2022	2040 On 02-February-23	11.10	Put	Bond Future	5563	5	5563	5	0.00
01/08/2022	2040 On 02-February-23	11.11	Put	Bond Future	5520	5	5520	5	0.00
01/08/2022	2040 On 02-February-23	10.93	Put	Bond Future	6339	6	6339	6	0.00
01/08/2022	2040 On 04-May-23			Bond Future	11.82	82.6505	11.8191	82.6505	0.00
01/08/2022	2040 On 04-May-23	13.45	Call	Bond Future	10442	11	10442	11	0.00
01/08/2022	2040 On 04-May-23	11.48	Call	Bond Future	3229	4	3229	4	486.00
01/08/2022	2040 On 04-May-23	10.92	Call	Bond Future	1878	2	1878	2	388.00
01/08/2022	2040 On 04-May-23	11.41	Call	Bond Future	3035	3	3035	3	0.00
01/08/2022	2040 On 04-May-23	11.42	Call	Bond Future	3062	3	3062	3	0.00
01/08/2022	2040 On 04-May-23	10.73	Call	Bond Future	1522	2	1522	2	486.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2022	2040 On 04-May-23	10.17	Call	Bond Future	812	1	812	1	388.00
01/08/2022	2040 On 04-May-23	12.78	Call	Bond Future	7755	8	7755	8	0.00
01/08/2022	2040 On 04-May-23	11.43	Call	Bond Future	3090	3	3090	3	0.00
01/08/2022	2040 On 04-May-23	11.43	Put	Bond Future	5501	5	5501	5	0.00
01/08/2022	2040 On 04-May-23	12.78	Put	Bond Future	2256	2	2256	2	388.00
01/08/2022	2040 On 04-May-23	10.73	Put	Bond Future	8566	8	8566	8	0.00
01/08/2022	2040 On 04-May-23	13.45	Put	Bond Future	1459	1	1459	1	486.00
01/08/2022	2040 On 04-May-23	10.17	Put	Bond Future	11859	11	11859	11	0.00
01/08/2022	2040 On 04-May-23	11.42	Put	Bond Future	5537	5	5537	5	0.00
01/08/2022	2040 On 04-May-23	11.41	Put	Bond Future	5573	5	5573	5	0.00
01/08/2022	2040 On 04-May-23	10.92	Put	Bond Future	7625	7	7625	7	0.00
01/08/2022	2040 On 04-May-23	11.48	Put	Bond Future	5324	5	5324	5	0.00
01/08/2022	2040 On 03-August-23			Bond Future	11.95	79.7675	11.9499	79.7675	0.00
01/08/2022	2040 On 03-August-23	12.21	Call	Bond Future	5671	6	5671	6	0.00
01/08/2022	2040 On 03-August-23	12.22	Call	Bond Future	5704	6	5704	6	0.00
01/08/2022	2040 On 03-August-23	12.23	Call	Bond Future	5738	6	5738	6	0.00
01/08/2022	2040 On 03-August-23	12.23	Put	Bond Future	4102	4	4102	4	0.00
01/08/2022	2040 On 03-August-23	12.22	Put	Bond Future	4126	4	4126	4	0.00
01/08/2022	2040 On 03-August-23	12.21	Put	Bond Future	4150	4	4150	4	0.00
01/08/2022	2044 On 04-August-22			Bond Future	11.40	79.7831	11.3954	79.7831	12,332.00
01/08/2022	2044 On 04-August-22	11.10	Call	Bond Future	60	0	60	0	0.00
01/08/2022	2044 On 04-August-22	11.08	Call	Bond Future	49	0	49	0	0.00
01/08/2022	2044 On 04-August-22	11.09	Call	Bond Future	55	0	55	0	0.00
01/08/2022	2044 On 04-August-22	11.09	Put	Bond Future	2098	2	2098	2	0.00
01/08/2022	2044 On 04-August-22	11.08	Put	Bond Future	2162	2	2162	2	0.00
01/08/2022	2044 On 04-August-22	11.10	Put	Bond Future	2036	2	2036	2	0.00
01/08/2022	2044 On 03-November-22			Bond Future	11.54	81.0300	11.5403	81.0300	60,238.00
01/08/2022	2044 On 03-November-22	11.40	Call	Bond Future	2056	2	2056	2	0.00
01/08/2022	2044 On 03-November-22	11.39	Call	Bond Future	2026	2	2026	2	0.00
01/08/2022	2044 On 03-November-22	11.41	Call	Bond Future	2087	2	2087	2	0.00
01/08/2022	2044 On 03-November-22	10.60	Call	Bond Future	418	1	418	1	1,600.00
01/08/2022	2044 On 03-November-22	11.30	Call	Bond Future	1760	2	1760	2	1,600.00
01/08/2022	2044 On 03-November-22	11.30	Put	Bond Future	3327	3	3327	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
01/08/2022	2044 On 03-November-22	10.60	Put	Bond Future	6860	6	6860	6	0.00
01/08/2022	2044 On 03-November-22	11.41	Put	Bond Future	2931	3	2931	3	0.00
01/08/2022	2044 On 03-November-22	11.40	Put	Bond Future	2965	3	2965	3	0.00
01/08/2022	2044 On 03-November-22	11.39	Put	Bond Future	3000	3	3000	3	0.00
01/08/2022	2044 On 02-February-23			Bond Future	11.66	78.1407	11.6635	78.1407	29,403.00
01/08/2022	2044 On 02-February-23	11.16	Call	Bond Future	2043	2	2043	2	0.00
01/08/2022	2044 On 02-February-23	11.15	Call	Bond Future	2018	2	2018	2	0.00
01/08/2022	2044 On 02-February-23	11.14	Call	Bond Future	1994	2	1994	2	0.00
01/08/2022	2044 On 02-February-23	11.14	Put	Bond Future	5410	5	5410	5	0.00
01/08/2022	2044 On 02-February-23	11.15	Put	Bond Future	5367	5	5367	5	0.00
01/08/2022	2044 On 02-February-23	11.16	Put	Bond Future	5324	5	5324	5	0.00
01/08/2022	2044 On 04-May-23			Bond Future	11.79	79.6149	11.7884	79.6149	0.00
01/08/2022	2044 On 04-May-23	11.43	Call	Bond Future	3228	4	3228	4	0.00
01/08/2022	2044 On 04-May-23	11.41	Call	Bond Future	3171	3	3171	3	0.00
01/08/2022	2044 On 04-May-23	11.42	Call	Bond Future	3199	4	3199	4	0.00
01/08/2022	2044 On 04-May-23	11.42	Put	Bond Future	5535	5	5535	5	0.00
01/08/2022	2044 On 04-May-23	11.41	Put	Bond Future	5571	5	5571	5	0.00
01/08/2022	2044 On 04-May-23	11.43	Put	Bond Future	5498	5	5498	5	0.00
01/08/2022	2044 On 03-August-23			Bond Future	11.91	76.7975	11.9105	76.7975	0.00
01/08/2022	2044 On 03-August-23	12.17	Call	Bond Future	5769	6	5769	6	0.00
01/08/2022	2044 On 03-August-23	12.16	Call	Bond Future	5735	6	5735	6	0.00
01/08/2022	2044 On 03-August-23	12.15	Call	Bond Future	5701	6	5701	6	0.00
01/08/2022	2044 On 03-August-23	12.15	Put	Bond Future	4270	4	4270	4	0.00
01/08/2022	2044 On 03-August-23	12.16	Put	Bond Future	4246	4	4246	4	0.00
01/08/2022	2044 On 03-August-23	12.17	Put	Bond Future	4221	4	4221	4	0.00
01/08/2022	2046 On 04-August-22			Bond Future	115.48	114.7072	115.4791	114.7072	4,858.00
01/08/2022	2046 On 03-November-22			Bond Future	115.33	114.5512	115.3338	114.5512	15,833.00
01/08/2022	2046 On 02-February-23			Bond Future	117.48	116.6888	117.4845	116.6888	0.00
01/08/2022	2046 On 04-May-23			Bond Future	117.68	116.8726	117.6830	116.8726	0.00
01/08/2022	2046 On 03-August-23			Bond Future	120.02	119.1936	120.0196	119.1936	0.00
01/08/2022	2050 On 04-August-22			Bond Future	117.06	115.1262	117.0565	115.1262	1,973.00
01/08/2022	2050 On 03-November-22			Bond Future	118.91	116.9535	118.9131	116.9535	9,740.00
01/08/2022	2050 On 02-February-23			Bond Future	119.01	117.0107	119.0054	117.0107	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
01/08/2022	2050 On 04-May-23			Bond Future	121.27	119.2411	121.2732	119.2411	0.00
01/08/2022	2050 On 03-August-23			Bond Future	121.48	119.4064	121.4784	119.4064	0.00
01/08/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2022	AL37 On 04-August-22			Index Future	811.53	815.4970	811.5320	815.4970	0.00
01/08/2022	AL37 On 03-November-22			Index Future	824.31	828.3720	824.3140	828.3720	0.00
01/08/2022	AL37 On 02-February-23			Index Future	839.46	843.6190	839.4570	843.6190	0.00
01/08/2022	AL37 On 04-May-23			Index Future	855.24	859.4940	855.2410	859.4940	0.00
01/08/2022	AL37 On 03-August-23			Index Future	872.01	876.3560	872.0110	876.3560	0.00
01/08/2022	AL7T On 04-August-22			Index Future	921.26	927.1600	921.2570	927.1600	0.00
01/08/2022	AL7T On 03-November-22			Index Future	935.77	941.7980	935.7680	941.7980	0.00
01/08/2022	AL7T On 02-February-23			Index Future	952.96	959.1340	952.9570	959.1340	0.00
01/08/2022	AL7T On 04-May-23			Index Future	970.88	977.1820	970.8760	977.1820	0.00
01/08/2022	AL7T On 03-August-23			Index Future	989.91	996.3530	989.9130	996.3530	0.00
01/08/2022	ALBI On 04-August-22			Index Future	821.63	826.8940	821.6280	826.8940	0.00
01/08/2022	ALBI On 03-November-22			Index Future	834.57	839.9490	834.5700	839.9490	138.00
01/08/2022	ALBI On 02-February-23			Index Future	849.90	855.4100	849.9010	855.4100	0.00
01/08/2022	ALBI On 04-May-23			Index Future	865.88	871.5060	865.8810	871.5060	0.00
01/08/2022	ALBI On 03-August-23			Index Future	882.86	888.6040	882.8600	888.6040	0.00
01/08/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2022	C186 On 21-December-26			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
01/08/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/08/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2022	ES33 On 04-August-22			Bond Future	12.11	75.6561	12.1149	75.6561	0.00
01/08/2022	ES33 On 03-November-22			Bond Future	12.33	73.0715	12.3250	73.0715	0.00
01/08/2022	ES33 On 02-February-23			Bond Future	12.51	74.4362	12.5119	74.4362	350.00
01/08/2022	ES33 On 04-May-23			Bond Future	12.70	72.0636	12.6966	72.0636	0.00
01/08/2022	ES33 On 03-August-23			Bond Future	12.88	73.4969	12.8760	73.4969	0.00
01/08/2022	ES42 On 04-August-22			Bond Future	12.45	74.1038	12.4535	74.1038	0.00
01/08/2022	ES42 On 03-November-22			Bond Future	12.65	71.0197	12.6454	71.0197	0.00
01/08/2022	ES42 On 02-February-23			Bond Future	12.81	72.3485	12.8103	72.3485	4,769.00
01/08/2022	ES42 On 04-May-23			Bond Future	12.98	69.4663	12.9805	69.4663	0.00
01/08/2022	ES42 On 03-August-23			Bond Future	13.14	70.8498	13.1410	70.8498	0.00
01/08/2022	GOVI On 04-August-22			GOVI	810.08	815.3410	810.0760	815.3410	7.00
01/08/2022	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
01/08/2022	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
01/08/2022	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
01/08/2022	GOVI On 04-August-22	819.28	Put	GOVI	92040	4	92040	4	0.00
01/08/2022	GOVI On 04-August-22	819.27	Put	GOVI	91940	4	91940	4	0.00
01/08/2022	GOVI On 04-August-22	819.26	Put	GOVI	91840	4	91840	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
01/08/2022	GOVI On 03-November-22			GOVI	822.84	828.2140	822.8360	828.2140	868.00
01/08/2022	GOVI On 03-November-22	820.43	Call	GOVI	24060	8	24060	8	0.00
01/08/2022	GOVI On 03-November-22	820.41	Call	GOVI	24260	8	24260	8	0.00
01/08/2022	GOVI On 03-November-22	820.42	Call	GOVI	24160	8	24160	8	0.00
01/08/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
01/08/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
01/08/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
01/08/2022	GOVI On 02-February-23			GOVI	837.95	843.4590	837.9510	843.4590	0.00
01/08/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
01/08/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
01/08/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
01/08/2022	GOVI On 02-February-23	850.83	Put	GOVI	128790	7	128790	7	0.00
01/08/2022	GOVI On 02-February-23	850.82	Put	GOVI	128690	7	128690	7	0.00
01/08/2022	GOVI On 02-February-23	850.84	Put	GOVI	128890	7	128890	7	0.00
01/08/2022	GOVI On 04-May-23			GOVI	853.71	859.3300	853.7070	859.3300	0.00
01/08/2022	GOVI On 04-May-23	852.88	Call	GOVI	8270	6	8270	6	0.00
01/08/2022	GOVI On 04-May-23	852.86	Call	GOVI	8470	6	8470	6	0.00
01/08/2022	GOVI On 04-May-23	852.87	Call	GOVI	8370	6	8370	6	0.00
01/08/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
01/08/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
01/08/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
01/08/2022	GOVI On 03-August-23			GOVI	870.45	876.1890	870.4460	876.1890	0.00
01/08/2022	GOVI On 03-August-23	837.23	Call	GOVI	332160	39	332160	39	0.00
01/08/2022	GOVI On 03-August-23	837.21	Call	GOVI	332360	39	332360	39	0.00
01/08/2022	GOVI On 03-August-23	837.22	Call	GOVI	332260	39	332260	39	0.00
01/08/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
01/08/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
01/08/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
01/08/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/08/2022	IGOV On 04-August-22			Index Future	316.96	315.8380	316.9550	315.8380	14.00
01/08/2022	IGOV On 03-November-22			Index Future	322.03	320.9030	322.0270	320.9030	703.00
01/08/2022	IGOV On 02-February-23			Index Future	328.02	326.8870	328.0200	326.8870	0.00
01/08/2022	IGOV On 04-May-23			Index Future	334.26	333.1130	334.2630	333.1130	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
01/08/2022	IGOV On 03-August-23			Index Future	340.89	339.7220	340.8920	339.7220	0.00
01/08/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
01/08/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
01/08/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
01/08/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
01/08/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
01/08/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
01/08/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
01/08/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
01/08/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
01/08/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
01/08/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
01/08/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
01/08/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
01/08/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
01/08/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
01/08/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
01/08/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
01/08/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/08/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.79	94.2350	5.7850	94.2350	0.00
01/08/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.89	94.1350	5.8900	94.1350	0.00
01/08/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.48	93.5500	6.4750	93.5500	0.00
01/08/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.58	93.4500	6.5800	93.4500	0.00
01/08/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.08	92.9450	7.0800	92.9450	68.00
01/08/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.16	92.8600	7.1600	92.8600	0.00
01/08/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.52	92.5300	7.5200	92.5300	0.00
01/08/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.82	92.2750	7.8150	92.2750	0.00
01/08/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.08	92.0450	8.0800	92.0450	75.00
01/08/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.98	92.1400	7.9750	92.1400	272.00
01/08/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.12	91.9900	8.1200	91.9900	0.00
01/08/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.05	92.0600	8.0500	92.0600	0.00
01/08/2022	R023 On 04-August-22			Bond Future	6.98	103.8917	6.9819	103.8917	22,878.00
01/08/2022	R023 On 04-August-22	6.03	Call	Bond Future	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
01/08/2022	R023 On 04-August-22	6.04	Call	Bond Future	0	0	0	0	0.00
01/08/2022	R023 On 04-August-22	6.05	Call	Bond Future	0	0	0	0	0.00
01/08/2022	R023 On 04-August-22	6.05	Put	Bond Future	506	0	506	0	0.00
01/08/2022	R023 On 04-August-22	6.04	Put	Bond Future	511	0	511	0	0.00
01/08/2022	R023 On 04-August-22	6.03	Put	Bond Future	517	0	517	0	0.00
01/08/2022	R023 On 03-November-22			Bond Future	7.50	101.5941	7.4977	101.5941	12,292.00
01/08/2022	R023 On 03-November-22	6.27	Call	Bond Future	1	0	1	0	0.00
01/08/2022	R023 On 03-November-22	6.25	Call	Bond Future	1	0	1	0	0.00
01/08/2022	R023 On 03-November-22	6.26	Call	Bond Future	1	0	1	0	0.00
01/08/2022	R023 On 03-November-22	6.26	Put	Bond Future	379	0	379	0	0.00
01/08/2022	R023 On 03-November-22	6.25	Put	Bond Future	382	0	382	0	0.00
01/08/2022	R023 On 03-November-22	6.27	Put	Bond Future	376	0	376	0	0.00
01/08/2022	R035 On 04-August-22			Bond Future	11.17	89.2514	11.1673	89.2514	97,700.00
01/08/2022	R035 On 04-August-22	10.53	Call	Bond Future	1	0	1	0	394.00
01/08/2022	R035 On 04-August-22	10.74	Call	Bond Future	12	0	12	0	0.00
01/08/2022	R035 On 04-August-22	11.13	Call	Bond Future	416	1	416	1	0.00
01/08/2022	R035 On 04-August-22	12.18	Call	Bond Future	5705	6	5705	6	0.00
01/08/2022	R035 On 04-August-22	9.53	Call	Bond Future	0	0	0	0	394.00
01/08/2022	R035 On 04-August-22	9.84	Call	Bond Future	0	0	0	0	100.00
01/08/2022	R035 On 04-August-22	10.64	Call	Bond Future	3	0	3	0	0.00
01/08/2022	R035 On 04-August-22	10.72	Call	Bond Future	10	0	10	0	0.00
01/08/2022	R035 On 04-August-22	10.73	Call	Bond Future	11	0	11	0	0.00
01/08/2022	R035 On 04-August-22	10.73	Put	Bond Future	2659	2	2659	2	0.00
01/08/2022	R035 On 04-August-22	10.72	Put	Bond Future	2720	2	2720	2	0.00
01/08/2022	R035 On 04-August-22	10.64	Put	Bond Future	3211	3	3211	3	100.00
01/08/2022	R035 On 04-August-22	9.84	Put	Bond Future	8412	8	8412	8	0.00
01/08/2022	R035 On 04-August-22	10.53	Put	Bond Future	3899	3	3899	3	0.00
01/08/2022	R035 On 04-August-22	11.13	Put	Bond Future	637	1	637	1	100.00
01/08/2022	R035 On 04-August-22	9.53	Put	Bond Future	10546	10	10546	10	0.00
01/08/2022	R035 On 04-August-22	12.18	Put	Bond Future	0	0	0	0	394.00
01/08/2022	R035 On 04-August-22	10.74	Put	Bond Future	2598	2	2598	2	0.00
01/08/2022	R035 On 03-November-22			Bond Future	11.34	86.1559	11.3378	86.1559	45,483.00
01/08/2022	R035 On 03-November-22	11.14	Call	Bond Future	1685	2	1685	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
01/08/2022	R035 On 03-November-22	11.13	Call	Bond Future	1658	2	1658	2	0.00
01/08/2022	R035 On 03-November-22	9.82	Call	Bond Future	78	0	78	0	582.00
01/08/2022	R035 On 03-November-22	10.30	Call	Bond Future	291	0	291	0	976.00
01/08/2022	R035 On 03-November-22	11.15	Call	Bond Future	1711	2	1711	2	0.00
01/08/2022	R035 On 03-November-22	12.68	Call	Bond Future	7653	8	7653	8	0.00
01/08/2022	R035 On 03-November-22	11.05	Call	Bond Future	1456	2	1456	2	976.00
01/08/2022	R035 On 03-November-22	10.57	Call	Bond Future	568	1	568	1	0.00
01/08/2022	R035 On 03-November-22	10.99	Call	Bond Future	1314	2	1314	2	0.00
01/08/2022	R035 On 03-November-22	10.99	Put	Bond Future	3359	3	3359	3	582.00
01/08/2022	R035 On 03-November-22	10.57	Put	Bond Future	5180	5	5180	5	582.00
01/08/2022	R035 On 03-November-22	12.68	Put	Bond Future	382	0	382	0	976.00
01/08/2022	R035 On 03-November-22	11.15	Put	Bond Future	2807	3	2807	3	0.00
01/08/2022	R035 On 03-November-22	10.30	Put	Bond Future	6610	6	6610	6	0.00
01/08/2022	R035 On 03-November-22	9.82	Put	Bond Future	9548	9	9548	9	0.00
01/08/2022	R035 On 03-November-22	11.13	Put	Bond Future	2872	3	2872	3	0.00
01/08/2022	R035 On 03-November-22	11.14	Put	Bond Future	2839	3	2839	3	0.00
01/08/2022	R035 On 03-November-22	11.05	Put	Bond Future	3143	3	3143	3	0.00
01/08/2022	R035 On 02-February-23			Bond Future	11.48	87.7433	11.4834	87.7433	72,176.00
01/08/2022	R035 On 02-February-23	11.98	Call	Bond Future	4812	5	4812	5	0.00
01/08/2022	R035 On 02-February-23	13.22	Call	Bond Future	9749	10	9749	10	0.00
01/08/2022	R035 On 02-February-23	11.05	Call	Bond Future	1974	2	1974	2	976.00
01/08/2022	R035 On 02-February-23	11.06	Call	Bond Future	1998	2	1998	2	0.00
01/08/2022	R035 On 02-February-23	10.86	Call	Bond Future	1562	2	1562	2	0.00
01/08/2022	R035 On 02-February-23	10.30	Call	Bond Future	709	1	709	1	976.00
01/08/2022	R035 On 02-February-23	10.64	Call	Bond Future	1159	1	1159	1	388.00
01/08/2022	R035 On 02-February-23	10.87	Call	Bond Future	1582	2	1582	2	0.00
01/08/2022	R035 On 02-February-23	11.94	Call	Bond Future	4668	5	4668	5	0.00
01/08/2022	R035 On 02-February-23	10.88	Call	Bond Future	1602	2	1602	2	0.00
01/08/2022	R035 On 02-February-23	10.66	Call	Bond Future	1192	1	1192	1	0.00
01/08/2022	R035 On 02-February-23	10.60	Call	Bond Future	1093	1	1093	1	0.00
01/08/2022	R035 On 02-February-23	9.85	Call	Bond Future	347	0	347	0	0.00
01/08/2022	R035 On 02-February-23	9.89	Call	Bond Future	372	0	372	0	388.00
01/08/2022	R035 On 02-February-23	9.81	Call	Bond Future	324	0	324	0	582.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2022	R035 On 02-February-23	9.81	Put	Bond Future	10603	10	10603	10	0.00
01/08/2022	R035 On 02-February-23	9.89	Put	Bond Future	10120	10	10120	10	0.00
01/08/2022	R035 On 02-February-23	10.60	Put	Bond Future	6309	6	6309	6	0.00
01/08/2022	R035 On 02-February-23	10.64	Put	Bond Future	6129	6	6129	6	0.00
01/08/2022	R035 On 02-February-23	10.66	Put	Bond Future	6039	6	6039	6	582.00
01/08/2022	R035 On 02-February-23	10.30	Put	Bond Future	7801	7	7801	7	0.00
01/08/2022	R035 On 02-February-23	10.88	Put	Bond Future	5116	5	5116	5	0.00
01/08/2022	R035 On 02-February-23	13.22	Put	Bond Future	706	1	706	1	976.00
01/08/2022	R035 On 02-February-23	10.87	Put	Bond Future	5156	5	5156	5	0.00
01/08/2022	R035 On 02-February-23	9.85	Put	Bond Future	10360	10	10360	10	0.00
01/08/2022	R035 On 02-February-23	10.86	Put	Bond Future	5196	5	5196	5	0.00
01/08/2022	R035 On 02-February-23	11.06	Put	Bond Future	4442	4	4442	4	582.00
01/08/2022	R035 On 02-February-23	11.05	Put	Bond Future	4477	4	4477	4	0.00
01/08/2022	R035 On 02-February-23	11.98	Put	Bond Future	2071	2	2071	2	388.00
01/08/2022	R035 On 02-February-23	11.94	Put	Bond Future	2143	2	2143	2	0.00
01/08/2022	R035 On 04-May-23			Bond Future	11.62	84.8962	11.6224	84.8962	0.00
01/08/2022	R035 On 04-May-23	11.22	Call	Bond Future	2756	3	2756	3	0.00
01/08/2022	R035 On 04-May-23	10.42	Call	Bond Future	1206	1	1206	1	491.00
01/08/2022	R035 On 04-May-23	9.85	Call	Bond Future	625	1	625	1	388.00
01/08/2022	R035 On 04-May-23	12.46	Call	Bond Future	6662	7	6662	7	0.00
01/08/2022	R035 On 04-May-23	11.17	Call	Bond Future	2633	3	2633	3	491.00
01/08/2022	R035 On 04-May-23	11.20	Call	Bond Future	2706	3	2706	3	0.00
01/08/2022	R035 On 04-May-23	11.21	Call	Bond Future	2731	3	2731	3	0.00
01/08/2022	R035 On 04-May-23	10.60	Call	Bond Future	1473	2	1473	2	388.00
01/08/2022	R035 On 04-May-23	13.18	Call	Bond Future	9375	10	9375	10	0.00
01/08/2022	R035 On 04-May-23	13.18	Put	Bond Future	1356	1	1356	1	491.00
01/08/2022	R035 On 04-May-23	10.60	Put	Bond Future	7420	7	7420	7	0.00
01/08/2022	R035 On 04-May-23	12.46	Put	Bond Future	2204	2	2204	2	388.00
01/08/2022	R035 On 04-May-23	11.22	Put	Bond Future	5027	5	5027	5	0.00
01/08/2022	R035 On 04-May-23	9.85	Put	Bond Future	11324	11	11324	11	0.00
01/08/2022	R035 On 04-May-23	10.42	Put	Bond Future	8262	8	8262	8	0.00
01/08/2022	R035 On 04-May-23	11.17	Put	Bond Future	5193	5	5193	5	0.00
01/08/2022	R035 On 04-May-23	11.20	Put	Bond Future	5093	5	5093	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
01/08/2022	R035 On 04-May-23	11.21	Put	Bond Future	5060	5	5060	5	0.00
01/08/2022	R035 On 03-August-23			Bond Future	11.76	86.5656	11.7563	86.5656	0.00
01/08/2022	R035 On 03-August-23	11.98	Call	Bond Future	5036	5	5036	5	0.00
01/08/2022	R035 On 03-August-23	11.99	Call	Bond Future	5066	5	5066	5	0.00
01/08/2022	R035 On 03-August-23	12.00	Call	Bond Future	5097	6	5097	6	0.00
01/08/2022	R035 On 03-August-23	12.00	Put	Bond Future	3790	4	3790	4	0.00
01/08/2022	R035 On 03-August-23	11.99	Put	Bond Future	3812	4	3812	4	0.00
01/08/2022	R035 On 03-August-23	11.98	Put	Bond Future	3835	4	3835	4	0.00
01/08/2022	R186 On 04-August-22			Bond Future	9.07	106.9977	9.0747	106.9977	40,422.00
01/08/2022	R186 On 04-August-22	6.96	Call	Bond Future	0	0	0	0	3,541.00
01/08/2022	R186 On 04-August-22	8.13	Call	Bond Future	0	0	0	0	0.00
01/08/2022	R186 On 04-August-22	8.14	Call	Bond Future	0	0	0	0	0.00
01/08/2022	R186 On 04-August-22	9.78	Call	Bond Future	2536	3	2536	3	0.00
01/08/2022	R186 On 04-August-22	7.96	Call	Bond Future	0	0	0	0	3,541.00
01/08/2022	R186 On 04-August-22	8.15	Call	Bond Future	0	0	0	0	0.00
01/08/2022	R186 On 04-August-22	8.15	Put	Bond Future	3445	3	3445	3	0.00
01/08/2022	R186 On 04-August-22	9.78	Put	Bond Future	0	0	0	0	3,541.00
01/08/2022	R186 On 04-August-22	8.14	Put	Bond Future	3483	3	3483	3	0.00
01/08/2022	R186 On 04-August-22	8.13	Put	Bond Future	3521	3	3521	3	0.00
01/08/2022	R186 On 04-August-22	6.96	Put	Bond Future	8089	8	8089	8	0.00
01/08/2022	R186 On 04-August-22	7.96	Put	Bond Future	4171	4	4171	4	0.00
01/08/2022	R186 On 03-November-22			Bond Future	9.27	108.6698	9.2730	108.6698	66,177.00
01/08/2022	R186 On 03-November-22	8.55	Call	Bond Future	354	1	354	1	0.00
01/08/2022	R186 On 03-November-22	8.91	Call	Bond Future	705	1	705	1	0.00
01/08/2022	R186 On 03-November-22	8.23	Call	Bond Future	181	0	181	0	4,310.00
01/08/2022	R186 On 03-November-22	8.53	Call	Bond Future	340	0	340	0	0.00
01/08/2022	R186 On 03-November-22	8.54	Call	Bond Future	347	0	347	0	0.00
01/08/2022	R186 On 03-November-22	8.54	Put	Bond Future	2913	3	2913	3	0.00
01/08/2022	R186 On 03-November-22	8.53	Put	Bond Future	2941	3	2941	3	0.00
01/08/2022	R186 On 03-November-22	8.91	Put	Bond Future	1966	2	1966	2	4,310.00
01/08/2022	R186 On 03-November-22	8.23	Put	Bond Future	3856	3	3856	3	0.00
01/08/2022	R186 On 03-November-22	8.55	Put	Bond Future	2885	2	2885	2	0.00
01/08/2022	R186 On 02-February-23			Bond Future	9.42	105.3726	9.4163	105.3726	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
01/08/2022	R186 On 02-February-23	8.34	Call	Bond Future	428	1	428	1	0.00
01/08/2022	R186 On 02-February-23	8.33	Call	Bond Future	422	1	422	1	0.00
01/08/2022	R186 On 02-February-23	8.32	Call	Bond Future	415	1	415	1	0.00
01/08/2022	R186 On 02-February-23	8.32	Put	Bond Future	4058	4	4058	4	0.00
01/08/2022	R186 On 02-February-23	8.33	Put	Bond Future	4030	4	4030	4	0.00
01/08/2022	R186 On 02-February-23	8.34	Put	Bond Future	4002	4	4002	4	0.00
01/08/2022	R186 On 04-May-23			Bond Future	9.57	107.3588	9.5678	107.3588	0.00
01/08/2022	R186 On 04-May-23	8.83	Call	Bond Future	960	1	960	1	0.00
01/08/2022	R186 On 04-May-23	8.82	Call	Bond Future	950	1	950	1	0.00
01/08/2022	R186 On 04-May-23	8.84	Call	Bond Future	971	1	971	1	0.00
01/08/2022	R186 On 04-May-23	8.83	Put	Bond Future	3244	3	3244	3	0.00
01/08/2022	R186 On 04-May-23	8.82	Put	Bond Future	3265	3	3265	3	0.00
01/08/2022	R186 On 04-May-23	8.84	Put	Bond Future	3223	3	3223	3	0.00
01/08/2022	R186 On 03-August-23			Bond Future	9.71	104.1662	9.7097	104.1662	0.00
01/08/2022	R186 On 03-August-23	9.75	Call	Bond Future	2261	3	2261	3	0.00
01/08/2022	R186 On 03-August-23	9.73	Call	Bond Future	2228	3	2228	3	0.00
01/08/2022	R186 On 03-August-23	9.74	Call	Bond Future	2244	3	2244	3	0.00
01/08/2022	R186 On 03-August-23	9.74	Put	Bond Future	2158	2	2158	2	0.00
01/08/2022	R186 On 03-August-23	9.73	Put	Bond Future	2170	2	2170	2	0.00
01/08/2022	R186 On 03-August-23	9.75	Put	Bond Future	2146	2	2146	2	0.00
01/08/2022	R197 On 04-August-22			Bond Future	331.29	331.2593	331.2867	331.2593	110.00
01/08/2022	R197 On 03-November-22			Bond Future	336.54	336.5175	336.5414	336.5175	831.00
01/08/2022	R197 On 02-February-23			Bond Future	333.99	333.9678	333.9880	333.9678	0.00
01/08/2022	R197 On 04-May-23			Bond Future	340.35	340.3343	340.3534	340.3343	0.00
01/08/2022	R197 On 03-August-23			Bond Future	337.97	337.9497	337.9679	337.9497	0.00
01/08/2022	R202 On 04-August-22			Bond Future	244.93	243.6554	244.9272	243.6554	5,614.00
01/08/2022	R202 On 03-November-22			Bond Future	248.81	247.5233	248.8121	247.5233	6,140.00
01/08/2022	R202 On 02-February-23			Bond Future	248.76	247.4516	248.7613	247.4516	460.00
01/08/2022	R202 On 04-May-23			Bond Future	253.50	252.1677	253.5013	252.1677	0.00
01/08/2022	R202 On 03-August-23			Bond Future	253.68	252.3177	253.6770	252.3177	0.00
01/08/2022	R209 On 04-August-22			Bond Future	11.16	68.6982	11.1610	68.6982	8,968.00
01/08/2022	R209 On 04-August-22	10.57	Call	Bond Future	1	0	1	0	0.00
01/08/2022	R209 On 04-August-22	10.59	Call	Bond Future	1	0	1	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
01/08/2022	R209 On 04-August-22	10.58	Call	Bond Future	1	0	1	0	0.00
01/08/2022	R209 On 04-August-22	10.58	Put	Bond Future	3104	3	3104	3	0.00
01/08/2022	R209 On 04-August-22	10.57	Put	Bond Future	3159	3	3159	3	0.00
01/08/2022	R209 On 04-August-22	10.59	Put	Bond Future	3049	3	3049	3	0.00
01/08/2022	R209 On 03-November-22			Bond Future	11.31	66.6258	11.3118	66.6258	18,801.00
01/08/2022	R209 On 03-November-22	11.02	Call	Bond Future	1254	1	1254	1	0.00
01/08/2022	R209 On 03-November-22	10.00	Call	Bond Future	121	0	121	0	8,000.00
01/08/2022	R209 On 03-November-22	11.50	Call	Bond Future	2495	3	2495	3	0.00
01/08/2022	R209 On 03-November-22	10.50	Call	Bond Future	443	1	443	1	0.00
01/08/2022	R209 On 03-November-22	11.00	Call	Bond Future	1212	1	1212	1	0.00
01/08/2022	R209 On 03-November-22	11.01	Call	Bond Future	1232	1	1232	1	0.00
01/08/2022	R209 On 03-November-22	12.00	Call	Bond Future	4167	5	4167	5	0.00
01/08/2022	R209 On 03-November-22	11.03	Call	Bond Future	1275	1	1275	1	0.00
01/08/2022	R209 On 03-November-22	9.25	Call	Bond Future	11	0	11	0	6,000.00
01/08/2022	R209 On 03-November-22	9.50	Call	Bond Future	26	0	26	0	0.00
01/08/2022	R209 On 03-November-22	9.50	Put	Bond Future	10185	10	10185	10	0.00
01/08/2022	R209 On 03-November-22	9.25	Put	Bond Future	11739	11	11739	11	0.00
01/08/2022	R209 On 03-November-22	11.03	Put	Bond Future	2725	2	2725	2	0.00
01/08/2022	R209 On 03-November-22	10.50	Put	Bond Future	4744	4	4744	4	0.00
01/08/2022	R209 On 03-November-22	12.00	Put	Bond Future	807	1	807	1	8,000.00
01/08/2022	R209 On 03-November-22	11.01	Put	Bond Future	2787	3	2787	3	0.00
01/08/2022	R209 On 03-November-22	11.00	Put	Bond Future	2818	3	2818	3	10,000.00
01/08/2022	R209 On 03-November-22	11.50	Put	Bond Future	1551	1	1551	1	0.00
01/08/2022	R209 On 03-November-22	10.00	Put	Bond Future	7270	7	7270	7	6,000.00
01/08/2022	R209 On 03-November-22	11.02	Put	Bond Future	2756	3	2756	3	0.00
01/08/2022	R209 On 02-February-23			Bond Future	11.44	67.8545	11.4366	67.8545	2,066.00
01/08/2022	R209 On 02-February-23	10.80	Call	Bond Future	1333	2	1333	2	0.00
01/08/2022	R209 On 02-February-23	10.78	Call	Bond Future	1298	1	1298	1	0.00
01/08/2022	R209 On 02-February-23	10.79	Call	Bond Future	1316	1	1316	1	0.00
01/08/2022	R209 On 02-February-23	10.80	Put	Bond Future	4614	4	4614	4	0.00
01/08/2022	R209 On 02-February-23	10.78	Put	Bond Future	4686	4	4686	4	0.00
01/08/2022	R209 On 02-February-23	10.79	Put	Bond Future	4650	4	4650	4	0.00
01/08/2022	R209 On 04-May-23			Bond Future	11.56	65.9826	11.5613	65.9826	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
01/08/2022	R209 On 04-May-23	11.11	Call	Bond Future	2296	3	2296	3	0.00
01/08/2022	R209 On 04-May-23	11.09	Call	Bond Future	2254	2	2254	2	0.00
01/08/2022	R209 On 04-May-23	11.10	Call	Bond Future	2275	2	2275	2	0.00
01/08/2022	R209 On 04-May-23	11.10	Put	Bond Future	4589	4	4589	4	0.00
01/08/2022	R209 On 04-May-23	11.09	Put	Bond Future	4619	4	4619	4	0.00
01/08/2022	R209 On 04-May-23	11.11	Put	Bond Future	4559	4	4559	4	0.00
01/08/2022	R209 On 03-August-23			Bond Future	11.68	67.2804	11.6786	67.2804	0.00
01/08/2022	R209 On 03-August-23	11.95	Call	Bond Future	4542	5	4542	5	0.00
01/08/2022	R209 On 03-August-23	11.93	Call	Bond Future	4487	5	4487	5	0.00
01/08/2022	R209 On 03-August-23	11.94	Call	Bond Future	4514	5	4514	5	0.00
01/08/2022	R209 On 03-August-23	11.95	Put	Bond Future	3253	3	3253	3	0.00
01/08/2022	R209 On 03-August-23	11.93	Put	Bond Future	3292	3	3292	3	0.00
01/08/2022	R209 On 03-August-23	11.94	Put	Bond Future	3272	3	3272	3	0.00
01/08/2022	R210 On 04-August-22			Bond Future	224.65	224.2706	224.6499	224.2706	439.00
01/08/2022	R210 On 03-November-22			Bond Future	225.22	224.8339	225.2163	224.8339	732.00
01/08/2022	R210 On 02-February-23			Bond Future	229.42	229.0286	229.4154	229.0286	300.00
01/08/2022	R210 On 04-May-23			Bond Future	230.69	230.3006	230.6937	230.3006	0.00
01/08/2022	R210 On 03-August-23			Bond Future	235.27	234.8731	235.2732	234.8731	0.00
01/08/2022	R213 On 04-August-22			Bond Future	10.78	82.8748	10.7783	82.8748	27,866.00
01/08/2022	R213 On 04-August-22	9.90	Call	Bond Future	0	0	0	0	0.00
01/08/2022	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
01/08/2022	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
01/08/2022	R213 On 04-August-22	9.90	Put	Bond Future	4299	4	4299	4	0.00
01/08/2022	R213 On 04-August-22	9.88	Put	Bond Future	4401	4	4401	4	0.00
01/08/2022	R213 On 04-August-22	9.89	Put	Bond Future	4350	4	4350	4	0.00
01/08/2022	R213 On 03-November-22			Bond Future	10.96	80.6282	10.9626	80.6282	33,204.00
01/08/2022	R213 On 03-November-22	10.40	Call	Bond Future	699	1	699	1	0.00
01/08/2022	R213 On 03-November-22	9.98	Call	Bond Future	289	0	289	0	0.00
01/08/2022	R213 On 03-November-22	10.19	Call	Bond Future	460	1	460	1	0.00
01/08/2022	R213 On 03-November-22	9.13	Call	Bond Future	39	0	39	0	200.00
01/08/2022	R213 On 03-November-22	9.84	Call	Bond Future	215	0	215	0	0.00
01/08/2022	R213 On 03-November-22	10.39	Call	Bond Future	686	1	686	1	0.00
01/08/2022	R213 On 03-November-22	10.37	Call	Bond Future	661	1	661	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
01/08/2022	R213 On 03-November-22	9.19	Call	Bond Future	45	0	45	0	476.00
01/08/2022	R213 On 03-November-22	10.38	Call	Bond Future	673	1	673	1	0.00
01/08/2022	R213 On 03-November-22	10.38	Put	Bond Future	3413	3	3413	3	0.00
01/08/2022	R213 On 03-November-22	9.19	Put	Bond Future	8769	8	8769	8	0.00
01/08/2022	R213 On 03-November-22	10.37	Put	Bond Future	3448	3	3448	3	200.00
01/08/2022	R213 On 03-November-22	10.39	Put	Bond Future	3378	3	3378	3	0.00
01/08/2022	R213 On 03-November-22	9.84	Put	Bond Future	5603	5	5603	5	476.00
01/08/2022	R213 On 03-November-22	9.13	Put	Bond Future	9079	9	9079	9	0.00
01/08/2022	R213 On 03-November-22	10.19	Put	Bond Future	4119	4	4119	4	476.00
01/08/2022	R213 On 03-November-22	9.98	Put	Bond Future	4980	5	4980	5	200.00
01/08/2022	R213 On 03-November-22	10.40	Put	Bond Future	3343	3	3343	3	0.00
01/08/2022	R213 On 02-February-23			Bond Future	11.12	82.1136	11.1187	82.1136	0.00
01/08/2022	R213 On 02-February-23	10.43	Call	Bond Future	1124	1	1124	1	912.00
01/08/2022	R213 On 02-February-23	10.22	Call	Bond Future	848	1	848	1	0.00
01/08/2022	R213 On 02-February-23	9.16	Call	Bond Future	179	0	179	0	476.00
01/08/2022	R213 On 02-February-23	10.21	Call	Bond Future	836	1	836	1	0.00
01/08/2022	R213 On 02-February-23	12.20	Call	Bond Future	5618	6	5618	6	0.00
01/08/2022	R213 On 02-February-23	10.23	Call	Bond Future	860	1	860	1	0.00
01/08/2022	R213 On 02-February-23	10.35	Call	Bond Future	1013	1	1013	1	0.00
01/08/2022	R213 On 02-February-23	10.01	Call	Bond Future	623	1	623	1	0.00
01/08/2022	R213 On 02-February-23	10.35	Put	Bond Future	4553	4	4553	4	476.00
01/08/2022	R213 On 02-February-23	12.20	Put	Bond Future	962	1	962	1	912.00
01/08/2022	R213 On 02-February-23	10.22	Put	Bond Future	5008	5	5008	5	0.00
01/08/2022	R213 On 02-February-23	10.43	Put	Bond Future	4287	4	4287	4	0.00
01/08/2022	R213 On 02-February-23	10.21	Put	Bond Future	5044	5	5044	5	0.00
01/08/2022	R213 On 02-February-23	9.16	Put	Bond Future	9612	9	9612	9	0.00
01/08/2022	R213 On 02-February-23	10.01	Put	Bond Future	5795	5	5795	5	476.00
01/08/2022	R213 On 02-February-23	10.23	Put	Bond Future	4972	5	4972	5	0.00
01/08/2022	R213 On 04-May-23			Bond Future	11.27	80.1110	11.2694	80.1110	0.00
01/08/2022	R213 On 04-May-23	10.74	Call	Bond Future	1874	2	1874	2	0.00
01/08/2022	R213 On 04-May-23	10.73	Call	Bond Future	1857	2	1857	2	0.00
01/08/2022	R213 On 04-May-23	10.75	Call	Bond Future	1892	2	1892	2	0.00
01/08/2022	R213 On 04-May-23	10.75	Put	Bond Future	4200	4	4200	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
01/08/2022	R213 On 04-May-23	10.73	Put	Bond Future	4256	4	4256	4	0.00
01/08/2022	R213 On 04-May-23	10.74	Put	Bond Future	4228	4	4228	4	0.00
01/08/2022	R213 On 03-August-23			Bond Future	11.42	81.6856	11.4152	81.6856	0.00
01/08/2022	R213 On 03-August-23	11.62	Call	Bond Future	3861	4	3861	4	0.00
01/08/2022	R213 On 03-August-23	11.61	Call	Bond Future	3837	4	3837	4	0.00
01/08/2022	R213 On 03-August-23	11.63	Call	Bond Future	3886	4	3886	4	0.00
01/08/2022	R213 On 03-August-23	11.62	Put	Bond Future	2997	3	2997	3	0.00
01/08/2022	R213 On 03-August-23	11.61	Put	Bond Future	3015	3	3015	3	0.00
01/08/2022	R213 On 03-August-23	11.63	Put	Bond Future	2980	3	2980	3	0.00
01/08/2022	R214 On 04-August-22			Bond Future	11.30	66.3683	11.3003	66.3683	74,238.00
01/08/2022	R214 On 04-August-22	10.97	Call	Bond Future	34	0	34	0	0.00
01/08/2022	R214 On 04-August-22	10.98	Call	Bond Future	37	0	37	0	0.00
01/08/2022	R214 On 04-August-22	10.99	Call	Bond Future	41	0	41	0	0.00
01/08/2022	R214 On 04-August-22	10.98	Put	Bond Future	1805	2	1805	2	0.00
01/08/2022	R214 On 04-August-22	10.99	Put	Bond Future	1752	1	1752	1	0.00
01/08/2022	R214 On 04-August-22	10.97	Put	Bond Future	1857	2	1857	2	0.00
01/08/2022	R214 On 03-November-22			Bond Future	11.44	64.1167	11.4424	64.1167	11,496.00
01/08/2022	R214 On 03-November-22	11.35	Call	Bond Future	1783	2	1783	2	0.00
01/08/2022	R214 On 03-November-22	11.36	Call	Bond Future	1809	2	1809	2	0.00
01/08/2022	R214 On 03-November-22	11.34	Call	Bond Future	1757	2	1757	2	0.00
01/08/2022	R214 On 03-November-22	11.36	Put	Bond Future	2248	2	2248	2	0.00
01/08/2022	R214 On 03-November-22	11.35	Put	Bond Future	2275	2	2275	2	0.00
01/08/2022	R214 On 03-November-22	11.34	Put	Bond Future	2303	2	2303	2	0.00
01/08/2022	R214 On 02-February-23			Bond Future	11.56	65.2980	11.5632	65.2980	65,489.00
01/08/2022	R214 On 02-February-23	11.09	Call	Bond Future	1762	2	1762	2	0.00
01/08/2022	R214 On 02-February-23	11.07	Call	Bond Future	1720	2	1720	2	0.00
01/08/2022	R214 On 02-February-23	11.08	Call	Bond Future	1741	2	1741	2	0.00
01/08/2022	R214 On 02-February-23	11.08	Put	Bond Future	4338	4	4338	4	0.00
01/08/2022	R214 On 02-February-23	11.07	Put	Bond Future	4372	4	4372	4	0.00
01/08/2022	R214 On 02-February-23	11.09	Put	Bond Future	4304	4	4304	4	0.00
01/08/2022	R214 On 04-May-23			Bond Future	11.68	63.2324	11.6773	63.2324	0.00
01/08/2022	R214 On 04-May-23	11.38	Call	Bond Future	2757	3	2757	3	0.00
01/08/2022	R214 On 04-May-23	11.36	Call	Bond Future	2709	3	2709	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
01/08/2022	R214 On 04-May-23	11.37	Call	Bond Future	2733	3	2733	3	0.00
01/08/2022	R214 On 04-May-23	11.37	Put	Bond Future	4340	4	4340	4	0.00
01/08/2022	R214 On 04-May-23	11.36	Put	Bond Future	4369	4	4369	4	0.00
01/08/2022	R214 On 04-May-23	11.38	Put	Bond Future	4310	4	4310	4	0.00
01/08/2022	R214 On 03-August-23			Bond Future	11.79	64.4757	11.7859	64.4757	0.00
01/08/2022	R214 On 03-August-23	12.16	Call	Bond Future	5118	5	5118	5	0.00
01/08/2022	R214 On 03-August-23	12.14	Call	Bond Future	5060	5	5060	5	0.00
01/08/2022	R214 On 03-August-23	12.15	Call	Bond Future	5089	5	5089	5	0.00
01/08/2022	R214 On 03-August-23	12.15	Put	Bond Future	3293	3	3293	3	0.00
01/08/2022	R214 On 03-August-23	12.14	Put	Bond Future	3313	3	3313	3	0.00
01/08/2022	R214 On 03-August-23	12.16	Put	Bond Future	3274	3	3274	3	0.00
01/08/2022	R248 On 04-August-22			Bond Future	11.34	83.0522	11.3404	83.0522	95,065.00
01/08/2022	R248 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	0.00
01/08/2022	R248 On 04-August-22	10.30	Call	Bond Future	0	0	0	0	1,200.00
01/08/2022	R248 On 04-August-22	11.00	Call	Bond Future	38	0	38	0	1,200.00
01/08/2022	R248 On 04-August-22	10.40	Call	Bond Future	0	0	0	0	0.00
01/08/2022	R248 On 04-August-22	10.90	Call	Bond Future	12	0	12	0	100.00
01/08/2022	R248 On 04-August-22	11.30	Call	Bond Future	466	1	466	1	1,600.00
01/08/2022	R248 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	1,700.00
01/08/2022	R248 On 04-August-22	10.99	Call	Bond Future	34	0	34	0	0.00
01/08/2022	R248 On 04-August-22	10.98	Call	Bond Future	31	0	31	0	0.00
01/08/2022	R248 On 04-August-22	10.98	Put	Bond Future	2523	2	2523	2	0.00
01/08/2022	R248 On 04-August-22	10.99	Put	Bond Future	2455	2	2455	2	0.00
01/08/2022	R248 On 04-August-22	11.30	Put	Bond Future	739	1	739	1	0.00
01/08/2022	R248 On 04-August-22	10.40	Put	Bond Future	6804	6	6804	6	0.00
01/08/2022	R248 On 04-August-22	10.90	Put	Bond Future	3076	3	3076	3	0.00
01/08/2022	R248 On 04-August-22	11.00	Put	Bond Future	2388	2	2388	2	50.00
01/08/2022	R248 On 04-August-22	10.30	Put	Bond Future	7587	7	7587	7	0.00
01/08/2022	R248 On 04-August-22	9.70	Put	Bond Future	12558	12	12558	12	0.00
01/08/2022	R248 On 04-August-22	10.20	Put	Bond Future	8383	8	8383	8	0.00
01/08/2022	R248 On 03-November-22			Bond Future	11.48	79.9229	11.4838	79.9229	248,528.00
01/08/2022	R248 On 03-November-22	11.90	Call	Bond Future	4175	5	4175	5	1,650.00
01/08/2022	R248 On 03-November-22	11.30	Call	Bond Future	1949	2	1949	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
01/08/2022	R248 On 03-November-22	11.31	Call	Bond Future	1980	2	1980	2	0.00
01/08/2022	R248 On 03-November-22	11.32	Call	Bond Future	2011	2	2011	2	0.00
01/08/2022	R248 On 03-November-22	11.20	Call	Bond Future	1658	2	1658	2	1,650.00
01/08/2022	R248 On 03-November-22	11.20	Put	Bond Future	3566	3	3566	3	0.00
01/08/2022	R248 On 03-November-22	11.30	Put	Bond Future	3176	3	3176	3	0.00
01/08/2022	R248 On 03-November-22	11.31	Put	Bond Future	3139	3	3139	3	0.00
01/08/2022	R248 On 03-November-22	11.90	Put	Bond Future	1518	1	1518	1	0.00
01/08/2022	R248 On 03-November-22	11.32	Put	Bond Future	3103	3	3103	3	0.00
01/08/2022	R248 On 02-February-23			Bond Future	11.61	81.3957	11.6061	81.3957	0.00
01/08/2022	R248 On 02-February-23	11.07	Call	Bond Future	2048	2	2048	2	0.00
01/08/2022	R248 On 02-February-23	11.06	Call	Bond Future	2022	2	2022	2	0.00
01/08/2022	R248 On 02-February-23	11.08	Call	Bond Future	2074	2	2074	2	0.00
01/08/2022	R248 On 02-February-23	11.08	Put	Bond Future	5608	5	5608	5	0.00
01/08/2022	R248 On 02-February-23	11.06	Put	Bond Future	5696	5	5696	5	0.00
01/08/2022	R248 On 02-February-23	11.07	Put	Bond Future	5652	5	5652	5	0.00
01/08/2022	R248 On 04-May-23			Bond Future	11.72	78.4925	11.7215	78.4925	0.00
01/08/2022	R248 On 04-May-23	11.34	Call	Bond Future	3209	4	3209	4	0.00
01/08/2022	R248 On 04-May-23	11.33	Call	Bond Future	3181	4	3181	4	0.00
01/08/2022	R248 On 04-May-23	11.35	Call	Bond Future	3238	4	3238	4	0.00
01/08/2022	R248 On 04-May-23	11.35	Put	Bond Future	5662	5	5662	5	0.00
01/08/2022	R248 On 04-May-23	11.33	Put	Bond Future	5738	5	5738	5	0.00
01/08/2022	R248 On 04-May-23	11.34	Put	Bond Future	5700	5	5700	5	0.00
01/08/2022	R248 On 03-August-23			Bond Future	11.83	80.0362	11.8317	80.0362	0.00
01/08/2022	R248 On 03-August-23	12.10	Call	Bond Future	6004	6	6004	6	0.00
01/08/2022	R248 On 03-August-23	12.09	Call	Bond Future	5969	6	5969	6	0.00
01/08/2022	R248 On 03-August-23	12.11	Call	Bond Future	6039	6	6039	6	0.00
01/08/2022	R248 On 03-August-23	12.11	Put	Bond Future	4337	4	4337	4	0.00
01/08/2022	R248 On 03-August-23	12.09	Put	Bond Future	4387	4	4387	4	0.00
01/08/2022	R248 On 03-August-23	12.10	Put	Bond Future	4362	4	4362	4	0.00