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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/12/2022 TO: 02/12/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2022	2025 On 02-February-23			Bond Future	165.83	166.1188	165.8290	166.1188	6,278.00
02/12/2022	2025 On 04-May-23			Bond Future	169.13	169.4232	169.1266	169.4232	0.00
02/12/2022	2025 On 03-August-23			Bond Future	170.82	171.1270	170.8223	171.1270	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2022	2025 On 02-November-23			Bond Future	174.31	174.6223	174.3114	174.6223	0.00
02/12/2022	2025 On 01-February-24			Bond Future	175.93	176.2454	175.9268	176.2454	0.00
02/12/2022	2029 On 02-February-23			Bond Future	117.27	118.4320	117.2656	118.4320	1,476.00
02/12/2022	2029 On 04-May-23			Bond Future	118.30	119.4936	118.3021	119.4936	0.00
02/12/2022	2029 On 03-August-23			Bond Future	120.71	121.9260	120.7101	121.9260	0.00
02/12/2022	2029 On 02-November-23			Bond Future	121.85	123.0883	121.8451	123.0883	0.00
02/12/2022	2029 On 01-February-24			Bond Future	124.22	125.4909	124.2238	125.4909	0.00
02/12/2022	2030 On 02-February-23			Bond Future	10.84	85.4095	86.4744	85.4095	95,180.00
02/12/2022	2030 On 02-February-23	8.81	Call	Bond Future	2	0	0	0	102.00
02/12/2022	2030 On 02-February-23	9.08	Call	Bond Future	8	0	0	0	388.00
02/12/2022	2030 On 02-February-23	11.55	Call	Bond Future	3657	3	4	3	5,000.00
02/12/2022	2030 On 02-February-23	11.12	Call	Bond Future	2334	2	2	2	0.00
02/12/2022	2030 On 02-February-23	11.16	Call	Bond Future	2448	2	2	2	0.00
02/12/2022	2030 On 02-February-23	10.01	Call	Bond Future	280	0	0	0	0.00
02/12/2022	2030 On 02-February-23	9.83	Call	Bond Future	160	0	0	0	388.00
02/12/2022	2030 On 02-February-23	9.94	Call	Bond Future	228	0	0	0	0.00
02/12/2022	2030 On 02-February-23	9.79	Call	Bond Future	140	0	0	0	0.00
02/12/2022	2030 On 02-February-23	9.04	Call	Bond Future	7	0	0	0	0.00
02/12/2022	2030 On 02-February-23	11.35	Call	Bond Future	3017	2	3	2	5,000.00
02/12/2022	2030 On 02-February-23	9.99	Call	Bond Future	264	0	0	0	0.00
02/12/2022	2030 On 02-February-23	10.00	Call	Bond Future	272	0	0	0	0.00
02/12/2022	2030 On 02-February-23	9.80	Call	Bond Future	145	0	0	0	0.00
02/12/2022	2030 On 02-February-23	9.20	Call	Bond Future	13	0	0	0	0.00
02/12/2022	2030 On 02-February-23	9.66	Call	Bond Future	89	0	0	0	0.00
02/12/2022	2030 On 02-February-23	9.66	Put	Bond Future	5476	6	5	6	102.00
02/12/2022	2030 On 02-February-23	9.20	Put	Bond Future	7608	9	8	9	0.00
02/12/2022	2030 On 02-February-23	9.94	Put	Bond Future	4303	5	4	5	102.00
02/12/2022	2030 On 02-February-23	10.01	Put	Bond Future	4031	5	4	5	0.00
02/12/2022	2030 On 02-February-23	11.35	Put	Bond Future	835	1	1	1	0.00
02/12/2022	2030 On 02-February-23	9.04	Put	Bond Future	8385	9	8	9	0.00
02/12/2022	2030 On 02-February-23	9.08	Put	Bond Future	8190	9	8	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2022	2030 On 02-February-23	11.16	Put	Bond Future	1077	2	1	2	388.00
02/12/2022	2030 On 02-February-23	8.81	Put	Bond Future	9522	11	10	11	0.00
02/12/2022	2030 On 02-February-23	9.79	Put	Bond Future	4915	6	5	6	0.00
02/12/2022	2030 On 02-February-23	9.83	Put	Bond Future	4748	6	5	6	0.00
02/12/2022	2030 On 02-February-23	9.80	Put	Bond Future	4873	6	5	6	0.00
02/12/2022	2030 On 02-February-23	9.99	Put	Bond Future	4108	5	4	5	0.00
02/12/2022	2030 On 02-February-23	10.00	Put	Bond Future	4069	5	4	5	0.00
02/12/2022	2030 On 02-February-23	11.12	Put	Bond Future	1135	2	1	2	0.00
02/12/2022	2030 On 02-February-23	11.55	Put	Bond Future	633	1	1	1	0.00
02/12/2022	2030 On 04-May-23			Bond Future	10.99	87.0889	88.1741	87.0889	0.00
02/12/2022	2030 On 04-May-23	12.57	Call	Bond Future	7102	6	7	6	0.00
02/12/2022	2030 On 04-May-23	11.62	Call	Bond Future	4208	4	4	4	0.00
02/12/2022	2030 On 04-May-23	12.04	Call	Bond Future	5441	5	5	5	0.00
02/12/2022	2030 On 04-May-23	12.50	Call	Bond Future	6887	6	7	6	0.00
02/12/2022	2030 On 04-May-23	10.54	Call	Bond Future	1683	1	2	1	0.00
02/12/2022	2030 On 04-May-23	9.58	Call	Bond Future	524	0	1	0	150.00
02/12/2022	2030 On 04-May-23	10.65	Call	Bond Future	1885	1	2	1	350.00
02/12/2022	2030 On 04-May-23	11.34	Call	Bond Future	3450	3	3	3	0.00
02/12/2022	2030 On 04-May-23	10.42	Call	Bond Future	1479	1	1	1	479.00
02/12/2022	2030 On 04-May-23	10.52	Call	Bond Future	1647	1	2	1	0.00
02/12/2022	2030 On 04-May-23	10.53	Call	Bond Future	1665	1	2	1	0.00
02/12/2022	2030 On 04-May-23	9.67	Call	Bond Future	592	0	1	0	479.00
02/12/2022	2030 On 04-May-23	9.78	Call	Bond Future	685	0	1	0	388.00
02/12/2022	2030 On 04-May-23	10.00	Call	Bond Future	902	1	1	1	1,080.00
02/12/2022	2030 On 04-May-23	9.03	Call	Bond Future	262	0	0	0	388.00
02/12/2022	2030 On 04-May-23	9.03	Put	Bond Future	9121	10	9	10	0.00
02/12/2022	2030 On 04-May-23	9.58	Put	Bond Future	6786	8	7	8	0.00
02/12/2022	2030 On 04-May-23	10.00	Put	Bond Future	5241	6	5	6	0.00
02/12/2022	2030 On 04-May-23	9.78	Put	Bond Future	6025	7	6	7	0.00
02/12/2022	2030 On 04-May-23	9.67	Put	Bond Future	6438	7	6	7	0.00
02/12/2022	2030 On 04-May-23	10.53	Put	Bond Future	3648	4	4	4	0.00
02/12/2022	2030 On 04-May-23	10.52	Put	Bond Future	3675	4	4	4	0.00
02/12/2022	2030 On 04-May-23	10.42	Put	Bond Future	3945	5	4	5	0.00

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02/12/2022	2030 On 04-May-23	11.34	Put	Bond Future	1982	2	2	2	150.00
02/12/2022	2030 On 04-May-23	10.65	Put	Bond Future	3347	4	3	4	0.00
02/12/2022	2030 On 04-May-23	10.54	Put	Bond Future	3623	4	4	4	0.00
02/12/2022	2030 On 04-May-23	12.50	Put	Bond Future	769	1	1	1	479.00
02/12/2022	2030 On 04-May-23	12.04	Put	Bond Future	1127	1	1	1	1,080.00
02/12/2022	2030 On 04-May-23	11.62	Put	Bond Future	1586	2	2	2	388.00
02/12/2022	2030 On 04-May-23	12.57	Put	Bond Future	714	1	1	1	350.00
02/12/2022	2030 On 03-August-23			Bond Future	11.14	84.8347	85.9415	84.8347	0.00
02/12/2022	2030 On 03-August-23	12.59	Call	Bond Future	6978	6	7	6	0.00
02/12/2022	2030 On 03-August-23	11.36	Call	Bond Future	3655	3	4	3	0.00
02/12/2022	2030 On 03-August-23	12.89	Call	Bond Future	7822	7	8	7	0.00
02/12/2022	2030 On 03-August-23	11.34	Call	Bond Future	3608	3	4	3	0.00
02/12/2022	2030 On 03-August-23	10.40	Call	Bond Future	1724	1	2	1	1,012.00
02/12/2022	2030 On 03-August-23	10.65	Call	Bond Future	2149	2	2	2	350.00
02/12/2022	2030 On 03-August-23	11.35	Call	Bond Future	3631	3	4	3	0.00
02/12/2022	2030 On 03-August-23	11.36	Put	Bond Future	2763	3	3	3	0.00
02/12/2022	2030 On 03-August-23	10.65	Put	Bond Future	4199	5	4	5	0.00
02/12/2022	2030 On 03-August-23	11.34	Put	Bond Future	2797	3	3	3	0.00
02/12/2022	2030 On 03-August-23	12.89	Put	Bond Future	1002	1	1	1	350.00
02/12/2022	2030 On 03-August-23	10.40	Put	Bond Future	4840	6	5	6	0.00
02/12/2022	2030 On 03-August-23	12.59	Put	Bond Future	1278	2	1	2	1,012.00
02/12/2022	2030 On 03-August-23	11.35	Put	Bond Future	2780	3	3	3	0.00
02/12/2022	2030 On 02-November-23			Bond Future	11.29	86.5485	87.6777	86.5485	0.00
02/12/2022	2030 On 02-November-23	10.82	Call	Bond Future	2316	2	2	2	0.00
02/12/2022	2030 On 02-November-23	10.81	Call	Bond Future	2298	2	2	2	0.00
02/12/2022	2030 On 02-November-23	10.80	Call	Bond Future	2280	2	2	2	0.00
02/12/2022	2030 On 02-November-23	10.80	Put	Bond Future	4264	5	4	5	0.00
02/12/2022	2030 On 02-November-23	10.81	Put	Bond Future	4241	5	4	5	0.00
02/12/2022	2030 On 02-November-23	10.82	Put	Bond Future	4218	5	4	5	0.00
02/12/2022	2030 On 01-February-24			Bond Future	11.48	84.2116	85.3629	84.2116	0.00
02/12/2022	2030 On 01-February-24	11.36	Call	Bond Future	3330	3	3	3	0.00
02/12/2022	2030 On 01-February-24	11.35	Call	Bond Future	3310	3	3	3	0.00
02/12/2022	2030 On 01-February-24	11.37	Call	Bond Future	3351	3	3	3	0.00

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02/12/2022	2030 On 01-February-24	11.37	Put	Bond Future	3771	4	4	4	0.00
02/12/2022	2030 On 01-February-24	11.35	Put	Bond Future	3806	4	4	4	0.00
02/12/2022	2030 On 01-February-24	11.36	Put	Bond Future	3788	4	4	4	0.00
02/12/2022	2032 On 02-February-23			Bond Future	11.37	84.2050	85.4703	84.2050	111,768.00
02/12/2022	2032 On 02-February-23	9.31	Call	Bond Future	3	0	0	0	454.00
02/12/2022	2032 On 02-February-23	12.75	Call	Bond Future	6753	6	7	6	0.00
02/12/2022	2032 On 02-February-23	11.84	Call	Bond Future	3341	3	3	3	0.00
02/12/2022	2032 On 02-February-23	10.38	Call	Bond Future	235	0	0	0	0.00
02/12/2022	2032 On 02-February-23	10.39	Call	Bond Future	242	0	0	0	0.00
02/12/2022	2032 On 02-February-23	10.16	Call	Bond Future	113	0	0	0	0.00
02/12/2022	2032 On 02-February-23	10.30	Call	Bond Future	182	0	0	0	8,000.00
02/12/2022	2032 On 02-February-23	9.47	Call	Bond Future	6	0	0	0	500.00
02/12/2022	2032 On 02-February-23	9.92	Call	Bond Future	44	0	0	0	750.00
02/12/2022	2032 On 02-February-23	11.50	Call	Bond Future	2270	2	2	2	0.00
02/12/2022	2032 On 02-February-23	11.69	Call	Bond Future	2849	2	3	2	0.00
02/12/2022	2032 On 02-February-23	10.50	Call	Bond Future	333	0	0	0	0.00
02/12/2022	2032 On 02-February-23	10.67	Call	Bond Future	519	0	1	0	750.00
02/12/2022	2032 On 02-February-23	11.45	Call	Bond Future	2127	2	2	2	0.00
02/12/2022	2032 On 02-February-23	10.22	Call	Bond Future	139	0	0	0	500.00
02/12/2022	2032 On 02-February-23	10.40	Call	Bond Future	249	0	0	0	0.00
02/12/2022	2032 On 02-February-23	10.40	Put	Bond Future	5213	6	5	6	0.00
02/12/2022	2032 On 02-February-23	10.22	Put	Bond Future	6067	7	6	7	0.00
02/12/2022	2032 On 02-February-23	11.45	Put	Bond Future	1730	2	2	2	8,000.00
02/12/2022	2032 On 02-February-23	10.67	Put	Bond Future	4061	5	4	5	0.00
02/12/2022	2032 On 02-February-23	10.50	Put	Bond Future	4766	6	5	6	454.00
02/12/2022	2032 On 02-February-23	11.69	Put	Bond Future	1289	2	1	2	0.00
02/12/2022	2032 On 02-February-23	11.50	Put	Bond Future	1629	2	2	2	8,000.00
02/12/2022	2032 On 02-February-23	9.92	Put	Bond Future	7611	9	8	9	0.00
02/12/2022	2032 On 02-February-23	9.47	Put	Bond Future	10108	11	10	11	0.00
02/12/2022	2032 On 02-February-23	10.30	Put	Bond Future	5680	7	6	7	0.00
02/12/2022	2032 On 02-February-23	10.16	Put	Bond Future	6366	8	6	8	454.00
02/12/2022	2032 On 02-February-23	10.39	Put	Bond Future	5258	6	5	6	0.00

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02/12/2022	2032 On 02-February-23	10.38	Put	Bond Future	5304	6	5	6	0.00
02/12/2022	2032 On 02-February-23	11.84	Put	Bond Future	1064	2	1	2	500.00
02/12/2022	2032 On 02-February-23	12.75	Put	Bond Future	309	0	0	0	750.00
02/12/2022	2032 On 02-February-23	9.31	Put	Bond Future	11029	12	11	12	0.00
02/12/2022	2032 On 04-May-23			Bond Future	11.51	81.6994	82.9890	81.6994	66,020.00
02/12/2022	2032 On 04-May-23	10.88	Call	Bond Future	1733	1	2	1	0.00
02/12/2022	2032 On 04-May-23	10.87	Call	Bond Future	1714	1	2	1	0.00
02/12/2022	2032 On 04-May-23	10.62	Call	Bond Future	1294	1	1	1	400.00
02/12/2022	2032 On 04-May-23	13.43	Call	Bond Future	9235	8	9	8	0.00
02/12/2022	2032 On 04-May-23	10.89	Call	Bond Future	1751	1	2	1	0.00
02/12/2022	2032 On 04-May-23	11.37	Call	Bond Future	2784	2	3	2	400.00
02/12/2022	2032 On 04-May-23	10.89	Put	Bond Future	4822	6	5	6	0.00
02/12/2022	2032 On 04-May-23	13.43	Put	Bond Future	672	1	1	1	400.00
02/12/2022	2032 On 04-May-23	10.62	Put	Bond Future	5741	7	6	7	0.00
02/12/2022	2032 On 04-May-23	10.87	Put	Bond Future	4886	6	5	6	0.00
02/12/2022	2032 On 04-May-23	10.88	Put	Bond Future	4854	6	5	6	0.00
02/12/2022	2032 On 04-May-23	11.37	Put	Bond Future	3478	4	3	4	0.00
02/12/2022	2032 On 03-August-23			Bond Future	11.66	83.3442	84.6596	83.3442	2,600.00
02/12/2022	2032 On 03-August-23	11.75	Call	Bond Future	4031	3	4	3	0.00
02/12/2022	2032 On 03-August-23	11.76	Call	Bond Future	4057	3	4	3	0.00
02/12/2022	2032 On 03-August-23	11.77	Call	Bond Future	4083	3	4	3	0.00
02/12/2022	2032 On 03-August-23	11.90	Call	Bond Future	4430	4	4	4	5,000.00
02/12/2022	2032 On 03-August-23	11.90	Put	Bond Future	3295	4	3	4	0.00
02/12/2022	2032 On 03-August-23	11.77	Put	Bond Future	3550	4	4	4	0.00
02/12/2022	2032 On 03-August-23	11.76	Put	Bond Future	3571	4	4	4	0.00
02/12/2022	2032 On 03-August-23	11.75	Put	Bond Future	3591	4	4	4	0.00
02/12/2022	2032 On 02-November-23			Bond Future	11.81	80.8681	82.2101	80.8681	0.00
02/12/2022	2032 On 02-November-23	11.23	Call	Bond Future	2603	2	3	2	0.00
02/12/2022	2032 On 02-November-23	11.22	Call	Bond Future	2583	2	3	2	0.00
02/12/2022	2032 On 02-November-23	11.24	Call	Bond Future	2623	2	3	2	0.00
02/12/2022	2032 On 02-November-23	11.24	Put	Bond Future	5270	6	5	6	0.00
02/12/2022	2032 On 02-November-23	11.22	Put	Bond Future	5325	6	5	6	0.00
02/12/2022	2032 On 02-November-23	11.23	Put	Bond Future	5297	6	5	6	0.00

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02/12/2022	2032 On 01-February-24			Bond Future	11.98	82.4252	83.7934	82.4252	0.00
02/12/2022	2032 On 01-February-24	11.85	Call	Bond Future	3945	3	4	3	0.00
02/12/2022	2032 On 01-February-24	11.84	Call	Bond Future	3921	3	4	3	0.00
02/12/2022	2032 On 01-February-24	11.83	Call	Bond Future	3898	3	4	3	0.00
02/12/2022	2032 On 01-February-24	11.83	Put	Bond Future	4589	5	5	5	0.00
02/12/2022	2032 On 01-February-24	11.84	Put	Bond Future	4567	5	5	5	0.00
02/12/2022	2032 On 01-February-24	11.85	Put	Bond Future	4546	5	5	5	0.00
02/12/2022	2033 On 02-February-23			Bond Future	111.86	112.3660	111.8620	112.3660	7,312.00
02/12/2022	2033 On 04-May-23			Bond Future	112.70	113.2155	112.7005	113.2155	0.00
02/12/2022	2033 On 03-August-23			Bond Future	114.99	115.5200	114.9944	115.5200	0.00
02/12/2022	2033 On 02-November-23			Bond Future	115.92	116.4601	115.9218	116.4601	0.00
02/12/2022	2033 On 01-February-24			Bond Future	118.18	118.7334	118.1849	118.7334	0.00
02/12/2022	2037 On 02-February-23			Bond Future	11.90	75.6711	77.2553	75.6711	135,563.00
02/12/2022	2037 On 02-February-23	11.05	Call	Bond Future	499	0	0	0	0.00
02/12/2022	2037 On 02-February-23	11.10	Call	Bond Future	558	0	1	0	577.00
02/12/2022	2037 On 02-February-23	11.03	Call	Bond Future	476	0	0	0	0.00
02/12/2022	2037 On 02-February-23	11.04	Call	Bond Future	487	0	0	0	0.00
02/12/2022	2037 On 02-February-23	11.97	Call	Bond Future	2437	2	2	2	0.00
02/12/2022	2037 On 02-February-23	11.04	Put	Bond Future	5506	7	6	7	0.00
02/12/2022	2037 On 02-February-23	11.03	Put	Bond Future	5556	7	6	7	0.00
02/12/2022	2037 On 02-February-23	11.10	Put	Bond Future	5213	7	5	7	0.00
02/12/2022	2037 On 02-February-23	11.97	Put	Bond Future	2059	3	2	3	577.00
02/12/2022	2037 On 02-February-23	11.05	Put	Bond Future	5457	7	5	7	0.00
02/12/2022	2037 On 04-May-23			Bond Future	12.04	77.1592	78.7741	77.1592	0.00
02/12/2022	2037 On 04-May-23	13.73	Call	Bond Future	9511	8	10	8	0.00
02/12/2022	2037 On 04-May-23	11.32	Call	Bond Future	1901	1	2	1	0.00
02/12/2022	2037 On 04-May-23	11.03	Call	Bond Future	1361	1	1	1	400.00
02/12/2022	2037 On 04-May-23	11.78	Call	Bond Future	2984	2	3	2	400.00
02/12/2022	2037 On 04-May-23	11.94	Call	Bond Future	3420	3	3	3	0.00
02/12/2022	2037 On 04-May-23	11.30	Call	Bond Future	1860	1	2	1	0.00
02/12/2022	2037 On 04-May-23	10.95	Call	Bond Future	1234	1	1	1	703.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2022	2037 On 04-May-23	11.31	Call	Bond Future	1880	1	2	1	0.00
02/12/2022	2037 On 04-May-23	11.31	Put	Bond Future	6019	7	6	7	0.00
02/12/2022	2037 On 04-May-23	10.95	Put	Bond Future	7535	9	8	9	0.00
02/12/2022	2037 On 04-May-23	11.30	Put	Bond Future	6058	7	6	7	0.00
02/12/2022	2037 On 04-May-23	11.03	Put	Bond Future	7175	8	7	8	0.00
02/12/2022	2037 On 04-May-23	13.73	Put	Bond Future	1064	1	1	1	400.00
02/12/2022	2037 On 04-May-23	11.78	Put	Bond Future	4421	5	4	5	0.00
02/12/2022	2037 On 04-May-23	11.94	Put	Bond Future	3968	5	4	5	703.00
02/12/2022	2037 On 04-May-23	11.32	Put	Bond Future	5981	7	6	7	0.00
02/12/2022	2037 On 03-August-23			Bond Future	12.18	74.4548	76.1020	74.4548	0.00
02/12/2022	2037 On 03-August-23	12.14	Call	Bond Future	4320	4	4	4	0.00
02/12/2022	2037 On 03-August-23	12.12	Call	Bond Future	4264	3	4	3	0.00
02/12/2022	2037 On 03-August-23	12.13	Call	Bond Future	4292	3	4	3	0.00
02/12/2022	2037 On 03-August-23	12.13	Put	Bond Future	4563	5	5	5	0.00
02/12/2022	2037 On 03-August-23	12.12	Put	Bond Future	4589	5	5	5	0.00
02/12/2022	2037 On 03-August-23	12.14	Put	Bond Future	4538	5	5	5	0.00
02/12/2022	2037 On 02-November-23			Bond Future	12.32	75.9590	77.6394	75.9590	0.00
02/12/2022	2037 On 02-November-23	11.55	Call	Bond Future	2857	2	3	2	0.00
02/12/2022	2037 On 02-November-23	11.56	Call	Bond Future	2879	2	3	2	0.00
02/12/2022	2037 On 02-November-23	11.57	Call	Bond Future	2901	2	3	2	0.00
02/12/2022	2037 On 02-November-23	11.55	Put	Bond Future	7045	8	7	8	0.00
02/12/2022	2037 On 02-November-23	11.56	Put	Bond Future	7010	8	7	8	0.00
02/12/2022	2037 On 02-November-23	11.57	Put	Bond Future	6975	8	7	8	0.00
02/12/2022	2037 On 01-February-24			Bond Future	12.48	73.1669	74.8801	73.1669	0.00
02/12/2022	2037 On 01-February-24	12.31	Call	Bond Future	4619	4	5	4	0.00
02/12/2022	2037 On 01-February-24	12.32	Call	Bond Future	4646	4	5	4	0.00
02/12/2022	2037 On 01-February-24	12.33	Call	Bond Future	4673	4	5	4	0.00
02/12/2022	2037 On 01-February-24	12.33	Put	Bond Future	5437	6	5	6	0.00
02/12/2022	2037 On 01-February-24	12.32	Put	Bond Future	5462	6	5	6	0.00
02/12/2022	2037 On 01-February-24	12.31	Put	Bond Future	5487	6	5	6	0.00
02/12/2022	2038 On 02-February-23			Bond Future	123.67	123.3706	123.6666	123.3706	4,113.00
02/12/2022	2038 On 04-May-23			Bond Future	126.13	125.8249	126.1260	125.8249	1,583.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2022	2038 On 03-August-23			Bond Future	126.73	126.4231	126.7283	126.4231	0.00
02/12/2022	2038 On 02-November-23			Bond Future	129.32	129.0054	129.3166	129.0054	0.00
02/12/2022	2038 On 01-February-24			Bond Future	129.83	129.5141	129.8294	129.5141	0.00
02/12/2022	2040 On 02-February-23			Bond Future	11.99	76.9103	78.6599	76.9103	131,556.00
02/12/2022	2040 On 02-February-23	10.18	Call	Bond Future	36	0	0	0	0.00
02/12/2022	2040 On 02-February-23	10.21	Call	Bond Future	40	0	0	0	388.00
02/12/2022	2040 On 02-February-23	11.11	Call	Bond Future	520	0	1	0	0.00
02/12/2022	2040 On 02-February-23	12.07	Call	Bond Future	2679	2	3	2	0.00
02/12/2022	2040 On 02-February-23	11.10	Call	Bond Future	508	0	1	0	0.00
02/12/2022	2040 On 02-February-23	10.93	Call	Bond Future	336	0	0	0	0.00
02/12/2022	2040 On 02-February-23	12.24	Call	Bond Future	3260	2	3	2	0.00
02/12/2022	2040 On 02-February-23	12.27	Call	Bond Future	3368	2	3	2	0.00
02/12/2022	2040 On 02-February-23	11.12	Call	Bond Future	532	0	1	0	0.00
02/12/2022	2040 On 02-February-23	11.19	Call	Bond Future	622	0	1	0	563.00
02/12/2022	2040 On 02-February-23	10.96	Call	Bond Future	362	0	0	0	388.00
02/12/2022	2040 On 02-February-23	10.96	Put	Bond Future	6910	8	7	8	0.00
02/12/2022	2040 On 02-February-23	11.19	Put	Bond Future	5641	7	6	7	0.00
02/12/2022	2040 On 02-February-23	12.07	Put	Bond Future	2229	3	2	3	563.00
02/12/2022	2040 On 02-February-23	11.12	Put	Bond Future	6012	8	6	8	0.00
02/12/2022	2040 On 02-February-23	12.27	Put	Bond Future	1754	3	2	3	388.00
02/12/2022	2040 On 02-February-23	12.24	Put	Bond Future	1819	3	2	3	0.00
02/12/2022	2040 On 02-February-23	11.10	Put	Bond Future	6120	8	6	8	0.00
02/12/2022	2040 On 02-February-23	11.11	Put	Bond Future	6066	8	6	8	0.00
02/12/2022	2040 On 02-February-23	10.21	Put	Bond Future	11883	14	12	14	0.00
02/12/2022	2040 On 02-February-23	10.93	Put	Bond Future	7086	9	7	9	0.00
02/12/2022	2040 On 02-February-23	10.18	Put	Bond Future	12102	14	12	14	0.00
02/12/2022	2040 On 04-May-23			Bond Future	12.13	78.4229	80.2064	78.4229	300.00
02/12/2022	2040 On 04-May-23	13.45	Call	Bond Future	8697	7	9	7	0.00
02/12/2022	2040 On 04-May-23	11.48	Call	Bond Future	2185	2	2	2	486.00
02/12/2022	2040 On 04-May-23	12.05	Call	Bond Future	3711	3	4	3	0.00
02/12/2022	2040 On 04-May-23	11.41	Call	Bond Future	2028	1	2	1	0.00
02/12/2022	2040 On 04-May-23	10.17	Call	Bond Future	403	0	0	0	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2022	2040 On 04-May-23	11.42	Call	Bond Future	2050	2	2	2	0.00
02/12/2022	2040 On 04-May-23	10.73	Call	Bond Future	875	1	1	1	486.00
02/12/2022	2040 On 04-May-23	10.92	Call	Bond Future	1131	1	1	1	388.00
02/12/2022	2040 On 04-May-23	11.03	Call	Bond Future	1303	1	1	1	684.00
02/12/2022	2040 On 04-May-23	11.43	Call	Bond Future	2072	2	2	2	0.00
02/12/2022	2040 On 04-May-23	12.78	Call	Bond Future	6165	5	6	5	0.00
02/12/2022	2040 On 04-May-23	12.78	Put	Bond Future	2506	3	3	3	388.00
02/12/2022	2040 On 04-May-23	11.43	Put	Bond Future	6322	8	6	8	0.00
02/12/2022	2040 On 04-May-23	10.73	Put	Bond Future	9758	11	10	11	0.00
02/12/2022	2040 On 04-May-23	13.45	Put	Bond Future	1554	2	2	2	486.00
02/12/2022	2040 On 04-May-23	12.05	Put	Bond Future	4171	5	4	5	684.00
02/12/2022	2040 On 04-May-23	11.03	Put	Bond Future	8152	10	8	10	0.00
02/12/2022	2040 On 04-May-23	10.92	Put	Bond Future	8718	10	9	10	0.00
02/12/2022	2040 On 04-May-23	11.42	Put	Bond Future	6364	8	6	8	0.00
02/12/2022	2040 On 04-May-23	10.17	Put	Bond Future	13290	15	13	15	0.00
02/12/2022	2040 On 04-May-23	11.41	Put	Bond Future	6405	8	6	8	0.00
02/12/2022	2040 On 04-May-23	11.48	Put	Bond Future	6119	7	6	7	0.00
02/12/2022	2040 On 03-August-23			Bond Future	12.27	75.4935	77.3127	75.4935	0.00
02/12/2022	2040 On 03-August-23	12.21	Call	Bond Future	4665	4	5	4	0.00
02/12/2022	2040 On 03-August-23	12.22	Call	Bond Future	4695	4	5	4	0.00
02/12/2022	2040 On 03-August-23	12.23	Call	Bond Future	4725	4	5	4	0.00
02/12/2022	2040 On 03-August-23	12.23	Put	Bond Future	4927	6	5	6	0.00
02/12/2022	2040 On 03-August-23	12.22	Put	Bond Future	4954	6	5	6	0.00
02/12/2022	2040 On 03-August-23	12.21	Put	Bond Future	4982	6	5	6	0.00
02/12/2022	2040 On 02-November-23			Bond Future	12.40	77.0186	78.8746	77.0186	0.00
02/12/2022	2040 On 02-November-23	11.60	Call	Bond Future	3077	2	3	2	0.00
02/12/2022	2040 On 02-November-23	11.58	Call	Bond Future	3031	2	3	2	0.00
02/12/2022	2040 On 02-November-23	11.59	Call	Bond Future	3054	2	3	2	0.00
02/12/2022	2040 On 02-November-23	11.58	Put	Bond Future	7850	9	8	9	0.00
02/12/2022	2040 On 02-November-23	11.60	Put	Bond Future	7773	9	8	9	0.00
02/12/2022	2040 On 02-November-23	11.59	Put	Bond Future	7811	9	8	9	0.00
02/12/2022	2040 On 01-February-24			Bond Future	12.55	73.9965	75.8885	73.9965	0.00
02/12/2022	2040 On 01-February-24	12.35	Call	Bond Future	4962	4	5	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
02/12/2022	2040 On 01-February-24	12.34	Call	Bond Future	4934	4	5	4	0.00
02/12/2022	2040 On 01-February-24	12.33	Call	Bond Future	4905	4	5	4	0.00
02/12/2022	2040 On 01-February-24	12.33	Put	Bond Future	6143	7	6	7	0.00
02/12/2022	2040 On 01-February-24	12.34	Put	Bond Future	6115	7	6	7	0.00
02/12/2022	2040 On 01-February-24	12.35	Put	Bond Future	6087	7	6	7	0.00
02/12/2022	2044 On 02-February-23			Bond Future	11.92	74.1171	75.9007	74.1171	83,228.00
02/12/2022	2044 On 02-February-23	10.75	Call	Bond Future	250	0	0	0	2,500.00
02/12/2022	2044 On 02-February-23	11.75	Call	Bond Future	1953	1	2	1	0.00
02/12/2022	2044 On 02-February-23	11.16	Call	Bond Future	681	0	1	0	0.00
02/12/2022	2044 On 02-February-23	11.20	Call	Bond Future	742	0	1	0	0.00
02/12/2022	2044 On 02-February-23	10.30	Call	Bond Future	65	0	0	0	0.00
02/12/2022	2044 On 02-February-23	11.00	Call	Bond Future	473	0	0	0	2,500.00
02/12/2022	2044 On 02-February-23	12.00	Call	Bond Future	2726	2	3	2	0.00
02/12/2022	2044 On 02-February-23	11.90	Call	Bond Future	2402	2	2	2	0.00
02/12/2022	2044 On 02-February-23	11.70	Call	Bond Future	1815	1	2	1	1,700.00
02/12/2022	2044 On 02-February-23	11.15	Call	Bond Future	667	0	1	0	0.00
02/12/2022	2044 On 02-February-23	11.10	Call	Bond Future	597	0	1	0	1,700.00
02/12/2022	2044 On 02-February-23	11.14	Call	Bond Future	652	0	1	0	0.00
02/12/2022	2044 On 02-February-23	11.14	Put	Bond Future	5669	7	6	7	0.00
02/12/2022	2044 On 02-February-23	11.15	Put	Bond Future	5616	7	6	7	0.00
02/12/2022	2044 On 02-February-23	11.70	Put	Bond Future	3185	4	3	4	0.00
02/12/2022	2044 On 02-February-23	11.90	Put	Bond Future	2537	4	3	4	0.00
02/12/2022	2044 On 02-February-23	12.00	Put	Bond Future	2255	3	2	3	4,000.00
02/12/2022	2044 On 02-February-23	11.00	Put	Bond Future	6446	8	6	8	0.00
02/12/2022	2044 On 02-February-23	11.75	Put	Bond Future	3012	4	3	4	2,500.00
02/12/2022	2044 On 02-February-23	11.20	Put	Bond Future	5354	7	5	7	0.00
02/12/2022	2044 On 02-February-23	10.30	Put	Bond Future	11110	13	11	13	0.00
02/12/2022	2044 On 02-February-23	11.10	Put	Bond Future	5885	7	6	7	0.00
02/12/2022	2044 On 02-February-23	11.16	Put	Bond Future	5563	7	6	7	0.00
02/12/2022	2044 On 02-February-23	10.75	Put	Bond Future	7977	10	8	10	0.00
02/12/2022	2044 On 04-May-23			Bond Future	12.05	75.5748	77.3929	75.5748	0.00
02/12/2022	2044 On 04-May-23	11.75	Call	Bond Future	3206	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
02/12/2022	2044 On 04-May-23	12.00	Call	Bond Future	3954	3	4	3	0.00
02/12/2022	2044 On 04-May-23	11.43	Call	Bond Future	2360	2	2	2	0.00
02/12/2022	2044 On 04-May-23	12.25	Call	Bond Future	4766	4	5	4	0.00
02/12/2022	2044 On 04-May-23	11.42	Call	Bond Future	2335	2	2	2	0.00
02/12/2022	2044 On 04-May-23	11.41	Call	Bond Future	2311	2	2	2	0.00
02/12/2022	2044 On 04-May-23	11.41	Put	Bond Future	6281	8	6	8	0.00
02/12/2022	2044 On 04-May-23	11.42	Put	Bond Future	6240	7	6	7	0.00
02/12/2022	2044 On 04-May-23	11.75	Put	Bond Future	5014	6	5	6	4,115.00
02/12/2022	2044 On 04-May-23	12.25	Put	Bond Future	3568	4	4	4	1,500.00
02/12/2022	2044 On 04-May-23	11.43	Put	Bond Future	6199	7	6	7	0.00
02/12/2022	2044 On 04-May-23	12.00	Put	Bond Future	4234	5	4	5	4,115.00
02/12/2022	2044 On 03-August-23			Bond Future	12.17	72.7133	74.5678	72.7133	0.00
02/12/2022	2044 On 03-August-23	12.17	Call	Bond Future	4904	4	5	4	0.00
02/12/2022	2044 On 03-August-23	12.15	Call	Bond Future	4842	4	5	4	0.00
02/12/2022	2044 On 03-August-23	12.16	Call	Bond Future	4873	4	5	4	0.00
02/12/2022	2044 On 03-August-23	12.15	Put	Bond Future	4975	6	5	6	0.00
02/12/2022	2044 On 03-August-23	12.16	Put	Bond Future	4947	6	5	6	0.00
02/12/2022	2044 On 03-August-23	12.17	Put	Bond Future	4919	6	5	6	0.00
02/12/2022	2044 On 02-November-23			Bond Future	12.29	74.1823	76.0743	74.1823	0.00
02/12/2022	2044 On 02-November-23	11.55	Call	Bond Future	3221	3	3	3	0.00
02/12/2022	2044 On 02-November-23	11.56	Call	Bond Future	3246	3	3	3	0.00
02/12/2022	2044 On 02-November-23	11.57	Call	Bond Future	3271	3	3	3	0.00
02/12/2022	2044 On 02-November-23	11.57	Put	Bond Future	7650	9	8	9	0.00
02/12/2022	2044 On 02-November-23	11.56	Put	Bond Future	7690	9	8	9	0.00
02/12/2022	2044 On 02-November-23	11.55	Put	Bond Future	7728	9	8	9	0.00
02/12/2022	2044 On 01-February-24			Bond Future	12.44	71.2306	73.1594	71.2306	0.00
02/12/2022	2044 On 01-February-24	12.27	Call	Bond Future	5117	4	5	4	0.00
02/12/2022	2044 On 01-February-24	12.28	Call	Bond Future	5147	4	5	4	0.00
02/12/2022	2044 On 01-February-24	12.29	Call	Bond Future	5176	4	5	4	0.00
02/12/2022	2044 On 01-February-24	12.29	Put	Bond Future	6009	7	6	7	0.00
02/12/2022	2044 On 01-February-24	12.28	Put	Bond Future	6038	7	6	7	0.00
02/12/2022	2044 On 01-February-24	12.27	Put	Bond Future	6066	7	6	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
02/12/2022	2046 On 02-February-23			Bond Future	107.29	109.8680	107.2905	109.8680	13,085.00
02/12/2022	2046 On 04-May-23			Bond Future	107.39	110.0200	107.3890	110.0200	4,935.00
02/12/2022	2046 On 03-August-23			Bond Future	109.58	112.2598	109.5751	112.2598	0.00
02/12/2022	2046 On 02-November-23			Bond Future	109.72	112.4658	109.7225	112.4658	0.00
02/12/2022	2046 On 01-February-24			Bond Future	111.86	114.6600	111.8633	114.6600	0.00
02/12/2022	2050 On 02-February-23			Bond Future	109.07	108.1216	109.0737	108.1216	10,467.00
02/12/2022	2050 On 04-May-23			Bond Future	111.24	110.2723	111.2426	110.2723	3,359.00
02/12/2022	2050 On 03-August-23			Bond Future	111.32	110.3343	111.3218	110.3343	0.00
02/12/2022	2050 On 02-November-23			Bond Future	113.60	112.5879	113.5957	112.5879	0.00
02/12/2022	2050 On 01-February-24			Bond Future	113.57	112.5477	113.5719	112.5477	0.00
02/12/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2022	AL37 On 02-February-23			Index Future	843.55	839.4350	843.5450	839.4350	0.00
02/12/2022	AL37 On 04-May-23			Index Future	860.11	855.9260	860.1120	855.9260	0.00
02/12/2022	AL37 On 03-August-23			Index Future	877.42	873.1480	877.4160	873.1480	0.00
02/12/2022	AL37 On 02-November-23			Index Future	895.14	890.7870	895.1410	890.7870	0.00
02/12/2022	AL37 On 01-February-24			Index Future	912.44	907.9950	912.4360	907.9950	0.00
02/12/2022	AL7T On 02-February-23			Index Future	959.83	946.8630	959.8260	946.8630	0.00
02/12/2022	AL7T On 04-May-23			Index Future	978.68	965.4640	978.6760	965.4640	0.00
02/12/2022	AL7T On 03-August-23			Index Future	998.37	984.8900	998.3650	984.8900	0.00
02/12/2022	AL7T On 02-November-23			Index Future	1018.53	1004.7870	1018.5340	1004.7870	0.00
02/12/2022	AL7T On 01-February-24			Index Future	1038.21	1024.1970	1038.2130	1024.1970	0.00
02/12/2022	ALBI On 02-February-23			Index Future	841.55	828.3170	841.5510	828.3170	107.00
02/12/2022	ALBI On 04-May-23			Index Future	858.08	844.5900	858.0780	844.5900	0.00
02/12/2022	ALBI On 03-August-23			Index Future	875.34	861.5840	875.3410	861.5840	0.00
02/12/2022	ALBI On 02-November-23			Index Future	893.03	878.9890	893.0250	878.9890	0.00
02/12/2022	ALBI On 01-February-24			Index Future	910.28	895.9690	910.2780	895.9690	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/12/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2022	C214 On 28-February-41			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
02/12/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2022	ES33 On 02-February-23			Bond Future	12.71	71.7819	73.0943	71.7819	350.00
02/12/2022	ES33 On 04-May-23			Bond Future	12.89	69.4154	70.7534	69.4154	0.00
02/12/2022	ES33 On 03-August-23			Bond Future	13.07	70.8290	72.1941	70.8290	0.00
02/12/2022	ES33 On 02-November-23			Bond Future	13.26	68.4811	69.8740	68.4811	0.00
02/12/2022	ES33 On 01-February-24			Bond Future	13.49	69.8143	71.2346	69.8143	0.00
02/12/2022	ES42 On 02-February-23			Bond Future	12.92	69.7768	71.3077	69.7768	4,195.00
02/12/2022	ES42 On 04-May-23			Bond Future	13.08	66.9018	68.4627	66.9018	0.00
02/12/2022	ES42 On 03-August-23			Bond Future	13.24	68.2647	69.8572	68.2647	0.00
02/12/2022	ES42 On 02-November-23			Bond Future	13.41	65.3966	67.0216	65.3966	0.00
02/12/2022	ES42 On 01-February-24			Bond Future	13.59	66.6679	68.3249	66.6679	0.00
02/12/2022	GOVI On 02-February-23			GOVI	829.60	816.5480	829.5950	816.5480	841.00
02/12/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
02/12/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
02/12/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
02/12/2022	GOVI On 02-February-23	850.82	Put	GOVI	212250	34	21	34	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2022	GOVI On 02-February-23	850.83	Put	GOVI	212350	34	21	34	0.00
02/12/2022	GOVI On 02-February-23	850.84	Put	GOVI	212450	34	21	34	0.00
02/12/2022	GOVI On 04-May-23			GOVI	845.89	832.5890	845.8870	832.5890	0.00
02/12/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
02/12/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
02/12/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
02/12/2022	GOVI On 04-May-23	852.87	Put	GOVI	69830	20	7	20	0.00
02/12/2022	GOVI On 04-May-23	852.86	Put	GOVI	69730	20	7	20	0.00
02/12/2022	GOVI On 04-May-23	852.88	Put	GOVI	69930	20	7	20	0.00
02/12/2022	GOVI On 03-August-23			GOVI	862.91	849.3410	862.9050	849.3410	0.00
02/12/2022	GOVI On 03-August-23	837.23	Call	GOVI	256750	12	26	12	0.00
02/12/2022	GOVI On 03-August-23	837.22	Call	GOVI	256850	12	26	12	0.00
02/12/2022	GOVI On 03-August-23	837.21	Call	GOVI	256950	12	26	12	0.00
02/12/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
02/12/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
02/12/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
02/12/2022	GOVI On 02-November-23			GOVI	880.34	866.5000	880.3380	866.5000	0.00
02/12/2022	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
02/12/2022	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
02/12/2022	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
02/12/2022	GOVI On 02-November-23	885.81	Put	GOVI	54720	19	5	19	0.00
02/12/2022	GOVI On 02-November-23	885.82	Put	GOVI	54820	19	5	19	0.00
02/12/2022	GOVI On 02-November-23	885.80	Put	GOVI	54620	19	5	19	0.00
02/12/2022	GOVI On 01-February-24			GOVI	897.35	883.2380	897.3460	883.2380	0.00
02/12/2022	GOVI On 01-February-24	879.98	Call	GOVI	173660	3	17	3	0.00
02/12/2022	GOVI On 01-February-24	879.99	Call	GOVI	173560	3	17	3	0.00
02/12/2022	GOVI On 01-February-24	880.00	Call	GOVI	173460	3	17	3	0.00
02/12/2022	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
02/12/2022	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
02/12/2022	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
02/12/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
02/12/2022	IGOV On 02-February-23			Index Future	313.03	314.2490	313.0290	314.2490	672.00
02/12/2022	IGOV On 04-May-23			Index Future	319.25	320.4990	319.2520	320.4990	16.00
02/12/2022	IGOV On 03-August-23			Index Future	325.75	327.0230	325.7500	327.0230	0.00
02/12/2022	IGOV On 02-November-23			Index Future	332.40	333.7020	332.4030	333.7020	0.00
02/12/2022	IGOV On 01-February-24			Index Future	338.90	340.2210	338.8970	340.2210	0.00
02/12/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
02/12/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
02/12/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
02/12/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
02/12/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
02/12/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
02/12/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
02/12/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
02/12/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
02/12/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
02/12/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
02/12/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
02/12/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
02/12/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
02/12/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
02/12/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/12/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/12/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.24	92.7600	92.7650	92.7600	68.00
02/12/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.27	92.6650	92.7350	92.6650	0.00
02/12/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.69	92.1900	92.3100	92.1900	0.00
02/12/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.73	92.0250	92.2750	92.0250	0.00
02/12/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.91	91.9300	92.0900	91.9300	0.00
02/12/2022	JBAF On 17-May-23			Jibar Tradeable Future	7.93	91.8550	92.0700	91.8550	0.00
02/12/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.99	91.7900	92.0100	91.7900	0.00
02/12/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.03	91.7500	91.9750	91.7500	75.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.04	91.7400	91.9650	91.7400	272.00
02/12/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.03	91.7300	91.9700	91.7300	0.00
02/12/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.02	91.7450	91.9800	91.7450	0.00
02/12/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.02	91.7200	91.9850	91.7200	0.00
02/12/2022	R035 On 02-February-23			Bond Future	11.72	84.1580	85.7654	84.1580	145,761.00
02/12/2022	R035 On 02-February-23	11.98	Call	Bond Future	3014	2	3	2	0.00
02/12/2022	R035 On 02-February-23	13.22	Call	Bond Future	7993	7	8	7	0.00
02/12/2022	R035 On 02-February-23	11.05	Call	Bond Future	718	0	1	0	976.00
02/12/2022	R035 On 02-February-23	11.06	Call	Bond Future	733	0	1	0	0.00
02/12/2022	R035 On 02-February-23	10.86	Call	Bond Future	474	0	0	0	0.00
02/12/2022	R035 On 02-February-23	10.30	Call	Bond Future	103	0	0	0	976.00
02/12/2022	R035 On 02-February-23	10.64	Call	Bond Future	275	0	0	0	388.00
02/12/2022	R035 On 02-February-23	10.87	Call	Bond Future	485	0	0	0	0.00
02/12/2022	R035 On 02-February-23	9.81	Call	Bond Future	21	0	0	0	582.00
02/12/2022	R035 On 02-February-23	9.85	Call	Bond Future	25	0	0	0	0.00
02/12/2022	R035 On 02-February-23	9.89	Call	Bond Future	28	0	0	0	388.00
02/12/2022	R035 On 02-February-23	11.94	Call	Bond Future	2880	2	3	2	0.00
02/12/2022	R035 On 02-February-23	10.88	Call	Bond Future	496	0	0	0	0.00
02/12/2022	R035 On 02-February-23	10.60	Call	Bond Future	248	0	0	0	0.00
02/12/2022	R035 On 02-February-23	10.66	Call	Bond Future	290	0	0	0	0.00
02/12/2022	R035 On 02-February-23	10.66	Put	Bond Future	6477	8	6	8	582.00
02/12/2022	R035 On 02-February-23	10.30	Put	Bond Future	8534	10	9	10	0.00
02/12/2022	R035 On 02-February-23	10.60	Put	Bond Future	6803	8	7	8	0.00
02/12/2022	R035 On 02-February-23	10.64	Put	Bond Future	6585	8	7	8	0.00
02/12/2022	R035 On 02-February-23	10.88	Put	Bond Future	5350	7	5	7	0.00
02/12/2022	R035 On 02-February-23	13.22	Put	Bond Future	289	0	0	0	976.00
02/12/2022	R035 On 02-February-23	9.89	Put	Bond Future	11116	13	11	13	0.00
02/12/2022	R035 On 02-February-23	9.81	Put	Bond Future	11640	13	12	13	0.00
02/12/2022	R035 On 02-February-23	10.87	Put	Bond Future	5398	7	5	7	0.00
02/12/2022	R035 On 02-February-23	10.86	Put	Bond Future	5447	7	5	7	0.00
02/12/2022	R035 On 02-February-23	11.06	Put	Bond Future	4517	6	5	6	582.00
02/12/2022	R035 On 02-February-23	11.05	Put	Bond Future	4561	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2022	R035 On 02-February-23	11.98	Put	Bond Future	1612	2	2	2	388.00
02/12/2022	R035 On 02-February-23	9.85	Put	Bond Future	11377	13	11	13	0.00
02/12/2022	R035 On 02-February-23	11.94	Put	Bond Future	1695	2	2	2	0.00
02/12/2022	R035 On 04-May-23			Bond Future	11.86	81.3082	82.9467	81.3082	103,525.00
02/12/2022	R035 On 04-May-23	11.22	Call	Bond Future	2024	1	2	1	0.00
02/12/2022	R035 On 04-May-23	10.42	Call	Bond Future	750	1	1	1	491.00
02/12/2022	R035 On 04-May-23	9.85	Call	Bond Future	326	0	0	0	388.00
02/12/2022	R035 On 04-May-23	12.46	Call	Bond Future	5540	5	6	5	0.00
02/12/2022	R035 On 04-May-23	11.17	Call	Bond Future	1919	1	2	1	491.00
02/12/2022	R035 On 04-May-23	11.20	Call	Bond Future	1982	1	2	1	0.00
02/12/2022	R035 On 04-May-23	11.21	Call	Bond Future	2003	1	2	1	0.00
02/12/2022	R035 On 04-May-23	10.60	Call	Bond Future	963	1	1	1	388.00
02/12/2022	R035 On 04-May-23	13.18	Call	Bond Future	8124	7	8	7	0.00
02/12/2022	R035 On 04-May-23	13.18	Put	Bond Future	1404	2	1	2	491.00
02/12/2022	R035 On 04-May-23	10.60	Put	Bond Future	8210	10	8	10	0.00
02/12/2022	R035 On 04-May-23	12.46	Put	Bond Future	2381	3	2	3	388.00
02/12/2022	R035 On 04-May-23	11.22	Put	Bond Future	5595	7	6	7	0.00
02/12/2022	R035 On 04-May-23	9.85	Put	Bond Future	12324	14	12	14	0.00
02/12/2022	R035 On 04-May-23	10.42	Put	Bond Future	9105	10	9	10	0.00
02/12/2022	R035 On 04-May-23	11.17	Put	Bond Future	5778	7	6	7	0.00
02/12/2022	R035 On 04-May-23	11.20	Put	Bond Future	5668	7	6	7	0.00
02/12/2022	R035 On 04-May-23	11.21	Put	Bond Future	5631	7	6	7	0.00
02/12/2022	R035 On 03-August-23			Bond Future	12.00	82.9450	84.6162	82.9450	0.00
02/12/2022	R035 On 03-August-23	11.98	Call	Bond Future	4319	4	4	4	0.00
02/12/2022	R035 On 03-August-23	11.99	Call	Bond Future	4348	4	4	4	0.00
02/12/2022	R035 On 03-August-23	12.00	Call	Bond Future	4376	4	4	4	0.00
02/12/2022	R035 On 03-August-23	12.00	Put	Bond Future	4355	5	4	5	0.00
02/12/2022	R035 On 03-August-23	11.99	Put	Bond Future	4380	5	4	5	0.00
02/12/2022	R035 On 03-August-23	11.98	Put	Bond Future	4404	5	4	5	0.00
02/12/2022	R035 On 02-November-23			Bond Future	12.14	80.1161	81.8211	80.1161	0.00
02/12/2022	R035 On 02-November-23	11.43	Call	Bond Future	2893	2	3	2	0.00
02/12/2022	R035 On 02-November-23	11.41	Call	Bond Future	2849	2	3	2	0.00
02/12/2022	R035 On 02-November-23	11.42	Call	Bond Future	2871	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
02/12/2022	R035 On 02-November-23	11.42	Put	Bond Future	6747	8	7	8	0.00
02/12/2022	R035 On 02-November-23	11.41	Put	Bond Future	6781	8	7	8	0.00
02/12/2022	R035 On 02-November-23	11.43	Put	Bond Future	6714	8	7	8	0.00
02/12/2022	R035 On 01-February-24			Bond Future	12.32	81.6591	83.3973	81.6591	0.00
02/12/2022	R035 On 01-February-24	12.18	Call	Bond Future	4607	4	5	4	0.00
02/12/2022	R035 On 01-February-24	12.20	Call	Bond Future	4660	4	5	4	0.00
02/12/2022	R035 On 01-February-24	12.19	Call	Bond Future	4634	4	5	4	0.00
02/12/2022	R035 On 01-February-24	12.19	Put	Bond Future	5272	6	5	6	0.00
02/12/2022	R035 On 01-February-24	12.18	Put	Bond Future	5297	6	5	6	0.00
02/12/2022	R035 On 01-February-24	12.20	Put	Bond Future	5248	6	5	6	0.00
02/12/2022	R186 On 02-February-23			Bond Future	9.26	104.7829	105.3211	104.7829	72,285.00
02/12/2022	R186 On 02-February-23	8.34	Call	Bond Future	88	0	0	0	0.00
02/12/2022	R186 On 02-February-23	8.32	Call	Bond Future	82	0	0	0	0.00
02/12/2022	R186 On 02-February-23	8.33	Call	Bond Future	85	0	0	0	0.00
02/12/2022	R186 On 02-February-23	8.33	Put	Bond Future	3180	4	3	4	0.00
02/12/2022	R186 On 02-February-23	8.32	Put	Bond Future	3211	4	3	4	0.00
02/12/2022	R186 On 02-February-23	8.34	Put	Bond Future	3149	4	3	4	0.00
02/12/2022	R186 On 04-May-23			Bond Future	9.37	106.8420	107.3900	106.8420	12,188.00
02/12/2022	R186 On 04-May-23	8.82	Call	Bond Future	820	1	1	1	0.00
02/12/2022	R186 On 04-May-23	8.83	Call	Bond Future	831	1	1	1	0.00
02/12/2022	R186 On 04-May-23	8.84	Call	Bond Future	842	1	1	1	0.00
02/12/2022	R186 On 04-May-23	8.83	Put	Bond Future	2508	3	3	3	0.00
02/12/2022	R186 On 04-May-23	8.84	Put	Bond Future	2488	3	2	3	0.00
02/12/2022	R186 On 04-May-23	8.82	Put	Bond Future	2528	3	3	3	0.00
02/12/2022	R186 On 03-August-23			Bond Future	9.48	103.6870	104.2459	103.6870	0.00
02/12/2022	R186 On 03-August-23	9.73	Call	Bond Future	2310	2	2	2	0.00
02/12/2022	R186 On 03-August-23	9.75	Call	Bond Future	2345	2	2	2	0.00
02/12/2022	R186 On 03-August-23	9.74	Call	Bond Future	2328	2	2	2	0.00
02/12/2022	R186 On 03-August-23	9.74	Put	Bond Future	1574	2	2	2	0.00
02/12/2022	R186 On 03-August-23	9.73	Put	Bond Future	1585	2	2	2	0.00
02/12/2022	R186 On 03-August-23	9.75	Put	Bond Future	1563	2	2	2	0.00
02/12/2022	R186 On 02-November-23			Bond Future	9.60	105.7817	106.3519	105.7817	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2022	R186 On 02-November-23	10.42	Call	Bond Future	3439	3	3	3	0.00
02/12/2022	R186 On 02-November-23	9.38	Call	Bond Future	1705	1	2	1	0.00
02/12/2022	R186 On 02-November-23	9.39	Call	Bond Future	1720	1	2	1	0.00
02/12/2022	R186 On 02-November-23	9.40	Call	Bond Future	1734	1	2	1	0.00
02/12/2022	R186 On 02-November-23	9.15	Call	Bond Future	1396	1	1	1	1,715.00
02/12/2022	R186 On 02-November-23	9.40	Put	Bond Future	2264	3	2	3	0.00
02/12/2022	R186 On 02-November-23	9.39	Put	Bond Future	2277	3	2	3	0.00
02/12/2022	R186 On 02-November-23	9.38	Put	Bond Future	2289	3	2	3	0.00
02/12/2022	R186 On 02-November-23	10.42	Put	Bond Future	1259	1	1	1	1,715.00
02/12/2022	R186 On 02-November-23	9.15	Put	Bond Future	2604	3	3	3	0.00
02/12/2022	R186 On 01-February-24			Bond Future	9.78	102.5167	103.0982	102.5167	0.00
02/12/2022	R186 On 01-February-24	9.52	Call	Bond Future	1812	2	2	2	0.00
02/12/2022	R186 On 01-February-24	9.50	Call	Bond Future	1786	2	2	2	0.00
02/12/2022	R186 On 01-February-24	9.51	Call	Bond Future	1799	2	2	2	0.00
02/12/2022	R186 On 01-February-24	9.52	Put	Bond Future	2452	3	2	3	0.00
02/12/2022	R186 On 01-February-24	9.50	Put	Bond Future	2476	3	2	3	0.00
02/12/2022	R186 On 01-February-24	9.51	Put	Bond Future	2464	3	2	3	0.00
02/12/2022	R197 On 02-February-23			Bond Future	329.23	329.2383	329.2319	329.2383	977.00
02/12/2022	R197 On 04-May-23			Bond Future	335.78	335.7863	335.7776	335.7863	0.00
02/12/2022	R197 On 03-August-23			Bond Future	333.53	333.5517	333.5312	333.5517	0.00
02/12/2022	R197 On 02-November-23			Bond Future	340.34	340.3646	340.3437	340.3646	0.00
02/12/2022	R202 On 02-February-23			Bond Future	242.65	243.3112	242.6525	243.3112	5,950.00
02/12/2022	R202 On 04-May-23			Bond Future	247.48	248.1502	247.4767	248.1502	0.00
02/12/2022	R202 On 03-August-23			Bond Future	247.69	248.3839	247.6906	248.3839	0.00
02/12/2022	R202 On 02-November-23			Bond Future	252.75	253.4571	252.7497	253.4571	0.00
02/12/2022	R202 On 01-February-24			Bond Future	252.73	253.4590	252.7289	253.4590	0.00
02/12/2022	R209 On 02-February-23			Bond Future	11.73	64.5475	65.9436	64.5475	25,765.00
02/12/2022	R209 On 02-February-23	10.80	Call	Bond Future	354	0	0	0	0.00
02/12/2022	R209 On 02-February-23	10.78	Call	Bond Future	337	0	0	0	0.00
02/12/2022	R209 On 02-February-23	10.79	Call	Bond Future	345	0	0	0	0.00
02/12/2022	R209 On 02-February-23	10.80	Put	Bond Future	5069	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2022	R209 On 02-February-23	10.78	Put	Bond Future	5159	6	5	6	0.00
02/12/2022	R209 On 02-February-23	10.79	Put	Bond Future	5114	6	5	6	0.00
02/12/2022	R209 On 04-May-23			Bond Future	11.85	62.6641	64.0873	62.6641	2,635.00
02/12/2022	R209 On 04-May-23	12.50	Call	Bond Future	4970	4	5	4	0.00
02/12/2022	R209 On 04-May-23	11.50	Call	Bond Future	2350	0	2	0	1,000.00
02/12/2022	R209 On 04-May-23	11.00	Call	Bond Future	1398	1	1	1	0.00
02/12/2022	R209 On 04-May-23	11.11	Call	Bond Future	1583	1	2	1	0.00
02/12/2022	R209 On 04-May-23	11.10	Call	Bond Future	1566	1	2	1	0.00
02/12/2022	R209 On 04-May-23	11.09	Call	Bond Future	1548	1	2	1	0.00
02/12/2022	R209 On 04-May-23	10.00	Call	Bond Future	359	0	0	0	500.00
02/12/2022	R209 On 04-May-23	10.00	Put	Bond Future	10082	11	10	11	0.00
02/12/2022	R209 On 04-May-23	11.09	Put	Bond Future	5322	6	5	6	0.00
02/12/2022	R209 On 04-May-23	11.10	Put	Bond Future	5288	6	5	6	0.00
02/12/2022	R209 On 04-May-23	11.50	Put	Bond Future	4060	0	4	0	0.00
02/12/2022	R209 On 04-May-23	11.11	Put	Bond Future	5254	6	5	6	0.00
02/12/2022	R209 On 04-May-23	11.00	Put	Bond Future	5637	7	6	7	6,250.00
02/12/2022	R209 On 04-May-23	12.50	Put	Bond Future	2005	3	2	3	8,500.00
02/12/2022	R209 On 03-August-23			Bond Future	11.98	63.9257	65.3773	63.9257	0.00
02/12/2022	R209 On 03-August-23	11.95	Call	Bond Future	3757	3	4	3	0.00
02/12/2022	R209 On 03-August-23	11.93	Call	Bond Future	3707	3	4	3	0.00
02/12/2022	R209 On 03-August-23	11.94	Call	Bond Future	3732	3	4	3	0.00
02/12/2022	R209 On 03-August-23	11.95	Put	Bond Future	3875	5	4	5	0.00
02/12/2022	R209 On 03-August-23	11.93	Put	Bond Future	3919	5	4	5	0.00
02/12/2022	R209 On 03-August-23	11.94	Put	Bond Future	3897	5	4	5	0.00
02/12/2022	R209 On 02-November-23			Bond Future	12.10	62.0658	63.5467	62.0658	0.00
02/12/2022	R209 On 02-November-23	11.35	Call	Bond Future	2457	2	2	2	0.00
02/12/2022	R209 On 02-November-23	11.33	Call	Bond Future	2419	2	2	2	0.00
02/12/2022	R209 On 02-November-23	11.34	Call	Bond Future	2438	2	2	2	0.00
02/12/2022	R209 On 02-November-23	11.34	Put	Bond Future	6077	7	6	7	0.00
02/12/2022	R209 On 02-November-23	11.33	Put	Bond Future	6108	7	6	7	0.00
02/12/2022	R209 On 02-November-23	11.35	Put	Bond Future	6046	7	6	7	0.00
02/12/2022	R209 On 01-February-24			Bond Future	12.25	63.2609	64.7706	63.2609	0.00
02/12/2022	R209 On 01-February-24	12.12	Call	Bond Future	4059	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2022	R209 On 01-February-24	12.13	Call	Bond Future	4083	3	4	3	0.00
02/12/2022	R209 On 01-February-24	12.14	Call	Bond Future	4106	3	4	3	0.00
02/12/2022	R209 On 01-February-24	12.14	Put	Bond Future	4593	5	5	5	0.00
02/12/2022	R209 On 01-February-24	12.13	Put	Bond Future	4615	5	5	5	0.00
02/12/2022	R209 On 01-February-24	12.12	Put	Bond Future	4637	5	5	5	0.00
02/12/2022	R210 On 02-February-23			Bond Future	222.14	223.4007	222.1396	223.4007	372.00
02/12/2022	R210 On 04-May-23			Bond Future	223.47	224.7620	223.4717	224.7620	0.00
02/12/2022	R210 On 03-August-23			Bond Future	228.02	229.3374	228.0204	229.3374	0.00
02/12/2022	R210 On 02-November-23			Bond Future	229.51	230.8581	229.5085	230.8581	0.00
02/12/2022	R210 On 01-February-24			Bond Future	233.99	235.3635	233.9882	235.3635	0.00
02/12/2022	R213 On 02-February-23			Bond Future	11.20	80.0146	81.1604	80.0146	38,513.00
02/12/2022	R213 On 02-February-23	9.16	Call	Bond Future	2	0	0	0	476.00
02/12/2022	R213 On 02-February-23	10.21	Call	Bond Future	175	0	0	0	0.00
02/12/2022	R213 On 02-February-23	10.43	Call	Bond Future	340	0	0	0	912.00
02/12/2022	R213 On 02-February-23	10.22	Call	Bond Future	180	0	0	0	0.00
02/12/2022	R213 On 02-February-23	10.01	Call	Bond Future	87	0	0	0	0.00
02/12/2022	R213 On 02-February-23	12.20	Call	Bond Future	4725	4	5	4	0.00
02/12/2022	R213 On 02-February-23	10.23	Call	Bond Future	186	0	0	0	0.00
02/12/2022	R213 On 02-February-23	10.35	Call	Bond Future	270	0	0	0	0.00
02/12/2022	R213 On 02-February-23	10.35	Put	Bond Future	4181	5	4	5	476.00
02/12/2022	R213 On 02-February-23	12.20	Put	Bond Future	439	1	0	1	912.00
02/12/2022	R213 On 02-February-23	10.22	Put	Bond Future	4710	6	5	6	0.00
02/12/2022	R213 On 02-February-23	10.43	Put	Bond Future	3873	5	4	5	0.00
02/12/2022	R213 On 02-February-23	10.23	Put	Bond Future	4668	6	5	6	0.00
02/12/2022	R213 On 02-February-23	10.21	Put	Bond Future	4752	6	5	6	0.00
02/12/2022	R213 On 02-February-23	9.16	Put	Bond Future	9805	11	10	11	0.00
02/12/2022	R213 On 02-February-23	10.01	Put	Bond Future	5629	7	6	7	476.00
02/12/2022	R213 On 04-May-23			Bond Future	11.34	78.0348	79.2026	78.0348	0.00
02/12/2022	R213 On 04-May-23	10.74	Call	Bond Future	1575	1	2	1	0.00
02/12/2022	R213 On 04-May-23	10.73	Call	Bond Future	1558	1	2	1	0.00
02/12/2022	R213 On 04-May-23	10.75	Call	Bond Future	1591	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
02/12/2022	R213 On 04-May-23	10.75	Put	Bond Future	4213	5	4	5	0.00
02/12/2022	R213 On 04-May-23	10.73	Put	Bond Future	4270	5	4	5	0.00
02/12/2022	R213 On 04-May-23	10.74	Put	Bond Future	4242	5	4	5	0.00
02/12/2022	R213 On 03-August-23			Bond Future	11.48	79.6055	80.7966	79.6055	0.00
02/12/2022	R213 On 03-August-23	11.62	Call	Bond Future	3636	3	4	3	0.00
02/12/2022	R213 On 03-August-23	11.61	Call	Bond Future	3612	3	4	3	0.00
02/12/2022	R213 On 03-August-23	11.63	Call	Bond Future	3660	3	4	3	0.00
02/12/2022	R213 On 03-August-23	11.62	Put	Bond Future	3054	4	3	4	0.00
02/12/2022	R213 On 03-August-23	11.61	Put	Bond Future	3073	4	3	4	0.00
02/12/2022	R213 On 03-August-23	11.63	Put	Bond Future	3037	4	3	4	0.00
02/12/2022	R213 On 02-November-23			Bond Future	11.64	77.6609	78.8761	77.6609	0.00
02/12/2022	R213 On 02-November-23	11.12	Call	Bond Future	2400	2	2	2	0.00
02/12/2022	R213 On 02-November-23	11.11	Call	Bond Future	2382	2	2	2	0.00
02/12/2022	R213 On 02-November-23	11.13	Call	Bond Future	2419	2	2	2	0.00
02/12/2022	R213 On 02-November-23	11.13	Put	Bond Future	4536	5	5	5	0.00
02/12/2022	R213 On 02-November-23	11.11	Put	Bond Future	4584	5	5	5	0.00
02/12/2022	R213 On 02-November-23	11.12	Put	Bond Future	4560	5	5	5	0.00
02/12/2022	R213 On 01-February-24			Bond Future	11.82	79.1574	80.3963	79.1574	0.00
02/12/2022	R213 On 01-February-24	11.72	Call	Bond Future	3499	3	3	3	0.00
02/12/2022	R213 On 01-February-24	11.71	Call	Bond Future	3477	3	3	3	0.00
02/12/2022	R213 On 01-February-24	11.70	Call	Bond Future	3456	3	3	3	0.00
02/12/2022	R213 On 01-February-24	11.70	Put	Bond Future	3951	5	4	5	0.00
02/12/2022	R213 On 01-February-24	11.71	Put	Bond Future	3932	5	4	5	0.00
02/12/2022	R213 On 01-February-24	11.72	Put	Bond Future	3914	5	4	5	0.00
02/12/2022	R214 On 02-February-23			Bond Future	11.83	61.9867	63.4605	61.9867	71,030.00
02/12/2022	R214 On 02-February-23	10.30	Call	Bond Future	70	0	0	0	0.00
02/12/2022	R214 On 02-February-23	10.90	Call	Bond Future	390	0	0	0	2,300.00
02/12/2022	R214 On 02-February-23	11.00	Call	Bond Future	492	0	0	0	0.00
02/12/2022	R214 On 02-February-23	11.60	Call	Bond Future	1493	1	1	1	2,300.00
02/12/2022	R214 On 02-February-23	11.80	Call	Bond Future	1976	1	2	1	0.00
02/12/2022	R214 On 02-February-23	11.09	Call	Bond Future	599	0	1	0	0.00
02/12/2022	R214 On 02-February-23	11.10	Call	Bond Future	612	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2022	R214 On 02-February-23	11.07	Call	Bond Future	574	0	1	0	0.00
02/12/2022	R214 On 02-February-23	11.08	Call	Bond Future	586	0	1	0	0.00
02/12/2022	R214 On 02-February-23	11.08	Put	Bond Future	4550	6	5	6	0.00
02/12/2022	R214 On 02-February-23	11.07	Put	Bond Future	4593	6	5	6	0.00
02/12/2022	R214 On 02-February-23	10.90	Put	Bond Future	5365	7	5	7	0.00
02/12/2022	R214 On 02-February-23	11.09	Put	Bond Future	4508	6	5	6	0.00
02/12/2022	R214 On 02-February-23	11.80	Put	Bond Future	2130	3	2	3	0.00
02/12/2022	R214 On 02-February-23	11.60	Put	Bond Future	2669	4	3	4	0.00
02/12/2022	R214 On 02-February-23	11.00	Put	Bond Future	4902	6	5	6	0.00
02/12/2022	R214 On 02-February-23	11.10	Put	Bond Future	4465	6	4	6	0.00
02/12/2022	R214 On 02-February-23	10.30	Put	Bond Future	8596	10	9	10	0.00
02/12/2022	R214 On 04-May-23			Bond Future	11.94	59.9064	61.4087	59.9064	0.00
02/12/2022	R214 On 04-May-23	11.38	Call	Bond Future	2000	1	2	1	0.00
02/12/2022	R214 On 04-May-23	11.36	Call	Bond Future	1959	1	2	1	0.00
02/12/2022	R214 On 04-May-23	11.37	Call	Bond Future	1979	1	2	1	0.00
02/12/2022	R214 On 04-May-23	11.37	Put	Bond Future	4930	6	5	6	0.00
02/12/2022	R214 On 04-May-23	11.36	Put	Bond Future	4963	6	5	6	0.00
02/12/2022	R214 On 04-May-23	11.38	Put	Bond Future	4897	6	5	6	0.00
02/12/2022	R214 On 03-August-23			Bond Future	12.06	61.1123	62.6447	61.1123	0.00
02/12/2022	R214 On 03-August-23	12.16	Call	Bond Future	4348	4	4	4	0.00
02/12/2022	R214 On 03-August-23	12.14	Call	Bond Future	4295	4	4	4	0.00
02/12/2022	R214 On 03-August-23	12.15	Call	Bond Future	4321	4	4	4	0.00
02/12/2022	R214 On 03-August-23	12.15	Put	Bond Future	3866	5	4	5	0.00
02/12/2022	R214 On 03-August-23	12.14	Put	Bond Future	3888	5	4	5	0.00
02/12/2022	R214 On 03-August-23	12.16	Put	Bond Future	3845	5	4	5	0.00
02/12/2022	R214 On 02-November-23			Bond Future	12.17	59.0478	60.6112	59.0478	0.00
02/12/2022	R214 On 02-November-23	11.45	Call	Bond Future	2650	2	3	2	0.00
02/12/2022	R214 On 02-November-23	11.47	Call	Bond Future	2691	2	3	2	0.00
02/12/2022	R214 On 02-November-23	11.46	Call	Bond Future	2670	2	3	2	0.00
02/12/2022	R214 On 02-November-23	11.46	Put	Bond Future	6265	7	6	7	0.00
02/12/2022	R214 On 02-November-23	11.45	Put	Bond Future	6298	7	6	7	0.00
02/12/2022	R214 On 02-November-23	11.47	Put	Bond Future	6233	7	6	7	0.00
02/12/2022	R214 On 01-February-24			Bond Future	12.31	60.1851	61.7788	60.1851	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2022	R214 On 01-February-24	12.14	Call	Bond Future	4249	3	4	3	0.00
02/12/2022	R214 On 01-February-24	12.15	Call	Bond Future	4273	4	4	4	0.00
02/12/2022	R214 On 01-February-24	12.16	Call	Bond Future	4298	4	4	4	0.00
02/12/2022	R214 On 01-February-24	12.16	Put	Bond Future	5030	6	5	6	0.00
02/12/2022	R214 On 01-February-24	12.15	Put	Bond Future	5053	6	5	6	0.00
02/12/2022	R214 On 01-February-24	12.14	Put	Bond Future	5077	6	5	6	0.00
02/12/2022	R248 On 02-February-23			Bond Future	11.80	77.5934	79.4934	77.5934	247,713.00
02/12/2022	R248 On 02-February-23	10.40	Call	Bond Future	132	0	0	0	0.00
02/12/2022	R248 On 02-February-23	11.06	Call	Bond Future	756	0	1	0	0.00
02/12/2022	R248 On 02-February-23	11.07	Call	Bond Future	772	0	1	0	0.00
02/12/2022	R248 On 02-February-23	11.10	Call	Bond Future	822	0	1	0	0.00
02/12/2022	R248 On 02-February-23	11.00	Call	Bond Future	663	0	1	0	2,900.00
02/12/2022	R248 On 02-February-23	11.60	Call	Bond Future	1972	1	2	1	2,900.00
02/12/2022	R248 On 02-February-23	11.70	Call	Bond Future	2271	1	2	1	0.00
02/12/2022	R248 On 02-February-23	11.08	Call	Bond Future	789	0	1	0	0.00
02/12/2022	R248 On 02-February-23	11.08	Put	Bond Future	5532	7	6	7	0.00
02/12/2022	R248 On 02-February-23	11.10	Put	Bond Future	5426	7	5	7	0.00
02/12/2022	R248 On 02-February-23	11.70	Put	Bond Future	2878	4	3	4	0.00
02/12/2022	R248 On 02-February-23	11.60	Put	Bond Future	3221	4	3	4	0.00
02/12/2022	R248 On 02-February-23	11.00	Put	Bond Future	5969	8	6	8	0.00
02/12/2022	R248 On 02-February-23	11.07	Put	Bond Future	5585	7	6	7	0.00
02/12/2022	R248 On 02-February-23	11.06	Put	Bond Future	5639	7	6	7	0.00
02/12/2022	R248 On 02-February-23	10.40	Put	Bond Future	9880	12	10	12	0.00
02/12/2022	R248 On 04-May-23			Bond Future	11.91	74.6589	76.5957	74.6589	10,943.00
02/12/2022	R248 On 04-May-23	11.34	Call	Bond Future	2490	2	2	2	0.00
02/12/2022	R248 On 04-May-23	11.33	Call	Bond Future	2464	2	2	2	0.00
02/12/2022	R248 On 04-May-23	11.35	Call	Bond Future	2516	2	3	2	0.00
02/12/2022	R248 On 04-May-23	11.35	Put	Bond Future	6129	7	6	7	0.00
02/12/2022	R248 On 04-May-23	11.33	Put	Bond Future	6212	7	6	7	0.00
02/12/2022	R248 On 04-May-23	11.34	Put	Bond Future	6170	7	6	7	0.00
02/12/2022	R248 On 03-August-23			Bond Future	12.03	76.1241	78.0998	76.1241	0.00
02/12/2022	R248 On 03-August-23	12.10	Call	Bond Future	5336	4	5	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
02/12/2022	R248 On 03-August-23	12.09	Call	Bond Future	5303	4	5	4	0.00
02/12/2022	R248 On 03-August-23	12.11	Call	Bond Future	5369	4	5	4	0.00
02/12/2022	R248 On 03-August-23	12.11	Put	Bond Future	4882	6	5	6	0.00
02/12/2022	R248 On 03-August-23	12.09	Put	Bond Future	4937	6	5	6	0.00
02/12/2022	R248 On 03-August-23	12.10	Put	Bond Future	4910	6	5	6	0.00
02/12/2022	R248 On 02-November-23			Bond Future	12.14	73.2404	75.2560	73.2404	13,000.00
02/12/2022	R248 On 02-November-23	11.49	Call	Bond Future	3486	3	3	3	0.00
02/12/2022	R248 On 02-November-23	11.48	Call	Bond Future	3460	3	3	3	0.00
02/12/2022	R248 On 02-November-23	11.47	Call	Bond Future	3435	3	3	3	0.00
02/12/2022	R248 On 02-November-23	11.49	Put	Bond Future	7575	9	8	9	0.00
02/12/2022	R248 On 02-November-23	11.47	Put	Bond Future	7655	9	8	9	0.00
02/12/2022	R248 On 02-November-23	11.48	Put	Bond Future	7615	9	8	9	0.00
02/12/2022	R248 On 01-February-24			Bond Future	12.28	74.6876	76.7423	74.6876	0.00
02/12/2022	R248 On 01-February-24	12.16	Call	Bond Future	5472	4	5	4	0.00
02/12/2022	R248 On 01-February-24	12.15	Call	Bond Future	5441	4	5	4	0.00
02/12/2022	R248 On 01-February-24	12.14	Call	Bond Future	5411	4	5	4	0.00
02/12/2022	R248 On 01-February-24	12.14	Put	Bond Future	6212	7	6	7	0.00
02/12/2022	R248 On 01-February-24	12.15	Put	Bond Future	6183	7	6	7	0.00
02/12/2022	R248 On 01-February-24	12.16	Put	Bond Future	6154	7	6	7	0.00