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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	2025 On 06-May-21			Bond Future	150.15	150.3183	150.1532	150.3183	7,797.00
12/03/2021	2025 On 05-August-21			Bond Future	150.26	150.4317	150.2641	150.4317	0.00
12/03/2021	2025 On 04-November-21			Bond Future	151.95	152.1206	151.9508	152.1206	0.00
12/03/2021	2025 On 03-February-22			Bond Future	152.14	152.3096	152.1377	152.3096	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
12/03/2021	2029 On 06-May-21			Bond Future	107.35	107.6260	107.3545	107.6260	2,382.00
12/03/2021	2029 On 05-August-21			Bond Future	108.53	108.8029	108.5280	108.8029	0.00
12/03/2021	2029 On 04-November-21			Bond Future	108.60	108.8741	108.5958	108.8741	0.00
12/03/2021	2029 On 03-February-22			Bond Future	109.84	110.1242	109.8425	110.1242	0.00
12/03/2021	2030 On 06-May-21			Bond Future	9.47	93.9499	9.4692	93.9499	115,390.00
12/03/2021	2030 On 06-May-21	11.71	Call	Bond Future	11360	12	11360	12	0.00
12/03/2021	2030 On 06-May-21	8.95	Call	Bond Future	537	1	537	1	0.00
12/03/2021	2030 On 06-May-21	8.36	Call	Bond Future	95	0	95	0	0.00
12/03/2021	2030 On 06-May-21	8.86	Call	Bond Future	425	1	425	1	0.00
12/03/2021	2030 On 06-May-21	8.77	Call	Bond Future	332	0	332	0	300.00
12/03/2021	2030 On 06-May-21	9.22	Call	Bond Future	1004	1	1004	1	0.00
12/03/2021	2030 On 06-May-21	10.74	Call	Bond Future	6803	7	6803	7	0.00
12/03/2021	2030 On 06-May-21	11.70	Call	Bond Future	11313	12	11313	12	0.00
12/03/2021	2030 On 06-May-21	11.69	Call	Bond Future	11267	12	11267	12	0.00
12/03/2021	2030 On 06-May-21	8.90	Call	Bond Future	472	1	472	1	0.00
12/03/2021	2030 On 06-May-21	9.00	Call	Bond Future	607	1	607	1	0.00
12/03/2021	2030 On 06-May-21	9.25	Call	Bond Future	1069	1	1069	1	0.00
12/03/2021	2030 On 06-May-21	9.35	Call	Bond Future	1304	1	1304	1	0.00
12/03/2021	2030 On 06-May-21	9.27	Call	Bond Future	1114	1	1114	1	300.00
12/03/2021	2030 On 06-May-21	10.95	Call	Bond Future	7790	8	7790	8	0.00
12/03/2021	2030 On 06-May-21	9.92	Call	Bond Future	3149	3	3149	3	0.00
12/03/2021	2030 On 06-May-21	7.97	Call	Bond Future	22	0	22	0	700.00
12/03/2021	2030 On 06-May-21	10.04	Call	Bond Future	3632	4	3632	4	0.00
12/03/2021	2030 On 06-May-21	9.15	Call	Bond Future	863	1	863	1	0.00
12/03/2021	2030 On 06-May-21	10.04	Put	Bond Future	550	0	550	0	0.00
12/03/2021	2030 On 06-May-21	9.15	Put	Bond Future	2648	2	2648	2	0.00
12/03/2021	2030 On 06-May-21	10.95	Put	Bond Future	68	0	68	0	300.00
12/03/2021	2030 On 06-May-21	9.27	Put	Bond Future	2222	2	2222	2	0.00
12/03/2021	2030 On 06-May-21	9.25	Put	Bond Future	2290	2	2290	2	0.00
12/03/2021	2030 On 06-May-21	9.00	Put	Bond Future	3245	3	3245	3	5,000.00
12/03/2021	2030 On 06-May-21	11.69	Put	Bond Future	6	0	6	0	0.00
12/03/2021	2030 On 06-May-21	11.70	Put	Bond Future	6	0	6	0	0.00
12/03/2021	2030 On 06-May-21	10.74	Put	Bond Future	123	0	123	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
12/03/2021	2030 On 06-May-21	9.22	Put	Bond Future	2393	2	2393	2	700.00
12/03/2021	2030 On 06-May-21	7.97	Put	Bond Future	8805	8	8805	8	0.00
12/03/2021	2030 On 06-May-21	9.92	Put	Bond Future	703	1	703	1	700.00
12/03/2021	2030 On 06-May-21	8.90	Put	Bond Future	3686	3	3686	3	2,500.00
12/03/2021	2030 On 06-May-21	9.35	Put	Bond Future	1965	2	1965	2	0.00
12/03/2021	2030 On 06-May-21	8.77	Put	Bond Future	4299	4	4299	4	0.00
12/03/2021	2030 On 06-May-21	8.86	Put	Bond Future	3870	4	3870	4	0.00
12/03/2021	2030 On 06-May-21	8.95	Put	Bond Future	3462	3	3462	3	2,500.00
12/03/2021	2030 On 06-May-21	8.36	Put	Bond Future	6493	6	6493	6	0.00
12/03/2021	2030 On 06-May-21	11.71	Put	Bond Future	5	0	5	0	0.00
12/03/2021	2030 On 05-August-21			Bond Future	9.70	90.9488	9.6956	90.9488	0.00
12/03/2021	2030 On 05-August-21	9.75	Call	Bond Future	2764	0	2764	0	0.00
12/03/2021	2030 On 05-August-21	10.30	Call	Bond Future	4545	5	4545	5	0.00
12/03/2021	2030 On 05-August-21	7.70	Call	Bond Future	109	0	109	0	200.00
12/03/2021	2030 On 05-August-21	8.95	Call	Bond Future	1021	1	1021	1	600.00
12/03/2021	2030 On 05-August-21	10.43	Call	Bond Future	5026	5	5026	5	0.00
12/03/2021	2030 On 05-August-21	8.83	Call	Bond Future	849	0	849	0	450.00
12/03/2021	2030 On 05-August-21	10.15	Call	Bond Future	4016	0	4016	0	0.00
12/03/2021	2030 On 05-August-21	8.78	Call	Bond Future	783	1	783	1	200.00
12/03/2021	2030 On 05-August-21	9.45	Call	Bond Future	1991	2	1991	2	600.00
12/03/2021	2030 On 05-August-21	12.10	Call	Bond Future	11822	12	11822	12	0.00
12/03/2021	2030 On 05-August-21	10.42	Call	Bond Future	4988	5	4988	5	0.00
12/03/2021	2030 On 05-August-21	10.41	Call	Bond Future	4951	5	4951	5	0.00
12/03/2021	2030 On 05-August-21	10.41	Put	Bond Future	1246	1	1246	1	0.00
12/03/2021	2030 On 05-August-21	10.42	Put	Bond Future	1233	1	1233	1	0.00
12/03/2021	2030 On 05-August-21	12.10	Put	Bond Future	109	0	109	0	600.00
12/03/2021	2030 On 05-August-21	7.70	Put	Bond Future	11597	11	11597	11	0.00
12/03/2021	2030 On 05-August-21	10.30	Put	Bond Future	1398	1	1398	1	200.00
12/03/2021	2030 On 05-August-21	8.78	Put	Bond Future	5836	6	5836	6	0.00
12/03/2021	2030 On 05-August-21	10.43	Put	Bond Future	1220	1	1220	1	0.00
12/03/2021	2030 On 05-August-21	9.45	Put	Bond Future	3312	3	3312	3	0.00
12/03/2021	2030 On 05-August-21	8.95	Put	Bond Future	5109	5	5109	5	0.00
12/03/2021	2030 On 05-August-21	9.75	Put	Bond Future	2475	0	2475	0	450.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2021	2030 On 05-August-21	8.83	Put	Bond Future	5616	0	5616	0	0.00
12/03/2021	2030 On 05-August-21	10.15	Put	Bond Future	1636	0	1636	0	450.00
12/03/2021	2030 On 04-November-21			Bond Future	9.91	91.9494	9.9123	91.9494	0.00
12/03/2021	2030 On 04-November-21	9.90	Call	Bond Future	3222	3	3222	3	1,102.00
12/03/2021	2030 On 04-November-21	8.77	Call	Bond Future	1016	1	1016	1	300.00
12/03/2021	2030 On 04-November-21	11.44	Call	Bond Future	8346	9	8346	9	0.00
12/03/2021	2030 On 04-November-21	10.61	Call	Bond Future	5393	6	5393	6	0.00
12/03/2021	2030 On 04-November-21	10.59	Call	Bond Future	5324	6	5324	6	0.00
12/03/2021	2030 On 04-November-21	8.27	Call	Bond Future	546	1	546	1	300.00
12/03/2021	2030 On 04-November-21	9.20	Call	Bond Future	1650	2	1650	2	1,102.00
12/03/2021	2030 On 04-November-21	11.26	Call	Bond Future	7696	8	7696	8	0.00
12/03/2021	2030 On 04-November-21	10.60	Call	Bond Future	5359	6	5359	6	0.00
12/03/2021	2030 On 04-November-21	10.60	Put	Bond Future	1903	2	1903	2	0.00
12/03/2021	2030 On 04-November-21	10.59	Put	Bond Future	1918	2	1918	2	0.00
12/03/2021	2030 On 04-November-21	8.27	Put	Bond Future	9549	9	9549	9	0.00
12/03/2021	2030 On 04-November-21	8.77	Put	Bond Future	7159	7	7159	7	0.00
12/03/2021	2030 On 04-November-21	11.44	Put	Bond Future	902	1	902	1	300.00
12/03/2021	2030 On 04-November-21	10.61	Put	Bond Future	1889	2	1889	2	0.00
12/03/2021	2030 On 04-November-21	9.20	Put	Bond Future	5419	5	5419	5	0.00
12/03/2021	2030 On 04-November-21	11.26	Put	Bond Future	1086	1	1086	1	1,102.00
12/03/2021	2030 On 04-November-21	9.90	Put	Bond Future	3285	3	3285	3	0.00
12/03/2021	2030 On 03-February-22			Bond Future	10.15	88.9802	10.1487	88.9802	0.00
12/03/2021	2030 On 03-February-22	9.78	Call	Bond Future	2920	3	2920	3	0.00
12/03/2021	2030 On 03-February-22	9.44	Call	Bond Future	2203	2	2203	2	0.00
12/03/2021	2030 On 03-February-22	9.43	Call	Bond Future	2184	2	2184	2	0.00
12/03/2021	2030 On 03-February-22	9.45	Call	Bond Future	2223	2	2223	2	0.00
12/03/2021	2030 On 03-February-22	8.39	Call	Bond Future	831	1	831	1	101.00
12/03/2021	2030 On 03-February-22	9.35	Call	Bond Future	2033	2	2033	2	0.00
12/03/2021	2030 On 03-February-22	9.35	Put	Bond Future	6121	6	6121	6	101.00
12/03/2021	2030 On 03-February-22	9.45	Put	Bond Future	5786	6	5786	6	0.00
12/03/2021	2030 On 03-February-22	8.39	Put	Bond Future	10157	10	10157	10	0.00
12/03/2021	2030 On 03-February-22	9.43	Put	Bond Future	5852	6	5852	6	0.00
12/03/2021	2030 On 03-February-22	9.44	Put	Bond Future	5819	6	5819	6	0.00

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12/03/2021	2030 On 03-February-22	9.78	Put	Bond Future	4778	5	4778	5	101.00
12/03/2021	2032 On 06-May-21			Bond Future	10.20	88.5906	10.2033	88.5906	132,910.00
12/03/2021	2032 On 06-May-21	12.11	Call	Bond Future	10377	11	10377	11	0.00
12/03/2021	2032 On 06-May-21	12.10	Call	Bond Future	10328	11	10328	11	0.00
12/03/2021	2032 On 06-May-21	10.33	Call	Bond Future	2222	2	2222	2	736.00
12/03/2021	2032 On 06-May-21	12.12	Call	Bond Future	10426	11	10426	11	0.00
12/03/2021	2032 On 06-May-21	12.57	Call	Bond Future	12598	13	12598	13	0.00
12/03/2021	2032 On 06-May-21	12.12	Put	Bond Future	25	0	25	0	0.00
12/03/2021	2032 On 06-May-21	12.10	Put	Bond Future	27	0	27	0	0.00
12/03/2021	2032 On 06-May-21	12.57	Put	Bond Future	6	0	6	0	736.00
12/03/2021	2032 On 06-May-21	10.33	Put	Bond Future	1477	1	1477	1	0.00
12/03/2021	2032 On 06-May-21	12.11	Put	Bond Future	26	0	26	0	0.00
12/03/2021	2032 On 05-August-21			Bond Future	10.43	89.5375	10.4265	89.5375	0.00
12/03/2021	2032 On 05-August-21	11.35	Call	Bond Future	6268	7	6268	7	0.00
12/03/2021	2032 On 05-August-21	11.36	Call	Bond Future	6309	7	6309	7	0.00
12/03/2021	2032 On 05-August-21	11.37	Call	Bond Future	6351	7	6351	7	0.00
12/03/2021	2032 On 05-August-21	11.37	Put	Bond Future	1165	1	1165	1	0.00
12/03/2021	2032 On 05-August-21	11.36	Put	Bond Future	1177	1	1177	1	0.00
12/03/2021	2032 On 05-August-21	11.35	Put	Bond Future	1188	1	1188	1	0.00
12/03/2021	2032 On 04-November-21			Bond Future	10.65	86.3769	10.6503	86.3769	0.00
12/03/2021	2032 On 04-November-21	12.81	Call	Bond Future	11490	12	11490	12	0.00
12/03/2021	2032 On 04-November-21	9.33	Call	Bond Future	970	1	970	1	700.00
12/03/2021	2032 On 04-November-21	11.71	Call	Bond Future	7287	8	7287	8	0.00
12/03/2021	2032 On 04-November-21	9.83	Call	Bond Future	1684	2	1684	2	700.00
12/03/2021	2032 On 04-November-21	11.69	Call	Bond Future	7209	7	7209	7	0.00
12/03/2021	2032 On 04-November-21	11.70	Call	Bond Future	7248	8	7248	8	0.00
12/03/2021	2032 On 04-November-21	11.71	Put	Bond Future	1665	2	1665	2	0.00
12/03/2021	2032 On 04-November-21	11.69	Put	Bond Future	1689	2	1689	2	0.00
12/03/2021	2032 On 04-November-21	9.33	Put	Bond Future	8755	8	8755	8	0.00
12/03/2021	2032 On 04-November-21	11.70	Put	Bond Future	1676	2	1676	2	0.00
12/03/2021	2032 On 04-November-21	12.81	Put	Bond Future	556	1	556	1	700.00
12/03/2021	2032 On 04-November-21	9.83	Put	Bond Future	6412	6	6412	6	0.00
12/03/2021	2032 On 03-February-22			Bond Future	10.89	87.3493	10.8880	87.3493	0.00

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12/03/2021	2032 On 03-February-22	10.14	Call	Bond Future	2412	3	2412	3	0.00
12/03/2021	2032 On 03-February-22	9.14	Call	Bond Future	978	1	978	1	97.00
12/03/2021	2032 On 03-February-22	8.91	Call	Bond Future	772	1	772	1	198.00
12/03/2021	2032 On 03-February-22	10.44	Call	Bond Future	3087	3	3087	3	0.00
12/03/2021	2032 On 03-February-22	10.45	Call	Bond Future	3111	3	3111	3	0.00
12/03/2021	2032 On 03-February-22	9.81	Call	Bond Future	1819	2	1819	2	0.00
12/03/2021	2032 On 03-February-22	10.66	Call	Bond Future	3636	4	3636	4	0.00
12/03/2021	2032 On 03-February-22	10.43	Call	Bond Future	3063	3	3063	3	0.00
12/03/2021	2032 On 03-February-22	10.42	Call	Bond Future	3039	3	3039	3	0.00
12/03/2021	2032 On 03-February-22	10.42	Put	Bond Future	5610	5	5610	5	0.00
12/03/2021	2032 On 03-February-22	10.45	Put	Bond Future	5514	5	5514	5	198.00
12/03/2021	2032 On 03-February-22	10.43	Put	Bond Future	5578	5	5578	5	0.00
12/03/2021	2032 On 03-February-22	10.66	Put	Bond Future	4875	5	4875	5	97.00
12/03/2021	2032 On 03-February-22	9.81	Put	Bond Future	7900	8	7900	8	198.00
12/03/2021	2032 On 03-February-22	8.91	Put	Bond Future	12388	12	12388	12	0.00
12/03/2021	2032 On 03-February-22	10.44	Put	Bond Future	5546	5	5546	5	0.00
12/03/2021	2032 On 03-February-22	10.14	Put	Bond Future	6571	6	6571	6	97.00
12/03/2021	2032 On 03-February-22	9.14	Put	Bond Future	11139	11	11139	11	0.00
12/03/2021	2033 On 06-May-21			Bond Future	101.64	101.5319	101.6428	101.5319	9,583.00
12/03/2021	2033 On 05-August-21			Bond Future	102.75	102.6422	102.7539	102.6422	0.00
12/03/2021	2033 On 04-November-21			Bond Future	102.68	102.5698	102.6825	102.5698	0.00
12/03/2021	2033 On 03-February-22			Bond Future	103.86	103.7475	103.8614	103.7475	0.00
12/03/2021	2037 On 06-May-21			Bond Future	11.15	83.2246	11.1521	83.2246	132,061.00
12/03/2021	2037 On 06-May-21	12.44	Call	Bond Future	7676	8	7676	8	0.00
12/03/2021	2037 On 06-May-21	12.43	Call	Bond Future	7627	8	7627	8	0.00
12/03/2021	2037 On 06-May-21	12.42	Call	Bond Future	7578	8	7578	8	0.00
12/03/2021	2037 On 06-May-21	12.44	Put	Bond Future	214	0	214	0	0.00
12/03/2021	2037 On 06-May-21	12.42	Put	Bond Future	224	0	224	0	0.00
12/03/2021	2037 On 06-May-21	12.43	Put	Bond Future	219	0	219	0	0.00
12/03/2021	2037 On 05-August-21			Bond Future	11.38	79.8586	11.3837	79.8586	0.00
12/03/2021	2037 On 05-August-21	12.26	Call	Bond Future	6539	7	6539	7	0.00
12/03/2021	2037 On 05-August-21	12.27	Call	Bond Future	6581	7	6581	7	0.00
12/03/2021	2037 On 05-August-21	12.28	Call	Bond Future	6622	7	6622	7	0.00

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12/03/2021	2037 On 05-August-21	12.26	Put	Bond Future	1500	1	1500	1	0.00
12/03/2021	2037 On 05-August-21	12.27	Put	Bond Future	1487	1	1487	1	0.00
12/03/2021	2037 On 05-August-21	12.28	Put	Bond Future	1474	1	1474	1	0.00
12/03/2021	2037 On 04-November-21			Bond Future	11.60	80.7375	11.6034	80.7375	0.00
12/03/2021	2037 On 04-November-21	12.82	Call	Bond Future	8423	9	8423	9	0.00
12/03/2021	2037 On 04-November-21	12.81	Call	Bond Future	8386	9	8386	9	0.00
12/03/2021	2037 On 04-November-21	12.83	Call	Bond Future	8459	9	8459	9	0.00
12/03/2021	2037 On 04-November-21	12.82	Put	Bond Future	1747	2	1747	2	0.00
12/03/2021	2037 On 04-November-21	12.81	Put	Bond Future	1762	2	1762	2	0.00
12/03/2021	2037 On 04-November-21	12.83	Put	Bond Future	1732	2	1732	2	0.00
12/03/2021	2037 On 03-February-22			Bond Future	11.84	77.3920	11.8401	77.3920	0.00
12/03/2021	2037 On 03-February-22	11.47	Call	Bond Future	3717	4	3717	4	0.00
12/03/2021	2037 On 03-February-22	11.46	Call	Bond Future	3691	4	3691	4	0.00
12/03/2021	2037 On 03-February-22	11.45	Call	Bond Future	3665	4	3665	4	0.00
12/03/2021	2037 On 03-February-22	11.47	Put	Bond Future	5869	6	5869	6	0.00
12/03/2021	2037 On 03-February-22	11.45	Put	Bond Future	5935	6	5935	6	0.00
12/03/2021	2037 On 03-February-22	11.46	Put	Bond Future	5902	6	5902	6	0.00
12/03/2021	2038 On 06-May-21			Bond Future	115.38	114.1542	115.3802	114.1542	7,799.00
12/03/2021	2038 On 05-August-21			Bond Future	114.92	113.6808	114.9196	113.6808	0.00
12/03/2021	2038 On 04-November-21			Bond Future	116.21	114.9573	116.2097	114.9573	0.00
12/03/2021	2038 On 03-February-22			Bond Future	115.79	114.5251	115.7918	114.5251	0.00
12/03/2021	2040 On 06-May-21			Bond Future	11.25	85.4702	11.2487	85.4702	79,427.00
12/03/2021	2040 On 06-May-21	12.43	Call	Bond Future	7569	8	7569	8	0.00
12/03/2021	2040 On 06-May-21	13.38	Call	Bond Future	12453	13	12453	13	0.00
12/03/2021	2040 On 06-May-21	12.42	Call	Bond Future	7518	8	7518	8	0.00
12/03/2021	2040 On 06-May-21	12.44	Call	Bond Future	7620	8	7620	8	0.00
12/03/2021	2040 On 06-May-21	10.83	Call	Bond Future	923	1	923	1	300.00
12/03/2021	2040 On 06-May-21	11.58	Call	Bond Future	3397	4	3397	4	300.00
12/03/2021	2040 On 06-May-21	11.58	Put	Bond Future	1239	1	1239	1	0.00
12/03/2021	2040 On 06-May-21	12.44	Put	Bond Future	266	0	266	0	0.00
12/03/2021	2040 On 06-May-21	10.83	Put	Bond Future	3786	4	3786	4	0.00
12/03/2021	2040 On 06-May-21	12.42	Put	Bond Future	278	0	278	0	0.00
12/03/2021	2040 On 06-May-21	13.38	Put	Bond Future	23	0	23	0	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2021	2040 On 06-May-21	12.43	Put	Bond Future	272	0	272	0	0.00
12/03/2021	2040 On 05-August-21			Bond Future	11.47	81.8778	11.4744	81.8778	0.00
12/03/2021	2040 On 05-August-21	11.55	Call	Bond Future	3772	4	3772	4	900.00
12/03/2021	2040 On 05-August-21	14.80	Call	Bond Future	17634	18	17634	18	0.00
12/03/2021	2040 On 05-August-21	12.49	Call	Bond Future	7569	8	7569	8	0.00
12/03/2021	2040 On 05-August-21	11.05	Call	Bond Future	2242	2	2242	2	900.00
12/03/2021	2040 On 05-August-21	12.48	Call	Bond Future	7524	8	7524	8	0.00
12/03/2021	2040 On 05-August-21	12.47	Call	Bond Future	7480	8	7480	8	0.00
12/03/2021	2040 On 05-August-21	12.49	Put	Bond Future	1425	1	1425	1	0.00
12/03/2021	2040 On 05-August-21	11.05	Put	Bond Future	5053	5	5053	5	0.00
12/03/2021	2040 On 05-August-21	12.47	Put	Bond Future	1450	1	1450	1	0.00
12/03/2021	2040 On 05-August-21	14.80	Put	Bond Future	66	0	66	0	900.00
12/03/2021	2040 On 05-August-21	12.48	Put	Bond Future	1438	1	1438	1	0.00
12/03/2021	2040 On 05-August-21	11.55	Put	Bond Future	3287	3	3287	3	0.00
12/03/2021	2040 On 04-November-21			Bond Future	11.69	82.7791	11.6883	82.7791	0.00
12/03/2021	2040 On 04-November-21	12.91	Call	Bond Future	8885	9	8885	9	0.00
12/03/2021	2040 On 04-November-21	12.90	Call	Bond Future	8847	9	8847	9	0.00
12/03/2021	2040 On 04-November-21	12.89	Call	Bond Future	8809	9	8809	9	0.00
12/03/2021	2040 On 04-November-21	12.89	Put	Bond Future	1823	2	1823	2	0.00
12/03/2021	2040 On 04-November-21	12.90	Put	Bond Future	1807	2	1807	2	0.00
12/03/2021	2040 On 04-November-21	12.91	Put	Bond Future	1791	2	1791	2	0.00
12/03/2021	2040 On 03-February-22			Bond Future	11.92	79.2063	11.9184	79.2063	0.00
12/03/2021	2040 On 03-February-22	11.58	Call	Bond Future	3974	4	3974	4	0.00
12/03/2021	2040 On 03-February-22	11.57	Call	Bond Future	3946	4	3946	4	0.00
12/03/2021	2040 On 03-February-22	11.59	Call	Bond Future	4003	4	4003	4	0.00
12/03/2021	2040 On 03-February-22	11.57	Put	Bond Future	6106	6	6106	6	0.00
12/03/2021	2040 On 03-February-22	11.58	Put	Bond Future	6070	6	6070	6	0.00
12/03/2021	2040 On 03-February-22	11.59	Put	Bond Future	6035	6	6035	6	0.00
12/03/2021	2044 On 06-May-21			Bond Future	11.31	82.0153	11.3089	82.0153	62,084.00
12/03/2021	2044 On 06-May-21	12.45	Call	Bond Future	7342	8	7342	8	0.00
12/03/2021	2044 On 06-May-21	10.70	Call	Bond Future	529	1	529	1	3,100.00
12/03/2021	2044 On 06-May-21	11.90	Call	Bond Future	4563	5	4563	5	0.00
12/03/2021	2044 On 06-May-21	11.35	Call	Bond Future	2229	2	2229	2	3,100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2021	2044 On 06-May-21	12.44	Call	Bond Future	7291	8	7291	8	0.00
12/03/2021	2044 On 06-May-21	12.43	Call	Bond Future	7239	8	7239	8	0.00
12/03/2021	2044 On 06-May-21	11.40	Call	Bond Future	2411	3	2411	3	0.00
12/03/2021	2044 On 06-May-21	11.10	Call	Bond Future	1419	2	1419	2	0.00
12/03/2021	2044 On 06-May-21	12.50	Call	Bond Future	7601	8	7601	8	0.00
12/03/2021	2044 On 06-May-21	11.79	Call	Bond Future	4043	4	4043	4	0.00
12/03/2021	2044 On 06-May-21	11.79	Put	Bond Future	935	1	935	1	3,100.00
12/03/2021	2044 On 06-May-21	12.50	Put	Bond Future	275	0	275	0	3,100.00
12/03/2021	2044 On 06-May-21	11.40	Put	Bond Future	1806	2	1806	2	3,100.00
12/03/2021	2044 On 06-May-21	12.43	Put	Bond Future	311	0	311	0	0.00
12/03/2021	2044 On 06-May-21	12.44	Put	Bond Future	305	0	305	0	0.00
12/03/2021	2044 On 06-May-21	11.90	Put	Bond Future	774	1	774	1	0.00
12/03/2021	2044 On 06-May-21	11.35	Put	Bond Future	1955	2	1955	2	0.00
12/03/2021	2044 On 06-May-21	11.10	Put	Bond Future	2836	3	2836	3	3,100.00
12/03/2021	2044 On 06-May-21	12.45	Put	Bond Future	300	0	300	0	0.00
12/03/2021	2044 On 06-May-21	10.70	Put	Bond Future	4781	4	4781	4	0.00
12/03/2021	2044 On 05-August-21			Bond Future	11.53	78.5113	11.5263	78.5113	0.00
12/03/2021	2044 On 05-August-21	12.60	Call	Bond Future	7764	8	7764	8	0.00
12/03/2021	2044 On 05-August-21	12.59	Call	Bond Future	7720	8	7720	8	0.00
12/03/2021	2044 On 05-August-21	12.61	Call	Bond Future	7808	8	7808	8	0.00
12/03/2021	2044 On 05-August-21	12.61	Put	Bond Future	1303	1	1303	1	0.00
12/03/2021	2044 On 05-August-21	12.60	Put	Bond Future	1315	1	1315	1	0.00
12/03/2021	2044 On 05-August-21	12.59	Put	Bond Future	1326	1	1326	1	0.00
12/03/2021	2044 On 04-November-21			Bond Future	11.73	79.3754	11.7321	79.3754	0.00
12/03/2021	2044 On 04-November-21	12.90	Call	Bond Future	8637	9	8637	9	0.00
12/03/2021	2044 On 04-November-21	12.89	Call	Bond Future	8596	9	8596	9	0.00
12/03/2021	2044 On 04-November-21	12.91	Call	Bond Future	8678	9	8678	9	0.00
12/03/2021	2044 On 04-November-21	12.91	Put	Bond Future	1852	2	1852	2	0.00
12/03/2021	2044 On 04-November-21	12.89	Put	Bond Future	1876	2	1876	2	0.00
12/03/2021	2044 On 04-November-21	12.90	Put	Bond Future	1864	2	1864	2	0.00
12/03/2021	2044 On 03-February-22			Bond Future	11.95	75.8895	11.9534	75.8895	0.00
12/03/2021	2044 On 03-February-22	11.61	Call	Bond Future	3993	4	3993	4	0.00
12/03/2021	2044 On 03-February-22	11.59	Call	Bond Future	3937	4	3937	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
12/03/2021	2044 On 03-February-22	11.60	Call	Bond Future	3965	4	3965	4	0.00
12/03/2021	2044 On 03-February-22	11.60	Put	Bond Future	6167	6	6167	6	0.00
12/03/2021	2044 On 03-February-22	11.59	Put	Bond Future	6203	6	6203	6	0.00
12/03/2021	2044 On 03-February-22	11.61	Put	Bond Future	6131	6	6131	6	0.00
12/03/2021	2046 On 06-May-21			Bond Future	103.40	103.3950	103.4015	103.3950	14,893.00
12/03/2021	2046 On 05-August-21			Bond Future	104.53	104.5258	104.5319	104.5258	0.00
12/03/2021	2046 On 04-November-21			Bond Future	103.90	103.8918	103.8977	103.8918	0.00
12/03/2021	2046 On 03-February-22			Bond Future	105.09	105.0849	105.0908	105.0849	0.00
12/03/2021	2050 On 06-May-21			Bond Future	106.51	106.5082	106.5149	106.5082	10,904.00
12/03/2021	2050 On 05-August-21			Bond Future	105.75	105.7451	105.7516	105.7451	0.00
12/03/2021	2050 On 04-November-21			Bond Future	106.94	106.9327	106.9387	106.9327	0.00
12/03/2021	2050 On 03-February-22			Bond Future	106.22	106.2128	106.2188	106.2128	0.00
12/03/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	AL37 On 06-May-21			Index Future	773.97	777.0470	773.9660	777.0470	0.00
12/03/2021	AL37 On 05-August-21			Index Future	782.15	785.2620	782.1460	785.2620	0.00
12/03/2021	AL37 On 04-November-21			Index Future	790.83	793.9780	790.8250	793.9780	0.00
12/03/2021	AL37 On 03-February-22			Index Future	799.72	802.9050	799.7160	802.9050	0.00
12/03/2021	AL7T On 06-May-21			Index Future	858.97	862.4070	858.9660	862.4070	0.00
12/03/2021	AL7T On 05-August-21			Index Future	868.04	871.5250	868.0440	871.5250	0.00
12/03/2021	AL7T On 04-November-21			Index Future	877.68	881.1980	877.6750	881.1980	0.00
12/03/2021	AL7T On 03-February-22			Index Future	887.54	891.1060	887.5430	891.1060	0.00
12/03/2021	ALBI On 06-May-21			Index Future	754.39	757.4250	754.3930	757.4250	299.00
12/03/2021	ALBI On 05-August-21			Index Future	762.37	765.4340	762.3650	765.4340	0.00
12/03/2021	ALBI On 04-November-21			Index Future	770.83	773.9290	770.8250	773.9290	0.00
12/03/2021	ALBI On 03-February-22			Index Future	779.49	782.6310	779.4910	782.6310	0.00
12/03/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	C035 On 28-February-35			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
12/03/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/03/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2021	ES33 On 06-May-21			Bond Future	11.86	73.5454	11.8590	73.5454	350.00
12/03/2021	ES33 On 05-August-21			Bond Future	12.13	74.3313	12.1314	74.3313	0.00
12/03/2021	ES33 On 04-November-21			Bond Future	12.41	71.3737	12.4067	71.3737	0.00
12/03/2021	ES33 On 03-February-22			Bond Future	12.70	72.1771	12.7029	72.1771	0.00
12/03/2021	ES42 On 06-May-21			Bond Future	12.33	72.1790	12.3323	72.1790	4,779.00
12/03/2021	ES42 On 05-August-21			Bond Future	12.59	72.9510	12.5897	72.9510	0.00
12/03/2021	ES42 On 04-November-21			Bond Future	12.85	69.4954	12.8522	69.4954	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
12/03/2021	ES42 On 03-February-22			Bond Future	13.13	70.2782	13.1250	70.2782	0.00
12/03/2021	GOVI On 06-May-21			GOVI	745.62	748.5970	745.6210	748.5970	976.00
12/03/2021	GOVI On 06-May-21	678.69	Call	GOVI	669310	70	669310	70	0.00
12/03/2021	GOVI On 06-May-21	678.68	Call	GOVI	669410	70	669410	70	0.00
12/03/2021	GOVI On 06-May-21	678.67	Call	GOVI	669510	70	669510	70	0.00
12/03/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
12/03/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
12/03/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
12/03/2021	GOVI On 05-August-21			GOVI	753.50	756.5120	753.5010	756.5120	0.00
12/03/2021	GOVI On 05-August-21	719.15	Call	GOVI	343510	37	343510	37	0.00
12/03/2021	GOVI On 05-August-21	719.14	Call	GOVI	343610	37	343610	37	0.00
12/03/2021	GOVI On 05-August-21	719.13	Call	GOVI	343710	37	343710	37	0.00
12/03/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
12/03/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
12/03/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
12/03/2021	GOVI On 04-November-21			GOVI	761.86	764.9080	761.8620	764.9080	0.00
12/03/2021	GOVI On 04-November-21	728.42	Call	GOVI	334420	36	334420	36	0.00
12/03/2021	GOVI On 04-November-21	728.41	Call	GOVI	334520	36	334520	36	0.00
12/03/2021	GOVI On 04-November-21	728.40	Call	GOVI	334620	37	334620	37	0.00
12/03/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
12/03/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
12/03/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
12/03/2021	GOVI On 03-February-22			GOVI	770.43	773.5090	770.4270	773.5090	0.00
12/03/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
12/03/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
12/03/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
12/03/2021	GOVI On 03-February-22	792.76	Put	GOVI	223330	19	223330	19	0.00
12/03/2021	GOVI On 03-February-22	792.74	Put	GOVI	223130	19	223130	19	0.00
12/03/2021	GOVI On 03-February-22	792.75	Put	GOVI	223230	19	223230	19	0.00
12/03/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/03/2021	IGOV On 06-May-21			Index Future	278.97	278.6950	278.9720	278.6950	897.00
12/03/2021	IGOV On 05-August-21			Index Future	281.99	281.7100	281.9890	281.7100	0.00
12/03/2021	IGOV On 04-November-21			Index Future	285.19	284.9040	285.1860	284.9040	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
12/03/2021	IGOV On 03-February-22			Index Future	288.46	288.1750	288.4590	288.1750	0.00
12/03/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
12/03/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
12/03/2021	IS05 On 21-September-21			Interest Rate Swap	89.46	89.4500	89.4600	89.4500	0.00
12/03/2021	IS05 On 21-December-21			Interest Rate Swap	90.81	90.8000	90.8100	90.8000	51.00
12/03/2021	IS05 On 15-March-22			Interest Rate Swap	90.33	90.3300	90.3300	90.3300	0.00
12/03/2021	IS05 On 21-June-22			Interest Rate Swap	90.58	90.5800	90.5800	90.5800	0.00
12/03/2021	IS05 On 20-September-22			Interest Rate Swap	93.85	93.8600	93.8500	93.8600	0.00
12/03/2021	IS05 On 20-December-22			Interest Rate Swap	94.48	94.5000	94.4800	94.5000	0.00
12/03/2021	IS05 On 22-March-23			Interest Rate Swap	87.04	87.0700	87.0400	87.0700	0.00
12/03/2021	IS05 On 20-June-23			Interest Rate Swap	92.71	92.7500	92.7100	92.7500	0.00
12/03/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
12/03/2021	IS10 On 17-December-25			Interest Rate Swap	81.92	81.6300	81.9200	81.6300	0.00
12/03/2021	IS10 On 16-March-26			Interest Rate Swap	78.59	78.2800	78.5900	78.2800	0.00
12/03/2021	IS10 On 15-June-26			Interest Rate Swap	77.13	76.8100	77.1300	76.8100	0.00
12/03/2021	IS10 On 21-September-26			Interest Rate Swap	79.25	78.9300	79.2500	78.9300	0.00
12/03/2021	IS10 On 21-December-26			Interest Rate Swap	83.34	83.0300	83.3400	83.0300	0.00
12/03/2021	IS10 On 15-March-27			Interest Rate Swap	81.93	81.6200	81.9300	81.6200	0.00
12/03/2021	IS10 On 21-June-27			Interest Rate Swap	84.10	83.7600	84.1000	83.7600	0.00
12/03/2021	IS10 On 20-September-27			Interest Rate Swap	89.97	89.6100	89.9700	89.6100	0.00
12/03/2021	IS10 On 20-December-27			Interest Rate Swap	90.46	90.0700	90.4600	90.0700	0.00
12/03/2021	IS10 On 22-March-28			Interest Rate Swap	83.63	83.2000	83.6300	83.2000	0.00
12/03/2021	IS10 On 20-June-28			Interest Rate Swap	91.49	91.0500	91.4900	91.0500	0.00
12/03/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/03/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/03/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.67	96.3450	3.6650	96.3450	0.00
12/03/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.76	96.2650	3.7550	96.2650	0.00
12/03/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.78	96.2400	3.7800	96.2400	0.00
12/03/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.86	96.1550	3.8550	96.1550	0.00
12/03/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.89	96.1300	3.8900	96.1300	0.00
12/03/2021	JBAF On 18-August-21			Jibar Tradeable Future	4.02	95.9800	4.0200	95.9800	0.00
12/03/2021	JBAF On 15-September-21			Jibar Tradeable Future	4.05	95.9500	4.0500	95.9500	30,000.00
12/03/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.40	95.5850	4.3950	95.5850	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
12/03/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.60	95.3800	4.6000	95.3800	0.00
12/03/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.88	95.1000	4.8800	95.1000	471.00
12/03/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.09	94.8850	5.0850	94.8850	0.00
12/03/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.39	94.5950	5.3850	94.5950	0.00
12/03/2021	R023 On 06-May-21			Bond Future	5.50	105.3041	5.4954	105.3041	40,647.00
12/03/2021	R023 On 06-May-21	7.57	Call	Bond Future	3530	4	3530	4	0.00
12/03/2021	R023 On 06-May-21	7.56	Call	Bond Future	3513	3	3513	3	0.00
12/03/2021	R023 On 06-May-21	7.58	Call	Bond Future	3546	4	3546	4	0.00
12/03/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
12/03/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
12/03/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
12/03/2021	R023 On 05-August-21			Bond Future	5.70	106.4294	5.7034	106.4294	0.00
12/03/2021	R023 On 05-August-21	5.31	Call	Bond Future	230	0	230	0	0.00
12/03/2021	R023 On 05-August-21	5.30	Call	Bond Future	225	0	225	0	0.00
12/03/2021	R023 On 05-August-21	5.29	Call	Bond Future	220	0	220	0	0.00
12/03/2021	R023 On 05-August-21	5.29	Put	Bond Future	842	1	842	1	0.00
12/03/2021	R023 On 05-August-21	5.30	Put	Bond Future	832	1	832	1	0.00
12/03/2021	R023 On 05-August-21	5.31	Put	Bond Future	822	1	822	1	0.00
12/03/2021	R023 On 04-November-21			Bond Future	5.95	103.6917	5.9515	103.6917	0.00
12/03/2021	R023 On 04-November-21	4.92	Call	Bond Future	111	0	111	0	0.00
12/03/2021	R023 On 04-November-21	4.91	Call	Bond Future	109	0	109	0	0.00
12/03/2021	R023 On 04-November-21	4.90	Call	Bond Future	107	0	107	0	0.00
12/03/2021	R023 On 04-November-21	4.90	Put	Bond Future	1446	1	1446	1	0.00
12/03/2021	R023 On 04-November-21	4.91	Put	Bond Future	1435	1	1435	1	0.00
12/03/2021	R023 On 04-November-21	4.92	Put	Bond Future	1424	1	1424	1	0.00
12/03/2021	R023 On 03-February-22			Bond Future	6.32	104.8585	6.3177	104.8585	0.00
12/03/2021	R023 On 03-February-22	5.07	Call	Bond Future	139	0	139	0	0.00
12/03/2021	R023 On 03-February-22	5.06	Call	Bond Future	138	0	138	0	0.00
12/03/2021	R023 On 03-February-22	5.08	Call	Bond Future	141	0	141	0	0.00
12/03/2021	R023 On 03-February-22	5.08	Put	Bond Future	1412	1	1412	1	0.00
12/03/2021	R023 On 03-February-22	5.06	Put	Bond Future	1429	1	1429	1	0.00
12/03/2021	R023 On 03-February-22	5.07	Put	Bond Future	1421	1	1421	1	0.00
12/03/2021	R035 On 06-May-21			Bond Future	10.93	87.6044	10.9252	87.6044	100,193.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2021	R035 On 06-May-21	12.36	Call	Bond Future	8505	9	8505	9	0.00
12/03/2021	R035 On 06-May-21	12.35	Call	Bond Future	8454	9	8454	9	0.00
12/03/2021	R035 On 06-May-21	11.05	Call	Bond Future	2408	3	2408	3	0.00
12/03/2021	R035 On 06-May-21	10.40	Call	Bond Future	674	1	674	1	600.00
12/03/2021	R035 On 06-May-21	11.15	Call	Bond Future	2780	3	2780	3	600.00
12/03/2021	R035 On 06-May-21	12.91	Call	Bond Future	11288	12	11288	12	0.00
12/03/2021	R035 On 06-May-21	11.32	Call	Bond Future	3470	4	3470	4	0.00
12/03/2021	R035 On 06-May-21	10.81	Call	Bond Future	1630	2	1630	2	1,650.00
12/03/2021	R035 On 06-May-21	12.02	Call	Bond Future	6802	7	6802	7	0.00
12/03/2021	R035 On 06-May-21	12.37	Call	Bond Future	8556	9	8556	9	0.00
12/03/2021	R035 On 06-May-21	10.55	Call	Bond Future	966	1	966	1	0.00
12/03/2021	R035 On 06-May-21	10.05	Call	Bond Future	244	0	244	0	500.00
12/03/2021	R035 On 06-May-21	11.55	Call	Bond Future	4501	5	4501	5	0.00
12/03/2021	R035 On 06-May-21	12.77	Call	Bond Future	10584	11	10584	11	0.00
12/03/2021	R035 On 06-May-21	10.24	Call	Bond Future	435	1	435	1	223.00
12/03/2021	R035 On 06-May-21	12.77	Put	Bond Future	45	0	45	0	1,650.00
12/03/2021	R035 On 06-May-21	10.24	Put	Bond Future	4909	5	4909	5	0.00
12/03/2021	R035 On 06-May-21	11.55	Put	Bond Future	699	1	699	1	1,650.00
12/03/2021	R035 On 06-May-21	10.40	Put	Bond Future	4073	4	4073	4	0.00
12/03/2021	R035 On 06-May-21	12.91	Put	Bond Future	30	0	30	0	600.00
12/03/2021	R035 On 06-May-21	10.55	Put	Bond Future	3375	3	3375	3	500.00
12/03/2021	R035 On 06-May-21	10.05	Put	Bond Future	6018	6	6018	6	0.00
12/03/2021	R035 On 06-May-21	12.35	Put	Bond Future	138	0	138	0	0.00
12/03/2021	R035 On 06-May-21	12.36	Put	Bond Future	135	0	135	0	0.00
12/03/2021	R035 On 06-May-21	12.02	Put	Bond Future	302	0	302	0	223.00
12/03/2021	R035 On 06-May-21	11.32	Put	Bond Future	1038	1	1038	1	223.00
12/03/2021	R035 On 06-May-21	10.81	Put	Bond Future	2359	2	2359	2	0.00
12/03/2021	R035 On 06-May-21	11.15	Put	Bond Future	1382	1	1382	1	0.00
12/03/2021	R035 On 06-May-21	11.05	Put	Bond Future	1628	2	1628	2	500.00
12/03/2021	R035 On 06-May-21	12.37	Put	Bond Future	131	0	131	0	0.00
12/03/2021	R035 On 05-August-21			Bond Future	11.16	88.5405	11.1552	88.5405	0.00
12/03/2021	R035 On 05-August-21	10.77	Call	Bond Future	2168	2	2168	2	0.00
12/03/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2021	R035 On 05-August-21	10.02	Call	Bond Future	761	1	761	1	100.00
12/03/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
12/03/2021	R035 On 05-August-21	11.37	Call	Bond Future	3979	4	3979	4	0.00
12/03/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
12/03/2021	R035 On 05-August-21	5.31	Put	Bond Future	49894	50	49894	50	0.00
12/03/2021	R035 On 05-August-21	11.37	Put	Bond Future	2684	3	2684	3	100.00
12/03/2021	R035 On 05-August-21	5.30	Put	Bond Future	50011	50	50011	50	0.00
12/03/2021	R035 On 05-August-21	5.29	Put	Bond Future	50128	50	50128	50	0.00
12/03/2021	R035 On 05-August-21	10.77	Put	Bond Future	4566	4	4566	4	100.00
12/03/2021	R035 On 05-August-21	10.02	Put	Bond Future	8119	8	8119	8	0.00
12/03/2021	R035 On 04-November-21			Bond Future	11.39	85.0392	11.3852	85.0392	0.00
12/03/2021	R035 On 04-November-21	13.82	Call	Bond Future	13261	14	13261	14	0.00
12/03/2021	R035 On 04-November-21	11.75	Call	Bond Future	5206	5	5206	5	0.00
12/03/2021	R035 On 04-November-21	10.23	Call	Bond Future	1336	1	1336	1	782.00
12/03/2021	R035 On 04-November-21	12.52	Call	Bond Future	8137	8	8137	8	0.00
12/03/2021	R035 On 04-November-21	12.51	Call	Bond Future	8101	8	8101	8	0.00
12/03/2021	R035 On 04-November-21	10.12	Call	Bond Future	1185	1	1185	1	400.00
12/03/2021	R035 On 04-November-21	10.62	Call	Bond Future	2014	2	2014	2	400.00
12/03/2021	R035 On 04-November-21	12.53	Call	Bond Future	8174	8	8174	8	0.00
12/03/2021	R035 On 04-November-21	11.08	Call	Bond Future	3139	3	3139	3	0.00
12/03/2021	R035 On 04-November-21	11.08	Put	Bond Future	4974	5	4974	5	782.00
12/03/2021	R035 On 04-November-21	10.23	Put	Bond Future	8601	8	8601	8	0.00
12/03/2021	R035 On 04-November-21	12.53	Put	Bond Future	1787	2	1787	2	0.00
12/03/2021	R035 On 04-November-21	11.75	Put	Bond Future	3089	3	3089	3	782.00
12/03/2021	R035 On 04-November-21	10.62	Put	Bond Future	6727	7	6727	7	0.00
12/03/2021	R035 On 04-November-21	10.12	Put	Bond Future	9189	9	9189	9	0.00
12/03/2021	R035 On 04-November-21	12.51	Put	Bond Future	1818	2	1818	2	0.00
12/03/2021	R035 On 04-November-21	12.52	Put	Bond Future	1802	2	1802	2	0.00
12/03/2021	R035 On 04-November-21	13.82	Put	Bond Future	514	0	514	0	400.00
12/03/2021	R035 On 03-February-22			Bond Future	11.63	85.9963	11.6329	85.9963	0.00
12/03/2021	R035 On 03-February-22	9.70	Call	Bond Future	949	1	949	1	683.00
12/03/2021	R035 On 03-February-22	11.24	Call	Bond Future	3593	4	3593	4	0.00
12/03/2021	R035 On 03-February-22	11.39	Call	Bond Future	3996	4	3996	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
12/03/2021	R035 On 03-February-22	10.65	Call	Bond Future	2240	2	2240	2	0.00
12/03/2021	R035 On 03-February-22	11.23	Call	Bond Future	3567	4	3567	4	0.00
12/03/2021	R035 On 03-February-22	11.22	Call	Bond Future	3540	4	3540	4	0.00
12/03/2021	R035 On 03-February-22	11.22	Put	Bond Future	5957	6	5957	6	0.00
12/03/2021	R035 On 03-February-22	11.23	Put	Bond Future	5923	6	5923	6	0.00
12/03/2021	R035 On 03-February-22	11.39	Put	Bond Future	5405	5	5405	5	683.00
12/03/2021	R035 On 03-February-22	11.24	Put	Bond Future	5890	6	5890	6	0.00
12/03/2021	R035 On 03-February-22	10.65	Put	Bond Future	8165	8	8165	8	683.00
12/03/2021	R035 On 03-February-22	9.70	Put	Bond Future	13206	13	13206	13	0.00
12/03/2021	R186 On 06-May-21			Bond Future	7.63	117.4254	7.6301	117.4254	107,394.00
12/03/2021	R186 On 06-May-21	10.78	Call	Bond Future	14070	15	14070	15	0.00
12/03/2021	R186 On 06-May-21	7.30	Call	Bond Future	577	1	577	1	0.00
12/03/2021	R186 On 06-May-21	10.77	Call	Bond Future	14029	14	14029	14	0.00
12/03/2021	R186 On 06-May-21	10.76	Call	Bond Future	13988	14	13988	14	0.00
12/03/2021	R186 On 06-May-21	7.60	Call	Bond Future	1156	1	1156	1	5,000.00
12/03/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
12/03/2021	R186 On 06-May-21	7.60	Put	Bond Future	1302	1	1302	1	5,000.00
12/03/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
12/03/2021	R186 On 06-May-21	7.30	Put	Bond Future	2194	2	2194	2	15,177.00
12/03/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
12/03/2021	R186 On 05-August-21			Bond Future	7.84	113.3997	7.8356	113.3997	0.00
12/03/2021	R186 On 05-August-21	8.63	Call	Bond Future	4272	5	4272	5	0.00
12/03/2021	R186 On 05-August-21	8.62	Call	Bond Future	4237	5	4237	5	0.00
12/03/2021	R186 On 05-August-21	8.61	Call	Bond Future	4202	5	4202	5	0.00
12/03/2021	R186 On 05-August-21	8.61	Put	Bond Future	699	1	699	1	0.00
12/03/2021	R186 On 05-August-21	8.62	Put	Bond Future	689	1	689	1	0.00
12/03/2021	R186 On 05-August-21	8.63	Put	Bond Future	680	1	680	1	0.00
12/03/2021	R186 On 04-November-21			Bond Future	8.04	114.6469	8.0427	114.6469	0.00
12/03/2021	R186 On 04-November-21	8.11	Call	Bond Future	2501	3	2501	3	0.00
12/03/2021	R186 On 04-November-21	8.10	Call	Bond Future	2478	3	2478	3	0.00
12/03/2021	R186 On 04-November-21	8.09	Call	Bond Future	2455	3	2455	3	0.00
12/03/2021	R186 On 04-November-21	8.09	Put	Bond Future	2248	2	2248	2	0.00
12/03/2021	R186 On 04-November-21	8.10	Put	Bond Future	2227	2	2227	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2021	R186 On 04-November-21	8.11	Put	Bond Future	2207	2	2207	2	0.00
12/03/2021	R186 On 03-February-22			Bond Future	8.27	110.6557	8.2719	110.6557	0.00
12/03/2021	R186 On 03-February-22	7.28	Call	Bond Future	1102	1	1102	1	0.00
12/03/2021	R186 On 03-February-22	7.29	Call	Bond Future	1113	1	1113	1	0.00
12/03/2021	R186 On 03-February-22	7.30	Call	Bond Future	1124	1	1124	1	0.00
12/03/2021	R186 On 03-February-22	7.30	Put	Bond Future	5258	5	5258	5	0.00
12/03/2021	R186 On 03-February-22	7.29	Put	Bond Future	5290	5	5290	5	0.00
12/03/2021	R186 On 03-February-22	7.28	Put	Bond Future	5323	5	5323	5	0.00
12/03/2021	R197 On 06-May-21			Bond Future	319.02	318.9431	319.0214	318.9431	2,074.00
12/03/2021	R197 On 05-August-21			Bond Future	314.51	314.4278	314.5057	314.4278	0.00
12/03/2021	R197 On 04-November-21			Bond Future	318.04	317.9587	318.0365	317.9587	0.00
12/03/2021	R197 On 03-February-22			Bond Future	313.59	313.5108	313.5893	313.5108	0.00
12/03/2021	R202 On 06-May-21			Bond Future	227.47	227.0000	227.4672	227.0000	9,133.00
12/03/2021	R202 On 05-August-21			Bond Future	225.70	225.2316	225.7029	225.2316	0.00
12/03/2021	R202 On 04-November-21			Bond Future	228.24	227.7604	228.2365	227.7604	0.00
12/03/2021	R202 On 03-February-22			Bond Future	226.56	226.0738	226.5552	226.0738	0.00
12/03/2021	R209 On 06-May-21			Bond Future	10.83	67.5092	10.8312	67.5092	27,123.00
12/03/2021	R209 On 06-May-21	12.24	Call	Bond Future	7249	8	7249	8	0.00
12/03/2021	R209 On 06-May-21	10.60	Call	Bond Future	1260	1	1260	1	0.00
12/03/2021	R209 On 06-May-21	10.25	Call	Bond Future	624	1	624	1	5,325.00
12/03/2021	R209 On 06-May-21	11.25	Call	Bond Future	3182	3	3182	3	0.00
12/03/2021	R209 On 06-May-21	11.60	Call	Bond Future	4544	5	4544	5	0.00
12/03/2021	R209 On 06-May-21	12.22	Call	Bond Future	7164	7	7164	7	0.00
12/03/2021	R209 On 06-May-21	12.23	Call	Bond Future	7207	8	7207	8	0.00
12/03/2021	R209 On 06-May-21	9.75	Call	Bond Future	179	0	179	0	5,050.00
12/03/2021	R209 On 06-May-21	11.00	Call	Bond Future	2336	3	2336	3	0.00
12/03/2021	R209 On 06-May-21	10.00	Call	Bond Future	343	0	343	0	0.00
12/03/2021	R209 On 06-May-21	12.25	Call	Bond Future	7292	8	7292	8	0.00
12/03/2021	R209 On 06-May-21	9.50	Call	Bond Future	85	0	85	0	2,150.00
12/03/2021	R209 On 06-May-21	10.35	Call	Bond Future	776	1	776	1	500.00
12/03/2021	R209 On 06-May-21	9.75	Put	Bond Future	6483	6	6483	6	0.00
12/03/2021	R209 On 06-May-21	12.25	Put	Bond Future	153	0	153	0	9,150.00
12/03/2021	R209 On 06-May-21	11.00	Put	Bond Future	1424	1	1424	1	3,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2021	R209 On 06-May-21	10.00	Put	Bond Future	5117	5	5117	5	0.00
12/03/2021	R209 On 06-May-21	12.23	Put	Bond Future	160	0	160	0	0.00
12/03/2021	R209 On 06-May-21	12.22	Put	Bond Future	164	0	164	0	0.00
12/03/2021	R209 On 06-May-21	9.50	Put	Bond Future	7968	8	7968	8	0.00
12/03/2021	R209 On 06-May-21	11.60	Put	Bond Future	529	0	529	0	3,750.00
12/03/2021	R209 On 06-May-21	10.25	Put	Bond Future	3911	4	3911	4	0.00
12/03/2021	R209 On 06-May-21	11.25	Put	Bond Future	950	1	950	1	9,150.00
12/03/2021	R209 On 06-May-21	10.60	Put	Bond Future	2541	2	2541	2	6,250.00
12/03/2021	R209 On 06-May-21	12.24	Put	Bond Future	157	0	157	0	0.00
12/03/2021	R209 On 06-May-21	10.35	Put	Bond Future	3482	3	3482	3	0.00
12/03/2021	R209 On 05-August-21			Bond Future	11.03	68.2309	11.0333	68.2309	0.00
12/03/2021	R209 On 05-August-21	11.80	Call	Bond Future	5332	6	5332	6	0.00
12/03/2021	R209 On 05-August-21	11.79	Call	Bond Future	5297	6	5297	6	0.00
12/03/2021	R209 On 05-August-21	11.81	Call	Bond Future	5368	6	5368	6	0.00
12/03/2021	R209 On 05-August-21	11.81	Put	Bond Future	1418	1	1418	1	0.00
12/03/2021	R209 On 05-August-21	11.79	Put	Bond Future	1444	1	1444	1	0.00
12/03/2021	R209 On 05-August-21	11.80	Put	Bond Future	1431	1	1431	1	0.00
12/03/2021	R209 On 04-November-21			Bond Future	11.23	65.8408	11.2343	65.8408	1,795.00
12/03/2021	R209 On 04-November-21	9.50	Call	Bond Future	693	1	693	1	3,750.00
12/03/2021	R209 On 04-November-21	12.18	Call	Bond Future	6592	7	6592	7	0.00
12/03/2021	R209 On 04-November-21	10.50	Call	Bond Future	1990	2	1990	2	0.00
12/03/2021	R209 On 04-November-21	12.00	Call	Bond Future	5986	6	5986	6	0.00
12/03/2021	R209 On 04-November-21	12.19	Call	Bond Future	6626	7	6626	7	0.00
12/03/2021	R209 On 04-November-21	12.17	Call	Bond Future	6558	7	6558	7	0.00
12/03/2021	R209 On 04-November-21	12.19	Put	Bond Future	1937	2	1937	2	0.00
12/03/2021	R209 On 04-November-21	12.00	Put	Bond Future	2189	2	2189	2	5,500.00
12/03/2021	R209 On 04-November-21	12.18	Put	Bond Future	1949	2	1949	2	0.00
12/03/2021	R209 On 04-November-21	12.17	Put	Bond Future	1961	2	1961	2	0.00
12/03/2021	R209 On 04-November-21	10.50	Put	Bond Future	5959	6	5959	6	5,500.00
12/03/2021	R209 On 04-November-21	9.50	Put	Bond Future	10645	10	10645	10	0.00
12/03/2021	R209 On 03-February-22			Bond Future	11.45	66.5820	11.4454	66.5820	0.00
12/03/2021	R209 On 03-February-22	11.04	Call	Bond Future	3311	3	3311	3	0.00
12/03/2021	R209 On 03-February-22	11.02	Call	Bond Future	3265	3	3265	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
12/03/2021	R209 On 03-February-22	11.03	Call	Bond Future	3288	3	3288	3	0.00
12/03/2021	R209 On 03-February-22	11.03	Put	Bond Future	5432	5	5432	5	0.00
12/03/2021	R209 On 03-February-22	11.02	Put	Bond Future	5462	5	5462	5	0.00
12/03/2021	R209 On 03-February-22	11.04	Put	Bond Future	5403	5	5403	5	0.00
12/03/2021	R210 On 06-May-21			Bond Future	198.99	199.6177	198.9905	199.6177	1,183.00
12/03/2021	R210 On 05-August-21			Bond Future	201.17	201.8006	201.1657	201.8006	0.00
12/03/2021	R210 On 04-November-21			Bond Future	200.68	201.3261	200.6836	201.3261	0.00
12/03/2021	R210 On 03-February-22			Bond Future	202.99	203.6379	202.9878	203.6379	0.00
12/03/2021	R212 On 06-May-21			Bond Future	171.27	171.2761	171.2749	171.2761	2,980.00
12/03/2021	R212 On 05-August-21			Bond Future	170.82	170.8171	170.8152	170.8171	0.00
12/03/2021	R212 On 04-November-21			Bond Future	172.73	172.7351	172.7328	172.7351	0.00
12/03/2021	R213 On 06-May-21			Bond Future	9.82	84.2575	9.8207	84.2575	9,543.00
12/03/2021	R213 On 06-May-21	11.90	Call	Bond Future	10434	11	10434	11	0.00
12/03/2021	R213 On 06-May-21	11.89	Call	Bond Future	10389	11	10389	11	0.00
12/03/2021	R213 On 06-May-21	11.91	Call	Bond Future	10480	11	10480	11	0.00
12/03/2021	R213 On 06-May-21	11.91	Put	Bond Future	12	0	12	0	0.00
12/03/2021	R213 On 06-May-21	11.89	Put	Bond Future	13	0	13	0	0.00
12/03/2021	R213 On 06-May-21	11.90	Put	Bond Future	13	0	13	0	0.00
12/03/2021	R213 On 05-August-21			Bond Future	10.03	85.1578	10.0333	85.1578	0.00
12/03/2021	R213 On 05-August-21	10.78	Call	Bond Future	5064	5	5064	5	0.00
12/03/2021	R213 On 05-August-21	10.14	Call	Bond Future	2948	3	2948	3	0.00
12/03/2021	R213 On 05-August-21	10.86	Call	Bond Future	5364	6	5364	6	0.00
12/03/2021	R213 On 05-August-21	9.34	Call	Bond Future	1139	1	1139	1	0.00
12/03/2021	R213 On 05-August-21	10.85	Call	Bond Future	5327	6	5327	6	0.00
12/03/2021	R213 On 05-August-21	10.84	Call	Bond Future	5289	6	5289	6	0.00
12/03/2021	R213 On 05-August-21	10.84	Put	Bond Future	1152	1	1152	1	0.00
12/03/2021	R213 On 05-August-21	10.85	Put	Bond Future	1140	1	1140	1	0.00
12/03/2021	R213 On 05-August-21	10.14	Put	Bond Future	2385	2	2385	2	0.00
12/03/2021	R213 On 05-August-21	9.34	Put	Bond Future	4927	5	4927	5	0.00
12/03/2021	R213 On 05-August-21	10.86	Put	Bond Future	1128	1	1128	1	0.00
12/03/2021	R213 On 05-August-21	10.78	Put	Bond Future	1225	1	1225	1	0.00
12/03/2021	R213 On 04-November-21			Bond Future	10.25	82.5645	10.2474	82.5645	0.00
12/03/2021	R213 On 04-November-21	11.10	Call	Bond Future	6009	6	6009	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
12/03/2021	R213 On 04-November-21	11.09	Call	Bond Future	5974	6	5974	6	0.00
12/03/2021	R213 On 04-November-21	11.11	Call	Bond Future	6044	6	6044	6	0.00
12/03/2021	R213 On 04-November-21	11.09	Put	Bond Future	1786	2	1786	2	0.00
12/03/2021	R213 On 04-November-21	11.10	Put	Bond Future	1773	2	1773	2	0.00
12/03/2021	R213 On 04-November-21	11.11	Put	Bond Future	1760	2	1760	2	0.00
12/03/2021	R213 On 03-February-22			Bond Future	10.48	83.4936	10.4792	83.4936	0.00
12/03/2021	R213 On 03-February-22	10.25	Call	Bond Future	3355	4	3355	4	0.00
12/03/2021	R213 On 03-February-22	9.76	Call	Bond Future	2284	2	2284	2	0.00
12/03/2021	R213 On 03-February-22	10.15	Call	Bond Future	3119	3	3119	3	0.00
12/03/2021	R213 On 03-February-22	9.58	Call	Bond Future	1947	2	1947	2	0.00
12/03/2021	R213 On 03-February-22	9.97	Call	Bond Future	2716	3	2716	3	0.00
12/03/2021	R213 On 03-February-22	9.96	Call	Bond Future	2694	3	2694	3	0.00
12/03/2021	R213 On 03-February-22	8.63	Call	Bond Future	805	1	805	1	200.00
12/03/2021	R213 On 03-February-22	9.98	Call	Bond Future	2737	3	2737	3	0.00
12/03/2021	R213 On 03-February-22	8.80	Call	Bond Future	956	1	956	1	102.00
12/03/2021	R213 On 03-February-22	9.58	Put	Bond Future	6592	6	6592	6	200.00
12/03/2021	R213 On 03-February-22	8.63	Put	Bond Future	10742	10	10742	10	0.00
12/03/2021	R213 On 03-February-22	9.98	Put	Bond Future	5274	5	5274	5	0.00
12/03/2021	R213 On 03-February-22	8.80	Put	Bond Future	9915	10	9915	10	0.00
12/03/2021	R213 On 03-February-22	9.96	Put	Bond Future	5335	5	5335	5	0.00
12/03/2021	R213 On 03-February-22	9.97	Put	Bond Future	5305	5	5305	5	0.00
12/03/2021	R213 On 03-February-22	10.15	Put	Bond Future	4781	5	4781	5	200.00
12/03/2021	R213 On 03-February-22	9.76	Put	Bond Future	5972	6	5972	6	102.00
12/03/2021	R213 On 03-February-22	10.25	Put	Bond Future	4508	4	4508	4	102.00
12/03/2021	R214 On 06-May-21			Bond Future	11.17	64.6405	11.1729	64.6405	14,035.00
12/03/2021	R214 On 06-May-21	12.27	Call	Bond Future	5965	6	5965	6	0.00
12/03/2021	R214 On 06-May-21	12.26	Call	Bond Future	5924	6	5924	6	0.00
12/03/2021	R214 On 06-May-21	12.25	Call	Bond Future	5884	6	5884	6	0.00
12/03/2021	R214 On 06-May-21	12.25	Put	Bond Future	366	0	366	0	0.00
12/03/2021	R214 On 06-May-21	12.26	Put	Bond Future	358	0	358	0	0.00
12/03/2021	R214 On 06-May-21	12.27	Put	Bond Future	352	0	352	0	0.00
12/03/2021	R214 On 05-August-21			Bond Future	11.37	65.3313	11.3724	65.3313	0.00
12/03/2021	R214 On 05-August-21	12.02	Call	Bond Future	5039	5	5039	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
12/03/2021	R214 On 05-August-21	12.03	Call	Bond Future	5073	5	5073	5	0.00
12/03/2021	R214 On 05-August-21	12.01	Call	Bond Future	5004	5	5004	5	0.00
12/03/2021	R214 On 05-August-21	12.03	Put	Bond Future	1703	2	1703	2	0.00
12/03/2021	R214 On 05-August-21	12.01	Put	Bond Future	1732	2	1732	2	0.00
12/03/2021	R214 On 05-August-21	12.02	Put	Bond Future	1718	2	1718	2	0.00
12/03/2021	R214 On 04-November-21			Bond Future	11.57	62.7722	11.5706	62.7722	0.00
12/03/2021	R214 On 04-November-21	12.48	Call	Bond Future	6524	7	6524	7	0.00
12/03/2021	R214 On 04-November-21	12.47	Call	Bond Future	6491	7	6491	7	0.00
12/03/2021	R214 On 04-November-21	12.46	Call	Bond Future	6458	7	6458	7	0.00
12/03/2021	R214 On 04-November-21	12.46	Put	Bond Future	2088	2	2088	2	0.00
12/03/2021	R214 On 04-November-21	12.48	Put	Bond Future	2062	2	2062	2	0.00
12/03/2021	R214 On 04-November-21	12.47	Put	Bond Future	2075	2	2075	2	0.00
12/03/2021	R214 On 03-February-22			Bond Future	11.78	63.4787	11.7822	63.4787	0.00
12/03/2021	R214 On 03-February-22	11.40	Call	Bond Future	3464	4	3464	4	0.00
12/03/2021	R214 On 03-February-22	11.39	Call	Bond Future	3441	4	3441	4	0.00
12/03/2021	R214 On 03-February-22	11.41	Call	Bond Future	3488	4	3488	4	0.00
12/03/2021	R214 On 03-February-22	11.39	Put	Bond Future	5481	5	5481	5	0.00
12/03/2021	R214 On 03-February-22	11.40	Put	Bond Future	5452	5	5452	5	0.00
12/03/2021	R214 On 03-February-22	11.41	Put	Bond Future	5422	5	5422	5	0.00
12/03/2021	R248 On 06-May-21			Bond Future	11.22	81.2632	11.2195	81.2632	137,179.00
12/03/2021	R248 On 06-May-21	12.35	Call	Bond Future	7449	8	7449	8	0.00
12/03/2021	R248 On 06-May-21	12.34	Call	Bond Future	7398	8	7398	8	0.00
12/03/2021	R248 On 06-May-21	12.36	Call	Bond Future	7500	8	7500	8	0.00
12/03/2021	R248 On 06-May-21	10.20	Call	Bond Future	121	0	121	0	1,200.00
12/03/2021	R248 On 06-May-21	10.80	Call	Bond Future	894	1	894	1	1,200.00
12/03/2021	R248 On 06-May-21	10.80	Put	Bond Future	3877	4	3877	4	0.00
12/03/2021	R248 On 06-May-21	12.36	Put	Bond Future	294	0	294	0	0.00
12/03/2021	R248 On 06-May-21	12.34	Put	Bond Future	308	0	308	0	0.00
12/03/2021	R248 On 06-May-21	10.20	Put	Bond Future	7727	7	7727	7	0.00
12/03/2021	R248 On 06-May-21	12.35	Put	Bond Future	301	0	301	0	0.00
12/03/2021	R248 On 05-August-21			Bond Future	11.42	82.1315	11.4223	82.1315	0.00
12/03/2021	R248 On 05-August-21	12.50	Call	Bond Future	7985	8	7985	8	0.00
12/03/2021	R248 On 05-August-21	10.00	Call	Bond Future	473	1	473	1	1,300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2021	R248 On 05-August-21	12.51	Call	Bond Future	8027	8	8027	8	0.00
12/03/2021	R248 On 05-August-21	10.30	Call	Bond Future	788	1	788	1	1,300.00
12/03/2021	R248 On 05-August-21	10.90	Call	Bond Future	1972	2	1972	2	1,300.00
12/03/2021	R248 On 05-August-21	10.60	Call	Bond Future	1267	1	1267	1	1,300.00
12/03/2021	R248 On 05-August-21	12.52	Call	Bond Future	8069	8	8069	8	0.00
12/03/2021	R248 On 05-August-21	12.50	Put	Bond Future	1354	1	1354	1	0.00
12/03/2021	R248 On 05-August-21	12.51	Put	Bond Future	1339	1	1339	1	0.00
12/03/2021	R248 On 05-August-21	10.60	Put	Bond Future	7110	7	7110	7	0.00
12/03/2021	R248 On 05-August-21	10.90	Put	Bond Future	5597	5	5597	5	0.00
12/03/2021	R248 On 05-August-21	12.52	Put	Bond Future	1324	1	1324	1	0.00
12/03/2021	R248 On 05-August-21	10.30	Put	Bond Future	8957	9	8957	9	0.00
12/03/2021	R248 On 05-August-21	10.00	Put	Bond Future	11082	11	11082	11	0.00
12/03/2021	R248 On 04-November-21			Bond Future	11.62	78.6228	11.6241	78.6228	0.00
12/03/2021	R248 On 04-November-21	12.84	Call	Bond Future	8989	9	8989	9	0.00
12/03/2021	R248 On 04-November-21	12.83	Call	Bond Future	8950	9	8950	9	0.00
12/03/2021	R248 On 04-November-21	12.85	Call	Bond Future	9027	9	9027	9	0.00
12/03/2021	R248 On 04-November-21	12.85	Put	Bond Future	1782	2	1782	2	0.00
12/03/2021	R248 On 04-November-21	12.83	Put	Bond Future	1814	2	1814	2	0.00
12/03/2021	R248 On 04-November-21	12.84	Put	Bond Future	1798	2	1798	2	0.00
12/03/2021	R248 On 03-February-22			Bond Future	11.84	79.5078	11.8402	79.5078	0.00
12/03/2021	R248 On 03-February-22	11.49	Call	Bond Future	3933	4	3933	4	0.00
12/03/2021	R248 On 03-February-22	11.48	Call	Bond Future	3903	4	3903	4	0.00
12/03/2021	R248 On 03-February-22	11.47	Call	Bond Future	3875	4	3875	4	0.00
12/03/2021	R248 On 03-February-22	11.49	Put	Bond Future	6180	6	6180	6	0.00
12/03/2021	R248 On 03-February-22	11.47	Put	Bond Future	6254	6	6254	6	0.00
12/03/2021	R248 On 03-February-22	11.48	Put	Bond Future	6217	6	6217	6	0.00