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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 01/11/2022 TO: 01/11/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2022	2025 On 03-November-22			Bond Future	165.06	164.8813	165.0555	164.8813	1,124.00
01/11/2022	2025 On 02-February-23			Bond Future	166.43	166.2517	166.4253	166.2517	6,088.00
01/11/2022	2025 On 04-May-23			Bond Future	169.85	169.6699	169.8457	169.6699	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
01/11/2022	2025 On 03-August-23			Bond Future	171.68	171.5040	171.6822	171.5040	0.00
01/11/2022	2025 On 02-November-23			Bond Future	175.32	175.1347	175.3165	175.1347	0.00
01/11/2022	2029 On 03-November-22			Bond Future	117.80	118.7024	117.7956	118.7024	598.00
01/11/2022	2029 On 02-February-23			Bond Future	119.99	120.9151	119.9886	120.9151	1,392.00
01/11/2022	2029 On 04-May-23			Bond Future	121.16	122.1081	121.1613	122.1081	0.00
01/11/2022	2029 On 03-August-23			Bond Future	123.72	124.6828	123.7157	124.6828	0.00
01/11/2022	2029 On 02-November-23			Bond Future	125.01	125.9950	125.0068	125.9950	0.00
01/11/2022	2030 On 03-November-22			Bond Future	10.78	88.0918	88.4160	88.0918	45,334.00
01/11/2022	2030 On 03-November-22	10.08	Call	Bond Future	0	0	0	0	0.00
01/11/2022	2030 On 03-November-22	10.09	Call	Bond Future	0	0	0	0	0.00
01/11/2022	2030 On 03-November-22	10.20	Call	Bond Future	0	0	0	0	500.00
01/11/2022	2030 On 03-November-22	11.57	Call	Bond Future	3441	3	3	3	0.00
01/11/2022	2030 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
01/11/2022	2030 On 03-November-22	9.70	Call	Bond Future	0	0	0	0	500.00
01/11/2022	2030 On 03-November-22	9.70	Put	Bond Future	5046	5	5	5	0.00
01/11/2022	2030 On 03-November-22	10.10	Put	Bond Future	3141	3	3	3	0.00
01/11/2022	2030 On 03-November-22	10.20	Put	Bond Future	2673	3	3	3	0.00
01/11/2022	2030 On 03-November-22	11.57	Put	Bond Future	0	0	0	0	500.00
01/11/2022	2030 On 03-November-22	10.09	Put	Bond Future	3188	4	3	4	0.00
01/11/2022	2030 On 03-November-22	10.08	Put	Bond Future	3235	4	3	4	0.00
01/11/2022	2030 On 02-February-23			Bond Future	10.94	85.7063	86.0344	85.7063	91,034.00
01/11/2022	2030 On 02-February-23	11.55	Call	Bond Future	3492	3	3	3	5,000.00
01/11/2022	2030 On 02-February-23	11.12	Call	Bond Future	2281	2	2	2	0.00
01/11/2022	2030 On 02-February-23	11.16	Call	Bond Future	2383	2	2	2	0.00
01/11/2022	2030 On 02-February-23	10.01	Call	Bond Future	456	0	0	0	0.00
01/11/2022	2030 On 02-February-23	9.83	Call	Bond Future	341	0	0	0	388.00
01/11/2022	2030 On 02-February-23	8.81	Call	Bond Future	50	0	0	0	102.00
01/11/2022	2030 On 02-February-23	9.08	Call	Bond Future	91	0	0	0	388.00
01/11/2022	2030 On 02-February-23	9.94	Call	Bond Future	407	0	0	0	0.00
01/11/2022	2030 On 02-February-23	9.79	Call	Bond Future	319	0	0	0	0.00
01/11/2022	2030 On 02-February-23	11.35	Call	Bond Future	2900	3	3	3	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2022	2030 On 02-February-23	9.99	Call	Bond Future	441	0	0	0	0.00
01/11/2022	2030 On 02-February-23	10.00	Call	Bond Future	448	0	0	0	0.00
01/11/2022	2030 On 02-February-23	9.80	Call	Bond Future	324	0	0	0	0.00
01/11/2022	2030 On 02-February-23	9.20	Call	Bond Future	114	0	0	0	0.00
01/11/2022	2030 On 02-February-23	9.04	Call	Bond Future	84	0	0	0	0.00
01/11/2022	2030 On 02-February-23	9.66	Call	Bond Future	256	0	0	0	0.00
01/11/2022	2030 On 02-February-23	9.66	Put	Bond Future	6084	6	6	6	102.00
01/11/2022	2030 On 02-February-23	8.81	Put	Bond Future	10010	10	10	10	0.00
01/11/2022	2030 On 02-February-23	9.04	Put	Bond Future	8903	9	9	9	0.00
01/11/2022	2030 On 02-February-23	9.08	Put	Bond Future	8713	9	9	9	0.00
01/11/2022	2030 On 02-February-23	9.20	Put	Bond Future	8149	8	8	8	0.00
01/11/2022	2030 On 02-February-23	9.94	Put	Bond Future	4922	5	5	5	102.00
01/11/2022	2030 On 02-February-23	10.01	Put	Bond Future	4647	5	5	5	0.00
01/11/2022	2030 On 02-February-23	11.35	Put	Bond Future	1158	1	1	1	0.00
01/11/2022	2030 On 02-February-23	11.16	Put	Bond Future	1452	2	1	2	388.00
01/11/2022	2030 On 02-February-23	9.79	Put	Bond Future	5534	6	6	6	0.00
01/11/2022	2030 On 02-February-23	9.83	Put	Bond Future	5368	6	5	6	0.00
01/11/2022	2030 On 02-February-23	9.80	Put	Bond Future	5492	6	5	6	0.00
01/11/2022	2030 On 02-February-23	9.99	Put	Bond Future	4724	5	5	5	0.00
01/11/2022	2030 On 02-February-23	10.00	Put	Bond Future	4685	5	5	5	0.00
01/11/2022	2030 On 02-February-23	11.12	Put	Bond Future	1521	2	2	2	0.00
01/11/2022	2030 On 02-February-23	11.55	Put	Bond Future	907	1	1	1	0.00
01/11/2022	2030 On 04-May-23			Bond Future	11.08	87.4505	87.7845	87.4505	0.00
01/11/2022	2030 On 04-May-23	12.57	Call	Bond Future	6808	7	7	7	0.00
01/11/2022	2030 On 04-May-23	11.62	Call	Bond Future	3952	4	4	4	0.00
01/11/2022	2030 On 04-May-23	12.04	Call	Bond Future	5159	5	5	5	0.00
01/11/2022	2030 On 04-May-23	12.50	Call	Bond Future	6584	6	7	6	0.00
01/11/2022	2030 On 04-May-23	10.54	Call	Bond Future	1545	1	2	1	0.00
01/11/2022	2030 On 04-May-23	10.65	Call	Bond Future	1731	2	2	2	350.00
01/11/2022	2030 On 04-May-23	9.58	Call	Bond Future	536	0	1	0	150.00
01/11/2022	2030 On 04-May-23	11.34	Call	Bond Future	3214	3	3	3	0.00
01/11/2022	2030 On 04-May-23	10.42	Call	Bond Future	1363	1	1	1	479.00
01/11/2022	2030 On 04-May-23	10.52	Call	Bond Future	1513	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2022	2030 On 04-May-23	10.53	Call	Bond Future	1529	1	2	1	0.00
01/11/2022	2030 On 04-May-23	9.67	Call	Bond Future	593	1	1	1	479.00
01/11/2022	2030 On 04-May-23	9.78	Call	Bond Future	669	1	1	1	388.00
01/11/2022	2030 On 04-May-23	9.03	Call	Bond Future	281	0	0	0	388.00
01/11/2022	2030 On 04-May-23	10.00	Call	Bond Future	845	1	1	1	1,080.00
01/11/2022	2030 On 04-May-23	10.00	Put	Bond Future	5574	6	6	6	0.00
01/11/2022	2030 On 04-May-23	9.03	Put	Bond Future	9530	10	10	10	0.00
01/11/2022	2030 On 04-May-23	9.58	Put	Bond Future	7188	7	7	7	0.00
01/11/2022	2030 On 04-May-23	9.78	Put	Bond Future	6398	7	6	7	0.00
01/11/2022	2030 On 04-May-23	9.67	Put	Bond Future	6828	7	7	7	0.00
01/11/2022	2030 On 04-May-23	10.53	Put	Bond Future	3903	4	4	4	0.00
01/11/2022	2030 On 04-May-23	10.52	Put	Bond Future	3930	4	4	4	0.00
01/11/2022	2030 On 04-May-23	10.42	Put	Bond Future	4218	4	4	4	0.00
01/11/2022	2030 On 04-May-23	11.34	Put	Bond Future	2136	2	2	2	150.00
01/11/2022	2030 On 04-May-23	10.65	Put	Bond Future	3582	4	4	4	0.00
01/11/2022	2030 On 04-May-23	10.54	Put	Bond Future	3875	4	4	4	0.00
01/11/2022	2030 On 04-May-23	12.50	Put	Bond Future	856	1	1	1	479.00
01/11/2022	2030 On 04-May-23	12.04	Put	Bond Future	1235	1	1	1	1,080.00
01/11/2022	2030 On 04-May-23	11.62	Put	Bond Future	1720	2	2	2	388.00
01/11/2022	2030 On 04-May-23	12.57	Put	Bond Future	809	1	1	1	350.00
01/11/2022	2030 On 03-August-23			Bond Future	11.22	85.2680	85.6087	85.2680	0.00
01/11/2022	2030 On 03-August-23	12.59	Call	Bond Future	6613	6	7	6	0.00
01/11/2022	2030 On 03-August-23	11.36	Call	Bond Future	3290	3	3	3	0.00
01/11/2022	2030 On 03-August-23	12.89	Call	Bond Future	7516	7	8	7	0.00
01/11/2022	2030 On 03-August-23	11.34	Call	Bond Future	3243	3	3	3	0.00
01/11/2022	2030 On 03-August-23	10.40	Call	Bond Future	1501	1	2	1	1,012.00
01/11/2022	2030 On 03-August-23	10.65	Call	Bond Future	1876	2	2	2	350.00
01/11/2022	2030 On 03-August-23	11.35	Call	Bond Future	3266	3	3	3	0.00
01/11/2022	2030 On 03-August-23	11.36	Put	Bond Future	2730	3	3	3	0.00
01/11/2022	2030 On 03-August-23	10.65	Put	Bond Future	4259	4	4	4	0.00
01/11/2022	2030 On 03-August-23	11.34	Put	Bond Future	2765	3	3	3	0.00
01/11/2022	2030 On 03-August-23	12.89	Put	Bond Future	1029	1	1	1	350.00
01/11/2022	2030 On 03-August-23	10.40	Put	Bond Future	4950	5	5	5	0.00

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01/11/2022	2030 On 03-August-23	12.59	Put	Bond Future	1246	1	1	1	1,012.00
01/11/2022	2030 On 03-August-23	11.35	Put	Bond Future	2748	3	3	3	0.00
01/11/2022	2030 On 02-November-23			Bond Future	11.36	87.0555	87.4032	87.0555	0.00
01/11/2022	2030 On 02-November-23	10.82	Call	Bond Future	1761	2	2	2	0.00
01/11/2022	2030 On 02-November-23	10.81	Call	Bond Future	1744	2	2	2	0.00
01/11/2022	2030 On 02-November-23	10.80	Call	Bond Future	1728	2	2	2	0.00
01/11/2022	2030 On 02-November-23	10.80	Put	Bond Future	3986	4	4	4	0.00
01/11/2022	2030 On 02-November-23	10.81	Put	Bond Future	3962	4	4	4	0.00
01/11/2022	2030 On 02-November-23	10.82	Put	Bond Future	3938	4	4	4	0.00
01/11/2022	2032 On 03-November-22			Bond Future	11.27	83.2320	83.6193	83.2320	111,779.00
01/11/2022	2032 On 03-November-22	9.31	Call	Bond Future	0	0	0	0	180.00
01/11/2022	2032 On 03-November-22	9.46	Call	Bond Future	0	0	0	0	500.00
01/11/2022	2032 On 03-November-22	11.55	Call	Bond Future	1388	1	1	1	0.00
01/11/2022	2032 On 03-November-22	12.30	Call	Bond Future	4952	5	5	5	0.00
01/11/2022	2032 On 03-November-22	10.66	Call	Bond Future	0	0	0	0	0.00
01/11/2022	2032 On 03-November-22	10.67	Call	Bond Future	0	0	0	0	750.00
01/11/2022	2032 On 03-November-22	11.45	Call	Bond Future	931	1	1	1	0.00
01/11/2022	2032 On 03-November-22	10.21	Call	Bond Future	0	0	0	0	500.00
01/11/2022	2032 On 03-November-22	10.49	Call	Bond Future	0	0	0	0	0.00
01/11/2022	2032 On 03-November-22	10.56	Call	Bond Future	0	0	0	0	0.00
01/11/2022	2032 On 03-November-22	10.11	Call	Bond Future	0	0	0	0	0.00
01/11/2022	2032 On 03-November-22	9.36	Call	Bond Future	0	0	0	0	454.00
01/11/2022	2032 On 03-November-22	9.92	Call	Bond Future	0	0	0	0	750.00
01/11/2022	2032 On 03-November-22	10.16	Call	Bond Future	0	0	0	0	0.00
01/11/2022	2032 On 03-November-22	10.16	Put	Bond Future	5859	6	6	6	180.00
01/11/2022	2032 On 03-November-22	9.92	Put	Bond Future	7194	8	7	8	0.00
01/11/2022	2032 On 03-November-22	10.11	Put	Bond Future	6135	7	6	7	454.00
01/11/2022	2032 On 03-November-22	9.36	Put	Bond Future	10412	11	10	11	0.00
01/11/2022	2032 On 03-November-22	9.46	Put	Bond Future	9826	10	10	10	0.00
01/11/2022	2032 On 03-November-22	10.56	Put	Bond Future	3693	4	4	4	180.00
01/11/2022	2032 On 03-November-22	9.31	Put	Bond Future	10707	11	11	11	0.00
01/11/2022	2032 On 03-November-22	10.49	Put	Bond Future	4067	4	4	4	454.00

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01/11/2022	2032 On 03-November-22	10.21	Put	Bond Future	5584	6	6	6	0.00
01/11/2022	2032 On 03-November-22	11.45	Put	Bond Future	50	0	0	0	7,500.00
01/11/2022	2032 On 03-November-22	10.67	Put	Bond Future	3109	3	3	3	0.00
01/11/2022	2032 On 03-November-22	10.66	Put	Bond Future	3162	4	3	4	0.00
01/11/2022	2032 On 03-November-22	12.30	Put	Bond Future	0	0	0	0	750.00
01/11/2022	2032 On 03-November-22	11.55	Put	Bond Future	13	0	0	0	500.00
01/11/2022	2032 On 02-February-23			Bond Future	11.43	84.7628	85.1553	84.7628	113,526.00
01/11/2022	2032 On 02-February-23	11.84	Call	Bond Future	3351	3	3	3	0.00
01/11/2022	2032 On 02-February-23	12.75	Call	Bond Future	6601	6	7	6	0.00
01/11/2022	2032 On 02-February-23	10.38	Call	Bond Future	416	0	0	0	0.00
01/11/2022	2032 On 02-February-23	10.39	Call	Bond Future	424	0	0	0	0.00
01/11/2022	2032 On 02-February-23	10.16	Call	Bond Future	276	0	0	0	0.00
01/11/2022	2032 On 02-February-23	9.31	Call	Bond Future	41	0	0	0	454.00
01/11/2022	2032 On 02-February-23	11.69	Call	Bond Future	2888	3	3	3	0.00
01/11/2022	2032 On 02-February-23	10.40	Call	Bond Future	431	0	0	0	0.00
01/11/2022	2032 On 02-February-23	10.50	Call	Bond Future	514	0	1	0	0.00
01/11/2022	2032 On 02-February-23	10.67	Call	Bond Future	706	1	1	1	750.00
01/11/2022	2032 On 02-February-23	10.22	Call	Bond Future	310	0	0	0	500.00
01/11/2022	2032 On 02-February-23	9.47	Call	Bond Future	62	0	0	0	500.00
01/11/2022	2032 On 02-February-23	9.92	Call	Bond Future	170	0	0	0	750.00
01/11/2022	2032 On 02-February-23	9.92	Put	Bond Future	8053	8	8	8	0.00
01/11/2022	2032 On 02-February-23	9.47	Put	Bond Future	10479	11	10	11	0.00
01/11/2022	2032 On 02-February-23	10.22	Put	Bond Future	6553	7	7	7	0.00
01/11/2022	2032 On 02-February-23	10.67	Put	Bond Future	4562	5	5	5	0.00
01/11/2022	2032 On 02-February-23	10.50	Put	Bond Future	5262	6	5	6	454.00
01/11/2022	2032 On 02-February-23	10.40	Put	Bond Future	5709	6	6	6	0.00
01/11/2022	2032 On 02-February-23	11.69	Put	Bond Future	1643	2	2	2	0.00
01/11/2022	2032 On 02-February-23	9.31	Put	Bond Future	11382	12	11	12	0.00
01/11/2022	2032 On 02-February-23	10.16	Put	Bond Future	6844	7	7	7	454.00
01/11/2022	2032 On 02-February-23	10.39	Put	Bond Future	5755	6	6	6	0.00
01/11/2022	2032 On 02-February-23	10.38	Put	Bond Future	5801	6	6	6	0.00
01/11/2022	2032 On 02-February-23	12.75	Put	Bond Future	472	1	0	1	750.00
01/11/2022	2032 On 02-February-23	11.84	Put	Bond Future	1389	2	1	2	500.00

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01/11/2022	2032 On 04-May-23			Bond Future	11.57	82.3243	82.7241	82.3243	66,368.00
01/11/2022	2032 On 04-May-23	10.62	Call	Bond Future	1200	1	1	1	400.00
01/11/2022	2032 On 04-May-23	10.87	Call	Bond Future	1588	1	2	1	0.00
01/11/2022	2032 On 04-May-23	10.88	Call	Bond Future	1605	1	2	1	0.00
01/11/2022	2032 On 04-May-23	10.89	Call	Bond Future	1622	1	2	1	0.00
01/11/2022	2032 On 04-May-23	11.37	Call	Bond Future	2601	2	3	2	400.00
01/11/2022	2032 On 04-May-23	13.43	Call	Bond Future	9066	9	9	9	0.00
01/11/2022	2032 On 04-May-23	13.43	Put	Bond Future	768	1	1	1	400.00
01/11/2022	2032 On 04-May-23	10.89	Put	Bond Future	4957	5	5	5	0.00
01/11/2022	2032 On 04-May-23	10.88	Put	Bond Future	4991	5	5	5	0.00
01/11/2022	2032 On 04-May-23	10.87	Put	Bond Future	5024	5	5	5	0.00
01/11/2022	2032 On 04-May-23	10.62	Put	Bond Future	5912	6	6	6	0.00
01/11/2022	2032 On 04-May-23	11.37	Put	Bond Future	3560	4	4	4	0.00
01/11/2022	2032 On 03-August-23			Bond Future	11.70	84.0430	84.4508	84.0430	2,600.00
01/11/2022	2032 On 03-August-23	11.75	Call	Bond Future	3628	3	4	3	0.00
01/11/2022	2032 On 03-August-23	11.76	Call	Bond Future	3654	3	4	3	0.00
01/11/2022	2032 On 03-August-23	11.90	Call	Bond Future	4021	4	4	4	5,000.00
01/11/2022	2032 On 03-August-23	11.77	Call	Bond Future	3680	3	4	3	0.00
01/11/2022	2032 On 03-August-23	11.77	Put	Bond Future	3356	4	3	4	0.00
01/11/2022	2032 On 03-August-23	11.90	Put	Bond Future	3095	3	3	3	0.00
01/11/2022	2032 On 03-August-23	11.76	Put	Bond Future	3377	4	3	4	0.00
01/11/2022	2032 On 03-August-23	11.75	Put	Bond Future	3397	4	3	4	0.00
01/11/2022	2032 On 02-November-23			Bond Future	11.84	81.6434	82.0596	81.6434	0.00
01/11/2022	2032 On 02-November-23	11.22	Call	Bond Future	1977	2	2	2	0.00
01/11/2022	2032 On 02-November-23	11.23	Call	Bond Future	1995	2	2	2	0.00
01/11/2022	2032 On 02-November-23	11.24	Call	Bond Future	2013	2	2	2	0.00
01/11/2022	2032 On 02-November-23	11.24	Put	Bond Future	4811	5	5	5	0.00
01/11/2022	2032 On 02-November-23	11.23	Put	Bond Future	4841	5	5	5	0.00
01/11/2022	2032 On 02-November-23	11.22	Put	Bond Future	4871	5	5	5	0.00
01/11/2022	2033 On 03-November-22			Bond Future	111.35	110.0499	111.3484	110.0499	340.00
01/11/2022	2033 On 02-February-23			Bond Future	113.42	112.1013	113.4214	112.1013	7,279.00
01/11/2022	2033 On 04-May-23			Bond Future	114.37	113.0227	114.3690	113.0227	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
01/11/2022	2033 On 03-August-23			Bond Future	116.78	115.4059	116.7800	115.4059	0.00
01/11/2022	2033 On 02-November-23			Bond Future	117.83	116.4303	117.8330	116.4303	0.00
01/11/2022	2037 On 03-November-22			Bond Future	11.81	79.3369	79.7139	79.3369	19,649.00
01/11/2022	2037 On 03-November-22	11.30	Call	Bond Future	0	0	0	0	0.00
01/11/2022	2037 On 03-November-22	11.32	Call	Bond Future	0	0	0	0	0.00
01/11/2022	2037 On 03-November-22	11.31	Call	Bond Future	0	0	0	0	0.00
01/11/2022	2037 On 03-November-22	11.31	Put	Bond Future	2915	3	3	3	0.00
01/11/2022	2037 On 03-November-22	11.30	Put	Bond Future	2974	3	3	3	0.00
01/11/2022	2037 On 03-November-22	11.32	Put	Bond Future	2855	3	3	3	0.00
01/11/2022	2037 On 02-February-23			Bond Future	11.96	76.5401	76.9221	76.5401	129,164.00
01/11/2022	2037 On 02-February-23	11.10	Call	Bond Future	708	1	1	1	636.00
01/11/2022	2037 On 02-February-23	11.05	Call	Bond Future	644	1	1	1	0.00
01/11/2022	2037 On 02-February-23	11.97	Call	Bond Future	2569	2	3	2	0.00
01/11/2022	2037 On 02-February-23	11.03	Call	Bond Future	619	1	1	1	0.00
01/11/2022	2037 On 02-February-23	11.04	Call	Bond Future	631	1	1	1	0.00
01/11/2022	2037 On 02-February-23	11.04	Put	Bond Future	5984	6	6	6	0.00
01/11/2022	2037 On 02-February-23	11.03	Put	Bond Future	6033	6	6	6	0.00
01/11/2022	2037 On 02-February-23	11.05	Put	Bond Future	5935	6	6	6	0.00
01/11/2022	2037 On 02-February-23	11.10	Put	Bond Future	5695	6	6	6	0.00
01/11/2022	2037 On 02-February-23	11.97	Put	Bond Future	2524	3	3	3	636.00
01/11/2022	2037 On 04-May-23			Bond Future	12.09	78.0982	78.4874	78.0982	0.00
01/11/2022	2037 On 04-May-23	11.78	Call	Bond Future	2795	3	3	3	400.00
01/11/2022	2037 On 04-May-23	11.03	Call	Bond Future	1265	1	1	1	400.00
01/11/2022	2037 On 04-May-23	13.73	Call	Bond Future	9313	9	9	9	0.00
01/11/2022	2037 On 04-May-23	11.32	Call	Bond Future	1769	2	2	2	0.00
01/11/2022	2037 On 04-May-23	11.30	Call	Bond Future	1731	2	2	2	0.00
01/11/2022	2037 On 04-May-23	11.31	Call	Bond Future	1750	2	2	2	0.00
01/11/2022	2037 On 04-May-23	11.31	Put	Bond Future	6175	6	6	6	0.00
01/11/2022	2037 On 04-May-23	11.03	Put	Bond Future	7366	8	7	8	0.00
01/11/2022	2037 On 04-May-23	11.30	Put	Bond Future	6215	6	6	6	0.00
01/11/2022	2037 On 04-May-23	13.73	Put	Bond Future	1152	1	1	1	400.00
01/11/2022	2037 On 04-May-23	11.32	Put	Bond Future	6135	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
01/11/2022	2037 On 04-May-23	11.78	Put	Bond Future	4519	5	5	5	0.00
01/11/2022	2037 On 03-August-23			Bond Future	12.22	75.4705	75.8674	75.4705	0.00
01/11/2022	2037 On 03-August-23	12.14	Call	Bond Future	3945	4	4	4	0.00
01/11/2022	2037 On 03-August-23	12.13	Call	Bond Future	3918	4	4	4	0.00
01/11/2022	2037 On 03-August-23	12.12	Call	Bond Future	3890	4	4	4	0.00
01/11/2022	2037 On 03-August-23	12.12	Put	Bond Future	4450	5	4	5	0.00
01/11/2022	2037 On 03-August-23	12.13	Put	Bond Future	4423	5	4	5	0.00
01/11/2022	2037 On 03-August-23	12.14	Put	Bond Future	4397	5	4	5	0.00
01/11/2022	2037 On 02-November-23			Bond Future	12.35	77.0528	77.4579	77.0528	0.00
01/11/2022	2037 On 02-November-23	11.56	Call	Bond Future	2151	2	2	2	0.00
01/11/2022	2037 On 02-November-23	11.55	Call	Bond Future	2132	2	2	2	0.00
01/11/2022	2037 On 02-November-23	11.57	Call	Bond Future	2171	2	2	2	0.00
01/11/2022	2037 On 02-November-23	11.55	Put	Bond Future	6502	7	7	7	0.00
01/11/2022	2037 On 02-November-23	11.56	Put	Bond Future	6464	7	6	7	0.00
01/11/2022	2037 On 02-November-23	11.57	Put	Bond Future	6427	7	6	7	0.00
01/11/2022	2038 On 03-November-22			Bond Future	124.09	126.2164	124.0941	126.2164	1,127.00
01/11/2022	2038 On 02-February-23			Bond Future	124.49	126.6532	124.4884	126.6532	4,059.00
01/11/2022	2038 On 04-May-23			Bond Future	127.05	129.2578	127.0473	129.2578	1,798.00
01/11/2022	2038 On 03-August-23			Bond Future	127.76	130.0220	127.7638	130.0220	0.00
01/11/2022	2038 On 02-November-23			Bond Future	130.47	132.7747	130.4687	132.7747	0.00
01/11/2022	2040 On 03-November-22			Bond Future	11.86	81.1925	81.5969	81.1925	8,831.00
01/11/2022	2040 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
01/11/2022	2040 On 03-November-22	11.50	Call	Bond Future	2	0	0	0	0.00
01/11/2022	2040 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	1,467.00
01/11/2022	2040 On 03-November-22	11.41	Call	Bond Future	0	0	0	0	0.00
01/11/2022	2040 On 03-November-22	10.80	Call	Bond Future	0	0	0	0	0.00
01/11/2022	2040 On 03-November-22	11.30	Call	Bond Future	0	0	0	0	1,467.00
01/11/2022	2040 On 03-November-22	10.70	Call	Bond Future	0	0	0	0	1,078.00
01/11/2022	2040 On 03-November-22	12.00	Call	Bond Future	931	1	1	1	0.00
01/11/2022	2040 On 03-November-22	12.52	Call	Bond Future	3830	3	4	3	0.00
01/11/2022	2040 On 03-November-22	11.39	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
01/11/2022	2040 On 03-November-22	11.40	Call	Bond Future	0	0	0	0	0.00
01/11/2022	2040 On 03-November-22	11.20	Call	Bond Future	0	0	0	0	1,078.00
01/11/2022	2040 On 03-November-22	11.20	Put	Bond Future	4180	5	4	5	0.00
01/11/2022	2040 On 03-November-22	11.41	Put	Bond Future	2819	3	3	3	0.00
01/11/2022	2040 On 03-November-22	12.00	Put	Bond Future	105	0	0	0	0.00
01/11/2022	2040 On 03-November-22	10.60	Put	Bond Future	8272	9	8	9	0.00
01/11/2022	2040 On 03-November-22	11.30	Put	Bond Future	3527	4	4	4	0.00
01/11/2022	2040 On 03-November-22	10.80	Put	Bond Future	6874	7	7	7	0.00
01/11/2022	2040 On 03-November-22	10.70	Put	Bond Future	7569	8	8	8	0.00
01/11/2022	2040 On 03-November-22	11.50	Put	Bond Future	2248	3	2	3	0.00
01/11/2022	2040 On 03-November-22	12.52	Put	Bond Future	0	0	0	0	1,078.00
01/11/2022	2040 On 03-November-22	11.39	Put	Bond Future	2947	3	3	3	0.00
01/11/2022	2040 On 03-November-22	11.40	Put	Bond Future	2883	3	3	3	0.00
01/11/2022	2040 On 03-November-22	10.10	Put	Bond Future	11925	12	12	12	0.00
01/11/2022	2040 On 02-February-23			Bond Future	12.01	78.1795	78.5894	78.1795	119,362.00
01/11/2022	2040 On 02-February-23	12.07	Call	Bond Future	2960	3	3	3	0.00
01/11/2022	2040 On 02-February-23	11.10	Call	Bond Future	707	1	1	1	0.00
01/11/2022	2040 On 02-February-23	11.11	Call	Bond Future	721	1	1	1	0.00
01/11/2022	2040 On 02-February-23	10.21	Call	Bond Future	106	0	0	0	388.00
01/11/2022	2040 On 02-February-23	10.18	Call	Bond Future	98	0	0	0	0.00
01/11/2022	2040 On 02-February-23	12.24	Call	Bond Future	3536	3	4	3	0.00
01/11/2022	2040 On 02-February-23	12.27	Call	Bond Future	3642	3	4	3	0.00
01/11/2022	2040 On 02-February-23	11.12	Call	Bond Future	735	1	1	1	0.00
01/11/2022	2040 On 02-February-23	11.19	Call	Bond Future	837	1	1	1	621.00
01/11/2022	2040 On 02-February-23	10.96	Call	Bond Future	539	0	1	0	388.00
01/11/2022	2040 On 02-February-23	10.93	Call	Bond Future	510	0	1	0	0.00
01/11/2022	2040 On 02-February-23	10.96	Put	Bond Future	7157	8	7	8	0.00
01/11/2022	2040 On 02-February-23	11.19	Put	Bond Future	5927	6	6	6	0.00
01/11/2022	2040 On 02-February-23	12.07	Put	Bond Future	2581	3	3	3	621.00
01/11/2022	2040 On 02-February-23	11.12	Put	Bond Future	6285	7	6	7	0.00
01/11/2022	2040 On 02-February-23	12.27	Put	Bond Future	2100	2	2	2	388.00
01/11/2022	2040 On 02-February-23	12.24	Put	Bond Future	2166	2	2	2	0.00
01/11/2022	2040 On 02-February-23	10.18	Put	Bond Future	12234	13	12	13	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
01/11/2022	2040 On 02-February-23	10.21	Put	Bond Future	12020	12	12	12	0.00
01/11/2022	2040 On 02-February-23	10.93	Put	Bond Future	7330	8	7	8	0.00
01/11/2022	2040 On 02-February-23	11.11	Put	Bond Future	6338	7	6	7	0.00
01/11/2022	2040 On 02-February-23	11.10	Put	Bond Future	6390	7	6	7	0.00
01/11/2022	2040 On 04-May-23			Bond Future	12.13	79.7711	80.1886	79.7711	300.00
01/11/2022	2040 On 04-May-23	13.45	Call	Bond Future	8705	8	9	8	0.00
01/11/2022	2040 On 04-May-23	11.42	Call	Bond Future	2045	2	2	2	0.00
01/11/2022	2040 On 04-May-23	11.48	Call	Bond Future	2176	2	2	2	486.00
01/11/2022	2040 On 04-May-23	10.73	Call	Bond Future	915	1	1	1	486.00
01/11/2022	2040 On 04-May-23	10.92	Call	Bond Future	1148	1	1	1	388.00
01/11/2022	2040 On 04-May-23	11.41	Call	Bond Future	2023	2	2	2	0.00
01/11/2022	2040 On 04-May-23	10.17	Call	Bond Future	431	0	0	0	388.00
01/11/2022	2040 On 04-May-23	12.78	Call	Bond Future	6161	6	6	6	0.00
01/11/2022	2040 On 04-May-23	11.43	Call	Bond Future	2066	2	2	2	0.00
01/11/2022	2040 On 04-May-23	11.43	Put	Bond Future	6335	7	6	7	0.00
01/11/2022	2040 On 04-May-23	10.73	Put	Bond Future	9816	10	10	10	0.00
01/11/2022	2040 On 04-May-23	12.78	Put	Bond Future	2520	3	3	3	388.00
01/11/2022	2040 On 04-May-23	13.45	Put	Bond Future	1579	2	2	2	486.00
01/11/2022	2040 On 04-May-23	10.17	Put	Bond Future	13335	14	13	14	0.00
01/11/2022	2040 On 04-May-23	11.41	Put	Bond Future	6418	7	6	7	0.00
01/11/2022	2040 On 04-May-23	10.92	Put	Bond Future	8752	9	9	9	0.00
01/11/2022	2040 On 04-May-23	11.48	Put	Bond Future	6128	6	6	6	0.00
01/11/2022	2040 On 04-May-23	11.42	Put	Bond Future	6376	7	6	7	0.00
01/11/2022	2040 On 03-August-23			Bond Future	12.26	76.9279	77.3538	76.9279	0.00
01/11/2022	2040 On 03-August-23	12.22	Call	Bond Future	4416	4	4	4	0.00
01/11/2022	2040 On 03-August-23	12.21	Call	Bond Future	4386	4	4	4	0.00
01/11/2022	2040 On 03-August-23	12.23	Call	Bond Future	4446	4	4	4	0.00
01/11/2022	2040 On 03-August-23	12.23	Put	Bond Future	4607	5	5	5	0.00
01/11/2022	2040 On 03-August-23	12.21	Put	Bond Future	4662	5	5	5	0.00
01/11/2022	2040 On 03-August-23	12.22	Put	Bond Future	4634	5	5	5	0.00
01/11/2022	2040 On 02-November-23			Bond Future	12.38	78.5408	78.9755	78.5408	0.00
01/11/2022	2040 On 02-November-23	11.60	Call	Bond Future	2522	2	3	2	0.00
01/11/2022	2040 On 02-November-23	11.59	Call	Bond Future	2501	2	3	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
01/11/2022	2040 On 02-November-23	11.58	Call	Bond Future	2479	2	2	2	0.00
01/11/2022	2040 On 02-November-23	11.58	Put	Bond Future	7198	7	7	7	0.00
01/11/2022	2040 On 02-November-23	11.60	Put	Bond Future	7117	7	7	7	0.00
01/11/2022	2040 On 02-November-23	11.59	Put	Bond Future	7157	7	7	7	0.00
01/11/2022	2044 On 03-November-22			Bond Future	11.82	78.2191	78.6300	78.2191	29,044.00
01/11/2022	2044 On 03-November-22	11.39	Call	Bond Future	0	0	0	0	0.00
01/11/2022	2044 On 03-November-22	11.40	Call	Bond Future	1	0	0	0	0.00
01/11/2022	2044 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
01/11/2022	2044 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	1,647.00
01/11/2022	2044 On 03-November-22	10.80	Call	Bond Future	0	0	0	0	0.00
01/11/2022	2044 On 03-November-22	11.41	Call	Bond Future	1	0	0	0	0.00
01/11/2022	2044 On 03-November-22	11.30	Call	Bond Future	0	0	0	0	1,647.00
01/11/2022	2044 On 03-November-22	11.30	Put	Bond Future	3340	4	3	4	0.00
01/11/2022	2044 On 03-November-22	11.40	Put	Bond Future	2682	3	3	3	0.00
01/11/2022	2044 On 03-November-22	11.41	Put	Bond Future	2616	3	3	3	0.00
01/11/2022	2044 On 03-November-22	10.80	Put	Bond Future	6773	7	7	7	0.00
01/11/2022	2044 On 03-November-22	10.60	Put	Bond Future	8215	9	8	9	0.00
01/11/2022	2044 On 03-November-22	10.10	Put	Bond Future	12005	12	12	12	0.00
01/11/2022	2044 On 03-November-22	11.39	Put	Bond Future	2747	3	3	3	0.00
01/11/2022	2044 On 02-February-23			Bond Future	11.96	75.2765	75.6932	75.2765	95,264.00
01/11/2022	2044 On 02-February-23	11.16	Call	Bond Future	868	1	1	1	0.00
01/11/2022	2044 On 02-February-23	11.20	Call	Bond Future	933	1	1	1	1,300.00
01/11/2022	2044 On 02-February-23	12.00	Call	Bond Future	2928	3	3	3	0.00
01/11/2022	2044 On 02-February-23	11.90	Call	Bond Future	2609	2	3	2	1,300.00
01/11/2022	2044 On 02-February-23	11.14	Call	Bond Future	837	1	1	1	0.00
01/11/2022	2044 On 02-February-23	11.15	Call	Bond Future	852	1	1	1	0.00
01/11/2022	2044 On 02-February-23	11.15	Put	Bond Future	6009	6	6	6	0.00
01/11/2022	2044 On 02-February-23	11.14	Put	Bond Future	6061	6	6	6	0.00
01/11/2022	2044 On 02-February-23	11.90	Put	Bond Future	2951	3	3	3	0.00
01/11/2022	2044 On 02-February-23	12.00	Put	Bond Future	2665	3	3	3	4,000.00
01/11/2022	2044 On 02-February-23	11.20	Put	Bond Future	5753	6	6	6	0.00
01/11/2022	2044 On 02-February-23	11.16	Put	Bond Future	5957	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
01/11/2022	2044 On 04-May-23			Bond Future	12.07	76.8091	77.2335	76.8091	0.00
01/11/2022	2044 On 04-May-23	12.25	Call	Bond Future	4573	4	5	4	0.00
01/11/2022	2044 On 04-May-23	11.75	Call	Bond Future	3033	3	3	3	0.00
01/11/2022	2044 On 04-May-23	12.00	Call	Bond Future	3768	4	4	4	0.00
01/11/2022	2044 On 04-May-23	11.43	Call	Bond Future	2217	2	2	2	0.00
01/11/2022	2044 On 04-May-23	11.42	Call	Bond Future	2194	2	2	2	0.00
01/11/2022	2044 On 04-May-23	11.41	Call	Bond Future	2171	2	2	2	0.00
01/11/2022	2044 On 04-May-23	11.41	Put	Bond Future	6300	7	6	7	0.00
01/11/2022	2044 On 04-May-23	11.75	Put	Bond Future	5000	5	5	5	4,115.00
01/11/2022	2044 On 04-May-23	11.42	Put	Bond Future	6258	7	6	7	0.00
01/11/2022	2044 On 04-May-23	11.43	Put	Bond Future	6216	6	6	6	0.00
01/11/2022	2044 On 04-May-23	12.00	Put	Bond Future	4207	4	4	4	4,115.00
01/11/2022	2044 On 04-May-23	12.25	Put	Bond Future	3534	4	4	4	1,500.00
01/11/2022	2044 On 03-August-23			Bond Future	12.19	74.0292	74.4623	74.0292	0.00
01/11/2022	2044 On 03-August-23	12.17	Call	Bond Future	4635	4	5	4	0.00
01/11/2022	2044 On 03-August-23	12.15	Call	Bond Future	4573	4	5	4	0.00
01/11/2022	2044 On 03-August-23	12.16	Call	Bond Future	4604	4	5	4	0.00
01/11/2022	2044 On 03-August-23	12.16	Put	Bond Future	4784	5	5	5	0.00
01/11/2022	2044 On 03-August-23	12.15	Put	Bond Future	4812	5	5	5	0.00
01/11/2022	2044 On 03-August-23	12.17	Put	Bond Future	4757	5	5	5	0.00
01/11/2022	2044 On 02-November-23			Bond Future	12.30	75.5814	76.0234	75.5814	0.00
01/11/2022	2044 On 02-November-23	11.55	Call	Bond Future	3042	3	3	3	0.00
01/11/2022	2044 On 02-November-23	11.56	Call	Bond Future	3065	3	3	3	0.00
01/11/2022	2044 On 02-November-23	11.57	Call	Bond Future	3088	3	3	3	0.00
01/11/2022	2044 On 02-November-23	11.57	Put	Bond Future	7518	8	8	8	0.00
01/11/2022	2044 On 02-November-23	11.56	Put	Bond Future	7559	8	8	8	0.00
01/11/2022	2044 On 02-November-23	11.55	Put	Bond Future	7600	8	8	8	0.00
01/11/2022	2046 On 03-November-22			Bond Future	109.64	106.7011	109.6369	106.7011	2,360.00
01/11/2022	2046 On 02-February-23			Bond Future	111.68	108.6902	111.6782	108.6902	11,674.00
01/11/2022	2046 On 04-May-23			Bond Future	111.94	108.8938	111.9420	108.8938	5,677.00
01/11/2022	2046 On 03-August-23			Bond Future	114.30	111.1904	114.3024	111.1904	0.00
01/11/2022	2046 On 02-November-23			Bond Future	114.64	111.4587	114.6357	111.4587	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
01/11/2022	2050 On 03-November-22			Bond Future	111.34	109.4112	111.3395	109.4112	1,108.00
01/11/2022	2050 On 02-February-23			Bond Future	111.28	109.3140	111.2756	109.3140	9,301.00
01/11/2022	2050 On 04-May-23			Bond Future	113.56	111.5617	113.5627	111.5617	3,582.00
01/11/2022	2050 On 03-August-23			Bond Future	113.77	111.7315	113.7735	111.7315	0.00
01/11/2022	2050 On 02-November-23			Bond Future	116.18	114.0970	116.1823	114.0970	0.00
01/11/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2022	AL37 On 03-November-22			Index Future	830.43	829.7030	830.4260	829.7030	0.00
01/11/2022	AL37 On 02-February-23			Index Future	845.64	844.9250	845.6420	844.9250	0.00
01/11/2022	AL37 On 04-May-23			Index Future	862.80	862.0730	862.7970	862.0730	0.00
01/11/2022	AL37 On 03-August-23			Index Future	880.78	880.0420	880.7780	880.0420	0.00
01/11/2022	AL37 On 02-November-23			Index Future	899.23	898.4750	899.2260	898.4750	0.00
01/11/2022	AL7T On 03-November-22			Index Future	938.28	934.3820	938.2830	934.3820	0.00
01/11/2022	AL7T On 02-February-23			Index Future	955.48	951.5240	955.4750	951.5240	0.00
01/11/2022	AL7T On 04-May-23			Index Future	974.86	970.8360	974.8580	970.8360	0.00
01/11/2022	AL7T On 03-August-23			Index Future	995.18	991.0720	995.1750	991.0720	0.00
01/11/2022	AL7T On 02-November-23			Index Future	1016.02	1011.8310	1016.0190	1011.8310	0.00
01/11/2022	ALBI On 03-November-22			Index Future	823.98	820.7730	823.9820	820.7730	105.00
01/11/2022	ALBI On 02-February-23			Index Future	839.08	835.8310	839.0790	835.8310	105.00
01/11/2022	ALBI On 04-May-23			Index Future	856.10	852.7940	856.1020	852.7940	0.00
01/11/2022	ALBI On 03-August-23			Index Future	873.94	870.5700	873.9430	870.5700	0.00
01/11/2022	ALBI On 02-November-23			Index Future	892.25	888.8050	892.2480	888.8050	0.00
01/11/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/11/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2022	C226 On 25-January-23			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
01/11/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2022	ES33 On 03-November-22			Bond Future	12.61	71.0145	71.3223	71.0145	0.00
01/11/2022	ES33 On 02-February-23			Bond Future	12.81	72.3383	72.6502	72.3383	350.00
01/11/2022	ES33 On 04-May-23			Bond Future	12.98	70.0303	70.3481	70.0303	0.00
01/11/2022	ES33 On 03-August-23			Bond Future	13.16	71.5083	71.8325	71.5083	0.00
01/11/2022	ES33 On 02-November-23			Bond Future	13.34	69.2265	69.5576	69.2265	0.00
01/11/2022	ES42 On 03-November-22			Bond Future	12.80	69.4071	69.7345	69.4071	0.00
01/11/2022	ES42 On 02-February-23			Bond Future	12.97	70.7009	71.0328	70.7009	4,715.00
01/11/2022	ES42 On 04-May-23			Bond Future	13.13	67.8911	68.2292	67.8911	0.00
01/11/2022	ES42 On 03-August-23			Bond Future	13.28	69.3248	69.6698	69.3248	0.00
01/11/2022	ES42 On 02-November-23			Bond Future	13.44	66.5301	66.8823	66.5301	0.00
01/11/2022	GOVI On 03-November-22			GOVI	812.23	809.0280	812.2310	809.0280	17.00
01/11/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
01/11/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
01/11/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
01/11/2022	GOVI On 03-November-22	820.41	Put	GOVI	81790	11	8	11	0.00
01/11/2022	GOVI On 03-November-22	820.42	Put	GOVI	81890	11	8	11	0.00
01/11/2022	GOVI On 03-November-22	820.43	Put	GOVI	81990	11	8	11	0.00
01/11/2022	GOVI On 02-February-23			GOVI	827.11	823.8700	827.1130	823.8700	851.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
01/11/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
01/11/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
01/11/2022	GOVI On 02-February-23	850.83	Put	GOVI	237170	27	24	27	0.00
01/11/2022	GOVI On 02-February-23	850.82	Put	GOVI	237070	27	24	27	0.00
01/11/2022	GOVI On 02-February-23	850.84	Put	GOVI	237270	27	24	27	0.00
01/11/2022	GOVI On 04-May-23			GOVI	843.89	840.5910	843.8920	840.5910	0.00
01/11/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
01/11/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
01/11/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
01/11/2022	GOVI On 04-May-23	852.86	Put	GOVI	89680	12	9	12	0.00
01/11/2022	GOVI On 04-May-23	852.87	Put	GOVI	89780	12	9	12	0.00
01/11/2022	GOVI On 04-May-23	852.88	Put	GOVI	89880	12	9	12	0.00
01/11/2022	GOVI On 03-August-23			GOVI	861.48	858.1120	861.4800	858.1120	0.00
01/11/2022	GOVI On 03-August-23	837.23	Call	GOVI	242500	21	24	21	0.00
01/11/2022	GOVI On 03-August-23	837.21	Call	GOVI	242700	21	24	21	0.00
01/11/2022	GOVI On 03-August-23	837.22	Call	GOVI	242600	21	24	21	0.00
01/11/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
01/11/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
01/11/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
01/11/2022	GOVI On 02-November-23			GOVI	879.52	876.0860	879.5230	876.0860	0.00
01/11/2022	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
01/11/2022	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
01/11/2022	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
01/11/2022	GOVI On 02-November-23	885.81	Put	GOVI	62870	10	6	10	0.00
01/11/2022	GOVI On 02-November-23	885.82	Put	GOVI	62970	10	6	10	0.00
01/11/2022	GOVI On 02-November-23	885.80	Put	GOVI	62770	10	6	10	0.00
01/11/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/11/2022	IGOV On 03-November-22			Index Future	314.43	312.3200	314.4300	312.3200	17.00
01/11/2022	IGOV On 02-February-23			Index Future	320.27	318.1270	320.2690	318.1270	701.00
01/11/2022	IGOV On 04-May-23			Index Future	326.84	324.6600	326.8430	324.6600	16.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2022	IGOV On 03-August-23			Index Future	333.73	331.5020	333.7300	331.5020	0.00
01/11/2022	IGOV On 02-November-23			Index Future	340.79	338.5180	340.7930	338.5180	0.00
01/11/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
01/11/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
01/11/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
01/11/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
01/11/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
01/11/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
01/11/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
01/11/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
01/11/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
01/11/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
01/11/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
01/11/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
01/11/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
01/11/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
01/11/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
01/11/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
01/11/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
01/11/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.54	93.4950	93.4650	93.4950	0.00
01/11/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.22	92.7850	92.7850	92.7850	68.00
01/11/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.27	92.7500	92.7350	92.7500	0.00
01/11/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.67	92.3400	92.3300	92.3400	0.00
01/11/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.69	92.3050	92.3100	92.3050	0.00
01/11/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.83	92.2100	92.1750	92.2100	0.00
01/11/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.93	92.0800	92.0750	92.0800	0.00
01/11/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.03	92.0050	91.9750	92.0050	75.00
01/11/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.05	92.0050	91.9500	92.0050	272.00
01/11/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.11	91.9300	91.8900	91.9300	0.00
01/11/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.04	92.0300	91.9650	92.0300	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
01/11/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.08	91.9650	91.9250	91.9650	0.00
01/11/2022	R023 On 03-November-22			Bond Future	7.29	101.6203	101.6033	101.6203	8,432.00
01/11/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
01/11/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
01/11/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
01/11/2022	R023 On 03-November-22	6.26	Put	Bond Future	314	0	0	0	0.00
01/11/2022	R023 On 03-November-22	6.25	Put	Bond Future	317	0	0	0	0.00
01/11/2022	R023 On 03-November-22	6.27	Put	Bond Future	311	0	0	0	0.00
01/11/2022	R035 On 03-November-22			Bond Future	11.67	83.2752	83.6502	83.2752	19,424.00
01/11/2022	R035 On 03-November-22	9.82	Call	Bond Future	0	0	0	0	582.00
01/11/2022	R035 On 03-November-22	10.30	Call	Bond Future	0	0	0	0	976.00
01/11/2022	R035 On 03-November-22	11.14	Call	Bond Future	0	0	0	0	0.00
01/11/2022	R035 On 03-November-22	11.13	Call	Bond Future	0	0	0	0	0.00
01/11/2022	R035 On 03-November-22	10.57	Call	Bond Future	0	0	0	0	0.00
01/11/2022	R035 On 03-November-22	11.15	Call	Bond Future	0	0	0	0	0.00
01/11/2022	R035 On 03-November-22	12.68	Call	Bond Future	5392	5	5	5	0.00
01/11/2022	R035 On 03-November-22	10.99	Call	Bond Future	0	0	0	0	0.00
01/11/2022	R035 On 03-November-22	11.05	Call	Bond Future	0	0	0	0	976.00
01/11/2022	R035 On 03-November-22	10.99	Put	Bond Future	3925	4	4	4	582.00
01/11/2022	R035 On 03-November-22	12.68	Put	Bond Future	0	0	0	0	976.00
01/11/2022	R035 On 03-November-22	11.15	Put	Bond Future	2976	3	3	3	0.00
01/11/2022	R035 On 03-November-22	10.57	Put	Bond Future	6492	7	6	7	582.00
01/11/2022	R035 On 03-November-22	11.13	Put	Bond Future	3094	3	3	3	0.00
01/11/2022	R035 On 03-November-22	11.14	Put	Bond Future	3035	3	3	3	0.00
01/11/2022	R035 On 03-November-22	11.05	Put	Bond Future	3568	4	4	4	0.00
01/11/2022	R035 On 03-November-22	10.30	Put	Bond Future	8199	9	8	9	0.00
01/11/2022	R035 On 03-November-22	9.82	Put	Bond Future	11350	12	11	12	0.00
01/11/2022	R035 On 02-February-23			Bond Future	11.83	84.8068	85.1867	84.8068	161,005.00
01/11/2022	R035 On 02-February-23	11.98	Call	Bond Future	2992	3	3	3	0.00
01/11/2022	R035 On 02-February-23	13.22	Call	Bond Future	7679	7	8	7	0.00
01/11/2022	R035 On 02-February-23	11.05	Call	Bond Future	818	1	1	1	976.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2022	R035 On 02-February-23	11.06	Call	Bond Future	833	1	1	1	0.00
01/11/2022	R035 On 02-February-23	10.86	Call	Bond Future	573	1	1	1	0.00
01/11/2022	R035 On 02-February-23	10.30	Call	Bond Future	181	0	0	0	976.00
01/11/2022	R035 On 02-February-23	10.64	Call	Bond Future	370	0	0	0	388.00
01/11/2022	R035 On 02-February-23	10.87	Call	Bond Future	584	1	1	1	0.00
01/11/2022	R035 On 02-February-23	11.94	Call	Bond Future	2867	3	3	3	0.00
01/11/2022	R035 On 02-February-23	10.88	Call	Bond Future	596	1	1	1	0.00
01/11/2022	R035 On 02-February-23	10.66	Call	Bond Future	385	0	0	0	0.00
01/11/2022	R035 On 02-February-23	10.60	Call	Bond Future	342	0	0	0	0.00
01/11/2022	R035 On 02-February-23	9.81	Call	Bond Future	54	0	0	0	582.00
01/11/2022	R035 On 02-February-23	9.85	Call	Bond Future	60	0	0	0	0.00
01/11/2022	R035 On 02-February-23	9.89	Call	Bond Future	67	0	0	0	388.00
01/11/2022	R035 On 02-February-23	9.89	Put	Bond Future	11733	12	12	12	0.00
01/11/2022	R035 On 02-February-23	9.81	Put	Bond Future	12251	13	12	13	0.00
01/11/2022	R035 On 02-February-23	10.60	Put	Bond Future	7476	8	7	8	0.00
01/11/2022	R035 On 02-February-23	10.64	Put	Bond Future	7258	8	7	8	0.00
01/11/2022	R035 On 02-February-23	10.66	Put	Bond Future	7150	7	7	7	582.00
01/11/2022	R035 On 02-February-23	10.30	Put	Bond Future	9192	10	9	10	0.00
01/11/2022	R035 On 02-February-23	10.88	Put	Bond Future	6028	6	6	6	0.00
01/11/2022	R035 On 02-February-23	13.22	Put	Bond Future	554	1	1	1	976.00
01/11/2022	R035 On 02-February-23	10.87	Put	Bond Future	6076	6	6	6	0.00
01/11/2022	R035 On 02-February-23	9.85	Put	Bond Future	11992	12	12	12	0.00
01/11/2022	R035 On 02-February-23	10.86	Put	Bond Future	6125	6	6	6	0.00
01/11/2022	R035 On 02-February-23	11.06	Put	Bond Future	5195	5	5	5	582.00
01/11/2022	R035 On 02-February-23	11.05	Put	Bond Future	5239	6	5	6	0.00
01/11/2022	R035 On 02-February-23	11.98	Put	Bond Future	2169	2	2	2	388.00
01/11/2022	R035 On 02-February-23	11.94	Put	Bond Future	2260	2	2	2	0.00
01/11/2022	R035 On 04-May-23			Bond Future	11.96	82.0255	82.4125	82.0255	0.00
01/11/2022	R035 On 04-May-23	11.22	Call	Bond Future	1764	2	2	2	0.00
01/11/2022	R035 On 04-May-23	10.42	Call	Bond Future	699	1	1	1	491.00
01/11/2022	R035 On 04-May-23	9.85	Call	Bond Future	319	0	0	0	388.00
01/11/2022	R035 On 04-May-23	12.46	Call	Bond Future	5102	5	5	5	0.00
01/11/2022	R035 On 04-May-23	13.18	Call	Bond Future	7654	7	8	7	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
01/11/2022	R035 On 04-May-23	11.17	Call	Bond Future	1670	2	2	2	491.00
01/11/2022	R035 On 04-May-23	11.20	Call	Bond Future	1726	2	2	2	0.00
01/11/2022	R035 On 04-May-23	11.21	Call	Bond Future	1745	2	2	2	0.00
01/11/2022	R035 On 04-May-23	10.60	Call	Bond Future	873	1	1	1	388.00
01/11/2022	R035 On 04-May-23	10.60	Put	Bond Future	8654	9	9	9	0.00
01/11/2022	R035 On 04-May-23	13.18	Put	Bond Future	1468	2	1	2	491.00
01/11/2022	R035 On 04-May-23	12.46	Put	Bond Future	2477	3	2	3	388.00
01/11/2022	R035 On 04-May-23	11.22	Put	Bond Future	5869	6	6	6	0.00
01/11/2022	R035 On 04-May-23	9.85	Put	Bond Future	12851	13	13	13	0.00
01/11/2022	R035 On 04-May-23	10.42	Put	Bond Future	9589	10	10	10	0.00
01/11/2022	R035 On 04-May-23	11.17	Put	Bond Future	6063	6	6	6	0.00
01/11/2022	R035 On 04-May-23	11.20	Put	Bond Future	5946	6	6	6	0.00
01/11/2022	R035 On 04-May-23	11.21	Put	Bond Future	5907	6	6	6	0.00
01/11/2022	R035 On 03-August-23			Bond Future	12.09	83.7377	84.1324	83.7377	0.00
01/11/2022	R035 On 03-August-23	11.98	Call	Bond Future	3838	4	4	4	0.00
01/11/2022	R035 On 03-August-23	11.99	Call	Bond Future	3865	4	4	4	0.00
01/11/2022	R035 On 03-August-23	12.00	Call	Bond Future	3892	4	4	4	0.00
01/11/2022	R035 On 03-August-23	12.00	Put	Bond Future	4355	5	4	5	0.00
01/11/2022	R035 On 03-August-23	11.99	Put	Bond Future	4381	5	4	5	0.00
01/11/2022	R035 On 03-August-23	11.98	Put	Bond Future	4406	5	4	5	0.00
01/11/2022	R035 On 02-November-23			Bond Future	12.23	80.9861	81.3890	80.9861	0.00
01/11/2022	R035 On 02-November-23	11.43	Call	Bond Future	2063	2	2	2	0.00
01/11/2022	R035 On 02-November-23	11.41	Call	Bond Future	2026	2	2	2	0.00
01/11/2022	R035 On 02-November-23	11.42	Call	Bond Future	2044	2	2	2	0.00
01/11/2022	R035 On 02-November-23	11.42	Put	Bond Future	6353	7	6	7	0.00
01/11/2022	R035 On 02-November-23	11.41	Put	Bond Future	6390	7	6	7	0.00
01/11/2022	R035 On 02-November-23	11.43	Put	Bond Future	6316	7	6	7	0.00
01/11/2022	R186 On 03-November-22			Bond Future	9.05	108.7999	108.8945	108.7999	26,040.00
01/11/2022	R186 On 03-November-22	8.23	Call	Bond Future	0	0	0	0	4,310.00
01/11/2022	R186 On 03-November-22	8.55	Call	Bond Future	0	0	0	0	0.00
01/11/2022	R186 On 03-November-22	8.91	Call	Bond Future	35	0	0	0	0.00
01/11/2022	R186 On 03-November-22	8.53	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
01/11/2022	R186 On 03-November-22	8.54	Call	Bond Future	0	0	0	0	0.00
01/11/2022	R186 On 03-November-22	8.54	Put	Bond Future	1788	2	2	2	0.00
01/11/2022	R186 On 03-November-22	8.91	Put	Bond Future	518	1	1	1	4,310.00
01/11/2022	R186 On 03-November-22	8.53	Put	Bond Future	1823	2	2	2	0.00
01/11/2022	R186 On 03-November-22	8.55	Put	Bond Future	1752	2	2	2	0.00
01/11/2022	R186 On 03-November-22	8.23	Put	Bond Future	2897	3	3	3	0.00
01/11/2022	R186 On 02-February-23			Bond Future	9.18	105.5003	105.5942	105.5003	77,670.00
01/11/2022	R186 On 02-February-23	8.34	Call	Bond Future	395	0	0	0	0.00
01/11/2022	R186 On 02-February-23	8.33	Call	Bond Future	388	0	0	0	0.00
01/11/2022	R186 On 02-February-23	8.32	Call	Bond Future	382	0	0	0	0.00
01/11/2022	R186 On 02-February-23	8.32	Put	Bond Future	3238	3	3	3	0.00
01/11/2022	R186 On 02-February-23	8.33	Put	Bond Future	3210	3	3	3	0.00
01/11/2022	R186 On 02-February-23	8.34	Put	Bond Future	3183	3	3	3	0.00
01/11/2022	R186 On 04-May-23			Bond Future	9.26	107.6456	107.7404	107.6456	12,188.00
01/11/2022	R186 On 04-May-23	8.83	Call	Bond Future	1124	1	1	1	0.00
01/11/2022	R186 On 04-May-23	8.82	Call	Bond Future	1111	1	1	1	0.00
01/11/2022	R186 On 04-May-23	8.84	Call	Bond Future	1137	1	1	1	0.00
01/11/2022	R186 On 04-May-23	8.83	Put	Bond Future	2450	3	2	3	0.00
01/11/2022	R186 On 04-May-23	8.82	Put	Bond Future	2469	3	2	3	0.00
01/11/2022	R186 On 04-May-23	8.84	Put	Bond Future	2432	2	2	2	0.00
01/11/2022	R186 On 03-August-23			Bond Future	9.33	104.5851	104.6815	104.5851	0.00
01/11/2022	R186 On 03-August-23	9.75	Call	Bond Future	2696	3	3	3	0.00
01/11/2022	R186 On 03-August-23	9.73	Call	Bond Future	2659	3	3	3	0.00
01/11/2022	R186 On 03-August-23	9.74	Call	Bond Future	2677	3	3	3	0.00
01/11/2022	R186 On 03-August-23	9.74	Put	Bond Future	1487	2	1	2	0.00
01/11/2022	R186 On 03-August-23	9.73	Put	Bond Future	1498	2	1	2	0.00
01/11/2022	R186 On 03-August-23	9.75	Put	Bond Future	1478	2	1	2	0.00
01/11/2022	R186 On 02-November-23			Bond Future	9.40	106.7772	106.8755	106.7772	0.00
01/11/2022	R186 On 02-November-23	10.42	Call	Bond Future	3882	4	4	4	0.00
01/11/2022	R186 On 02-November-23	9.38	Call	Bond Future	2040	2	2	2	0.00
01/11/2022	R186 On 02-November-23	9.39	Call	Bond Future	2056	2	2	2	0.00
01/11/2022	R186 On 02-November-23	9.40	Call	Bond Future	2071	2	2	2	0.00
01/11/2022	R186 On 02-November-23	9.15	Call	Bond Future	1701	2	2	2	1,715.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2022	R186 On 02-November-23	9.40	Put	Bond Future	2077	2	2	2	0.00
01/11/2022	R186 On 02-November-23	9.39	Put	Bond Future	2089	2	2	2	0.00
01/11/2022	R186 On 02-November-23	9.15	Put	Bond Future	2386	2	2	2	0.00
01/11/2022	R186 On 02-November-23	9.38	Put	Bond Future	2101	2	2	2	0.00
01/11/2022	R186 On 02-November-23	10.42	Put	Bond Future	1178	1	1	1	1,715.00
01/11/2022	R197 On 03-November-22			Bond Future	333.06	332.8949	333.0616	332.8949	56.00
01/11/2022	R197 On 02-February-23			Bond Future	330.36	330.1943	330.3565	330.1943	977.00
01/11/2022	R197 On 04-May-23			Bond Future	337.15	336.9832	337.1458	336.9832	0.00
01/11/2022	R197 On 03-August-23			Bond Future	335.18	335.0155	335.1765	335.0155	0.00
01/11/2022	R197 On 02-November-23			Bond Future	342.27	342.1086	342.2728	342.1086	0.00
01/11/2022	R202 On 03-November-22			Bond Future	246.43	243.1834	246.4287	243.1834	5,616.00
01/11/2022	R202 On 02-February-23			Bond Future	246.29	242.9861	246.2863	242.9861	5,970.00
01/11/2022	R202 On 04-May-23			Bond Future	251.35	247.9815	251.3473	247.9815	0.00
01/11/2022	R202 On 03-August-23			Bond Future	251.82	248.3908	251.8245	248.3908	0.00
01/11/2022	R202 On 02-November-23			Bond Future	257.16	253.6494	257.1556	253.6494	0.00
01/11/2022	R209 On 03-November-22			Bond Future	11.67	64.0669	64.3919	64.0669	14,413.00
01/11/2022	R209 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	3,250.00
01/11/2022	R209 On 03-November-22	11.50	Call	Bond Future	52	0	0	0	1,136.00
01/11/2022	R209 On 03-November-22	11.01	Call	Bond Future	0	0	0	0	0.00
01/11/2022	R209 On 03-November-22	10.50	Call	Bond Future	0	0	0	0	0.00
01/11/2022	R209 On 03-November-22	10.90	Call	Bond Future	0	0	0	0	1,136.00
01/11/2022	R209 On 03-November-22	11.00	Call	Bond Future	0	0	0	0	0.00
01/11/2022	R209 On 03-November-22	11.02	Call	Bond Future	0	0	0	0	0.00
01/11/2022	R209 On 03-November-22	9.25	Call	Bond Future	0	0	0	0	6,000.00
01/11/2022	R209 On 03-November-22	9.50	Call	Bond Future	0	0	0	0	0.00
01/11/2022	R209 On 03-November-22	12.00	Call	Bond Future	1599	1	2	1	0.00
01/11/2022	R209 On 03-November-22	11.03	Call	Bond Future	0	0	0	0	0.00
01/11/2022	R209 On 03-November-22	11.03	Put	Bond Future	3216	4	3	4	0.00
01/11/2022	R209 On 03-November-22	10.50	Put	Bond Future	6067	6	6	6	0.00
01/11/2022	R209 On 03-November-22	10.90	Put	Bond Future	3900	4	4	4	0.00
01/11/2022	R209 On 03-November-22	12.00	Put	Bond Future	6	0	0	0	3,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2022	R209 On 03-November-22	9.50	Put	Bond Future	11925	12	12	12	0.00
01/11/2022	R209 On 03-November-22	9.25	Put	Bond Future	13495	14	13	14	0.00
01/11/2022	R209 On 03-November-22	11.02	Put	Bond Future	3268	4	3	4	0.00
01/11/2022	R209 On 03-November-22	11.00	Put	Bond Future	3373	4	3	4	5,000.00
01/11/2022	R209 On 03-November-22	11.01	Put	Bond Future	3321	4	3	4	0.00
01/11/2022	R209 On 03-November-22	11.50	Put	Bond Future	874	1	1	1	0.00
01/11/2022	R209 On 03-November-22	10.00	Put	Bond Future	8915	9	9	9	6,000.00
01/11/2022	R209 On 02-February-23			Bond Future	11.81	65.2452	65.5748	65.2452	24,672.00
01/11/2022	R209 On 02-February-23	10.80	Call	Bond Future	458	0	0	0	0.00
01/11/2022	R209 On 02-February-23	10.79	Call	Bond Future	449	0	0	0	0.00
01/11/2022	R209 On 02-February-23	10.78	Call	Bond Future	440	0	0	0	0.00
01/11/2022	R209 On 02-February-23	10.80	Put	Bond Future	5543	6	6	6	0.00
01/11/2022	R209 On 02-February-23	10.78	Put	Bond Future	5631	6	6	6	0.00
01/11/2022	R209 On 02-February-23	10.79	Put	Bond Future	5587	6	6	6	0.00
01/11/2022	R209 On 04-May-23			Bond Future	11.92	63.4188	63.7545	63.4188	5,950.00
01/11/2022	R209 On 04-May-23	11.11	Call	Bond Future	1452	1	1	1	0.00
01/11/2022	R209 On 04-May-23	12.50	Call	Bond Future	4729	5	5	5	0.00
01/11/2022	R209 On 04-May-23	11.00	Call	Bond Future	1282	1	1	1	0.00
01/11/2022	R209 On 04-May-23	11.09	Call	Bond Future	1420	1	1	1	0.00
01/11/2022	R209 On 04-May-23	11.10	Call	Bond Future	1436	1	1	1	0.00
01/11/2022	R209 On 04-May-23	10.00	Call	Bond Future	361	0	0	0	8,500.00
01/11/2022	R209 On 04-May-23	10.00	Put	Bond Future	10416	11	10	11	0.00
01/11/2022	R209 On 04-May-23	11.10	Put	Bond Future	5491	6	5	6	0.00
01/11/2022	R209 On 04-May-23	11.09	Put	Bond Future	5527	6	6	6	0.00
01/11/2022	R209 On 04-May-23	11.00	Put	Bond Future	5854	6	6	6	11,000.00
01/11/2022	R209 On 04-May-23	12.50	Put	Bond Future	2097	2	2	2	8,500.00
01/11/2022	R209 On 04-May-23	11.11	Put	Bond Future	5456	6	5	6	0.00
01/11/2022	R209 On 03-August-23			Bond Future	12.04	64.7428	65.0852	64.7428	0.00
01/11/2022	R209 On 03-August-23	11.95	Call	Bond Future	3395	3	3	3	0.00
01/11/2022	R209 On 03-August-23	11.94	Call	Bond Future	3371	3	3	3	0.00
01/11/2022	R209 On 03-August-23	11.93	Call	Bond Future	3347	3	3	3	0.00
01/11/2022	R209 On 03-August-23	11.95	Put	Bond Future	3805	4	4	4	0.00
01/11/2022	R209 On 03-August-23	11.93	Put	Bond Future	3851	4	4	4	0.00

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01/11/2022	R209 On 03-August-23	11.94	Put	Bond Future	3828	4	4	4	0.00
01/11/2022	R209 On 02-November-23			Bond Future	12.16	62.9474	63.2970	62.9474	0.00
01/11/2022	R209 On 02-November-23	11.35	Call	Bond Future	1808	2	2	2	0.00
01/11/2022	R209 On 02-November-23	11.34	Call	Bond Future	1792	2	2	2	0.00
01/11/2022	R209 On 02-November-23	11.33	Call	Bond Future	1775	2	2	2	0.00
01/11/2022	R209 On 02-November-23	11.33	Put	Bond Future	5714	6	6	6	0.00
01/11/2022	R209 On 02-November-23	11.34	Put	Bond Future	5681	6	6	6	0.00
01/11/2022	R209 On 02-November-23	11.35	Put	Bond Future	5647	6	6	6	0.00
01/11/2022	R210 On 03-November-22			Bond Future	223.99	222.0044	223.9946	222.0044	103.00
01/11/2022	R210 On 02-February-23			Bond Future	228.16	226.1427	228.1649	226.1427	372.00
01/11/2022	R210 On 04-May-23			Bond Future	229.77	227.7129	229.7741	227.7129	0.00
01/11/2022	R210 On 03-August-23			Bond Future	234.62	232.5146	234.6185	232.5146	0.00
01/11/2022	R210 On 02-November-23			Bond Future	236.42	234.2754	236.4224	234.2754	0.00
01/11/2022	R213 On 03-November-22			Bond Future	11.14	78.8790	79.2290	78.8790	32,934.00
01/11/2022	R213 On 03-November-22	9.13	Call	Bond Future	0	0	0	0	200.00
01/11/2022	R213 On 03-November-22	9.84	Call	Bond Future	0	0	0	0	0.00
01/11/2022	R213 On 03-November-22	10.40	Call	Bond Future	0	0	0	0	0.00
01/11/2022	R213 On 03-November-22	9.98	Call	Bond Future	0	0	0	0	0.00
01/11/2022	R213 On 03-November-22	10.19	Call	Bond Future	0	0	0	0	0.00
01/11/2022	R213 On 03-November-22	9.19	Call	Bond Future	0	0	0	0	476.00
01/11/2022	R213 On 03-November-22	10.38	Call	Bond Future	0	0	0	0	0.00
01/11/2022	R213 On 03-November-22	10.39	Call	Bond Future	0	0	0	0	0.00
01/11/2022	R213 On 03-November-22	10.37	Call	Bond Future	0	0	0	0	0.00
01/11/2022	R213 On 03-November-22	10.37	Put	Bond Future	3615	4	4	4	200.00
01/11/2022	R213 On 03-November-22	10.39	Put	Bond Future	3519	4	4	4	0.00
01/11/2022	R213 On 03-November-22	10.38	Put	Bond Future	3567	4	4	4	0.00
01/11/2022	R213 On 03-November-22	9.19	Put	Bond Future	9551	10	10	10	0.00
01/11/2022	R213 On 03-November-22	10.19	Put	Bond Future	4487	5	4	5	476.00
01/11/2022	R213 On 03-November-22	9.98	Put	Bond Future	5519	6	6	6	200.00
01/11/2022	R213 On 03-November-22	10.40	Put	Bond Future	3471	4	3	4	0.00
01/11/2022	R213 On 03-November-22	9.84	Put	Bond Future	6216	7	6	7	476.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2022	R213 On 03-November-22	9.13	Put	Bond Future	9868	10	10	10	0.00
01/11/2022	R213 On 02-February-23			Bond Future	11.31	80.3297	80.6844	80.3297	33,035.00
01/11/2022	R213 On 02-February-23	10.43	Call	Bond Future	531	0	1	0	912.00
01/11/2022	R213 On 02-February-23	10.22	Call	Bond Future	360	0	0	0	0.00
01/11/2022	R213 On 02-February-23	10.21	Call	Bond Future	354	0	0	0	0.00
01/11/2022	R213 On 02-February-23	9.16	Call	Bond Future	44	0	0	0	476.00
01/11/2022	R213 On 02-February-23	10.23	Call	Bond Future	366	0	0	0	0.00
01/11/2022	R213 On 02-February-23	10.35	Call	Bond Future	458	0	0	0	0.00
01/11/2022	R213 On 02-February-23	12.20	Call	Bond Future	4521	4	5	4	0.00
01/11/2022	R213 On 02-February-23	10.01	Call	Bond Future	249	0	0	0	0.00
01/11/2022	R213 On 02-February-23	12.20	Put	Bond Future	710	1	1	1	912.00
01/11/2022	R213 On 02-February-23	10.22	Put	Bond Future	5365	6	5	6	0.00
01/11/2022	R213 On 02-February-23	10.43	Put	Bond Future	4540	5	5	5	0.00
01/11/2022	R213 On 02-February-23	10.35	Put	Bond Future	4845	5	5	5	476.00
01/11/2022	R213 On 02-February-23	9.16	Put	Bond Future	10323	11	10	11	0.00
01/11/2022	R213 On 02-February-23	10.01	Put	Bond Future	6267	7	6	7	476.00
01/11/2022	R213 On 02-February-23	10.21	Put	Bond Future	5407	6	5	6	0.00
01/11/2022	R213 On 02-February-23	10.23	Put	Bond Future	5324	6	5	6	0.00
01/11/2022	R213 On 04-May-23			Bond Future	11.44	78.4090	78.7702	78.4090	0.00
01/11/2022	R213 On 04-May-23	10.74	Call	Bond Future	1409	1	1	1	0.00
01/11/2022	R213 On 04-May-23	10.73	Call	Bond Future	1394	1	1	1	0.00
01/11/2022	R213 On 04-May-23	10.75	Call	Bond Future	1424	1	1	1	0.00
01/11/2022	R213 On 04-May-23	10.75	Put	Bond Future	4478	5	4	5	0.00
01/11/2022	R213 On 04-May-23	10.73	Put	Bond Future	4539	5	5	5	0.00
01/11/2022	R213 On 04-May-23	10.74	Put	Bond Future	4508	5	5	5	0.00
01/11/2022	R213 On 03-August-23			Bond Future	11.57	80.0454	80.4139	80.0454	0.00
01/11/2022	R213 On 03-August-23	11.62	Call	Bond Future	3259	3	3	3	0.00
01/11/2022	R213 On 03-August-23	11.61	Call	Bond Future	3235	3	3	3	0.00
01/11/2022	R213 On 03-August-23	11.63	Call	Bond Future	3282	3	3	3	0.00
01/11/2022	R213 On 03-August-23	11.62	Put	Bond Future	3060	3	3	3	0.00
01/11/2022	R213 On 03-August-23	11.61	Put	Bond Future	3079	3	3	3	0.00
01/11/2022	R213 On 03-August-23	11.63	Put	Bond Future	3041	3	3	3	0.00
01/11/2022	R213 On 02-November-23			Bond Future	11.72	78.1684	78.5445	78.1684	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
01/11/2022	R213 On 02-November-23	11.12	Call	Bond Future	1756	2	2	2	0.00
01/11/2022	R213 On 02-November-23	11.11	Call	Bond Future	1740	2	2	2	0.00
01/11/2022	R213 On 02-November-23	11.13	Call	Bond Future	1772	2	2	2	0.00
01/11/2022	R213 On 02-November-23	11.13	Put	Bond Future	4221	4	4	4	0.00
01/11/2022	R213 On 02-November-23	11.11	Put	Bond Future	4273	5	4	5	0.00
01/11/2022	R213 On 02-November-23	11.12	Put	Bond Future	4247	4	4	4	0.00
01/11/2022	R214 On 03-November-22			Bond Future	11.74	61.8131	62.1267	61.8131	15,325.00
01/11/2022	R214 On 03-November-22	11.35	Call	Bond Future	1	0	0	0	0.00
01/11/2022	R214 On 03-November-22	11.36	Call	Bond Future	1	0	0	0	0.00
01/11/2022	R214 On 03-November-22	11.34	Call	Bond Future	1	0	0	0	0.00
01/11/2022	R214 On 03-November-22	11.36	Put	Bond Future	1969	2	2	2	0.00
01/11/2022	R214 On 03-November-22	11.35	Put	Bond Future	2022	2	2	2	0.00
01/11/2022	R214 On 03-November-22	11.34	Put	Bond Future	2075	2	2	2	0.00
01/11/2022	R214 On 02-February-23			Bond Future	11.87	62.9500	63.2679	62.9500	71,370.00
01/11/2022	R214 On 02-February-23	11.80	Call	Bond Future	2144	2	2	2	1,600.00
01/11/2022	R214 On 02-February-23	11.09	Call	Bond Future	749	1	1	1	0.00
01/11/2022	R214 On 02-February-23	11.10	Call	Bond Future	763	1	1	1	1,600.00
01/11/2022	R214 On 02-February-23	11.07	Call	Bond Future	723	1	1	1	0.00
01/11/2022	R214 On 02-February-23	11.08	Call	Bond Future	736	1	1	1	0.00
01/11/2022	R214 On 02-February-23	11.08	Put	Bond Future	4893	5	5	5	0.00
01/11/2022	R214 On 02-February-23	11.07	Put	Bond Future	4935	5	5	5	0.00
01/11/2022	R214 On 02-February-23	11.09	Put	Bond Future	4850	5	5	5	0.00
01/11/2022	R214 On 02-February-23	11.80	Put	Bond Future	2489	3	2	3	0.00
01/11/2022	R214 On 02-February-23	11.10	Put	Bond Future	4809	5	5	5	0.00
01/11/2022	R214 On 04-May-23			Bond Future	11.98	60.9301	61.2539	60.9301	0.00
01/11/2022	R214 On 04-May-23	11.38	Call	Bond Future	1884	2	2	2	0.00
01/11/2022	R214 On 04-May-23	11.37	Call	Bond Future	1865	2	2	2	0.00
01/11/2022	R214 On 04-May-23	11.36	Call	Bond Future	1846	2	2	2	0.00
01/11/2022	R214 On 04-May-23	11.36	Put	Bond Future	5005	5	5	5	0.00
01/11/2022	R214 On 04-May-23	11.37	Put	Bond Future	4971	5	5	5	0.00
01/11/2022	R214 On 04-May-23	11.38	Put	Bond Future	4936	5	5	5	0.00
01/11/2022	R214 On 03-August-23			Bond Future	12.08	62.2019	62.5322	62.2019	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
01/11/2022	R214 On 03-August-23	12.16	Call	Bond Future	4031	4	4	4	0.00
01/11/2022	R214 On 03-August-23	12.15	Call	Bond Future	4005	4	4	4	0.00
01/11/2022	R214 On 03-August-23	12.14	Call	Bond Future	3979	4	4	4	0.00
01/11/2022	R214 On 03-August-23	12.14	Put	Bond Future	3685	4	4	4	0.00
01/11/2022	R214 On 03-August-23	12.15	Put	Bond Future	3663	4	4	4	0.00
01/11/2022	R214 On 03-August-23	12.16	Put	Bond Future	3641	4	4	4	0.00
01/11/2022	R214 On 02-November-23			Bond Future	12.19	60.2049	60.5421	60.2049	0.00
01/11/2022	R214 On 02-November-23	11.47	Call	Bond Future	2323	2	2	2	0.00
01/11/2022	R214 On 02-November-23	11.45	Call	Bond Future	2285	2	2	2	0.00
01/11/2022	R214 On 02-November-23	11.46	Call	Bond Future	2304	2	2	2	0.00
01/11/2022	R214 On 02-November-23	11.46	Put	Bond Future	5968	6	6	6	0.00
01/11/2022	R214 On 02-November-23	11.45	Put	Bond Future	6002	6	6	6	0.00
01/11/2022	R214 On 02-November-23	11.47	Put	Bond Future	5934	6	6	6	0.00
01/11/2022	R248 On 03-November-22			Bond Future	11.74	77.1577	77.5788	77.1577	83,875.00
01/11/2022	R248 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	0.00
01/11/2022	R248 On 03-November-22	11.30	Call	Bond Future	0	0	0	0	874.00
01/11/2022	R248 On 03-November-22	11.31	Call	Bond Future	0	0	0	0	0.00
01/11/2022	R248 On 03-November-22	11.90	Call	Bond Future	1073	1	1	1	0.00
01/11/2022	R248 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	874.00
01/11/2022	R248 On 03-November-22	10.70	Call	Bond Future	0	0	0	0	0.00
01/11/2022	R248 On 03-November-22	11.32	Call	Bond Future	0	0	0	0	0.00
01/11/2022	R248 On 03-November-22	11.20	Call	Bond Future	0	0	0	0	0.00
01/11/2022	R248 On 03-November-22	11.20	Put	Bond Future	3573	4	4	4	0.00
01/11/2022	R248 On 03-November-22	11.30	Put	Bond Future	2892	3	3	3	0.00
01/11/2022	R248 On 03-November-22	11.31	Put	Bond Future	2824	3	3	3	0.00
01/11/2022	R248 On 03-November-22	10.70	Put	Bond Future	7141	8	7	8	0.00
01/11/2022	R248 On 03-November-22	10.60	Put	Bond Future	7888	8	8	8	0.00
01/11/2022	R248 On 03-November-22	11.90	Put	Bond Future	82	0	0	0	0.00
01/11/2022	R248 On 03-November-22	10.00	Put	Bond Future	12622	13	13	13	0.00
01/11/2022	R248 On 03-November-22	11.32	Put	Bond Future	2757	3	3	3	0.00
01/11/2022	R248 On 02-February-23			Bond Future	11.87	78.6136	79.0407	78.6136	250,540.00
01/11/2022	R248 On 02-February-23	11.10	Call	Bond Future	949	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2022	R248 On 02-February-23	11.06	Call	Bond Future	882	1	1	1	0.00
01/11/2022	R248 On 02-February-23	11.07	Call	Bond Future	898	1	1	1	0.00
01/11/2022	R248 On 02-February-23	10.40	Call	Bond Future	221	0	0	0	0.00
01/11/2022	R248 On 02-February-23	11.08	Call	Bond Future	915	1	1	1	0.00
01/11/2022	R248 On 02-February-23	11.70	Call	Bond Future	2367	2	2	2	2,542.00
01/11/2022	R248 On 02-February-23	11.00	Call	Bond Future	788	1	1	1	2,542.00
01/11/2022	R248 On 02-February-23	11.00	Put	Bond Future	6546	7	7	7	0.00
01/11/2022	R248 On 02-February-23	11.70	Put	Bond Future	3426	4	3	4	0.00
01/11/2022	R248 On 02-February-23	11.08	Put	Bond Future	6111	6	6	6	0.00
01/11/2022	R248 On 02-February-23	11.10	Put	Bond Future	6005	6	6	6	0.00
01/11/2022	R248 On 02-February-23	10.40	Put	Bond Future	10421	11	10	11	0.00
01/11/2022	R248 On 02-February-23	11.07	Put	Bond Future	6164	7	6	7	0.00
01/11/2022	R248 On 02-February-23	11.06	Put	Bond Future	6218	7	6	7	0.00
01/11/2022	R248 On 04-May-23			Bond Future	11.98	75.7509	76.1859	75.7509	10,943.00
01/11/2022	R248 On 04-May-23	11.33	Call	Bond Future	2224	2	2	2	0.00
01/11/2022	R248 On 04-May-23	11.34	Call	Bond Future	2247	2	2	2	0.00
01/11/2022	R248 On 04-May-23	11.35	Call	Bond Future	2271	2	2	2	0.00
01/11/2022	R248 On 04-May-23	11.35	Put	Bond Future	6294	7	6	7	0.00
01/11/2022	R248 On 04-May-23	11.34	Put	Bond Future	6338	7	6	7	0.00
01/11/2022	R248 On 04-May-23	11.33	Put	Bond Future	6381	7	6	7	0.00
01/11/2022	R248 On 03-August-23			Bond Future	12.09	77.2945	77.7383	77.2945	0.00
01/11/2022	R248 On 03-August-23	12.09	Call	Bond Future	4772	5	5	5	0.00
01/11/2022	R248 On 03-August-23	12.10	Call	Bond Future	4804	5	5	5	0.00
01/11/2022	R248 On 03-August-23	12.11	Call	Bond Future	4836	5	5	5	0.00
01/11/2022	R248 On 03-August-23	12.11	Put	Bond Future	4711	5	5	5	0.00
01/11/2022	R248 On 03-August-23	12.10	Put	Bond Future	4739	5	5	5	0.00
01/11/2022	R248 On 03-August-23	12.09	Put	Bond Future	4767	5	5	5	0.00
01/11/2022	R248 On 02-November-23			Bond Future	12.20	74.4909	74.9439	74.4909	13,000.00
01/11/2022	R248 On 02-November-23	11.49	Call	Bond Future	3242	3	3	3	0.00
01/11/2022	R248 On 02-November-23	11.47	Call	Bond Future	3195	3	3	3	0.00
01/11/2022	R248 On 02-November-23	11.48	Call	Bond Future	3218	3	3	3	0.00
01/11/2022	R248 On 02-November-23	11.49	Put	Bond Future	7644	8	8	8	0.00
01/11/2022	R248 On 02-November-23	11.47	Put	Bond Future	7727	8	8	8	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
01/11/2022	R248 On 02-November-23	11.48	Put	Bond Future	7685	8	8	8	0.00
