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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 01/12/2022 TO: 01/12/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2022	2025 On 02-February-23			Bond Future	166.12	166.1317	166.1188	166.1317	6,278.00
01/12/2022	2025 On 04-May-23			Bond Future	169.42	169.4375	169.4232	169.4375	0.00
01/12/2022	2025 On 03-August-23			Bond Future	171.13	171.1420	171.1270	171.1420	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2022	2025 On 02-November-23			Bond Future	174.62	174.6376	174.6223	174.6376	0.00
01/12/2022	2025 On 01-February-24			Bond Future	176.25	176.2606	176.2454	176.2606	0.00
01/12/2022	2029 On 02-February-23			Bond Future	118.43	119.4043	118.4320	119.4043	1,476.00
01/12/2022	2029 On 04-May-23			Bond Future	119.49	120.4861	119.4936	120.4861	0.00
01/12/2022	2029 On 03-August-23			Bond Future	121.93	122.9389	121.9260	122.9389	0.00
01/12/2022	2029 On 02-November-23			Bond Future	123.09	124.1219	123.0883	124.1219	0.00
01/12/2022	2029 On 01-February-24			Bond Future	125.49	126.5443	125.4909	126.5443	0.00
01/12/2022	2030 On 02-February-23			Bond Future	11.09	88.7172	85.4095	88.7172	95,180.00
01/12/2022	2030 On 02-February-23	8.81	Call	Bond Future	1	0	0	0	102.00
01/12/2022	2030 On 02-February-23	9.08	Call	Bond Future	3	0	0	0	388.00
01/12/2022	2030 On 02-February-23	11.55	Call	Bond Future	2898	6	3	6	5,000.00
01/12/2022	2030 On 02-February-23	11.12	Call	Bond Future	1737	4	2	4	0.00
01/12/2022	2030 On 02-February-23	11.16	Call	Bond Future	1835	4	2	4	0.00
01/12/2022	2030 On 02-February-23	10.01	Call	Bond Future	155	1	0	1	0.00
01/12/2022	2030 On 02-February-23	9.83	Call	Bond Future	82	1	0	1	388.00
01/12/2022	2030 On 02-February-23	9.94	Call	Bond Future	122	1	0	1	0.00
01/12/2022	2030 On 02-February-23	9.79	Call	Bond Future	71	1	0	1	0.00
01/12/2022	2030 On 02-February-23	9.04	Call	Bond Future	2	0	0	0	0.00
01/12/2022	2030 On 02-February-23	11.35	Call	Bond Future	2328	5	2	5	5,000.00
01/12/2022	2030 On 02-February-23	9.99	Call	Bond Future	145	1	0	1	0.00
01/12/2022	2030 On 02-February-23	10.00	Call	Bond Future	150	1	0	1	0.00
01/12/2022	2030 On 02-February-23	9.80	Call	Bond Future	73	1	0	1	0.00
01/12/2022	2030 On 02-February-23	9.20	Call	Bond Future	5	0	0	0	0.00
01/12/2022	2030 On 02-February-23	9.66	Call	Bond Future	42	0	0	0	0.00
01/12/2022	2030 On 02-February-23	9.66	Put	Bond Future	6494	4	6	4	102.00
01/12/2022	2030 On 02-February-23	9.20	Put	Bond Future	8665	5	9	5	0.00
01/12/2022	2030 On 02-February-23	9.94	Put	Bond Future	5262	3	5	3	102.00
01/12/2022	2030 On 02-February-23	10.01	Put	Bond Future	4970	2	5	2	0.00
01/12/2022	2030 On 02-February-23	11.35	Put	Bond Future	1211	0	1	0	0.00
01/12/2022	2030 On 02-February-23	9.04	Put	Bond Future	9446	6	9	6	0.00
01/12/2022	2030 On 02-February-23	9.08	Put	Bond Future	9250	6	9	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2022	2030 On 02-February-23	11.16	Put	Bond Future	1528	0	2	0	388.00
01/12/2022	2030 On 02-February-23	8.81	Put	Bond Future	10585	7	11	7	0.00
01/12/2022	2030 On 02-February-23	9.79	Put	Bond Future	5911	3	6	3	0.00
01/12/2022	2030 On 02-February-23	9.83	Put	Bond Future	5735	3	6	3	0.00
01/12/2022	2030 On 02-February-23	9.80	Put	Bond Future	5866	3	6	3	0.00
01/12/2022	2030 On 02-February-23	9.99	Put	Bond Future	5053	2	5	2	0.00
01/12/2022	2030 On 02-February-23	10.00	Put	Bond Future	5012	2	5	2	0.00
01/12/2022	2030 On 02-February-23	11.12	Put	Bond Future	1603	1	2	1	0.00
01/12/2022	2030 On 02-February-23	11.55	Put	Bond Future	939	0	1	0	0.00
01/12/2022	2030 On 04-May-23			Bond Future	11.25	90.4622	87.0889	90.4622	0.00
01/12/2022	2030 On 04-May-23	12.57	Call	Bond Future	6234	9	6	9	0.00
01/12/2022	2030 On 04-May-23	11.62	Call	Bond Future	3526	6	4	6	0.00
01/12/2022	2030 On 04-May-23	12.04	Call	Bond Future	4667	7	5	7	0.00
01/12/2022	2030 On 04-May-23	12.50	Call	Bond Future	6030	9	6	9	0.00
01/12/2022	2030 On 04-May-23	10.54	Call	Bond Future	1298	3	1	3	0.00
01/12/2022	2030 On 04-May-23	9.58	Call	Bond Future	369	1	0	1	150.00
01/12/2022	2030 On 04-May-23	10.65	Call	Bond Future	1469	3	1	3	350.00
01/12/2022	2030 On 04-May-23	11.34	Call	Bond Future	2840	5	3	5	0.00
01/12/2022	2030 On 04-May-23	10.42	Call	Bond Future	1128	2	1	2	479.00
01/12/2022	2030 On 04-May-23	10.52	Call	Bond Future	1268	3	1	3	0.00
01/12/2022	2030 On 04-May-23	10.53	Call	Bond Future	1283	3	1	3	0.00
01/12/2022	2030 On 04-May-23	9.67	Call	Bond Future	421	1	0	1	479.00
01/12/2022	2030 On 04-May-23	9.78	Call	Bond Future	492	1	0	1	388.00
01/12/2022	2030 On 04-May-23	10.00	Call	Bond Future	661	2	1	2	1,080.00
01/12/2022	2030 On 04-May-23	9.03	Call	Bond Future	178	1	0	1	388.00
01/12/2022	2030 On 04-May-23	9.03	Put	Bond Future	10122	7	10	7	0.00
01/12/2022	2030 On 04-May-23	9.58	Put	Bond Future	7717	5	8	5	0.00
01/12/2022	2030 On 04-May-23	10.00	Put	Bond Future	6085	4	6	4	0.00
01/12/2022	2030 On 04-May-23	9.78	Put	Bond Future	6917	4	7	4	0.00
01/12/2022	2030 On 04-May-23	9.67	Put	Bond Future	7352	5	7	5	0.00
01/12/2022	2030 On 04-May-23	10.53	Put	Bond Future	4352	2	4	2	0.00
01/12/2022	2030 On 04-May-23	10.52	Put	Bond Future	4381	2	4	2	0.00
01/12/2022	2030 On 04-May-23	10.42	Put	Bond Future	4680	3	5	3	0.00

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01/12/2022	2030 On 04-May-23	11.34	Put	Bond Future	2457	1	2	1	150.00
01/12/2022	2030 On 04-May-23	10.65	Put	Bond Future	4016	2	4	2	0.00
01/12/2022	2030 On 04-May-23	10.54	Put	Bond Future	4323	2	4	2	0.00
01/12/2022	2030 On 04-May-23	12.50	Put	Bond Future	997	0	1	0	479.00
01/12/2022	2030 On 04-May-23	12.04	Put	Bond Future	1438	1	1	1	1,080.00
01/12/2022	2030 On 04-May-23	11.62	Put	Bond Future	1990	1	2	1	388.00
01/12/2022	2030 On 04-May-23	12.57	Put	Bond Future	931	0	1	0	350.00
01/12/2022	2030 On 03-August-23			Bond Future	11.41	88.2760	84.8347	88.2760	0.00
01/12/2022	2030 On 03-August-23	12.59	Call	Bond Future	6160	9	6	9	0.00
01/12/2022	2030 On 03-August-23	11.36	Call	Bond Future	3069	5	3	5	0.00
01/12/2022	2030 On 03-August-23	12.89	Call	Bond Future	6957	10	7	10	0.00
01/12/2022	2030 On 03-August-23	11.34	Call	Bond Future	3026	5	3	5	0.00
01/12/2022	2030 On 03-August-23	10.40	Call	Bond Future	1364	3	1	3	1,012.00
01/12/2022	2030 On 03-August-23	10.65	Call	Bond Future	1730	3	2	3	350.00
01/12/2022	2030 On 03-August-23	11.35	Call	Bond Future	3047	5	3	5	0.00
01/12/2022	2030 On 03-August-23	11.36	Put	Bond Future	3284	2	3	2	0.00
01/12/2022	2030 On 03-August-23	10.65	Put	Bond Future	4887	3	5	3	0.00
01/12/2022	2030 On 03-August-23	11.34	Put	Bond Future	3322	2	3	2	0.00
01/12/2022	2030 On 03-August-23	12.89	Put	Bond Future	1244	1	1	1	350.00
01/12/2022	2030 On 03-August-23	10.40	Put	Bond Future	5588	3	6	3	0.00
01/12/2022	2030 On 03-August-23	12.59	Put	Bond Future	1566	1	2	1	1,012.00
01/12/2022	2030 On 03-August-23	11.35	Put	Bond Future	3303	2	3	2	0.00
01/12/2022	2030 On 02-November-23			Bond Future	11.58	90.0594	86.5485	90.0594	0.00
01/12/2022	2030 On 02-November-23	10.82	Call	Bond Future	1874	3	2	3	0.00
01/12/2022	2030 On 02-November-23	10.80	Call	Bond Future	1842	3	2	3	0.00
01/12/2022	2030 On 02-November-23	10.81	Call	Bond Future	1858	3	2	3	0.00
01/12/2022	2030 On 02-November-23	10.81	Put	Bond Future	4931	3	5	3	0.00
01/12/2022	2030 On 02-November-23	10.80	Put	Bond Future	4956	3	5	3	0.00
01/12/2022	2030 On 02-November-23	10.82	Put	Bond Future	4906	3	5	3	0.00
01/12/2022	2030 On 01-February-24			Bond Future	11.78	87.7900	84.2116	87.7900	0.00
01/12/2022	2030 On 01-February-24	11.36	Call	Bond Future	2788	5	3	5	0.00
01/12/2022	2030 On 01-February-24	11.35	Call	Bond Future	2770	5	3	5	0.00
01/12/2022	2030 On 01-February-24	11.37	Call	Bond Future	2807	5	3	5	0.00

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01/12/2022	2030 On 01-February-24	11.37	Put	Bond Future	4378	3	4	3	0.00
01/12/2022	2030 On 01-February-24	11.35	Put	Bond Future	4418	3	4	3	0.00
01/12/2022	2030 On 01-February-24	11.36	Put	Bond Future	4397	3	4	3	0.00
01/12/2022	2032 On 02-February-23			Bond Future	11.63	87.8857	84.2050	87.8857	112,745.00
01/12/2022	2032 On 02-February-23	9.31	Call	Bond Future	1	0	0	0	454.00
01/12/2022	2032 On 02-February-23	12.75	Call	Bond Future	5668	9	6	9	0.00
01/12/2022	2032 On 02-February-23	11.84	Call	Bond Future	2547	5	3	5	0.00
01/12/2022	2032 On 02-February-23	10.38	Call	Bond Future	123	1	0	1	0.00
01/12/2022	2032 On 02-February-23	10.39	Call	Bond Future	127	1	0	1	0.00
01/12/2022	2032 On 02-February-23	10.16	Call	Bond Future	54	0	0	0	0.00
01/12/2022	2032 On 02-February-23	10.30	Call	Bond Future	92	1	0	1	8,000.00
01/12/2022	2032 On 02-February-23	9.47	Call	Bond Future	2	0	0	0	500.00
01/12/2022	2032 On 02-February-23	9.92	Call	Bond Future	18	0	0	0	750.00
01/12/2022	2032 On 02-February-23	11.50	Call	Bond Future	1637	4	2	4	0.00
01/12/2022	2032 On 02-February-23	11.69	Call	Bond Future	2123	5	2	5	0.00
01/12/2022	2032 On 02-February-23	10.50	Call	Bond Future	183	1	0	1	0.00
01/12/2022	2032 On 02-February-23	10.67	Call	Bond Future	303	1	0	1	750.00
01/12/2022	2032 On 02-February-23	11.45	Call	Bond Future	1520	4	2	4	0.00
01/12/2022	2032 On 02-February-23	10.40	Call	Bond Future	132	1	0	1	0.00
01/12/2022	2032 On 02-February-23	10.22	Call	Bond Future	68	0	0	0	500.00
01/12/2022	2032 On 02-February-23	10.22	Put	Bond Future	7261	4	7	4	0.00
01/12/2022	2032 On 02-February-23	10.40	Put	Bond Future	6360	3	6	3	0.00
01/12/2022	2032 On 02-February-23	11.45	Put	Bond Future	2389	1	2	1	8,000.00
01/12/2022	2032 On 02-February-23	10.67	Put	Bond Future	5110	2	5	2	0.00
01/12/2022	2032 On 02-February-23	10.50	Put	Bond Future	5881	3	6	3	454.00
01/12/2022	2032 On 02-February-23	11.69	Put	Bond Future	1828	1	2	1	0.00
01/12/2022	2032 On 02-February-23	11.50	Put	Bond Future	2262	1	2	1	8,000.00
01/12/2022	2032 On 02-February-23	9.92	Put	Bond Future	8851	5	9	5	0.00
01/12/2022	2032 On 02-February-23	9.47	Put	Bond Future	11370	8	11	8	0.00
01/12/2022	2032 On 02-February-23	10.30	Put	Bond Future	6855	4	7	4	0.00
01/12/2022	2032 On 02-February-23	10.16	Put	Bond Future	7572	4	8	4	454.00
01/12/2022	2032 On 02-February-23	10.39	Put	Bond Future	6409	3	6	3	0.00

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01/12/2022	2032 On 02-February-23	10.38	Put	Bond Future	6458	3	6	3	0.00
01/12/2022	2032 On 02-February-23	11.84	Put	Bond Future	1535	1	2	1	500.00
01/12/2022	2032 On 02-February-23	12.75	Put	Bond Future	489	0	0	0	750.00
01/12/2022	2032 On 02-February-23	9.31	Put	Bond Future	12292	9	12	9	0.00
01/12/2022	2032 On 04-May-23			Bond Future	11.78	85.4530	81.6994	85.4530	66,000.00
01/12/2022	2032 On 04-May-23	10.88	Call	Bond Future	1320	3	1	3	0.00
01/12/2022	2032 On 04-May-23	10.62	Call	Bond Future	962	2	1	2	400.00
01/12/2022	2032 On 04-May-23	10.87	Call	Bond Future	1305	3	1	3	0.00
01/12/2022	2032 On 04-May-23	10.89	Call	Bond Future	1335	3	1	3	0.00
01/12/2022	2032 On 04-May-23	13.43	Call	Bond Future	8158	11	8	11	0.00
01/12/2022	2032 On 04-May-23	11.37	Call	Bond Future	2213	4	2	4	400.00
01/12/2022	2032 On 04-May-23	13.43	Put	Bond Future	884	0	1	0	400.00
01/12/2022	2032 On 04-May-23	10.89	Put	Bond Future	5695	3	6	3	0.00
01/12/2022	2032 On 04-May-23	10.87	Put	Bond Future	5766	3	6	3	0.00
01/12/2022	2032 On 04-May-23	10.62	Put	Bond Future	6698	4	7	4	0.00
01/12/2022	2032 On 04-May-23	10.88	Put	Bond Future	5731	3	6	3	0.00
01/12/2022	2032 On 04-May-23	11.37	Put	Bond Future	4196	2	4	2	0.00
01/12/2022	2032 On 03-August-23			Bond Future	11.94	87.1735	83.3442	87.1735	2,600.00
01/12/2022	2032 On 03-August-23	11.75	Call	Bond Future	3363	6	3	6	0.00
01/12/2022	2032 On 03-August-23	11.76	Call	Bond Future	3387	6	3	6	0.00
01/12/2022	2032 On 03-August-23	11.77	Call	Bond Future	3410	6	3	6	0.00
01/12/2022	2032 On 03-August-23	11.90	Call	Bond Future	3724	6	4	6	5,000.00
01/12/2022	2032 On 03-August-23	11.90	Put	Bond Future	3905	2	4	2	0.00
01/12/2022	2032 On 03-August-23	11.77	Put	Bond Future	4193	3	4	3	0.00
01/12/2022	2032 On 03-August-23	11.76	Put	Bond Future	4216	3	4	3	0.00
01/12/2022	2032 On 03-August-23	11.75	Put	Bond Future	4239	3	4	3	0.00
01/12/2022	2032 On 02-November-23			Bond Future	12.10	84.7748	80.8681	84.7748	0.00
01/12/2022	2032 On 02-November-23	11.23	Call	Bond Future	2094	4	2	4	0.00
01/12/2022	2032 On 02-November-23	11.22	Call	Bond Future	2076	4	2	4	0.00
01/12/2022	2032 On 02-November-23	11.24	Call	Bond Future	2111	4	2	4	0.00
01/12/2022	2032 On 02-November-23	11.24	Put	Bond Future	6101	4	6	4	0.00
01/12/2022	2032 On 02-November-23	11.22	Put	Bond Future	6161	4	6	4	0.00
01/12/2022	2032 On 02-November-23	11.23	Put	Bond Future	6131	4	6	4	0.00

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01/12/2022	2032 On 01-February-24			Bond Future	12.30	86.4071	82.4252	86.4071	0.00
01/12/2022	2032 On 01-February-24	11.85	Call	Bond Future	3297	5	3	5	0.00
01/12/2022	2032 On 01-February-24	11.84	Call	Bond Future	3276	5	3	5	0.00
01/12/2022	2032 On 01-February-24	11.83	Call	Bond Future	3255	5	3	5	0.00
01/12/2022	2032 On 01-February-24	11.83	Put	Bond Future	5314	3	5	3	0.00
01/12/2022	2032 On 01-February-24	11.84	Put	Bond Future	5290	3	5	3	0.00
01/12/2022	2032 On 01-February-24	11.85	Put	Bond Future	5267	3	5	3	0.00
01/12/2022	2033 On 02-February-23			Bond Future	112.37	114.3957	112.3660	114.3957	7,312.00
01/12/2022	2033 On 04-May-23			Bond Future	113.22	115.2862	113.2155	115.2862	0.00
01/12/2022	2033 On 03-August-23			Bond Future	115.52	117.6332	115.5200	117.6332	0.00
01/12/2022	2033 On 02-November-23			Bond Future	116.46	118.6165	116.4601	118.6165	0.00
01/12/2022	2033 On 01-February-24			Bond Future	118.73	120.9315	118.7334	120.9315	0.00
01/12/2022	2037 On 02-February-23			Bond Future	12.19	79.6019	75.6711	79.6019	135,867.00
01/12/2022	2037 On 02-February-23	11.05	Call	Bond Future	275	1	0	1	0.00
01/12/2022	2037 On 02-February-23	11.10	Call	Bond Future	312	1	0	1	577.00
01/12/2022	2037 On 02-February-23	11.03	Call	Bond Future	261	1	0	1	0.00
01/12/2022	2037 On 02-February-23	11.04	Call	Bond Future	268	1	0	1	0.00
01/12/2022	2037 On 02-February-23	11.97	Call	Bond Future	1686	4	2	4	0.00
01/12/2022	2037 On 02-February-23	11.04	Put	Bond Future	6871	4	7	4	0.00
01/12/2022	2037 On 02-February-23	11.03	Put	Bond Future	6925	4	7	4	0.00
01/12/2022	2037 On 02-February-23	11.10	Put	Bond Future	6551	4	7	4	0.00
01/12/2022	2037 On 02-February-23	11.97	Put	Bond Future	2892	1	3	1	577.00
01/12/2022	2037 On 02-February-23	11.05	Put	Bond Future	6817	4	7	4	0.00
01/12/2022	2037 On 04-May-23			Bond Future	12.34	81.1678	77.1592	81.1678	0.00
01/12/2022	2037 On 04-May-23	13.73	Call	Bond Future	8228	12	8	12	0.00
01/12/2022	2037 On 04-May-23	11.32	Call	Bond Future	1407	3	1	3	0.00
01/12/2022	2037 On 04-May-23	11.78	Call	Bond Future	2308	4	2	4	400.00
01/12/2022	2037 On 04-May-23	11.03	Call	Bond Future	976	2	1	2	400.00
01/12/2022	2037 On 04-May-23	11.94	Call	Bond Future	2681	5	3	5	0.00
01/12/2022	2037 On 04-May-23	11.30	Call	Bond Future	1374	3	1	3	0.00
01/12/2022	2037 On 04-May-23	10.95	Call	Bond Future	877	2	1	2	703.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2022	2037 On 04-May-23	11.31	Call	Bond Future	1391	3	1	3	0.00
01/12/2022	2037 On 04-May-23	11.31	Put	Bond Future	7144	5	7	5	0.00
01/12/2022	2037 On 04-May-23	10.95	Put	Bond Future	8793	6	9	6	0.00
01/12/2022	2037 On 04-May-23	11.30	Put	Bond Future	7187	5	7	5	0.00
01/12/2022	2037 On 04-May-23	11.03	Put	Bond Future	8405	6	8	6	0.00
01/12/2022	2037 On 04-May-23	13.73	Put	Bond Future	1395	1	1	1	400.00
01/12/2022	2037 On 04-May-23	11.78	Put	Bond Future	5360	3	5	3	0.00
01/12/2022	2037 On 04-May-23	11.94	Put	Bond Future	4844	3	5	3	703.00
01/12/2022	2037 On 04-May-23	11.32	Put	Bond Future	7102	5	7	5	0.00
01/12/2022	2037 On 03-August-23			Bond Future	12.49	78.5442	74.4548	78.5442	0.00
01/12/2022	2037 On 03-August-23	12.14	Call	Bond Future	3520	6	4	6	0.00
01/12/2022	2037 On 03-August-23	12.12	Call	Bond Future	3470	6	3	6	0.00
01/12/2022	2037 On 03-August-23	12.13	Call	Bond Future	3495	6	3	6	0.00
01/12/2022	2037 On 03-August-23	12.13	Put	Bond Future	5413	4	5	4	0.00
01/12/2022	2037 On 03-August-23	12.12	Put	Bond Future	5442	4	5	4	0.00
01/12/2022	2037 On 03-August-23	12.14	Put	Bond Future	5384	3	5	3	0.00
01/12/2022	2037 On 02-November-23			Bond Future	12.64	80.1310	75.9590	80.1310	0.00
01/12/2022	2037 On 02-November-23	11.55	Call	Bond Future	2259	4	2	4	0.00
01/12/2022	2037 On 02-November-23	11.56	Call	Bond Future	2277	4	2	4	0.00
01/12/2022	2037 On 02-November-23	11.57	Call	Bond Future	2296	4	2	4	0.00
01/12/2022	2037 On 02-November-23	11.55	Put	Bond Future	8127	6	8	6	0.00
01/12/2022	2037 On 02-November-23	11.56	Put	Bond Future	8089	6	8	6	0.00
01/12/2022	2037 On 02-November-23	11.57	Put	Bond Future	8051	6	8	6	0.00
01/12/2022	2037 On 01-February-24			Bond Future	12.82	77.4192	73.1669	77.4192	0.00
01/12/2022	2037 On 01-February-24	12.31	Call	Bond Future	3805	6	4	6	0.00
01/12/2022	2037 On 01-February-24	12.32	Call	Bond Future	3828	6	4	6	0.00
01/12/2022	2037 On 01-February-24	12.33	Call	Bond Future	3852	6	4	6	0.00
01/12/2022	2037 On 01-February-24	12.33	Put	Bond Future	6329	4	6	4	0.00
01/12/2022	2037 On 01-February-24	12.32	Put	Bond Future	6358	4	6	4	0.00
01/12/2022	2037 On 01-February-24	12.31	Put	Bond Future	6386	4	6	4	0.00
01/12/2022	2038 On 02-February-23			Bond Future	123.37	125.5017	123.3706	125.5017	4,113.00
01/12/2022	2038 On 04-May-23			Bond Future	125.82	127.9993	125.8249	127.9993	1,583.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2022	2038 On 03-August-23			Bond Future	126.42	128.6423	126.4231	128.6423	0.00
01/12/2022	2038 On 02-November-23			Bond Future	129.01	131.2698	129.0054	131.2698	0.00
01/12/2022	2038 On 01-February-24			Bond Future	129.51	131.8223	129.5141	131.8223	0.00
01/12/2022	2040 On 02-February-23			Bond Future	12.29	81.1758	76.9103	81.1758	131,096.00
01/12/2022	2040 On 02-February-23	10.18	Call	Bond Future	14	0	0	0	0.00
01/12/2022	2040 On 02-February-23	10.21	Call	Bond Future	16	0	0	0	388.00
01/12/2022	2040 On 02-February-23	12.07	Call	Bond Future	1844	4	2	4	0.00
01/12/2022	2040 On 02-February-23	11.10	Call	Bond Future	274	1	0	1	0.00
01/12/2022	2040 On 02-February-23	11.11	Call	Bond Future	282	1	0	1	0.00
01/12/2022	2040 On 02-February-23	10.93	Call	Bond Future	172	1	0	1	0.00
01/12/2022	2040 On 02-February-23	12.24	Call	Bond Future	2314	5	2	5	0.00
01/12/2022	2040 On 02-February-23	12.27	Call	Bond Future	2402	5	2	5	0.00
01/12/2022	2040 On 02-February-23	11.12	Call	Bond Future	289	1	0	1	0.00
01/12/2022	2040 On 02-February-23	11.19	Call	Bond Future	345	1	0	1	563.00
01/12/2022	2040 On 02-February-23	10.96	Call	Bond Future	187	1	0	1	388.00
01/12/2022	2040 On 02-February-23	10.96	Put	Bond Future	8485	5	8	5	0.00
01/12/2022	2040 On 02-February-23	11.19	Put	Bond Future	7114	4	7	4	0.00
01/12/2022	2040 On 02-February-23	12.07	Put	Bond Future	3145	1	3	1	563.00
01/12/2022	2040 On 02-February-23	11.12	Put	Bond Future	7519	4	8	4	0.00
01/12/2022	2040 On 02-February-23	12.27	Put	Bond Future	2538	1	3	1	388.00
01/12/2022	2040 On 02-February-23	12.24	Put	Bond Future	2623	1	3	1	0.00
01/12/2022	2040 On 02-February-23	11.11	Put	Bond Future	7577	4	8	4	0.00
01/12/2022	2040 On 02-February-23	11.10	Put	Bond Future	7636	4	8	4	0.00
01/12/2022	2040 On 02-February-23	10.21	Put	Bond Future	13609	9	14	9	0.00
01/12/2022	2040 On 02-February-23	10.93	Put	Bond Future	8672	5	9	5	0.00
01/12/2022	2040 On 02-February-23	10.18	Put	Bond Future	13830	10	14	10	0.00
01/12/2022	2040 On 04-May-23			Bond Future	12.44	82.7728	78.4229	82.7728	300.00
01/12/2022	2040 On 04-May-23	13.45	Call	Bond Future	7377	11	7	11	0.00
01/12/2022	2040 On 04-May-23	11.48	Call	Bond Future	1610	3	2	3	486.00
01/12/2022	2040 On 04-May-23	12.05	Call	Bond Future	2886	5	3	5	0.00
01/12/2022	2040 On 04-May-23	11.41	Call	Bond Future	1483	3	1	3	0.00
01/12/2022	2040 On 04-May-23	11.42	Call	Bond Future	1501	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2022	2040 On 04-May-23	10.73	Call	Bond Future	591	1	1	1	486.00
01/12/2022	2040 On 04-May-23	10.92	Call	Bond Future	783	2	1	2	388.00
01/12/2022	2040 On 04-May-23	11.03	Call	Bond Future	914	2	1	2	684.00
01/12/2022	2040 On 04-May-23	10.17	Call	Bond Future	258	1	0	1	388.00
01/12/2022	2040 On 04-May-23	11.43	Call	Bond Future	1519	3	2	3	0.00
01/12/2022	2040 On 04-May-23	12.78	Call	Bond Future	5051	8	5	8	0.00
01/12/2022	2040 On 04-May-23	12.78	Put	Bond Future	3176	2	3	2	388.00
01/12/2022	2040 On 04-May-23	11.43	Put	Bond Future	7553	5	8	5	0.00
01/12/2022	2040 On 04-May-23	10.73	Put	Bond Future	11259	8	11	8	0.00
01/12/2022	2040 On 04-May-23	13.45	Put	Bond Future	2017	1	2	1	486.00
01/12/2022	2040 On 04-May-23	12.05	Put	Bond Future	5130	3	5	3	684.00
01/12/2022	2040 On 04-May-23	10.17	Put	Bond Future	14928	11	15	11	0.00
01/12/2022	2040 On 04-May-23	11.03	Put	Bond Future	9547	6	10	6	0.00
01/12/2022	2040 On 04-May-23	10.92	Put	Bond Future	10153	7	10	7	0.00
01/12/2022	2040 On 04-May-23	11.42	Put	Bond Future	7598	5	8	5	0.00
01/12/2022	2040 On 04-May-23	11.41	Put	Bond Future	7644	5	8	5	0.00
01/12/2022	2040 On 04-May-23	11.48	Put	Bond Future	7328	5	7	5	0.00
01/12/2022	2040 On 03-August-23			Bond Future	12.59	79.9312	75.4935	79.9312	0.00
01/12/2022	2040 On 03-August-23	12.21	Call	Bond Future	3782	6	4	6	0.00
01/12/2022	2040 On 03-August-23	12.22	Call	Bond Future	3809	6	4	6	0.00
01/12/2022	2040 On 03-August-23	12.23	Call	Bond Future	3836	6	4	6	0.00
01/12/2022	2040 On 03-August-23	12.23	Put	Bond Future	5857	4	6	4	0.00
01/12/2022	2040 On 03-August-23	12.22	Put	Bond Future	5887	4	6	4	0.00
01/12/2022	2040 On 03-August-23	12.21	Put	Bond Future	5918	4	6	4	0.00
01/12/2022	2040 On 02-November-23			Bond Future	12.73	81.5459	77.0186	81.5459	0.00
01/12/2022	2040 On 02-November-23	11.60	Call	Bond Future	2420	4	2	4	0.00
01/12/2022	2040 On 02-November-23	11.59	Call	Bond Future	2400	4	2	4	0.00
01/12/2022	2040 On 02-November-23	11.58	Call	Bond Future	2380	4	2	4	0.00
01/12/2022	2040 On 02-November-23	11.58	Put	Bond Future	9056	6	9	6	0.00
01/12/2022	2040 On 02-November-23	11.60	Put	Bond Future	8972	6	9	6	0.00
01/12/2022	2040 On 02-November-23	11.59	Put	Bond Future	9014	6	9	6	0.00
01/12/2022	2040 On 01-February-24			Bond Future	12.90	78.6110	73.9965	78.6110	0.00
01/12/2022	2040 On 01-February-24	12.35	Call	Bond Future	4068	6	4	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2022	2040 On 01-February-24	12.33	Call	Bond Future	4017	6	4	6	0.00
01/12/2022	2040 On 01-February-24	12.34	Call	Bond Future	4043	6	4	6	0.00
01/12/2022	2040 On 01-February-24	12.34	Put	Bond Future	7116	5	7	5	0.00
01/12/2022	2040 On 01-February-24	12.33	Put	Bond Future	7147	5	7	5	0.00
01/12/2022	2040 On 01-February-24	12.35	Put	Bond Future	7085	5	7	5	0.00
01/12/2022	2044 On 02-February-23			Bond Future	12.22	78.4153	74.1171	78.4153	81,178.00
01/12/2022	2044 On 02-February-23	10.75	Call	Bond Future	123	1	0	1	2,500.00
01/12/2022	2044 On 02-February-23	11.75	Call	Bond Future	1275	3	1	3	0.00
01/12/2022	2044 On 02-February-23	11.16	Call	Bond Future	381	1	0	1	0.00
01/12/2022	2044 On 02-February-23	11.20	Call	Bond Future	420	2	0	2	0.00
01/12/2022	2044 On 02-February-23	11.00	Call	Bond Future	252	1	0	1	2,500.00
01/12/2022	2044 On 02-February-23	10.30	Call	Bond Future	28	0	0	0	0.00
01/12/2022	2044 On 02-February-23	11.90	Call	Bond Future	1618	4	2	4	0.00
01/12/2022	2044 On 02-February-23	12.00	Call	Bond Future	1873	4	2	4	0.00
01/12/2022	2044 On 02-February-23	11.70	Call	Bond Future	1171	0	1	0	1,700.00
01/12/2022	2044 On 02-February-23	11.15	Call	Bond Future	372	1	0	1	0.00
01/12/2022	2044 On 02-February-23	11.10	Call	Bond Future	328	0	0	0	1,700.00
01/12/2022	2044 On 02-February-23	11.14	Call	Bond Future	363	1	0	1	0.00
01/12/2022	2044 On 02-February-23	11.14	Put	Bond Future	7163	4	7	4	0.00
01/12/2022	2044 On 02-February-23	11.15	Put	Bond Future	7104	4	7	4	0.00
01/12/2022	2044 On 02-February-23	11.70	Put	Bond Future	4325	0	4	0	0.00
01/12/2022	2044 On 02-February-23	11.20	Put	Bond Future	6816	4	7	4	0.00
01/12/2022	2044 On 02-February-23	12.00	Put	Bond Future	3186	1	3	1	4,000.00
01/12/2022	2044 On 02-February-23	11.90	Put	Bond Future	3537	2	4	2	0.00
01/12/2022	2044 On 02-February-23	10.30	Put	Bond Future	12857	9	13	9	0.00
01/12/2022	2044 On 02-February-23	11.00	Put	Bond Future	8008	5	8	5	0.00
01/12/2022	2044 On 02-February-23	11.75	Put	Bond Future	4117	2	4	2	2,500.00
01/12/2022	2044 On 02-February-23	11.10	Put	Bond Future	7400	0	7	0	0.00
01/12/2022	2044 On 02-February-23	11.16	Put	Bond Future	7046	4	7	4	0.00
01/12/2022	2044 On 02-February-23	10.75	Put	Bond Future	9634	6	10	6	0.00
01/12/2022	2044 On 04-May-23			Bond Future	12.36	79.9580	75.5748	79.9580	0.00
01/12/2022	2044 On 04-May-23	11.75	Call	Bond Future	2457	5	2	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2022	2044 On 04-May-23	12.00	Call	Bond Future	3094	5	3	5	0.00
01/12/2022	2044 On 04-May-23	12.25	Call	Bond Future	3801	6	4	6	0.00
01/12/2022	2044 On 04-May-23	11.43	Call	Bond Future	1753	3	2	3	0.00
01/12/2022	2044 On 04-May-23	11.42	Call	Bond Future	1734	3	2	3	0.00
01/12/2022	2044 On 04-May-23	11.41	Call	Bond Future	1714	3	2	3	0.00
01/12/2022	2044 On 04-May-23	11.41	Put	Bond Future	7502	5	8	5	0.00
01/12/2022	2044 On 04-May-23	11.42	Put	Bond Future	7456	5	7	5	0.00
01/12/2022	2044 On 04-May-23	11.75	Put	Bond Future	6082	4	6	4	4,115.00
01/12/2022	2044 On 04-May-23	11.43	Put	Bond Future	7411	5	7	5	0.00
01/12/2022	2044 On 04-May-23	12.25	Put	Bond Future	4421	3	4	3	1,500.00
01/12/2022	2044 On 04-May-23	12.00	Put	Bond Future	5192	3	5	3	4,115.00
01/12/2022	2044 On 03-August-23			Bond Future	12.50	77.1848	72.7133	77.1848	0.00
01/12/2022	2044 On 03-August-23	12.17	Call	Bond Future	3982	6	4	6	0.00
01/12/2022	2044 On 03-August-23	12.15	Call	Bond Future	3927	6	4	6	0.00
01/12/2022	2044 On 03-August-23	12.16	Call	Bond Future	3955	6	4	6	0.00
01/12/2022	2044 On 03-August-23	12.16	Put	Bond Future	5884	4	6	4	0.00
01/12/2022	2044 On 03-August-23	12.15	Put	Bond Future	5915	4	6	4	0.00
01/12/2022	2044 On 03-August-23	12.17	Put	Bond Future	5852	4	6	4	0.00
01/12/2022	2044 On 02-November-23			Bond Future	12.63	78.7442	74.1823	78.7442	0.00
01/12/2022	2044 On 02-November-23	11.55	Call	Bond Future	2534	4	3	4	0.00
01/12/2022	2044 On 02-November-23	11.56	Call	Bond Future	2555	4	3	4	0.00
01/12/2022	2044 On 02-November-23	11.57	Call	Bond Future	2576	4	3	4	0.00
01/12/2022	2044 On 02-November-23	11.57	Put	Bond Future	8848	6	9	6	0.00
01/12/2022	2044 On 02-November-23	11.56	Put	Bond Future	8891	6	9	6	0.00
01/12/2022	2044 On 02-November-23	11.55	Put	Bond Future	8933	6	9	6	0.00
01/12/2022	2044 On 01-February-24			Bond Future	12.79	75.8804	71.2306	75.8804	0.00
01/12/2022	2044 On 01-February-24	12.27	Call	Bond Future	4192	7	4	7	0.00
01/12/2022	2044 On 01-February-24	12.28	Call	Bond Future	4218	7	4	7	0.00
01/12/2022	2044 On 01-February-24	12.29	Call	Bond Future	4244	7	4	7	0.00
01/12/2022	2044 On 01-February-24	12.29	Put	Bond Future	7006	5	7	5	0.00
01/12/2022	2044 On 01-February-24	12.28	Put	Bond Future	7038	5	7	5	0.00
01/12/2022	2044 On 01-February-24	12.27	Put	Bond Future	7069	5	7	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2022	2046 On 02-February-23			Bond Future	109.87	112.0787	109.8680	112.0787	13,085.00
01/12/2022	2046 On 04-May-23			Bond Future	110.02	112.2754	110.0200	112.2754	4,935.00
01/12/2022	2046 On 03-August-23			Bond Future	112.26	114.5614	112.2598	114.5614	0.00
01/12/2022	2046 On 02-November-23			Bond Future	112.47	114.8143	112.4658	114.8143	0.00
01/12/2022	2046 On 01-February-24			Bond Future	114.66	117.0541	114.6600	117.0541	0.00
01/12/2022	2050 On 02-February-23			Bond Future	108.12	112.2213	108.1216	112.2213	10,467.00
01/12/2022	2050 On 04-May-23			Bond Future	110.27	114.4543	110.2723	114.4543	3,359.00
01/12/2022	2050 On 03-August-23			Bond Future	110.33	114.6019	110.3343	114.6019	0.00
01/12/2022	2050 On 02-November-23			Bond Future	112.59	116.9427	112.5879	116.9427	0.00
01/12/2022	2050 On 01-February-24			Bond Future	112.55	116.9872	112.5477	116.9872	0.00
01/12/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2022	AL37 On 02-February-23			Index Future	839.44	855.5610	839.4350	855.5610	0.00
01/12/2022	AL37 On 04-May-23			Index Future	855.93	872.3740	855.9260	872.3740	0.00
01/12/2022	AL37 On 03-August-23			Index Future	873.15	889.9290	873.1480	889.9290	0.00
01/12/2022	AL37 On 02-November-23			Index Future	890.79	907.9070	890.7870	907.9070	0.00
01/12/2022	AL37 On 01-February-24			Index Future	908.00	925.4430	907.9950	925.4430	0.00
01/12/2022	AL7T On 02-February-23			Index Future	946.86	985.2460	946.8630	985.2460	0.00
01/12/2022	AL7T On 04-May-23			Index Future	965.46	1004.6080	965.4640	1004.6080	0.00
01/12/2022	AL7T On 03-August-23			Index Future	984.89	1024.8230	984.8900	1024.8230	0.00
01/12/2022	AL7T On 02-November-23			Index Future	1004.79	1045.5270	1004.7870	1045.5270	0.00
01/12/2022	AL7T On 01-February-24			Index Future	1024.20	1065.7210	1024.1970	1065.7210	0.00
01/12/2022	ALBI On 02-February-23			Index Future	828.32	863.3920	828.3170	863.3920	107.00
01/12/2022	ALBI On 04-May-23			Index Future	844.59	880.3600	844.5900	880.3600	0.00
01/12/2022	ALBI On 03-August-23			Index Future	861.58	898.0750	861.5840	898.0750	0.00
01/12/2022	ALBI On 02-November-23			Index Future	878.99	916.2180	878.9890	916.2180	0.00
01/12/2022	ALBI On 01-February-24			Index Future	895.97	933.9140	895.9690	933.9140	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/12/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/12/2022	ES33 On 02-February-23			Bond Future	13.01	75.0079	71.7819	75.0079	350.00
01/12/2022	ES33 On 04-May-23			Bond Future	13.20	72.7060	69.4154	72.7060	0.00
01/12/2022	ES33 On 03-August-23			Bond Future	13.39	74.1868	70.8290	74.1868	0.00
01/12/2022	ES33 On 02-November-23			Bond Future	13.60	71.9074	68.4811	71.9074	0.00
01/12/2022	ES33 On 01-February-24			Bond Future	13.84	73.3073	69.8143	73.3073	0.00
01/12/2022	ES42 On 02-February-23			Bond Future	13.22	73.4802	69.7768	73.4802	4,195.00
01/12/2022	ES42 On 04-May-23			Bond Future	13.39	70.6794	66.9018	70.6794	0.00
01/12/2022	ES42 On 03-August-23			Bond Future	13.57	72.1193	68.2647	72.1193	0.00
01/12/2022	ES42 On 02-November-23			Bond Future	13.75	69.3298	65.3966	69.3298	0.00
01/12/2022	ES42 On 01-February-24			Bond Future	13.95	70.6778	66.6679	70.6778	0.00
01/12/2022	GOVI On 02-February-23			GOVI	816.55	851.2020	816.5480	851.2020	836.00
01/12/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
01/12/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
01/12/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
01/12/2022	GOVI On 02-February-23	850.82	Put	GOVI	342720	0	34	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2022	GOVI On 02-February-23	850.83	Put	GOVI	342820	0	34	0	0.00
01/12/2022	GOVI On 02-February-23	850.84	Put	GOVI	342920	0	34	0	0.00
01/12/2022	GOVI On 04-May-23			GOVI	832.59	867.9290	832.5890	867.9290	0.00
01/12/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	15	0	15	0.00
01/12/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	15	0	15	0.00
01/12/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	15	0	15	0.00
01/12/2022	GOVI On 04-May-23	852.87	Put	GOVI	202810	0	20	0	0.00
01/12/2022	GOVI On 04-May-23	852.86	Put	GOVI	202710	0	20	0	0.00
01/12/2022	GOVI On 04-May-23	852.88	Put	GOVI	202910	0	20	0	0.00
01/12/2022	GOVI On 03-August-23			GOVI	849.34	885.3940	849.3410	885.3940	0.00
01/12/2022	GOVI On 03-August-23	837.23	Call	GOVI	121110	48	12	48	0.00
01/12/2022	GOVI On 03-August-23	837.22	Call	GOVI	121210	48	12	48	0.00
01/12/2022	GOVI On 03-August-23	837.21	Call	GOVI	121310	48	12	48	0.00
01/12/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
01/12/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
01/12/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
01/12/2022	GOVI On 02-November-23			GOVI	866.50	903.2810	866.5000	903.2810	0.00
01/12/2022	GOVI On 02-November-23	885.80	Call	GOVI	0	17	0	17	0.00
01/12/2022	GOVI On 02-November-23	885.81	Call	GOVI	0	17	0	17	0.00
01/12/2022	GOVI On 02-November-23	885.82	Call	GOVI	0	17	0	17	0.00
01/12/2022	GOVI On 02-November-23	885.81	Put	GOVI	193100	0	19	0	0.00
01/12/2022	GOVI On 02-November-23	885.82	Put	GOVI	193200	0	19	0	0.00
01/12/2022	GOVI On 02-November-23	885.80	Put	GOVI	193000	0	19	0	0.00
01/12/2022	GOVI On 01-February-24			GOVI	883.24	920.7280	883.2380	920.7280	0.00
01/12/2022	GOVI On 01-February-24	879.98	Call	GOVI	32580	41	3	41	0.00
01/12/2022	GOVI On 01-February-24	879.99	Call	GOVI	32480	41	3	41	0.00
01/12/2022	GOVI On 01-February-24	880.00	Call	GOVI	32380	41	3	41	0.00
01/12/2022	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
01/12/2022	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
01/12/2022	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
01/12/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2022	IGOV On 02-February-23			Index Future	314.25	318.7260	314.2490	318.7260	663.00
01/12/2022	IGOV On 04-May-23			Index Future	320.50	325.0670	320.4990	325.0670	16.00
01/12/2022	IGOV On 03-August-23			Index Future	327.02	331.6840	327.0230	331.6840	0.00
01/12/2022	IGOV On 02-November-23			Index Future	333.70	338.4590	333.7020	338.4590	0.00
01/12/2022	IGOV On 01-February-24			Index Future	340.22	345.0690	340.2210	345.0690	0.00
01/12/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
01/12/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
01/12/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
01/12/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
01/12/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
01/12/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
01/12/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
01/12/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
01/12/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
01/12/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
01/12/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
01/12/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
01/12/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
01/12/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
01/12/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
01/12/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
01/12/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
01/12/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.24	92.7650	92.7600	92.7650	68.00
01/12/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.34	92.7350	92.6650	92.7350	0.00
01/12/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.81	92.3700	92.1900	92.3700	0.00
01/12/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.98	92.3450	92.0250	92.3450	0.00
01/12/2022	JBAF On 19-April-23			Jibar Tradeable Future	8.07	92.2100	91.9300	92.2100	0.00
01/12/2022	JBAF On 17-May-23			Jibar Tradeable Future	8.15	92.1800	91.8550	92.1800	0.00
01/12/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.21	92.1600	91.7900	92.1600	0.00
01/12/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.25	92.1550	91.7500	92.1550	75.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.26	92.1550	91.7400	92.1550	272.00
01/12/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.27	92.1700	91.7300	92.1700	0.00
01/12/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.26	92.2000	91.7450	92.2000	0.00
01/12/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.28	92.2150	91.7200	92.2150	0.00
01/12/2022	R035 On 02-February-23			Bond Future	12.02	88.0949	84.1580	88.0949	150,815.00
01/12/2022	R035 On 02-February-23	11.98	Call	Bond Future	2139	5	2	5	0.00
01/12/2022	R035 On 02-February-23	13.22	Call	Bond Future	6588	10	7	10	0.00
01/12/2022	R035 On 02-February-23	11.05	Call	Bond Future	411	1	0	1	976.00
01/12/2022	R035 On 02-February-23	11.06	Call	Bond Future	421	2	0	2	0.00
01/12/2022	R035 On 02-February-23	10.86	Call	Bond Future	256	1	0	1	0.00
01/12/2022	R035 On 02-February-23	10.87	Call	Bond Future	263	1	0	1	0.00
01/12/2022	R035 On 02-February-23	10.30	Call	Bond Future	46	0	0	0	976.00
01/12/2022	R035 On 02-February-23	10.64	Call	Bond Future	138	1	0	1	388.00
01/12/2022	R035 On 02-February-23	9.81	Call	Bond Future	8	0	0	0	582.00
01/12/2022	R035 On 02-February-23	9.85	Call	Bond Future	10	0	0	0	0.00
01/12/2022	R035 On 02-February-23	9.89	Call	Bond Future	11	0	0	0	388.00
01/12/2022	R035 On 02-February-23	11.94	Call	Bond Future	2030	4	2	4	0.00
01/12/2022	R035 On 02-February-23	10.88	Call	Bond Future	270	1	0	1	0.00
01/12/2022	R035 On 02-February-23	10.60	Call	Bond Future	123	1	0	1	0.00
01/12/2022	R035 On 02-February-23	10.66	Call	Bond Future	147	1	0	1	0.00
01/12/2022	R035 On 02-February-23	10.66	Put	Bond Future	7941	5	8	5	582.00
01/12/2022	R035 On 02-February-23	10.30	Put	Bond Future	10085	6	10	6	0.00
01/12/2022	R035 On 02-February-23	10.60	Put	Bond Future	8286	5	8	5	0.00
01/12/2022	R035 On 02-February-23	10.64	Put	Bond Future	8055	5	8	5	0.00
01/12/2022	R035 On 02-February-23	10.88	Put	Bond Future	6730	4	7	4	0.00
01/12/2022	R035 On 02-February-23	13.22	Put	Bond Future	492	0	0	0	976.00
01/12/2022	R035 On 02-February-23	9.89	Put	Bond Future	12706	9	13	9	0.00
01/12/2022	R035 On 02-February-23	9.81	Put	Bond Future	13234	9	13	9	0.00
01/12/2022	R035 On 02-February-23	10.87	Put	Bond Future	6784	4	7	4	0.00
01/12/2022	R035 On 02-February-23	10.86	Put	Bond Future	6837	4	7	4	0.00
01/12/2022	R035 On 02-February-23	11.06	Put	Bond Future	5812	3	6	3	582.00
01/12/2022	R035 On 02-February-23	11.05	Put	Bond Future	5861	3	6	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2022	R035 On 02-February-23	11.98	Put	Bond Future	2345	1	2	1	388.00
01/12/2022	R035 On 02-February-23	9.85	Put	Bond Future	12970	9	13	9	0.00
01/12/2022	R035 On 02-February-23	11.94	Put	Bond Future	2451	1	2	1	0.00
01/12/2022	R035 On 04-May-23			Bond Future	12.17	85.3230	81.3082	85.3230	103,525.00
01/12/2022	R035 On 04-May-23	11.22	Call	Bond Future	1497	3	1	3	0.00
01/12/2022	R035 On 04-May-23	10.42	Call	Bond Future	505	1	1	1	491.00
01/12/2022	R035 On 04-May-23	9.85	Call	Bond Future	206	1	0	1	388.00
01/12/2022	R035 On 04-May-23	12.46	Call	Bond Future	4535	7	5	7	0.00
01/12/2022	R035 On 04-May-23	11.17	Call	Bond Future	1412	3	1	3	491.00
01/12/2022	R035 On 04-May-23	11.20	Call	Bond Future	1463	3	1	3	0.00
01/12/2022	R035 On 04-May-23	11.21	Call	Bond Future	1480	3	1	3	0.00
01/12/2022	R035 On 04-May-23	10.60	Call	Bond Future	663	2	1	2	388.00
01/12/2022	R035 On 04-May-23	13.18	Call	Bond Future	6908	10	7	10	0.00
01/12/2022	R035 On 04-May-23	13.18	Put	Bond Future	1826	1	2	1	491.00
01/12/2022	R035 On 04-May-23	10.60	Put	Bond Future	9548	6	10	6	0.00
01/12/2022	R035 On 04-May-23	12.46	Put	Bond Future	3015	2	3	2	388.00
01/12/2022	R035 On 04-May-23	11.22	Put	Bond Future	6706	4	7	4	0.00
01/12/2022	R035 On 04-May-23	9.85	Put	Bond Future	13842	10	14	10	0.00
01/12/2022	R035 On 04-May-23	10.42	Put	Bond Future	10499	7	10	7	0.00
01/12/2022	R035 On 04-May-23	11.17	Put	Bond Future	6909	4	7	4	0.00
01/12/2022	R035 On 04-May-23	11.20	Put	Bond Future	6787	4	7	4	0.00
01/12/2022	R035 On 04-May-23	11.21	Put	Bond Future	6746	4	7	4	0.00
01/12/2022	R035 On 03-August-23			Bond Future	12.32	87.0408	82.9450	87.0408	0.00
01/12/2022	R035 On 03-August-23	11.98	Call	Bond Future	3506	6	4	6	0.00
01/12/2022	R035 On 03-August-23	11.99	Call	Bond Future	3531	6	4	6	0.00
01/12/2022	R035 On 03-August-23	12.00	Call	Bond Future	3556	6	4	6	0.00
01/12/2022	R035 On 03-August-23	12.00	Put	Bond Future	5206	3	5	3	0.00
01/12/2022	R035 On 03-August-23	11.99	Put	Bond Future	5234	3	5	3	0.00
01/12/2022	R035 On 03-August-23	11.98	Put	Bond Future	5262	3	5	3	0.00
01/12/2022	R035 On 02-November-23			Bond Future	12.48	84.2947	80.1161	84.2947	0.00
01/12/2022	R035 On 02-November-23	11.43	Call	Bond Future	2275	4	2	4	0.00
01/12/2022	R035 On 02-November-23	11.41	Call	Bond Future	2238	4	2	4	0.00
01/12/2022	R035 On 02-November-23	11.42	Call	Bond Future	2257	4	2	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2022	R035 On 02-November-23	11.42	Put	Bond Future	7838	5	8	5	0.00
01/12/2022	R035 On 02-November-23	11.41	Put	Bond Future	7875	5	8	5	0.00
01/12/2022	R035 On 02-November-23	11.43	Put	Bond Future	7801	5	8	5	0.00
01/12/2022	R035 On 01-February-24			Bond Future	12.66	85.9181	81.6591	85.9181	0.00
01/12/2022	R035 On 01-February-24	12.18	Call	Bond Future	3780	6	4	6	0.00
01/12/2022	R035 On 01-February-24	12.20	Call	Bond Future	3827	6	4	6	0.00
01/12/2022	R035 On 01-February-24	12.19	Call	Bond Future	3804	6	4	6	0.00
01/12/2022	R035 On 01-February-24	12.19	Put	Bond Future	6180	4	6	4	0.00
01/12/2022	R035 On 01-February-24	12.18	Put	Bond Future	6208	4	6	4	0.00
01/12/2022	R035 On 01-February-24	12.20	Put	Bond Future	6153	4	6	4	0.00
01/12/2022	R186 On 02-February-23			Bond Future	9.42	106.8964	104.7829	106.8964	72,193.00
01/12/2022	R186 On 02-February-23	8.34	Call	Bond Future	53	0	0	0	0.00
01/12/2022	R186 On 02-February-23	8.32	Call	Bond Future	48	0	0	0	0.00
01/12/2022	R186 On 02-February-23	8.33	Call	Bond Future	50	0	0	0	0.00
01/12/2022	R186 On 02-February-23	8.33	Put	Bond Future	3683	2	4	2	0.00
01/12/2022	R186 On 02-February-23	8.32	Put	Bond Future	3715	2	4	2	0.00
01/12/2022	R186 On 02-February-23	8.34	Put	Bond Future	3652	2	4	2	0.00
01/12/2022	R186 On 04-May-23			Bond Future	9.55	108.9977	106.8420	108.9977	12,188.00
01/12/2022	R186 On 04-May-23	8.82	Call	Bond Future	655	1	1	1	0.00
01/12/2022	R186 On 04-May-23	8.83	Call	Bond Future	665	2	1	2	0.00
01/12/2022	R186 On 04-May-23	8.84	Call	Bond Future	674	2	1	2	0.00
01/12/2022	R186 On 04-May-23	8.83	Put	Bond Future	2889	2	3	2	0.00
01/12/2022	R186 On 04-May-23	8.84	Put	Bond Future	2868	2	3	2	0.00
01/12/2022	R186 On 04-May-23	8.82	Put	Bond Future	2911	2	3	2	0.00
01/12/2022	R186 On 03-August-23			Bond Future	9.67	105.8864	103.6870	105.8864	0.00
01/12/2022	R186 On 03-August-23	9.73	Call	Bond Future	2009	3	2	3	0.00
01/12/2022	R186 On 03-August-23	9.75	Call	Bond Future	2042	3	2	3	0.00
01/12/2022	R186 On 03-August-23	9.74	Call	Bond Future	2025	3	2	3	0.00
01/12/2022	R186 On 03-August-23	9.74	Put	Bond Future	1830	1	2	1	0.00
01/12/2022	R186 On 03-August-23	9.73	Put	Bond Future	1842	1	2	1	0.00
01/12/2022	R186 On 03-August-23	9.75	Put	Bond Future	1818	1	2	1	0.00
01/12/2022	R186 On 02-November-23			Bond Future	9.81	108.0255	105.7817	108.0255	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2022	R186 On 02-November-23	10.42	Call	Bond Future	3074	5	3	5	0.00
01/12/2022	R186 On 02-November-23	9.39	Call	Bond Future	1471	3	1	3	0.00
01/12/2022	R186 On 02-November-23	9.38	Call	Bond Future	1457	3	1	3	0.00
01/12/2022	R186 On 02-November-23	9.40	Call	Bond Future	1483	3	1	3	0.00
01/12/2022	R186 On 02-November-23	9.15	Call	Bond Future	1178	2	1	2	1,715.00
01/12/2022	R186 On 02-November-23	9.40	Put	Bond Future	2584	1	3	1	0.00
01/12/2022	R186 On 02-November-23	9.38	Put	Bond Future	2611	2	3	2	0.00
01/12/2022	R186 On 02-November-23	9.39	Put	Bond Future	2598	1	3	1	0.00
01/12/2022	R186 On 02-November-23	10.42	Put	Bond Future	1464	1	1	1	1,715.00
01/12/2022	R186 On 02-November-23	9.15	Put	Bond Future	2956	2	3	2	0.00
01/12/2022	R186 On 01-February-24			Bond Future	10.01	104.8036	102.5167	104.8036	0.00
01/12/2022	R186 On 01-February-24	9.52	Call	Bond Future	1559	3	2	3	0.00
01/12/2022	R186 On 01-February-24	9.51	Call	Bond Future	1547	3	2	3	0.00
01/12/2022	R186 On 01-February-24	9.50	Call	Bond Future	1535	3	2	3	0.00
01/12/2022	R186 On 01-February-24	9.52	Put	Bond Future	2780	2	3	2	0.00
01/12/2022	R186 On 01-February-24	9.50	Put	Bond Future	2806	2	3	2	0.00
01/12/2022	R186 On 01-February-24	9.51	Put	Bond Future	2793	2	3	2	0.00
01/12/2022	R197 On 02-February-23			Bond Future	329.24	329.5332	329.2383	329.5332	977.00
01/12/2022	R197 On 04-May-23			Bond Future	335.79	336.0892	335.7863	336.0892	0.00
01/12/2022	R197 On 03-August-23			Bond Future	333.55	333.8634	333.5517	333.8634	0.00
01/12/2022	R197 On 02-November-23			Bond Future	340.36	340.6826	340.3646	340.6826	0.00
01/12/2022	R202 On 02-February-23			Bond Future	243.31	245.4997	243.3112	245.4997	5,950.00
01/12/2022	R202 On 04-May-23			Bond Future	248.15	250.3837	248.1502	250.3837	0.00
01/12/2022	R202 On 03-August-23			Bond Future	248.38	250.6645	248.3839	250.6645	0.00
01/12/2022	R202 On 02-November-23			Bond Future	253.46	255.7843	253.4571	255.7843	0.00
01/12/2022	R202 On 01-February-24			Bond Future	253.46	255.8307	253.4590	255.8307	0.00
01/12/2022	R209 On 02-February-23			Bond Future	12.02	68.0037	64.5475	68.0037	25,765.00
01/12/2022	R209 On 02-February-23	10.80	Call	Bond Future	187	1	0	1	0.00
01/12/2022	R209 On 02-February-23	10.78	Call	Bond Future	177	1	0	1	0.00
01/12/2022	R209 On 02-February-23	10.79	Call	Bond Future	182	1	0	1	0.00
01/12/2022	R209 On 02-February-23	10.80	Put	Bond Future	6299	3	6	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2022	R209 On 02-February-23	10.78	Put	Bond Future	6395	4	6	4	0.00
01/12/2022	R209 On 02-February-23	10.79	Put	Bond Future	6347	4	6	4	0.00
01/12/2022	R209 On 04-May-23			Bond Future	12.16	66.1887	62.6641	66.1887	2,510.00
01/12/2022	R209 On 04-May-23	11.11	Call	Bond Future	1158	2	1	2	0.00
01/12/2022	R209 On 04-May-23	12.50	Call	Bond Future	4079	6	4	6	0.00
01/12/2022	R209 On 04-May-23	11.00	Call	Bond Future	1010	2	1	2	0.00
01/12/2022	R209 On 04-May-23	11.10	Call	Bond Future	1144	2	1	2	0.00
01/12/2022	R209 On 04-May-23	10.00	Call	Bond Future	231	1	0	1	1,000.00
01/12/2022	R209 On 04-May-23	11.09	Call	Bond Future	1130	2	1	2	0.00
01/12/2022	R209 On 04-May-23	11.09	Put	Bond Future	6327	4	6	4	0.00
01/12/2022	R209 On 04-May-23	10.00	Put	Bond Future	11376	8	11	8	0.00
01/12/2022	R209 On 04-May-23	11.10	Put	Bond Future	6290	4	6	4	0.00
01/12/2022	R209 On 04-May-23	11.00	Put	Bond Future	6672	4	7	4	6,250.00
01/12/2022	R209 On 04-May-23	12.50	Put	Bond Future	2537	1	3	1	8,500.00
01/12/2022	R209 On 04-May-23	11.11	Put	Bond Future	6252	4	6	4	0.00
01/12/2022	R209 On 03-August-23			Bond Future	12.29	67.5214	63.9257	67.5214	0.00
01/12/2022	R209 On 03-August-23	11.95	Call	Bond Future	3047	5	3	5	0.00
01/12/2022	R209 On 03-August-23	11.93	Call	Bond Future	3004	5	3	5	0.00
01/12/2022	R209 On 03-August-23	11.94	Call	Bond Future	3026	5	3	5	0.00
01/12/2022	R209 On 03-August-23	11.95	Put	Bond Future	4617	3	5	3	0.00
01/12/2022	R209 On 03-August-23	11.93	Put	Bond Future	4668	3	5	3	0.00
01/12/2022	R209 On 03-August-23	11.94	Put	Bond Future	4642	3	5	3	0.00
01/12/2022	R209 On 02-November-23			Bond Future	12.43	65.7341	62.0658	65.7341	0.00
01/12/2022	R209 On 02-November-23	11.35	Call	Bond Future	1928	3	2	3	0.00
01/12/2022	R209 On 02-November-23	11.33	Call	Bond Future	1896	3	2	3	0.00
01/12/2022	R209 On 02-November-23	11.34	Call	Bond Future	1912	3	2	3	0.00
01/12/2022	R209 On 02-November-23	11.34	Put	Bond Future	7032	5	7	5	0.00
01/12/2022	R209 On 02-November-23	11.33	Put	Bond Future	7066	5	7	5	0.00
01/12/2022	R209 On 02-November-23	11.35	Put	Bond Future	6999	5	7	5	0.00
01/12/2022	R209 On 01-February-24			Bond Future	12.59	66.9999	63.2609	66.9999	0.00
01/12/2022	R209 On 01-February-24	12.12	Call	Bond Future	3333	5	3	5	0.00
01/12/2022	R209 On 01-February-24	12.13	Call	Bond Future	3354	5	3	5	0.00
01/12/2022	R209 On 01-February-24	12.14	Call	Bond Future	3375	5	3	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2022	R209 On 01-February-24	12.14	Put	Bond Future	5371	4	5	4	0.00
01/12/2022	R209 On 01-February-24	12.13	Put	Bond Future	5396	4	5	4	0.00
01/12/2022	R209 On 01-February-24	12.12	Put	Bond Future	5421	4	5	4	0.00
01/12/2022	R210 On 02-February-23			Bond Future	223.40	223.4156	223.4007	223.4156	372.00
01/12/2022	R210 On 04-May-23			Bond Future	224.76	224.7785	224.7620	224.7785	0.00
01/12/2022	R210 On 03-August-23			Bond Future	229.34	229.3548	229.3374	229.3548	0.00
01/12/2022	R210 On 02-November-23			Bond Future	230.86	230.8758	230.8581	230.8758	0.00
01/12/2022	R210 On 01-February-24			Bond Future	235.36	235.3808	235.3635	235.3808	0.00
01/12/2022	R213 On 02-February-23			Bond Future	11.46	83.3658	80.0146	83.3658	39,597.00
01/12/2022	R213 On 02-February-23	9.16	Call	Bond Future	1	0	0	0	476.00
01/12/2022	R213 On 02-February-23	10.43	Call	Bond Future	185	1	0	1	912.00
01/12/2022	R213 On 02-February-23	10.22	Call	Bond Future	90	1	0	1	0.00
01/12/2022	R213 On 02-February-23	10.21	Call	Bond Future	86	1	0	1	0.00
01/12/2022	R213 On 02-February-23	12.20	Call	Bond Future	3822	7	4	7	0.00
01/12/2022	R213 On 02-February-23	10.01	Call	Bond Future	39	0	0	0	0.00
01/12/2022	R213 On 02-February-23	10.23	Call	Bond Future	93	1	0	1	0.00
01/12/2022	R213 On 02-February-23	10.35	Call	Bond Future	142	1	0	1	0.00
01/12/2022	R213 On 02-February-23	10.35	Put	Bond Future	5199	3	5	3	476.00
01/12/2022	R213 On 02-February-23	10.43	Put	Bond Future	4864	2	5	2	0.00
01/12/2022	R213 On 02-February-23	12.20	Put	Bond Future	682	0	1	0	912.00
01/12/2022	R213 On 02-February-23	10.22	Put	Bond Future	5765	3	6	3	0.00
01/12/2022	R213 On 02-February-23	10.21	Put	Bond Future	5810	3	6	3	0.00
01/12/2022	R213 On 02-February-23	10.23	Put	Bond Future	5721	3	6	3	0.00
01/12/2022	R213 On 02-February-23	9.16	Put	Bond Future	10950	8	11	8	0.00
01/12/2022	R213 On 02-February-23	10.01	Put	Bond Future	6727	4	7	4	476.00
01/12/2022	R213 On 04-May-23			Bond Future	11.61	81.4524	78.0348	81.4524	0.00
01/12/2022	R213 On 04-May-23	10.74	Call	Bond Future	1196	3	1	3	0.00
01/12/2022	R213 On 04-May-23	10.73	Call	Bond Future	1183	3	1	3	0.00
01/12/2022	R213 On 04-May-23	10.75	Call	Bond Future	1210	3	1	3	0.00
01/12/2022	R213 On 04-May-23	10.75	Put	Bond Future	5000	3	5	3	0.00
01/12/2022	R213 On 04-May-23	10.73	Put	Bond Future	5063	3	5	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2022	R213 On 04-May-23	10.74	Put	Bond Future	5031	3	5	3	0.00
01/12/2022	R213 On 03-August-23			Bond Future	11.77	83.0920	79.6055	83.0920	0.00
01/12/2022	R213 On 03-August-23	11.62	Call	Bond Future	3023	5	3	5	0.00
01/12/2022	R213 On 03-August-23	11.61	Call	Bond Future	3002	5	3	5	0.00
01/12/2022	R213 On 03-August-23	11.63	Call	Bond Future	3045	5	3	5	0.00
01/12/2022	R213 On 03-August-23	11.62	Put	Bond Future	3633	2	4	2	0.00
01/12/2022	R213 On 03-August-23	11.61	Put	Bond Future	3653	2	4	2	0.00
01/12/2022	R213 On 03-August-23	11.63	Put	Bond Future	3613	2	4	2	0.00
01/12/2022	R213 On 02-November-23			Bond Future	11.93	81.2179	77.6609	81.2179	0.00
01/12/2022	R213 On 02-November-23	11.12	Call	Bond Future	1929	4	2	4	0.00
01/12/2022	R213 On 02-November-23	11.11	Call	Bond Future	1913	3	2	3	0.00
01/12/2022	R213 On 02-November-23	11.13	Call	Bond Future	1946	4	2	4	0.00
01/12/2022	R213 On 02-November-23	11.13	Put	Bond Future	5278	3	5	3	0.00
01/12/2022	R213 On 02-November-23	11.11	Put	Bond Future	5330	3	5	3	0.00
01/12/2022	R213 On 02-November-23	11.12	Put	Bond Future	5304	3	5	3	0.00
01/12/2022	R213 On 01-February-24			Bond Future	12.14	82.7829	79.1574	82.7829	0.00
01/12/2022	R213 On 01-February-24	11.72	Call	Bond Future	2910	5	3	5	0.00
01/12/2022	R213 On 01-February-24	11.71	Call	Bond Future	2891	5	3	5	0.00
01/12/2022	R213 On 01-February-24	11.70	Call	Bond Future	2872	5	3	5	0.00
01/12/2022	R213 On 01-February-24	11.70	Put	Bond Future	4606	3	5	3	0.00
01/12/2022	R213 On 01-February-24	11.71	Put	Bond Future	4585	3	5	3	0.00
01/12/2022	R213 On 01-February-24	11.72	Put	Bond Future	4564	3	5	3	0.00
01/12/2022	R214 On 02-February-23			Bond Future	12.13	65.5629	61.9867	65.5629	71,030.00
01/12/2022	R214 On 02-February-23	10.30	Call	Bond Future	30	0	0	0	0.00
01/12/2022	R214 On 02-February-23	10.90	Call	Bond Future	208	0	0	0	2,300.00
01/12/2022	R214 On 02-February-23	11.00	Call	Bond Future	271	1	0	1	0.00
01/12/2022	R214 On 02-February-23	11.09	Call	Bond Future	339	1	0	1	0.00
01/12/2022	R214 On 02-February-23	11.60	Call	Bond Future	966	0	1	0	2,300.00
01/12/2022	R214 On 02-February-23	11.80	Call	Bond Future	1333	3	1	3	0.00
01/12/2022	R214 On 02-February-23	11.10	Call	Bond Future	347	1	0	1	0.00
01/12/2022	R214 On 02-February-23	11.07	Call	Bond Future	323	1	0	1	0.00
01/12/2022	R214 On 02-February-23	11.08	Call	Bond Future	331	1	0	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2022	R214 On 02-February-23	11.08	Put	Bond Future	5769	3	6	3	0.00
01/12/2022	R214 On 02-February-23	11.07	Put	Bond Future	5816	3	6	3	0.00
01/12/2022	R214 On 02-February-23	10.90	Put	Bond Future	6657	0	7	0	0.00
01/12/2022	R214 On 02-February-23	11.80	Put	Bond Future	2960	1	3	1	0.00
01/12/2022	R214 On 02-February-23	11.60	Put	Bond Future	3615	0	4	0	0.00
01/12/2022	R214 On 02-February-23	11.09	Put	Bond Future	5721	3	6	3	0.00
01/12/2022	R214 On 02-February-23	11.00	Put	Bond Future	6155	3	6	3	0.00
01/12/2022	R214 On 02-February-23	11.10	Put	Bond Future	5674	3	6	3	0.00
01/12/2022	R214 On 02-February-23	10.30	Put	Bond Future	10030	7	10	7	0.00
01/12/2022	R214 On 04-May-23			Bond Future	12.25	63.5532	59.9064	63.5532	0.00
01/12/2022	R214 On 04-May-23	11.38	Call	Bond Future	1483	3	1	3	0.00
01/12/2022	R214 On 04-May-23	11.36	Call	Bond Future	1450	3	1	3	0.00
01/12/2022	R214 On 04-May-23	11.37	Call	Bond Future	1467	3	1	3	0.00
01/12/2022	R214 On 04-May-23	11.37	Put	Bond Future	5920	4	6	4	0.00
01/12/2022	R214 On 04-May-23	11.36	Put	Bond Future	5957	4	6	4	0.00
01/12/2022	R214 On 04-May-23	11.38	Put	Bond Future	5883	4	6	4	0.00
01/12/2022	R214 On 03-August-23			Bond Future	12.38	64.8327	61.1123	64.8327	0.00
01/12/2022	R214 On 03-August-23	12.16	Call	Bond Future	3555	6	4	6	0.00
01/12/2022	R214 On 03-August-23	12.14	Call	Bond Future	3508	6	4	6	0.00
01/12/2022	R214 On 03-August-23	12.15	Call	Bond Future	3532	6	4	6	0.00
01/12/2022	R214 On 03-August-23	12.15	Put	Bond Future	4609	3	5	3	0.00
01/12/2022	R214 On 03-August-23	12.14	Put	Bond Future	4634	3	5	3	0.00
01/12/2022	R214 On 03-August-23	12.16	Put	Bond Future	4585	3	5	3	0.00
01/12/2022	R214 On 02-November-23			Bond Future	12.51	62.8434	59.0478	62.8434	0.00
01/12/2022	R214 On 02-November-23	11.45	Call	Bond Future	2079	4	2	4	0.00
01/12/2022	R214 On 02-November-23	11.47	Call	Bond Future	2114	4	2	4	0.00
01/12/2022	R214 On 02-November-23	11.46	Call	Bond Future	2096	4	2	4	0.00
01/12/2022	R214 On 02-November-23	11.46	Put	Bond Future	7255	5	7	5	0.00
01/12/2022	R214 On 02-November-23	11.45	Put	Bond Future	7290	5	7	5	0.00
01/12/2022	R214 On 02-November-23	11.47	Put	Bond Future	7219	5	7	5	0.00
01/12/2022	R214 On 01-February-24			Bond Future	12.66	64.0537	60.1851	64.0537	0.00
01/12/2022	R214 On 01-February-24	12.14	Call	Bond Future	3487	6	3	6	0.00
01/12/2022	R214 On 01-February-24	12.15	Call	Bond Future	3508	6	4	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2022	R214 On 01-February-24	12.16	Call	Bond Future	3530	6	4	6	0.00
01/12/2022	R214 On 01-February-24	12.16	Put	Bond Future	5856	4	6	4	0.00
01/12/2022	R214 On 01-February-24	12.15	Put	Bond Future	5882	4	6	4	0.00
01/12/2022	R214 On 01-February-24	12.14	Put	Bond Future	5909	4	6	4	0.00
01/12/2022	R248 On 02-February-23			Bond Future	12.11	82.0635	77.5934	82.0635	247,647.00
01/12/2022	R248 On 02-February-23	10.40	Call	Bond Future	59	0	0	0	0.00
01/12/2022	R248 On 02-February-23	11.06	Call	Bond Future	421	2	0	2	0.00
01/12/2022	R248 On 02-February-23	11.07	Call	Bond Future	431	2	0	2	0.00
01/12/2022	R248 On 02-February-23	11.10	Call	Bond Future	463	2	0	2	0.00
01/12/2022	R248 On 02-February-23	11.00	Call	Bond Future	362	1	0	1	2,900.00
01/12/2022	R248 On 02-February-23	11.60	Call	Bond Future	1268	0	1	0	2,900.00
01/12/2022	R248 On 02-February-23	11.70	Call	Bond Future	1493	4	1	4	0.00
01/12/2022	R248 On 02-February-23	11.08	Call	Bond Future	442	2	0	2	0.00
01/12/2022	R248 On 02-February-23	11.08	Put	Bond Future	7085	4	7	4	0.00
01/12/2022	R248 On 02-February-23	11.10	Put	Bond Future	6967	4	7	4	0.00
01/12/2022	R248 On 02-February-23	11.70	Put	Bond Future	4000	2	4	2	0.00
01/12/2022	R248 On 02-February-23	11.60	Put	Bond Future	4417	0	4	0	0.00
01/12/2022	R248 On 02-February-23	11.00	Put	Bond Future	7568	4	8	4	0.00
01/12/2022	R248 On 02-February-23	11.07	Put	Bond Future	7144	4	7	4	0.00
01/12/2022	R248 On 02-February-23	11.06	Put	Bond Future	7204	4	7	4	0.00
01/12/2022	R248 On 02-February-23	10.40	Put	Bond Future	11706	8	12	8	0.00
01/12/2022	R248 On 04-May-23			Bond Future	12.23	79.2173	74.6589	79.2173	10,943.00
01/12/2022	R248 On 04-May-23	11.34	Call	Bond Future	1829	4	2	4	0.00
01/12/2022	R248 On 04-May-23	11.33	Call	Bond Future	1808	4	2	4	0.00
01/12/2022	R248 On 04-May-23	11.35	Call	Bond Future	1850	4	2	4	0.00
01/12/2022	R248 On 04-May-23	11.35	Put	Bond Future	7400	5	7	5	0.00
01/12/2022	R248 On 04-May-23	11.33	Put	Bond Future	7493	5	7	5	0.00
01/12/2022	R248 On 04-May-23	11.34	Put	Bond Future	7446	5	7	5	0.00
01/12/2022	R248 On 03-August-23			Bond Future	12.36	80.7746	76.1241	80.7746	0.00
01/12/2022	R248 On 03-August-23	12.10	Call	Bond Future	4328	7	4	7	0.00
01/12/2022	R248 On 03-August-23	12.09	Call	Bond Future	4299	7	4	7	0.00
01/12/2022	R248 On 03-August-23	12.11	Call	Bond Future	4357	7	4	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2022	R248 On 03-August-23	12.11	Put	Bond Future	5846	4	6	4	0.00
01/12/2022	R248 On 03-August-23	12.09	Put	Bond Future	5908	4	6	4	0.00
01/12/2022	R248 On 03-August-23	12.10	Put	Bond Future	5877	4	6	4	0.00
01/12/2022	R248 On 02-November-23			Bond Future	12.49	77.9848	73.2404	77.9848	13,000.00
01/12/2022	R248 On 02-November-23	11.49	Call	Bond Future	2724	5	3	5	0.00
01/12/2022	R248 On 02-November-23	11.48	Call	Bond Future	2702	5	3	5	0.00
01/12/2022	R248 On 02-November-23	11.47	Call	Bond Future	2680	5	3	5	0.00
01/12/2022	R248 On 02-November-23	11.49	Put	Bond Future	8829	6	9	6	0.00
01/12/2022	R248 On 02-November-23	11.47	Put	Bond Future	8916	6	9	6	0.00
01/12/2022	R248 On 02-November-23	11.48	Put	Bond Future	8872	6	9	6	0.00
01/12/2022	R248 On 01-February-24			Bond Future	12.64	79.5233	74.6876	79.5233	0.00
01/12/2022	R248 On 01-February-24	12.16	Call	Bond Future	4470	7	4	7	0.00
01/12/2022	R248 On 01-February-24	12.14	Call	Bond Future	4416	7	4	7	0.00
01/12/2022	R248 On 01-February-24	12.15	Call	Bond Future	4443	7	4	7	0.00
01/12/2022	R248 On 01-February-24	12.15	Put	Bond Future	7240	5	7	5	0.00
01/12/2022	R248 On 01-February-24	12.14	Put	Bond Future	7272	5	7	5	0.00
01/12/2022	R248 On 01-February-24	12.16	Put	Bond Future	7207	5	7	5	0.00