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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/11/2022 TO: 02/11/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	2025 On 03-November-22			Bond Future	165.58	165.0555	165.5768	165.0555	1,124.00
02/11/2022	2025 On 02-February-23			Bond Future	166.95	166.4253	166.9452	166.4253	6,088.00
02/11/2022	2025 On 04-May-23			Bond Future	170.37	169.8457	170.3718	169.8457	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
02/11/2022	2025 On 03-August-23			Bond Future	172.22	171.6822	172.2197	171.6822	0.00
02/11/2022	2025 On 02-November-23			Bond Future	175.87	175.3165	175.8651	175.3165	0.00
02/11/2022	2029 On 03-November-22			Bond Future	119.47	117.7956	119.4737	117.7956	598.00
02/11/2022	2029 On 02-February-23			Bond Future	121.69	119.9886	121.6897	119.9886	1,392.00
02/11/2022	2029 On 04-May-23			Bond Future	122.89	121.1613	122.8949	121.1613	0.00
02/11/2022	2029 On 03-August-23			Bond Future	125.48	123.7157	125.4846	123.7157	0.00
02/11/2022	2029 On 02-November-23			Bond Future	126.81	125.0068	126.8148	125.0068	0.00
02/11/2022	2030 On 03-November-22			Bond Future	10.71	88.4160	88.7607	88.4160	45,334.00
02/11/2022	2030 On 03-November-22	10.08	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2030 On 03-November-22	10.09	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2030 On 03-November-22	10.20	Call	Bond Future	0	0	0	0	500.00
02/11/2022	2030 On 03-November-22	11.57	Call	Bond Future	3785	3	4	3	0.00
02/11/2022	2030 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2030 On 03-November-22	9.70	Call	Bond Future	0	0	0	0	500.00
02/11/2022	2030 On 03-November-22	9.70	Put	Bond Future	4701	5	5	5	0.00
02/11/2022	2030 On 03-November-22	10.10	Put	Bond Future	2796	3	3	3	0.00
02/11/2022	2030 On 03-November-22	10.20	Put	Bond Future	2328	3	2	3	0.00
02/11/2022	2030 On 03-November-22	11.57	Put	Bond Future	0	0	0	0	500.00
02/11/2022	2030 On 03-November-22	10.09	Put	Bond Future	2843	3	3	3	0.00
02/11/2022	2030 On 03-November-22	10.08	Put	Bond Future	2890	3	3	3	0.00
02/11/2022	2030 On 02-February-23			Bond Future	10.87	86.0344	86.3793	86.0344	91,034.00
02/11/2022	2030 On 02-February-23	11.55	Call	Bond Future	3733	3	4	3	5,000.00
02/11/2022	2030 On 02-February-23	11.12	Call	Bond Future	2474	2	2	2	0.00
02/11/2022	2030 On 02-February-23	11.16	Call	Bond Future	2582	2	3	2	0.00
02/11/2022	2030 On 02-February-23	10.01	Call	Bond Future	518	0	1	0	0.00
02/11/2022	2030 On 02-February-23	9.83	Call	Bond Future	389	0	0	0	388.00
02/11/2022	2030 On 02-February-23	8.81	Call	Bond Future	59	0	0	0	102.00
02/11/2022	2030 On 02-February-23	9.08	Call	Bond Future	105	0	0	0	388.00
02/11/2022	2030 On 02-February-23	9.94	Call	Bond Future	463	0	0	0	0.00
02/11/2022	2030 On 02-February-23	9.79	Call	Bond Future	364	0	0	0	0.00
02/11/2022	2030 On 02-February-23	11.35	Call	Bond Future	3121	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
02/11/2022	2030 On 02-February-23	9.99	Call	Bond Future	501	0	1	0	0.00
02/11/2022	2030 On 02-February-23	10.00	Call	Bond Future	509	0	1	0	0.00
02/11/2022	2030 On 02-February-23	9.80	Call	Bond Future	370	0	0	0	0.00
02/11/2022	2030 On 02-February-23	9.20	Call	Bond Future	131	0	0	0	0.00
02/11/2022	2030 On 02-February-23	9.04	Call	Bond Future	98	0	0	0	0.00
02/11/2022	2030 On 02-February-23	9.66	Call	Bond Future	294	0	0	0	0.00
02/11/2022	2030 On 02-February-23	9.66	Put	Bond Future	5776	6	6	6	102.00
02/11/2022	2030 On 02-February-23	8.81	Put	Bond Future	9673	10	10	10	0.00
02/11/2022	2030 On 02-February-23	9.04	Put	Bond Future	8572	9	9	9	0.00
02/11/2022	2030 On 02-February-23	9.08	Put	Bond Future	8382	9	8	9	0.00
02/11/2022	2030 On 02-February-23	9.20	Put	Bond Future	7822	8	8	8	0.00
02/11/2022	2030 On 02-February-23	9.94	Put	Bond Future	4633	5	5	5	102.00
02/11/2022	2030 On 02-February-23	10.01	Put	Bond Future	4364	5	4	5	0.00
02/11/2022	2030 On 02-February-23	11.35	Put	Bond Future	1034	1	1	1	0.00
02/11/2022	2030 On 02-February-23	11.16	Put	Bond Future	1305	1	1	1	388.00
02/11/2022	2030 On 02-February-23	9.79	Put	Bond Future	5234	6	5	6	0.00
02/11/2022	2030 On 02-February-23	9.83	Put	Bond Future	5071	5	5	5	0.00
02/11/2022	2030 On 02-February-23	9.80	Put	Bond Future	5193	5	5	5	0.00
02/11/2022	2030 On 02-February-23	9.99	Put	Bond Future	4439	5	4	5	0.00
02/11/2022	2030 On 02-February-23	10.00	Put	Bond Future	4401	5	4	5	0.00
02/11/2022	2030 On 02-February-23	11.12	Put	Bond Future	1370	2	1	2	0.00
02/11/2022	2030 On 02-February-23	11.55	Put	Bond Future	804	1	1	1	0.00
02/11/2022	2030 On 04-May-23			Bond Future	11.00	87.7845	88.1340	87.7845	0.00
02/11/2022	2030 On 04-May-23	12.57	Call	Bond Future	7088	7	7	7	0.00
02/11/2022	2030 On 04-May-23	11.62	Call	Bond Future	4173	4	4	4	0.00
02/11/2022	2030 On 04-May-23	12.04	Call	Bond Future	5410	5	5	5	0.00
02/11/2022	2030 On 04-May-23	12.50	Call	Bond Future	6861	7	7	7	0.00
02/11/2022	2030 On 04-May-23	10.54	Call	Bond Future	1672	2	2	2	0.00
02/11/2022	2030 On 04-May-23	10.65	Call	Bond Future	1868	2	2	2	350.00
02/11/2022	2030 On 04-May-23	9.58	Call	Bond Future	592	1	1	1	150.00
02/11/2022	2030 On 04-May-23	11.34	Call	Bond Future	3413	3	3	3	0.00
02/11/2022	2030 On 04-May-23	10.42	Call	Bond Future	1479	1	1	1	479.00
02/11/2022	2030 On 04-May-23	10.52	Call	Bond Future	1638	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2022	2030 On 04-May-23	10.53	Call	Bond Future	1655	2	2	2	0.00
02/11/2022	2030 On 04-May-23	9.67	Call	Bond Future	653	1	1	1	479.00
02/11/2022	2030 On 04-May-23	9.78	Call	Bond Future	736	1	1	1	388.00
02/11/2022	2030 On 04-May-23	9.03	Call	Bond Future	313	0	0	0	388.00
02/11/2022	2030 On 04-May-23	10.00	Call	Bond Future	927	1	1	1	1,080.00
02/11/2022	2030 On 04-May-23	10.00	Put	Bond Future	5306	6	5	6	0.00
02/11/2022	2030 On 04-May-23	9.03	Put	Bond Future	9212	10	9	10	0.00
02/11/2022	2030 On 04-May-23	9.58	Put	Bond Future	6894	7	7	7	0.00
02/11/2022	2030 On 04-May-23	9.78	Put	Bond Future	6116	6	6	6	0.00
02/11/2022	2030 On 04-May-23	9.67	Put	Bond Future	6539	7	7	7	0.00
02/11/2022	2030 On 04-May-23	10.53	Put	Bond Future	3679	4	4	4	0.00
02/11/2022	2030 On 04-May-23	10.52	Put	Bond Future	3705	4	4	4	0.00
02/11/2022	2030 On 04-May-23	10.42	Put	Bond Future	3985	4	4	4	0.00
02/11/2022	2030 On 04-May-23	11.34	Put	Bond Future	1985	2	2	2	150.00
02/11/2022	2030 On 04-May-23	10.65	Put	Bond Future	3370	4	3	4	0.00
02/11/2022	2030 On 04-May-23	10.54	Put	Bond Future	3652	4	4	4	0.00
02/11/2022	2030 On 04-May-23	12.50	Put	Bond Future	783	1	1	1	479.00
02/11/2022	2030 On 04-May-23	12.04	Put	Bond Future	1136	1	1	1	1,080.00
02/11/2022	2030 On 04-May-23	11.62	Put	Bond Future	1592	2	2	2	388.00
02/11/2022	2030 On 04-May-23	12.57	Put	Bond Future	739	1	1	1	350.00
02/11/2022	2030 On 03-August-23			Bond Future	11.14	85.6087	85.9646	85.6087	0.00
02/11/2022	2030 On 03-August-23	12.59	Call	Bond Future	6881	7	7	7	0.00
02/11/2022	2030 On 03-August-23	11.36	Call	Bond Future	3482	3	3	3	0.00
02/11/2022	2030 On 03-August-23	12.89	Call	Bond Future	7797	8	8	8	0.00
02/11/2022	2030 On 03-August-23	11.34	Call	Bond Future	3435	3	3	3	0.00
02/11/2022	2030 On 03-August-23	10.40	Call	Bond Future	1617	2	2	2	1,012.00
02/11/2022	2030 On 03-August-23	10.65	Call	Bond Future	2012	2	2	2	350.00
02/11/2022	2030 On 03-August-23	11.35	Call	Bond Future	3458	3	3	3	0.00
02/11/2022	2030 On 03-August-23	11.36	Put	Bond Future	2567	3	3	3	0.00
02/11/2022	2030 On 03-August-23	10.65	Put	Bond Future	4039	4	4	4	0.00
02/11/2022	2030 On 03-August-23	11.34	Put	Bond Future	2601	3	3	3	0.00
02/11/2022	2030 On 03-August-23	12.89	Put	Bond Future	954	1	1	1	350.00
02/11/2022	2030 On 03-August-23	10.40	Put	Bond Future	4711	5	5	5	0.00

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02/11/2022	2030 On 03-August-23	12.59	Put	Bond Future	1158	1	1	1	1,012.00
02/11/2022	2030 On 03-August-23	11.35	Put	Bond Future	2584	3	3	3	0.00
02/11/2022	2030 On 02-November-23			Bond Future	11.27	87.4032	87.7663	87.4032	0.00
02/11/2022	2030 On 02-November-23	10.82	Call	Bond Future	1902	2	2	2	0.00
02/11/2022	2030 On 02-November-23	10.81	Call	Bond Future	1885	2	2	2	0.00
02/11/2022	2030 On 02-November-23	10.80	Call	Bond Future	1867	2	2	2	0.00
02/11/2022	2030 On 02-November-23	10.80	Put	Bond Future	3763	4	4	4	0.00
02/11/2022	2030 On 02-November-23	10.81	Put	Bond Future	3739	4	4	4	0.00
02/11/2022	2030 On 02-November-23	10.82	Put	Bond Future	3716	4	4	4	0.00
02/11/2022	2032 On 03-November-22			Bond Future	11.20	83.6193	84.0043	83.6193	111,779.00
02/11/2022	2032 On 03-November-22	9.31	Call	Bond Future	0	0	0	0	180.00
02/11/2022	2032 On 03-November-22	9.46	Call	Bond Future	0	0	0	0	500.00
02/11/2022	2032 On 03-November-22	11.55	Call	Bond Future	1760	1	2	1	0.00
02/11/2022	2032 On 03-November-22	12.30	Call	Bond Future	5337	5	5	5	0.00
02/11/2022	2032 On 03-November-22	10.66	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2032 On 03-November-22	10.67	Call	Bond Future	0	0	0	0	750.00
02/11/2022	2032 On 03-November-22	11.45	Call	Bond Future	1268	1	1	1	0.00
02/11/2022	2032 On 03-November-22	10.21	Call	Bond Future	0	0	0	0	500.00
02/11/2022	2032 On 03-November-22	10.49	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2032 On 03-November-22	10.56	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2032 On 03-November-22	10.11	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2032 On 03-November-22	9.36	Call	Bond Future	0	0	0	0	454.00
02/11/2022	2032 On 03-November-22	9.92	Call	Bond Future	0	0	0	0	750.00
02/11/2022	2032 On 03-November-22	10.16	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2032 On 03-November-22	10.16	Put	Bond Future	5474	6	5	6	180.00
02/11/2022	2032 On 03-November-22	9.92	Put	Bond Future	6809	7	7	7	0.00
02/11/2022	2032 On 03-November-22	10.11	Put	Bond Future	5750	6	6	6	454.00
02/11/2022	2032 On 03-November-22	9.36	Put	Bond Future	10027	10	10	10	0.00
02/11/2022	2032 On 03-November-22	9.46	Put	Bond Future	9441	10	9	10	0.00
02/11/2022	2032 On 03-November-22	10.56	Put	Bond Future	3308	4	3	4	180.00
02/11/2022	2032 On 03-November-22	9.31	Put	Bond Future	10322	11	10	11	0.00
02/11/2022	2032 On 03-November-22	10.49	Put	Bond Future	3682	4	4	4	454.00

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02/11/2022	2032 On 03-November-22	10.21	Put	Bond Future	5199	6	5	6	0.00
02/11/2022	2032 On 03-November-22	11.45	Put	Bond Future	2	0	0	0	7,500.00
02/11/2022	2032 On 03-November-22	10.67	Put	Bond Future	2724	3	3	3	0.00
02/11/2022	2032 On 03-November-22	10.66	Put	Bond Future	2777	3	3	3	0.00
02/11/2022	2032 On 03-November-22	12.30	Put	Bond Future	0	0	0	0	750.00
02/11/2022	2032 On 03-November-22	11.55	Put	Bond Future	0	0	0	0	500.00
02/11/2022	2032 On 02-February-23			Bond Future	11.35	85.1553	85.5416	85.1553	116,026.00
02/11/2022	2032 On 02-February-23	11.84	Call	Bond Future	3595	3	4	3	0.00
02/11/2022	2032 On 02-February-23	12.75	Call	Bond Future	6927	7	7	7	0.00
02/11/2022	2032 On 02-February-23	10.38	Call	Bond Future	474	0	0	0	0.00
02/11/2022	2032 On 02-February-23	10.39	Call	Bond Future	483	0	0	0	0.00
02/11/2022	2032 On 02-February-23	10.16	Call	Bond Future	317	0	0	0	0.00
02/11/2022	2032 On 02-February-23	9.31	Call	Bond Future	48	0	0	0	454.00
02/11/2022	2032 On 02-February-23	11.69	Call	Bond Future	3114	3	3	3	0.00
02/11/2022	2032 On 02-February-23	10.40	Call	Bond Future	491	0	0	0	0.00
02/11/2022	2032 On 02-February-23	10.50	Call	Bond Future	583	1	1	1	0.00
02/11/2022	2032 On 02-February-23	10.67	Call	Bond Future	794	1	1	1	750.00
02/11/2022	2032 On 02-February-23	10.22	Call	Bond Future	355	0	0	0	500.00
02/11/2022	2032 On 02-February-23	9.47	Call	Bond Future	73	0	0	0	500.00
02/11/2022	2032 On 02-February-23	9.92	Call	Bond Future	197	0	0	0	750.00
02/11/2022	2032 On 02-February-23	9.92	Put	Bond Future	7694	8	8	8	0.00
02/11/2022	2032 On 02-February-23	9.47	Put	Bond Future	10104	10	10	10	0.00
02/11/2022	2032 On 02-February-23	10.22	Put	Bond Future	6212	7	6	7	0.00
02/11/2022	2032 On 02-February-23	10.67	Put	Bond Future	4264	5	4	5	0.00
02/11/2022	2032 On 02-February-23	10.50	Put	Bond Future	4945	5	5	5	454.00
02/11/2022	2032 On 02-February-23	10.40	Put	Bond Future	5383	6	5	6	0.00
02/11/2022	2032 On 02-February-23	11.69	Put	Bond Future	1483	2	1	2	0.00
02/11/2022	2032 On 02-February-23	9.31	Put	Bond Future	11003	11	11	11	0.00
02/11/2022	2032 On 02-February-23	10.16	Put	Bond Future	6499	7	6	7	454.00
02/11/2022	2032 On 02-February-23	10.39	Put	Bond Future	5428	6	5	6	0.00
02/11/2022	2032 On 02-February-23	10.38	Put	Bond Future	5473	6	5	6	0.00
02/11/2022	2032 On 02-February-23	12.75	Put	Bond Future	412	0	0	0	750.00
02/11/2022	2032 On 02-February-23	11.84	Put	Bond Future	1247	1	1	1	500.00

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02/11/2022	2032 On 04-May-23			Bond Future	11.49	82.7241	83.1159	82.7241	66,368.00
02/11/2022	2032 On 04-May-23	10.62	Call	Bond Future	1306	1	1	1	400.00
02/11/2022	2032 On 04-May-23	10.87	Call	Bond Future	1717	2	2	2	0.00
02/11/2022	2032 On 04-May-23	10.88	Call	Bond Future	1735	2	2	2	0.00
02/11/2022	2032 On 04-May-23	10.89	Call	Bond Future	1753	2	2	2	0.00
02/11/2022	2032 On 04-May-23	11.37	Call	Bond Future	2781	3	3	3	400.00
02/11/2022	2032 On 04-May-23	13.43	Call	Bond Future	9394	9	9	9	0.00
02/11/2022	2032 On 04-May-23	13.43	Put	Bond Future	704	1	1	1	400.00
02/11/2022	2032 On 04-May-23	10.89	Put	Bond Future	4697	5	5	5	0.00
02/11/2022	2032 On 04-May-23	10.88	Put	Bond Future	4729	5	5	5	0.00
02/11/2022	2032 On 04-May-23	10.87	Put	Bond Future	4762	5	5	5	0.00
02/11/2022	2032 On 04-May-23	10.62	Put	Bond Future	5627	6	6	6	0.00
02/11/2022	2032 On 04-May-23	11.37	Put	Bond Future	3347	4	3	4	0.00
02/11/2022	2032 On 03-August-23			Bond Future	11.62	84.4508	84.8499	84.4508	2,600.00
02/11/2022	2032 On 03-August-23	11.75	Call	Bond Future	3838	4	4	4	0.00
02/11/2022	2032 On 03-August-23	11.76	Call	Bond Future	3864	4	4	4	0.00
02/11/2022	2032 On 03-August-23	11.90	Call	Bond Future	4243	4	4	4	5,000.00
02/11/2022	2032 On 03-August-23	11.77	Call	Bond Future	3891	4	4	4	0.00
02/11/2022	2032 On 03-August-23	11.77	Put	Bond Future	3167	3	3	3	0.00
02/11/2022	2032 On 03-August-23	11.90	Put	Bond Future	2918	3	3	3	0.00
02/11/2022	2032 On 03-August-23	11.76	Put	Bond Future	3187	3	3	3	0.00
02/11/2022	2032 On 03-August-23	11.75	Put	Bond Future	3207	3	3	3	0.00
02/11/2022	2032 On 02-November-23			Bond Future	11.75	82.0596	82.4669	82.0596	0.00
02/11/2022	2032 On 02-November-23	11.22	Call	Bond Future	2131	2	2	2	0.00
02/11/2022	2032 On 02-November-23	11.23	Call	Bond Future	2150	2	2	2	0.00
02/11/2022	2032 On 02-November-23	11.24	Call	Bond Future	2169	2	2	2	0.00
02/11/2022	2032 On 02-November-23	11.24	Put	Bond Future	4560	5	5	5	0.00
02/11/2022	2032 On 02-November-23	11.23	Put	Bond Future	4588	5	5	5	0.00
02/11/2022	2032 On 02-November-23	11.22	Put	Bond Future	4617	5	5	5	0.00
02/11/2022	2033 On 03-November-22			Bond Future	113.18	111.3484	113.1755	111.3484	340.00
02/11/2022	2033 On 02-February-23			Bond Future	115.27	113.4214	115.2749	113.4214	7,279.00
02/11/2022	2033 On 04-May-23			Bond Future	116.26	114.3690	116.2580	114.3690	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
02/11/2022	2033 On 03-August-23			Bond Future	118.71	116.7800	118.7076	116.7800	0.00
02/11/2022	2033 On 02-November-23			Bond Future	119.80	117.8330	119.8029	117.8330	0.00
02/11/2022	2037 On 03-November-22			Bond Future	11.74	79.7139	80.1150	79.7139	19,649.00
02/11/2022	2037 On 03-November-22	11.30	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2037 On 03-November-22	11.32	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2037 On 03-November-22	11.31	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2037 On 03-November-22	11.31	Put	Bond Future	2513	3	3	3	0.00
02/11/2022	2037 On 03-November-22	11.30	Put	Bond Future	2573	3	3	3	0.00
02/11/2022	2037 On 03-November-22	11.32	Put	Bond Future	2454	3	2	3	0.00
02/11/2022	2037 On 02-February-23			Bond Future	11.89	76.9221	77.3251	76.9221	129,164.00
02/11/2022	2037 On 02-February-23	11.10	Call	Bond Future	790	1	1	1	636.00
02/11/2022	2037 On 02-February-23	11.05	Call	Bond Future	720	1	1	1	0.00
02/11/2022	2037 On 02-February-23	11.97	Call	Bond Future	2770	3	3	3	0.00
02/11/2022	2037 On 02-February-23	11.03	Call	Bond Future	693	1	1	1	0.00
02/11/2022	2037 On 02-February-23	11.04	Call	Bond Future	707	1	1	1	0.00
02/11/2022	2037 On 02-February-23	11.04	Put	Bond Future	5656	6	6	6	0.00
02/11/2022	2037 On 02-February-23	11.03	Put	Bond Future	5704	6	6	6	0.00
02/11/2022	2037 On 02-February-23	11.05	Put	Bond Future	5608	6	6	6	0.00
02/11/2022	2037 On 02-February-23	11.10	Put	Bond Future	5374	6	5	6	0.00
02/11/2022	2037 On 02-February-23	11.97	Put	Bond Future	2322	3	2	3	636.00
02/11/2022	2037 On 04-May-23			Bond Future	12.02	78.4874	78.8963	78.4874	0.00
02/11/2022	2037 On 04-May-23	11.78	Call	Bond Future	2972	3	3	3	400.00
02/11/2022	2037 On 04-May-23	11.03	Call	Bond Future	1367	1	1	1	400.00
02/11/2022	2037 On 04-May-23	13.73	Call	Bond Future	9640	9	10	9	0.00
02/11/2022	2037 On 04-May-23	11.32	Call	Bond Future	1899	2	2	2	0.00
02/11/2022	2037 On 04-May-23	11.30	Call	Bond Future	1859	2	2	2	0.00
02/11/2022	2037 On 04-May-23	11.31	Call	Bond Future	1879	2	2	2	0.00
02/11/2022	2037 On 04-May-23	11.31	Put	Bond Future	5895	6	6	6	0.00
02/11/2022	2037 On 04-May-23	11.03	Put	Bond Future	7059	7	7	7	0.00
02/11/2022	2037 On 04-May-23	11.30	Put	Bond Future	5934	6	6	6	0.00
02/11/2022	2037 On 04-May-23	13.73	Put	Bond Future	1070	1	1	1	400.00
02/11/2022	2037 On 04-May-23	11.32	Put	Bond Future	5856	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2022	2037 On 04-May-23	11.78	Put	Bond Future	4287	5	4	5	0.00
02/11/2022	2037 On 03-August-23			Bond Future	12.15	75.8674	76.2840	75.8674	0.00
02/11/2022	2037 On 03-August-23	12.14	Call	Bond Future	4153	4	4	4	0.00
02/11/2022	2037 On 03-August-23	12.13	Call	Bond Future	4125	4	4	4	0.00
02/11/2022	2037 On 03-August-23	12.12	Call	Bond Future	4097	4	4	4	0.00
02/11/2022	2037 On 03-August-23	12.12	Put	Bond Future	4240	4	4	4	0.00
02/11/2022	2037 On 03-August-23	12.13	Put	Bond Future	4214	4	4	4	0.00
02/11/2022	2037 On 03-August-23	12.14	Put	Bond Future	4189	4	4	4	0.00
02/11/2022	2037 On 02-November-23			Bond Future	12.27	77.4579	77.8831	77.4579	0.00
02/11/2022	2037 On 02-November-23	11.56	Call	Bond Future	2301	2	2	2	0.00
02/11/2022	2037 On 02-November-23	11.55	Call	Bond Future	2280	2	2	2	0.00
02/11/2022	2037 On 02-November-23	11.57	Call	Bond Future	2321	2	2	2	0.00
02/11/2022	2037 On 02-November-23	11.55	Put	Bond Future	6225	7	6	7	0.00
02/11/2022	2037 On 02-November-23	11.56	Put	Bond Future	6188	6	6	6	0.00
02/11/2022	2037 On 02-November-23	11.57	Put	Bond Future	6151	6	6	6	0.00
02/11/2022	2038 On 03-November-22			Bond Future	127.76	124.0941	127.7642	124.0941	1,127.00
02/11/2022	2038 On 02-February-23			Bond Future	128.22	124.4884	128.2185	124.4884	4,059.00
02/11/2022	2038 On 04-May-23			Bond Future	130.85	127.0473	130.8506	127.0473	1,798.00
02/11/2022	2038 On 03-August-23			Bond Future	131.65	127.7638	131.6482	127.7638	0.00
02/11/2022	2038 On 02-November-23			Bond Future	134.44	130.4687	134.4350	130.4687	0.00
02/11/2022	2040 On 03-November-22			Bond Future	11.80	81.5969	81.9655	81.5969	8,831.00
02/11/2022	2040 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2040 On 03-November-22	11.50	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2040 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	1,467.00
02/11/2022	2040 On 03-November-22	11.41	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2040 On 03-November-22	10.80	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2040 On 03-November-22	11.30	Call	Bond Future	0	0	0	0	1,467.00
02/11/2022	2040 On 03-November-22	10.70	Call	Bond Future	0	0	0	0	1,078.00
02/11/2022	2040 On 03-November-22	12.00	Call	Bond Future	1206	1	1	1	0.00
02/11/2022	2040 On 03-November-22	12.52	Call	Bond Future	4199	4	4	4	0.00
02/11/2022	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
02/11/2022	2040 On 03-November-22	11.40	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2040 On 03-November-22	11.20	Call	Bond Future	0	0	0	0	1,078.00
02/11/2022	2040 On 03-November-22	11.20	Put	Bond Future	3812	4	4	4	0.00
02/11/2022	2040 On 03-November-22	11.41	Put	Bond Future	2450	3	2	3	0.00
02/11/2022	2040 On 03-November-22	12.00	Put	Bond Future	11	0	0	0	0.00
02/11/2022	2040 On 03-November-22	10.60	Put	Bond Future	7904	8	8	8	0.00
02/11/2022	2040 On 03-November-22	11.30	Put	Bond Future	3159	4	3	4	0.00
02/11/2022	2040 On 03-November-22	10.80	Put	Bond Future	6506	7	7	7	0.00
02/11/2022	2040 On 03-November-22	10.70	Put	Bond Future	7200	8	7	8	0.00
02/11/2022	2040 On 03-November-22	11.50	Put	Bond Future	1877	2	2	2	0.00
02/11/2022	2040 On 03-November-22	12.52	Put	Bond Future	0	0	0	0	1,078.00
02/11/2022	2040 On 03-November-22	11.39	Put	Bond Future	2578	3	3	3	0.00
02/11/2022	2040 On 03-November-22	11.40	Put	Bond Future	2514	3	3	3	0.00
02/11/2022	2040 On 03-November-22	10.10	Put	Bond Future	11556	12	12	12	0.00
02/11/2022	2040 On 02-February-23			Bond Future	11.94	78.5894	78.9591	78.5894	119,362.00
02/11/2022	2040 On 02-February-23	12.07	Call	Bond Future	3148	3	3	3	0.00
02/11/2022	2040 On 02-February-23	11.10	Call	Bond Future	776	1	1	1	0.00
02/11/2022	2040 On 02-February-23	11.11	Call	Bond Future	791	1	1	1	0.00
02/11/2022	2040 On 02-February-23	10.21	Call	Bond Future	119	0	0	0	388.00
02/11/2022	2040 On 02-February-23	10.18	Call	Bond Future	110	0	0	0	0.00
02/11/2022	2040 On 02-February-23	12.24	Call	Bond Future	3745	4	4	4	0.00
02/11/2022	2040 On 02-February-23	12.27	Call	Bond Future	3855	4	4	4	0.00
02/11/2022	2040 On 02-February-23	11.12	Call	Bond Future	806	1	1	1	0.00
02/11/2022	2040 On 02-February-23	11.19	Call	Bond Future	916	1	1	1	621.00
02/11/2022	2040 On 02-February-23	10.96	Call	Bond Future	594	1	1	1	388.00
02/11/2022	2040 On 02-February-23	10.93	Call	Bond Future	563	1	1	1	0.00
02/11/2022	2040 On 02-February-23	10.96	Put	Bond Future	6843	7	7	7	0.00
02/11/2022	2040 On 02-February-23	11.19	Put	Bond Future	5636	6	6	6	0.00
02/11/2022	2040 On 02-February-23	12.07	Put	Bond Future	2400	3	2	3	621.00
02/11/2022	2040 On 02-February-23	11.12	Put	Bond Future	5986	6	6	6	0.00
02/11/2022	2040 On 02-February-23	12.27	Put	Bond Future	1942	2	2	2	388.00
02/11/2022	2040 On 02-February-23	12.24	Put	Bond Future	2006	2	2	2	0.00
02/11/2022	2040 On 02-February-23	10.18	Put	Bond Future	11877	12	12	12	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
02/11/2022	2040 On 02-February-23	10.21	Put	Bond Future	11663	12	12	12	0.00
02/11/2022	2040 On 02-February-23	10.93	Put	Bond Future	7014	7	7	7	0.00
02/11/2022	2040 On 02-February-23	11.11	Put	Bond Future	6038	6	6	6	0.00
02/11/2022	2040 On 02-February-23	11.10	Put	Bond Future	6089	6	6	6	0.00
02/11/2022	2040 On 04-May-23			Bond Future	12.07	80.1886	80.5637	80.1886	300.00
02/11/2022	2040 On 04-May-23	13.45	Call	Bond Future	8987	9	9	9	0.00
02/11/2022	2040 On 04-May-23	11.42	Call	Bond Future	2168	2	2	2	0.00
02/11/2022	2040 On 04-May-23	11.48	Call	Bond Future	2305	2	2	2	486.00
02/11/2022	2040 On 04-May-23	10.73	Call	Bond Future	982	1	1	1	486.00
02/11/2022	2040 On 04-May-23	10.92	Call	Bond Future	1228	1	1	1	388.00
02/11/2022	2040 On 04-May-23	11.41	Call	Bond Future	2146	2	2	2	0.00
02/11/2022	2040 On 04-May-23	10.17	Call	Bond Future	467	0	0	0	388.00
02/11/2022	2040 On 04-May-23	12.78	Call	Bond Future	6402	6	6	6	0.00
02/11/2022	2040 On 04-May-23	11.43	Call	Bond Future	2191	2	2	2	0.00
02/11/2022	2040 On 04-May-23	11.43	Put	Bond Future	6084	6	6	6	0.00
02/11/2022	2040 On 04-May-23	10.73	Put	Bond Future	9508	10	10	10	0.00
02/11/2022	2040 On 04-May-23	12.78	Put	Bond Future	2386	3	2	3	388.00
02/11/2022	2040 On 04-May-23	13.45	Put	Bond Future	1486	2	1	2	486.00
02/11/2022	2040 On 04-May-23	10.17	Put	Bond Future	12996	13	13	13	0.00
02/11/2022	2040 On 04-May-23	11.41	Put	Bond Future	6166	6	6	6	0.00
02/11/2022	2040 On 04-May-23	10.92	Put	Bond Future	8458	9	8	9	0.00
02/11/2022	2040 On 04-May-23	11.48	Put	Bond Future	5882	6	6	6	0.00
02/11/2022	2040 On 04-May-23	11.42	Put	Bond Future	6125	6	6	6	0.00
02/11/2022	2040 On 03-August-23			Bond Future	12.19	77.3538	77.7358	77.3538	0.00
02/11/2022	2040 On 03-August-23	12.22	Call	Bond Future	4610	4	5	4	0.00
02/11/2022	2040 On 03-August-23	12.21	Call	Bond Future	4579	4	5	4	0.00
02/11/2022	2040 On 03-August-23	12.23	Call	Bond Future	4640	4	5	4	0.00
02/11/2022	2040 On 03-August-23	12.23	Put	Bond Future	4419	5	4	5	0.00
02/11/2022	2040 On 03-August-23	12.21	Put	Bond Future	4473	5	4	5	0.00
02/11/2022	2040 On 03-August-23	12.22	Put	Bond Future	4446	5	4	5	0.00
02/11/2022	2040 On 02-November-23			Bond Future	12.31	78.9755	79.3653	78.9755	0.00
02/11/2022	2040 On 02-November-23	11.60	Call	Bond Future	2662	3	3	3	0.00
02/11/2022	2040 On 02-November-23	11.59	Call	Bond Future	2639	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2022	2040 On 02-November-23	11.58	Call	Bond Future	2617	2	3	2	0.00
02/11/2022	2040 On 02-November-23	11.58	Put	Bond Future	6946	7	7	7	0.00
02/11/2022	2040 On 02-November-23	11.60	Put	Bond Future	6867	7	7	7	0.00
02/11/2022	2040 On 02-November-23	11.59	Put	Bond Future	6906	7	7	7	0.00
02/11/2022	2044 On 03-November-22			Bond Future	11.75	78.6300	79.0658	78.6300	29,044.00
02/11/2022	2044 On 03-November-22	11.39	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2044 On 03-November-22	11.40	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2044 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2044 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	1,647.00
02/11/2022	2044 On 03-November-22	10.80	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2044 On 03-November-22	11.41	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2044 On 03-November-22	11.30	Call	Bond Future	0	0	0	0	1,647.00
02/11/2022	2044 On 03-November-22	11.30	Put	Bond Future	2904	3	3	3	0.00
02/11/2022	2044 On 03-November-22	11.40	Put	Bond Future	2245	3	2	3	0.00
02/11/2022	2044 On 03-November-22	11.41	Put	Bond Future	2180	3	2	3	0.00
02/11/2022	2044 On 03-November-22	10.80	Put	Bond Future	6337	7	6	7	0.00
02/11/2022	2044 On 03-November-22	10.60	Put	Bond Future	7779	8	8	8	0.00
02/11/2022	2044 On 03-November-22	10.10	Put	Bond Future	11569	12	12	12	0.00
02/11/2022	2044 On 03-November-22	11.39	Put	Bond Future	2311	3	2	3	0.00
02/11/2022	2044 On 02-February-23			Bond Future	11.88	75.6932	76.1316	75.6932	95,264.00
02/11/2022	2044 On 02-February-23	11.16	Call	Bond Future	965	1	1	1	0.00
02/11/2022	2044 On 02-February-23	11.20	Call	Bond Future	1036	1	1	1	1,300.00
02/11/2022	2044 On 02-February-23	12.00	Call	Bond Future	3152	3	3	3	0.00
02/11/2022	2044 On 02-February-23	11.90	Call	Bond Future	2818	3	3	3	1,300.00
02/11/2022	2044 On 02-February-23	11.14	Call	Bond Future	931	1	1	1	0.00
02/11/2022	2044 On 02-February-23	11.15	Call	Bond Future	948	1	1	1	0.00
02/11/2022	2044 On 02-February-23	11.15	Put	Bond Future	5666	6	6	6	0.00
02/11/2022	2044 On 02-February-23	11.14	Put	Bond Future	5717	6	6	6	0.00
02/11/2022	2044 On 02-February-23	11.90	Put	Bond Future	2722	3	3	3	0.00
02/11/2022	2044 On 02-February-23	12.00	Put	Bond Future	2450	3	2	3	4,000.00
02/11/2022	2044 On 02-February-23	11.20	Put	Bond Future	5417	6	5	6	0.00
02/11/2022	2044 On 02-February-23	11.16	Put	Bond Future	5616	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2022	2044 On 04-May-23			Bond Future	12.00	77.2335	77.6787	77.2335	0.00
02/11/2022	2044 On 04-May-23	12.25	Call	Bond Future	4818	5	5	5	0.00
02/11/2022	2044 On 04-May-23	11.75	Call	Bond Future	3225	3	3	3	0.00
02/11/2022	2044 On 04-May-23	12.00	Call	Bond Future	3987	4	4	4	0.00
02/11/2022	2044 On 04-May-23	11.43	Call	Bond Future	2373	2	2	2	0.00
02/11/2022	2044 On 04-May-23	11.42	Call	Bond Future	2349	2	2	2	0.00
02/11/2022	2044 On 04-May-23	11.41	Call	Bond Future	2325	2	2	2	0.00
02/11/2022	2044 On 04-May-23	11.41	Put	Bond Future	6009	6	6	6	0.00
02/11/2022	2044 On 04-May-23	11.75	Put	Bond Future	4746	5	5	5	4,115.00
02/11/2022	2044 On 04-May-23	11.42	Put	Bond Future	5968	6	6	6	0.00
02/11/2022	2044 On 04-May-23	11.43	Put	Bond Future	5927	6	6	6	0.00
02/11/2022	2044 On 04-May-23	12.00	Put	Bond Future	3981	4	4	4	4,115.00
02/11/2022	2044 On 04-May-23	12.25	Put	Bond Future	3334	4	3	4	1,500.00
02/11/2022	2044 On 03-August-23			Bond Future	12.11	74.4623	74.9158	74.4623	0.00
02/11/2022	2044 On 03-August-23	12.17	Call	Bond Future	4869	5	5	5	0.00
02/11/2022	2044 On 03-August-23	12.15	Call	Bond Future	4806	5	5	5	0.00
02/11/2022	2044 On 03-August-23	12.16	Call	Bond Future	4838	5	5	5	0.00
02/11/2022	2044 On 03-August-23	12.16	Put	Bond Future	4564	5	5	5	0.00
02/11/2022	2044 On 03-August-23	12.15	Put	Bond Future	4591	5	5	5	0.00
02/11/2022	2044 On 03-August-23	12.17	Put	Bond Future	4537	5	5	5	0.00
02/11/2022	2044 On 02-November-23			Bond Future	12.22	76.0234	76.4863	76.0234	0.00
02/11/2022	2044 On 02-November-23	11.55	Call	Bond Future	3218	3	3	3	0.00
02/11/2022	2044 On 02-November-23	11.56	Call	Bond Future	3242	3	3	3	0.00
02/11/2022	2044 On 02-November-23	11.57	Call	Bond Future	3266	3	3	3	0.00
02/11/2022	2044 On 02-November-23	11.57	Put	Bond Future	7234	8	7	8	0.00
02/11/2022	2044 On 02-November-23	11.56	Put	Bond Future	7274	8	7	8	0.00
02/11/2022	2044 On 02-November-23	11.55	Put	Bond Future	7313	8	7	8	0.00
02/11/2022	2046 On 03-November-22			Bond Future	112.68	109.6369	112.6787	109.6369	2,360.00
02/11/2022	2046 On 02-February-23			Bond Future	114.77	111.6782	114.7687	111.6782	11,674.00
02/11/2022	2046 On 04-May-23			Bond Future	115.09	111.9420	115.0939	111.9420	5,677.00
02/11/2022	2046 On 03-August-23			Bond Future	117.52	114.3024	117.5196	114.3024	0.00
02/11/2022	2046 On 02-November-23			Bond Future	117.92	114.6357	117.9239	114.6357	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
02/11/2022	2050 On 03-November-22			Bond Future	114.93	111.3395	114.9285	111.3395	1,108.00
02/11/2022	2050 On 02-February-23			Bond Future	114.92	111.2756	114.9236	111.2756	9,301.00
02/11/2022	2050 On 04-May-23			Bond Future	117.28	113.5627	117.2824	113.5627	3,582.00
02/11/2022	2050 On 03-August-23			Bond Future	117.57	113.7735	117.5727	113.7735	0.00
02/11/2022	2050 On 02-November-23			Bond Future	120.06	116.1823	120.0614	116.1823	0.00
02/11/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	AL37 On 03-November-22			Index Future	831.15	830.4260	831.1480	830.4260	0.00
02/11/2022	AL37 On 02-February-23			Index Future	846.36	845.6420	846.3580	845.6420	0.00
02/11/2022	AL37 On 04-May-23			Index Future	863.52	862.7970	863.5200	862.7970	0.00
02/11/2022	AL37 On 03-August-23			Index Future	881.51	880.7780	881.5140	880.7780	0.00
02/11/2022	AL37 On 02-November-23			Index Future	899.98	899.2260	899.9760	899.2260	0.00
02/11/2022	AL7T On 03-November-22			Index Future	942.04	938.2830	942.0430	938.2830	0.00
02/11/2022	AL7T On 02-February-23			Index Future	959.28	955.4750	959.2830	955.4750	0.00
02/11/2022	AL7T On 04-May-23			Index Future	978.74	974.8580	978.7350	974.8580	0.00
02/11/2022	AL7T On 03-August-23			Index Future	999.13	995.1750	999.1290	995.1750	0.00
02/11/2022	AL7T On 02-November-23			Index Future	1020.06	1016.0190	1020.0550	1016.0190	0.00
02/11/2022	ALBI On 03-November-22			Index Future	827.12	823.9820	827.1240	823.9820	105.00
02/11/2022	ALBI On 02-February-23			Index Future	842.26	839.0790	842.2610	839.0790	105.00
02/11/2022	ALBI On 04-May-23			Index Future	859.34	856.1020	859.3400	856.1020	0.00
02/11/2022	ALBI On 03-August-23			Index Future	877.25	873.9430	877.2460	873.9430	0.00
02/11/2022	ALBI On 02-November-23			Index Future	895.62	892.2480	895.6190	892.2480	0.00
02/11/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	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
02/11/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/11/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	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
02/11/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	ES33 On 03-November-22			Bond Future	12.54	71.3223	71.6316	71.3223	0.00
02/11/2022	ES33 On 02-February-23			Bond Future	12.74	72.6502	72.9603	72.6502	350.00
02/11/2022	ES33 On 04-May-23			Bond Future	12.91	70.3481	70.6626	70.3481	0.00
02/11/2022	ES33 On 03-August-23			Bond Future	13.08	71.8325	72.1529	71.8325	0.00
02/11/2022	ES33 On 02-November-23			Bond Future	13.26	69.5576	69.8846	69.5576	0.00
02/11/2022	ES42 On 03-November-22			Bond Future	12.73	69.7345	70.0868	69.7345	0.00
02/11/2022	ES42 On 02-February-23			Bond Future	12.90	71.0328	71.3868	71.0328	4,715.00
02/11/2022	ES42 On 04-May-23			Bond Future	13.06	68.2292	68.5886	68.2292	0.00
02/11/2022	ES42 On 03-August-23			Bond Future	13.20	69.6698	70.0361	69.6698	0.00
02/11/2022	ES42 On 02-November-23			Bond Future	13.36	66.8823	67.2562	66.8823	0.00
02/11/2022	GOVI On 03-November-22			GOVI	815.36	812.2310	815.3610	812.2310	17.00
02/11/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
02/11/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
02/11/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
02/11/2022	GOVI On 03-November-22	820.41	Put	GOVI	50490	8	5	8	0.00
02/11/2022	GOVI On 03-November-22	820.42	Put	GOVI	50590	8	5	8	0.00
02/11/2022	GOVI On 03-November-22	820.43	Put	GOVI	50690	8	5	8	0.00
02/11/2022	GOVI On 02-February-23			GOVI	830.28	827.1130	830.2820	827.1130	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
02/11/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
02/11/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
02/11/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
02/11/2022	GOVI On 02-February-23	850.83	Put	GOVI	205480	24	21	24	0.00
02/11/2022	GOVI On 02-February-23	850.82	Put	GOVI	205380	24	21	24	0.00
02/11/2022	GOVI On 02-February-23	850.84	Put	GOVI	205580	24	21	24	0.00
02/11/2022	GOVI On 04-May-23			GOVI	847.12	843.8920	847.1190	843.8920	0.00
02/11/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
02/11/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
02/11/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
02/11/2022	GOVI On 04-May-23	852.86	Put	GOVI	57410	9	6	9	0.00
02/11/2022	GOVI On 04-May-23	852.87	Put	GOVI	57510	9	6	9	0.00
02/11/2022	GOVI On 04-May-23	852.88	Put	GOVI	57610	9	6	9	0.00
02/11/2022	GOVI On 03-August-23			GOVI	864.77	861.4800	864.7700	861.4800	0.00
02/11/2022	GOVI On 03-August-23	837.23	Call	GOVI	275400	24	28	24	0.00
02/11/2022	GOVI On 03-August-23	837.21	Call	GOVI	275600	24	28	24	0.00
02/11/2022	GOVI On 03-August-23	837.22	Call	GOVI	275500	24	28	24	0.00
02/11/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
02/11/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
02/11/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
02/11/2022	GOVI On 02-November-23			GOVI	882.88	879.5230	882.8820	879.5230	0.00
02/11/2022	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
02/11/2022	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
02/11/2022	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
02/11/2022	GOVI On 02-November-23	885.81	Put	GOVI	29280	6	3	6	0.00
02/11/2022	GOVI On 02-November-23	885.82	Put	GOVI	29380	6	3	6	0.00
02/11/2022	GOVI On 02-November-23	885.80	Put	GOVI	29180	6	3	6	0.00
02/11/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/11/2022	IGOV On 03-November-22			Index Future	319.37	314.4300	319.3720	314.4300	17.00
02/11/2022	IGOV On 02-February-23			Index Future	325.30	320.2690	325.2960	320.2690	701.00
02/11/2022	IGOV On 04-May-23			Index Future	331.97	326.8430	331.9710	326.8430	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
02/11/2022	IGOV On 03-August-23			Index Future	338.96	333.7300	338.9640	333.7300	0.00
02/11/2022	IGOV On 02-November-23			Index Future	346.14	340.7930	346.1380	340.7930	0.00
02/11/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
02/11/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
02/11/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
02/11/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
02/11/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
02/11/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
02/11/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
02/11/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
02/11/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
02/11/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
02/11/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
02/11/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
02/11/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
02/11/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
02/11/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
02/11/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/11/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/11/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.52	93.4650	93.4850	93.4650	0.00
02/11/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.24	92.7850	92.7650	92.7850	68.00
02/11/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.27	92.7350	92.7300	92.7350	0.00
02/11/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.68	92.3300	92.3200	92.3300	0.00
02/11/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.73	92.3100	92.2750	92.3100	0.00
02/11/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.84	92.1750	92.1600	92.1750	0.00
02/11/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.96	92.0750	92.0400	92.0750	0.00
02/11/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.04	91.9750	91.9650	91.9750	75.00
02/11/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.09	91.9500	91.9100	91.9500	272.00
02/11/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.14	91.8900	91.8600	91.8900	0.00
02/11/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.08	91.9650	91.9200	91.9650	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
02/11/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.12	91.9250	91.8850	91.9250	0.00
02/11/2022	R023 On 03-November-22			Bond Future	7.16	101.6033	101.6432	101.6033	8,432.00
02/11/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R023 On 03-November-22	6.26	Put	Bond Future	274	0	0	0	0.00
02/11/2022	R023 On 03-November-22	6.25	Put	Bond Future	277	0	0	0	0.00
02/11/2022	R023 On 03-November-22	6.27	Put	Bond Future	271	0	0	0	0.00
02/11/2022	R035 On 03-November-22			Bond Future	11.60	83.6502	84.0502	83.6502	19,424.00
02/11/2022	R035 On 03-November-22	9.82	Call	Bond Future	0	0	0	0	582.00
02/11/2022	R035 On 03-November-22	10.30	Call	Bond Future	0	0	0	0	976.00
02/11/2022	R035 On 03-November-22	11.14	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R035 On 03-November-22	11.13	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R035 On 03-November-22	10.57	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R035 On 03-November-22	11.15	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R035 On 03-November-22	12.68	Call	Bond Future	5792	5	6	5	0.00
02/11/2022	R035 On 03-November-22	10.99	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R035 On 03-November-22	11.05	Call	Bond Future	0	0	0	0	976.00
02/11/2022	R035 On 03-November-22	10.99	Put	Bond Future	3525	4	4	4	582.00
02/11/2022	R035 On 03-November-22	12.68	Put	Bond Future	0	0	0	0	976.00
02/11/2022	R035 On 03-November-22	11.15	Put	Bond Future	2576	3	3	3	0.00
02/11/2022	R035 On 03-November-22	10.57	Put	Bond Future	6091	6	6	6	582.00
02/11/2022	R035 On 03-November-22	11.13	Put	Bond Future	2694	3	3	3	0.00
02/11/2022	R035 On 03-November-22	11.14	Put	Bond Future	2635	3	3	3	0.00
02/11/2022	R035 On 03-November-22	11.05	Put	Bond Future	3167	4	3	4	0.00
02/11/2022	R035 On 03-November-22	10.30	Put	Bond Future	7799	8	8	8	0.00
02/11/2022	R035 On 03-November-22	9.82	Put	Bond Future	10950	11	11	11	0.00
02/11/2022	R035 On 02-February-23			Bond Future	11.76	85.1867	85.5883	85.1867	161,005.00
02/11/2022	R035 On 02-February-23	11.98	Call	Bond Future	3211	3	3	3	0.00
02/11/2022	R035 On 02-February-23	13.22	Call	Bond Future	8017	8	8	8	0.00
02/11/2022	R035 On 02-February-23	11.05	Call	Bond Future	910	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
02/11/2022	R035 On 02-February-23	11.06	Call	Bond Future	925	1	1	1	0.00
02/11/2022	R035 On 02-February-23	10.86	Call	Bond Future	642	1	1	1	0.00
02/11/2022	R035 On 02-February-23	10.30	Call	Bond Future	207	0	0	0	976.00
02/11/2022	R035 On 02-February-23	10.64	Call	Bond Future	419	0	0	0	388.00
02/11/2022	R035 On 02-February-23	10.87	Call	Bond Future	655	1	1	1	0.00
02/11/2022	R035 On 02-February-23	11.94	Call	Bond Future	3081	3	3	3	0.00
02/11/2022	R035 On 02-February-23	10.88	Call	Bond Future	667	1	1	1	0.00
02/11/2022	R035 On 02-February-23	10.66	Call	Bond Future	435	0	0	0	0.00
02/11/2022	R035 On 02-February-23	10.60	Call	Bond Future	388	0	0	0	0.00
02/11/2022	R035 On 02-February-23	9.81	Call	Bond Future	63	0	0	0	582.00
02/11/2022	R035 On 02-February-23	9.85	Call	Bond Future	70	0	0	0	0.00
02/11/2022	R035 On 02-February-23	9.89	Call	Bond Future	78	0	0	0	388.00
02/11/2022	R035 On 02-February-23	9.89	Put	Bond Future	11343	12	11	12	0.00
02/11/2022	R035 On 02-February-23	9.81	Put	Bond Future	11859	12	12	12	0.00
02/11/2022	R035 On 02-February-23	10.60	Put	Bond Future	7120	7	7	7	0.00
02/11/2022	R035 On 02-February-23	10.64	Put	Bond Future	6906	7	7	7	0.00
02/11/2022	R035 On 02-February-23	10.66	Put	Bond Future	6799	7	7	7	582.00
02/11/2022	R035 On 02-February-23	10.30	Put	Bond Future	8817	9	9	9	0.00
02/11/2022	R035 On 02-February-23	10.88	Put	Bond Future	5698	6	6	6	0.00
02/11/2022	R035 On 02-February-23	13.22	Put	Bond Future	491	1	0	1	976.00
02/11/2022	R035 On 02-February-23	10.87	Put	Bond Future	5745	6	6	6	0.00
02/11/2022	R035 On 02-February-23	9.85	Put	Bond Future	11600	12	12	12	0.00
02/11/2022	R035 On 02-February-23	10.86	Put	Bond Future	5793	6	6	6	0.00
02/11/2022	R035 On 02-February-23	11.06	Put	Bond Future	4886	5	5	5	582.00
02/11/2022	R035 On 02-February-23	11.05	Put	Bond Future	4929	5	5	5	0.00
02/11/2022	R035 On 02-February-23	11.98	Put	Bond Future	1986	2	2	2	388.00
02/11/2022	R035 On 02-February-23	11.94	Put	Bond Future	2072	2	2	2	0.00
02/11/2022	R035 On 04-May-23			Bond Future	11.88	82.4125	82.8200	82.4125	0.00
02/11/2022	R035 On 04-May-23	11.22	Call	Bond Future	1896	2	2	2	0.00
02/11/2022	R035 On 04-May-23	10.42	Call	Bond Future	764	1	1	1	491.00
02/11/2022	R035 On 04-May-23	9.85	Call	Bond Future	352	0	0	0	388.00
02/11/2022	R035 On 04-May-23	12.46	Call	Bond Future	5354	5	5	5	0.00
02/11/2022	R035 On 04-May-23	13.18	Call	Bond Future	7959	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
02/11/2022	R035 On 04-May-23	11.17	Call	Bond Future	1797	2	2	2	491.00
02/11/2022	R035 On 04-May-23	11.20	Call	Bond Future	1856	2	2	2	0.00
02/11/2022	R035 On 04-May-23	11.21	Call	Bond Future	1876	2	2	2	0.00
02/11/2022	R035 On 04-May-23	10.60	Call	Bond Future	951	1	1	1	388.00
02/11/2022	R035 On 04-May-23	10.60	Put	Bond Future	8324	9	8	9	0.00
02/11/2022	R035 On 04-May-23	13.18	Put	Bond Future	1365	1	1	1	491.00
02/11/2022	R035 On 04-May-23	12.46	Put	Bond Future	2322	2	2	2	388.00
02/11/2022	R035 On 04-May-23	11.22	Put	Bond Future	5593	6	6	6	0.00
02/11/2022	R035 On 04-May-23	9.85	Put	Bond Future	12477	13	12	13	0.00
02/11/2022	R035 On 04-May-23	10.42	Put	Bond Future	9246	10	9	10	0.00
02/11/2022	R035 On 04-May-23	11.17	Put	Bond Future	5782	6	6	6	0.00
02/11/2022	R035 On 04-May-23	11.20	Put	Bond Future	5668	6	6	6	0.00
02/11/2022	R035 On 04-May-23	11.21	Put	Bond Future	5630	6	6	6	0.00
02/11/2022	R035 On 03-August-23			Bond Future	12.01	84.1324	84.5475	84.1324	0.00
02/11/2022	R035 On 03-August-23	11.98	Call	Bond Future	4042	4	4	4	0.00
02/11/2022	R035 On 03-August-23	11.99	Call	Bond Future	4070	4	4	4	0.00
02/11/2022	R035 On 03-August-23	12.00	Call	Bond Future	4098	4	4	4	0.00
02/11/2022	R035 On 03-August-23	12.00	Put	Bond Future	4146	4	4	4	0.00
02/11/2022	R035 On 03-August-23	11.99	Put	Bond Future	4171	4	4	4	0.00
02/11/2022	R035 On 03-August-23	11.98	Put	Bond Future	4196	4	4	4	0.00
02/11/2022	R035 On 02-November-23			Bond Future	12.14	81.3890	81.8126	81.3890	0.00
02/11/2022	R035 On 02-November-23	11.43	Call	Bond Future	2210	2	2	2	0.00
02/11/2022	R035 On 02-November-23	11.41	Call	Bond Future	2171	2	2	2	0.00
02/11/2022	R035 On 02-November-23	11.42	Call	Bond Future	2190	2	2	2	0.00
02/11/2022	R035 On 02-November-23	11.42	Put	Bond Future	6075	6	6	6	0.00
02/11/2022	R035 On 02-November-23	11.41	Put	Bond Future	6111	6	6	6	0.00
02/11/2022	R035 On 02-November-23	11.43	Put	Bond Future	6039	6	6	6	0.00
02/11/2022	R186 On 03-November-22			Bond Future	9.02	108.8945	109.0035	108.8945	26,040.00
02/11/2022	R186 On 03-November-22	8.23	Call	Bond Future	0	0	0	0	4,310.00
02/11/2022	R186 On 03-November-22	8.55	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R186 On 03-November-22	8.91	Call	Bond Future	20	0	0	0	0.00
02/11/2022	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
02/11/2022	R186 On 03-November-22	8.54	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R186 On 03-November-22	8.54	Put	Bond Future	1679	2	2	2	0.00
02/11/2022	R186 On 03-November-22	8.91	Put	Bond Future	394	1	0	1	4,310.00
02/11/2022	R186 On 03-November-22	8.53	Put	Bond Future	1714	2	2	2	0.00
02/11/2022	R186 On 03-November-22	8.55	Put	Bond Future	1643	2	2	2	0.00
02/11/2022	R186 On 03-November-22	8.23	Put	Bond Future	2788	3	3	3	0.00
02/11/2022	R186 On 02-February-23			Bond Future	9.14	105.5942	105.6977	105.5942	77,670.00
02/11/2022	R186 On 02-February-23	8.34	Call	Bond Future	412	0	0	0	0.00
02/11/2022	R186 On 02-February-23	8.33	Call	Bond Future	405	0	0	0	0.00
02/11/2022	R186 On 02-February-23	8.32	Call	Bond Future	398	0	0	0	0.00
02/11/2022	R186 On 02-February-23	8.32	Put	Bond Future	3151	3	3	3	0.00
02/11/2022	R186 On 02-February-23	8.33	Put	Bond Future	3123	3	3	3	0.00
02/11/2022	R186 On 02-February-23	8.34	Put	Bond Future	3096	3	3	3	0.00
02/11/2022	R186 On 04-May-23			Bond Future	9.22	107.7404	107.8431	107.7404	12,188.00
02/11/2022	R186 On 04-May-23	8.83	Call	Bond Future	1160	1	1	1	0.00
02/11/2022	R186 On 04-May-23	8.82	Call	Bond Future	1147	1	1	1	0.00
02/11/2022	R186 On 04-May-23	8.84	Call	Bond Future	1173	1	1	1	0.00
02/11/2022	R186 On 04-May-23	8.83	Put	Bond Future	2383	2	2	2	0.00
02/11/2022	R186 On 04-May-23	8.82	Put	Bond Future	2402	2	2	2	0.00
02/11/2022	R186 On 04-May-23	8.84	Put	Bond Future	2365	2	2	2	0.00
02/11/2022	R186 On 03-August-23			Bond Future	9.29	104.6815	104.7851	104.6815	0.00
02/11/2022	R186 On 03-August-23	9.75	Call	Bond Future	2755	3	3	3	0.00
02/11/2022	R186 On 03-August-23	9.73	Call	Bond Future	2718	3	3	3	0.00
02/11/2022	R186 On 03-August-23	9.74	Call	Bond Future	2736	3	3	3	0.00
02/11/2022	R186 On 03-August-23	9.74	Put	Bond Future	1443	1	1	1	0.00
02/11/2022	R186 On 03-August-23	9.73	Put	Bond Future	1453	1	1	1	0.00
02/11/2022	R186 On 03-August-23	9.75	Put	Bond Future	1433	1	1	1	0.00
02/11/2022	R186 On 02-November-23			Bond Future	9.36	106.8755	106.9810	106.8755	0.00
02/11/2022	R186 On 02-November-23	10.42	Call	Bond Future	3952	4	4	4	0.00
02/11/2022	R186 On 02-November-23	9.38	Call	Bond Future	2091	2	2	2	0.00
02/11/2022	R186 On 02-November-23	9.39	Call	Bond Future	2107	2	2	2	0.00
02/11/2022	R186 On 02-November-23	9.40	Call	Bond Future	2122	2	2	2	0.00
02/11/2022	R186 On 02-November-23	9.15	Call	Bond Future	1747	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
02/11/2022	R186 On 02-November-23	9.40	Put	Bond Future	2023	2	2	2	0.00
02/11/2022	R186 On 02-November-23	9.39	Put	Bond Future	2034	2	2	2	0.00
02/11/2022	R186 On 02-November-23	9.15	Put	Bond Future	2326	2	2	2	0.00
02/11/2022	R186 On 02-November-23	9.38	Put	Bond Future	2046	2	2	2	0.00
02/11/2022	R186 On 02-November-23	10.42	Put	Bond Future	1143	1	1	1	1,715.00
02/11/2022	R197 On 03-November-22			Bond Future	332.36	333.0616	332.3636	333.0616	56.00
02/11/2022	R197 On 02-February-23			Bond Future	329.62	330.3565	329.6227	330.3565	977.00
02/11/2022	R197 On 04-May-23			Bond Future	336.39	337.1458	336.3881	337.1458	0.00
02/11/2022	R197 On 03-August-23			Bond Future	334.41	335.1765	334.4071	335.1765	0.00
02/11/2022	R197 On 02-November-23			Bond Future	341.49	342.2728	341.4863	342.2728	0.00
02/11/2022	R202 On 03-November-22			Bond Future	249.51	246.4287	249.5065	246.4287	5,616.00
02/11/2022	R202 On 02-February-23			Bond Future	249.40	246.2863	249.4044	246.2863	5,970.00
02/11/2022	R202 On 04-May-23			Bond Future	254.52	251.3473	254.5228	251.3473	0.00
02/11/2022	R202 On 03-August-23			Bond Future	255.07	251.8245	255.0686	251.8245	0.00
02/11/2022	R202 On 02-November-23			Bond Future	260.47	257.1556	260.4676	257.1556	0.00
02/11/2022	R209 On 03-November-22			Bond Future	11.60	64.3919	64.7121	64.3919	15,348.00
02/11/2022	R209 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	3,250.00
02/11/2022	R209 On 03-November-22	11.50	Call	Bond Future	49	0	0	0	1,136.00
02/11/2022	R209 On 03-November-22	11.01	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R209 On 03-November-22	10.50	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R209 On 03-November-22	10.90	Call	Bond Future	0	0	0	0	1,136.00
02/11/2022	R209 On 03-November-22	11.00	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R209 On 03-November-22	11.02	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R209 On 03-November-22	9.25	Call	Bond Future	0	0	0	0	6,000.00
02/11/2022	R209 On 03-November-22	9.50	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R209 On 03-November-22	12.00	Call	Bond Future	1913	2	2	2	0.00
02/11/2022	R209 On 03-November-22	11.03	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R209 On 03-November-22	11.03	Put	Bond Future	2896	3	3	3	0.00
02/11/2022	R209 On 03-November-22	10.50	Put	Bond Future	5747	6	6	6	0.00
02/11/2022	R209 On 03-November-22	10.90	Put	Bond Future	3580	4	4	4	0.00
02/11/2022	R209 On 03-November-22	12.00	Put	Bond Future	0	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
02/11/2022	R209 On 03-November-22	9.50	Put	Bond Future	11605	12	12	12	0.00
02/11/2022	R209 On 03-November-22	9.25	Put	Bond Future	13174	13	13	13	0.00
02/11/2022	R209 On 03-November-22	11.02	Put	Bond Future	2948	3	3	3	0.00
02/11/2022	R209 On 03-November-22	11.00	Put	Bond Future	3053	3	3	3	5,000.00
02/11/2022	R209 On 03-November-22	11.01	Put	Bond Future	3001	3	3	3	0.00
02/11/2022	R209 On 03-November-22	11.50	Put	Bond Future	552	1	1	1	0.00
02/11/2022	R209 On 03-November-22	10.00	Put	Bond Future	8595	9	9	9	6,000.00
02/11/2022	R209 On 02-February-23			Bond Future	11.74	65.5748	65.8963	65.5748	24,672.00
02/11/2022	R209 On 02-February-23	10.80	Call	Bond Future	510	0	1	0	0.00
02/11/2022	R209 On 02-February-23	10.79	Call	Bond Future	500	0	0	0	0.00
02/11/2022	R209 On 02-February-23	10.78	Call	Bond Future	490	0	0	0	0.00
02/11/2022	R209 On 02-February-23	10.80	Put	Bond Future	5273	6	5	6	0.00
02/11/2022	R209 On 02-February-23	10.78	Put	Bond Future	5359	6	5	6	0.00
02/11/2022	R209 On 02-February-23	10.79	Put	Bond Future	5316	6	5	6	0.00
02/11/2022	R209 On 04-May-23			Bond Future	11.86	63.7545	64.0808	63.7545	5,950.00
02/11/2022	R209 On 04-May-23	11.11	Call	Bond Future	1552	1	2	1	0.00
02/11/2022	R209 On 04-May-23	12.50	Call	Bond Future	4936	5	5	5	0.00
02/11/2022	R209 On 04-May-23	11.00	Call	Bond Future	1373	1	1	1	0.00
02/11/2022	R209 On 04-May-23	11.09	Call	Bond Future	1518	1	2	1	0.00
02/11/2022	R209 On 04-May-23	11.10	Call	Bond Future	1535	1	2	1	0.00
02/11/2022	R209 On 04-May-23	10.00	Call	Bond Future	393	0	0	0	8,500.00
02/11/2022	R209 On 04-May-23	10.00	Put	Bond Future	10123	10	10	10	0.00
02/11/2022	R209 On 04-May-23	11.10	Put	Bond Future	5264	5	5	5	0.00
02/11/2022	R209 On 04-May-23	11.09	Put	Bond Future	5299	6	5	6	0.00
02/11/2022	R209 On 04-May-23	11.00	Put	Bond Future	5619	6	6	6	11,000.00
02/11/2022	R209 On 04-May-23	12.50	Put	Bond Future	1977	2	2	2	8,500.00
02/11/2022	R209 On 04-May-23	11.11	Put	Bond Future	5229	5	5	5	0.00
02/11/2022	R209 On 03-August-23			Bond Future	11.97	65.0852	65.4177	65.0852	0.00
02/11/2022	R209 On 03-August-23	11.95	Call	Bond Future	3560	3	4	3	0.00
02/11/2022	R209 On 03-August-23	11.94	Call	Bond Future	3536	3	4	3	0.00
02/11/2022	R209 On 03-August-23	11.93	Call	Bond Future	3511	3	4	3	0.00
02/11/2022	R209 On 03-August-23	11.95	Put	Bond Future	3638	4	4	4	0.00
02/11/2022	R209 On 03-August-23	11.93	Put	Bond Future	3683	4	4	4	0.00

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02/11/2022	R209 On 03-August-23	11.94	Put	Bond Future	3660	4	4	4	0.00
02/11/2022	R209 On 02-November-23			Bond Future	12.08	63.2970	63.6362	63.2970	0.00
02/11/2022	R209 On 02-November-23	11.35	Call	Bond Future	1925	2	2	2	0.00
02/11/2022	R209 On 02-November-23	11.34	Call	Bond Future	1908	2	2	2	0.00
02/11/2022	R209 On 02-November-23	11.33	Call	Bond Future	1891	2	2	2	0.00
02/11/2022	R209 On 02-November-23	11.33	Put	Bond Future	5490	6	5	6	0.00
02/11/2022	R209 On 02-November-23	11.34	Put	Bond Future	5457	6	5	6	0.00
02/11/2022	R209 On 02-November-23	11.35	Put	Bond Future	5425	6	5	6	0.00
02/11/2022	R210 On 03-November-22			Bond Future	226.44	223.9946	226.4408	223.9946	103.00
02/11/2022	R210 On 02-February-23			Bond Future	230.64	228.1649	230.6412	228.1649	372.00
02/11/2022	R210 On 04-May-23			Bond Future	232.30	229.7741	232.2967	229.7741	0.00
02/11/2022	R210 On 03-August-23			Bond Future	237.19	234.6185	237.1920	234.6185	0.00
02/11/2022	R210 On 02-November-23			Bond Future	239.05	236.4224	239.0544	236.4224	0.00
02/11/2022	R213 On 03-November-22			Bond Future	11.07	79.2290	79.5775	79.2290	32,934.00
02/11/2022	R213 On 03-November-22	9.13	Call	Bond Future	0	0	0	0	200.00
02/11/2022	R213 On 03-November-22	9.84	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R213 On 03-November-22	10.40	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R213 On 03-November-22	9.98	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R213 On 03-November-22	10.19	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R213 On 03-November-22	9.19	Call	Bond Future	0	0	0	0	476.00
02/11/2022	R213 On 03-November-22	10.38	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R213 On 03-November-22	10.39	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R213 On 03-November-22	10.37	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R213 On 03-November-22	10.37	Put	Bond Future	3267	4	3	4	200.00
02/11/2022	R213 On 03-November-22	10.39	Put	Bond Future	3171	4	3	4	0.00
02/11/2022	R213 On 03-November-22	10.38	Put	Bond Future	3219	4	3	4	0.00
02/11/2022	R213 On 03-November-22	9.19	Put	Bond Future	9203	10	9	10	0.00
02/11/2022	R213 On 03-November-22	10.19	Put	Bond Future	4138	4	4	4	476.00
02/11/2022	R213 On 03-November-22	9.98	Put	Bond Future	5170	6	5	6	200.00
02/11/2022	R213 On 03-November-22	10.40	Put	Bond Future	3122	3	3	3	0.00
02/11/2022	R213 On 03-November-22	9.84	Put	Bond Future	5867	6	6	6	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
02/11/2022	R213 On 03-November-22	9.13	Put	Bond Future	9519	10	10	10	0.00
02/11/2022	R213 On 02-February-23			Bond Future	11.23	80.6844	81.0338	80.6844	33,035.00
02/11/2022	R213 On 02-February-23	10.43	Call	Bond Future	599	1	1	1	912.00
02/11/2022	R213 On 02-February-23	10.22	Call	Bond Future	410	0	0	0	0.00
02/11/2022	R213 On 02-February-23	10.21	Call	Bond Future	403	0	0	0	0.00
02/11/2022	R213 On 02-February-23	9.16	Call	Bond Future	52	0	0	0	476.00
02/11/2022	R213 On 02-February-23	10.23	Call	Bond Future	417	0	0	0	0.00
02/11/2022	R213 On 02-February-23	10.35	Call	Bond Future	520	0	1	0	0.00
02/11/2022	R213 On 02-February-23	12.20	Call	Bond Future	4787	5	5	5	0.00
02/11/2022	R213 On 02-February-23	10.01	Call	Bond Future	285	0	0	0	0.00
02/11/2022	R213 On 02-February-23	12.20	Put	Bond Future	628	1	1	1	912.00
02/11/2022	R213 On 02-February-23	10.22	Put	Bond Future	5066	5	5	5	0.00
02/11/2022	R213 On 02-February-23	10.43	Put	Bond Future	4259	5	4	5	0.00
02/11/2022	R213 On 02-February-23	10.35	Put	Bond Future	4557	5	5	5	476.00
02/11/2022	R213 On 02-February-23	9.16	Put	Bond Future	9982	10	10	10	0.00
02/11/2022	R213 On 02-February-23	10.01	Put	Bond Future	5954	6	6	6	476.00
02/11/2022	R213 On 02-February-23	10.21	Put	Bond Future	5107	5	5	5	0.00
02/11/2022	R213 On 02-February-23	10.23	Put	Bond Future	5026	5	5	5	0.00
02/11/2022	R213 On 04-May-23			Bond Future	11.36	78.7702	79.1246	78.7702	0.00
02/11/2022	R213 On 04-May-23	10.74	Call	Bond Future	1525	1	2	1	0.00
02/11/2022	R213 On 04-May-23	10.73	Call	Bond Future	1509	1	2	1	0.00
02/11/2022	R213 On 04-May-23	10.75	Call	Bond Future	1541	1	2	1	0.00
02/11/2022	R213 On 04-May-23	10.75	Put	Bond Future	4241	4	4	4	0.00
02/11/2022	R213 On 04-May-23	10.73	Put	Bond Future	4300	5	4	5	0.00
02/11/2022	R213 On 04-May-23	10.74	Put	Bond Future	4270	5	4	5	0.00
02/11/2022	R213 On 03-August-23			Bond Future	11.49	80.4139	80.7747	80.4139	0.00
02/11/2022	R213 On 03-August-23	11.62	Call	Bond Future	3447	3	3	3	0.00
02/11/2022	R213 On 03-August-23	11.61	Call	Bond Future	3423	3	3	3	0.00
02/11/2022	R213 On 03-August-23	11.63	Call	Bond Future	3471	3	3	3	0.00
02/11/2022	R213 On 03-August-23	11.62	Put	Bond Future	2888	3	3	3	0.00
02/11/2022	R213 On 03-August-23	11.61	Put	Bond Future	2906	3	3	3	0.00
02/11/2022	R213 On 03-August-23	11.63	Put	Bond Future	2870	3	3	3	0.00
02/11/2022	R213 On 02-November-23			Bond Future	11.63	78.5445	78.9127	78.5445	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
02/11/2022	R213 On 02-November-23	11.12	Call	Bond Future	1896	2	2	2	0.00
02/11/2022	R213 On 02-November-23	11.11	Call	Bond Future	1879	2	2	2	0.00
02/11/2022	R213 On 02-November-23	11.13	Call	Bond Future	1913	2	2	2	0.00
02/11/2022	R213 On 02-November-23	11.13	Put	Bond Future	3993	4	4	4	0.00
02/11/2022	R213 On 02-November-23	11.11	Put	Bond Future	4044	4	4	4	0.00
02/11/2022	R213 On 02-November-23	11.12	Put	Bond Future	4019	4	4	4	0.00
02/11/2022	R214 On 03-November-22			Bond Future	11.67	62.1267	62.4599	62.1267	15,325.00
02/11/2022	R214 On 03-November-22	11.35	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R214 On 03-November-22	11.36	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R214 On 03-November-22	11.34	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R214 On 03-November-22	11.36	Put	Bond Future	1635	2	2	2	0.00
02/11/2022	R214 On 03-November-22	11.35	Put	Bond Future	1688	2	2	2	0.00
02/11/2022	R214 On 03-November-22	11.34	Put	Bond Future	1742	2	2	2	0.00
02/11/2022	R214 On 02-February-23			Bond Future	11.80	63.2679	63.6029	63.2679	71,370.00
02/11/2022	R214 On 02-February-23	11.80	Call	Bond Future	2301	2	2	2	1,600.00
02/11/2022	R214 On 02-February-23	11.09	Call	Bond Future	825	1	1	1	0.00
02/11/2022	R214 On 02-February-23	11.10	Call	Bond Future	839	1	1	1	1,600.00
02/11/2022	R214 On 02-February-23	11.07	Call	Bond Future	796	1	1	1	0.00
02/11/2022	R214 On 02-February-23	11.08	Call	Bond Future	810	1	1	1	0.00
02/11/2022	R214 On 02-February-23	11.08	Put	Bond Future	4632	5	5	5	0.00
02/11/2022	R214 On 02-February-23	11.07	Put	Bond Future	4673	5	5	5	0.00
02/11/2022	R214 On 02-February-23	11.09	Put	Bond Future	4591	5	5	5	0.00
02/11/2022	R214 On 02-February-23	11.80	Put	Bond Future	2311	2	2	2	0.00
02/11/2022	R214 On 02-February-23	11.10	Put	Bond Future	4550	5	5	5	0.00
02/11/2022	R214 On 04-May-23			Bond Future	11.91	61.2539	61.5940	61.2539	0.00
02/11/2022	R214 On 04-May-23	11.38	Call	Bond Future	2006	2	2	2	0.00
02/11/2022	R214 On 04-May-23	11.37	Call	Bond Future	1986	2	2	2	0.00
02/11/2022	R214 On 04-May-23	11.36	Call	Bond Future	1966	2	2	2	0.00
02/11/2022	R214 On 04-May-23	11.36	Put	Bond Future	4785	5	5	5	0.00
02/11/2022	R214 On 04-May-23	11.37	Put	Bond Future	4752	5	5	5	0.00
02/11/2022	R214 On 04-May-23	11.38	Put	Bond Future	4718	5	5	5	0.00
02/11/2022	R214 On 03-August-23			Bond Future	12.01	62.5322	62.8788	62.5322	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
02/11/2022	R214 On 03-August-23	12.16	Call	Bond Future	4216	4	4	4	0.00
02/11/2022	R214 On 03-August-23	12.15	Call	Bond Future	4189	4	4	4	0.00
02/11/2022	R214 On 03-August-23	12.14	Call	Bond Future	4162	4	4	4	0.00
02/11/2022	R214 On 03-August-23	12.14	Put	Bond Future	3522	4	4	4	0.00
02/11/2022	R214 On 03-August-23	12.15	Put	Bond Future	3500	4	4	4	0.00
02/11/2022	R214 On 03-August-23	12.16	Put	Bond Future	3479	4	3	4	0.00
02/11/2022	R214 On 02-November-23			Bond Future	12.12	60.5421	60.8958	60.5421	0.00
02/11/2022	R214 On 02-November-23	11.47	Call	Bond Future	2456	2	2	2	0.00
02/11/2022	R214 On 02-November-23	11.45	Call	Bond Future	2417	2	2	2	0.00
02/11/2022	R214 On 02-November-23	11.46	Call	Bond Future	2437	2	2	2	0.00
02/11/2022	R214 On 02-November-23	11.46	Put	Bond Future	5747	6	6	6	0.00
02/11/2022	R214 On 02-November-23	11.45	Put	Bond Future	5780	6	6	6	0.00
02/11/2022	R214 On 02-November-23	11.47	Put	Bond Future	5714	6	6	6	0.00
02/11/2022	R248 On 03-November-22			Bond Future	11.67	77.5788	78.0245	77.5788	83,875.00
02/11/2022	R248 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R248 On 03-November-22	11.30	Call	Bond Future	0	0	0	0	874.00
02/11/2022	R248 On 03-November-22	11.31	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R248 On 03-November-22	11.90	Call	Bond Future	1443	1	1	1	0.00
02/11/2022	R248 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	874.00
02/11/2022	R248 On 03-November-22	10.70	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R248 On 03-November-22	11.32	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R248 On 03-November-22	11.20	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R248 On 03-November-22	11.20	Put	Bond Future	3127	4	3	4	0.00
02/11/2022	R248 On 03-November-22	11.30	Put	Bond Future	2446	3	2	3	0.00
02/11/2022	R248 On 03-November-22	11.31	Put	Bond Future	2378	3	2	3	0.00
02/11/2022	R248 On 03-November-22	10.70	Put	Bond Future	6695	7	7	7	0.00
02/11/2022	R248 On 03-November-22	10.60	Put	Bond Future	7442	8	7	8	0.00
02/11/2022	R248 On 03-November-22	11.90	Put	Bond Future	5	0	0	0	0.00
02/11/2022	R248 On 03-November-22	10.00	Put	Bond Future	12176	13	12	13	0.00
02/11/2022	R248 On 03-November-22	11.32	Put	Bond Future	2311	3	2	3	0.00
02/11/2022	R248 On 02-February-23			Bond Future	11.80	79.0407	79.4892	79.0407	250,540.00
02/11/2022	R248 On 02-February-23	11.10	Call	Bond Future	1052	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
02/11/2022	R248 On 02-February-23	11.06	Call	Bond Future	980	1	1	1	0.00
02/11/2022	R248 On 02-February-23	11.07	Call	Bond Future	998	1	1	1	0.00
02/11/2022	R248 On 02-February-23	10.40	Call	Bond Future	252	0	0	0	0.00
02/11/2022	R248 On 02-February-23	11.08	Call	Bond Future	1016	1	1	1	0.00
02/11/2022	R248 On 02-February-23	11.70	Call	Bond Future	2563	2	3	2	2,542.00
02/11/2022	R248 On 02-February-23	11.00	Call	Bond Future	878	1	1	1	2,542.00
02/11/2022	R248 On 02-February-23	11.00	Put	Bond Future	6187	7	6	7	0.00
02/11/2022	R248 On 02-February-23	11.70	Put	Bond Future	3174	3	3	3	0.00
02/11/2022	R248 On 02-February-23	11.08	Put	Bond Future	5763	6	6	6	0.00
02/11/2022	R248 On 02-February-23	11.10	Put	Bond Future	5660	6	6	6	0.00
02/11/2022	R248 On 02-February-23	10.40	Put	Bond Future	10004	10	10	10	0.00
02/11/2022	R248 On 02-February-23	11.07	Put	Bond Future	5815	6	6	6	0.00
02/11/2022	R248 On 02-February-23	11.06	Put	Bond Future	5867	6	6	6	0.00
02/11/2022	R248 On 04-May-23			Bond Future	11.90	76.1859	76.6415	76.1859	10,943.00
02/11/2022	R248 On 04-May-23	11.33	Call	Bond Future	2382	2	2	2	0.00
02/11/2022	R248 On 04-May-23	11.34	Call	Bond Future	2407	2	2	2	0.00
02/11/2022	R248 On 04-May-23	11.35	Call	Bond Future	2432	2	2	2	0.00
02/11/2022	R248 On 04-May-23	11.35	Put	Bond Future	5999	6	6	6	0.00
02/11/2022	R248 On 04-May-23	11.34	Put	Bond Future	6042	6	6	6	0.00
02/11/2022	R248 On 04-May-23	11.33	Put	Bond Future	6084	6	6	6	0.00
02/11/2022	R248 On 03-August-23			Bond Future	12.01	77.7383	78.2026	77.7383	0.00
02/11/2022	R248 On 03-August-23	12.09	Call	Bond Future	5013	5	5	5	0.00
02/11/2022	R248 On 03-August-23	12.10	Call	Bond Future	5046	5	5	5	0.00
02/11/2022	R248 On 03-August-23	12.11	Call	Bond Future	5079	5	5	5	0.00
02/11/2022	R248 On 03-August-23	12.11	Put	Bond Future	4490	5	4	5	0.00
02/11/2022	R248 On 03-August-23	12.10	Put	Bond Future	4517	5	5	5	0.00
02/11/2022	R248 On 03-August-23	12.09	Put	Bond Future	4544	5	5	5	0.00
02/11/2022	R248 On 02-November-23			Bond Future	12.12	74.9439	75.4177	74.9439	13,000.00
02/11/2022	R248 On 02-November-23	11.49	Call	Bond Future	3428	3	3	3	0.00
02/11/2022	R248 On 02-November-23	11.47	Call	Bond Future	3378	3	3	3	0.00
02/11/2022	R248 On 02-November-23	11.48	Call	Bond Future	3403	3	3	3	0.00
02/11/2022	R248 On 02-November-23	11.49	Put	Bond Future	7355	8	7	8	0.00
02/11/2022	R248 On 02-November-23	11.47	Put	Bond Future	7437	8	7	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
02/11/2022	R248 On 02-November-23	11.48	Put	Bond Future	7396	8	7	8	0.00