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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2022	2025 On 03-February-22			Bond Future	155.80	155.4434	155.7999	155.4434	1,790.00
01/02/2022	2025 On 05-May-22			Bond Future	157.78	157.3982	157.7831	157.3982	5,456.00
01/02/2022	2025 On 04-August-22			Bond Future	158.24	157.8971	158.2386	157.8971	161.00
01/02/2022	2025 On 03-November-22			Bond Future	160.50	159.9617	160.4967	159.9617	0.00
01/02/2022	2025 On 02-February-23			Bond Future	161.16	159.9600	161.1568	159.9600	0.00
01/02/2022	2029 On 03-February-22			Bond Future	114.38	114.0664	114.3827	114.0664	1,952.00
01/02/2022	2029 On 05-May-22			Bond Future	114.63	114.2949	114.6327	114.2949	2,746.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2022	2029 On 04-August-22			Bond Future	116.14	115.8312	116.1384	115.8312	1,844.00
01/02/2022	2029 On 03-November-22			Bond Future	116.57	116.1186	116.5676	116.1186	0.00
01/02/2022	2029 On 02-February-23			Bond Future	118.25	116.1200	118.2490	116.1200	0.00
01/02/2022	2030 On 03-February-22			Bond Future	9.27	92.5072	9.2688	92.5072	45,756.00
01/02/2022	2030 On 03-February-22	8.80	Call	Bond Future	0	0	0	0	0.00
01/02/2022	2030 On 03-February-22	9.90	Call	Bond Future	3269	3	3269	3	0.00
01/02/2022	2030 On 03-February-22	10.85	Call	Bond Future	7917	7	7917	7	0.00
01/02/2022	2030 On 03-February-22	9.60	Call	Bond Future	1735	1	1735	1	1,000.00
01/02/2022	2030 On 03-February-22	9.78	Call	Bond Future	2659	2	2659	2	0.00
01/02/2022	2030 On 03-February-22	9.44	Call	Bond Future	923	0	923	0	0.00
01/02/2022	2030 On 03-February-22	9.43	Call	Bond Future	874	0	874	0	0.00
01/02/2022	2030 On 03-February-22	8.39	Call	Bond Future	0	0	0	0	101.00
01/02/2022	2030 On 03-February-22	8.85	Call	Bond Future	0	0	0	0	1,000.00
01/02/2022	2030 On 03-February-22	9.80	Call	Bond Future	2761	2	2761	2	950.00
01/02/2022	2030 On 03-February-22	9.45	Call	Bond Future	972	1	972	1	0.00
01/02/2022	2030 On 03-February-22	9.40	Call	Bond Future	734	0	734	0	0.00
01/02/2022	2030 On 03-February-22	9.10	Call	Bond Future	16	0	16	0	0.00
01/02/2022	2030 On 03-February-22	9.35	Call	Bond Future	517	0	517	0	0.00
01/02/2022	2030 On 03-February-22	9.20	Call	Bond Future	98	0	98	0	950.00
01/02/2022	2030 On 03-February-22	9.20	Put	Bond Future	464	1	464	1	0.00
01/02/2022	2030 On 03-February-22	9.35	Put	Bond Future	88	0	88	0	101.00
01/02/2022	2030 On 03-February-22	9.10	Put	Bond Future	916	2	916	2	0.00
01/02/2022	2030 On 03-February-22	9.40	Put	Bond Future	42	0	42	0	0.00
01/02/2022	2030 On 03-February-22	9.45	Put	Bond Future	18	0	18	0	0.00
01/02/2022	2030 On 03-February-22	9.80	Put	Bond Future	0	0	0	0	0.00
01/02/2022	2030 On 03-February-22	9.90	Put	Bond Future	0	0	0	0	8,000.00
01/02/2022	2030 On 03-February-22	8.85	Put	Bond Future	2254	3	2254	3	0.00
01/02/2022	2030 On 03-February-22	8.39	Put	Bond Future	4810	5	4810	5	0.00
01/02/2022	2030 On 03-February-22	8.80	Put	Bond Future	2527	3	2527	3	0.00
01/02/2022	2030 On 03-February-22	9.43	Put	Bond Future	25	0	25	0	0.00
01/02/2022	2030 On 03-February-22	9.44	Put	Bond Future	21	0	21	0	0.00
01/02/2022	2030 On 03-February-22	9.78	Put	Bond Future	0	0	0	0	101.00
01/02/2022	2030 On 03-February-22	9.60	Put	Bond Future	1	0	1	0	0.00

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01/02/2022	2030 On 03-February-22	10.85	Put	Bond Future	0	0	0	0	1,000.00
01/02/2022	2030 On 05-May-22			Bond Future	9.46	93.6475	9.4594	93.6475	71,396.00
01/02/2022	2030 On 05-May-22	11.04	Call	Bond Future	7763	7	7763	7	0.00
01/02/2022	2030 On 05-May-22	10.19	Call	Bond Future	4127	4	4127	4	0.00
01/02/2022	2030 On 05-May-22	10.20	Call	Bond Future	4168	4	4168	4	0.00
01/02/2022	2030 On 05-May-22	9.35	Call	Bond Future	1348	1	1348	1	0.00
01/02/2022	2030 On 05-May-22	9.65	Call	Bond Future	2169	2	2169	2	0.00
01/02/2022	2030 On 05-May-22	8.81	Call	Bond Future	415	0	415	0	200.00
01/02/2022	2030 On 05-May-22	8.89	Call	Bond Future	510	0	510	0	1,800.00
01/02/2022	2030 On 05-May-22	7.73	Call	Bond Future	14	0	14	0	200.00
01/02/2022	2030 On 05-May-22	9.60	Call	Bond Future	2018	2	2018	2	0.00
01/02/2022	2030 On 05-May-22	10.21	Call	Bond Future	4208	4	4208	4	0.00
01/02/2022	2030 On 05-May-22	9.15	Call	Bond Future	921	1	921	1	7,500.00
01/02/2022	2030 On 05-May-22	9.95	Call	Bond Future	3196	3	3196	3	0.00
01/02/2022	2030 On 05-May-22	8.14	Call	Bond Future	56	0	56	0	1,800.00
01/02/2022	2030 On 05-May-22	8.47	Call	Bond Future	152	0	152	0	1,073.00
01/02/2022	2030 On 05-May-22	8.14	Put	Bond Future	7142	8	7142	8	0.00
01/02/2022	2030 On 05-May-22	9.65	Put	Bond Future	1200	1	1200	1	5,000.00
01/02/2022	2030 On 05-May-22	8.81	Put	Bond Future	3820	4	3820	4	0.00
01/02/2022	2030 On 05-May-22	8.89	Put	Bond Future	3487	4	3487	4	0.00
01/02/2022	2030 On 05-May-22	9.15	Put	Bond Future	2523	3	2523	3	0.00
01/02/2022	2030 On 05-May-22	10.21	Put	Bond Future	463	1	463	1	0.00
01/02/2022	2030 On 05-May-22	9.60	Put	Bond Future	1301	2	1301	2	5,000.00
01/02/2022	2030 On 05-May-22	7.73	Put	Bond Future	9441	10	9441	10	0.00
01/02/2022	2030 On 05-May-22	8.47	Put	Bond Future	5403	6	5403	6	0.00
01/02/2022	2030 On 05-May-22	9.35	Put	Bond Future	1911	2	1911	2	1,073.00
01/02/2022	2030 On 05-May-22	10.20	Put	Bond Future	471	1	471	1	200.00
01/02/2022	2030 On 05-May-22	10.19	Put	Bond Future	480	1	480	1	0.00
01/02/2022	2030 On 05-May-22	11.04	Put	Bond Future	101	0	101	0	1,800.00
01/02/2022	2030 On 05-May-22	9.95	Put	Bond Future	726	1	726	1	1,073.00
01/02/2022	2030 On 04-August-22			Bond Future	9.66	90.8775	9.6638	90.8775	24,189.00
01/02/2022	2030 On 04-August-22	9.05	Call	Bond Future	932	1	932	1	800.00
01/02/2022	2030 On 04-August-22	9.54	Call	Bond Future	1891	2	1891	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
01/02/2022	2030 On 04-August-22	8.30	Call	Bond Future	240	0	240	0	800.00
01/02/2022	2030 On 04-August-22	9.55	Call	Bond Future	1915	2	1915	2	0.00
01/02/2022	2030 On 04-August-22	9.56	Call	Bond Future	1938	2	1938	2	0.00
01/02/2022	2030 On 04-August-22	10.95	Call	Bond Future	6593	6	6593	6	0.00
01/02/2022	2030 On 04-August-22	10.95	Put	Bond Future	509	1	509	1	800.00
01/02/2022	2030 On 04-August-22	9.56	Put	Bond Future	2453	3	2453	3	0.00
01/02/2022	2030 On 04-August-22	9.55	Put	Bond Future	2480	3	2480	3	0.00
01/02/2022	2030 On 04-August-22	8.30	Put	Bond Future	7307	8	7307	8	0.00
01/02/2022	2030 On 04-August-22	9.54	Put	Bond Future	2506	3	2506	3	0.00
01/02/2022	2030 On 04-August-22	9.05	Put	Bond Future	4030	4	4030	4	0.00
01/02/2022	2030 On 03-November-22			Bond Future	9.84	92.0447	9.8405	92.0447	0.00
01/02/2022	2030 On 03-November-22	10.09	Call	Bond Future	3277	3	3277	3	0.00
01/02/2022	2030 On 03-November-22	10.08	Call	Bond Future	3249	3	3249	3	0.00
01/02/2022	2030 On 03-November-22	10.10	Call	Bond Future	3305	3	3305	3	0.00
01/02/2022	2030 On 03-November-22	10.10	Put	Bond Future	2074	2	2074	2	0.00
01/02/2022	2030 On 03-November-22	10.08	Put	Bond Future	2113	2	2113	2	0.00
01/02/2022	2030 On 03-November-22	10.09	Put	Bond Future	2093	2	2093	2	0.00
01/02/2022	2030 On 02-February-23			Bond Future	10.04	10.0000	10.0369	10.0000	0.00
01/02/2022	2030 On 02-February-23	10.01	Call	Bond Future	0	0	0	0	0.00
01/02/2022	2030 On 02-February-23	9.99	Call	Bond Future	0	0	0	0	0.00
01/02/2022	2030 On 02-February-23	10.00	Call	Bond Future	0	0	0	0	0.00
01/02/2022	2030 On 02-February-23	10.01	Put	Bond Future	124	0	124	0	0.00
01/02/2022	2030 On 02-February-23	9.99	Put	Bond Future	217	0	217	0	0.00
01/02/2022	2030 On 02-February-23	10.00	Put	Bond Future	170	0	170	0	0.00
01/02/2022	2032 On 03-February-22			Bond Future	9.70	93.0029	9.7035	93.0029	41,034.00
01/02/2022	2032 On 03-February-22	8.91	Call	Bond Future	0	0	0	0	198.00
01/02/2022	2032 On 03-February-22	9.14	Call	Bond Future	0	0	0	0	97.00
01/02/2022	2032 On 03-February-22	9.57	Call	Bond Future	33	0	33	0	0.00
01/02/2022	2032 On 03-February-22	10.90	Call	Bond Future	6778	6	6778	6	0.00
01/02/2022	2032 On 03-February-22	10.95	Call	Bond Future	7047	6	7047	6	0.00
01/02/2022	2032 On 03-February-22	10.44	Call	Bond Future	4256	4	4256	4	0.00
01/02/2022	2032 On 03-February-22	10.45	Call	Bond Future	4311	4	4311	4	0.00
01/02/2022	2032 On 03-February-22	10.14	Call	Bond Future	2555	2	2555	2	0.00

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01/02/2022	2032 On 03-February-22	10.35	Call	Bond Future	3750	3	3750	3	0.00
01/02/2022	2032 On 03-February-22	9.90	Call	Bond Future	1177	1	1177	1	900.00
01/02/2022	2032 On 03-February-22	10.04	Call	Bond Future	1979	1	1979	1	100.00
01/02/2022	2032 On 03-February-22	9.62	Call	Bond Future	83	0	83	0	210.00
01/02/2022	2032 On 03-February-22	11.13	Call	Bond Future	8003	7	8003	7	0.00
01/02/2022	2032 On 03-February-22	10.53	Call	Bond Future	4757	4	4757	4	0.00
01/02/2022	2032 On 03-February-22	10.65	Call	Bond Future	5420	5	5420	5	0.00
01/02/2022	2032 On 03-February-22	10.43	Call	Bond Future	4200	4	4200	4	0.00
01/02/2022	2032 On 03-February-22	10.66	Call	Bond Future	5475	5	5475	5	0.00
01/02/2022	2032 On 03-February-22	10.42	Call	Bond Future	4144	3	4144	3	0.00
01/02/2022	2032 On 03-February-22	9.67	Call	Bond Future	176	0	176	0	0.00
01/02/2022	2032 On 03-February-22	9.81	Call	Bond Future	699	0	699	0	0.00
01/02/2022	2032 On 03-February-22	9.58	Call	Bond Future	40	0	40	0	400.00
01/02/2022	2032 On 03-February-22	9.58	Put	Bond Future	781	1	781	1	0.00
01/02/2022	2032 On 03-February-22	9.81	Put	Bond Future	66	0	66	0	198.00
01/02/2022	2032 On 03-February-22	9.90	Put	Bond Future	14	0	14	0	900.00
01/02/2022	2032 On 03-February-22	10.42	Put	Bond Future	0	0	0	0	0.00
01/02/2022	2032 On 03-February-22	10.66	Put	Bond Future	0	0	0	0	97.00
01/02/2022	2032 On 03-February-22	10.43	Put	Bond Future	0	0	0	0	0.00
01/02/2022	2032 On 03-February-22	10.45	Put	Bond Future	0	0	0	0	198.00
01/02/2022	2032 On 03-February-22	10.35	Put	Bond Future	0	0	0	0	400.00
01/02/2022	2032 On 03-February-22	10.65	Put	Bond Future	0	0	0	0	0.00
01/02/2022	2032 On 03-February-22	10.53	Put	Bond Future	0	0	0	0	210.00
01/02/2022	2032 On 03-February-22	11.13	Put	Bond Future	0	0	0	0	210.00
01/02/2022	2032 On 03-February-22	8.91	Put	Bond Future	4903	6	4903	6	0.00
01/02/2022	2032 On 03-February-22	9.62	Put	Bond Future	583	1	583	1	0.00
01/02/2022	2032 On 03-February-22	9.67	Put	Bond Future	376	1	376	1	0.00
01/02/2022	2032 On 03-February-22	10.04	Put	Bond Future	1	0	1	0	0.00
01/02/2022	2032 On 03-February-22	10.14	Put	Bond Future	0	0	0	0	97.00
01/02/2022	2032 On 03-February-22	10.44	Put	Bond Future	0	0	0	0	0.00
01/02/2022	2032 On 03-February-22	10.95	Put	Bond Future	0	0	0	0	400.00
01/02/2022	2032 On 03-February-22	10.90	Put	Bond Future	0	0	0	0	900.00
01/02/2022	2032 On 03-February-22	9.57	Put	Bond Future	834	2	834	2	0.00

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01/02/2022	2032 On 03-February-22	9.14	Put	Bond Future	3446	4	3446	4	0.00
01/02/2022	2032 On 05-May-22			Bond Future	9.88	90.0016	9.8836	90.0016	133,377.00
01/02/2022	2032 On 05-May-22	11.04	Call	Bond Future	6628	6	6628	6	0.00
01/02/2022	2032 On 05-May-22	11.02	Call	Bond Future	6532	6	6532	6	0.00
01/02/2022	2032 On 05-May-22	9.58	Call	Bond Future	989	1	989	1	780.00
01/02/2022	2032 On 05-May-22	10.18	Call	Bond Future	2801	2	2801	2	780.00
01/02/2022	2032 On 05-May-22	10.29	Call	Bond Future	3230	3	3230	3	993.00
01/02/2022	2032 On 05-May-22	11.18	Call	Bond Future	7301	7	7301	7	0.00
01/02/2022	2032 On 05-May-22	10.98	Call	Bond Future	6341	6	6341	6	0.00
01/02/2022	2032 On 05-May-22	11.03	Call	Bond Future	6580	6	6580	6	0.00
01/02/2022	2032 On 05-May-22	11.03	Put	Bond Future	252	0	252	0	0.00
01/02/2022	2032 On 05-May-22	10.29	Put	Bond Future	915	1	915	1	0.00
01/02/2022	2032 On 05-May-22	10.98	Put	Bond Future	276	0	276	0	993.00
01/02/2022	2032 On 05-May-22	11.02	Put	Bond Future	257	0	257	0	0.00
01/02/2022	2032 On 05-May-22	11.18	Put	Bond Future	190	0	190	0	780.00
01/02/2022	2032 On 05-May-22	10.18	Put	Bond Future	1105	1	1105	1	0.00
01/02/2022	2032 On 05-May-22	9.58	Put	Bond Future	2771	3	2771	3	0.00
01/02/2022	2032 On 05-May-22	11.04	Put	Bond Future	247	0	247	0	0.00
01/02/2022	2032 On 04-August-22			Bond Future	10.07	91.1898	10.0700	91.1898	0.00
01/02/2022	2032 On 04-August-22	11.60	Call	Bond Future	8492	8	8492	8	0.00
01/02/2022	2032 On 04-August-22	10.20	Call	Bond Future	2817	2	2817	2	0.00
01/02/2022	2032 On 04-August-22	10.21	Call	Bond Future	2849	2	2849	2	0.00
01/02/2022	2032 On 04-August-22	11.89	Call	Bond Future	9796	9	9796	9	0.00
01/02/2022	2032 On 04-August-22	10.22	Call	Bond Future	2881	3	2881	3	0.00
01/02/2022	2032 On 04-August-22	9.72	Call	Bond Future	1493	1	1493	1	800.00
01/02/2022	2032 On 04-August-22	8.97	Call	Bond Future	362	0	362	0	800.00
01/02/2022	2032 On 04-August-22	8.97	Put	Bond Future	6846	7	6846	7	0.00
01/02/2022	2032 On 04-August-22	9.72	Put	Bond Future	3491	4	3491	4	0.00
01/02/2022	2032 On 04-August-22	10.20	Put	Bond Future	2090	2	2090	2	0.00
01/02/2022	2032 On 04-August-22	10.21	Put	Bond Future	2067	2	2067	2	0.00
01/02/2022	2032 On 04-August-22	11.89	Put	Bond Future	297	0	297	0	0.00
01/02/2022	2032 On 04-August-22	11.60	Put	Bond Future	412	1	412	1	800.00
01/02/2022	2032 On 04-August-22	10.22	Put	Bond Future	2043	2	2043	2	0.00

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01/02/2022	2032 On 03-November-22			Bond Future	10.24	88.2130	10.2411	88.2130	0.00
01/02/2022	2032 On 03-November-22	10.66	Call	Bond Future	4254	4	4254	4	0.00
01/02/2022	2032 On 03-November-22	9.31	Call	Bond Future	893	1	893	1	180.00
01/02/2022	2032 On 03-November-22	10.56	Call	Bond Future	3913	3	3913	3	0.00
01/02/2022	2032 On 03-November-22	10.16	Call	Bond Future	2703	2	2703	2	0.00
01/02/2022	2032 On 03-November-22	10.16	Put	Bond Future	3148	4	3148	4	180.00
01/02/2022	2032 On 03-November-22	10.56	Put	Bond Future	2191	3	2191	3	180.00
01/02/2022	2032 On 03-November-22	9.31	Put	Bond Future	6186	7	6186	7	0.00
01/02/2022	2032 On 03-November-22	10.66	Put	Bond Future	2002	2	2002	2	0.00
01/02/2022	2032 On 02-February-23			Bond Future	10.43	10.3900	10.4253	10.3900	0.00
01/02/2022	2032 On 02-February-23	10.38	Call	Bond Future	0	0	0	0	0.00
01/02/2022	2032 On 02-February-23	10.39	Call	Bond Future	0	0	0	0	0.00
01/02/2022	2032 On 02-February-23	10.40	Call	Bond Future	0	0	0	0	0.00
01/02/2022	2032 On 02-February-23	10.40	Put	Bond Future	134	0	134	0	0.00
01/02/2022	2032 On 02-February-23	10.39	Put	Bond Future	188	0	188	0	0.00
01/02/2022	2032 On 02-February-23	10.38	Put	Bond Future	241	0	241	0	0.00
01/02/2022	2033 On 03-February-22			Bond Future	111.93	111.3600	111.9263	111.3600	2,527.00
01/02/2022	2033 On 05-May-22			Bond Future	112.07	111.4767	112.0672	111.4767	2,371.00
01/02/2022	2033 On 04-August-22			Bond Future	113.54	112.9750	113.5392	112.9750	4,967.00
01/02/2022	2033 On 03-November-22			Bond Future	113.85	113.1438	113.8495	113.1438	0.00
01/02/2022	2033 On 02-February-23			Bond Future	115.49	113.1400	115.4917	113.1400	0.00
01/02/2022	2037 On 03-February-22			Bond Future	10.35	85.2467	10.3479	85.2467	58,529.00
01/02/2022	2037 On 03-February-22	11.47	Call	Bond Future	7105	6	7105	6	0.00
01/02/2022	2037 On 03-February-22	11.45	Call	Bond Future	6986	6	6986	6	0.00
01/02/2022	2037 On 03-February-22	11.46	Call	Bond Future	7046	6	7046	6	0.00
01/02/2022	2037 On 03-February-22	11.47	Put	Bond Future	0	0	0	0	0.00
01/02/2022	2037 On 03-February-22	11.45	Put	Bond Future	0	0	0	0	0.00
01/02/2022	2037 On 03-February-22	11.46	Put	Bond Future	0	0	0	0	0.00
01/02/2022	2037 On 05-May-22			Bond Future	10.52	86.2975	10.5193	86.2975	83,923.00
01/02/2022	2037 On 05-May-22	11.84	Call	Bond Future	8318	7	8318	7	0.00
01/02/2022	2037 On 05-May-22	11.82	Call	Bond Future	8213	7	8213	7	0.00
01/02/2022	2037 On 05-May-22	11.83	Call	Bond Future	8266	7	8266	7	0.00
01/02/2022	2037 On 05-May-22	11.84	Put	Bond Future	245	0	245	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
01/02/2022	2037 On 05-May-22	11.82	Put	Bond Future	253	0	253	0	0.00
01/02/2022	2037 On 05-May-22	11.83	Put	Bond Future	249	0	249	0	0.00
01/02/2022	2037 On 04-August-22			Bond Future	10.70	83.1802	10.7000	83.1802	49,415.00
01/02/2022	2037 On 04-August-22	10.91	Call	Bond Future	3566	3	3566	3	0.00
01/02/2022	2037 On 04-August-22	11.21	Call	Bond Future	4774	4	4774	4	1,050.00
01/02/2022	2037 On 04-August-22	11.42	Call	Bond Future	5703	5	5703	5	0.00
01/02/2022	2037 On 04-August-22	10.10	Call	Bond Future	1166	1	1166	1	50.00
01/02/2022	2037 On 04-August-22	11.95	Call	Bond Future	8194	7	8194	7	0.00
01/02/2022	2037 On 04-August-22	10.89	Call	Bond Future	3492	3	3492	3	0.00
01/02/2022	2037 On 04-August-22	10.90	Call	Bond Future	3529	3	3529	3	0.00
01/02/2022	2037 On 04-August-22	10.89	Put	Bond Future	2288	3	2288	3	0.00
01/02/2022	2037 On 04-August-22	11.95	Put	Bond Future	718	1	718	1	1,050.00
01/02/2022	2037 On 04-August-22	10.91	Put	Bond Future	2237	3	2237	3	0.00
01/02/2022	2037 On 04-August-22	10.10	Put	Bond Future	5143	6	5143	6	0.00
01/02/2022	2037 On 04-August-22	10.90	Put	Bond Future	2262	3	2262	3	50.00
01/02/2022	2037 On 04-August-22	11.42	Put	Bond Future	1271	2	1271	2	50.00
01/02/2022	2037 On 04-August-22	11.21	Put	Bond Future	1598	2	1598	2	0.00
01/02/2022	2037 On 03-November-22			Bond Future	10.86	84.2486	10.8566	84.2486	0.00
01/02/2022	2037 On 03-November-22	11.30	Call	Bond Future	4942	4	4942	4	0.00
01/02/2022	2037 On 03-November-22	11.32	Call	Bond Future	5021	4	5021	4	0.00
01/02/2022	2037 On 03-November-22	11.31	Call	Bond Future	4982	4	4982	4	0.00
01/02/2022	2037 On 03-November-22	11.31	Put	Bond Future	2212	3	2212	3	0.00
01/02/2022	2037 On 03-November-22	11.30	Put	Bond Future	2232	3	2232	3	0.00
01/02/2022	2037 On 03-November-22	11.32	Put	Bond Future	2192	3	2192	3	0.00
01/02/2022	2037 On 02-February-23			Bond Future	11.03	11.0400	11.0265	11.0400	0.00
01/02/2022	2037 On 02-February-23	11.05	Call	Bond Future	143	0	143	0	0.00
01/02/2022	2037 On 02-February-23	11.03	Call	Bond Future	21	0	21	0	0.00
01/02/2022	2037 On 02-February-23	11.04	Call	Bond Future	82	0	82	0	0.00
01/02/2022	2037 On 02-February-23	11.04	Put	Bond Future	0	0	0	0	0.00
01/02/2022	2037 On 02-February-23	11.03	Put	Bond Future	0	0	0	0	0.00
01/02/2022	2037 On 02-February-23	11.05	Put	Bond Future	0	0	0	0	0.00
01/02/2022	2038 On 03-February-22			Bond Future	126.81	126.2975	126.8081	126.2975	2,575.00
01/02/2022	2038 On 05-May-22			Bond Future	128.42	127.8857	128.4223	127.8857	4,174.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2022	2038 On 04-August-22			Bond Future	128.29	127.7859	128.2901	127.7859	2,669.00
01/02/2022	2038 On 03-November-22			Bond Future	130.12	129.4568	130.1213	129.4568	0.00
01/02/2022	2038 On 02-February-23			Bond Future	130.14	129.4600	130.1365	129.4600	0.00
01/02/2022	2040 On 03-February-22			Bond Future	10.45	87.4931	10.4476	87.4931	20,779.00
01/02/2022	2040 On 03-February-22	10.60	Call	Bond Future	1143	0	1143	0	2,000.00
01/02/2022	2040 On 03-February-22	11.57	Call	Bond Future	7638	7	7638	7	0.00
01/02/2022	2040 On 03-February-22	11.58	Call	Bond Future	7701	7	7701	7	0.00
01/02/2022	2040 On 03-February-22	11.59	Call	Bond Future	7764	7	7764	7	0.00
01/02/2022	2040 On 03-February-22	11.57	Put	Bond Future	0	0	0	0	0.00
01/02/2022	2040 On 03-February-22	11.58	Put	Bond Future	0	0	0	0	0.00
01/02/2022	2040 On 03-February-22	11.59	Put	Bond Future	0	0	0	0	0.00
01/02/2022	2040 On 03-February-22	10.60	Put	Bond Future	40	0	40	0	0.00
01/02/2022	2040 On 05-May-22			Bond Future	10.61	88.5716	10.6130	88.5716	60,975.00
01/02/2022	2040 On 05-May-22	11.90	Call	Bond Future	8725	8	8725	8	0.00
01/02/2022	2040 On 05-May-22	11.91	Call	Bond Future	8781	8	8781	8	0.00
01/02/2022	2040 On 05-May-22	9.82	Call	Bond Future	300	0	300	0	1,200.00
01/02/2022	2040 On 05-May-22	13.04	Call	Bond Future	14949	14	14949	14	0.00
01/02/2022	2040 On 05-May-22	11.92	Call	Bond Future	8837	8	8837	8	0.00
01/02/2022	2040 On 05-May-22	10.57	Call	Bond Future	2057	2	2057	2	1,200.00
01/02/2022	2040 On 05-May-22	10.57	Put	Bond Future	2364	3	2364	3	0.00
01/02/2022	2040 On 05-May-22	11.92	Put	Bond Future	251	0	251	0	0.00
01/02/2022	2040 On 05-May-22	13.04	Put	Bond Future	29	0	29	0	1,200.00
01/02/2022	2040 On 05-May-22	11.91	Put	Bond Future	256	0	256	0	0.00
01/02/2022	2040 On 05-May-22	9.82	Put	Bond Future	6246	7	6246	7	0.00
01/02/2022	2040 On 05-May-22	11.90	Put	Bond Future	260	0	260	0	0.00
01/02/2022	2040 On 04-August-22			Bond Future	10.79	85.2340	10.7871	85.2340	39,528.00
01/02/2022	2040 On 04-August-22	12.24	Call	Bond Future	9870	9	9870	9	0.00
01/02/2022	2040 On 04-August-22	11.03	Call	Bond Future	3998	3	3998	3	0.00
01/02/2022	2040 On 04-August-22	9.70	Call	Bond Future	447	0	447	0	460.00
01/02/2022	2040 On 04-August-22	10.70	Call	Bond Future	2751	2	2751	2	460.00
01/02/2022	2040 On 04-August-22	11.04	Call	Bond Future	4040	3	4040	3	0.00
01/02/2022	2040 On 04-August-22	11.05	Call	Bond Future	4082	3	4082	3	0.00
01/02/2022	2040 On 04-August-22	12.24	Put	Bond Future	644	1	644	1	460.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2022	2040 On 04-August-22	11.05	Put	Bond Future	2287	3	2287	3	0.00
01/02/2022	2040 On 04-August-22	9.70	Put	Bond Future	8534	9	8534	9	0.00
01/02/2022	2040 On 04-August-22	11.04	Put	Bond Future	2312	3	2312	3	0.00
01/02/2022	2040 On 04-August-22	10.70	Put	Bond Future	3358	4	3358	4	0.00
01/02/2022	2040 On 04-August-22	11.03	Put	Bond Future	2338	3	2338	3	0.00
01/02/2022	2040 On 03-November-22			Bond Future	10.94	86.3287	10.9377	86.3287	0.00
01/02/2022	2040 On 03-November-22	11.41	Call	Bond Future	5471	5	5471	5	0.00
01/02/2022	2040 On 03-November-22	11.39	Call	Bond Future	5386	5	5386	5	0.00
01/02/2022	2040 On 03-November-22	11.40	Call	Bond Future	5429	5	5429	5	0.00
01/02/2022	2040 On 03-November-22	11.41	Put	Bond Future	2358	3	2358	3	0.00
01/02/2022	2040 On 03-November-22	11.39	Put	Bond Future	2401	3	2401	3	0.00
01/02/2022	2040 On 03-November-22	11.40	Put	Bond Future	2379	3	2379	3	0.00
01/02/2022	2040 On 02-February-23			Bond Future	11.10	11.1100	11.1007	11.1100	0.00
01/02/2022	2040 On 02-February-23	11.11	Call	Bond Future	61	0	61	0	0.00
01/02/2022	2040 On 02-February-23	11.10	Call	Bond Future	0	0	0	0	0.00
01/02/2022	2040 On 02-February-23	11.12	Call	Bond Future	128	0	128	0	0.00
01/02/2022	2040 On 02-February-23	11.12	Put	Bond Future	0	0	0	0	0.00
01/02/2022	2040 On 02-February-23	11.10	Put	Bond Future	5	0	5	0	0.00
01/02/2022	2040 On 02-February-23	11.11	Put	Bond Future	0	0	0	0	0.00
01/02/2022	2044 On 03-February-22			Bond Future	10.51	84.1396	10.5122	84.1396	22,584.00
01/02/2022	2044 On 03-February-22	11.61	Call	Bond Future	7572	7	7572	7	0.00
01/02/2022	2044 On 03-February-22	11.59	Call	Bond Future	7445	6	7445	6	0.00
01/02/2022	2044 On 03-February-22	11.60	Call	Bond Future	7509	6	7509	6	0.00
01/02/2022	2044 On 03-February-22	11.60	Put	Bond Future	0	0	0	0	0.00
01/02/2022	2044 On 03-February-22	11.59	Put	Bond Future	0	0	0	0	0.00
01/02/2022	2044 On 03-February-22	11.61	Put	Bond Future	0	0	0	0	0.00
01/02/2022	2044 On 05-May-22			Bond Future	10.67	85.1768	10.6698	85.1768	54,898.00
01/02/2022	2044 On 05-May-22	11.93	Call	Bond Future	8681	8	8681	8	0.00
01/02/2022	2044 On 05-May-22	11.91	Call	Bond Future	8569	8	8569	8	0.00
01/02/2022	2044 On 05-May-22	11.92	Call	Bond Future	8625	8	8625	8	0.00
01/02/2022	2044 On 05-May-22	11.92	Put	Bond Future	290	0	290	0	0.00
01/02/2022	2044 On 05-May-22	11.91	Put	Bond Future	295	0	295	0	0.00
01/02/2022	2044 On 05-May-22	11.93	Put	Bond Future	285	0	285	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
01/02/2022	2044 On 04-August-22			Bond Future	10.84	81.9195	10.8353	81.9195	21,683.00
01/02/2022	2044 On 04-August-22	11.10	Call	Bond Future	4086	3	4086	3	0.00
01/02/2022	2044 On 04-August-22	11.08	Call	Bond Future	4003	3	4003	3	0.00
01/02/2022	2044 On 04-August-22	11.09	Call	Bond Future	4044	3	4044	3	0.00
01/02/2022	2044 On 04-August-22	11.09	Put	Bond Future	2272	3	2272	3	0.00
01/02/2022	2044 On 04-August-22	11.08	Put	Bond Future	2298	3	2298	3	0.00
01/02/2022	2044 On 04-August-22	11.10	Put	Bond Future	2245	3	2245	3	0.00
01/02/2022	2044 On 03-November-22			Bond Future	10.98	82.9717	10.9783	82.9717	0.00
01/02/2022	2044 On 03-November-22	11.39	Call	Bond Future	5304	5	5304	5	0.00
01/02/2022	2044 On 03-November-22	11.40	Call	Bond Future	5347	5	5347	5	0.00
01/02/2022	2044 On 03-November-22	11.41	Call	Bond Future	5389	5	5389	5	0.00
01/02/2022	2044 On 03-November-22	11.41	Put	Bond Future	2484	3	2484	3	0.00
01/02/2022	2044 On 03-November-22	11.40	Put	Bond Future	2507	3	2507	3	0.00
01/02/2022	2044 On 03-November-22	11.39	Put	Bond Future	2530	3	2530	3	0.00
01/02/2022	2044 On 02-February-23			Bond Future	11.13	11.1500	11.1327	11.1500	0.00
01/02/2022	2044 On 02-February-23	11.16	Call	Bond Future	185	0	185	0	0.00
01/02/2022	2044 On 02-February-23	11.14	Call	Bond Future	49	0	49	0	0.00
01/02/2022	2044 On 02-February-23	11.15	Call	Bond Future	117	0	117	0	0.00
01/02/2022	2044 On 02-February-23	11.15	Put	Bond Future	0	0	0	0	0.00
01/02/2022	2044 On 02-February-23	11.14	Put	Bond Future	0	0	0	0	0.00
01/02/2022	2044 On 02-February-23	11.16	Put	Bond Future	0	0	0	0	0.00
01/02/2022	2046 On 03-February-22			Bond Future	117.16	116.3544	117.1578	116.3544	7,516.00
01/02/2022	2046 On 05-May-22			Bond Future	116.75	115.9226	116.7541	115.9226	14,004.00
01/02/2022	2046 On 04-August-22			Bond Future	118.29	117.4809	118.2877	117.4809	2,969.00
01/02/2022	2046 On 03-November-22			Bond Future	118.05	117.0890	118.0463	117.0890	0.00
01/02/2022	2046 On 02-February-23			Bond Future	119.75	117.0900	119.7495	117.0900	0.00
01/02/2022	2050 On 03-February-22			Bond Future	118.69	117.5564	118.6859	117.5564	5,054.00
01/02/2022	2050 On 05-May-22			Bond Future	120.20	119.0348	120.1967	119.0348	8,572.00
01/02/2022	2050 On 04-August-22			Bond Future	119.75	118.6133	119.7542	118.6133	1,194.00
01/02/2022	2050 On 03-November-22			Bond Future	121.46	120.1644	121.4636	120.1644	0.00
01/02/2022	2050 On 02-February-23			Bond Future	121.15	120.1600	121.1478	120.1600	0.00
01/02/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2022	8608 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
01/02/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2022	AL37 On 03-February-22			Index Future	819.15	816.2910	819.1500	816.2910	0.00
01/02/2022	AL37 On 05-May-22			Index Future	829.36	826.3350	829.3560	826.3350	0.00
01/02/2022	AL37 On 04-August-22			Index Future	839.93	837.1190	839.9300	837.1190	0.00
01/02/2022	AL37 On 03-November-22			Index Future	851.82	847.9830	851.8210	847.9830	0.00
01/02/2022	AL37 On 02-February-23			Index Future	863.91	847.9800	863.9050	847.9800	0.00
01/02/2022	AL7T On 03-February-22			Index Future	940.55	933.8110	940.5540	933.8110	0.00
01/02/2022	AL7T On 05-May-22			Index Future	952.27	945.3000	952.2730	945.3000	0.00
01/02/2022	AL7T On 04-August-22			Index Future	964.42	957.6360	964.4150	957.6360	0.00
01/02/2022	AL7T On 03-November-22			Index Future	978.07	970.0650	978.0680	970.0650	0.00
01/02/2022	AL7T On 02-February-23			Index Future	991.94	970.0700	991.9430	970.0700	0.00
01/02/2022	ALBI On 03-February-22			Index Future	837.21	830.0030	837.2130	830.0030	89.00
01/02/2022	ALBI On 05-May-22			Index Future	847.65	840.2160	847.6450	840.2160	128.00
01/02/2022	ALBI On 04-August-22			Index Future	858.45	851.1810	858.4520	851.1810	90.00
01/02/2022	ALBI On 03-November-22			Index Future	870.61	862.2280	870.6050	862.2280	0.00
01/02/2022	ALBI On 02-February-23			Index Future	882.96	862.2300	882.9560	862.2300	0.00
01/02/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/02/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2022	ES33 On 03-February-22			Bond Future	11.10	79.0529	11.0951	79.0529	0.00
01/02/2022	ES33 On 05-May-22			Bond Future	11.31	76.2681	11.3086	76.2681	87.00
01/02/2022	ES33 On 04-August-22			Bond Future	11.53	77.2936	11.5304	77.2936	263.00
01/02/2022	ES33 On 03-November-22			Bond Future	11.74	74.5250	11.7400	74.5250	0.00
01/02/2022	ES33 On 02-February-23			Bond Future	11.97	11.9300	11.9680	11.9300	0.00
01/02/2022	ES42 On 03-February-22			Bond Future	11.53	78.0159	11.5291	78.0159	0.00
01/02/2022	ES42 On 05-May-22			Bond Future	11.73	74.7382	11.7280	74.7382	1,190.00
01/02/2022	ES42 On 04-August-22			Bond Future	11.93	75.7438	11.9291	75.7438	3,579.00
01/02/2022	ES42 On 03-November-22			Bond Future	12.12	72.4756	12.1199	72.4756	0.00
01/02/2022	ES42 On 02-February-23			Bond Future	12.32	12.3000	12.3192	12.3000	0.00
01/02/2022	GOVI On 03-February-22			GOVI	826.05	819.0260	826.0510	819.0260	37.00
01/02/2022	GOVI On 03-February-22	792.74	Call	GOVI	333110	26	333110	26	0.00
01/02/2022	GOVI On 03-February-22	792.75	Call	GOVI	333010	26	333010	26	0.00
01/02/2022	GOVI On 03-February-22	792.76	Call	GOVI	332910	26	332910	26	0.00
01/02/2022	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
01/02/2022	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
01/02/2022	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
01/02/2022	GOVI On 05-May-22			GOVI	836.34	829.1040	836.3440	829.1040	986.00
01/02/2022	GOVI On 05-May-22	788.23	Call	GOVI	481140	41	481140	41	0.00
01/02/2022	GOVI On 05-May-22	788.24	Call	GOVI	481040	41	481040	41	0.00
01/02/2022	GOVI On 05-May-22	788.25	Call	GOVI	480940	41	480940	41	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
01/02/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
01/02/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
01/02/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
01/02/2022	GOVI On 04-August-22			GOVI	847.01	839.9240	847.0070	839.9240	0.00
01/02/2022	GOVI On 04-August-22	819.26	Call	GOVI	277470	21	277470	21	0.00
01/02/2022	GOVI On 04-August-22	819.27	Call	GOVI	277370	21	277370	21	0.00
01/02/2022	GOVI On 04-August-22	819.28	Call	GOVI	277270	21	277270	21	0.00
01/02/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
01/02/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
01/02/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
01/02/2022	GOVI On 03-November-22			GOVI	859.00	850.8250	858.9980	850.8250	0.00
01/02/2022	GOVI On 03-November-22	820.43	Call	GOVI	385680	30	385680	30	0.00
01/02/2022	GOVI On 03-November-22	820.41	Call	GOVI	385880	30	385880	30	0.00
01/02/2022	GOVI On 03-November-22	820.42	Call	GOVI	385780	30	385780	30	0.00
01/02/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
01/02/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
01/02/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
01/02/2022	GOVI On 02-February-23			GOVI	871.18	850.8300	871.1840	850.8300	0.00
01/02/2022	GOVI On 02-February-23	850.84	Call	GOVI	203440	0	203440	0	0.00
01/02/2022	GOVI On 02-February-23	850.82	Call	GOVI	203640	0	203640	0	0.00
01/02/2022	GOVI On 02-February-23	850.83	Call	GOVI	203540	0	203540	0	0.00
01/02/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
01/02/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
01/02/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
01/02/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/02/2022	IGOV On 03-February-22			Index Future	307.80	306.5900	307.8000	306.5900	0.00
01/02/2022	IGOV On 05-May-22			Index Future	311.71	310.4390	311.7120	310.4390	498.00
01/02/2022	IGOV On 04-August-22			Index Future	315.76	314.5650	315.7620	314.5650	0.00
01/02/2022	IGOV On 03-November-22			Index Future	320.31	318.7220	320.3070	318.7220	0.00
01/02/2022	IGOV On 02-February-23			Index Future	324.92	318.7200	324.9240	318.7200	0.00
01/02/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
01/02/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
01/02/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
01/02/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
01/02/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
01/02/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
01/02/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
01/02/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
01/02/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
01/02/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
01/02/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
01/02/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
01/02/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
01/02/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
01/02/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
01/02/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
01/02/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
01/02/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
01/02/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/02/2022	JBAF On 16-February-22			Jibar Tradeable Future	4.14	95.8650	4.1350	95.8650	0.00
01/02/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.19	95.8150	4.1850	95.8150	0.00
01/02/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.45	95.5200	4.4500	95.5200	0.00
01/02/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.50	95.4700	4.5000	95.4700	0.00
01/02/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.80	95.1550	4.7950	95.1550	72.00
01/02/2022	JBAF On 20-July-22			Jibar Tradeable Future	4.86	95.0900	4.8600	95.0900	0.00
01/02/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.21	94.7400	5.2100	94.7400	0.00
01/02/2022	JBAF On 21-December-22			Jibar Tradeable Future	5.75	94.1900	5.7500	94.1900	68.00
01/02/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.13	93.8000	6.1300	93.8000	0.00
01/02/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.31	93.6100	6.3050	93.6100	0.00
01/02/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.52	93.3950	6.5150	93.3950	75.00
01/02/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.73	93.2250	6.7300	93.2250	0.00
01/02/2022	R023 On 03-February-22			Bond Future	5.36	105.8615	5.3576	105.8615	12,368.00
01/02/2022	R023 On 03-February-22	5.06	Call	Bond Future	0	0	0	0	0.00
01/02/2022	R023 On 03-February-22	5.07	Call	Bond Future	0	0	0	0	0.00
01/02/2022	R023 On 03-February-22	5.08	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
01/02/2022	R023 On 03-February-22	5.08	Put	Bond Future	287	0	287	0	0.00
01/02/2022	R023 On 03-February-22	5.07	Put	Bond Future	298	0	298	0	0.00
01/02/2022	R023 On 03-February-22	5.06	Put	Bond Future	308	0	308	0	0.00
01/02/2022	R023 On 05-May-22			Bond Future	5.47	103.2415	5.4682	103.2415	15,389.00
01/02/2022	R023 On 05-May-22	6.29	Call	Bond Future	684	1	684	1	0.00
01/02/2022	R023 On 05-May-22	6.30	Call	Bond Future	691	1	691	1	0.00
01/02/2022	R023 On 05-May-22	6.31	Call	Bond Future	698	1	698	1	0.00
01/02/2022	R023 On 05-May-22	6.31	Put	Bond Future	34	0	34	0	0.00
01/02/2022	R023 On 05-May-22	6.30	Put	Bond Future	35	0	35	0	0.00
01/02/2022	R023 On 05-May-22	6.29	Put	Bond Future	36	0	36	0	0.00
01/02/2022	R023 On 04-August-22			Bond Future	5.64	104.5796	5.6428	104.5796	2,360.00
01/02/2022	R023 On 04-August-22	6.03	Call	Bond Future	328	0	328	0	0.00
01/02/2022	R023 On 04-August-22	6.04	Call	Bond Future	332	0	332	0	0.00
01/02/2022	R023 On 04-August-22	6.05	Call	Bond Future	336	0	336	0	0.00
01/02/2022	R023 On 04-August-22	6.05	Put	Bond Future	113	0	113	0	0.00
01/02/2022	R023 On 04-August-22	6.04	Put	Bond Future	115	0	115	0	0.00
01/02/2022	R023 On 04-August-22	6.03	Put	Bond Future	117	0	117	0	0.00
01/02/2022	R023 On 03-November-22			Bond Future	5.46	102.0510	5.4641	102.0510	0.00
01/02/2022	R023 On 03-November-22	6.27	Call	Bond Future	307	0	307	0	0.00
01/02/2022	R023 On 03-November-22	6.25	Call	Bond Future	302	0	302	0	0.00
01/02/2022	R023 On 03-November-22	6.26	Call	Bond Future	305	0	305	0	0.00
01/02/2022	R023 On 03-November-22	6.26	Put	Bond Future	60	0	60	0	0.00
01/02/2022	R023 On 03-November-22	6.25	Put	Bond Future	61	0	61	0	0.00
01/02/2022	R023 On 03-November-22	6.27	Put	Bond Future	59	0	59	0	0.00
01/02/2022	R035 On 03-February-22			Bond Future	10.17	93.7919	10.1682	93.7919	12,403.00
01/02/2022	R035 On 03-February-22	9.70	Call	Bond Future	0	0	0	0	683.00
01/02/2022	R035 On 03-February-22	10.10	Call	Bond Future	121	0	121	0	280.00
01/02/2022	R035 On 03-February-22	11.33	Call	Bond Future	7295	6	7295	6	0.00
01/02/2022	R035 On 03-February-22	11.24	Call	Bond Future	6761	6	6761	6	0.00
01/02/2022	R035 On 03-February-22	11.88	Call	Bond Future	10456	10	10456	10	0.00
01/02/2022	R035 On 03-February-22	11.05	Call	Bond Future	5616	5	5616	5	0.00
01/02/2022	R035 On 03-February-22	10.24	Call	Bond Future	601	0	601	0	500.00
01/02/2022	R035 On 03-February-22	9.92	Call	Bond Future	2	0	2	0	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2022	R035 On 03-February-22	11.73	Call	Bond Future	9611	9	9611	9	0.00
01/02/2022	R035 On 03-February-22	11.28	Call	Bond Future	6999	6	6999	6	0.00
01/02/2022	R035 On 03-February-22	11.39	Call	Bond Future	7649	7	7649	7	0.00
01/02/2022	R035 On 03-February-22	11.22	Call	Bond Future	6641	6	6641	6	0.00
01/02/2022	R035 On 03-February-22	11.23	Call	Bond Future	6701	6	6701	6	0.00
01/02/2022	R035 On 03-February-22	11.03	Call	Bond Future	5495	5	5495	5	0.00
01/02/2022	R035 On 03-February-22	11.11	Call	Bond Future	5980	5	5980	5	0.00
01/02/2022	R035 On 03-February-22	10.35	Call	Bond Future	1222	1	1222	1	1,600.00
01/02/2022	R035 On 03-February-22	10.61	Call	Bond Future	2878	2	2878	2	0.00
01/02/2022	R035 On 03-February-22	10.65	Call	Bond Future	3132	2	3132	2	0.00
01/02/2022	R035 On 03-February-22	10.26	Call	Bond Future	703	0	703	0	200.00
01/02/2022	R035 On 03-February-22	10.34	Call	Bond Future	1161	1	1161	1	0.00
01/02/2022	R035 On 03-February-22	10.34	Put	Bond Future	26	0	26	0	500.00
01/02/2022	R035 On 03-February-22	10.26	Put	Bond Future	94	1	94	1	0.00
01/02/2022	R035 On 03-February-22	10.24	Put	Bond Future	124	1	124	1	0.00
01/02/2022	R035 On 03-February-22	10.61	Put	Bond Future	0	0	0	0	200.00
01/02/2022	R035 On 03-February-22	10.35	Put	Bond Future	22	0	22	0	0.00
01/02/2022	R035 On 03-February-22	11.05	Put	Bond Future	0	0	0	0	1,600.00
01/02/2022	R035 On 03-February-22	11.23	Put	Bond Future	0	0	0	0	0.00
01/02/2022	R035 On 03-February-22	11.22	Put	Bond Future	0	0	0	0	0.00
01/02/2022	R035 On 03-February-22	11.39	Put	Bond Future	0	0	0	0	683.00
01/02/2022	R035 On 03-February-22	11.28	Put	Bond Future	0	0	0	0	200.00
01/02/2022	R035 On 03-February-22	11.33	Put	Bond Future	0	0	0	0	500.00
01/02/2022	R035 On 03-February-22	11.73	Put	Bond Future	0	0	0	0	280.00
01/02/2022	R035 On 03-February-22	9.92	Put	Bond Future	1679	3	1679	3	0.00
01/02/2022	R035 On 03-February-22	11.11	Put	Bond Future	0	0	0	0	200.00
01/02/2022	R035 On 03-February-22	10.65	Put	Bond Future	0	0	0	0	683.00
01/02/2022	R035 On 03-February-22	11.88	Put	Bond Future	0	0	0	0	1,800.00
01/02/2022	R035 On 03-February-22	11.24	Put	Bond Future	0	0	0	0	0.00
01/02/2022	R035 On 03-February-22	11.03	Put	Bond Future	0	0	0	0	280.00
01/02/2022	R035 On 03-February-22	10.10	Put	Bond Future	577	1	577	1	0.00
01/02/2022	R035 On 03-February-22	9.70	Put	Bond Future	3199	4	3199	4	0.00
01/02/2022	R035 On 05-May-22			Bond Future	10.34	90.4470	10.3447	90.4470	70,742.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2022	R035 On 05-May-22	11.65	Call	Bond Future	8159	7	8159	7	0.00
01/02/2022	R035 On 05-May-22	10.82	Call	Bond Future	3944	3	3944	3	0.00
01/02/2022	R035 On 05-May-22	12.64	Call	Bond Future	13324	12	13324	12	0.00
01/02/2022	R035 On 05-May-22	11.63	Call	Bond Future	8053	7	8053	7	0.00
01/02/2022	R035 On 05-May-22	11.64	Call	Bond Future	8106	7	8106	7	0.00
01/02/2022	R035 On 05-May-22	10.72	Call	Bond Future	3493	3	3493	3	1,200.00
01/02/2022	R035 On 05-May-22	10.72	Put	Bond Future	1103	1	1103	1	0.00
01/02/2022	R035 On 05-May-22	11.64	Put	Bond Future	229	0	229	0	0.00
01/02/2022	R035 On 05-May-22	11.63	Put	Bond Future	234	0	234	0	0.00
01/02/2022	R035 On 05-May-22	12.64	Put	Bond Future	34	0	34	0	1,200.00
01/02/2022	R035 On 05-May-22	10.82	Put	Bond Future	932	1	932	1	1,200.00
01/02/2022	R035 On 05-May-22	11.65	Put	Bond Future	225	0	225	0	0.00
01/02/2022	R035 On 04-August-22			Bond Future	10.53	91.6008	10.5322	91.6008	48,495.00
01/02/2022	R035 On 04-August-22	11.13	Call	Bond Future	5039	4	5039	4	0.00
01/02/2022	R035 On 04-August-22	12.18	Call	Bond Future	10018	9	10018	9	0.00
01/02/2022	R035 On 04-August-22	10.74	Call	Bond Future	3468	3	3468	3	0.00
01/02/2022	R035 On 04-August-22	10.53	Call	Bond Future	2733	2	2733	2	400.00
01/02/2022	R035 On 04-August-22	10.72	Call	Bond Future	3395	3	3395	3	0.00
01/02/2022	R035 On 04-August-22	10.73	Call	Bond Future	3431	3	3431	3	0.00
01/02/2022	R035 On 04-August-22	9.84	Call	Bond Future	914	1	914	1	100.00
01/02/2022	R035 On 04-August-22	10.64	Call	Bond Future	3108	3	3108	3	0.00
01/02/2022	R035 On 04-August-22	9.53	Call	Bond Future	501	0	501	0	400.00
01/02/2022	R035 On 04-August-22	9.53	Put	Bond Future	7163	8	7163	8	0.00
01/02/2022	R035 On 04-August-22	10.64	Put	Bond Future	2431	3	2431	3	100.00
01/02/2022	R035 On 04-August-22	9.84	Put	Bond Future	5442	6	5442	6	0.00
01/02/2022	R035 On 04-August-22	10.53	Put	Bond Future	2747	3	2747	3	0.00
01/02/2022	R035 On 04-August-22	10.73	Put	Bond Future	2195	3	2195	3	0.00
01/02/2022	R035 On 04-August-22	10.72	Put	Bond Future	2220	3	2220	3	0.00
01/02/2022	R035 On 04-August-22	11.13	Put	Bond Future	1377	2	1377	2	100.00
01/02/2022	R035 On 04-August-22	10.74	Put	Bond Future	2170	3	2170	3	0.00
01/02/2022	R035 On 04-August-22	12.18	Put	Bond Future	428	1	428	1	400.00
01/02/2022	R035 On 03-November-22			Bond Future	10.70	88.3179	10.6963	88.3179	0.00
01/02/2022	R035 On 03-November-22	11.14	Call	Bond Future	4902	4	4902	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
01/02/2022	R035 On 03-November-22	11.13	Call	Bond Future	4863	4	4863	4	0.00
01/02/2022	R035 On 03-November-22	11.15	Call	Bond Future	4941	4	4941	4	0.00
01/02/2022	R035 On 03-November-22	11.15	Put	Bond Future	2208	3	2208	3	0.00
01/02/2022	R035 On 03-November-22	11.13	Put	Bond Future	2248	3	2248	3	0.00
01/02/2022	R035 On 03-November-22	11.14	Put	Bond Future	2228	3	2228	3	0.00
01/02/2022	R035 On 02-February-23			Bond Future	10.87	10.8700	10.8720	10.8700	0.00
01/02/2022	R035 On 02-February-23	10.87	Call	Bond Future	0	0	0	0	0.00
01/02/2022	R035 On 02-February-23	10.86	Call	Bond Future	0	0	0	0	0.00
01/02/2022	R035 On 02-February-23	10.88	Call	Bond Future	48	0	48	0	0.00
01/02/2022	R035 On 02-February-23	10.88	Put	Bond Future	0	0	0	0	0.00
01/02/2022	R035 On 02-February-23	10.86	Put	Bond Future	72	0	72	0	0.00
01/02/2022	R035 On 02-February-23	10.87	Put	Bond Future	12	0	12	0	0.00
01/02/2022	R186 On 03-February-22			Bond Future	7.65	112.4033	7.6485	112.4033	12,548.00
01/02/2022	R186 On 03-February-22	7.28	Call	Bond Future	0	0	0	0	0.00
01/02/2022	R186 On 03-February-22	7.29	Call	Bond Future	0	0	0	0	0.00
01/02/2022	R186 On 03-February-22	7.30	Call	Bond Future	0	0	0	0	0.00
01/02/2022	R186 On 03-February-22	7.30	Put	Bond Future	1505	2	1505	2	0.00
01/02/2022	R186 On 03-February-22	7.29	Put	Bond Future	1548	2	1548	2	0.00
01/02/2022	R186 On 03-February-22	7.28	Put	Bond Future	1592	2	1592	2	0.00
01/02/2022	R186 On 05-May-22			Bond Future	7.83	113.7889	7.8277	113.7889	73,948.00
01/02/2022	R186 On 05-May-22	8.64	Call	Bond Future	3474	3	3474	3	0.00
01/02/2022	R186 On 05-May-22	8.94	Call	Bond Future	4520	4	4520	4	0.00
01/02/2022	R186 On 05-May-22	8.31	Call	Bond Future	2412	2	2412	2	0.00
01/02/2022	R186 On 05-May-22	8.35	Call	Bond Future	2533	2	2533	2	454.00
01/02/2022	R186 On 05-May-22	7.88	Call	Bond Future	1286	1	1286	1	435.00
01/02/2022	R186 On 05-May-22	6.73	Call	Bond Future	66	0	66	0	3,600.00
01/02/2022	R186 On 05-May-22	8.30	Call	Bond Future	2382	2	2382	2	0.00
01/02/2022	R186 On 05-May-22	9.18	Call	Bond Future	5386	5	5386	5	0.00
01/02/2022	R186 On 05-May-22	8.32	Call	Bond Future	2442	2	2442	2	0.00
01/02/2022	R186 On 05-May-22	8.14	Call	Bond Future	1925	2	1925	2	454.00
01/02/2022	R186 On 05-May-22	7.48	Call	Bond Future	573	0	573	0	3,600.00
01/02/2022	R186 On 05-May-22	7.28	Call	Bond Future	342	0	342	0	435.00
01/02/2022	R186 On 05-May-22	7.28	Put	Bond Future	2590	3	2590	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
01/02/2022	R186 On 05-May-22	7.48	Put	Bond Future	1993	2	1993	2	0.00
01/02/2022	R186 On 05-May-22	8.14	Put	Bond Future	669	1	669	1	0.00
01/02/2022	R186 On 05-May-22	8.32	Put	Bond Future	469	1	469	1	0.00
01/02/2022	R186 On 05-May-22	9.18	Put	Bond Future	73	0	73	0	454.00
01/02/2022	R186 On 05-May-22	8.30	Put	Bond Future	488	1	488	1	0.00
01/02/2022	R186 On 05-May-22	6.73	Put	Bond Future	4628	5	4628	5	0.00
01/02/2022	R186 On 05-May-22	7.88	Put	Bond Future	1074	1	1074	1	0.00
01/02/2022	R186 On 05-May-22	8.35	Put	Bond Future	442	1	442	1	0.00
01/02/2022	R186 On 05-May-22	8.31	Put	Bond Future	479	1	479	1	0.00
01/02/2022	R186 On 05-May-22	8.94	Put	Bond Future	126	0	126	0	454.00
01/02/2022	R186 On 05-May-22	8.64	Put	Bond Future	243	0	243	0	4,035.00
01/02/2022	R186 On 04-August-22			Bond Future	8.02	110.0035	8.0206	110.0035	0.00
01/02/2022	R186 On 04-August-22	8.14	Call	Bond Future	1846	2	1846	2	0.00
01/02/2022	R186 On 04-August-22	6.96	Call	Bond Future	226	0	226	0	3,600.00
01/02/2022	R186 On 04-August-22	8.13	Call	Bond Future	1824	2	1824	2	0.00
01/02/2022	R186 On 04-August-22	8.15	Call	Bond Future	1867	2	1867	2	0.00
01/02/2022	R186 On 04-August-22	9.78	Call	Bond Future	6650	6	6650	6	0.00
01/02/2022	R186 On 04-August-22	7.96	Call	Bond Future	1472	1	1472	1	3,600.00
01/02/2022	R186 On 04-August-22	9.78	Put	Bond Future	175	0	175	0	3,600.00
01/02/2022	R186 On 04-August-22	8.15	Put	Bond Future	1374	2	1374	2	0.00
01/02/2022	R186 On 04-August-22	8.13	Put	Bond Future	1406	2	1406	2	0.00
01/02/2022	R186 On 04-August-22	6.96	Put	Bond Future	4376	5	4376	5	0.00
01/02/2022	R186 On 04-August-22	7.96	Put	Bond Future	1704	2	1704	2	0.00
01/02/2022	R186 On 04-August-22	8.14	Put	Bond Future	1390	2	1390	2	0.00
01/02/2022	R186 On 03-November-22			Bond Future	8.19	111.4163	8.1873	111.4163	0.00
01/02/2022	R186 On 03-November-22	8.55	Call	Bond Future	2711	2	2711	2	0.00
01/02/2022	R186 On 03-November-22	8.53	Call	Bond Future	2665	2	2665	2	0.00
01/02/2022	R186 On 03-November-22	8.54	Call	Bond Future	2688	2	2688	2	0.00
01/02/2022	R186 On 03-November-22	8.54	Put	Bond Future	1425	2	1425	2	0.00
01/02/2022	R186 On 03-November-22	8.53	Put	Bond Future	1438	2	1438	2	0.00
01/02/2022	R186 On 03-November-22	8.55	Put	Bond Future	1413	2	1413	2	0.00
01/02/2022	R186 On 02-February-23			Bond Future	8.38	8.3300	8.3798	8.3300	0.00
01/02/2022	R186 On 02-February-23	8.34	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
01/02/2022	R186 On 02-February-23	8.33	Call	Bond Future	0	0	0	0	0.00
01/02/2022	R186 On 02-February-23	8.32	Call	Bond Future	0	0	0	0	0.00
01/02/2022	R186 On 02-February-23	8.32	Put	Bond Future	203	0	203	0	0.00
01/02/2022	R186 On 02-February-23	8.33	Put	Bond Future	169	0	169	0	0.00
01/02/2022	R186 On 02-February-23	8.34	Put	Bond Future	135	0	135	0	0.00
01/02/2022	R197 On 03-February-22			Bond Future	321.70	321.4980	321.7013	321.4980	981.00
01/02/2022	R197 On 05-May-22			Bond Future	325.80	325.5409	325.7963	325.5409	792.00
01/02/2022	R197 On 04-August-22			Bond Future	321.67	321.5126	321.6715	321.5126	0.00
01/02/2022	R197 On 03-November-22			Bond Future	326.26	325.7166	326.2639	325.7166	0.00
01/02/2022	R197 On 02-February-23			Bond Future	322.38	325.7200	322.3787	325.7200	0.00
01/02/2022	R202 On 03-February-22			Bond Future	243.46	242.4915	243.4572	242.4915	6,620.00
01/02/2022	R202 On 05-May-22			Bond Future	246.56	245.5407	246.5561	245.5407	6,392.00
01/02/2022	R202 On 04-August-22			Bond Future	245.33	244.3773	245.3307	244.3773	91.00
01/02/2022	R202 On 03-November-22			Bond Future	248.83	247.5725	248.8321	247.5725	0.00
01/02/2022	R202 On 02-February-23			Bond Future	247.86	247.5700	247.8577	247.5700	0.00
01/02/2022	R209 On 03-February-22			Bond Future	10.14	72.4465	10.1424	72.4465	5,461.00
01/02/2022	R209 On 03-February-22	11.04	Call	Bond Future	4991	4	4991	4	0.00
01/02/2022	R209 On 03-February-22	11.02	Call	Bond Future	4886	4	4886	4	0.00
01/02/2022	R209 On 03-February-22	11.03	Call	Bond Future	4938	4	4938	4	0.00
01/02/2022	R209 On 03-February-22	11.03	Put	Bond Future	0	0	0	0	0.00
01/02/2022	R209 On 03-February-22	11.02	Put	Bond Future	0	0	0	0	0.00
01/02/2022	R209 On 03-February-22	11.04	Put	Bond Future	0	0	0	0	0.00
01/02/2022	R209 On 05-May-22			Bond Future	10.30	70.1972	10.2983	70.1972	18,310.00
01/02/2022	R209 On 05-May-22	12.00	Call	Bond Future	8946	8	8946	8	0.00
01/02/2022	R209 On 05-May-22	11.45	Call	Bond Future	6420	6	6420	6	0.00
01/02/2022	R209 On 05-May-22	11.43	Call	Bond Future	6328	6	6328	6	0.00
01/02/2022	R209 On 05-May-22	11.44	Call	Bond Future	6374	6	6374	6	0.00
01/02/2022	R209 On 05-May-22	9.75	Call	Bond Future	509	0	509	0	8,525.00
01/02/2022	R209 On 05-May-22	10.25	Call	Bond Future	1613	1	1613	1	0.00
01/02/2022	R209 On 05-May-22	10.75	Call	Bond Future	3339	3	3339	3	0.00
01/02/2022	R209 On 05-May-22	10.75	Put	Bond Future	820	1	820	1	3,050.00
01/02/2022	R209 On 05-May-22	10.25	Put	Bond Future	1891	2	1891	2	9,000.00
01/02/2022	R209 On 05-May-22	9.75	Put	Bond Future	3746	4	3746	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
01/02/2022	R209 On 05-May-22	11.44	Put	Bond Future	247	0	247	0	0.00
01/02/2022	R209 On 05-May-22	11.43	Put	Bond Future	252	0	252	0	0.00
01/02/2022	R209 On 05-May-22	11.45	Put	Bond Future	243	0	243	0	0.00
01/02/2022	R209 On 05-May-22	12.00	Put	Bond Future	88	0	88	0	12,050.00
01/02/2022	R209 On 04-August-22			Bond Future	10.46	71.1240	10.4580	71.1240	1,550.00
01/02/2022	R209 On 04-August-22	10.59	Call	Bond Future	2827	2	2827	2	0.00
01/02/2022	R209 On 04-August-22	10.57	Call	Bond Future	2765	2	2765	2	0.00
01/02/2022	R209 On 04-August-22	10.58	Call	Bond Future	2796	2	2796	2	0.00
01/02/2022	R209 On 04-August-22	10.58	Put	Bond Future	2119	3	2119	3	0.00
01/02/2022	R209 On 04-August-22	10.57	Put	Bond Future	2143	3	2143	3	0.00
01/02/2022	R209 On 04-August-22	10.59	Put	Bond Future	2095	3	2095	3	0.00
01/02/2022	R209 On 03-November-22			Bond Future	10.60	68.8951	10.6038	68.8951	0.00
01/02/2022	R209 On 03-November-22	11.01	Call	Bond Future	4144	4	4144	4	0.00
01/02/2022	R209 On 03-November-22	11.02	Call	Bond Future	4178	4	4178	4	0.00
01/02/2022	R209 On 03-November-22	11.03	Call	Bond Future	4213	4	4213	4	0.00
01/02/2022	R209 On 03-November-22	11.03	Put	Bond Future	1933	2	1933	2	0.00
01/02/2022	R209 On 03-November-22	11.02	Put	Bond Future	1951	2	1951	2	0.00
01/02/2022	R209 On 03-November-22	11.01	Put	Bond Future	1969	2	1969	2	0.00
01/02/2022	R209 On 02-February-23			Bond Future	10.76	10.7900	10.7584	10.7900	0.00
01/02/2022	R209 On 02-February-23	10.80	Call	Bond Future	222	0	222	0	0.00
01/02/2022	R209 On 02-February-23	10.78	Call	Bond Future	115	0	115	0	0.00
01/02/2022	R209 On 02-February-23	10.79	Call	Bond Future	169	0	169	0	0.00
01/02/2022	R209 On 02-February-23	10.80	Put	Bond Future	0	0	0	0	0.00
01/02/2022	R209 On 02-February-23	10.78	Put	Bond Future	0	0	0	0	0.00
01/02/2022	R209 On 02-February-23	10.79	Put	Bond Future	0	0	0	0	0.00
01/02/2022	R210 On 03-February-22			Bond Future	214.18	214.0908	214.1812	214.0908	1,126.00
01/02/2022	R210 On 05-May-22			Bond Future	214.03	213.9106	214.0349	213.9106	1,039.00
01/02/2022	R210 On 04-August-22			Bond Future	216.85	216.7860	216.8463	216.7860	266.00
01/02/2022	R210 On 03-November-22			Bond Future	217.02	216.6977	217.0156	216.6977	0.00
01/02/2022	R210 On 02-February-23			Bond Future	220.15	216.7000	220.1463	216.7000	0.00
01/02/2022	R213 On 03-February-22			Bond Future	9.52	87.3897	9.5234	87.3897	17,934.00
01/02/2022	R213 On 03-February-22	9.15	Call	Bond Future	0	0	0	0	220.00
01/02/2022	R213 On 03-February-22	10.25	Call	Bond Future	3797	3	3797	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
01/02/2022	R213 On 03-February-22	10.60	Call	Bond Future	5548	5	5548	5	0.00
01/02/2022	R213 On 03-February-22	10.15	Call	Bond Future	3288	3	3288	3	0.00
01/02/2022	R213 On 03-February-22	10.17	Call	Bond Future	3390	3	3390	3	0.00
01/02/2022	R213 On 03-February-22	9.96	Call	Bond Future	2309	2	2309	2	0.00
01/02/2022	R213 On 03-February-22	9.97	Call	Bond Future	2360	2	2360	2	0.00
01/02/2022	R213 On 03-February-22	9.22	Call	Bond Future	0	0	0	0	430.00
01/02/2022	R213 On 03-February-22	9.58	Call	Bond Future	416	0	416	0	0.00
01/02/2022	R213 On 03-February-22	9.76	Call	Bond Future	1266	1	1266	1	0.00
01/02/2022	R213 On 03-February-22	8.80	Call	Bond Future	0	0	0	0	102.00
01/02/2022	R213 On 03-February-22	10.67	Call	Bond Future	5892	5	5892	5	0.00
01/02/2022	R213 On 03-February-22	10.00	Call	Bond Future	2516	2	2516	2	0.00
01/02/2022	R213 On 03-February-22	9.98	Call	Bond Future	2412	2	2412	2	0.00
01/02/2022	R213 On 03-February-22	8.63	Call	Bond Future	0	0	0	0	200.00
01/02/2022	R213 On 03-February-22	8.63	Put	Bond Future	4987	6	4987	6	0.00
01/02/2022	R213 On 03-February-22	9.98	Put	Bond Future	0	0	0	0	0.00
01/02/2022	R213 On 03-February-22	9.22	Put	Bond Future	1653	2	1653	2	0.00
01/02/2022	R213 On 03-February-22	9.58	Put	Bond Future	112	0	112	0	200.00
01/02/2022	R213 On 03-February-22	10.00	Put	Bond Future	0	0	0	0	430.00
01/02/2022	R213 On 03-February-22	10.67	Put	Bond Future	0	0	0	0	220.00
01/02/2022	R213 On 03-February-22	8.80	Put	Bond Future	4010	5	4010	5	0.00
01/02/2022	R213 On 03-February-22	10.60	Put	Bond Future	0	0	0	0	430.00
01/02/2022	R213 On 03-February-22	9.76	Put	Bond Future	4	0	4	0	102.00
01/02/2022	R213 On 03-February-22	9.97	Put	Bond Future	0	0	0	0	0.00
01/02/2022	R213 On 03-February-22	9.96	Put	Bond Future	0	0	0	0	0.00
01/02/2022	R213 On 03-February-22	10.17	Put	Bond Future	0	0	0	0	220.00
01/02/2022	R213 On 03-February-22	10.15	Put	Bond Future	0	0	0	0	200.00
01/02/2022	R213 On 03-February-22	10.25	Put	Bond Future	0	0	0	0	102.00
01/02/2022	R213 On 03-February-22	9.15	Put	Bond Future	2040	3	2040	3	0.00
01/02/2022	R213 On 05-May-22			Bond Future	9.70	84.9148	9.7032	84.9148	22,864.00
01/02/2022	R213 On 05-May-22	10.65	Call	Bond Future	5105	5	5105	5	0.00
01/02/2022	R213 On 05-May-22	10.64	Call	Bond Future	5063	5	5063	5	0.00
01/02/2022	R213 On 05-May-22	10.63	Call	Bond Future	5020	4	5020	4	0.00
01/02/2022	R213 On 05-May-22	10.65	Put	Bond Future	339	0	339	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
01/02/2022	R213 On 05-May-22	10.64	Put	Bond Future	345	0	345	0	0.00
01/02/2022	R213 On 05-May-22	10.63	Put	Bond Future	351	0	351	0	0.00
01/02/2022	R213 On 04-August-22			Bond Future	9.90	86.0002	9.8959	86.0002	0.00
01/02/2022	R213 On 04-August-22	9.90	Call	Bond Future	2233	2	2233	2	0.00
01/02/2022	R213 On 04-August-22	9.88	Call	Bond Future	2181	2	2181	2	0.00
01/02/2022	R213 On 04-August-22	9.89	Call	Bond Future	2207	2	2207	2	0.00
01/02/2022	R213 On 04-August-22	9.90	Put	Bond Future	2213	3	2213	3	0.00
01/02/2022	R213 On 04-August-22	9.88	Put	Bond Future	2261	3	2261	3	0.00
01/02/2022	R213 On 04-August-22	9.89	Put	Bond Future	2237	3	2237	3	0.00
01/02/2022	R213 On 03-November-22			Bond Future	10.06	83.5893	10.0641	83.5893	0.00
01/02/2022	R213 On 03-November-22	10.40	Call	Bond Future	3584	3	3584	3	0.00
01/02/2022	R213 On 03-November-22	9.13	Call	Bond Future	838	1	838	1	200.00
01/02/2022	R213 On 03-November-22	9.98	Call	Bond Future	2439	2	2439	2	0.00
01/02/2022	R213 On 03-November-22	10.38	Call	Bond Future	3525	3	3525	3	0.00
01/02/2022	R213 On 03-November-22	10.39	Call	Bond Future	3554	3	3554	3	0.00
01/02/2022	R213 On 03-November-22	10.37	Call	Bond Future	3496	3	3496	3	0.00
01/02/2022	R213 On 03-November-22	10.37	Put	Bond Future	2007	2	2007	2	200.00
01/02/2022	R213 On 03-November-22	10.39	Put	Bond Future	1970	2	1970	2	0.00
01/02/2022	R213 On 03-November-22	10.38	Put	Bond Future	1988	2	1988	2	0.00
01/02/2022	R213 On 03-November-22	9.98	Put	Bond Future	2854	3	2854	3	200.00
01/02/2022	R213 On 03-November-22	9.13	Put	Bond Future	5602	6	5602	6	0.00
01/02/2022	R213 On 03-November-22	10.40	Put	Bond Future	1951	2	1951	2	0.00
01/02/2022	R213 On 02-February-23			Bond Future	10.25	10.2200	10.2461	10.2200	0.00
01/02/2022	R213 On 02-February-23	10.21	Call	Bond Future	0	0	0	0	0.00
01/02/2022	R213 On 02-February-23	10.22	Call	Bond Future	0	0	0	0	0.00
01/02/2022	R213 On 02-February-23	10.23	Call	Bond Future	0	0	0	0	0.00
01/02/2022	R213 On 02-February-23	10.22	Put	Bond Future	125	0	125	0	0.00
01/02/2022	R213 On 02-February-23	10.23	Put	Bond Future	77	0	77	0	0.00
01/02/2022	R213 On 02-February-23	10.21	Put	Bond Future	173	0	173	0	0.00
01/02/2022	R214 On 03-February-22			Bond Future	10.46	69.6119	10.4570	69.6119	11,604.00
01/02/2022	R214 On 03-February-22	11.39	Call	Bond Future	5317	4	5317	4	0.00
01/02/2022	R214 On 03-February-22	11.40	Call	Bond Future	5370	5	5370	5	0.00
01/02/2022	R214 On 03-February-22	11.41	Call	Bond Future	5424	5	5424	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
01/02/2022	R214 On 03-February-22	11.39	Put	Bond Future	0	0	0	0	0.00
01/02/2022	R214 On 03-February-22	11.40	Put	Bond Future	0	0	0	0	0.00
01/02/2022	R214 On 03-February-22	11.41	Put	Bond Future	0	0	0	0	0.00
01/02/2022	R214 On 05-May-22			Bond Future	10.61	67.1729	10.6084	67.1729	16,773.00
01/02/2022	R214 On 05-May-22	11.73	Call	Bond Future	6461	6	6461	6	0.00
01/02/2022	R214 On 05-May-22	11.74	Call	Bond Future	6507	6	6507	6	0.00
01/02/2022	R214 On 05-May-22	11.75	Call	Bond Future	6553	6	6553	6	0.00
01/02/2022	R214 On 05-May-22	11.73	Put	Bond Future	283	0	283	0	0.00
01/02/2022	R214 On 05-May-22	11.74	Put	Bond Future	278	0	278	0	0.00
01/02/2022	R214 On 05-May-22	11.75	Put	Bond Future	274	0	274	0	0.00
01/02/2022	R214 On 04-August-22			Bond Future	10.77	68.0292	10.7677	68.0292	1,337.00
01/02/2022	R214 On 04-August-22	10.97	Call	Bond Future	3178	3	3178	3	0.00
01/02/2022	R214 On 04-August-22	10.98	Call	Bond Future	3212	3	3212	3	0.00
01/02/2022	R214 On 04-August-22	10.99	Call	Bond Future	3246	3	3246	3	0.00
01/02/2022	R214 On 04-August-22	10.98	Put	Bond Future	1998	2	1998	2	0.00
01/02/2022	R214 On 04-August-22	10.99	Put	Bond Future	1975	2	1975	2	0.00
01/02/2022	R214 On 04-August-22	10.97	Put	Bond Future	2020	2	2020	2	0.00
01/02/2022	R214 On 03-November-22			Bond Future	10.91	65.6377	10.9065	65.6377	0.00
01/02/2022	R214 On 03-November-22	11.35	Call	Bond Future	4444	4	4444	4	0.00
01/02/2022	R214 On 03-November-22	11.36	Call	Bond Future	4480	4	4480	4	0.00
01/02/2022	R214 On 03-November-22	11.34	Call	Bond Future	4409	4	4409	4	0.00
01/02/2022	R214 On 03-November-22	11.36	Put	Bond Future	1977	2	1977	2	0.00
01/02/2022	R214 On 03-November-22	11.35	Put	Bond Future	1995	2	1995	2	0.00
01/02/2022	R214 On 03-November-22	11.34	Put	Bond Future	2013	2	2013	2	0.00
01/02/2022	R214 On 02-February-23			Bond Future	11.05	11.0800	11.0534	11.0800	0.00
01/02/2022	R214 On 02-February-23	11.09	Call	Bond Future	204	0	204	0	0.00
01/02/2022	R214 On 02-February-23	11.07	Call	Bond Future	93	0	93	0	0.00
01/02/2022	R214 On 02-February-23	11.08	Call	Bond Future	148	0	148	0	0.00
01/02/2022	R214 On 02-February-23	11.08	Put	Bond Future	0	0	0	0	0.00
01/02/2022	R214 On 02-February-23	11.07	Put	Bond Future	0	0	0	0	0.00
01/02/2022	R214 On 02-February-23	11.09	Put	Bond Future	0	0	0	0	0.00
01/02/2022	R248 On 03-February-22			Bond Future	10.43	87.6172	10.4319	87.6172	122,900.00
01/02/2022	R248 On 03-February-22	10.20	Call	Bond Future	3	0	3	0	900.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2022	R248 On 03-February-22	11.49	Call	Bond Future	7567	6	7567	6	0.00
01/02/2022	R248 On 03-February-22	10.70	Call	Bond Future	2040	1	2040	1	0.00
01/02/2022	R248 On 03-February-22	11.00	Call	Bond Future	4216	3	4216	3	1,400.00
01/02/2022	R248 On 03-February-22	10.30	Call	Bond Future	42	0	42	0	1,300.00
01/02/2022	R248 On 03-February-22	9.80	Call	Bond Future	0	0	0	0	0.00
01/02/2022	R248 On 03-February-22	10.00	Call	Bond Future	0	0	0	0	0.00
01/02/2022	R248 On 03-February-22	11.47	Call	Bond Future	7435	6	7435	6	0.00
01/02/2022	R248 On 03-February-22	11.48	Call	Bond Future	7501	6	7501	6	0.00
01/02/2022	R248 On 03-February-22	10.90	Call	Bond Future	3500	2	3500	2	900.00
01/02/2022	R248 On 03-February-22	10.40	Call	Bond Future	228	0	228	0	100.00
01/02/2022	R248 On 03-February-22	10.50	Call	Bond Future	670	0	670	0	0.00
01/02/2022	R248 On 03-February-22	10.50	Put	Bond Future	145	1	145	1	0.00
01/02/2022	R248 On 03-February-22	10.90	Put	Bond Future	0	0	0	0	0.00
01/02/2022	R248 On 03-February-22	11.49	Put	Bond Future	0	0	0	0	0.00
01/02/2022	R248 On 03-February-22	10.00	Put	Bond Future	3467	5	3467	5	0.00
01/02/2022	R248 On 03-February-22	10.20	Put	Bond Future	1836	3	1836	3	0.00
01/02/2022	R248 On 03-February-22	9.80	Put	Bond Future	5155	6	5155	6	0.00
01/02/2022	R248 On 03-February-22	10.30	Put	Bond Future	1076	2	1076	2	0.00
01/02/2022	R248 On 03-February-22	10.40	Put	Bond Future	476	2	476	2	0.00
01/02/2022	R248 On 03-February-22	11.00	Put	Bond Future	0	0	0	0	0.00
01/02/2022	R248 On 03-February-22	10.70	Put	Bond Future	4	0	4	0	0.00
01/02/2022	R248 On 03-February-22	11.47	Put	Bond Future	0	0	0	0	0.00
01/02/2022	R248 On 03-February-22	11.48	Put	Bond Future	0	0	0	0	0.00
01/02/2022	R248 On 05-May-22			Bond Future	10.58	84.2603	10.5806	84.2603	167,493.00
01/02/2022	R248 On 05-May-22	11.81	Call	Bond Future	8770	8	8770	8	0.00
01/02/2022	R248 On 05-May-22	11.79	Call	Bond Future	8654	7	8654	7	0.00
01/02/2022	R248 On 05-May-22	11.80	Call	Bond Future	8712	8	8712	8	0.00
01/02/2022	R248 On 05-May-22	11.79	Put	Bond Future	300	0	300	0	0.00
01/02/2022	R248 On 05-May-22	11.81	Put	Bond Future	290	0	290	0	0.00
01/02/2022	R248 On 05-May-22	11.80	Put	Bond Future	295	0	295	0	0.00
01/02/2022	R248 On 04-August-22			Bond Future	10.74	85.3345	10.7372	85.3345	6,016.00
01/02/2022	R248 On 04-August-22	11.00	Call	Bond Future	4241	3	4241	3	0.00
01/02/2022	R248 On 04-August-22	10.98	Call	Bond Future	4155	3	4155	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
01/02/2022	R248 On 04-August-22	10.99	Call	Bond Future	4198	3	4198	3	0.00
01/02/2022	R248 On 04-August-22	10.99	Put	Bond Future	2369	3	2369	3	0.00
01/02/2022	R248 On 04-August-22	10.98	Put	Bond Future	2397	3	2397	3	0.00
01/02/2022	R248 On 04-August-22	11.00	Put	Bond Future	2341	3	2341	3	0.00
01/02/2022	R248 On 03-November-22			Bond Future	10.87	82.0334	10.8733	82.0334	0.00
01/02/2022	R248 On 03-November-22	11.30	Call	Bond Future	5487	5	5487	5	0.00
01/02/2022	R248 On 03-November-22	11.31	Call	Bond Future	5531	5	5531	5	0.00
01/02/2022	R248 On 03-November-22	11.32	Call	Bond Future	5576	5	5576	5	0.00
01/02/2022	R248 On 03-November-22	11.30	Put	Bond Future	2505	3	2505	3	0.00
01/02/2022	R248 On 03-November-22	11.31	Put	Bond Future	2482	3	2482	3	0.00
01/02/2022	R248 On 03-November-22	11.32	Put	Bond Future	2459	3	2459	3	0.00
01/02/2022	R248 On 02-February-23			Bond Future	11.02	11.0700	11.0175	11.0700	0.00
01/02/2022	R248 On 02-February-23	11.06	Call	Bond Future	298	0	298	0	0.00
01/02/2022	R248 On 02-February-23	11.07	Call	Bond Future	368	0	368	0	0.00
01/02/2022	R248 On 02-February-23	11.08	Call	Bond Future	438	0	438	0	0.00
01/02/2022	R248 On 02-February-23	11.08	Put	Bond Future	0	0	0	0	0.00
01/02/2022	R248 On 02-February-23	11.07	Put	Bond Future	0	0	0	0	0.00
01/02/2022	R248 On 02-February-23	11.06	Put	Bond Future	0	0	0	0	0.00