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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For May 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2021	2025 On 05-August-21			Bond Future	152.21	152.1327	152.2064	152.1327	5,368.00
12/05/2021	2025 On 04-November-21			Bond Future	153.95	153.8784	153.9515	153.8784	0.00
12/05/2021	2025 On 03-February-22			Bond Future	154.24	154.1634	154.2363	154.1634	0.00
12/05/2021	2025 On 05-May-22			Bond Future	156.12	156.0418	156.1152	156.0418	0.00
12/05/2021	2029 On 05-August-21			Bond Future	112.09	112.0292	112.0921	112.0292	3,031.00
12/05/2021	2029 On 04-November-21			Bond Future	112.23	112.1636	112.2261	112.1636	0.00
12/05/2021	2029 On 03-February-22			Bond Future	113.57	113.5074	113.5698	113.5074	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
12/05/2021	2029 On 05-May-22			Bond Future	113.78	113.7149	113.7778	113.7149	0.00
12/05/2021	2030 On 05-August-21			Bond Future	9.25	93.6424	9.2479	93.6424	103,705.00
12/05/2021	2030 On 05-August-21	10.43	Call	Bond Future	6669	7	6669	7	0.00
12/05/2021	2030 On 05-August-21	8.50	Call	Bond Future	714	1	714	1	5,000.00
12/05/2021	2030 On 05-August-21	9.50	Call	Bond Future	3012	3	3012	3	0.00
12/05/2021	2030 On 05-August-21	9.75	Call	Bond Future	3895	4	3895	4	0.00
12/05/2021	2030 On 05-August-21	10.30	Call	Bond Future	6120	7	6120	7	0.00
12/05/2021	2030 On 05-August-21	7.70	Call	Bond Future	130	0	130	0	200.00
12/05/2021	2030 On 05-August-21	8.95	Call	Bond Future	1503	2	1503	2	600.00
12/05/2021	2030 On 05-August-21	10.42	Call	Bond Future	6626	7	6626	7	0.00
12/05/2021	2030 On 05-August-21	10.15	Call	Bond Future	5489	6	5489	6	0.00
12/05/2021	2030 On 05-August-21	8.83	Call	Bond Future	1253	2	1253	2	479.00
12/05/2021	2030 On 05-August-21	9.45	Call	Bond Future	2851	3	2851	3	600.00
12/05/2021	2030 On 05-August-21	12.10	Call	Bond Future	14150	15	14150	15	0.00
12/05/2021	2030 On 05-August-21	10.41	Call	Bond Future	6583	7	6583	7	0.00
12/05/2021	2030 On 05-August-21	8.78	Call	Bond Future	1158	1	1158	1	200.00
12/05/2021	2030 On 05-August-21	7.70	Put	Bond Future	9192	9	9192	9	0.00
12/05/2021	2030 On 05-August-21	10.41	Put	Bond Future	452	0	452	0	0.00
12/05/2021	2030 On 05-August-21	8.50	Put	Bond Future	4957	5	4957	5	0.00
12/05/2021	2030 On 05-August-21	12.10	Put	Bond Future	11	0	11	0	600.00
12/05/2021	2030 On 05-August-21	10.30	Put	Bond Future	546	0	546	0	200.00
12/05/2021	2030 On 05-August-21	8.78	Put	Bond Future	3784	3	3784	3	0.00
12/05/2021	2030 On 05-August-21	10.42	Put	Bond Future	444	0	444	0	0.00
12/05/2021	2030 On 05-August-21	9.45	Put	Bond Future	1745	2	1745	2	0.00
12/05/2021	2030 On 05-August-21	8.95	Put	Bond Future	3164	3	3164	3	0.00
12/05/2021	2030 On 05-August-21	9.75	Put	Bond Future	1179	1	1179	1	479.00
12/05/2021	2030 On 05-August-21	8.83	Put	Bond Future	3594	3	3594	3	0.00
12/05/2021	2030 On 05-August-21	9.50	Put	Bond Future	1635	1	1635	1	5,000.00
12/05/2021	2030 On 05-August-21	10.15	Put	Bond Future	683	1	683	1	479.00
12/05/2021	2030 On 05-August-21	10.43	Put	Bond Future	436	0	436	0	0.00
12/05/2021	2030 On 04-November-21			Bond Future	9.44	94.6952	9.4404	94.6952	0.00
12/05/2021	2030 On 04-November-21	8.77	Call	Bond Future	1607	2	1607	2	300.00
12/05/2021	2030 On 04-November-21	11.44	Call	Bond Future	10320	11	10320	11	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
12/05/2021	2030 On 04-November-21	10.61	Call	Bond Future	7068	8	7068	8	0.00
12/05/2021	2030 On 04-November-21	9.90	Call	Bond Future	4550	5	4550	5	1,102.00
12/05/2021	2030 On 04-November-21	10.59	Call	Bond Future	6994	7	6994	7	0.00
12/05/2021	2030 On 04-November-21	11.26	Call	Bond Future	9590	10	9590	10	0.00
12/05/2021	2030 On 04-November-21	9.20	Call	Bond Future	2518	3	2518	3	1,102.00
12/05/2021	2030 On 04-November-21	8.27	Call	Bond Future	856	1	856	1	300.00
12/05/2021	2030 On 04-November-21	10.60	Call	Bond Future	7031	7	7031	7	0.00
12/05/2021	2030 On 04-November-21	10.60	Put	Bond Future	1101	1	1101	1	0.00
12/05/2021	2030 On 04-November-21	10.59	Put	Bond Future	1113	1	1113	1	0.00
12/05/2021	2030 On 04-November-21	8.77	Put	Bond Future	5275	5	5275	5	0.00
12/05/2021	2030 On 04-November-21	11.44	Put	Bond Future	401	0	401	0	300.00
12/05/2021	2030 On 04-November-21	8.27	Put	Bond Future	7383	7	7383	7	0.00
12/05/2021	2030 On 04-November-21	9.20	Put	Bond Future	3812	3	3812	3	0.00
12/05/2021	2030 On 04-November-21	10.61	Put	Bond Future	1089	1	1089	1	0.00
12/05/2021	2030 On 04-November-21	11.26	Put	Bond Future	506	0	506	0	1,102.00
12/05/2021	2030 On 04-November-21	9.90	Put	Bond Future	2138	2	2138	2	0.00
12/05/2021	2030 On 03-February-22			Bond Future	9.65	91.8035	9.6454	91.8035	0.00
12/05/2021	2030 On 03-February-22	9.60	Call	Bond Future	3513	4	3513	4	1,000.00
12/05/2021	2030 On 03-February-22	10.85	Call	Bond Future	7450	8	7450	8	0.00
12/05/2021	2030 On 03-February-22	9.78	Call	Bond Future	4000	4	4000	4	0.00
12/05/2021	2030 On 03-February-22	9.43	Call	Bond Future	3084	3	3084	3	0.00
12/05/2021	2030 On 03-February-22	9.44	Call	Bond Future	3109	3	3109	3	0.00
12/05/2021	2030 On 03-February-22	8.39	Call	Bond Future	1150	1	1150	1	101.00
12/05/2021	2030 On 03-February-22	9.45	Call	Bond Future	3133	3	3133	3	0.00
12/05/2021	2030 On 03-February-22	8.85	Call	Bond Future	1850	2	1850	2	1,000.00
12/05/2021	2030 On 03-February-22	9.35	Call	Bond Future	2893	3	2893	3	0.00
12/05/2021	2030 On 03-February-22	9.35	Put	Bond Future	4433	4	4433	4	101.00
12/05/2021	2030 On 03-February-22	8.39	Put	Bond Future	7928	7	7928	7	0.00
12/05/2021	2030 On 03-February-22	9.45	Put	Bond Future	4148	4	4148	4	0.00
12/05/2021	2030 On 03-February-22	8.85	Put	Bond Future	6072	6	6072	6	0.00
12/05/2021	2030 On 03-February-22	9.44	Put	Bond Future	4176	4	4176	4	0.00
12/05/2021	2030 On 03-February-22	9.43	Put	Bond Future	4204	4	4204	4	0.00
12/05/2021	2030 On 03-February-22	9.78	Put	Bond Future	3309	3	3309	3	101.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/05/2021	2030 On 03-February-22	10.85	Put	Bond Future	1502	1	1502	1	1,000.00
12/05/2021	2030 On 03-February-22	9.60	Put	Bond Future	3747	3	3747	3	0.00
12/05/2021	2030 On 05-May-22			Bond Future	9.86	92.9021	9.8634	92.9021	0.00
12/05/2021	2030 On 05-May-22	10.20	Call	Bond Future	4848	5	4848	5	0.00
12/05/2021	2030 On 05-May-22	10.19	Call	Bond Future	4818	5	4818	5	0.00
12/05/2021	2030 On 05-May-22	10.21	Call	Bond Future	4877	5	4877	5	0.00
12/05/2021	2030 On 05-May-22	10.21	Put	Bond Future	3172	3	3172	3	0.00
12/05/2021	2030 On 05-May-22	10.19	Put	Bond Future	3211	3	3211	3	0.00
12/05/2021	2030 On 05-May-22	10.20	Put	Bond Future	3192	3	3192	3	0.00
12/05/2021	2032 On 05-August-21			Bond Future	10.03	91.9934	10.0337	91.9934	136,022.00
12/05/2021	2032 On 05-August-21	11.36	Call	Bond Future	7883	8	7883	8	0.00
12/05/2021	2032 On 05-August-21	11.35	Call	Bond Future	7838	8	7838	8	0.00
12/05/2021	2032 On 05-August-21	11.37	Call	Bond Future	7928	8	7928	8	0.00
12/05/2021	2032 On 05-August-21	11.37	Put	Bond Future	451	0	451	0	0.00
12/05/2021	2032 On 05-August-21	11.35	Put	Bond Future	466	0	466	0	0.00
12/05/2021	2032 On 05-August-21	11.36	Put	Bond Future	459	0	459	0	0.00
12/05/2021	2032 On 04-November-21			Bond Future	10.24	88.8816	10.2372	88.8816	21.00
12/05/2021	2032 On 04-November-21	9.33	Call	Bond Future	1435	2	1435	2	700.00
12/05/2021	2032 On 04-November-21	11.71	Call	Bond Future	8951	9	8951	9	0.00
12/05/2021	2032 On 04-November-21	12.81	Call	Bond Future	13540	14	13540	14	0.00
12/05/2021	2032 On 04-November-21	9.83	Call	Bond Future	2477	3	2477	3	700.00
12/05/2021	2032 On 04-November-21	11.70	Call	Bond Future	8911	9	8911	9	0.00
12/05/2021	2032 On 04-November-21	11.69	Call	Bond Future	8871	9	8871	9	0.00
12/05/2021	2032 On 04-November-21	11.71	Put	Bond Future	991	1	991	1	0.00
12/05/2021	2032 On 04-November-21	12.81	Put	Bond Future	269	0	269	0	700.00
12/05/2021	2032 On 04-November-21	11.70	Put	Bond Future	1001	1	1001	1	0.00
12/05/2021	2032 On 04-November-21	11.69	Put	Bond Future	1012	1	1012	1	0.00
12/05/2021	2032 On 04-November-21	9.83	Put	Bond Future	4867	4	4867	4	0.00
12/05/2021	2032 On 04-November-21	9.33	Put	Bond Future	6881	6	6881	6	0.00
12/05/2021	2032 On 03-February-22			Bond Future	10.45	89.9262	10.4491	89.9262	0.00
12/05/2021	2032 On 03-February-22	9.62	Call	Bond Future	2153	2	2153	2	210.00
12/05/2021	2032 On 03-February-22	10.95	Call	Bond Future	5787	6	5787	6	0.00
12/05/2021	2032 On 03-February-22	10.35	Call	Bond Future	3907	4	3907	4	0.00

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12/05/2021	2032 On 03-February-22	10.14	Call	Bond Future	3346	4	3346	4	0.00
12/05/2021	2032 On 03-February-22	9.14	Call	Bond Future	1336	1	1336	1	97.00
12/05/2021	2032 On 03-February-22	10.45	Call	Bond Future	4190	4	4190	4	0.00
12/05/2021	2032 On 03-February-22	8.91	Call	Bond Future	1059	1	1059	1	198.00
12/05/2021	2032 On 03-February-22	10.44	Call	Bond Future	4161	4	4161	4	0.00
12/05/2021	2032 On 03-February-22	11.13	Call	Bond Future	6418	7	6418	7	0.00
12/05/2021	2032 On 03-February-22	10.53	Call	Bond Future	4426	5	4426	5	0.00
12/05/2021	2032 On 03-February-22	10.66	Call	Bond Future	4829	5	4829	5	0.00
12/05/2021	2032 On 03-February-22	9.81	Call	Bond Future	2555	3	2555	3	0.00
12/05/2021	2032 On 03-February-22	10.43	Call	Bond Future	4132	4	4132	4	0.00
12/05/2021	2032 On 03-February-22	10.42	Call	Bond Future	4104	4	4104	4	0.00
12/05/2021	2032 On 03-February-22	9.58	Call	Bond Future	2074	2	2074	2	400.00
12/05/2021	2032 On 03-February-22	10.42	Put	Bond Future	4267	4	4267	4	0.00
12/05/2021	2032 On 03-February-22	10.43	Put	Bond Future	4239	4	4239	4	0.00
12/05/2021	2032 On 03-February-22	9.81	Put	Bond Future	6229	6	6229	6	198.00
12/05/2021	2032 On 03-February-22	8.91	Put	Bond Future	10268	10	10268	10	0.00
12/05/2021	2032 On 03-February-22	10.66	Put	Bond Future	3660	3	3660	3	97.00
12/05/2021	2032 On 03-February-22	10.45	Put	Bond Future	4185	4	4185	4	198.00
12/05/2021	2032 On 03-February-22	10.53	Put	Bond Future	3975	4	3975	4	210.00
12/05/2021	2032 On 03-February-22	10.35	Put	Bond Future	4464	4	4464	4	400.00
12/05/2021	2032 On 03-February-22	9.58	Put	Bond Future	7121	7	7121	7	0.00
12/05/2021	2032 On 03-February-22	11.13	Put	Bond Future	2722	2	2722	2	210.00
12/05/2021	2032 On 03-February-22	10.14	Put	Bond Future	5097	5	5097	5	97.00
12/05/2021	2032 On 03-February-22	9.14	Put	Bond Future	9089	9	9089	9	0.00
12/05/2021	2032 On 03-February-22	10.95	Put	Bond Future	3046	3	3046	3	400.00
12/05/2021	2032 On 03-February-22	9.62	Put	Bond Future	6960	7	6960	7	0.00
12/05/2021	2032 On 03-February-22	10.44	Put	Bond Future	4212	4	4212	4	0.00
12/05/2021	2032 On 05-May-22			Bond Future	10.67	86.8553	10.6696	86.8553	0.00
12/05/2021	2032 On 05-May-22	11.04	Call	Bond Future	5645	6	5645	6	0.00
12/05/2021	2032 On 05-May-22	11.02	Call	Bond Future	5581	6	5581	6	0.00
12/05/2021	2032 On 05-May-22	11.03	Call	Bond Future	5613	6	5613	6	0.00
12/05/2021	2032 On 05-May-22	11.03	Put	Bond Future	3690	3	3690	3	0.00
12/05/2021	2032 On 05-May-22	11.02	Put	Bond Future	3711	3	3711	3	0.00

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12/05/2021	2032 On 05-May-22	11.04	Put	Bond Future	3670	3	3670	3	0.00
12/05/2021	2033 On 05-August-21			Bond Future	105.26	104.6632	105.2645	104.6632	9,629.00
12/05/2021	2033 On 04-November-21			Bond Future	105.25	104.6387	105.2458	104.6387	0.00
12/05/2021	2033 On 03-February-22			Bond Future	106.51	105.8921	106.5060	105.8921	0.00
12/05/2021	2033 On 05-May-22			Bond Future	106.55	105.9265	106.5474	105.9265	0.00
12/05/2021	2037 On 05-August-21			Bond Future	10.85	83.1961	10.8513	83.1961	124,489.00
12/05/2021	2037 On 05-August-21	12.26	Call	Bond Future	8895	9	8895	9	0.00
12/05/2021	2037 On 05-August-21	12.27	Call	Bond Future	8941	9	8941	9	0.00
12/05/2021	2037 On 05-August-21	12.28	Call	Bond Future	8988	9	8988	9	0.00
12/05/2021	2037 On 05-August-21	12.26	Put	Bond Future	535	1	535	1	0.00
12/05/2021	2037 On 05-August-21	12.27	Put	Bond Future	527	0	527	0	0.00
12/05/2021	2037 On 05-August-21	12.28	Put	Bond Future	519	0	519	0	0.00
12/05/2021	2037 On 04-November-21			Bond Future	11.05	84.1317	11.0468	84.1317	0.00
12/05/2021	2037 On 04-November-21	12.82	Call	Bond Future	10976	11	10976	11	0.00
12/05/2021	2037 On 04-November-21	12.81	Call	Bond Future	10934	11	10934	11	0.00
12/05/2021	2037 On 04-November-21	12.30	Call	Bond Future	8849	9	8849	9	0.00
12/05/2021	2037 On 04-November-21	11.49	Call	Bond Future	5644	6	5644	6	600.00
12/05/2021	2037 On 04-November-21	12.83	Call	Bond Future	11018	11	11018	11	0.00
12/05/2021	2037 On 04-November-21	12.82	Put	Bond Future	925	1	925	1	0.00
12/05/2021	2037 On 04-November-21	12.30	Put	Bond Future	1540	1	1540	1	600.00
12/05/2021	2037 On 04-November-21	11.49	Put	Bond Future	2939	3	2939	3	0.00
12/05/2021	2037 On 04-November-21	12.81	Put	Bond Future	934	1	934	1	0.00
12/05/2021	2037 On 04-November-21	12.83	Put	Bond Future	915	1	915	1	0.00
12/05/2021	2037 On 03-February-22			Bond Future	11.25	80.8657	11.2532	80.8657	0.00
12/05/2021	2037 On 03-February-22	11.47	Call	Bond Future	5390	6	5390	6	0.00
12/05/2021	2037 On 03-February-22	11.46	Call	Bond Future	5357	6	5357	6	0.00
12/05/2021	2037 On 03-February-22	11.45	Call	Bond Future	5324	6	5324	6	0.00
12/05/2021	2037 On 03-February-22	11.47	Put	Bond Future	4088	4	4088	4	0.00
12/05/2021	2037 On 03-February-22	11.45	Put	Bond Future	4140	4	4140	4	0.00
12/05/2021	2037 On 03-February-22	11.46	Put	Bond Future	4114	4	4114	4	0.00
12/05/2021	2037 On 05-May-22			Bond Future	11.47	81.8337	11.4675	81.8337	0.00
12/05/2021	2037 On 05-May-22	11.84	Call	Bond Future	6293	6	6293	6	0.00
12/05/2021	2037 On 05-May-22	11.82	Call	Bond Future	6226	6	6226	6	0.00

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12/05/2021	2037 On 05-May-22	11.83	Call	Bond Future	6259	6	6259	6	0.00
12/05/2021	2037 On 05-May-22	11.84	Put	Bond Future	4136	4	4136	4	0.00
12/05/2021	2037 On 05-May-22	11.82	Put	Bond Future	4182	4	4182	4	0.00
12/05/2021	2037 On 05-May-22	11.83	Put	Bond Future	4159	4	4159	4	0.00
12/05/2021	2038 On 05-August-21			Bond Future	116.33	116.2567	116.3335	116.2567	7,713.00
12/05/2021	2038 On 04-November-21			Bond Future	117.67	117.5909	117.6675	117.5909	0.00
12/05/2021	2038 On 03-February-22			Bond Future	117.32	117.2466	117.3233	117.2466	0.00
12/05/2021	2038 On 05-May-22			Bond Future	118.75	118.6754	118.7526	118.6754	0.00
12/05/2021	2040 On 05-August-21			Bond Future	11.00	85.1375	10.9978	85.1375	85,293.00
12/05/2021	2040 On 05-August-21	11.55	Call	Bond Future	5327	6	5327	6	900.00
12/05/2021	2040 On 05-August-21	14.80	Call	Bond Future	20742	21	20742	21	0.00
12/05/2021	2040 On 05-August-21	12.49	Call	Bond Future	9808	10	9808	10	0.00
12/05/2021	2040 On 05-August-21	12.48	Call	Bond Future	9759	10	9759	10	0.00
12/05/2021	2040 On 05-August-21	12.47	Call	Bond Future	9710	10	9710	10	0.00
12/05/2021	2040 On 05-August-21	11.05	Call	Bond Future	3278	4	3278	4	900.00
12/05/2021	2040 On 05-August-21	11.05	Put	Bond Future	2921	3	2921	3	0.00
12/05/2021	2040 On 05-August-21	12.49	Put	Bond Future	497	0	497	0	0.00
12/05/2021	2040 On 05-August-21	12.47	Put	Bond Future	512	0	512	0	0.00
12/05/2021	2040 On 05-August-21	11.55	Put	Bond Future	1674	1	1674	1	0.00
12/05/2021	2040 On 05-August-21	14.80	Put	Bond Future	6	0	6	0	900.00
12/05/2021	2040 On 05-August-21	12.48	Put	Bond Future	504	0	504	0	0.00
12/05/2021	2040 On 04-November-21			Bond Future	11.19	86.0950	11.1895	86.0950	0.00
12/05/2021	2040 On 04-November-21	12.91	Call	Bond Future	11341	12	11341	12	0.00
12/05/2021	2040 On 04-November-21	12.90	Call	Bond Future	11298	12	11298	12	0.00
12/05/2021	2040 On 04-November-21	12.89	Call	Bond Future	11255	12	11255	12	0.00
12/05/2021	2040 On 04-November-21	12.89	Put	Bond Future	1046	1	1046	1	0.00
12/05/2021	2040 On 04-November-21	12.90	Put	Bond Future	1036	1	1036	1	0.00
12/05/2021	2040 On 04-November-21	12.91	Put	Bond Future	1025	1	1025	1	0.00
12/05/2021	2040 On 03-February-22			Bond Future	11.39	82.6019	11.3919	82.6019	0.00
12/05/2021	2040 On 03-February-22	11.58	Call	Bond Future	5581	6	5581	6	0.00
12/05/2021	2040 On 03-February-22	11.57	Call	Bond Future	5545	6	5545	6	0.00
12/05/2021	2040 On 03-February-22	11.59	Call	Bond Future	5616	6	5616	6	0.00
12/05/2021	2040 On 03-February-22	11.57	Put	Bond Future	4404	4	4404	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
12/05/2021	2040 On 03-February-22	11.58	Put	Bond Future	4377	4	4377	4	0.00
12/05/2021	2040 On 03-February-22	11.59	Put	Bond Future	4349	4	4349	4	0.00
12/05/2021	2040 On 05-May-22			Bond Future	11.60	83.5907	11.6014	83.5907	0.00
12/05/2021	2040 On 05-May-22	11.91	Call	Bond Future	6427	7	6427	7	0.00
12/05/2021	2040 On 05-May-22	11.90	Call	Bond Future	6392	7	6392	7	0.00
12/05/2021	2040 On 05-May-22	11.92	Call	Bond Future	6462	7	6462	7	0.00
12/05/2021	2040 On 05-May-22	11.92	Put	Bond Future	4496	4	4496	4	0.00
12/05/2021	2040 On 05-May-22	11.91	Put	Bond Future	4521	4	4521	4	0.00
12/05/2021	2040 On 05-May-22	11.90	Put	Bond Future	4547	4	4547	4	0.00
12/05/2021	2044 On 05-August-21			Bond Future	11.02	81.9409	11.0239	81.9409	60,776.00
12/05/2021	2044 On 05-August-21	12.60	Call	Bond Future	10263	11	10263	11	0.00
12/05/2021	2044 On 05-August-21	12.59	Call	Bond Future	10214	11	10214	11	0.00
12/05/2021	2044 On 05-August-21	12.61	Call	Bond Future	10312	11	10312	11	0.00
12/05/2021	2044 On 05-August-21	12.61	Put	Bond Future	438	0	438	0	0.00
12/05/2021	2044 On 05-August-21	12.60	Put	Bond Future	445	0	445	0	0.00
12/05/2021	2044 On 05-August-21	12.59	Put	Bond Future	452	0	452	0	0.00
12/05/2021	2044 On 04-November-21			Bond Future	11.21	82.8624	11.2066	82.8624	0.00
12/05/2021	2044 On 04-November-21	12.90	Call	Bond Future	11271	12	11271	12	0.00
12/05/2021	2044 On 04-November-21	12.89	Call	Bond Future	11228	12	11228	12	0.00
12/05/2021	2044 On 04-November-21	12.91	Call	Bond Future	11313	12	11313	12	0.00
12/05/2021	2044 On 04-November-21	12.91	Put	Bond Future	1063	1	1063	1	0.00
12/05/2021	2044 On 04-November-21	12.89	Put	Bond Future	1084	1	1084	1	0.00
12/05/2021	2044 On 04-November-21	12.90	Put	Bond Future	1073	1	1073	1	0.00
12/05/2021	2044 On 03-February-22			Bond Future	11.40	79.4565	11.3991	79.4565	0.00
12/05/2021	2044 On 03-February-22	11.61	Call	Bond Future	5716	6	5716	6	0.00
12/05/2021	2044 On 03-February-22	11.60	Call	Bond Future	5680	6	5680	6	0.00
12/05/2021	2044 On 03-February-22	11.59	Call	Bond Future	5644	6	5644	6	0.00
12/05/2021	2044 On 03-February-22	11.59	Put	Bond Future	4406	4	4406	4	0.00
12/05/2021	2044 On 03-February-22	11.60	Put	Bond Future	4378	4	4378	4	0.00
12/05/2021	2044 On 03-February-22	11.61	Put	Bond Future	4351	4	4351	4	0.00
12/05/2021	2044 On 05-May-22			Bond Future	11.60	80.4077	11.5980	80.4077	0.00
12/05/2021	2044 On 05-May-22	11.93	Call	Bond Future	6565	7	6565	7	0.00
12/05/2021	2044 On 05-May-22	11.92	Call	Bond Future	6529	7	6529	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
12/05/2021	2044 On 05-May-22	11.91	Call	Bond Future	6494	7	6494	7	0.00
12/05/2021	2044 On 05-May-22	11.91	Put	Bond Future	4545	4	4545	4	0.00
12/05/2021	2044 On 05-May-22	11.92	Put	Bond Future	4519	4	4519	4	0.00
12/05/2021	2044 On 05-May-22	11.93	Put	Bond Future	4494	4	4494	4	0.00
12/05/2021	2046 On 05-August-21			Bond Future	106.28	106.3918	106.2801	106.3918	16,718.00
12/05/2021	2046 On 04-November-21			Bond Future	105.69	105.8041	105.6900	105.8041	0.00
12/05/2021	2046 On 03-February-22			Bond Future	106.96	107.0717	106.9558	107.0717	0.00
12/05/2021	2046 On 05-May-22			Bond Future	106.41	106.5295	106.4118	106.5295	0.00
12/05/2021	2050 On 05-August-21			Bond Future	107.85	107.7751	107.8466	107.7751	11,209.00
12/05/2021	2050 On 04-November-21			Bond Future	109.08	109.0119	109.0830	109.0119	0.00
12/05/2021	2050 On 03-February-22			Bond Future	108.44	108.3690	108.4402	108.3690	0.00
12/05/2021	2050 On 05-May-22			Bond Future	109.76	109.6896	109.7614	109.6896	0.00
12/05/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2021	AL37 On 05-August-21			Index Future	791.44	794.1240	791.4440	794.1240	0.00
12/05/2021	AL37 On 04-November-21			Index Future	800.42	803.1290	800.4160	803.1290	0.00
12/05/2021	AL37 On 03-February-22			Index Future	809.81	812.5530	809.8070	812.5530	0.00
12/05/2021	AL37 On 05-May-22			Index Future	819.48	822.2600	819.4800	822.2600	0.00
12/05/2021	AL7T On 05-August-21			Index Future	890.46	896.1940	890.4610	896.1940	0.00
12/05/2021	AL7T On 04-November-21			Index Future	900.56	906.3570	900.5560	906.3570	0.00
12/05/2021	AL7T On 03-February-22			Index Future	911.12	916.9930	911.1210	916.9930	0.00
12/05/2021	AL7T On 05-May-22			Index Future	922.00	927.9470	922.0040	927.9470	0.00
12/05/2021	ALBI On 05-August-21			Index Future	783.73	787.8450	783.7320	787.8450	134.00
12/05/2021	ALBI On 04-November-21			Index Future	792.62	796.7800	792.6170	796.7800	0.00
12/05/2021	ALBI On 03-February-22			Index Future	801.92	806.1300	801.9160	806.1300	0.00
12/05/2021	ALBI On 05-May-22			Index Future	811.50	815.7590	811.4950	815.7590	0.00
12/05/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2021	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
12/05/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/05/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/05/2021	ES33 On 05-August-21			Bond Future	11.57	77.1535	11.5748	77.1535	350.00
12/05/2021	ES33 On 04-November-21			Bond Future	11.82	74.2631	11.8190	74.2631	0.00
12/05/2021	ES33 On 03-February-22			Bond Future	12.08	75.1535	12.0776	75.1535	0.00
12/05/2021	ES33 On 05-May-22			Bond Future	12.34	72.2922	12.3412	72.2922	0.00
12/05/2021	ES42 On 05-August-21			Bond Future	12.03	76.1603	12.0253	76.1603	4,779.00
12/05/2021	ES42 On 04-November-21			Bond Future	12.26	72.7761	12.2555	72.7761	0.00
12/05/2021	ES42 On 03-February-22			Bond Future	12.49	73.6492	12.4911	73.6492	0.00
12/05/2021	ES42 On 05-May-22			Bond Future	12.74	70.2888	12.7397	70.2888	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
12/05/2021	GOVI On 05-August-21			GOVI	774.23	778.3320	774.2330	778.3320	989.00
12/05/2021	GOVI On 05-August-21	719.15	Call	GOVI	550830	59	550830	59	0.00
12/05/2021	GOVI On 05-August-21	719.14	Call	GOVI	550930	59	550930	59	0.00
12/05/2021	GOVI On 05-August-21	719.13	Call	GOVI	551030	59	551030	59	0.00
12/05/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
12/05/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
12/05/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
12/05/2021	GOVI On 04-November-21			GOVI	783.01	787.1590	783.0110	787.1590	0.00
12/05/2021	GOVI On 04-November-21	728.42	Call	GOVI	545910	59	545910	59	0.00
12/05/2021	GOVI On 04-November-21	728.41	Call	GOVI	546010	59	546010	59	0.00
12/05/2021	GOVI On 04-November-21	728.40	Call	GOVI	546110	59	546110	59	0.00
12/05/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
12/05/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
12/05/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
12/05/2021	GOVI On 03-February-22			GOVI	792.20	796.3960	792.1970	796.3960	0.00
12/05/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	4	0	4	0.00
12/05/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	4	0	4	0.00
12/05/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	4	0	4	0.00
12/05/2021	GOVI On 03-February-22	792.76	Put	GOVI	5630	0	5630	0	0.00
12/05/2021	GOVI On 03-February-22	792.74	Put	GOVI	5430	0	5430	0	0.00
12/05/2021	GOVI On 03-February-22	792.75	Put	GOVI	5530	0	5530	0	0.00
12/05/2021	GOVI On 05-May-22			GOVI	801.66	805.9090	801.6600	805.9090	0.00
12/05/2021	GOVI On 05-May-22	788.24	Call	GOVI	134200	18	134200	18	0.00
12/05/2021	GOVI On 05-May-22	788.23	Call	GOVI	134300	18	134300	18	0.00
12/05/2021	GOVI On 05-May-22	788.25	Call	GOVI	134100	18	134100	18	0.00
12/05/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
12/05/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
12/05/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
12/05/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/05/2021	IGOV On 05-August-21			Index Future	286.72	286.6780	286.7170	286.6780	580.00
12/05/2021	IGOV On 04-November-21			Index Future	290.04	289.9990	290.0380	289.9990	16.00
12/05/2021	IGOV On 03-February-22			Index Future	293.51	293.4720	293.5100	293.4720	0.00
12/05/2021	IGOV On 05-May-22			Index Future	297.08	297.0460	297.0840	297.0460	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
12/05/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
12/05/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
12/05/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.6900	90.7000	90.6900	51.00
12/05/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1100	90.1300	90.1100	0.00
12/05/2021	IS05 On 21-June-22			Interest Rate Swap	90.30	90.2700	90.3000	90.2700	0.00
12/05/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.4500	93.5000	93.4500	0.00
12/05/2021	IS05 On 20-December-22			Interest Rate Swap	94.08	94.0100	94.0800	94.0100	0.00
12/05/2021	IS05 On 22-March-23			Interest Rate Swap	86.56	86.4700	86.5600	86.4700	0.00
12/05/2021	IS05 On 20-June-23			Interest Rate Swap	92.19	92.0900	92.1900	92.0900	0.00
12/05/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
12/05/2021	IS10 On 17-December-25			Interest Rate Swap	80.62	80.4300	80.6200	80.4300	0.00
12/05/2021	IS10 On 16-March-26			Interest Rate Swap	77.27	77.0600	77.2700	77.0600	0.00
12/05/2021	IS10 On 15-June-26			Interest Rate Swap	75.79	75.5700	75.7900	75.5700	0.00
12/05/2021	IS10 On 21-September-26			Interest Rate Swap	77.92	77.6900	77.9200	77.6900	0.00
12/05/2021	IS10 On 21-December-26			Interest Rate Swap	82.04	81.8000	82.0400	81.8000	0.00
12/05/2021	IS10 On 15-March-27			Interest Rate Swap	80.64	80.3900	80.6400	80.3900	0.00
12/05/2021	IS10 On 21-June-27			Interest Rate Swap	82.82	82.5700	82.8200	82.5700	0.00
12/05/2021	IS10 On 20-September-27			Interest Rate Swap	88.73	88.4700	88.7300	88.4700	0.00
12/05/2021	IS10 On 20-December-27			Interest Rate Swap	89.24	88.9800	89.2400	88.9800	0.00
12/05/2021	IS10 On 22-March-28			Interest Rate Swap	82.38	82.1100	82.3800	82.1100	0.00
12/05/2021	IS10 On 20-June-28			Interest Rate Swap	90.27	90.0000	90.2700	90.0000	0.00
12/05/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/05/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/05/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.69	96.3150	3.6850	96.3150	0.00
12/05/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.72	96.2850	3.7150	96.2850	0.00
12/05/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.74	96.2800	3.7400	96.2800	0.00
12/05/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.76	96.2500	3.7600	96.2500	0.00
12/05/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.79	96.2350	3.7850	96.2350	30,000.00
12/05/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.85	96.1800	3.8500	96.1800	0.00
12/05/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.99	96.0500	3.9900	96.0500	0.00
12/05/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.23	95.8550	4.2250	95.8550	0.00
12/05/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.61	95.4850	4.6050	95.4850	471.00
12/05/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.79	95.3200	4.7900	95.3200	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
12/05/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.13	94.9750	5.1250	94.9750	0.00
12/05/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.33	94.7850	5.3250	94.7850	0.00
12/05/2021	R023 On 05-August-21			Bond Future	4.79	107.9500	4.7925	107.9500	15,675.00
12/05/2021	R023 On 05-August-21	5.31	Call	Bond Future	848	1	848	1	0.00
12/05/2021	R023 On 05-August-21	5.30	Call	Bond Future	835	1	835	1	0.00
12/05/2021	R023 On 05-August-21	5.29	Call	Bond Future	822	1	822	1	0.00
12/05/2021	R023 On 05-August-21	5.29	Put	Bond Future	66	0	66	0	0.00
12/05/2021	R023 On 05-August-21	5.30	Put	Bond Future	65	0	65	0	0.00
12/05/2021	R023 On 05-August-21	5.31	Put	Bond Future	63	0	63	0	0.00
12/05/2021	R023 On 04-November-21			Bond Future	4.84	105.2545	4.8390	105.2545	0.00
12/05/2021	R023 On 04-November-21	4.92	Call	Bond Future	408	0	408	0	0.00
12/05/2021	R023 On 04-November-21	4.91	Call	Bond Future	400	0	400	0	0.00
12/05/2021	R023 On 04-November-21	4.90	Call	Bond Future	392	0	392	0	0.00
12/05/2021	R023 On 04-November-21	4.90	Put	Bond Future	314	0	314	0	0.00
12/05/2021	R023 On 04-November-21	4.91	Put	Bond Future	309	0	309	0	0.00
12/05/2021	R023 On 04-November-21	4.92	Put	Bond Future	304	0	304	0	0.00
12/05/2021	R023 On 03-February-22			Bond Future	4.87	106.4909	4.8745	106.4909	0.00
12/05/2021	R023 On 03-February-22	5.07	Call	Bond Future	493	1	493	1	0.00
12/05/2021	R023 On 03-February-22	5.06	Call	Bond Future	486	1	486	1	0.00
12/05/2021	R023 On 03-February-22	5.08	Call	Bond Future	500	1	500	1	0.00
12/05/2021	R023 On 03-February-22	5.08	Put	Bond Future	287	0	287	0	0.00
12/05/2021	R023 On 03-February-22	5.06	Put	Bond Future	294	0	294	0	0.00
12/05/2021	R023 On 03-February-22	5.07	Put	Bond Future	290	0	290	0	0.00
12/05/2021	R023 On 05-May-22			Bond Future	4.88	103.8537	4.8831	103.8537	0.00
12/05/2021	R023 On 05-May-22	6.30	Call	Bond Future	1177	1	1177	1	0.00
12/05/2021	R023 On 05-May-22	6.29	Call	Bond Future	1170	1	1170	1	0.00
12/05/2021	R023 On 05-May-22	6.31	Call	Bond Future	1184	1	1184	1	0.00
12/05/2021	R023 On 05-May-22	6.31	Put	Bond Future	55	0	55	0	0.00
12/05/2021	R023 On 05-May-22	6.29	Put	Bond Future	56	0	56	0	0.00
12/05/2021	R023 On 05-May-22	6.30	Put	Bond Future	56	0	56	0	0.00
12/05/2021	R035 On 05-August-21			Bond Future	10.68	91.7122	10.6770	91.7122	91,415.00
12/05/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
12/05/2021	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
12/05/2021	R035 On 05-August-21	10.77	Call	Bond Future	3231	4	3231	4	0.00
12/05/2021	R035 On 05-August-21	10.02	Call	Bond Future	1185	1	1185	1	100.00
12/05/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
12/05/2021	R035 On 05-August-21	11.37	Call	Bond Future	5653	6	5653	6	0.00
12/05/2021	R035 On 05-August-21	11.37	Put	Bond Future	1367	1	1367	1	100.00
12/05/2021	R035 On 05-August-21	5.31	Put	Bond Future	46903	46	46903	46	0.00
12/05/2021	R035 On 05-August-21	10.77	Put	Bond Future	2638	2	2638	2	100.00
12/05/2021	R035 On 05-August-21	10.02	Put	Bond Future	5552	5	5552	5	0.00
12/05/2021	R035 On 05-August-21	5.29	Put	Bond Future	47137	47	47137	47	0.00
12/05/2021	R035 On 05-August-21	5.30	Put	Bond Future	47020	46	47020	46	0.00
12/05/2021	R035 On 04-November-21			Bond Future	10.88	88.2671	10.8840	88.2671	0.00
12/05/2021	R035 On 04-November-21	11.20	Call	Bond Future	5122	5	5122	5	0.00
12/05/2021	R035 On 04-November-21	13.82	Call	Bond Future	16019	17	16019	17	0.00
12/05/2021	R035 On 04-November-21	11.75	Call	Bond Future	7282	8	7282	8	0.00
12/05/2021	R035 On 04-November-21	10.23	Call	Bond Future	2215	2	2215	2	782.00
12/05/2021	R035 On 04-November-21	12.52	Call	Bond Future	10388	11	10388	11	0.00
12/05/2021	R035 On 04-November-21	12.51	Call	Bond Future	10345	11	10345	11	0.00
12/05/2021	R035 On 04-November-21	10.60	Call	Bond Future	3178	3	3178	3	0.00
12/05/2021	R035 On 04-November-21	10.11	Call	Bond Future	1942	2	1942	2	350.00
12/05/2021	R035 On 04-November-21	10.12	Call	Bond Future	1964	2	1964	2	400.00
12/05/2021	R035 On 04-November-21	10.62	Call	Bond Future	3235	3	3235	3	400.00
12/05/2021	R035 On 04-November-21	11.08	Call	Bond Future	4692	5	4692	5	0.00
12/05/2021	R035 On 04-November-21	12.53	Call	Bond Future	10430	11	10430	11	0.00
12/05/2021	R035 On 04-November-21	12.53	Put	Bond Future	998	1	998	1	0.00
12/05/2021	R035 On 04-November-21	11.08	Put	Bond Future	3483	3	3483	3	782.00
12/05/2021	R035 On 04-November-21	10.23	Put	Bond Future	6436	6	6436	6	0.00
12/05/2021	R035 On 04-November-21	11.75	Put	Bond Future	2120	2	2120	2	782.00
12/05/2021	R035 On 04-November-21	10.62	Put	Bond Future	4904	5	4904	5	0.00
12/05/2021	R035 On 04-November-21	10.12	Put	Bond Future	6924	6	6924	6	0.00
12/05/2021	R035 On 04-November-21	10.60	Put	Bond Future	4975	5	4975	5	350.00
12/05/2021	R035 On 04-November-21	10.11	Put	Bond Future	6969	6	6969	6	0.00
12/05/2021	R035 On 04-November-21	11.20	Put	Bond Future	3184	3	3184	3	350.00
12/05/2021	R035 On 04-November-21	12.51	Put	Bond Future	1019	1	1019	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
12/05/2021	R035 On 04-November-21	12.52	Put	Bond Future	1008	1	1008	1	0.00
12/05/2021	R035 On 04-November-21	13.82	Put	Bond Future	228	0	228	0	400.00
12/05/2021	R035 On 03-February-22			Bond Future	11.10	89.3042	11.1028	89.3042	0.00
12/05/2021	R035 On 03-February-22	11.88	Call	Bond Future	7381	8	7381	8	0.00
12/05/2021	R035 On 03-February-22	10.10	Call	Bond Future	2031	2	2031	2	280.00
12/05/2021	R035 On 03-February-22	9.70	Call	Bond Future	1378	2	1378	2	683.00
12/05/2021	R035 On 03-February-22	11.24	Call	Bond Future	5070	5	5070	5	0.00
12/05/2021	R035 On 03-February-22	11.28	Call	Bond Future	5203	5	5203	5	0.00
12/05/2021	R035 On 03-February-22	10.26	Call	Bond Future	2371	3	2371	3	200.00
12/05/2021	R035 On 03-February-22	11.73	Call	Bond Future	6807	7	6807	7	0.00
12/05/2021	R035 On 03-February-22	11.03	Call	Bond Future	4408	5	4408	5	0.00
12/05/2021	R035 On 03-February-22	11.39	Call	Bond Future	5578	6	5578	6	0.00
12/05/2021	R035 On 03-February-22	11.22	Call	Bond Future	5005	5	5005	5	0.00
12/05/2021	R035 On 03-February-22	10.65	Call	Bond Future	3325	4	3325	4	0.00
12/05/2021	R035 On 03-February-22	11.23	Call	Bond Future	5037	5	5037	5	0.00
12/05/2021	R035 On 03-February-22	11.23	Put	Bond Future	4272	4	4272	4	0.00
12/05/2021	R035 On 03-February-22	11.22	Put	Bond Future	4300	4	4300	4	0.00
12/05/2021	R035 On 03-February-22	11.39	Put	Bond Future	3866	4	3866	4	683.00
12/05/2021	R035 On 03-February-22	11.73	Put	Bond Future	3132	3	3132	3	280.00
12/05/2021	R035 On 03-February-22	11.28	Put	Bond Future	4140	4	4140	4	200.00
12/05/2021	R035 On 03-February-22	10.26	Put	Bond Future	7699	7	7699	7	0.00
12/05/2021	R035 On 03-February-22	11.24	Put	Bond Future	4245	4	4245	4	0.00
12/05/2021	R035 On 03-February-22	10.65	Put	Bond Future	6129	6	6129	6	683.00
12/05/2021	R035 On 03-February-22	9.70	Put	Bond Future	10514	10	10514	10	0.00
12/05/2021	R035 On 03-February-22	11.88	Put	Bond Future	2862	3	2862	3	200.00
12/05/2021	R035 On 03-February-22	11.03	Put	Bond Future	4850	5	4850	5	280.00
12/05/2021	R035 On 03-February-22	10.10	Put	Bond Future	8423	8	8423	8	0.00
12/05/2021	R035 On 05-May-22			Bond Future	11.32	85.8942	11.3213	85.8942	0.00
12/05/2021	R035 On 05-May-22	11.65	Call	Bond Future	6083	6	6083	6	0.00
12/05/2021	R035 On 05-May-22	11.64	Call	Bond Future	6050	6	6050	6	0.00
12/05/2021	R035 On 05-May-22	11.63	Call	Bond Future	6016	6	6016	6	0.00
12/05/2021	R035 On 05-May-22	11.63	Put	Bond Future	4231	4	4231	4	0.00
12/05/2021	R035 On 05-May-22	11.64	Put	Bond Future	4207	4	4207	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
12/05/2021	R035 On 05-May-22	11.65	Put	Bond Future	4184	4	4184	4	0.00
12/05/2021	R186 On 05-August-21			Bond Future	7.55	114.6414	7.5459	114.6414	93,183.00
12/05/2021	R186 On 05-August-21	8.63	Call	Bond Future	5186	6	5186	6	0.00
12/05/2021	R186 On 05-August-21	8.62	Call	Bond Future	5148	5	5148	5	0.00
12/05/2021	R186 On 05-August-21	8.61	Call	Bond Future	5109	5	5109	5	0.00
12/05/2021	R186 On 05-August-21	8.61	Put	Bond Future	258	0	258	0	0.00
12/05/2021	R186 On 05-August-21	8.62	Put	Bond Future	252	0	252	0	0.00
12/05/2021	R186 On 05-August-21	8.63	Put	Bond Future	247	0	247	0	0.00
12/05/2021	R186 On 04-November-21			Bond Future	7.73	115.9297	7.7286	115.9297	0.00
12/05/2021	R186 On 04-November-21	8.11	Call	Bond Future	3145	3	3145	3	0.00
12/05/2021	R186 On 04-November-21	8.77	Call	Bond Future	5229	5	5229	5	0.00
12/05/2021	R186 On 04-November-21	7.77	Call	Bond Future	2270	2	2270	2	0.00
12/05/2021	R186 On 04-November-21	8.10	Call	Bond Future	3117	3	3117	3	0.00
12/05/2021	R186 On 04-November-21	8.09	Call	Bond Future	3089	3	3089	3	0.00
12/05/2021	R186 On 04-November-21	8.09	Put	Bond Future	1493	1	1493	1	0.00
12/05/2021	R186 On 04-November-21	8.10	Put	Bond Future	1477	1	1477	1	0.00
12/05/2021	R186 On 04-November-21	8.77	Put	Bond Future	708	1	708	1	15,177.00
12/05/2021	R186 On 04-November-21	8.11	Put	Bond Future	1461	1	1461	1	0.00
12/05/2021	R186 On 04-November-21	7.77	Put	Bond Future	2086	2	2086	2	15,177.00
12/05/2021	R186 On 03-February-22			Bond Future	7.92	112.0088	7.9236	112.0088	0.00
12/05/2021	R186 On 03-February-22	7.29	Call	Bond Future	1346	1	1346	1	0.00
12/05/2021	R186 On 03-February-22	7.28	Call	Bond Future	1331	1	1331	1	0.00
12/05/2021	R186 On 03-February-22	7.30	Call	Bond Future	1361	1	1361	1	0.00
12/05/2021	R186 On 03-February-22	7.30	Put	Bond Future	4036	4	4036	4	0.00
12/05/2021	R186 On 03-February-22	7.28	Put	Bond Future	4093	4	4093	4	0.00
12/05/2021	R186 On 03-February-22	7.29	Put	Bond Future	4064	4	4064	4	0.00
12/05/2021	R186 On 05-May-22			Bond Future	8.14	113.3488	8.1365	113.3488	0.00
12/05/2021	R186 On 05-May-22	8.31	Call	Bond Future	3103	3	3103	3	0.00
12/05/2021	R186 On 05-May-22	8.30	Call	Bond Future	3080	3	3080	3	0.00
12/05/2021	R186 On 05-May-22	8.32	Call	Bond Future	3126	3	3126	3	0.00
12/05/2021	R186 On 05-May-22	8.32	Put	Bond Future	2396	2	2396	2	0.00
12/05/2021	R186 On 05-May-22	8.30	Put	Bond Future	2430	2	2430	2	0.00
12/05/2021	R186 On 05-May-22	8.31	Put	Bond Future	2413	2	2413	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
12/05/2021	R197 On 05-August-21			Bond Future	318.24	317.8704	318.2392	317.8704	1,754.00
12/05/2021	R197 On 04-November-21			Bond Future	321.89	321.5178	321.8874	321.5178	0.00
12/05/2021	R197 On 03-February-22			Bond Future	317.64	317.2644	317.6364	317.2644	0.00
12/05/2021	R197 On 05-May-22			Bond Future	321.51	321.1311	321.5065	321.1311	0.00
12/05/2021	R202 On 05-August-21			Bond Future	230.06	230.3695	230.0562	230.3695	9,325.00
12/05/2021	R202 On 04-November-21			Bond Future	232.69	233.0128	232.6932	233.0128	0.00
12/05/2021	R202 On 03-February-22			Bond Future	231.17	231.4990	231.1743	231.4990	0.00
12/05/2021	R202 On 05-May-22			Bond Future	233.99	234.3201	233.9904	234.3201	0.00
12/05/2021	R209 On 05-August-21			Bond Future	10.57	70.7905	10.5682	70.7905	28,493.00
12/05/2021	R209 On 05-August-21	11.80	Call	Bond Future	7062	7	7062	7	0.00
12/05/2021	R209 On 05-August-21	11.79	Call	Bond Future	7023	7	7023	7	0.00
12/05/2021	R209 On 05-August-21	11.81	Call	Bond Future	7102	7	7102	7	0.00
12/05/2021	R209 On 05-August-21	11.81	Put	Bond Future	610	1	610	1	0.00
12/05/2021	R209 On 05-August-21	11.79	Put	Bond Future	628	1	628	1	0.00
12/05/2021	R209 On 05-August-21	11.80	Put	Bond Future	619	1	619	1	0.00
12/05/2021	R209 On 04-November-21			Bond Future	10.75	68.4454	10.7489	68.4454	4,375.00
12/05/2021	R209 On 04-November-21	9.50	Call	Bond Future	1092	1	1092	1	6,000.00
12/05/2021	R209 On 04-November-21	12.18	Call	Bond Future	8386	9	8386	9	0.00
12/05/2021	R209 On 04-November-21	12.00	Call	Bond Future	7756	8	7756	8	0.00
12/05/2021	R209 On 04-November-21	10.50	Call	Bond Future	2981	3	2981	3	0.00
12/05/2021	R209 On 04-November-21	12.19	Call	Bond Future	8421	9	8421	9	0.00
12/05/2021	R209 On 04-November-21	12.17	Call	Bond Future	8351	9	8351	9	0.00
12/05/2021	R209 On 04-November-21	12.19	Put	Bond Future	1146	1	1146	1	0.00
12/05/2021	R209 On 04-November-21	12.00	Put	Bond Future	1372	1	1372	1	9,000.00
12/05/2021	R209 On 04-November-21	12.18	Put	Bond Future	1157	1	1157	1	0.00
12/05/2021	R209 On 04-November-21	12.17	Put	Bond Future	1168	1	1168	1	0.00
12/05/2021	R209 On 04-November-21	10.50	Put	Bond Future	4365	4	4365	4	12,500.00
12/05/2021	R209 On 04-November-21	9.50	Put	Bond Future	8458	8	8458	8	0.00
12/05/2021	R209 On 03-February-22			Bond Future	10.94	69.2498	10.9352	69.2498	0.00
12/05/2021	R209 On 03-February-22	11.04	Call	Bond Future	4569	5	4569	5	0.00
12/05/2021	R209 On 03-February-22	11.03	Call	Bond Future	4540	5	4540	5	0.00
12/05/2021	R209 On 03-February-22	11.02	Call	Bond Future	4512	5	4512	5	0.00
12/05/2021	R209 On 03-February-22	11.02	Put	Bond Future	4061	4	4061	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
12/05/2021	R209 On 03-February-22	11.03	Put	Bond Future	4036	4	4036	4	0.00
12/05/2021	R209 On 03-February-22	11.04	Put	Bond Future	4012	4	4012	4	0.00
12/05/2021	R209 On 05-May-22			Bond Future	11.13	66.9368	11.1269	66.9368	0.00
12/05/2021	R209 On 05-May-22	11.45	Call	Bond Future	5516	6	5516	6	0.00
12/05/2021	R209 On 05-May-22	11.44	Call	Bond Future	5487	6	5487	6	0.00
12/05/2021	R209 On 05-May-22	11.43	Call	Bond Future	5458	6	5458	6	0.00
12/05/2021	R209 On 05-May-22	11.43	Put	Bond Future	3906	4	3906	4	0.00
12/05/2021	R209 On 05-May-22	11.44	Put	Bond Future	3884	4	3884	4	0.00
12/05/2021	R209 On 05-May-22	11.45	Put	Bond Future	3864	4	3864	4	0.00
12/05/2021	R210 On 05-August-21			Bond Future	206.54	206.5507	206.5351	206.5507	1,486.00
12/05/2021	R210 On 04-November-21			Bond Future	206.16	206.1792	206.1612	206.1792	0.00
12/05/2021	R210 On 03-February-22			Bond Future	208.63	208.6493	208.6299	208.6493	0.00
12/05/2021	R210 On 05-May-22			Bond Future	208.37	208.3918	208.3714	208.3918	0.00
12/05/2021	R212 On 05-August-21			Bond Future	171.98	171.9389	171.9753	171.9389	1,608.00
12/05/2021	R212 On 04-November-21			Bond Future	173.95	173.9121	173.9470	173.9121	0.00
12/05/2021	R213 On 05-August-21			Bond Future	9.64	87.4093	9.6388	87.4093	9,054.00
12/05/2021	R213 On 05-August-21	10.86	Call	Bond Future	6831	7	6831	7	0.00
12/05/2021	R213 On 05-August-21	10.78	Call	Bond Future	6500	7	6500	7	0.00
12/05/2021	R213 On 05-August-21	10.14	Call	Bond Future	3986	4	3986	4	0.00
12/05/2021	R213 On 05-August-21	10.85	Call	Bond Future	6790	7	6790	7	0.00
12/05/2021	R213 On 05-August-21	10.84	Call	Bond Future	6748	7	6748	7	0.00
12/05/2021	R213 On 05-August-21	9.34	Call	Bond Future	1607	2	1607	2	0.00
12/05/2021	R213 On 05-August-21	10.84	Put	Bond Future	483	0	483	0	0.00
12/05/2021	R213 On 05-August-21	10.14	Put	Bond Future	1295	1	1295	1	0.00
12/05/2021	R213 On 05-August-21	9.34	Put	Bond Future	3267	3	3267	3	0.00
12/05/2021	R213 On 05-August-21	10.85	Put	Bond Future	475	0	475	0	0.00
12/05/2021	R213 On 05-August-21	10.78	Put	Bond Future	533	0	533	0	0.00
12/05/2021	R213 On 05-August-21	10.86	Put	Bond Future	467	0	467	0	0.00
12/05/2021	R213 On 04-November-21			Bond Future	9.83	84.8613	9.8326	84.8613	0.00
12/05/2021	R213 On 04-November-21	11.10	Call	Bond Future	7483	8	7483	8	0.00
12/05/2021	R213 On 04-November-21	11.09	Call	Bond Future	7447	8	7447	8	0.00
12/05/2021	R213 On 04-November-21	11.11	Call	Bond Future	7520	8	7520	8	0.00
12/05/2021	R213 On 04-November-21	11.09	Put	Bond Future	1088	1	1088	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
12/05/2021	R213 On 04-November-21	11.10	Put	Bond Future	1076	1	1076	1	0.00
12/05/2021	R213 On 04-November-21	11.11	Put	Bond Future	1065	1	1065	1	0.00
12/05/2021	R213 On 03-February-22			Bond Future	10.04	85.8582	10.0381	85.8582	0.00
12/05/2021	R213 On 03-February-22	10.17	Call	Bond Future	4129	4	4129	4	0.00
12/05/2021	R213 On 03-February-22	9.15	Call	Bond Future	1808	2	1808	2	220.00
12/05/2021	R213 On 03-February-22	10.60	Call	Bond Future	5428	6	5428	6	0.00
12/05/2021	R213 On 03-February-22	9.22	Call	Bond Future	1933	2	1933	2	430.00
12/05/2021	R213 On 03-February-22	10.25	Call	Bond Future	4354	5	4354	5	0.00
12/05/2021	R213 On 03-February-22	9.76	Call	Bond Future	3070	3	3070	3	0.00
12/05/2021	R213 On 03-February-22	10.15	Call	Bond Future	4074	4	4074	4	0.00
12/05/2021	R213 On 03-February-22	9.96	Call	Bond Future	3567	4	3567	4	0.00
12/05/2021	R213 On 03-February-22	9.58	Call	Bond Future	2659	3	2659	3	0.00
12/05/2021	R213 On 03-February-22	9.97	Call	Bond Future	3593	4	3593	4	0.00
12/05/2021	R213 On 03-February-22	8.80	Call	Bond Future	1289	1	1289	1	102.00
12/05/2021	R213 On 03-February-22	10.00	Call	Bond Future	3671	4	3671	4	0.00
12/05/2021	R213 On 03-February-22	10.67	Call	Bond Future	5656	6	5656	6	0.00
12/05/2021	R213 On 03-February-22	8.63	Call	Bond Future	1088	1	1088	1	200.00
12/05/2021	R213 On 03-February-22	9.98	Call	Bond Future	3619	4	3619	4	0.00
12/05/2021	R213 On 03-February-22	9.98	Put	Bond Future	3920	4	3920	4	0.00
12/05/2021	R213 On 03-February-22	10.67	Put	Bond Future	2476	2	2476	2	220.00
12/05/2021	R213 On 03-February-22	10.60	Put	Bond Future	2593	2	2593	2	430.00
12/05/2021	R213 On 03-February-22	10.00	Put	Bond Future	3868	4	3868	4	430.00
12/05/2021	R213 On 03-February-22	9.22	Put	Bond Future	6298	6	6298	6	0.00
12/05/2021	R213 On 03-February-22	8.80	Put	Bond Future	8011	8	8011	8	0.00
12/05/2021	R213 On 03-February-22	9.58	Put	Bond Future	5067	5	5067	5	200.00
12/05/2021	R213 On 03-February-22	8.63	Put	Bond Future	8788	8	8788	8	0.00
12/05/2021	R213 On 03-February-22	9.97	Put	Bond Future	3946	4	3946	4	0.00
12/05/2021	R213 On 03-February-22	9.96	Put	Bond Future	3971	4	3971	4	0.00
12/05/2021	R213 On 03-February-22	10.15	Put	Bond Future	3499	3	3499	3	200.00
12/05/2021	R213 On 03-February-22	9.76	Put	Bond Future	4522	4	4522	4	102.00
12/05/2021	R213 On 03-February-22	10.25	Put	Bond Future	3269	3	3269	3	102.00
12/05/2021	R213 On 03-February-22	10.17	Put	Bond Future	3452	3	3452	3	220.00
12/05/2021	R213 On 03-February-22	9.15	Put	Bond Future	6561	6	6561	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
12/05/2021	R213 On 05-May-22			Bond Future	10.25	83.3529	10.2450	83.3529	0.00
12/05/2021	R213 On 05-May-22	10.64	Call	Bond Future	5163	5	5163	5	0.00
12/05/2021	R213 On 05-May-22	10.65	Call	Bond Future	5192	5	5192	5	0.00
12/05/2021	R213 On 05-May-22	10.63	Call	Bond Future	5133	5	5133	5	0.00
12/05/2021	R213 On 05-May-22	10.65	Put	Bond Future	3197	3	3197	3	0.00
12/05/2021	R213 On 05-May-22	10.63	Put	Bond Future	3235	3	3235	3	0.00
12/05/2021	R213 On 05-May-22	10.64	Put	Bond Future	3216	3	3216	3	0.00
12/05/2021	R214 On 05-August-21			Bond Future	10.91	67.9109	10.9104	67.9109	17,880.00
12/05/2021	R214 On 05-August-21	12.02	Call	Bond Future	6694	7	6694	7	0.00
12/05/2021	R214 On 05-August-21	12.03	Call	Bond Future	6732	7	6732	7	0.00
12/05/2021	R214 On 05-August-21	12.01	Call	Bond Future	6656	7	6656	7	0.00
12/05/2021	R214 On 05-August-21	12.03	Put	Bond Future	804	1	804	1	0.00
12/05/2021	R214 On 05-August-21	12.01	Put	Bond Future	826	1	826	1	0.00
12/05/2021	R214 On 05-August-21	12.02	Put	Bond Future	815	1	815	1	0.00
12/05/2021	R214 On 04-November-21			Bond Future	11.09	65.3961	11.0882	65.3961	0.00
12/05/2021	R214 On 04-November-21	12.48	Call	Bond Future	8378	9	8378	9	0.00
12/05/2021	R214 On 04-November-21	12.47	Call	Bond Future	8344	9	8344	9	0.00
12/05/2021	R214 On 04-November-21	12.46	Call	Bond Future	8309	9	8309	9	0.00
12/05/2021	R214 On 04-November-21	12.46	Put	Bond Future	1338	1	1338	1	0.00
12/05/2021	R214 On 04-November-21	12.48	Put	Bond Future	1314	1	1314	1	0.00
12/05/2021	R214 On 04-November-21	12.47	Put	Bond Future	1326	1	1326	1	0.00
12/05/2021	R214 On 03-February-22			Bond Future	11.27	66.1645	11.2745	66.1645	0.00
12/05/2021	R214 On 03-February-22	11.40	Call	Bond Future	4766	5	4766	5	0.00
12/05/2021	R214 On 03-February-22	11.39	Call	Bond Future	4737	5	4737	5	0.00
12/05/2021	R214 On 03-February-22	11.41	Call	Bond Future	4794	5	4794	5	0.00
12/05/2021	R214 On 03-February-22	11.39	Put	Bond Future	4115	4	4115	4	0.00
12/05/2021	R214 On 03-February-22	11.40	Put	Bond Future	4090	4	4090	4	0.00
12/05/2021	R214 On 03-February-22	11.41	Put	Bond Future	4066	4	4066	4	0.00
12/05/2021	R214 On 05-May-22			Bond Future	11.46	63.6760	11.4591	63.6760	0.00
12/05/2021	R214 On 05-May-22	11.74	Call	Bond Future	5532	6	5532	6	0.00
12/05/2021	R214 On 05-May-22	11.73	Call	Bond Future	5503	6	5503	6	0.00
12/05/2021	R214 On 05-May-22	11.75	Call	Bond Future	5560	6	5560	6	0.00
12/05/2021	R214 On 05-May-22	11.73	Put	Bond Future	4096	4	4096	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
12/05/2021	R214 On 05-May-22	11.74	Put	Bond Future	4074	4	4074	4	0.00
12/05/2021	R214 On 05-May-22	11.75	Put	Bond Future	4051	4	4051	4	0.00
12/05/2021	R248 On 05-August-21			Bond Future	10.95	85.5996	10.9466	85.5996	172,314.00
12/05/2021	R248 On 05-August-21	12.51	Call	Bond Future	10421	11	10421	11	0.00
12/05/2021	R248 On 05-August-21	12.50	Call	Bond Future	10371	11	10371	11	0.00
12/05/2021	R248 On 05-August-21	10.00	Call	Bond Future	694	1	694	1	0.00
12/05/2021	R248 On 05-August-21	10.50	Call	Bond Future	1767	2	1767	2	1,000.00
12/05/2021	R248 On 05-August-21	12.52	Call	Bond Future	10471	11	10471	11	0.00
12/05/2021	R248 On 05-August-21	11.20	Call	Bond Future	4205	5	4205	5	1,000.00
12/05/2021	R248 On 05-August-21	10.30	Call	Bond Future	1268	1	1268	1	1,300.00
12/05/2021	R248 On 05-August-21	10.60	Call	Bond Future	2047	2	2047	2	0.00
12/05/2021	R248 On 05-August-21	10.90	Call	Bond Future	3025	3	3025	3	1,300.00
12/05/2021	R248 On 05-August-21	10.60	Put	Bond Future	4601	4	4601	4	0.00
12/05/2021	R248 On 05-August-21	10.90	Put	Bond Future	3360	3	3360	3	0.00
12/05/2021	R248 On 05-August-21	10.50	Put	Bond Future	5084	5	5084	5	0.00
12/05/2021	R248 On 05-August-21	12.50	Put	Bond Future	451	0	451	0	0.00
12/05/2021	R248 On 05-August-21	11.20	Put	Bond Future	2423	2	2423	2	0.00
12/05/2021	R248 On 05-August-21	12.51	Put	Bond Future	444	0	444	0	0.00
12/05/2021	R248 On 05-August-21	10.30	Put	Bond Future	6148	6	6148	6	0.00
12/05/2021	R248 On 05-August-21	10.00	Put	Bond Future	8015	7	8015	7	0.00
12/05/2021	R248 On 05-August-21	12.52	Put	Bond Future	437	0	437	0	0.00
12/05/2021	R248 On 04-November-21			Bond Future	11.13	82.1489	11.1258	82.1489	0.00
12/05/2021	R248 On 04-November-21	12.84	Call	Bond Future	11567	12	11567	12	0.00
12/05/2021	R248 On 04-November-21	12.83	Call	Bond Future	11523	12	11523	12	0.00
12/05/2021	R248 On 04-November-21	12.85	Call	Bond Future	11610	12	11610	12	0.00
12/05/2021	R248 On 04-November-21	12.85	Put	Bond Future	1021	1	1021	1	0.00
12/05/2021	R248 On 04-November-21	12.83	Put	Bond Future	1042	1	1042	1	0.00
12/05/2021	R248 On 04-November-21	12.84	Put	Bond Future	1032	1	1032	1	0.00
12/05/2021	R248 On 03-February-22			Bond Future	11.31	83.1142	11.3141	83.1142	0.00
12/05/2021	R248 On 03-February-22	11.49	Call	Bond Future	5627	6	5627	6	0.00
12/05/2021	R248 On 03-February-22	11.48	Call	Bond Future	5590	6	5590	6	0.00
12/05/2021	R248 On 03-February-22	11.47	Call	Bond Future	5554	6	5554	6	0.00
12/05/2021	R248 On 03-February-22	11.49	Put	Bond Future	4452	4	4452	4	0.00

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12/05/2021	R248 On 03-February-22	11.47	Put	Bond Future	4512	4	4512	4	0.00
12/05/2021	R248 On 03-February-22	11.48	Put	Bond Future	4482	4	4482	4	0.00
12/05/2021	R248 On 05-May-22			Bond Future	11.50	79.6932	11.5007	79.6932	0.00
12/05/2021	R248 On 05-May-22	11.81	Call	Bond Future	6522	7	6522	7	0.00
12/05/2021	R248 On 05-May-22	11.80	Call	Bond Future	6486	7	6486	7	0.00
12/05/2021	R248 On 05-May-22	11.79	Call	Bond Future	6450	7	6450	7	0.00
12/05/2021	R248 On 05-May-22	11.79	Put	Bond Future	4589	4	4589	4	0.00
12/05/2021	R248 On 05-May-22	11.81	Put	Bond Future	4535	4	4535	4	0.00
12/05/2021	R248 On 05-May-22	11.80	Put	Bond Future	4562	4	4562	4	0.00