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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/08/2022 TO: 02/08/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2022	2025 On 04-August-22			Bond Future	163.05	162.7155	163.0500	162.7155	4,055.00
02/08/2022	2025 On 03-November-22			Bond Future	165.63	165.2965	165.6346	165.2965	7,489.00
02/08/2022	2025 On 02-February-23			Bond Future	166.92	166.6773	166.9164	166.6773	1,918.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2022	2025 On 04-May-23			Bond Future	170.04	169.8528	170.0400	169.8528	0.00
02/08/2022	2025 On 03-August-23			Bond Future	171.81	171.4611	171.8143	171.4611	0.00
02/08/2022	2029 On 04-August-22			Bond Future	119.91	119.4478	119.9055	119.4478	1,489.00
02/08/2022	2029 On 03-November-22			Bond Future	120.55	120.0843	120.5481	120.0843	1,729.00
02/08/2022	2029 On 02-February-23			Bond Future	122.72	122.3230	122.7186	122.3230	728.00
02/08/2022	2029 On 04-May-23			Bond Future	123.72	123.3550	123.7167	123.3550	0.00
02/08/2022	2029 On 03-August-23			Bond Future	126.29	125.8034	126.2910	125.8034	0.00
02/08/2022	2030 On 04-August-22			Bond Future	10.33	87.6560	88.2792	87.6560	36,646.00
02/08/2022	2030 On 04-August-22	8.30	Call	Bond Future	0	0	0	0	800.00
02/08/2022	2030 On 04-August-22	9.05	Call	Bond Future	0	0	0	0	800.00
02/08/2022	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
02/08/2022	2030 On 04-August-22	9.55	Call	Bond Future	0	0	0	0	0.00
02/08/2022	2030 On 04-August-22	9.56	Call	Bond Future	0	0	0	0	0.00
02/08/2022	2030 On 04-August-22	10.95	Call	Bond Future	2862	2	3	2	0.00
02/08/2022	2030 On 04-August-22	10.95	Put	Bond Future	0	0	0	0	800.00
02/08/2022	2030 On 04-August-22	9.56	Put	Bond Future	3736	4	4	4	0.00
02/08/2022	2030 On 04-August-22	9.55	Put	Bond Future	3786	4	4	4	0.00
02/08/2022	2030 On 04-August-22	9.54	Put	Bond Future	3836	4	4	4	0.00
02/08/2022	2030 On 04-August-22	9.05	Put	Bond Future	6319	7	6	7	0.00
02/08/2022	2030 On 04-August-22	8.30	Put	Bond Future	10288	11	10	11	0.00
02/08/2022	2030 On 03-November-22			Bond Future	10.51	89.0248	89.6568	89.0248	67,115.00
02/08/2022	2030 On 03-November-22	10.20	Call	Bond Future	1068	1	1	1	500.00
02/08/2022	2030 On 03-November-22	11.57	Call	Bond Future	5071	5	5	5	0.00
02/08/2022	2030 On 03-November-22	10.08	Call	Bond Future	868	1	1	1	0.00
02/08/2022	2030 On 03-November-22	10.09	Call	Bond Future	884	1	1	1	0.00
02/08/2022	2030 On 03-November-22	9.70	Call	Bond Future	418	0	0	0	500.00
02/08/2022	2030 On 03-November-22	10.10	Call	Bond Future	900	1	1	1	0.00
02/08/2022	2030 On 03-November-22	10.10	Put	Bond Future	2800	3	3	3	0.00
02/08/2022	2030 On 03-November-22	10.20	Put	Bond Future	2500	3	3	3	0.00
02/08/2022	2030 On 03-November-22	9.70	Put	Bond Future	4224	5	4	5	0.00
02/08/2022	2030 On 03-November-22	10.09	Put	Bond Future	2831	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2022	2030 On 03-November-22	10.08	Put	Bond Future	2863	3	3	3	0.00
02/08/2022	2030 On 03-November-22	11.57	Put	Bond Future	389	1	0	1	500.00
02/08/2022	2030 On 02-February-23			Bond Future	10.67	86.6571	87.2439	86.6571	5,200.00
02/08/2022	2030 On 02-February-23	11.55	Call	Bond Future	4845	4	5	4	5,000.00
02/08/2022	2030 On 02-February-23	11.12	Call	Bond Future	3535	3	4	3	0.00
02/08/2022	2030 On 02-February-23	11.16	Call	Bond Future	3650	3	4	3	0.00
02/08/2022	2030 On 02-February-23	10.01	Call	Bond Future	1114	1	1	1	0.00
02/08/2022	2030 On 02-February-23	9.83	Call	Bond Future	880	1	1	1	388.00
02/08/2022	2030 On 02-February-23	8.81	Call	Bond Future	225	0	0	0	102.00
02/08/2022	2030 On 02-February-23	9.08	Call	Bond Future	329	0	0	0	388.00
02/08/2022	2030 On 02-February-23	9.94	Call	Bond Future	1019	1	1	1	0.00
02/08/2022	2030 On 02-February-23	9.79	Call	Bond Future	833	1	1	1	0.00
02/08/2022	2030 On 02-February-23	11.35	Call	Bond Future	4218	4	4	4	5,000.00
02/08/2022	2030 On 02-February-23	9.99	Call	Bond Future	1086	1	1	1	0.00
02/08/2022	2030 On 02-February-23	10.00	Call	Bond Future	1100	1	1	1	0.00
02/08/2022	2030 On 02-February-23	9.80	Call	Bond Future	845	1	1	1	0.00
02/08/2022	2030 On 02-February-23	9.20	Call	Bond Future	388	0	0	0	0.00
02/08/2022	2030 On 02-February-23	9.04	Call	Bond Future	312	0	0	0	0.00
02/08/2022	2030 On 02-February-23	9.66	Call	Bond Future	706	1	1	1	0.00
02/08/2022	2030 On 02-February-23	9.66	Put	Bond Future	5323	6	5	6	102.00
02/08/2022	2030 On 02-February-23	8.81	Put	Bond Future	8975	10	9	10	0.00
02/08/2022	2030 On 02-February-23	9.04	Put	Bond Future	7921	8	8	8	0.00
02/08/2022	2030 On 02-February-23	9.08	Put	Bond Future	7742	8	8	8	0.00
02/08/2022	2030 On 02-February-23	9.20	Put	Bond Future	7214	8	7	8	0.00
02/08/2022	2030 On 02-February-23	9.94	Put	Bond Future	4324	5	4	5	102.00
02/08/2022	2030 On 02-February-23	10.01	Put	Bond Future	4096	5	4	5	0.00
02/08/2022	2030 On 02-February-23	11.35	Put	Bond Future	1266	1	1	1	0.00
02/08/2022	2030 On 02-February-23	11.16	Put	Bond Future	1509	2	2	2	388.00
02/08/2022	2030 On 02-February-23	9.79	Put	Bond Future	4839	5	5	5	0.00
02/08/2022	2030 On 02-February-23	9.83	Put	Bond Future	4698	5	5	5	0.00
02/08/2022	2030 On 02-February-23	9.80	Put	Bond Future	4803	5	5	5	0.00
02/08/2022	2030 On 02-February-23	9.99	Put	Bond Future	4160	5	4	5	0.00
02/08/2022	2030 On 02-February-23	10.00	Put	Bond Future	4128	5	4	5	0.00

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02/08/2022	2030 On 02-February-23	11.12	Put	Bond Future	1566	2	2	2	0.00
02/08/2022	2030 On 02-February-23	11.55	Put	Bond Future	1051	1	1	1	0.00
02/08/2022	2030 On 04-May-23			Bond Future	10.83	88.2908	88.8589	88.2908	0.00
02/08/2022	2030 On 04-May-23	12.57	Call	Bond Future	7872	7	8	7	0.00
02/08/2022	2030 On 04-May-23	11.62	Call	Bond Future	4893	5	5	5	0.00
02/08/2022	2030 On 04-May-23	12.04	Call	Bond Future	6170	6	6	6	0.00
02/08/2022	2030 On 04-May-23	12.50	Call	Bond Future	7643	7	8	7	0.00
02/08/2022	2030 On 04-May-23	10.54	Call	Bond Future	2182	2	2	2	0.00
02/08/2022	2030 On 04-May-23	10.65	Call	Bond Future	2407	2	2	2	350.00
02/08/2022	2030 On 04-May-23	9.58	Call	Bond Future	856	1	1	1	150.00
02/08/2022	2030 On 04-May-23	11.34	Call	Bond Future	4096	4	4	4	0.00
02/08/2022	2030 On 04-May-23	10.42	Call	Bond Future	1957	2	2	2	479.00
02/08/2022	2030 On 04-May-23	10.52	Call	Bond Future	2143	2	2	2	0.00
02/08/2022	2030 On 04-May-23	10.53	Call	Bond Future	2162	2	2	2	0.00
02/08/2022	2030 On 04-May-23	9.67	Call	Bond Future	937	1	1	1	479.00
02/08/2022	2030 On 04-May-23	9.78	Call	Bond Future	1045	1	1	1	388.00
02/08/2022	2030 On 04-May-23	9.03	Call	Bond Future	474	0	0	0	388.00
02/08/2022	2030 On 04-May-23	10.00	Call	Bond Future	1289	1	1	1	1,080.00
02/08/2022	2030 On 04-May-23	10.00	Put	Bond Future	4944	5	5	5	0.00
02/08/2022	2030 On 04-May-23	9.03	Put	Bond Future	8648	9	9	9	0.00
02/08/2022	2030 On 04-May-23	9.58	Put	Bond Future	6433	7	6	7	0.00
02/08/2022	2030 On 04-May-23	9.78	Put	Bond Future	5700	6	6	6	0.00
02/08/2022	2030 On 04-May-23	9.67	Put	Bond Future	6098	7	6	7	0.00
02/08/2022	2030 On 04-May-23	10.53	Put	Bond Future	3461	4	3	4	0.00
02/08/2022	2030 On 04-May-23	10.52	Put	Bond Future	3485	4	3	4	0.00
02/08/2022	2030 On 04-May-23	10.42	Put	Bond Future	3738	4	4	4	0.00
02/08/2022	2030 On 04-May-23	11.34	Put	Bond Future	1943	2	2	2	150.00
02/08/2022	2030 On 04-May-23	10.65	Put	Bond Future	3183	3	3	3	0.00
02/08/2022	2030 On 04-May-23	10.54	Put	Bond Future	3438	4	3	4	0.00
02/08/2022	2030 On 04-May-23	12.50	Put	Bond Future	840	1	1	1	479.00
02/08/2022	2030 On 04-May-23	12.04	Put	Bond Future	1171	1	1	1	1,080.00
02/08/2022	2030 On 04-May-23	11.62	Put	Bond Future	1587	2	2	2	388.00
02/08/2022	2030 On 04-May-23	12.57	Put	Bond Future	799	1	1	1	350.00

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02/08/2022	2030 On 03-August-23			Bond Future	10.96	86.0187	86.6849	86.0187	0.00
02/08/2022	2030 On 03-August-23	12.59	Call	Bond Future	7656	7	8	7	0.00
02/08/2022	2030 On 03-August-23	11.36	Call	Bond Future	4154	4	4	4	0.00
02/08/2022	2030 On 03-August-23	12.89	Call	Bond Future	8579	8	9	8	0.00
02/08/2022	2030 On 03-August-23	11.34	Call	Bond Future	4104	4	4	4	0.00
02/08/2022	2030 On 03-August-23	10.40	Call	Bond Future	2064	2	2	2	1,012.00
02/08/2022	2030 On 03-August-23	10.65	Call	Bond Future	2527	2	3	2	350.00
02/08/2022	2030 On 03-August-23	11.35	Call	Bond Future	4129	4	4	4	0.00
02/08/2022	2030 On 03-August-23	11.36	Put	Bond Future	2519	3	3	3	0.00
02/08/2022	2030 On 03-August-23	10.65	Put	Bond Future	3834	4	4	4	0.00
02/08/2022	2030 On 03-August-23	11.34	Put	Bond Future	2549	3	3	3	0.00
02/08/2022	2030 On 03-August-23	12.89	Put	Bond Future	1016	1	1	1	350.00
02/08/2022	2030 On 03-August-23	10.40	Put	Bond Future	4437	5	4	5	0.00
02/08/2022	2030 On 03-August-23	12.59	Put	Bond Future	1212	1	1	1	1,012.00
02/08/2022	2030 On 03-August-23	11.35	Put	Bond Future	2534	3	3	3	0.00
02/08/2022	2032 On 04-August-22			Bond Future	10.77	87.3385	88.0642	87.3385	54,629.00
02/08/2022	2032 On 04-August-22	11.89	Call	Bond Future	5671	5	6	5	0.00
02/08/2022	2032 On 04-August-22	10.70	Call	Bond Future	142	0	0	0	0.00
02/08/2022	2032 On 04-August-22	11.00	Call	Bond Future	1220	1	1	1	0.00
02/08/2022	2032 On 04-August-22	11.60	Call	Bond Future	4252	4	4	4	0.00
02/08/2022	2032 On 04-August-22	10.21	Call	Bond Future	0	0	0	0	0.00
02/08/2022	2032 On 04-August-22	10.50	Call	Bond Future	7	0	0	0	900.00
02/08/2022	2032 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	0.00
02/08/2022	2032 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	0.00
02/08/2022	2032 On 04-August-22	9.40	Call	Bond Future	0	0	0	0	0.00
02/08/2022	2032 On 04-August-22	10.22	Call	Bond Future	0	0	0	0	0.00
02/08/2022	2032 On 04-August-22	9.80	Call	Bond Future	0	0	0	0	900.00
02/08/2022	2032 On 04-August-22	9.72	Call	Bond Future	0	0	0	0	800.00
02/08/2022	2032 On 04-August-22	8.97	Call	Bond Future	0	0	0	0	800.00
02/08/2022	2032 On 04-August-22	8.97	Put	Bond Future	10311	11	10	11	0.00
02/08/2022	2032 On 04-August-22	9.72	Put	Bond Future	5826	7	6	7	0.00
02/08/2022	2032 On 04-August-22	10.21	Put	Bond Future	3045	4	3	4	0.00

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02/08/2022	2032 On 04-August-22	10.20	Put	Bond Future	3101	4	3	4	0.00
02/08/2022	2032 On 04-August-22	9.40	Put	Bond Future	7705	8	8	8	0.00
02/08/2022	2032 On 04-August-22	10.10	Put	Bond Future	3659	4	4	4	0.00
02/08/2022	2032 On 04-August-22	10.50	Put	Bond Future	1459	2	1	2	0.00
02/08/2022	2032 On 04-August-22	9.80	Put	Bond Future	5364	6	5	6	0.00
02/08/2022	2032 On 04-August-22	10.22	Put	Bond Future	2989	4	3	4	0.00
02/08/2022	2032 On 04-August-22	11.60	Put	Bond Future	0	0	0	0	800.00
02/08/2022	2032 On 04-August-22	11.00	Put	Bond Future	15	0	0	0	7,500.00
02/08/2022	2032 On 04-August-22	10.70	Put	Bond Future	518	1	1	1	7,500.00
02/08/2022	2032 On 04-August-22	11.89	Put	Bond Future	0	0	0	0	0.00
02/08/2022	2032 On 03-November-22			Bond Future	10.95	84.5496	85.2856	84.5496	146,856.00
02/08/2022	2032 On 03-November-22	11.55	Call	Bond Future	3921	3	4	3	0.00
02/08/2022	2032 On 03-November-22	12.30	Call	Bond Future	6916	6	7	6	0.00
02/08/2022	2032 On 03-November-22	10.56	Call	Bond Future	1050	1	1	1	0.00
02/08/2022	2032 On 03-November-22	10.66	Call	Bond Future	1252	1	1	1	0.00
02/08/2022	2032 On 03-November-22	10.67	Call	Bond Future	1273	1	1	1	750.00
02/08/2022	2032 On 03-November-22	10.21	Call	Bond Future	523	0	1	0	500.00
02/08/2022	2032 On 03-November-22	9.46	Call	Bond Future	82	0	0	0	500.00
02/08/2022	2032 On 03-November-22	10.11	Call	Bond Future	416	0	0	0	0.00
02/08/2022	2032 On 03-November-22	9.31	Call	Bond Future	54	0	0	0	180.00
02/08/2022	2032 On 03-November-22	10.49	Call	Bond Future	922	1	1	1	0.00
02/08/2022	2032 On 03-November-22	10.16	Call	Bond Future	467	0	0	0	0.00
02/08/2022	2032 On 03-November-22	9.92	Call	Bond Future	265	0	0	0	750.00
02/08/2022	2032 On 03-November-22	9.36	Call	Bond Future	62	0	0	0	454.00
02/08/2022	2032 On 03-November-22	9.36	Put	Bond Future	8808	10	9	10	0.00
02/08/2022	2032 On 03-November-22	9.92	Put	Bond Future	5792	6	6	6	0.00
02/08/2022	2032 On 03-November-22	10.11	Put	Bond Future	4884	6	5	6	454.00
02/08/2022	2032 On 03-November-22	9.31	Put	Bond Future	9094	10	9	10	0.00
02/08/2022	2032 On 03-November-22	10.16	Put	Bond Future	4660	5	5	5	180.00
02/08/2022	2032 On 03-November-22	9.46	Put	Bond Future	8242	9	8	9	0.00
02/08/2022	2032 On 03-November-22	10.56	Put	Bond Future	3077	4	3	4	180.00
02/08/2022	2032 On 03-November-22	10.49	Put	Bond Future	3323	4	3	4	454.00
02/08/2022	2032 On 03-November-22	10.21	Put	Bond Future	4441	5	4	5	0.00

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02/08/2022	2032 On 03-November-22	10.67	Put	Bond Future	2716	3	3	3	0.00
02/08/2022	2032 On 03-November-22	10.66	Put	Bond Future	2747	3	3	3	0.00
02/08/2022	2032 On 03-November-22	12.30	Put	Bond Future	298	0	0	0	750.00
02/08/2022	2032 On 03-November-22	11.55	Put	Bond Future	880	1	1	1	500.00
02/08/2022	2032 On 02-February-23			Bond Future	11.10	86.1078	86.8024	86.1078	18.00
02/08/2022	2032 On 02-February-23	11.84	Call	Bond Future	5020	5	5	5	0.00
02/08/2022	2032 On 02-February-23	12.75	Call	Bond Future	8390	8	8	8	0.00
02/08/2022	2032 On 02-February-23	10.38	Call	Bond Future	1172	1	1	1	0.00
02/08/2022	2032 On 02-February-23	10.39	Call	Bond Future	1189	1	1	1	0.00
02/08/2022	2032 On 02-February-23	10.16	Call	Bond Future	870	1	1	1	0.00
02/08/2022	2032 On 02-February-23	9.31	Call	Bond Future	244	0	0	0	454.00
02/08/2022	2032 On 02-February-23	10.22	Call	Bond Future	940	1	1	1	500.00
02/08/2022	2032 On 02-February-23	9.47	Call	Bond Future	317	0	0	0	500.00
02/08/2022	2032 On 02-February-23	11.69	Call	Bond Future	4509	4	5	4	0.00
02/08/2022	2032 On 02-February-23	10.40	Call	Bond Future	1205	1	1	1	0.00
02/08/2022	2032 On 02-February-23	10.50	Call	Bond Future	1374	1	1	1	0.00
02/08/2022	2032 On 02-February-23	10.67	Call	Bond Future	1694	1	2	1	750.00
02/08/2022	2032 On 02-February-23	9.92	Call	Bond Future	627	1	1	1	750.00
02/08/2022	2032 On 02-February-23	10.67	Put	Bond Future	3903	4	4	4	0.00
02/08/2022	2032 On 02-February-23	10.50	Put	Bond Future	4475	5	4	5	454.00
02/08/2022	2032 On 02-February-23	10.40	Put	Bond Future	4836	5	5	5	0.00
02/08/2022	2032 On 02-February-23	11.69	Put	Bond Future	1616	2	2	2	0.00
02/08/2022	2032 On 02-February-23	9.47	Put	Bond Future	9088	10	9	10	0.00
02/08/2022	2032 On 02-February-23	10.22	Put	Bond Future	5536	6	6	6	0.00
02/08/2022	2032 On 02-February-23	9.92	Put	Bond Future	6862	7	7	7	0.00
02/08/2022	2032 On 02-February-23	9.31	Put	Bond Future	9938	11	10	11	0.00
02/08/2022	2032 On 02-February-23	10.16	Put	Bond Future	5790	6	6	6	454.00
02/08/2022	2032 On 02-February-23	10.39	Put	Bond Future	4873	5	5	5	0.00
02/08/2022	2032 On 02-February-23	10.38	Put	Bond Future	4910	5	5	5	0.00
02/08/2022	2032 On 02-February-23	12.75	Put	Bond Future	614	1	1	1	750.00
02/08/2022	2032 On 02-February-23	11.84	Put	Bond Future	1412	2	1	2	500.00
02/08/2022	2032 On 04-May-23			Bond Future	11.25	83.5713	84.2502	83.5713	0.00
02/08/2022	2032 On 04-May-23	10.62	Call	Bond Future	1927	2	2	2	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2022	2032 On 04-May-23	10.87	Call	Bond Future	2434	2	2	2	0.00
02/08/2022	2032 On 04-May-23	10.88	Call	Bond Future	2456	2	2	2	0.00
02/08/2022	2032 On 04-May-23	10.89	Call	Bond Future	2479	2	2	2	0.00
02/08/2022	2032 On 04-May-23	11.37	Call	Bond Future	3680	3	4	3	400.00
02/08/2022	2032 On 04-May-23	13.43	Call	Bond Future	10546	10	11	10	0.00
02/08/2022	2032 On 04-May-23	13.43	Put	Bond Future	722	1	1	1	400.00
02/08/2022	2032 On 04-May-23	10.89	Put	Bond Future	4288	5	4	5	0.00
02/08/2022	2032 On 04-May-23	10.88	Put	Bond Future	4316	5	4	5	0.00
02/08/2022	2032 On 04-May-23	10.87	Put	Bond Future	4345	5	4	5	0.00
02/08/2022	2032 On 04-May-23	10.62	Put	Bond Future	5113	6	5	6	0.00
02/08/2022	2032 On 04-May-23	11.37	Put	Bond Future	3112	3	3	3	0.00
02/08/2022	2032 On 03-August-23			Bond Future	11.37	85.2150	85.9914	85.2150	2,600.00
02/08/2022	2032 On 03-August-23	11.75	Call	Bond Future	4760	4	5	4	0.00
02/08/2022	2032 On 03-August-23	11.76	Call	Bond Future	4789	4	5	4	0.00
02/08/2022	2032 On 03-August-23	11.90	Call	Bond Future	5199	5	5	5	5,000.00
02/08/2022	2032 On 03-August-23	11.77	Call	Bond Future	4818	4	5	4	0.00
02/08/2022	2032 On 03-August-23	11.77	Put	Bond Future	2953	3	3	3	0.00
02/08/2022	2032 On 03-August-23	11.90	Put	Bond Future	2732	3	3	3	0.00
02/08/2022	2032 On 03-August-23	11.76	Put	Bond Future	2971	3	3	3	0.00
02/08/2022	2032 On 03-August-23	11.75	Put	Bond Future	2989	3	3	3	0.00
02/08/2022	2033 On 04-August-22			Bond Future	114.02	112.9499	114.0152	112.9499	3,546.00
02/08/2022	2033 On 03-November-22			Bond Future	114.49	113.4074	114.4885	113.4074	1,267.00
02/08/2022	2033 On 02-February-23			Bond Future	116.55	115.5211	116.5497	115.5211	5,967.00
02/08/2022	2033 On 04-May-23			Bond Future	117.35	116.3377	117.3466	116.3377	0.00
02/08/2022	2033 On 03-August-23			Bond Future	119.79	118.6466	119.7882	118.6466	0.00
02/08/2022	2037 On 04-August-22			Bond Future	11.21	80.3070	81.0416	80.3070	84,472.00
02/08/2022	2037 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	50.00
02/08/2022	2037 On 04-August-22	10.91	Call	Bond Future	21	0	0	0	0.00
02/08/2022	2037 On 04-August-22	11.21	Call	Bond Future	436	0	0	0	1,050.00
02/08/2022	2037 On 04-August-22	11.42	Call	Bond Future	1325	1	1	1	0.00
02/08/2022	2037 On 04-August-22	10.89	Call	Bond Future	16	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
02/08/2022	2037 On 04-August-22	10.90	Call	Bond Future	19	0	0	0	0.00
02/08/2022	2037 On 04-August-22	11.95	Call	Bond Future	4305	4	4	4	0.00
02/08/2022	2037 On 04-August-22	11.95	Put	Bond Future	0	0	0	0	1,050.00
02/08/2022	2037 On 04-August-22	10.91	Put	Bond Future	1863	3	2	3	0.00
02/08/2022	2037 On 04-August-22	10.89	Put	Bond Future	1983	3	2	3	0.00
02/08/2022	2037 On 04-August-22	11.42	Put	Bond Future	64	0	0	0	50.00
02/08/2022	2037 On 04-August-22	11.21	Put	Bond Future	431	1	0	1	0.00
02/08/2022	2037 On 04-August-22	10.10	Put	Bond Future	7149	8	7	8	0.00
02/08/2022	2037 On 04-August-22	10.90	Put	Bond Future	1923	3	2	3	50.00
02/08/2022	2037 On 03-November-22			Bond Future	11.36	81.5610	82.3062	81.5610	65,007.00
02/08/2022	2037 On 03-November-22	11.30	Call	Bond Future	2043	2	2	2	0.00
02/08/2022	2037 On 03-November-22	11.32	Call	Bond Future	2104	2	2	2	0.00
02/08/2022	2037 On 03-November-22	11.31	Call	Bond Future	2073	2	2	2	0.00
02/08/2022	2037 On 03-November-22	11.31	Put	Bond Future	2396	3	2	3	0.00
02/08/2022	2037 On 03-November-22	11.30	Put	Bond Future	2425	3	2	3	0.00
02/08/2022	2037 On 03-November-22	11.32	Put	Bond Future	2366	3	2	3	0.00
02/08/2022	2037 On 02-February-23			Bond Future	11.50	78.8056	79.5124	78.8056	63,547.00
02/08/2022	2037 On 02-February-23	11.05	Call	Bond Future	1987	2	2	2	0.00
02/08/2022	2037 On 02-February-23	11.03	Call	Bond Future	1940	2	2	2	0.00
02/08/2022	2037 On 02-February-23	11.04	Call	Bond Future	1963	2	2	2	0.00
02/08/2022	2037 On 02-February-23	11.04	Put	Bond Future	4725	5	5	5	0.00
02/08/2022	2037 On 02-February-23	11.03	Put	Bond Future	4763	5	5	5	0.00
02/08/2022	2037 On 02-February-23	11.05	Put	Bond Future	4688	5	5	5	0.00
02/08/2022	2037 On 04-May-23			Bond Future	11.64	80.2918	80.9849	80.2918	0.00
02/08/2022	2037 On 04-May-23	13.73	Call	Bond Future	11604	11	12	11	0.00
02/08/2022	2037 On 04-May-23	11.32	Call	Bond Future	2983	3	3	3	0.00
02/08/2022	2037 On 04-May-23	11.78	Call	Bond Future	4325	4	4	4	400.00
02/08/2022	2037 On 04-May-23	11.03	Call	Bond Future	2283	2	2	2	400.00
02/08/2022	2037 On 04-May-23	11.31	Call	Bond Future	2956	3	3	3	0.00
02/08/2022	2037 On 04-May-23	11.30	Call	Bond Future	2930	3	3	3	0.00
02/08/2022	2037 On 04-May-23	11.30	Put	Bond Future	4917	5	5	5	0.00
02/08/2022	2037 On 04-May-23	11.31	Put	Bond Future	4884	5	5	5	0.00
02/08/2022	2037 On 04-May-23	11.03	Put	Bond Future	5886	6	6	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
02/08/2022	2037 On 04-May-23	13.73	Put	Bond Future	946	1	1	1	400.00
02/08/2022	2037 On 04-May-23	11.78	Put	Bond Future	3552	4	4	4	0.00
02/08/2022	2037 On 04-May-23	11.32	Put	Bond Future	4852	5	5	5	0.00
02/08/2022	2037 On 03-August-23			Bond Future	11.76	77.6125	78.3988	77.6125	0.00
02/08/2022	2037 On 03-August-23	12.14	Call	Bond Future	5695	5	6	5	0.00
02/08/2022	2037 On 03-August-23	12.12	Call	Bond Future	5630	5	6	5	0.00
02/08/2022	2037 On 03-August-23	12.13	Call	Bond Future	5663	5	6	5	0.00
02/08/2022	2037 On 03-August-23	12.13	Put	Bond Future	3637	4	4	4	0.00
02/08/2022	2037 On 03-August-23	12.12	Put	Bond Future	3658	4	4	4	0.00
02/08/2022	2037 On 03-August-23	12.14	Put	Bond Future	3616	4	4	4	0.00
02/08/2022	2038 On 04-August-22			Bond Future	127.91	125.9106	127.9142	125.9106	3,429.00
02/08/2022	2038 On 03-November-22			Bond Future	129.94	127.9078	129.9419	127.9078	5,096.00
02/08/2022	2038 On 02-February-23			Bond Future	130.37	128.3793	130.3687	128.3793	0.00
02/08/2022	2038 On 04-May-23			Bond Future	132.81	130.8257	132.8090	130.8257	0.00
02/08/2022	2038 On 03-August-23			Bond Future	133.59	131.4397	133.5894	131.4397	0.00
02/08/2022	2040 On 04-August-22			Bond Future	11.28	82.2132	82.9714	82.2132	70,358.00
02/08/2022	2040 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	460.00
02/08/2022	2040 On 04-August-22	10.70	Call	Bond Future	0	0	0	0	460.00
02/08/2022	2040 On 04-August-22	11.03	Call	Bond Future	42	0	0	0	0.00
02/08/2022	2040 On 04-August-22	12.24	Call	Bond Future	5883	5	6	5	0.00
02/08/2022	2040 On 04-August-22	11.04	Call	Bond Future	48	0	0	0	0.00
02/08/2022	2040 On 04-August-22	11.05	Call	Bond Future	54	0	0	0	0.00
02/08/2022	2040 On 04-August-22	11.05	Put	Bond Future	1602	2	2	2	0.00
02/08/2022	2040 On 04-August-22	12.24	Put	Bond Future	0	0	0	0	460.00
02/08/2022	2040 On 04-August-22	9.70	Put	Bond Future	11430	12	11	12	0.00
02/08/2022	2040 On 04-August-22	11.04	Put	Bond Future	1663	2	2	2	0.00
02/08/2022	2040 On 04-August-22	11.03	Put	Bond Future	1725	2	2	2	0.00
02/08/2022	2040 On 04-August-22	10.70	Put	Bond Future	3950	5	4	5	0.00
02/08/2022	2040 On 03-November-22			Bond Future	11.43	83.4969	84.2662	83.4969	51,671.00
02/08/2022	2040 On 03-November-22	11.41	Call	Bond Future	2367	2	2	2	0.00
02/08/2022	2040 On 03-November-22	11.50	Call	Bond Future	2677	2	3	2	1,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2022	2040 On 03-November-22	11.30	Call	Bond Future	2014	2	2	2	1,160.00
02/08/2022	2040 On 03-November-22	10.80	Call	Bond Future	815	1	1	1	1,500.00
02/08/2022	2040 On 03-November-22	11.39	Call	Bond Future	2301	2	2	2	0.00
02/08/2022	2040 On 03-November-22	11.40	Call	Bond Future	2334	2	2	2	0.00
02/08/2022	2040 On 03-November-22	10.70	Call	Bond Future	655	1	1	1	1,078.00
02/08/2022	2040 On 03-November-22	11.20	Call	Bond Future	1720	1	2	1	1,078.00
02/08/2022	2040 On 03-November-22	12.52	Call	Bond Future	7086	6	7	6	0.00
02/08/2022	2040 On 03-November-22	12.00	Call	Bond Future	4680	4	5	4	1,160.00
02/08/2022	2040 On 03-November-22	12.00	Put	Bond Future	1184	1	1	1	0.00
02/08/2022	2040 On 03-November-22	11.41	Put	Bond Future	2516	3	3	3	0.00
02/08/2022	2040 On 03-November-22	11.20	Put	Bond Future	3231	4	3	4	0.00
02/08/2022	2040 On 03-November-22	10.80	Put	Bond Future	5020	6	5	6	0.00
02/08/2022	2040 On 03-November-22	11.30	Put	Bond Future	2872	3	3	3	0.00
02/08/2022	2040 On 03-November-22	11.39	Put	Bond Future	2578	3	3	3	0.00
02/08/2022	2040 On 03-November-22	11.40	Put	Bond Future	2547	3	3	3	0.00
02/08/2022	2040 On 03-November-22	10.70	Put	Bond Future	5554	6	6	6	0.00
02/08/2022	2040 On 03-November-22	11.50	Put	Bond Future	2253	3	2	3	0.00
02/08/2022	2040 On 03-November-22	12.52	Put	Bond Future	586	1	1	1	1,078.00
02/08/2022	2040 On 02-February-23			Bond Future	11.57	80.5269	81.2569	80.5269	62,354.00
02/08/2022	2040 On 02-February-23	11.11	Call	Bond Future	2100	2	2	2	0.00
02/08/2022	2040 On 02-February-23	11.10	Call	Bond Future	2075	2	2	2	0.00
02/08/2022	2040 On 02-February-23	10.21	Call	Bond Future	606	1	1	1	388.00
02/08/2022	2040 On 02-February-23	10.18	Call	Bond Future	578	0	1	0	0.00
02/08/2022	2040 On 02-February-23	10.93	Call	Bond Future	1676	1	2	1	0.00
02/08/2022	2040 On 02-February-23	10.96	Call	Bond Future	1743	2	2	2	388.00
02/08/2022	2040 On 02-February-23	12.27	Call	Bond Future	6092	6	6	6	0.00
02/08/2022	2040 On 02-February-23	11.12	Call	Bond Future	2125	2	2	2	0.00
02/08/2022	2040 On 02-February-23	12.24	Call	Bond Future	5969	5	6	5	0.00
02/08/2022	2040 On 02-February-23	12.24	Put	Bond Future	1932	2	2	2	0.00
02/08/2022	2040 On 02-February-23	11.12	Put	Bond Future	5008	5	5	5	0.00
02/08/2022	2040 On 02-February-23	12.27	Put	Bond Future	1882	2	2	2	388.00
02/08/2022	2040 On 02-February-23	10.96	Put	Bond Future	5694	6	6	6	0.00
02/08/2022	2040 On 02-February-23	10.18	Put	Bond Future	10047	11	10	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2022	2040 On 02-February-23	10.21	Put	Bond Future	9852	10	10	10	0.00
02/08/2022	2040 On 02-February-23	11.10	Put	Bond Future	5090	6	5	6	0.00
02/08/2022	2040 On 02-February-23	11.11	Put	Bond Future	5049	6	5	6	0.00
02/08/2022	2040 On 02-February-23	10.93	Put	Bond Future	5829	6	6	6	0.00
02/08/2022	2040 On 04-May-23			Bond Future	11.70	82.0456	82.7617	82.0456	0.00
02/08/2022	2040 On 04-May-23	13.45	Call	Bond Future	11016	10	11	10	0.00
02/08/2022	2040 On 04-May-23	11.48	Call	Bond Future	3551	3	4	3	486.00
02/08/2022	2040 On 04-May-23	10.92	Call	Bond Future	2103	2	2	2	388.00
02/08/2022	2040 On 04-May-23	11.41	Call	Bond Future	3344	3	3	3	0.00
02/08/2022	2040 On 04-May-23	11.42	Call	Bond Future	3373	3	3	3	0.00
02/08/2022	2040 On 04-May-23	10.73	Call	Bond Future	1716	2	2	2	486.00
02/08/2022	2040 On 04-May-23	10.17	Call	Bond Future	931	1	1	1	388.00
02/08/2022	2040 On 04-May-23	12.78	Call	Bond Future	8265	8	8	8	0.00
02/08/2022	2040 On 04-May-23	11.43	Call	Bond Future	3403	3	3	3	0.00
02/08/2022	2040 On 04-May-23	11.43	Put	Bond Future	5098	6	5	6	0.00
02/08/2022	2040 On 04-May-23	12.78	Put	Bond Future	2051	2	2	2	388.00
02/08/2022	2040 On 04-May-23	10.73	Put	Bond Future	8044	9	8	9	0.00
02/08/2022	2040 On 04-May-23	13.45	Put	Bond Future	1317	1	1	1	486.00
02/08/2022	2040 On 04-May-23	10.17	Put	Bond Future	11262	12	11	12	0.00
02/08/2022	2040 On 04-May-23	11.42	Put	Bond Future	5132	6	5	6	0.00
02/08/2022	2040 On 04-May-23	11.41	Put	Bond Future	5166	6	5	6	0.00
02/08/2022	2040 On 04-May-23	10.92	Put	Bond Future	7134	8	7	8	0.00
02/08/2022	2040 On 04-May-23	11.48	Put	Bond Future	4929	5	5	5	0.00
02/08/2022	2040 On 03-August-23			Bond Future	11.81	79.1505	79.9621	79.1505	0.00
02/08/2022	2040 On 03-August-23	12.21	Call	Bond Future	6145	6	6	6	0.00
02/08/2022	2040 On 03-August-23	12.22	Call	Bond Future	6180	6	6	6	0.00
02/08/2022	2040 On 03-August-23	12.23	Call	Bond Future	6215	6	6	6	0.00
02/08/2022	2040 On 03-August-23	12.23	Put	Bond Future	3768	4	4	4	0.00
02/08/2022	2040 On 03-August-23	12.22	Put	Bond Future	3790	4	4	4	0.00
02/08/2022	2040 On 03-August-23	12.21	Put	Bond Future	3813	4	4	4	0.00
02/08/2022	2044 On 04-August-22			Bond Future	11.27	79.1663	79.9724	79.1663	12,332.00
02/08/2022	2044 On 04-August-22	11.10	Call	Bond Future	106	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
02/08/2022	2044 On 04-August-22	11.08	Call	Bond Future	85	0	0	0	0.00
02/08/2022	2044 On 04-August-22	11.09	Call	Bond Future	95	0	0	0	0.00
02/08/2022	2044 On 04-August-22	11.09	Put	Bond Future	1333	2	1	2	0.00
02/08/2022	2044 On 04-August-22	11.08	Put	Bond Future	1391	2	1	2	0.00
02/08/2022	2044 On 04-August-22	11.10	Put	Bond Future	1275	2	1	2	0.00
02/08/2022	2044 On 03-November-22			Bond Future	11.41	80.4025	81.2204	80.4025	66,630.00
02/08/2022	2044 On 03-November-22	11.40	Call	Bond Future	2439	2	2	2	0.00
02/08/2022	2044 On 03-November-22	11.39	Call	Bond Future	2404	2	2	2	0.00
02/08/2022	2044 On 03-November-22	11.41	Call	Bond Future	2473	2	2	2	0.00
02/08/2022	2044 On 03-November-22	10.60	Call	Bond Future	544	0	1	0	1,600.00
02/08/2022	2044 On 03-November-22	11.30	Call	Bond Future	2107	2	2	2	1,600.00
02/08/2022	2044 On 03-November-22	11.30	Put	Bond Future	2857	3	3	3	0.00
02/08/2022	2044 On 03-November-22	10.60	Put	Bond Future	6168	7	6	7	0.00
02/08/2022	2044 On 03-November-22	11.41	Put	Bond Future	2498	3	2	3	0.00
02/08/2022	2044 On 03-November-22	11.40	Put	Bond Future	2529	3	3	3	0.00
02/08/2022	2044 On 03-November-22	11.39	Put	Bond Future	2560	3	3	3	0.00
02/08/2022	2044 On 02-February-23			Bond Future	11.54	77.5007	78.2822	77.5007	29,403.00
02/08/2022	2044 On 02-February-23	11.16	Call	Bond Future	2338	2	2	2	0.00
02/08/2022	2044 On 02-February-23	11.15	Call	Bond Future	2311	2	2	2	0.00
02/08/2022	2044 On 02-February-23	11.14	Call	Bond Future	2285	2	2	2	0.00
02/08/2022	2044 On 02-February-23	11.14	Put	Bond Future	4920	5	5	5	0.00
02/08/2022	2044 On 02-February-23	11.15	Put	Bond Future	4879	5	5	5	0.00
02/08/2022	2044 On 02-February-23	11.16	Put	Bond Future	4838	5	5	5	0.00
02/08/2022	2044 On 04-May-23			Bond Future	11.66	78.9624	79.7320	78.9624	0.00
02/08/2022	2044 On 04-May-23	11.43	Call	Bond Future	3571	3	4	3	0.00
02/08/2022	2044 On 04-May-23	11.41	Call	Bond Future	3511	3	4	3	0.00
02/08/2022	2044 On 04-May-23	11.42	Call	Bond Future	3541	3	4	3	0.00
02/08/2022	2044 On 04-May-23	11.42	Put	Bond Future	5107	6	5	6	0.00
02/08/2022	2044 On 04-May-23	11.41	Put	Bond Future	5142	6	5	6	0.00
02/08/2022	2044 On 04-May-23	11.43	Put	Bond Future	5072	5	5	5	0.00
02/08/2022	2044 On 03-August-23			Bond Future	11.77	76.1319	76.9951	76.1319	0.00
02/08/2022	2044 On 03-August-23	12.17	Call	Bond Future	6276	6	6	6	0.00
02/08/2022	2044 On 03-August-23	12.16	Call	Bond Future	6241	6	6	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
02/08/2022	2044 On 03-August-23	12.15	Call	Bond Future	6205	6	6	6	0.00
02/08/2022	2044 On 03-August-23	12.15	Put	Bond Future	3911	4	4	4	0.00
02/08/2022	2044 On 03-August-23	12.16	Put	Bond Future	3888	4	4	4	0.00
02/08/2022	2044 On 03-August-23	12.17	Put	Bond Future	3865	4	4	4	0.00
02/08/2022	2046 On 04-August-22			Bond Future	116.83	115.4791	116.8301	115.4791	4,858.00
02/08/2022	2046 On 03-November-22			Bond Future	116.71	115.3338	116.7051	115.3338	15,833.00
02/08/2022	2046 On 02-February-23			Bond Future	118.81	117.4845	118.8068	117.4845	0.00
02/08/2022	2046 On 04-May-23			Bond Future	118.99	117.6830	118.9906	117.6830	0.00
02/08/2022	2046 On 03-August-23			Bond Future	121.47	120.0196	121.4681	120.0196	0.00
02/08/2022	2050 On 04-August-22			Bond Future	118.16	117.0565	118.1564	117.0565	1,973.00
02/08/2022	2050 On 03-November-22			Bond Future	120.03	118.9131	120.0294	118.9131	9,740.00
02/08/2022	2050 On 02-February-23			Bond Future	120.07	119.0054	120.0664	119.0054	0.00
02/08/2022	2050 On 04-May-23			Bond Future	122.31	121.2732	122.3137	121.2732	0.00
02/08/2022	2050 On 03-August-23			Bond Future	122.66	121.4784	122.6567	121.4784	0.00
02/08/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2022	AL37 On 04-August-22			Index Future	814.94	811.5320	814.9370	811.5320	0.00
02/08/2022	AL37 On 03-November-22			Index Future	827.77	824.3140	827.7670	824.3140	0.00
02/08/2022	AL37 On 02-February-23			Index Future	842.45	839.4570	842.4520	839.4570	0.00
02/08/2022	AL37 On 04-May-23			Index Future	858.01	855.2410	858.0070	855.2410	0.00
02/08/2022	AL37 On 03-August-23			Index Future	875.64	872.0110	875.6410	872.0110	0.00
02/08/2022	AL7T On 04-August-22			Index Future	928.32	921.2570	928.3210	921.2570	0.00
02/08/2022	AL7T On 03-November-22			Index Future	942.94	935.7680	942.9360	935.7680	0.00
02/08/2022	AL7T On 02-February-23			Index Future	959.66	952.9570	959.6640	952.9570	0.00
02/08/2022	AL7T On 04-May-23			Index Future	977.38	970.8760	977.3830	970.8760	0.00
02/08/2022	AL7T On 03-August-23			Index Future	997.47	989.9130	997.4710	989.9130	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2022	ALBI On 04-August-22			Index Future	828.07	821.6280	828.0660	821.6280	0.00
02/08/2022	ALBI On 03-November-22			Index Future	841.10	834.5700	841.1010	834.5700	138.00
02/08/2022	ALBI On 02-February-23			Index Future	856.02	849.9010	856.0230	849.9010	0.00
02/08/2022	ALBI On 04-May-23			Index Future	871.83	865.8810	871.8290	865.8810	0.00
02/08/2022	ALBI On 03-August-23			Index Future	889.75	882.8600	889.7470	882.8600	0.00
02/08/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2022	ES33 On 04-August-22			Bond Future	11.99	75.2324	75.8503	75.2324	0.00
02/08/2022	ES33 On 03-November-22			Bond Future	12.19	72.6401	73.2671	72.6401	0.00
02/08/2022	ES33 On 02-February-23			Bond Future	12.38	73.9957	74.5874	73.9957	350.00
02/08/2022	ES33 On 04-May-23			Bond Future	12.57	71.6144	72.1928	71.6144	0.00
02/08/2022	ES33 On 03-August-23			Bond Future	12.73	73.0386	73.7004	73.0386	0.00
02/08/2022	ES42 On 04-August-22			Bond Future	12.33	73.6430	74.3532	73.6430	0.00
02/08/2022	ES42 On 03-November-22			Bond Future	12.51	70.5506	71.2713	70.5506	0.00
02/08/2022	ES42 On 02-February-23			Bond Future	12.68	71.8697	72.5574	71.8697	4,769.00
02/08/2022	ES42 On 04-May-23			Bond Future	12.85	68.9782	69.6546	68.9782	0.00
02/08/2022	ES42 On 03-August-23			Bond Future	12.99	70.3517	71.1127	70.3517	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2022	GOVI On 04-August-22			GOVI	816.46	810.0760	816.4560	810.0760	7.00
02/08/2022	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
02/08/2022	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
02/08/2022	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
02/08/2022	GOVI On 04-August-22	819.28	Put	GOVI	28240	9	3	9	0.00
02/08/2022	GOVI On 04-August-22	819.27	Put	GOVI	28140	9	3	9	0.00
02/08/2022	GOVI On 04-August-22	819.26	Put	GOVI	28040	9	3	9	0.00
02/08/2022	GOVI On 03-November-22			GOVI	829.31	822.8360	829.3090	822.8360	868.00
02/08/2022	GOVI On 03-November-22	820.43	Call	GOVI	88790	2	9	2	0.00
02/08/2022	GOVI On 03-November-22	820.41	Call	GOVI	88990	2	9	2	0.00
02/08/2022	GOVI On 03-November-22	820.42	Call	GOVI	88890	2	9	2	0.00
02/08/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
02/08/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
02/08/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
02/08/2022	GOVI On 02-February-23			GOVI	844.02	837.9510	844.0210	837.9510	0.00
02/08/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
02/08/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
02/08/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
02/08/2022	GOVI On 02-February-23	850.83	Put	GOVI	68090	13	7	13	0.00
02/08/2022	GOVI On 02-February-23	850.82	Put	GOVI	67990	13	7	13	0.00
02/08/2022	GOVI On 02-February-23	850.84	Put	GOVI	68190	13	7	13	0.00
02/08/2022	GOVI On 04-May-23			GOVI	859.61	853.7070	859.6060	853.7070	0.00
02/08/2022	GOVI On 04-May-23	852.88	Call	GOVI	67260	1	7	1	0.00
02/08/2022	GOVI On 04-May-23	852.86	Call	GOVI	67460	1	7	1	0.00
02/08/2022	GOVI On 04-May-23	852.87	Call	GOVI	67360	1	7	1	0.00
02/08/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
02/08/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
02/08/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
02/08/2022	GOVI On 03-August-23			GOVI	877.27	870.4460	877.2730	870.4460	0.00
02/08/2022	GOVI On 03-August-23	837.23	Call	GOVI	400430	33	40	33	0.00
02/08/2022	GOVI On 03-August-23	837.21	Call	GOVI	400630	33	40	33	0.00
02/08/2022	GOVI On 03-August-23	837.22	Call	GOVI	400530	33	40	33	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
02/08/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
02/08/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
02/08/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/08/2022	IGOV On 04-August-22			Index Future	319.02	316.9550	319.0240	316.9550	14.00
02/08/2022	IGOV On 03-November-22			Index Future	324.13	322.0270	324.1260	322.0270	703.00
02/08/2022	IGOV On 02-February-23			Index Future	329.95	328.0200	329.9540	328.0200	0.00
02/08/2022	IGOV On 04-May-23			Index Future	336.12	334.2630	336.1230	334.2630	0.00
02/08/2022	IGOV On 03-August-23			Index Future	343.11	340.8920	343.1060	340.8920	0.00
02/08/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
02/08/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
02/08/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
02/08/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
02/08/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
02/08/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
02/08/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
02/08/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
02/08/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
02/08/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
02/08/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
02/08/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
02/08/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
02/08/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
02/08/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
02/08/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
02/08/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/08/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/08/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.76	94.2150	94.2400	94.2150	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.87	94.1100	94.1350	94.1100	0.00
02/08/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.46	93.5250	93.5450	93.5250	0.00
02/08/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.56	93.4200	93.4450	93.4200	0.00
02/08/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.06	92.9200	92.9450	92.9200	68.00
02/08/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.14	92.8400	92.8600	92.8400	0.00
02/08/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.45	92.4800	92.5500	92.4800	0.00
02/08/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.74	92.1850	92.2650	92.1850	0.00
02/08/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.98	91.9200	92.0200	91.9200	75.00
02/08/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.87	92.0250	92.1300	92.0250	272.00
02/08/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.01	91.8800	91.9900	91.8800	0.00
02/08/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.98	91.9500	92.0250	91.9500	0.00
02/08/2022	R023 On 04-August-22			Bond Future	7.02	103.8386	103.8168	103.8386	22,369.00
02/08/2022	R023 On 04-August-22	6.03	Call	Bond Future	0	0	0	0	0.00
02/08/2022	R023 On 04-August-22	6.04	Call	Bond Future	0	0	0	0	0.00
02/08/2022	R023 On 04-August-22	6.05	Call	Bond Future	0	0	0	0	0.00
02/08/2022	R023 On 04-August-22	6.05	Put	Bond Future	528	1	1	1	0.00
02/08/2022	R023 On 04-August-22	6.04	Put	Bond Future	533	1	1	1	0.00
02/08/2022	R023 On 04-August-22	6.03	Put	Bond Future	539	1	1	1	0.00
02/08/2022	R023 On 03-November-22			Bond Future	7.57	101.5389	101.5157	101.5389	12,292.00
02/08/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
02/08/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
02/08/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
02/08/2022	R023 On 03-November-22	6.26	Put	Bond Future	402	0	0	0	0.00
02/08/2022	R023 On 03-November-22	6.25	Put	Bond Future	405	0	0	0	0.00
02/08/2022	R023 On 03-November-22	6.27	Put	Bond Future	399	0	0	0	0.00
02/08/2022	R035 On 04-August-22			Bond Future	11.04	88.6365	89.3958	88.6365	83,641.00
02/08/2022	R035 On 04-August-22	10.53	Call	Bond Future	1	0	0	0	394.00
02/08/2022	R035 On 04-August-22	10.74	Call	Bond Future	20	0	0	0	0.00
02/08/2022	R035 On 04-August-22	11.13	Call	Bond Future	748	0	1	0	0.00
02/08/2022	R035 On 04-August-22	12.18	Call	Bond Future	6465	6	6	6	0.00
02/08/2022	R035 On 04-August-22	9.53	Call	Bond Future	0	0	0	0	394.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2022	R035 On 04-August-22	9.84	Call	Bond Future	0	0	0	0	100.00
02/08/2022	R035 On 04-August-22	10.64	Call	Bond Future	5	0	0	0	0.00
02/08/2022	R035 On 04-August-22	10.72	Call	Bond Future	15	0	0	0	0.00
02/08/2022	R035 On 04-August-22	10.73	Call	Bond Future	18	0	0	0	0.00
02/08/2022	R035 On 04-August-22	10.73	Put	Bond Future	1906	3	2	3	0.00
02/08/2022	R035 On 04-August-22	10.72	Put	Bond Future	1966	3	2	3	0.00
02/08/2022	R035 On 04-August-22	10.64	Put	Bond Future	2453	3	2	3	100.00
02/08/2022	R035 On 04-August-22	9.84	Put	Bond Future	7653	8	8	8	0.00
02/08/2022	R035 On 04-August-22	10.53	Put	Bond Future	3140	4	3	4	0.00
02/08/2022	R035 On 04-August-22	11.13	Put	Bond Future	210	1	0	1	100.00
02/08/2022	R035 On 04-August-22	9.53	Put	Bond Future	9787	11	10	11	0.00
02/08/2022	R035 On 04-August-22	12.18	Put	Bond Future	0	0	0	0	394.00
02/08/2022	R035 On 04-August-22	10.74	Put	Bond Future	1847	3	2	3	0.00
02/08/2022	R035 On 03-November-22			Bond Future	11.21	85.5302	86.3004	85.5302	59,692.00
02/08/2022	R035 On 03-November-22	11.14	Call	Bond Future	2025	2	2	2	0.00
02/08/2022	R035 On 03-November-22	11.13	Call	Bond Future	1996	2	2	2	0.00
02/08/2022	R035 On 03-November-22	9.82	Call	Bond Future	111	0	0	0	582.00
02/08/2022	R035 On 03-November-22	10.30	Call	Bond Future	389	0	0	0	976.00
02/08/2022	R035 On 03-November-22	11.15	Call	Bond Future	2055	2	2	2	0.00
02/08/2022	R035 On 03-November-22	12.68	Call	Bond Future	8337	8	8	8	0.00
02/08/2022	R035 On 03-November-22	11.05	Call	Bond Future	1767	1	2	1	976.00
02/08/2022	R035 On 03-November-22	10.57	Call	Bond Future	731	1	1	1	0.00
02/08/2022	R035 On 03-November-22	10.99	Call	Bond Future	1605	1	2	1	0.00
02/08/2022	R035 On 03-November-22	10.99	Put	Bond Future	2880	3	3	3	582.00
02/08/2022	R035 On 03-November-22	10.57	Put	Bond Future	4573	5	5	5	582.00
02/08/2022	R035 On 03-November-22	12.68	Put	Bond Future	295	0	0	0	976.00
02/08/2022	R035 On 03-November-22	11.15	Put	Bond Future	2381	3	2	3	0.00
02/08/2022	R035 On 03-November-22	10.30	Put	Bond Future	5938	7	6	7	0.00
02/08/2022	R035 On 03-November-22	9.82	Put	Bond Future	8811	10	9	10	0.00
02/08/2022	R035 On 03-November-22	11.13	Put	Bond Future	2439	3	2	3	0.00
02/08/2022	R035 On 03-November-22	11.14	Put	Bond Future	2410	3	2	3	0.00
02/08/2022	R035 On 03-November-22	11.05	Put	Bond Future	2684	3	3	3	0.00
02/08/2022	R035 On 02-February-23			Bond Future	11.36	87.1050	87.8342	87.1050	72,176.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2022	R035 On 02-February-23	11.98	Call	Bond Future	5289	5	5	5	0.00
02/08/2022	R035 On 02-February-23	13.22	Call	Bond Future	10377	10	10	10	0.00
02/08/2022	R035 On 02-February-23	11.05	Call	Bond Future	2263	2	2	2	976.00
02/08/2022	R035 On 02-February-23	11.06	Call	Bond Future	2289	2	2	2	0.00
02/08/2022	R035 On 02-February-23	10.86	Call	Bond Future	1809	2	2	2	0.00
02/08/2022	R035 On 02-February-23	10.30	Call	Bond Future	848	1	1	1	976.00
02/08/2022	R035 On 02-February-23	10.64	Call	Bond Future	1360	1	1	1	388.00
02/08/2022	R035 On 02-February-23	10.87	Call	Bond Future	1832	2	2	2	0.00
02/08/2022	R035 On 02-February-23	11.94	Call	Bond Future	5138	5	5	5	0.00
02/08/2022	R035 On 02-February-23	10.88	Call	Bond Future	1854	2	2	2	0.00
02/08/2022	R035 On 02-February-23	10.66	Call	Bond Future	1397	1	1	1	0.00
02/08/2022	R035 On 02-February-23	10.60	Call	Bond Future	1286	1	1	1	0.00
02/08/2022	R035 On 02-February-23	9.85	Call	Bond Future	426	0	0	0	0.00
02/08/2022	R035 On 02-February-23	9.89	Call	Bond Future	455	0	0	0	388.00
02/08/2022	R035 On 02-February-23	9.81	Call	Bond Future	398	0	0	0	582.00
02/08/2022	R035 On 02-February-23	9.81	Put	Bond Future	9948	11	10	11	0.00
02/08/2022	R035 On 02-February-23	9.89	Put	Bond Future	9474	10	9	10	0.00
02/08/2022	R035 On 02-February-23	10.60	Put	Bond Future	5773	6	6	6	0.00
02/08/2022	R035 On 02-February-23	10.64	Put	Bond Future	5601	6	6	6	0.00
02/08/2022	R035 On 02-February-23	10.66	Put	Bond Future	5516	6	6	6	582.00
02/08/2022	R035 On 02-February-23	10.30	Put	Bond Future	7211	8	7	8	0.00
02/08/2022	R035 On 02-February-23	10.88	Put	Bond Future	4639	5	5	5	0.00
02/08/2022	R035 On 02-February-23	13.22	Put	Bond Future	604	1	1	1	976.00
02/08/2022	R035 On 02-February-23	10.87	Put	Bond Future	4676	5	5	5	0.00
02/08/2022	R035 On 02-February-23	9.85	Put	Bond Future	9710	10	10	10	0.00
02/08/2022	R035 On 02-February-23	10.86	Put	Bond Future	4714	5	5	5	0.00
02/08/2022	R035 On 02-February-23	11.06	Put	Bond Future	4004	4	4	4	582.00
02/08/2022	R035 On 02-February-23	11.05	Put	Bond Future	4037	4	4	4	0.00
02/08/2022	R035 On 02-February-23	11.98	Put	Bond Future	1819	2	2	2	388.00
02/08/2022	R035 On 02-February-23	11.94	Put	Bond Future	1884	2	2	2	0.00
02/08/2022	R035 On 04-May-23			Bond Future	11.49	84.2456	84.9597	84.2456	0.00
02/08/2022	R035 On 04-May-23	11.22	Call	Bond Future	3065	3	3	3	0.00
02/08/2022	R035 On 04-May-23	10.42	Call	Bond Future	1381	1	1	1	491.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2022	R035 On 04-May-23	9.85	Call	Bond Future	729	1	1	1	388.00
02/08/2022	R035 On 04-May-23	12.46	Call	Bond Future	7158	7	7	7	0.00
02/08/2022	R035 On 04-May-23	11.17	Call	Bond Future	2933	3	3	3	491.00
02/08/2022	R035 On 04-May-23	11.20	Call	Bond Future	3012	3	3	3	0.00
02/08/2022	R035 On 04-May-23	11.21	Call	Bond Future	3038	3	3	3	0.00
02/08/2022	R035 On 04-May-23	10.60	Call	Bond Future	1676	1	2	1	388.00
02/08/2022	R035 On 04-May-23	13.18	Call	Bond Future	9944	9	10	9	0.00
02/08/2022	R035 On 04-May-23	13.18	Put	Bond Future	1211	1	1	1	491.00
02/08/2022	R035 On 04-May-23	10.60	Put	Bond Future	6909	7	7	7	0.00
02/08/2022	R035 On 04-May-23	12.46	Put	Bond Future	1985	2	2	2	388.00
02/08/2022	R035 On 04-May-23	11.22	Put	Bond Future	4622	5	5	5	0.00
02/08/2022	R035 On 04-May-23	9.85	Put	Bond Future	10714	11	11	11	0.00
02/08/2022	R035 On 04-May-23	10.42	Put	Bond Future	7724	8	8	8	0.00
02/08/2022	R035 On 04-May-23	11.17	Put	Bond Future	4779	5	5	5	0.00
02/08/2022	R035 On 04-May-23	11.20	Put	Bond Future	4684	5	5	5	0.00
02/08/2022	R035 On 04-May-23	11.21	Put	Bond Future	4653	5	5	5	0.00
02/08/2022	R035 On 03-August-23			Bond Future	11.61	85.9018	86.7143	85.9018	0.00
02/08/2022	R035 On 03-August-23	11.98	Call	Bond Future	5503	5	6	5	0.00
02/08/2022	R035 On 03-August-23	11.99	Call	Bond Future	5536	5	6	5	0.00
02/08/2022	R035 On 03-August-23	12.00	Call	Bond Future	5568	5	6	5	0.00
02/08/2022	R035 On 03-August-23	12.00	Put	Bond Future	3449	4	3	4	0.00
02/08/2022	R035 On 03-August-23	11.99	Put	Bond Future	3469	4	3	4	0.00
02/08/2022	R035 On 03-August-23	11.98	Put	Bond Future	3490	4	3	4	0.00
02/08/2022	R186 On 04-August-22			Bond Future	8.95	106.4542	106.9045	106.4542	40,222.00
02/08/2022	R186 On 04-August-22	6.96	Call	Bond Future	0	0	0	0	3,541.00
02/08/2022	R186 On 04-August-22	8.13	Call	Bond Future	0	0	0	0	0.00
02/08/2022	R186 On 04-August-22	8.14	Call	Bond Future	0	0	0	0	0.00
02/08/2022	R186 On 04-August-22	9.78	Call	Bond Future	2986	3	3	3	0.00
02/08/2022	R186 On 04-August-22	7.96	Call	Bond Future	0	0	0	0	3,541.00
02/08/2022	R186 On 04-August-22	8.15	Call	Bond Future	0	0	0	0	0.00
02/08/2022	R186 On 04-August-22	8.15	Put	Bond Future	2995	3	3	3	0.00
02/08/2022	R186 On 04-August-22	9.78	Put	Bond Future	0	0	0	0	3,541.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2022	R186 On 04-August-22	8.14	Put	Bond Future	3033	3	3	3	0.00
02/08/2022	R186 On 04-August-22	8.13	Put	Bond Future	3071	4	3	4	0.00
02/08/2022	R186 On 04-August-22	6.96	Put	Bond Future	7639	8	8	8	0.00
02/08/2022	R186 On 04-August-22	7.96	Put	Bond Future	3720	4	4	4	0.00
02/08/2022	R186 On 03-November-22			Bond Future	9.14	108.1165	108.5728	108.1165	66,189.00
02/08/2022	R186 On 03-November-22	8.55	Call	Bond Future	455	0	0	0	0.00
02/08/2022	R186 On 03-November-22	8.91	Call	Bond Future	869	1	1	1	0.00
02/08/2022	R186 On 03-November-22	8.23	Call	Bond Future	240	0	0	0	4,310.00
02/08/2022	R186 On 03-November-22	8.53	Call	Bond Future	437	0	0	0	0.00
02/08/2022	R186 On 03-November-22	8.54	Call	Bond Future	446	0	0	0	0.00
02/08/2022	R186 On 03-November-22	8.54	Put	Bond Future	2556	3	3	3	0.00
02/08/2022	R186 On 03-November-22	8.53	Put	Bond Future	2582	3	3	3	0.00
02/08/2022	R186 On 03-November-22	8.91	Put	Bond Future	1674	2	2	2	4,310.00
02/08/2022	R186 On 03-November-22	8.23	Put	Bond Future	3458	4	3	4	0.00
02/08/2022	R186 On 03-November-22	8.55	Put	Bond Future	2529	3	3	3	0.00
02/08/2022	R186 On 02-February-23			Bond Future	9.29	104.8077	105.2043	104.8077	0.00
02/08/2022	R186 On 02-February-23	8.34	Call	Bond Future	508	0	1	0	0.00
02/08/2022	R186 On 02-February-23	8.33	Call	Bond Future	501	0	1	0	0.00
02/08/2022	R186 On 02-February-23	8.32	Call	Bond Future	493	0	0	0	0.00
02/08/2022	R186 On 02-February-23	8.32	Put	Bond Future	3739	4	4	4	0.00
02/08/2022	R186 On 02-February-23	8.33	Put	Bond Future	3712	4	4	4	0.00
02/08/2022	R186 On 02-February-23	8.34	Put	Bond Future	3686	4	4	4	0.00
02/08/2022	R186 On 04-May-23			Bond Future	9.45	106.7829	107.1511	106.7829	0.00
02/08/2022	R186 On 04-May-23	8.83	Call	Bond Future	1081	1	1	1	0.00
02/08/2022	R186 On 04-May-23	8.82	Call	Bond Future	1070	1	1	1	0.00
02/08/2022	R186 On 04-May-23	8.84	Call	Bond Future	1093	1	1	1	0.00
02/08/2022	R186 On 04-May-23	8.83	Put	Bond Future	2997	3	3	3	0.00
02/08/2022	R186 On 04-May-23	8.82	Put	Bond Future	3017	3	3	3	0.00
02/08/2022	R186 On 04-May-23	8.84	Put	Bond Future	2977	3	3	3	0.00
02/08/2022	R186 On 03-August-23			Bond Future	9.54	103.5786	104.0584	103.5786	0.00
02/08/2022	R186 On 03-August-23	9.75	Call	Bond Future	2515	2	3	2	0.00
02/08/2022	R186 On 03-August-23	9.73	Call	Bond Future	2480	2	2	2	0.00
02/08/2022	R186 On 03-August-23	9.74	Call	Bond Future	2498	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2022	R186 On 03-August-23	9.74	Put	Bond Future	1931	2	2	2	0.00
02/08/2022	R186 On 03-August-23	9.73	Put	Bond Future	1942	2	2	2	0.00
02/08/2022	R186 On 03-August-23	9.75	Put	Bond Future	1920	2	2	2	0.00
02/08/2022	R197 On 04-August-22			Bond Future	331.40	331.2867	331.4007	331.2867	110.00
02/08/2022	R197 On 03-November-22			Bond Future	336.65	336.5414	336.6539	336.5414	831.00
02/08/2022	R197 On 02-February-23			Bond Future	333.89	333.9880	333.8903	333.9880	0.00
02/08/2022	R197 On 04-May-23			Bond Future	340.14	340.3534	340.1408	340.3534	0.00
02/08/2022	R197 On 03-August-23			Bond Future	338.08	337.9679	338.0766	337.9679	0.00
02/08/2022	R202 On 04-August-22			Bond Future	245.87	244.9272	245.8686	244.9272	5,614.00
02/08/2022	R202 On 03-November-22			Bond Future	249.77	248.8121	249.7660	248.8121	6,140.00
02/08/2022	R202 On 02-February-23			Bond Future	249.58	248.7613	249.5751	248.7613	460.00
02/08/2022	R202 On 04-May-23			Bond Future	254.25	253.5013	254.2462	253.5013	0.00
02/08/2022	R202 On 03-August-23			Bond Future	254.68	253.6770	254.6793	253.6770	0.00
02/08/2022	R209 On 04-August-22			Bond Future	11.03	68.2388	68.9007	68.2388	8,968.00
02/08/2022	R209 On 04-August-22	10.57	Call	Bond Future	1	0	0	0	0.00
02/08/2022	R209 On 04-August-22	10.59	Call	Bond Future	2	0	0	0	0.00
02/08/2022	R209 On 04-August-22	10.58	Call	Bond Future	1	0	0	0	0.00
02/08/2022	R209 On 04-August-22	10.58	Put	Bond Future	2443	3	2	3	0.00
02/08/2022	R209 On 04-August-22	10.57	Put	Bond Future	2498	3	2	3	0.00
02/08/2022	R209 On 04-August-22	10.59	Put	Bond Future	2388	3	2	3	0.00
02/08/2022	R209 On 03-November-22			Bond Future	11.18	66.1583	66.8299	66.1583	18,801.00
02/08/2022	R209 On 03-November-22	11.02	Call	Bond Future	1524	1	2	1	0.00
02/08/2022	R209 On 03-November-22	10.00	Call	Bond Future	168	0	0	0	9,500.00
02/08/2022	R209 On 03-November-22	11.50	Call	Bond Future	2898	2	3	2	0.00
02/08/2022	R209 On 03-November-22	10.50	Call	Bond Future	574	0	1	0	0.00
02/08/2022	R209 On 03-November-22	11.00	Call	Bond Future	1476	1	1	1	0.00
02/08/2022	R209 On 03-November-22	11.01	Call	Bond Future	1500	1	2	1	0.00
02/08/2022	R209 On 03-November-22	12.00	Call	Bond Future	4678	4	5	4	0.00
02/08/2022	R209 On 03-November-22	11.03	Call	Bond Future	1548	1	2	1	0.00
02/08/2022	R209 On 03-November-22	9.25	Call	Bond Future	16	0	0	0	6,000.00
02/08/2022	R209 On 03-November-22	9.50	Call	Bond Future	38	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
02/08/2022	R209 On 03-November-22	9.50	Put	Bond Future	9525	10	10	10	0.00
02/08/2022	R209 On 03-November-22	9.25	Put	Bond Future	11073	12	11	12	0.00
02/08/2022	R209 On 03-November-22	11.03	Put	Bond Future	2327	3	2	3	0.00
02/08/2022	R209 On 03-November-22	10.50	Put	Bond Future	4204	5	4	5	0.00
02/08/2022	R209 On 03-November-22	12.00	Put	Bond Future	647	1	1	1	9,500.00
02/08/2022	R209 On 03-November-22	11.01	Put	Bond Future	2383	3	2	3	0.00
02/08/2022	R209 On 03-November-22	11.00	Put	Bond Future	2412	3	2	3	8,750.00
02/08/2022	R209 On 03-November-22	11.50	Put	Bond Future	1283	2	1	2	0.00
02/08/2022	R209 On 03-November-22	10.00	Put	Bond Future	6645	7	7	7	6,000.00
02/08/2022	R209 On 03-November-22	11.02	Put	Bond Future	2355	3	2	3	0.00
02/08/2022	R209 On 02-February-23			Bond Future	11.31	67.3776	68.0184	67.3776	2,066.00
02/08/2022	R209 On 02-February-23	10.80	Call	Bond Future	1548	1	2	1	0.00
02/08/2022	R209 On 02-February-23	10.78	Call	Bond Future	1510	1	2	1	0.00
02/08/2022	R209 On 02-February-23	10.79	Call	Bond Future	1529	1	2	1	0.00
02/08/2022	R209 On 02-February-23	10.80	Put	Bond Future	4189	5	4	5	0.00
02/08/2022	R209 On 02-February-23	10.78	Put	Bond Future	4257	5	4	5	0.00
02/08/2022	R209 On 02-February-23	10.79	Put	Bond Future	4223	5	4	5	0.00
02/08/2022	R209 On 04-May-23			Bond Future	11.43	65.4963	66.1265	65.4963	0.00
02/08/2022	R209 On 04-May-23	11.11	Call	Bond Future	2562	2	3	2	0.00
02/08/2022	R209 On 04-May-23	11.09	Call	Bond Future	2517	2	3	2	0.00
02/08/2022	R209 On 04-May-23	11.10	Call	Bond Future	2539	2	3	2	0.00
02/08/2022	R209 On 04-May-23	11.10	Put	Bond Future	4223	5	4	5	0.00
02/08/2022	R209 On 04-May-23	11.09	Put	Bond Future	4252	5	4	5	0.00
02/08/2022	R209 On 04-May-23	11.11	Put	Bond Future	4195	5	4	5	0.00
02/08/2022	R209 On 03-August-23			Bond Future	11.53	66.7844	67.4930	66.7844	0.00
02/08/2022	R209 On 03-August-23	11.95	Call	Bond Future	4958	5	5	5	0.00
02/08/2022	R209 On 03-August-23	11.93	Call	Bond Future	4901	4	5	4	0.00
02/08/2022	R209 On 03-August-23	11.94	Call	Bond Future	4930	5	5	5	0.00
02/08/2022	R209 On 03-August-23	11.95	Put	Bond Future	2961	3	3	3	0.00
02/08/2022	R209 On 03-August-23	11.93	Put	Bond Future	2997	3	3	3	0.00
02/08/2022	R209 On 03-August-23	11.94	Put	Bond Future	2979	3	3	3	0.00
02/08/2022	R210 On 04-August-22			Bond Future	225.38	224.6499	225.3795	224.6499	439.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2022	R210 On 03-November-22			Bond Future	225.96	225.2163	225.9553	225.2163	732.00
02/08/2022	R210 On 02-February-23			Bond Future	230.02	229.4154	230.0240	229.4154	300.00
02/08/2022	R210 On 04-May-23			Bond Future	231.24	230.6937	231.2361	230.6937	0.00
02/08/2022	R210 On 03-August-23			Bond Future	236.05	235.2732	236.0491	235.2732	0.00
02/08/2022	R213 On 04-August-22			Bond Future	10.65	82.3130	82.9435	82.3130	27,866.00
02/08/2022	R213 On 04-August-22	9.90	Call	Bond Future	0	0	0	0	0.00
02/08/2022	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
02/08/2022	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
02/08/2022	R213 On 04-August-22	9.90	Put	Bond Future	3669	4	4	4	0.00
02/08/2022	R213 On 04-August-22	9.88	Put	Bond Future	3770	4	4	4	0.00
02/08/2022	R213 On 04-August-22	9.89	Put	Bond Future	3720	4	4	4	0.00
02/08/2022	R213 On 03-November-22			Bond Future	10.82	80.0566	80.6961	80.0566	33,524.00
02/08/2022	R213 On 03-November-22	10.40	Call	Bond Future	885	1	1	1	0.00
02/08/2022	R213 On 03-November-22	9.98	Call	Bond Future	384	0	0	0	0.00
02/08/2022	R213 On 03-November-22	10.19	Call	Bond Future	597	0	1	0	0.00
02/08/2022	R213 On 03-November-22	9.13	Call	Bond Future	56	0	0	0	200.00
02/08/2022	R213 On 03-November-22	9.84	Call	Bond Future	289	0	0	0	0.00
02/08/2022	R213 On 03-November-22	10.39	Call	Bond Future	869	1	1	1	0.00
02/08/2022	R213 On 03-November-22	10.37	Call	Bond Future	839	1	1	1	0.00
02/08/2022	R213 On 03-November-22	9.19	Call	Bond Future	65	0	0	0	476.00
02/08/2022	R213 On 03-November-22	10.38	Call	Bond Future	854	1	1	1	0.00
02/08/2022	R213 On 03-November-22	10.38	Put	Bond Future	2954	3	3	3	0.00
02/08/2022	R213 On 03-November-22	9.19	Put	Bond Future	8149	9	8	9	0.00
02/08/2022	R213 On 03-November-22	10.37	Put	Bond Future	2987	3	3	3	200.00
02/08/2022	R213 On 03-November-22	10.39	Put	Bond Future	2921	3	3	3	0.00
02/08/2022	R213 On 03-November-22	9.84	Put	Bond Future	5038	6	5	6	476.00
02/08/2022	R213 On 03-November-22	9.13	Put	Bond Future	8456	9	8	9	0.00
02/08/2022	R213 On 03-November-22	10.19	Put	Bond Future	3616	4	4	4	476.00
02/08/2022	R213 On 03-November-22	9.98	Put	Bond Future	4436	5	4	5	200.00
02/08/2022	R213 On 03-November-22	10.40	Put	Bond Future	2889	3	3	3	0.00
02/08/2022	R213 On 02-February-23			Bond Future	10.99	81.5304	82.1301	81.5304	0.00
02/08/2022	R213 On 02-February-23	10.43	Call	Bond Future	1315	1	1	1	912.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2022	R213 On 02-February-23	10.22	Call	Bond Future	1004	1	1	1	0.00
02/08/2022	R213 On 02-February-23	9.16	Call	Bond Future	223	0	0	0	476.00
02/08/2022	R213 On 02-February-23	10.21	Call	Bond Future	991	1	1	1	0.00
02/08/2022	R213 On 02-February-23	12.20	Call	Bond Future	6082	6	6	6	0.00
02/08/2022	R213 On 02-February-23	10.23	Call	Bond Future	1018	1	1	1	0.00
02/08/2022	R213 On 02-February-23	10.35	Call	Bond Future	1190	1	1	1	0.00
02/08/2022	R213 On 02-February-23	10.01	Call	Bond Future	748	1	1	1	0.00
02/08/2022	R213 On 02-February-23	10.35	Put	Bond Future	4131	5	4	5	476.00
02/08/2022	R213 On 02-February-23	12.20	Put	Bond Future	826	1	1	1	912.00
02/08/2022	R213 On 02-February-23	10.22	Put	Bond Future	4564	5	5	5	0.00
02/08/2022	R213 On 02-February-23	10.43	Put	Bond Future	3878	4	4	4	0.00
02/08/2022	R213 On 02-February-23	10.21	Put	Bond Future	4599	5	5	5	0.00
02/08/2022	R213 On 02-February-23	9.16	Put	Bond Future	9056	10	9	10	0.00
02/08/2022	R213 On 02-February-23	10.01	Put	Bond Future	5320	6	5	6	476.00
02/08/2022	R213 On 02-February-23	10.23	Put	Bond Future	4530	5	5	5	0.00
02/08/2022	R213 On 04-May-23			Bond Future	11.14	79.5164	80.1003	79.5164	0.00
02/08/2022	R213 On 04-May-23	10.74	Call	Bond Future	2106	2	2	2	0.00
02/08/2022	R213 On 04-May-23	10.73	Call	Bond Future	2087	2	2	2	0.00
02/08/2022	R213 On 04-May-23	10.75	Call	Bond Future	2125	2	2	2	0.00
02/08/2022	R213 On 04-May-23	10.75	Put	Bond Future	3849	4	4	4	0.00
02/08/2022	R213 On 04-May-23	10.73	Put	Bond Future	3902	4	4	4	0.00
02/08/2022	R213 On 04-May-23	10.74	Put	Bond Future	3876	4	4	4	0.00
02/08/2022	R213 On 03-August-23			Bond Future	11.26	81.0791	81.7535	81.0791	0.00
02/08/2022	R213 On 03-August-23	11.62	Call	Bond Future	4245	4	4	4	0.00
02/08/2022	R213 On 03-August-23	11.61	Call	Bond Future	4220	4	4	4	0.00
02/08/2022	R213 On 03-August-23	11.63	Call	Bond Future	4271	4	4	4	0.00
02/08/2022	R213 On 03-August-23	11.62	Put	Bond Future	2707	3	3	3	0.00
02/08/2022	R213 On 03-August-23	11.61	Put	Bond Future	2723	3	3	3	0.00
02/08/2022	R213 On 03-August-23	11.63	Put	Bond Future	2691	3	3	3	0.00
02/08/2022	R214 On 04-August-22			Bond Future	11.17	65.9147	66.6063	65.9147	74,238.00
02/08/2022	R214 On 04-August-22	10.97	Call	Bond Future	61	0	0	0	0.00
02/08/2022	R214 On 04-August-22	10.98	Call	Bond Future	69	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
02/08/2022	R214 On 04-August-22	10.99	Call	Bond Future	77	0	0	0	0.00
02/08/2022	R214 On 04-August-22	10.98	Put	Bond Future	1144	2	1	2	0.00
02/08/2022	R214 On 04-August-22	10.99	Put	Bond Future	1096	2	1	2	0.00
02/08/2022	R214 On 04-August-22	10.97	Put	Bond Future	1193	2	1	2	0.00
02/08/2022	R214 On 03-November-22			Bond Future	11.31	63.6553	64.3570	63.6553	11,475.00
02/08/2022	R214 On 03-November-22	11.35	Call	Bond Future	2126	2	2	2	0.00
02/08/2022	R214 On 03-November-22	11.36	Call	Bond Future	2155	2	2	2	0.00
02/08/2022	R214 On 03-November-22	11.34	Call	Bond Future	2097	2	2	2	0.00
02/08/2022	R214 On 03-November-22	11.36	Put	Bond Future	1893	2	2	2	0.00
02/08/2022	R214 On 03-November-22	11.35	Put	Bond Future	1917	2	2	2	0.00
02/08/2022	R214 On 03-November-22	11.34	Put	Bond Future	1941	2	2	2	0.00
02/08/2022	R214 On 02-February-23			Bond Future	11.43	64.8273	65.5007	64.8273	65,489.00
02/08/2022	R214 On 02-February-23	11.09	Call	Bond Future	2024	2	2	2	0.00
02/08/2022	R214 On 02-February-23	11.07	Call	Bond Future	1977	2	2	2	0.00
02/08/2022	R214 On 02-February-23	11.08	Call	Bond Future	2001	2	2	2	0.00
02/08/2022	R214 On 02-February-23	11.08	Put	Bond Future	3925	4	4	4	0.00
02/08/2022	R214 On 02-February-23	11.07	Put	Bond Future	3957	4	4	4	0.00
02/08/2022	R214 On 02-February-23	11.09	Put	Bond Future	3893	4	4	4	0.00
02/08/2022	R214 On 04-May-23			Bond Future	11.55	62.7525	63.4171	62.7525	0.00
02/08/2022	R214 On 04-May-23	11.38	Call	Bond Future	3064	3	3	3	0.00
02/08/2022	R214 On 04-May-23	11.36	Call	Bond Future	3013	3	3	3	0.00
02/08/2022	R214 On 04-May-23	11.37	Call	Bond Future	3038	3	3	3	0.00
02/08/2022	R214 On 04-May-23	11.37	Put	Bond Future	3981	4	4	4	0.00
02/08/2022	R214 On 04-May-23	11.36	Put	Bond Future	4009	4	4	4	0.00
02/08/2022	R214 On 04-May-23	11.38	Put	Bond Future	3953	4	4	4	0.00
02/08/2022	R214 On 03-August-23			Bond Future	11.64	63.9861	64.7267	63.9861	0.00
02/08/2022	R214 On 03-August-23	12.16	Call	Bond Future	5569	5	6	5	0.00
02/08/2022	R214 On 03-August-23	12.14	Call	Bond Future	5509	5	6	5	0.00
02/08/2022	R214 On 03-August-23	12.15	Call	Bond Future	5539	5	6	5	0.00
02/08/2022	R214 On 03-August-23	12.15	Put	Bond Future	3002	3	3	3	0.00
02/08/2022	R214 On 03-August-23	12.14	Put	Bond Future	3020	3	3	3	0.00
02/08/2022	R214 On 03-August-23	12.16	Put	Bond Future	2984	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2022	R248 On 04-August-22			Bond Future	11.22	82.3840	83.1783	82.3840	92,125.00
02/08/2022	R248 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	0.00
02/08/2022	R248 On 04-August-22	10.30	Call	Bond Future	0	0	0	0	1,200.00
02/08/2022	R248 On 04-August-22	11.00	Call	Bond Future	61	0	0	0	1,200.00
02/08/2022	R248 On 04-August-22	10.40	Call	Bond Future	0	0	0	0	0.00
02/08/2022	R248 On 04-August-22	10.90	Call	Bond Future	16	0	0	0	100.00
02/08/2022	R248 On 04-August-22	11.30	Call	Bond Future	791	0	1	0	1,600.00
02/08/2022	R248 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	1,700.00
02/08/2022	R248 On 04-August-22	10.99	Call	Bond Future	54	0	0	0	0.00
02/08/2022	R248 On 04-August-22	10.98	Call	Bond Future	48	0	0	0	0.00
02/08/2022	R248 On 04-August-22	10.98	Put	Bond Future	1746	3	2	3	0.00
02/08/2022	R248 On 04-August-22	10.99	Put	Bond Future	1681	2	2	2	0.00
02/08/2022	R248 On 04-August-22	11.30	Put	Bond Future	269	1	0	1	0.00
02/08/2022	R248 On 04-August-22	10.40	Put	Bond Future	6010	7	6	7	0.00
02/08/2022	R248 On 04-August-22	10.90	Put	Bond Future	2286	3	2	3	0.00
02/08/2022	R248 On 04-August-22	11.00	Put	Bond Future	1617	2	2	2	50.00
02/08/2022	R248 On 04-August-22	10.30	Put	Bond Future	6793	8	7	8	0.00
02/08/2022	R248 On 04-August-22	9.70	Put	Bond Future	11763	13	12	13	0.00
02/08/2022	R248 On 04-August-22	10.20	Put	Bond Future	7589	8	8	8	0.00
02/08/2022	R248 On 03-November-22			Bond Future	11.36	79.2434	80.0491	79.2434	251,592.00
02/08/2022	R248 On 03-November-22	11.90	Call	Bond Future	4721	4	5	4	1,650.00
02/08/2022	R248 On 03-November-22	11.30	Call	Bond Future	2310	2	2	2	0.00
02/08/2022	R248 On 03-November-22	11.31	Call	Bond Future	2344	2	2	2	0.00
02/08/2022	R248 On 03-November-22	11.32	Call	Bond Future	2378	2	2	2	0.00
02/08/2022	R248 On 03-November-22	11.20	Call	Bond Future	1983	2	2	2	1,650.00
02/08/2022	R248 On 03-November-22	11.20	Put	Bond Future	3086	4	3	4	0.00
02/08/2022	R248 On 03-November-22	11.30	Put	Bond Future	2731	3	3	3	0.00
02/08/2022	R248 On 03-November-22	11.31	Put	Bond Future	2697	3	3	3	0.00
02/08/2022	R248 On 03-November-22	11.90	Put	Bond Future	1259	2	1	2	0.00
02/08/2022	R248 On 03-November-22	11.32	Put	Bond Future	2664	3	3	3	0.00
02/08/2022	R248 On 02-February-23			Bond Future	11.49	80.7025	81.4719	80.7025	0.00
02/08/2022	R248 On 02-February-23	11.07	Call	Bond Future	2331	2	2	2	0.00
02/08/2022	R248 On 02-February-23	11.06	Call	Bond Future	2303	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2022	R248 On 02-February-23	11.08	Call	Bond Future	2359	2	2	2	0.00
02/08/2022	R248 On 02-February-23	11.08	Put	Bond Future	5124	6	5	6	0.00
02/08/2022	R248 On 02-February-23	11.06	Put	Bond Future	5208	6	5	6	0.00
02/08/2022	R248 On 02-February-23	11.07	Put	Bond Future	5166	6	5	6	0.00
02/08/2022	R248 On 04-May-23			Bond Future	11.60	77.7859	78.5432	77.7859	0.00
02/08/2022	R248 On 04-May-23	11.34	Call	Bond Future	3543	3	4	3	0.00
02/08/2022	R248 On 04-May-23	11.33	Call	Bond Future	3512	3	4	3	0.00
02/08/2022	R248 On 04-May-23	11.35	Call	Bond Future	3574	3	4	3	0.00
02/08/2022	R248 On 04-May-23	11.35	Put	Bond Future	5240	6	5	6	0.00
02/08/2022	R248 On 04-May-23	11.33	Put	Bond Future	5312	6	5	6	0.00
02/08/2022	R248 On 04-May-23	11.34	Put	Bond Future	5276	6	5	6	0.00
02/08/2022	R248 On 03-August-23			Bond Future	11.70	79.3154	80.1657	79.3154	0.00
02/08/2022	R248 On 03-August-23	12.10	Call	Bond Future	6504	6	7	6	0.00
02/08/2022	R248 On 03-August-23	12.09	Call	Bond Future	6467	6	6	6	0.00
02/08/2022	R248 On 03-August-23	12.11	Call	Bond Future	6540	6	7	6	0.00
02/08/2022	R248 On 03-August-23	12.11	Put	Bond Future	3988	4	4	4	0.00
02/08/2022	R248 On 03-August-23	12.09	Put	Bond Future	4035	4	4	4	0.00
02/08/2022	R248 On 03-August-23	12.10	Put	Bond Future	4012	4	4	4	0.00