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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2022	2025 On 03-February-22			Bond Future	155.41	155.4008	155.4051	155.4008	5,554.00
03/01/2022	2025 On 05-May-22			Bond Future	157.27	157.2695	157.2731	157.2695	164.00
03/01/2022	2025 On 04-August-22			Bond Future	157.61	157.6057	157.6087	157.6057	0.00
03/01/2022	2025 On 03-November-22			Bond Future	159.59	159.5908	159.5937	159.5908	0.00
03/01/2022	2029 On 03-February-22			Bond Future	114.14	114.1328	114.1388	114.1328	3,872.00
03/01/2022	2029 On 05-May-22			Bond Future	114.31	114.3042	114.3098	114.3042	591.00
03/01/2022	2029 On 04-August-22			Bond Future	115.73	115.7212	115.7266	115.7212	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
03/01/2022	2029 On 03-November-22			Bond Future	115.96	115.9541	115.9591	115.9541	0.00
03/01/2022	2030 On 03-February-22			Bond Future	9.40	92.3613	9.3967	92.3613	82,785.00
03/01/2022	2030 On 03-February-22	8.80	Call	Bond Future	94	0	94	0	0.00
03/01/2022	2030 On 03-February-22	9.44	Call	Bond Future	1095	1	1095	1	0.00
03/01/2022	2030 On 03-February-22	9.43	Call	Bond Future	1066	1	1066	1	0.00
03/01/2022	2030 On 03-February-22	9.78	Call	Bond Future	2291	2	2291	2	0.00
03/01/2022	2030 On 03-February-22	9.60	Call	Bond Future	1606	2	1606	2	1,000.00
03/01/2022	2030 On 03-February-22	10.85	Call	Bond Future	7246	7	7246	7	0.00
03/01/2022	2030 On 03-February-22	9.90	Call	Bond Future	2798	3	2798	3	0.00
03/01/2022	2030 On 03-February-22	8.39	Call	Bond Future	7	0	7	0	101.00
03/01/2022	2030 On 03-February-22	9.10	Call	Bond Future	366	0	366	0	0.00
03/01/2022	2030 On 03-February-22	8.85	Call	Bond Future	121	0	121	0	1,000.00
03/01/2022	2030 On 03-February-22	9.40	Call	Bond Future	983	1	983	1	0.00
03/01/2022	2030 On 03-February-22	9.35	Call	Bond Future	854	1	854	1	0.00
03/01/2022	2030 On 03-February-22	9.20	Call	Bond Future	530	1	530	1	950.00
03/01/2022	2030 On 03-February-22	9.80	Call	Bond Future	2373	2	2373	2	950.00
03/01/2022	2030 On 03-February-22	9.45	Call	Bond Future	1124	1	1124	1	0.00
03/01/2022	2030 On 03-February-22	9.80	Put	Bond Future	286	0	286	0	0.00
03/01/2022	2030 On 03-February-22	9.90	Put	Bond Future	203	0	203	0	8,000.00
03/01/2022	2030 On 03-February-22	9.45	Put	Bond Future	844	1	844	1	0.00
03/01/2022	2030 On 03-February-22	9.20	Put	Bond Future	1570	2	1570	2	0.00
03/01/2022	2030 On 03-February-22	9.35	Put	Bond Future	1100	1	1100	1	101.00
03/01/2022	2030 On 03-February-22	8.80	Put	Bond Future	3296	3	3296	3	0.00
03/01/2022	2030 On 03-February-22	9.40	Put	Bond Future	966	1	966	1	0.00
03/01/2022	2030 On 03-February-22	8.85	Put	Bond Future	3049	3	3049	3	0.00
03/01/2022	2030 On 03-February-22	9.10	Put	Bond Future	1940	2	1940	2	0.00
03/01/2022	2030 On 03-February-22	8.39	Put	Bond Future	5492	6	5492	6	0.00
03/01/2022	2030 On 03-February-22	10.85	Put	Bond Future	4	0	4	0	1,000.00
03/01/2022	2030 On 03-February-22	9.60	Put	Bond Future	547	1	547	1	0.00
03/01/2022	2030 On 03-February-22	9.78	Put	Bond Future	306	0	306	0	101.00
03/01/2022	2030 On 03-February-22	9.43	Put	Bond Future	892	1	892	1	0.00
03/01/2022	2030 On 03-February-22	9.44	Put	Bond Future	868	1	868	1	0.00
03/01/2022	2030 On 05-May-22			Bond Future	9.61	93.4496	9.6062	93.4496	14,763.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2022	2030 On 05-May-22	7.73	Call	Bond Future	32	0	32	0	200.00
03/01/2022	2030 On 05-May-22	11.04	Call	Bond Future	7169	7	7169	7	0.00
03/01/2022	2030 On 05-May-22	10.19	Call	Bond Future	3759	4	3759	4	0.00
03/01/2022	2030 On 05-May-22	10.20	Call	Bond Future	3796	4	3796	4	0.00
03/01/2022	2030 On 05-May-22	8.89	Call	Bond Future	544	1	544	1	1,800.00
03/01/2022	2030 On 05-May-22	9.35	Call	Bond Future	1303	1	1303	1	0.00
03/01/2022	2030 On 05-May-22	8.81	Call	Bond Future	454	0	454	0	200.00
03/01/2022	2030 On 05-May-22	8.14	Call	Bond Future	97	0	97	0	1,800.00
03/01/2022	2030 On 05-May-22	8.47	Call	Bond Future	215	0	215	0	1,073.00
03/01/2022	2030 On 05-May-22	10.21	Call	Bond Future	3832	4	3832	4	0.00
03/01/2022	2030 On 05-May-22	9.95	Call	Bond Future	2925	3	2925	3	0.00
03/01/2022	2030 On 05-May-22	8.89	Put	Bond Future	4269	4	4269	4	0.00
03/01/2022	2030 On 05-May-22	8.81	Put	Bond Future	4607	5	4607	5	0.00
03/01/2022	2030 On 05-May-22	10.21	Put	Bond Future	835	1	835	1	0.00
03/01/2022	2030 On 05-May-22	8.14	Put	Bond Future	7932	8	7932	8	0.00
03/01/2022	2030 On 05-May-22	9.35	Put	Bond Future	2614	3	2614	3	1,073.00
03/01/2022	2030 On 05-May-22	10.20	Put	Bond Future	847	1	847	1	200.00
03/01/2022	2030 On 05-May-22	10.19	Put	Bond Future	860	1	860	1	0.00
03/01/2022	2030 On 05-May-22	11.04	Put	Bond Future	255	0	255	0	1,800.00
03/01/2022	2030 On 05-May-22	9.95	Put	Bond Future	1203	1	1203	1	1,073.00
03/01/2022	2030 On 05-May-22	7.73	Put	Bond Future	10208	10	10208	10	0.00
03/01/2022	2030 On 05-May-22	8.47	Put	Bond Future	6214	6	6214	6	0.00
03/01/2022	2030 On 04-August-22			Bond Future	9.83	90.5327	9.8321	90.5327	0.00
03/01/2022	2030 On 04-August-22	9.05	Call	Bond Future	900	1	900	1	800.00
03/01/2022	2030 On 04-August-22	9.54	Call	Bond Future	1768	2	1768	2	0.00
03/01/2022	2030 On 04-August-22	9.55	Call	Bond Future	1789	2	1789	2	0.00
03/01/2022	2030 On 04-August-22	8.30	Call	Bond Future	281	0	281	0	800.00
03/01/2022	2030 On 04-August-22	9.56	Call	Bond Future	1811	2	1811	2	0.00
03/01/2022	2030 On 04-August-22	10.95	Call	Bond Future	6065	6	6065	6	0.00
03/01/2022	2030 On 04-August-22	10.95	Put	Bond Future	806	1	806	1	800.00
03/01/2022	2030 On 04-August-22	9.56	Put	Bond Future	3153	3	3153	3	0.00
03/01/2022	2030 On 04-August-22	8.30	Put	Bond Future	8178	8	8178	8	0.00
03/01/2022	2030 On 04-August-22	9.55	Put	Bond Future	3181	3	3181	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
03/01/2022	2030 On 04-August-22	9.54	Put	Bond Future	3209	3	3209	3	0.00
03/01/2022	2030 On 04-August-22	9.05	Put	Bond Future	4826	5	4826	5	0.00
03/01/2022	2030 On 03-November-22			Bond Future	10.05	91.7010	10.0492	91.7010	0.00
03/01/2022	2030 On 03-November-22	10.09	Call	Bond Future	2976	3	2976	3	0.00
03/01/2022	2030 On 03-November-22	10.08	Call	Bond Future	2952	3	2952	3	0.00
03/01/2022	2030 On 03-November-22	10.10	Call	Bond Future	3001	3	3001	3	0.00
03/01/2022	2030 On 03-November-22	10.10	Put	Bond Future	2763	3	2763	3	0.00
03/01/2022	2030 On 03-November-22	10.08	Put	Bond Future	2807	3	2807	3	0.00
03/01/2022	2030 On 03-November-22	10.09	Put	Bond Future	2785	3	2785	3	0.00
03/01/2022	2032 On 03-February-22			Bond Future	9.85	92.7082	9.8536	92.7082	123,757.00
03/01/2022	2032 On 03-February-22	10.95	Call	Bond Future	6180	6	6180	6	0.00
03/01/2022	2032 On 03-February-22	10.90	Call	Bond Future	5918	6	5918	6	0.00
03/01/2022	2032 On 03-February-22	9.14	Call	Bond Future	46	0	46	0	97.00
03/01/2022	2032 On 03-February-22	8.91	Call	Bond Future	10	0	10	0	198.00
03/01/2022	2032 On 03-February-22	9.57	Call	Bond Future	409	0	409	0	0.00
03/01/2022	2032 On 03-February-22	9.62	Call	Bond Future	499	1	499	1	210.00
03/01/2022	2032 On 03-February-22	10.04	Call	Bond Future	1725	2	1725	2	100.00
03/01/2022	2032 On 03-February-22	9.90	Call	Bond Future	1225	1	1225	1	900.00
03/01/2022	2032 On 03-February-22	10.35	Call	Bond Future	3091	3	3091	3	0.00
03/01/2022	2032 On 03-February-22	10.44	Call	Bond Future	3534	3	3534	3	0.00
03/01/2022	2032 On 03-February-22	10.14	Call	Bond Future	2131	2	2131	2	0.00
03/01/2022	2032 On 03-February-22	10.45	Call	Bond Future	3584	4	3584	4	0.00
03/01/2022	2032 On 03-February-22	10.42	Call	Bond Future	3435	3	3435	3	0.00
03/01/2022	2032 On 03-February-22	9.81	Call	Bond Future	951	1	951	1	0.00
03/01/2022	2032 On 03-February-22	10.43	Call	Bond Future	3484	3	3484	3	0.00
03/01/2022	2032 On 03-February-22	10.66	Call	Bond Future	4660	5	4660	5	0.00
03/01/2022	2032 On 03-February-22	10.65	Call	Bond Future	4608	5	4608	5	0.00
03/01/2022	2032 On 03-February-22	10.53	Call	Bond Future	3989	4	3989	4	0.00
03/01/2022	2032 On 03-February-22	11.13	Call	Bond Future	7123	7	7123	7	0.00
03/01/2022	2032 On 03-February-22	9.67	Call	Bond Future	601	1	601	1	0.00
03/01/2022	2032 On 03-February-22	9.58	Call	Bond Future	426	0	426	0	400.00
03/01/2022	2032 On 03-February-22	9.90	Put	Bond Future	952	1	952	1	900.00
03/01/2022	2032 On 03-February-22	9.81	Put	Bond Future	1209	1	1209	1	198.00

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03/01/2022	2032 On 03-February-22	9.58	Put	Bond Future	2057	2	2057	2	0.00
03/01/2022	2032 On 03-February-22	8.91	Put	Bond Future	5803	6	5803	6	0.00
03/01/2022	2032 On 03-February-22	11.13	Put	Bond Future	11	0	11	0	210.00
03/01/2022	2032 On 03-February-22	10.53	Put	Bond Future	122	0	122	0	210.00
03/01/2022	2032 On 03-February-22	10.65	Put	Bond Future	78	0	78	0	0.00
03/01/2022	2032 On 03-February-22	10.66	Put	Bond Future	75	0	75	0	97.00
03/01/2022	2032 On 03-February-22	10.42	Put	Bond Future	181	0	181	0	0.00
03/01/2022	2032 On 03-February-22	10.35	Put	Bond Future	231	0	231	0	400.00
03/01/2022	2032 On 03-February-22	10.45	Put	Bond Future	163	0	163	0	198.00
03/01/2022	2032 On 03-February-22	10.43	Put	Bond Future	175	0	175	0	0.00
03/01/2022	2032 On 03-February-22	10.44	Put	Bond Future	169	0	169	0	0.00
03/01/2022	2032 On 03-February-22	10.14	Put	Bond Future	466	1	466	1	97.00
03/01/2022	2032 On 03-February-22	10.04	Put	Bond Future	637	1	637	1	0.00
03/01/2022	2032 On 03-February-22	9.14	Put	Bond Future	4382	4	4382	4	0.00
03/01/2022	2032 On 03-February-22	9.67	Put	Bond Future	1691	2	1691	2	0.00
03/01/2022	2032 On 03-February-22	9.62	Put	Bond Future	1889	2	1889	2	0.00
03/01/2022	2032 On 03-February-22	9.57	Put	Bond Future	2100	2	2100	2	0.00
03/01/2022	2032 On 03-February-22	10.90	Put	Bond Future	29	0	29	0	900.00
03/01/2022	2032 On 03-February-22	10.95	Put	Bond Future	24	0	24	0	400.00
03/01/2022	2032 On 05-May-22			Bond Future	10.05	89.6539	10.0513	89.6539	20,406.00
03/01/2022	2032 On 05-May-22	11.04	Call	Bond Future	5931	6	5931	6	0.00
03/01/2022	2032 On 05-May-22	11.02	Call	Bond Future	5841	6	5841	6	0.00
03/01/2022	2032 On 05-May-22	9.58	Call	Bond Future	898	1	898	1	780.00
03/01/2022	2032 On 05-May-22	10.18	Call	Bond Future	2480	2	2480	2	780.00
03/01/2022	2032 On 05-May-22	10.29	Call	Bond Future	2853	3	2853	3	993.00
03/01/2022	2032 On 05-May-22	11.18	Call	Bond Future	6569	6	6569	6	0.00
03/01/2022	2032 On 05-May-22	10.98	Call	Bond Future	5662	6	5662	6	0.00
03/01/2022	2032 On 05-May-22	11.03	Call	Bond Future	5886	6	5886	6	0.00
03/01/2022	2032 On 05-May-22	11.03	Put	Bond Future	523	1	523	1	0.00
03/01/2022	2032 On 05-May-22	10.29	Put	Bond Future	1503	2	1503	2	0.00
03/01/2022	2032 On 05-May-22	10.98	Put	Bond Future	562	1	562	1	993.00
03/01/2022	2032 On 05-May-22	11.02	Put	Bond Future	531	1	531	1	0.00
03/01/2022	2032 On 05-May-22	11.18	Put	Bond Future	422	0	422	0	780.00

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03/01/2022	2032 On 05-May-22	10.18	Put	Bond Future	1749	2	1749	2	0.00
03/01/2022	2032 On 05-May-22	9.58	Put	Bond Future	3645	4	3645	4	0.00
03/01/2022	2032 On 05-May-22	11.04	Put	Bond Future	516	1	516	1	0.00
03/01/2022	2032 On 04-August-22			Bond Future	10.26	90.6941	10.2570	90.6941	0.00
03/01/2022	2032 On 04-August-22	11.60	Call	Bond Future	7707	8	7707	8	0.00
03/01/2022	2032 On 04-August-22	11.89	Call	Bond Future	8959	9	8959	9	0.00
03/01/2022	2032 On 04-August-22	10.20	Call	Bond Future	2495	2	2495	2	0.00
03/01/2022	2032 On 04-August-22	10.21	Call	Bond Future	2524	2	2524	2	0.00
03/01/2022	2032 On 04-August-22	10.22	Call	Bond Future	2553	3	2553	3	0.00
03/01/2022	2032 On 04-August-22	8.97	Call	Bond Future	371	0	371	0	800.00
03/01/2022	2032 On 04-August-22	9.72	Call	Bond Future	1312	1	1312	1	800.00
03/01/2022	2032 On 04-August-22	9.72	Put	Bond Future	4355	4	4355	4	0.00
03/01/2022	2032 On 04-August-22	10.20	Put	Bond Future	2812	3	2812	3	0.00
03/01/2022	2032 On 04-August-22	10.21	Put	Bond Future	2785	3	2785	3	0.00
03/01/2022	2032 On 04-August-22	8.97	Put	Bond Future	7900	8	7900	8	0.00
03/01/2022	2032 On 04-August-22	11.89	Put	Bond Future	502	1	502	1	0.00
03/01/2022	2032 On 04-August-22	11.60	Put	Bond Future	669	1	669	1	800.00
03/01/2022	2032 On 04-August-22	10.22	Put	Bond Future	2758	3	2758	3	0.00
03/01/2022	2032 On 03-November-22			Bond Future	10.46	87.7194	10.4640	87.7194	0.00
03/01/2022	2032 On 03-November-22	10.66	Call	Bond Future	3742	4	3742	4	0.00
03/01/2022	2032 On 03-November-22	10.66	Put	Bond Future	2698	3	2698	3	0.00
03/01/2022	2033 On 03-February-22			Bond Future	114.31	114.3052	114.3116	114.3052	7,281.00
03/01/2022	2033 On 05-May-22			Bond Future	114.40	114.3966	114.4024	114.3966	2,121.00
03/01/2022	2033 On 04-August-22			Bond Future	115.82	115.8145	115.8203	115.8145	0.00
03/01/2022	2033 On 03-November-22			Bond Future	115.97	115.9680	115.9734	115.9680	0.00
03/01/2022	2037 On 03-February-22			Bond Future	10.55	84.7396	10.5547	84.7396	119,316.00
03/01/2022	2037 On 03-February-22	11.47	Call	Bond Future	5784	6	5784	6	0.00
03/01/2022	2037 On 03-February-22	11.46	Call	Bond Future	5727	6	5727	6	0.00
03/01/2022	2037 On 03-February-22	11.45	Call	Bond Future	5670	6	5670	6	0.00
03/01/2022	2037 On 03-February-22	11.47	Put	Bond Future	58	0	58	0	0.00
03/01/2022	2037 On 03-February-22	11.46	Put	Bond Future	60	0	60	0	0.00
03/01/2022	2037 On 03-February-22	11.45	Put	Bond Future	63	0	63	0	0.00
03/01/2022	2037 On 05-May-22			Bond Future	10.74	85.7381	10.7434	85.7381	11,855.00

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03/01/2022	2037 On 05-May-22	11.84	Call	Bond Future	7186	7	7186	7	0.00
03/01/2022	2037 On 05-May-22	11.82	Call	Bond Future	7088	7	7088	7	0.00
03/01/2022	2037 On 05-May-22	11.83	Call	Bond Future	7137	7	7137	7	0.00
03/01/2022	2037 On 05-May-22	11.84	Put	Bond Future	569	1	569	1	0.00
03/01/2022	2037 On 05-May-22	11.82	Put	Bond Future	584	1	584	1	0.00
03/01/2022	2037 On 05-May-22	11.83	Put	Bond Future	576	1	576	1	0.00
03/01/2022	2037 On 04-August-22			Bond Future	10.94	82.4766	10.9433	82.4766	0.00
03/01/2022	2037 On 04-August-22	10.91	Call	Bond Future	2962	3	2962	3	0.00
03/01/2022	2037 On 04-August-22	11.21	Call	Bond Future	3995	4	3995	4	1,050.00
03/01/2022	2037 On 04-August-22	11.42	Call	Bond Future	4809	5	4809	5	0.00
03/01/2022	2037 On 04-August-22	10.10	Call	Bond Future	926	1	926	1	50.00
03/01/2022	2037 On 04-August-22	11.95	Call	Bond Future	7089	7	7089	7	0.00
03/01/2022	2037 On 04-August-22	10.89	Call	Bond Future	2898	3	2898	3	0.00
03/01/2022	2037 On 04-August-22	10.90	Call	Bond Future	2930	3	2930	3	0.00
03/01/2022	2037 On 04-August-22	10.89	Put	Bond Future	3232	3	3232	3	0.00
03/01/2022	2037 On 04-August-22	11.95	Put	Bond Future	1150	1	1150	1	1,050.00
03/01/2022	2037 On 04-August-22	10.91	Put	Bond Future	3170	3	3170	3	0.00
03/01/2022	2037 On 04-August-22	10.10	Put	Bond Future	6441	7	6441	7	0.00
03/01/2022	2037 On 04-August-22	10.90	Put	Bond Future	3201	3	3201	3	50.00
03/01/2022	2037 On 04-August-22	11.42	Put	Bond Future	1914	2	1914	2	50.00
03/01/2022	2037 On 04-August-22	11.21	Put	Bond Future	2357	2	2357	2	0.00
03/01/2022	2037 On 03-November-22			Bond Future	11.13	83.5460	11.1322	83.5460	0.00
03/01/2022	2037 On 03-November-22	11.30	Call	Bond Future	4131	4	4131	4	0.00
03/01/2022	2037 On 03-November-22	11.32	Call	Bond Future	4199	4	4199	4	0.00
03/01/2022	2037 On 03-November-22	11.31	Call	Bond Future	4164	4	4164	4	0.00
03/01/2022	2037 On 03-November-22	11.31	Put	Bond Future	3095	3	3095	3	0.00
03/01/2022	2037 On 03-November-22	11.30	Put	Bond Future	3121	3	3121	3	0.00
03/01/2022	2037 On 03-November-22	11.32	Put	Bond Future	3069	3	3069	3	0.00
03/01/2022	2038 On 03-February-22			Bond Future	129.45	129.1899	129.4499	129.1899	6,104.00
03/01/2022	2038 On 05-May-22			Bond Future	131.01	130.7433	131.0059	130.7433	677.00
03/01/2022	2038 On 04-August-22			Bond Future	130.81	130.5491	130.8143	130.5491	0.00
03/01/2022	2038 On 03-November-22			Bond Future	132.46	132.1935	132.4620	132.1935	0.00
03/01/2022	2040 On 03-February-22			Bond Future	10.66	86.8523	10.6574	86.8523	90,008.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2022	2040 On 03-February-22	11.58	Call	Bond Future	6254	6	6254	6	0.00
03/01/2022	2040 On 03-February-22	11.57	Call	Bond Future	6193	6	6193	6	0.00
03/01/2022	2040 On 03-February-22	10.60	Call	Bond Future	1118	1	1118	1	2,000.00
03/01/2022	2040 On 03-February-22	11.59	Call	Bond Future	6315	6	6315	6	0.00
03/01/2022	2040 On 03-February-22	11.58	Put	Bond Future	65	0	65	0	0.00
03/01/2022	2040 On 03-February-22	11.57	Put	Bond Future	68	0	68	0	0.00
03/01/2022	2040 On 03-February-22	10.60	Put	Bond Future	1528	2	1528	2	0.00
03/01/2022	2040 On 03-February-22	11.59	Put	Bond Future	63	0	63	0	0.00
03/01/2022	2040 On 05-May-22			Bond Future	10.84	87.8757	10.8397	87.8757	8,568.00
03/01/2022	2040 On 05-May-22	11.90	Call	Bond Future	7474	7	7474	7	0.00
03/01/2022	2040 On 05-May-22	11.91	Call	Bond Future	7526	7	7526	7	0.00
03/01/2022	2040 On 05-May-22	9.82	Call	Bond Future	274	0	274	0	1,200.00
03/01/2022	2040 On 05-May-22	13.04	Call	Bond Future	13451	13	13451	13	0.00
03/01/2022	2040 On 05-May-22	11.92	Call	Bond Future	7579	7	7579	7	0.00
03/01/2022	2040 On 05-May-22	10.57	Call	Bond Future	1644	2	1644	2	1,200.00
03/01/2022	2040 On 05-May-22	10.57	Put	Bond Future	3543	4	3543	4	0.00
03/01/2022	2040 On 05-May-22	11.92	Put	Bond Future	585	1	585	1	0.00
03/01/2022	2040 On 05-May-22	13.04	Put	Bond Future	124	0	124	0	1,200.00
03/01/2022	2040 On 05-May-22	11.91	Put	Bond Future	593	1	593	1	0.00
03/01/2022	2040 On 05-May-22	9.82	Put	Bond Future	7813	8	7813	8	0.00
03/01/2022	2040 On 05-May-22	11.90	Put	Bond Future	601	1	601	1	0.00
03/01/2022	2040 On 04-August-22			Bond Future	11.03	84.3883	11.0326	84.3883	0.00
03/01/2022	2040 On 04-August-22	12.24	Call	Bond Future	8513	8	8513	8	0.00
03/01/2022	2040 On 04-August-22	11.03	Call	Bond Future	3234	3	3234	3	0.00
03/01/2022	2040 On 04-August-22	9.70	Call	Bond Future	389	0	389	0	460.00
03/01/2022	2040 On 04-August-22	10.70	Call	Bond Future	2158	2	2158	2	460.00
03/01/2022	2040 On 04-August-22	11.04	Call	Bond Future	3269	3	3269	3	0.00
03/01/2022	2040 On 04-August-22	11.05	Call	Bond Future	3305	3	3305	3	0.00
03/01/2022	2040 On 04-August-22	11.05	Put	Bond Future	3187	3	3187	3	0.00
03/01/2022	2040 On 04-August-22	9.70	Put	Bond Future	10155	10	10155	10	0.00
03/01/2022	2040 On 04-August-22	12.24	Put	Bond Future	964	1	964	1	460.00
03/01/2022	2040 On 04-August-22	11.04	Put	Bond Future	3219	3	3219	3	0.00
03/01/2022	2040 On 04-August-22	10.70	Put	Bond Future	4443	5	4443	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2022	2040 On 04-August-22	11.03	Put	Bond Future	3251	3	3251	3	0.00
03/01/2022	2040 On 03-November-22			Bond Future	11.21	85.4830	11.2142	85.4830	0.00
03/01/2022	2040 On 03-November-22	11.41	Call	Bond Future	4549	4	4549	4	0.00
03/01/2022	2040 On 03-November-22	11.39	Call	Bond Future	4476	4	4476	4	0.00
03/01/2022	2040 On 03-November-22	11.40	Call	Bond Future	4512	4	4512	4	0.00
03/01/2022	2040 On 03-November-22	11.41	Put	Bond Future	3280	3	3280	3	0.00
03/01/2022	2040 On 03-November-22	11.39	Put	Bond Future	3335	3	3335	3	0.00
03/01/2022	2040 On 03-November-22	11.40	Put	Bond Future	3307	3	3307	3	0.00
03/01/2022	2044 On 03-February-22			Bond Future	10.69	83.6902	10.6940	83.6902	59,709.00
03/01/2022	2044 On 03-February-22	11.61	Call	Bond Future	6302	6	6302	6	0.00
03/01/2022	2044 On 03-February-22	11.60	Call	Bond Future	6241	6	6241	6	0.00
03/01/2022	2044 On 03-February-22	11.59	Call	Bond Future	6180	6	6180	6	0.00
03/01/2022	2044 On 03-February-22	11.59	Put	Bond Future	72	0	72	0	0.00
03/01/2022	2044 On 03-February-22	11.60	Put	Bond Future	70	0	70	0	0.00
03/01/2022	2044 On 03-February-22	11.61	Put	Bond Future	67	0	67	0	0.00
03/01/2022	2044 On 05-May-22			Bond Future	10.87	84.6764	10.8669	84.6764	5,735.00
03/01/2022	2044 On 05-May-22	11.93	Call	Bond Future	7588	7	7588	7	0.00
03/01/2022	2044 On 05-May-22	11.91	Call	Bond Future	7482	7	7482	7	0.00
03/01/2022	2044 On 05-May-22	11.92	Call	Bond Future	7535	7	7535	7	0.00
03/01/2022	2044 On 05-May-22	11.92	Put	Bond Future	612	1	612	1	0.00
03/01/2022	2044 On 05-May-22	11.91	Put	Bond Future	621	1	621	1	0.00
03/01/2022	2044 On 05-May-22	11.93	Put	Bond Future	604	1	604	1	0.00
03/01/2022	2044 On 04-August-22			Bond Future	11.05	81.2771	11.0493	81.2771	0.00
03/01/2022	2044 On 04-August-22	11.10	Call	Bond Future	3462	3	3462	3	0.00
03/01/2022	2044 On 04-August-22	11.08	Call	Bond Future	3389	3	3389	3	0.00
03/01/2022	2044 On 04-August-22	11.09	Call	Bond Future	3426	3	3426	3	0.00
03/01/2022	2044 On 04-August-22	11.09	Put	Bond Future	3147	3	3147	3	0.00
03/01/2022	2044 On 04-August-22	11.08	Put	Bond Future	3178	3	3178	3	0.00
03/01/2022	2044 On 04-August-22	11.10	Put	Bond Future	3115	3	3115	3	0.00
03/01/2022	2044 On 03-November-22			Bond Future	11.22	82.3315	11.2207	82.3315	0.00
03/01/2022	2044 On 03-November-22	11.39	Call	Bond Future	4501	4	4501	4	0.00
03/01/2022	2044 On 03-November-22	11.40	Call	Bond Future	4537	4	4537	4	0.00
03/01/2022	2044 On 03-November-22	11.41	Call	Bond Future	4574	4	4574	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
03/01/2022	2044 On 03-November-22	11.41	Put	Bond Future	3322	3	3322	3	0.00
03/01/2022	2044 On 03-November-22	11.40	Put	Bond Future	3350	3	3350	3	0.00
03/01/2022	2044 On 03-November-22	11.39	Put	Bond Future	3379	3	3379	3	0.00
03/01/2022	2046 On 03-February-22			Bond Future	120.12	118.6941	120.1200	118.6941	15,506.00
03/01/2022	2046 On 05-May-22			Bond Future	119.68	118.2344	119.6769	118.2344	171.00
03/01/2022	2046 On 04-August-22			Bond Future	121.16	119.7000	121.1603	119.7000	0.00
03/01/2022	2046 On 03-November-22			Bond Future	120.76	119.2835	120.7617	119.2835	0.00
03/01/2022	2050 On 03-February-22			Bond Future	122.78	121.6093	122.7826	121.6093	9,280.00
03/01/2022	2050 On 05-May-22			Bond Future	124.26	123.0717	124.2582	123.0717	379.00
03/01/2022	2050 On 04-August-22			Bond Future	123.78	122.5818	123.7831	122.5818	0.00
03/01/2022	2050 On 03-November-22			Bond Future	125.34	124.1259	125.3421	124.1259	0.00
03/01/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2022	AL37 On 03-February-22			Index Future	810.32	810.7170	810.3230	810.7170	0.00
03/01/2022	AL37 On 05-May-22			Index Future	819.85	820.2640	819.8530	820.2640	0.00
03/01/2022	AL37 On 04-August-22			Index Future	829.71	830.1260	829.7060	830.1260	0.00
03/01/2022	AL37 On 03-November-22			Index Future	840.06	840.4920	840.0640	840.4920	0.00
03/01/2022	AL7T On 03-February-22			Index Future	932.63	931.3910	932.6260	931.3910	0.00
03/01/2022	AL7T On 05-May-22			Index Future	943.60	942.3600	943.5950	942.3600	0.00
03/01/2022	AL7T On 04-August-22			Index Future	954.94	953.6900	954.9350	953.6900	0.00
03/01/2022	AL7T On 03-November-22			Index Future	966.86	965.5990	966.8560	965.5990	0.00
03/01/2022	ALBI On 03-February-22			Index Future	827.26	826.1050	827.2580	826.1050	193.00
03/01/2022	ALBI On 05-May-22			Index Future	836.99	835.8330	836.9870	835.8330	29.00
03/01/2022	ALBI On 04-August-22			Index Future	847.05	845.8820	847.0470	845.8820	0.00
03/01/2022	ALBI On 03-November-22			Index Future	857.62	856.4450	857.6210	856.4450	0.00
03/01/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2022	C038 On 31-January-38			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
03/01/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/01/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2022	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2022	ES33 On 03-February-22			Bond Future	11.28	78.7774	11.2774	78.7774	263.00
03/01/2022	ES33 On 05-May-22			Bond Future	11.51	75.9472	11.5090	75.9472	87.00
03/01/2022	ES33 On 04-August-22			Bond Future	11.75	76.8411	11.7507	76.8411	0.00
03/01/2022	ES33 On 03-November-22			Bond Future	12.00	74.0799	11.9959	74.0799	0.00
03/01/2022	ES42 On 03-February-22			Bond Future	11.73	77.4985	11.7339	77.4985	3,579.00
03/01/2022	ES42 On 05-May-22			Bond Future	11.95	74.1720	11.9508	74.1720	1,190.00
03/01/2022	ES42 On 04-August-22			Bond Future	12.17	75.0434	12.1708	75.0434	0.00
03/01/2022	ES42 On 03-November-22			Bond Future	12.39	71.7801	12.3944	71.7801	0.00
03/01/2022	GOVI On 03-February-22			GOVI	816.34	815.2100	816.3370	815.2100	987.00
03/01/2022	GOVI On 03-February-22	792.74	Call	GOVI	235970	22	235970	22	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
03/01/2022	GOVI On 03-February-22	792.75	Call	GOVI	235870	22	235870	22	0.00
03/01/2022	GOVI On 03-February-22	792.76	Call	GOVI	235770	22	235770	22	0.00
03/01/2022	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
03/01/2022	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
03/01/2022	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
03/01/2022	GOVI On 05-May-22			GOVI	825.94	824.8100	825.9380	824.8100	0.00
03/01/2022	GOVI On 05-May-22	788.23	Call	GOVI	377080	37	377080	37	0.00
03/01/2022	GOVI On 05-May-22	788.24	Call	GOVI	376980	37	376980	37	0.00
03/01/2022	GOVI On 05-May-22	788.25	Call	GOVI	376880	37	376880	37	0.00
03/01/2022	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
03/01/2022	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
03/01/2022	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
03/01/2022	GOVI On 04-August-22			GOVI	835.87	834.7270	835.8650	834.7270	0.00
03/01/2022	GOVI On 04-August-22	819.26	Call	GOVI	166050	15	166050	15	0.00
03/01/2022	GOVI On 04-August-22	819.27	Call	GOVI	165950	15	165950	15	0.00
03/01/2022	GOVI On 04-August-22	819.28	Call	GOVI	165850	15	165850	15	0.00
03/01/2022	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
03/01/2022	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
03/01/2022	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
03/01/2022	GOVI On 03-November-22			GOVI	846.30	845.1510	846.2990	845.1510	0.00
03/01/2022	GOVI On 03-November-22	820.43	Call	GOVI	258690	25	258690	25	0.00
03/01/2022	GOVI On 03-November-22	820.41	Call	GOVI	258890	25	258890	25	0.00
03/01/2022	GOVI On 03-November-22	820.42	Call	GOVI	258790	25	258790	25	0.00
03/01/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
03/01/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
03/01/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
03/01/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/01/2022	IGOV On 03-February-22			Index Future	312.21	311.3500	312.2080	311.3500	483.00
03/01/2022	IGOV On 05-May-22			Index Future	315.96	315.0940	315.9570	315.0940	16.00
03/01/2022	IGOV On 04-August-22			Index Future	319.83	318.9580	319.8310	318.9580	0.00
03/01/2022	IGOV On 03-November-22			Index Future	323.90	323.0160	323.8980	323.0160	0.00
03/01/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
03/01/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	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
03/01/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
03/01/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
03/01/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
03/01/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
03/01/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
03/01/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
03/01/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
03/01/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
03/01/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
03/01/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
03/01/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
03/01/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
03/01/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
03/01/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
03/01/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
03/01/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
03/01/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/01/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/01/2022	JBAF On 19-January-22			Jibar Tradeable Future	3.92	96.0850	3.9150	96.0850	0.00
03/01/2022	JBAF On 16-February-22			Jibar Tradeable Future	4.19	95.8100	4.1900	95.8100	0.00
03/01/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.25	95.7550	4.2450	95.7550	0.00
03/01/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.53	95.4500	4.5300	95.4500	0.00
03/01/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.59	95.4000	4.5900	95.4000	0.00
03/01/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.86	95.1250	4.8550	95.1250	72.00
03/01/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.25	94.7500	5.2500	94.7500	0.00
03/01/2022	JBAF On 21-December-22			Jibar Tradeable Future	5.75	94.2350	5.7450	94.2350	68.00
03/01/2022	JBAF On 15-March-23			Jibar Tradeable Future	5.99	94.0000	5.9850	94.0000	0.00
03/01/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.26	93.7300	6.2600	93.7300	0.00
03/01/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.44	93.5600	6.4350	93.5600	75.00
03/01/2022	JBAF On 20-December-23			Jibar Tradeable Future	6.60	93.3950	6.5950	93.3950	0.00
03/01/2022	R023 On 03-February-22			Bond Future	5.16	106.0645	5.1626	106.0645	16,431.00
03/01/2022	R023 On 03-February-22	5.07	Call	Bond Future	91	0	91	0	0.00
03/01/2022	R023 On 03-February-22	5.06	Call	Bond Future	87	0	87	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
03/01/2022	R023 On 03-February-22	5.08	Call	Bond Future	96	0	96	0	0.00
03/01/2022	R023 On 03-February-22	5.08	Put	Bond Future	181	0	181	0	0.00
03/01/2022	R023 On 03-February-22	5.06	Put	Bond Future	193	0	193	0	0.00
03/01/2022	R023 On 03-February-22	5.07	Put	Bond Future	187	0	187	0	0.00
03/01/2022	R023 On 05-May-22			Bond Future	5.29	103.4035	5.2864	103.4035	835.00
03/01/2022	R023 On 05-May-22	6.29	Call	Bond Future	841	1	841	1	0.00
03/01/2022	R023 On 05-May-22	6.30	Call	Bond Future	848	1	848	1	0.00
03/01/2022	R023 On 05-May-22	6.31	Call	Bond Future	855	1	855	1	0.00
03/01/2022	R023 On 05-May-22	6.31	Put	Bond Future	47	0	47	0	0.00
03/01/2022	R023 On 05-May-22	6.30	Put	Bond Future	48	0	48	0	0.00
03/01/2022	R023 On 05-May-22	6.29	Put	Bond Future	49	0	49	0	0.00
03/01/2022	R023 On 04-August-22			Bond Future	5.47	104.6295	5.4705	104.6295	0.00
03/01/2022	R023 On 04-August-22	6.03	Call	Bond Future	431	0	431	0	0.00
03/01/2022	R023 On 04-August-22	6.04	Call	Bond Future	435	0	435	0	0.00
03/01/2022	R023 On 04-August-22	6.05	Call	Bond Future	439	0	439	0	0.00
03/01/2022	R023 On 04-August-22	6.05	Put	Bond Future	119	0	119	0	0.00
03/01/2022	R023 On 04-August-22	6.04	Put	Bond Future	121	0	121	0	0.00
03/01/2022	R023 On 04-August-22	6.03	Put	Bond Future	122	0	122	0	0.00
03/01/2022	R023 On 03-November-22			Bond Future	5.85	102.0434	5.8457	102.0434	0.00
03/01/2022	R023 On 03-November-22	6.27	Call	Bond Future	251	0	251	0	0.00
03/01/2022	R023 On 03-November-22	6.25	Call	Bond Future	247	0	247	0	0.00
03/01/2022	R023 On 03-November-22	6.26	Call	Bond Future	249	0	249	0	0.00
03/01/2022	R023 On 03-November-22	6.26	Put	Bond Future	122	0	122	0	0.00
03/01/2022	R023 On 03-November-22	6.25	Put	Bond Future	123	0	123	0	0.00
03/01/2022	R023 On 03-November-22	6.27	Put	Bond Future	121	0	121	0	0.00
03/01/2022	R035 On 03-February-22			Bond Future	10.33	93.4632	10.3283	93.4632	103,053.00
03/01/2022	R035 On 03-February-22	11.88	Call	Bond Future	9401	9	9401	9	0.00
03/01/2022	R035 On 03-February-22	9.70	Call	Bond Future	89	0	89	0	683.00
03/01/2022	R035 On 03-February-22	10.24	Call	Bond Future	936	1	936	1	500.00
03/01/2022	R035 On 03-February-22	10.10	Call	Bond Future	576	1	576	1	280.00
03/01/2022	R035 On 03-February-22	11.05	Call	Bond Future	4679	5	4679	5	0.00
03/01/2022	R035 On 03-February-22	11.24	Call	Bond Future	5762	6	5762	6	0.00
03/01/2022	R035 On 03-February-22	11.33	Call	Bond Future	6279	6	6279	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
03/01/2022	R035 On 03-February-22	11.73	Call	Bond Future	8561	8	8561	8	0.00
03/01/2022	R035 On 03-February-22	11.39	Call	Bond Future	6624	6	6624	6	0.00
03/01/2022	R035 On 03-February-22	9.92	Call	Bond Future	271	0	271	0	200.00
03/01/2022	R035 On 03-February-22	10.26	Call	Bond Future	996	1	996	1	200.00
03/01/2022	R035 On 03-February-22	10.61	Call	Bond Future	2359	2	2359	2	0.00
03/01/2022	R035 On 03-February-22	10.35	Call	Bond Future	1289	1	1289	1	1,600.00
03/01/2022	R035 On 03-February-22	10.34	Call	Bond Future	1254	1	1254	1	0.00
03/01/2022	R035 On 03-February-22	11.03	Call	Bond Future	4567	4	4567	4	0.00
03/01/2022	R035 On 03-February-22	10.65	Call	Bond Future	2549	2	2549	2	0.00
03/01/2022	R035 On 03-February-22	11.22	Call	Bond Future	5648	5	5648	5	0.00
03/01/2022	R035 On 03-February-22	11.11	Call	Bond Future	5019	5	5019	5	0.00
03/01/2022	R035 On 03-February-22	11.23	Call	Bond Future	5705	6	5705	6	0.00
03/01/2022	R035 On 03-February-22	11.28	Call	Bond Future	5992	6	5992	6	0.00
03/01/2022	R035 On 03-February-22	11.22	Put	Bond Future	64	0	64	0	0.00
03/01/2022	R035 On 03-February-22	11.33	Put	Bond Future	42	0	42	0	500.00
03/01/2022	R035 On 03-February-22	11.28	Put	Bond Future	51	0	51	0	200.00
03/01/2022	R035 On 03-February-22	11.23	Put	Bond Future	62	0	62	0	0.00
03/01/2022	R035 On 03-February-22	11.05	Put	Bond Future	121	0	121	0	1,600.00
03/01/2022	R035 On 03-February-22	10.34	Put	Bond Future	1177	1	1177	1	500.00
03/01/2022	R035 On 03-February-22	10.35	Put	Bond Future	1147	1	1147	1	0.00
03/01/2022	R035 On 03-February-22	10.24	Put	Bond Future	1518	2	1518	2	0.00
03/01/2022	R035 On 03-February-22	10.61	Put	Bond Future	539	1	539	1	200.00
03/01/2022	R035 On 03-February-22	10.26	Put	Bond Future	1445	2	1445	2	0.00
03/01/2022	R035 On 03-February-22	9.92	Put	Bond Future	3006	3	3006	3	0.00
03/01/2022	R035 On 03-February-22	11.39	Put	Bond Future	34	0	34	0	683.00
03/01/2022	R035 On 03-February-22	11.73	Put	Bond Future	8	0	8	0	280.00
03/01/2022	R035 On 03-February-22	11.24	Put	Bond Future	60	0	60	0	0.00
03/01/2022	R035 On 03-February-22	11.03	Put	Bond Future	130	0	130	0	280.00
03/01/2022	R035 On 03-February-22	10.65	Put	Bond Future	474	1	474	1	683.00
03/01/2022	R035 On 03-February-22	11.11	Put	Bond Future	97	0	97	0	200.00
03/01/2022	R035 On 03-February-22	10.10	Put	Bond Future	2090	2	2090	2	0.00
03/01/2022	R035 On 03-February-22	9.70	Put	Bond Future	4346	5	4346	5	0.00
03/01/2022	R035 On 03-February-22	11.88	Put	Bond Future	4	0	4	0	1,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2022	R035 On 05-May-22			Bond Future	10.52	90.0862	10.5178	90.0862	8,926.00
03/01/2022	R035 On 05-May-22	11.65	Call	Bond Future	7307	7	7307	7	0.00
03/01/2022	R035 On 05-May-22	12.64	Call	Bond Future	12296	12	12296	12	0.00
03/01/2022	R035 On 05-May-22	10.82	Call	Bond Future	3453	3	3453	3	0.00
03/01/2022	R035 On 05-May-22	11.63	Call	Bond Future	7207	7	7207	7	0.00
03/01/2022	R035 On 05-May-22	11.64	Call	Bond Future	7257	7	7257	7	0.00
03/01/2022	R035 On 05-May-22	10.72	Call	Bond Future	3062	3	3062	3	1,200.00
03/01/2022	R035 On 05-May-22	10.72	Put	Bond Future	1786	2	1786	2	0.00
03/01/2022	R035 On 05-May-22	11.64	Put	Bond Future	494	1	494	1	0.00
03/01/2022	R035 On 05-May-22	11.63	Put	Bond Future	501	1	501	1	0.00
03/01/2022	R035 On 05-May-22	10.82	Put	Bond Future	1555	2	1555	2	1,200.00
03/01/2022	R035 On 05-May-22	12.64	Put	Bond Future	119	0	119	0	1,200.00
03/01/2022	R035 On 05-May-22	11.65	Put	Bond Future	487	1	487	1	0.00
03/01/2022	R035 On 04-August-22			Bond Future	10.72	91.1293	10.7169	91.1293	0.00
03/01/2022	R035 On 04-August-22	11.13	Call	Bond Future	4536	4	4536	4	0.00
03/01/2022	R035 On 04-August-22	12.18	Call	Bond Future	9180	9	9180	9	0.00
03/01/2022	R035 On 04-August-22	10.74	Call	Bond Future	3125	3	3125	3	0.00
03/01/2022	R035 On 04-August-22	10.53	Call	Bond Future	2474	2	2474	2	400.00
03/01/2022	R035 On 04-August-22	10.72	Call	Bond Future	3060	3	3060	3	0.00
03/01/2022	R035 On 04-August-22	10.73	Call	Bond Future	3092	3	3092	3	0.00
03/01/2022	R035 On 04-August-22	9.84	Call	Bond Future	868	1	868	1	100.00
03/01/2022	R035 On 04-August-22	10.64	Call	Bond Future	2805	3	2805	3	0.00
03/01/2022	R035 On 04-August-22	9.53	Call	Bond Future	495	0	495	0	400.00
03/01/2022	R035 On 04-August-22	9.53	Put	Bond Future	8313	8	8313	8	0.00
03/01/2022	R035 On 04-August-22	10.64	Put	Bond Future	3284	3	3284	3	100.00
03/01/2022	R035 On 04-August-22	9.84	Put	Bond Future	6552	7	6552	7	0.00
03/01/2022	R035 On 04-August-22	10.53	Put	Bond Future	3644	4	3644	4	0.00
03/01/2022	R035 On 04-August-22	10.73	Put	Bond Future	3011	3	3011	3	0.00
03/01/2022	R035 On 04-August-22	10.72	Put	Bond Future	3040	3	3040	3	0.00
03/01/2022	R035 On 04-August-22	11.13	Put	Bond Future	2027	2	2027	2	100.00
03/01/2022	R035 On 04-August-22	10.74	Put	Bond Future	2982	3	2982	3	0.00
03/01/2022	R035 On 04-August-22	12.18	Put	Bond Future	744	1	744	1	400.00
03/01/2022	R035 On 03-November-22			Bond Future	10.92	87.8301	10.9165	87.8301	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
03/01/2022	R035 On 03-November-22	11.14	Call	Bond Future	4292	4	4292	4	0.00
03/01/2022	R035 On 03-November-22	11.13	Call	Bond Future	4257	4	4257	4	0.00
03/01/2022	R035 On 03-November-22	11.15	Call	Bond Future	4326	4	4326	4	0.00
03/01/2022	R035 On 03-November-22	11.15	Put	Bond Future	2935	3	2935	3	0.00
03/01/2022	R035 On 03-November-22	11.13	Put	Bond Future	2984	3	2984	3	0.00
03/01/2022	R035 On 03-November-22	11.14	Put	Bond Future	2960	3	2960	3	0.00
03/01/2022	R186 On 03-February-22			Bond Future	7.93	111.6609	7.9344	111.6609	69,863.00
03/01/2022	R186 On 03-February-22	7.28	Call	Bond Future	47	0	47	0	0.00
03/01/2022	R186 On 03-February-22	7.29	Call	Bond Future	49	0	49	0	0.00
03/01/2022	R186 On 03-February-22	7.30	Call	Bond Future	52	0	52	0	0.00
03/01/2022	R186 On 03-February-22	7.30	Put	Bond Future	2772	3	2772	3	0.00
03/01/2022	R186 On 03-February-22	7.28	Put	Bond Future	2854	3	2854	3	0.00
03/01/2022	R186 On 03-February-22	7.29	Put	Bond Future	2813	3	2813	3	0.00
03/01/2022	R186 On 05-May-22			Bond Future	8.15	112.9758	8.1533	112.9758	4,514.00
03/01/2022	R186 On 05-May-22	8.64	Call	Bond Future	2654	3	2654	3	0.00
03/01/2022	R186 On 05-May-22	8.94	Call	Bond Future	3551	4	3551	4	0.00
03/01/2022	R186 On 05-May-22	8.31	Call	Bond Future	1803	2	1803	2	0.00
03/01/2022	R186 On 05-May-22	8.35	Call	Bond Future	1898	2	1898	2	454.00
03/01/2022	R186 On 05-May-22	7.88	Call	Bond Future	954	1	954	1	435.00
03/01/2022	R186 On 05-May-22	8.30	Call	Bond Future	1780	2	1780	2	0.00
03/01/2022	R186 On 05-May-22	6.73	Call	Bond Future	78	0	78	0	3,600.00
03/01/2022	R186 On 05-May-22	9.18	Call	Bond Future	4325	4	4325	4	0.00
03/01/2022	R186 On 05-May-22	8.32	Call	Bond Future	1827	2	1827	2	0.00
03/01/2022	R186 On 05-May-22	8.14	Call	Bond Future	1432	1	1432	1	454.00
03/01/2022	R186 On 05-May-22	7.48	Call	Bond Future	433	0	433	0	3,600.00
03/01/2022	R186 On 05-May-22	7.28	Call	Bond Future	266	0	266	0	435.00
03/01/2022	R186 On 05-May-22	7.28	Put	Bond Future	3823	4	3823	4	0.00
03/01/2022	R186 On 05-May-22	7.48	Put	Bond Future	3163	3	3163	3	0.00
03/01/2022	R186 On 05-May-22	8.14	Put	Bond Future	1485	1	1485	1	0.00
03/01/2022	R186 On 05-May-22	8.32	Put	Bond Future	1164	1	1164	1	0.00
03/01/2022	R186 On 05-May-22	9.18	Put	Bond Future	321	0	321	0	454.00
03/01/2022	R186 On 05-May-22	6.73	Put	Bond Future	5949	6	5949	6	0.00
03/01/2022	R186 On 05-May-22	8.30	Put	Bond Future	1197	1	1197	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
03/01/2022	R186 On 05-May-22	7.88	Put	Bond Future	2052	2	2052	2	0.00
03/01/2022	R186 On 05-May-22	8.35	Put	Bond Future	1116	1	1116	1	0.00
03/01/2022	R186 On 05-May-22	8.31	Put	Bond Future	1180	1	1180	1	0.00
03/01/2022	R186 On 05-May-22	8.94	Put	Bond Future	466	0	466	0	454.00
03/01/2022	R186 On 05-May-22	8.64	Put	Bond Future	733	1	733	1	4,035.00
03/01/2022	R186 On 04-August-22			Bond Future	8.39	109.0155	8.3917	109.0155	0.00
03/01/2022	R186 On 04-August-22	8.14	Call	Bond Future	1414	1	1414	1	0.00
03/01/2022	R186 On 04-August-22	6.96	Call	Bond Future	201	0	201	0	3,600.00
03/01/2022	R186 On 04-August-22	8.13	Call	Bond Future	1397	1	1397	1	0.00
03/01/2022	R186 On 04-August-22	8.15	Call	Bond Future	1432	1	1432	1	0.00
03/01/2022	R186 On 04-August-22	9.78	Call	Bond Future	5551	6	5551	6	0.00
03/01/2022	R186 On 04-August-22	7.96	Call	Bond Future	1114	1	1114	1	3,600.00
03/01/2022	R186 On 04-August-22	9.78	Put	Bond Future	478	0	478	0	3,600.00
03/01/2022	R186 On 04-August-22	8.15	Put	Bond Future	2347	2	2347	2	0.00
03/01/2022	R186 On 04-August-22	8.13	Put	Bond Future	2388	2	2388	2	0.00
03/01/2022	R186 On 04-August-22	6.96	Put	Bond Future	5765	6	5765	6	0.00
03/01/2022	R186 On 04-August-22	7.96	Put	Bond Future	2755	3	2755	3	0.00
03/01/2022	R186 On 04-August-22	8.14	Put	Bond Future	2367	2	2367	2	0.00
03/01/2022	R186 On 03-November-22			Bond Future	8.64	110.4138	8.6383	110.4138	0.00
03/01/2022	R186 On 03-November-22	8.55	Call	Bond Future	2053	2	2053	2	0.00
03/01/2022	R186 On 03-November-22	8.53	Call	Bond Future	2016	2	2016	2	0.00
03/01/2022	R186 On 03-November-22	8.54	Call	Bond Future	2034	2	2034	2	0.00
03/01/2022	R186 On 03-November-22	8.54	Put	Bond Future	2383	2	2383	2	0.00
03/01/2022	R186 On 03-November-22	8.53	Put	Bond Future	2400	2	2400	2	0.00
03/01/2022	R186 On 03-November-22	8.55	Put	Bond Future	2366	2	2366	2	0.00
03/01/2022	R197 On 03-February-22			Bond Future	321.81	322.1037	321.8099	322.1037	1,132.00
03/01/2022	R197 On 05-May-22			Bond Future	325.68	325.9765	325.6776	325.9765	237.00
03/01/2022	R197 On 04-August-22			Bond Future	321.34	321.6457	321.3433	321.6457	0.00
03/01/2022	R197 On 03-November-22			Bond Future	325.39	325.6978	325.3911	325.6978	0.00
03/01/2022	R202 On 03-February-22			Bond Future	248.64	249.1111	248.6449	249.1111	7,753.00
03/01/2022	R202 On 05-May-22			Bond Future	251.63	252.1063	251.6333	252.1063	413.00
03/01/2022	R202 On 04-August-22			Bond Future	250.31	250.7847	250.3059	250.7847	0.00
03/01/2022	R202 On 03-November-22			Bond Future	253.46	253.9437	253.4583	253.9437	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
03/01/2022	R209 On 03-February-22			Bond Future	10.30	72.2661	10.3039	72.2661	20,296.00
03/01/2022	R209 On 03-February-22	11.04	Call	Bond Future	4147	4	4147	4	0.00
03/01/2022	R209 On 03-February-22	11.03	Call	Bond Future	4098	4	4098	4	0.00
03/01/2022	R209 On 03-February-22	11.02	Call	Bond Future	4049	4	4049	4	0.00
03/01/2022	R209 On 03-February-22	11.02	Put	Bond Future	100	0	100	0	0.00
03/01/2022	R209 On 03-February-22	11.03	Put	Bond Future	96	0	96	0	0.00
03/01/2022	R209 On 03-February-22	11.04	Put	Bond Future	93	0	93	0	0.00
03/01/2022	R209 On 05-May-22			Bond Future	10.47	69.9762	10.4745	69.9762	5,396.00
03/01/2022	R209 On 05-May-22	11.45	Call	Bond Future	5731	6	5731	6	0.00
03/01/2022	R209 On 05-May-22	12.00	Call	Bond Future	8113	8	8113	8	0.00
03/01/2022	R209 On 05-May-22	11.44	Call	Bond Future	5688	6	5688	6	0.00
03/01/2022	R209 On 05-May-22	9.75	Call	Bond Future	507	0	507	0	8,525.00
03/01/2022	R209 On 05-May-22	10.75	Call	Bond Future	2947	3	2947	3	0.00
03/01/2022	R209 On 05-May-22	11.43	Call	Bond Future	5646	6	5646	6	0.00
03/01/2022	R209 On 05-May-22	11.43	Put	Bond Future	567	1	567	1	0.00
03/01/2022	R209 On 05-May-22	10.75	Put	Bond Future	1426	1	1426	1	12,050.00
03/01/2022	R209 On 05-May-22	9.75	Put	Bond Future	4742	5	4742	5	0.00
03/01/2022	R209 On 05-May-22	11.44	Put	Bond Future	559	1	559	1	0.00
03/01/2022	R209 On 05-May-22	12.00	Put	Bond Future	253	0	253	0	12,050.00
03/01/2022	R209 On 05-May-22	11.45	Put	Bond Future	552	1	552	1	0.00
03/01/2022	R209 On 04-August-22			Bond Future	10.65	70.7866	10.6501	70.7866	0.00
03/01/2022	R209 On 04-August-22	10.57	Call	Bond Future	2411	2	2411	2	0.00
03/01/2022	R209 On 04-August-22	10.59	Call	Bond Future	2466	2	2466	2	0.00
03/01/2022	R209 On 04-August-22	10.58	Call	Bond Future	2438	2	2438	2	0.00
03/01/2022	R209 On 04-August-22	10.58	Put	Bond Future	2823	3	2823	3	0.00
03/01/2022	R209 On 04-August-22	10.57	Put	Bond Future	2851	3	2851	3	0.00
03/01/2022	R209 On 04-August-22	10.59	Put	Bond Future	2796	3	2796	3	0.00
03/01/2022	R209 On 03-November-22			Bond Future	10.82	68.5614	10.8247	68.5614	0.00
03/01/2022	R209 On 03-November-22	11.01	Call	Bond Future	3609	4	3609	4	0.00
03/01/2022	R209 On 03-November-22	11.02	Call	Bond Future	3639	4	3639	4	0.00
03/01/2022	R209 On 03-November-22	11.03	Call	Bond Future	3669	4	3669	4	0.00
03/01/2022	R209 On 03-November-22	11.03	Put	Bond Future	2584	3	2584	3	0.00
03/01/2022	R209 On 03-November-22	11.02	Put	Bond Future	2607	3	2607	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
03/01/2022	R209 On 03-November-22	11.01	Put	Bond Future	2629	3	2629	3	0.00
03/01/2022	R210 On 03-February-22			Bond Future	214.79	214.5344	214.7855	214.5344	1,449.00
03/01/2022	R210 On 05-May-22			Bond Future	214.51	214.2533	214.5065	214.2533	104.00
03/01/2022	R210 On 04-August-22			Bond Future	217.17	216.9092	217.1653	216.9092	0.00
03/01/2022	R210 On 03-November-22			Bond Future	216.98	216.7243	216.9827	216.7243	0.00
03/01/2022	R213 On 03-February-22			Bond Future	9.67	87.1429	9.6698	87.1429	22,660.00
03/01/2022	R213 On 03-February-22	10.60	Call	Bond Future	4809	5	4809	5	0.00
03/01/2022	R213 On 03-February-22	10.25	Call	Bond Future	3176	3	3176	3	0.00
03/01/2022	R213 On 03-February-22	9.76	Call	Bond Future	1254	1	1254	1	0.00
03/01/2022	R213 On 03-February-22	9.58	Call	Bond Future	763	1	763	1	0.00
03/01/2022	R213 On 03-February-22	9.22	Call	Bond Future	190	0	190	0	430.00
03/01/2022	R213 On 03-February-22	9.15	Call	Bond Future	136	0	136	0	220.00
03/01/2022	R213 On 03-February-22	9.97	Call	Bond Future	1991	2	1991	2	0.00
03/01/2022	R213 On 03-February-22	9.96	Call	Bond Future	1952	2	1952	2	0.00
03/01/2022	R213 On 03-February-22	10.17	Call	Bond Future	2821	3	2821	3	0.00
03/01/2022	R213 On 03-February-22	10.15	Call	Bond Future	2734	3	2734	3	0.00
03/01/2022	R213 On 03-February-22	10.67	Call	Bond Future	5142	5	5142	5	0.00
03/01/2022	R213 On 03-February-22	8.63	Call	Bond Future	5	0	5	0	200.00
03/01/2022	R213 On 03-February-22	8.80	Call	Bond Future	17	0	17	0	102.00
03/01/2022	R213 On 03-February-22	9.98	Call	Bond Future	2030	2	2030	2	0.00
03/01/2022	R213 On 03-February-22	10.00	Call	Bond Future	2108	2	2108	2	0.00
03/01/2022	R213 On 03-February-22	10.00	Put	Bond Future	376	0	376	0	430.00
03/01/2022	R213 On 03-February-22	8.63	Put	Bond Future	5776	6	5776	6	0.00
03/01/2022	R213 On 03-February-22	9.58	Put	Bond Future	1243	1	1243	1	200.00
03/01/2022	R213 On 03-February-22	9.22	Put	Bond Future	2626	3	2626	3	0.00
03/01/2022	R213 On 03-February-22	9.98	Put	Bond Future	401	0	401	0	0.00
03/01/2022	R213 On 03-February-22	10.60	Put	Bond Future	44	0	44	0	430.00
03/01/2022	R213 On 03-February-22	8.80	Put	Bond Future	4811	5	4811	5	0.00
03/01/2022	R213 On 03-February-22	10.67	Put	Bond Future	33	0	33	0	220.00
03/01/2022	R213 On 03-February-22	10.15	Put	Bond Future	229	0	229	0	200.00
03/01/2022	R213 On 03-February-22	10.17	Put	Bond Future	214	0	214	0	220.00
03/01/2022	R213 On 03-February-22	9.96	Put	Bond Future	427	0	427	0	0.00
03/01/2022	R213 On 03-February-22	9.76	Put	Bond Future	776	1	776	1	102.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2022	R213 On 03-February-22	9.97	Put	Bond Future	414	0	414	0	0.00
03/01/2022	R213 On 03-February-22	9.15	Put	Bond Future	2960	3	2960	3	0.00
03/01/2022	R213 On 03-February-22	10.25	Put	Bond Future	162	0	162	0	102.00
03/01/2022	R213 On 05-May-22			Bond Future	9.86	84.6375	9.8639	84.6375	0.00
03/01/2022	R213 On 05-May-22	10.64	Call	Bond Future	4546	4	4546	4	0.00
03/01/2022	R213 On 05-May-22	10.65	Call	Bond Future	4585	5	4585	5	0.00
03/01/2022	R213 On 05-May-22	10.63	Call	Bond Future	4506	4	4506	4	0.00
03/01/2022	R213 On 05-May-22	10.65	Put	Bond Future	653	1	653	1	0.00
03/01/2022	R213 On 05-May-22	10.64	Put	Bond Future	662	1	662	1	0.00
03/01/2022	R213 On 05-May-22	10.63	Put	Bond Future	672	1	672	1	0.00
03/01/2022	R213 On 04-August-22			Bond Future	10.07	85.6203	10.0693	85.6203	0.00
03/01/2022	R213 On 04-August-22	9.90	Call	Bond Future	2036	2	2036	2	0.00
03/01/2022	R213 On 04-August-22	9.88	Call	Bond Future	1988	2	1988	2	0.00
03/01/2022	R213 On 04-August-22	9.89	Call	Bond Future	2012	2	2012	2	0.00
03/01/2022	R213 On 04-August-22	9.90	Put	Bond Future	2888	3	2888	3	0.00
03/01/2022	R213 On 04-August-22	9.88	Put	Bond Future	2942	3	2942	3	0.00
03/01/2022	R213 On 04-August-22	9.89	Put	Bond Future	2915	3	2915	3	0.00
03/01/2022	R213 On 03-November-22			Bond Future	10.28	83.1930	10.2779	83.1930	0.00
03/01/2022	R213 On 03-November-22	10.40	Call	Bond Future	3201	3	3201	3	0.00
03/01/2022	R213 On 03-November-22	10.38	Call	Bond Future	3148	3	3148	3	0.00
03/01/2022	R213 On 03-November-22	10.39	Call	Bond Future	3174	3	3174	3	0.00
03/01/2022	R213 On 03-November-22	10.39	Put	Bond Future	2634	3	2634	3	0.00
03/01/2022	R213 On 03-November-22	10.38	Put	Bond Future	2655	3	2655	3	0.00
03/01/2022	R213 On 03-November-22	10.40	Put	Bond Future	2612	3	2612	3	0.00
03/01/2022	R214 On 03-February-22			Bond Future	10.65	69.1888	10.6484	69.1888	17,604.00
03/01/2022	R214 On 03-February-22	11.40	Call	Bond Future	4322	4	4322	4	0.00
03/01/2022	R214 On 03-February-22	11.39	Call	Bond Future	4272	4	4272	4	0.00
03/01/2022	R214 On 03-February-22	11.41	Call	Bond Future	4372	4	4372	4	0.00
03/01/2022	R214 On 03-February-22	11.40	Put	Bond Future	99	0	99	0	0.00
03/01/2022	R214 On 03-February-22	11.39	Put	Bond Future	102	0	102	0	0.00
03/01/2022	R214 On 03-February-22	11.41	Put	Bond Future	95	0	95	0	0.00
03/01/2022	R214 On 05-May-22			Bond Future	10.81	66.7241	10.8120	66.7241	441.00
03/01/2022	R214 On 05-May-22	11.73	Call	Bond Future	5573	5	5573	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2022	R214 On 05-May-22	11.74	Call	Bond Future	5616	6	5616	6	0.00
03/01/2022	R214 On 05-May-22	11.75	Call	Bond Future	5659	6	5659	6	0.00
03/01/2022	R214 On 05-May-22	11.73	Put	Bond Future	588	1	588	1	0.00
03/01/2022	R214 On 05-May-22	11.74	Put	Bond Future	580	1	580	1	0.00
03/01/2022	R214 On 05-May-22	11.75	Put	Bond Future	572	1	572	1	0.00
03/01/2022	R214 On 04-August-22			Bond Future	10.98	67.4958	10.9823	67.4958	0.00
03/01/2022	R214 On 04-August-22	10.97	Call	Bond Future	2698	3	2698	3	0.00
03/01/2022	R214 On 04-August-22	10.98	Call	Bond Future	2727	3	2727	3	0.00
03/01/2022	R214 On 04-August-22	10.99	Call	Bond Future	2757	3	2757	3	0.00
03/01/2022	R214 On 04-August-22	10.98	Put	Bond Future	2740	3	2740	3	0.00
03/01/2022	R214 On 04-August-22	10.99	Put	Bond Future	2713	3	2713	3	0.00
03/01/2022	R214 On 04-August-22	10.97	Put	Bond Future	2768	3	2768	3	0.00
03/01/2022	R214 On 03-November-22			Bond Future	11.15	65.0902	11.1516	65.0902	0.00
03/01/2022	R214 On 03-November-22	11.35	Call	Bond Future	3777	4	3777	4	0.00
03/01/2022	R214 On 03-November-22	11.36	Call	Bond Future	3808	4	3808	4	0.00
03/01/2022	R214 On 03-November-22	11.34	Call	Bond Future	3746	4	3746	4	0.00
03/01/2022	R214 On 03-November-22	11.36	Put	Bond Future	2676	3	2676	3	0.00
03/01/2022	R214 On 03-November-22	11.35	Put	Bond Future	2699	3	2699	3	0.00
03/01/2022	R214 On 03-November-22	11.34	Put	Bond Future	2722	3	2722	3	0.00
03/01/2022	R248 On 03-February-22			Bond Future	10.65	87.0458	10.6480	87.0458	192,246.00
03/01/2022	R248 On 03-February-22	10.30	Call	Bond Future	379	0	379	0	1,300.00
03/01/2022	R248 On 03-February-22	11.49	Call	Bond Future	6004	6	6004	6	0.00
03/01/2022	R248 On 03-February-22	10.70	Call	Bond Future	1564	2	1564	2	0.00
03/01/2022	R248 On 03-February-22	10.20	Call	Bond Future	233	0	233	0	900.00
03/01/2022	R248 On 03-February-22	11.00	Call	Bond Future	3038	3	3038	3	1,400.00
03/01/2022	R248 On 03-February-22	10.40	Call	Bond Future	585	1	585	1	100.00
03/01/2022	R248 On 03-February-22	10.50	Call	Bond Future	853	1	853	1	0.00
03/01/2022	R248 On 03-February-22	9.80	Call	Bond Future	18	0	18	0	0.00
03/01/2022	R248 On 03-February-22	11.47	Call	Bond Future	5879	6	5879	6	0.00
03/01/2022	R248 On 03-February-22	11.48	Call	Bond Future	5941	6	5941	6	0.00
03/01/2022	R248 On 03-February-22	10.90	Call	Bond Future	2502	2	2502	2	900.00
03/01/2022	R248 On 03-February-22	10.00	Call	Bond Future	76	0	76	0	0.00
03/01/2022	R248 On 03-February-22	9.80	Put	Bond Future	6821	7	6821	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
03/01/2022	R248 On 03-February-22	10.90	Put	Bond Future	649	1	649	1	0.00
03/01/2022	R248 On 03-February-22	10.50	Put	Bond Future	1976	2	1976	2	0.00
03/01/2022	R248 On 03-February-22	11.49	Put	Bond Future	85	0	85	0	0.00
03/01/2022	R248 On 03-February-22	10.00	Put	Bond Future	5190	5	5190	5	0.00
03/01/2022	R248 On 03-February-22	10.20	Put	Bond Future	3713	4	3713	4	0.00
03/01/2022	R248 On 03-February-22	11.00	Put	Bond Future	470	1	470	1	0.00
03/01/2022	R248 On 03-February-22	11.47	Put	Bond Future	91	0	91	0	0.00
03/01/2022	R248 On 03-February-22	11.48	Put	Bond Future	88	0	88	0	0.00
03/01/2022	R248 On 03-February-22	10.70	Put	Bond Future	1176	1	1176	1	0.00
03/01/2022	R248 On 03-February-22	10.30	Put	Bond Future	3060	3	3060	3	0.00
03/01/2022	R248 On 03-February-22	10.40	Put	Bond Future	2481	3	2481	3	0.00
03/01/2022	R248 On 05-May-22			Bond Future	10.81	83.6563	10.8102	83.6563	2,035.00
03/01/2022	R248 On 05-May-22	11.81	Call	Bond Future	7418	7	7418	7	0.00
03/01/2022	R248 On 05-May-22	11.79	Call	Bond Future	7310	7	7310	7	0.00
03/01/2022	R248 On 05-May-22	11.80	Call	Bond Future	7364	7	7364	7	0.00
03/01/2022	R248 On 05-May-22	11.79	Put	Bond Future	662	1	662	1	0.00
03/01/2022	R248 On 05-May-22	11.81	Put	Bond Future	645	1	645	1	0.00
03/01/2022	R248 On 05-May-22	11.80	Put	Bond Future	653	1	653	1	0.00
03/01/2022	R248 On 04-August-22			Bond Future	10.98	84.6238	10.9792	84.6238	0.00
03/01/2022	R248 On 04-August-22	11.00	Call	Bond Future	3472	3	3472	3	0.00
03/01/2022	R248 On 04-August-22	10.98	Call	Bond Future	3398	3	3398	3	0.00
03/01/2022	R248 On 04-August-22	10.99	Call	Bond Future	3435	3	3435	3	0.00
03/01/2022	R248 On 04-August-22	10.99	Put	Bond Future	3358	3	3358	3	0.00
03/01/2022	R248 On 04-August-22	10.98	Put	Bond Future	3392	4	3392	4	0.00
03/01/2022	R248 On 04-August-22	11.00	Put	Bond Future	3325	3	3325	3	0.00
03/01/2022	R248 On 03-November-22			Bond Future	11.15	81.3047	11.1472	81.3047	0.00
03/01/2022	R248 On 03-November-22	11.30	Call	Bond Future	4511	4	4511	4	0.00
03/01/2022	R248 On 03-November-22	11.31	Call	Bond Future	4549	4	4549	4	0.00
03/01/2022	R248 On 03-November-22	11.32	Call	Bond Future	4586	4	4586	4	0.00
03/01/2022	R248 On 03-November-22	11.30	Put	Bond Future	3465	4	3465	4	0.00
03/01/2022	R248 On 03-November-22	11.31	Put	Bond Future	3436	4	3436	4	0.00
03/01/2022	R248 On 03-November-22	11.32	Put	Bond Future	3406	4	3406	4	0.00