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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For November 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2021	2025 On 03-February-22			Bond Future	155.06	154.8115	155.0646	154.8115	5,316.00
11/11/2021	2025 On 05-May-22			Bond Future	156.95	156.6984	156.9540	156.6984	164.00
11/11/2021	2025 On 04-August-22			Bond Future	157.26	156.9981	157.2567	156.9981	0.00
11/11/2021	2025 On 03-November-22			Bond Future	159.24	158.9811	159.2428	158.9811	0.00
11/11/2021	2029 On 03-February-22			Bond Future	114.83	114.4268	114.8261	114.4268	2,806.00
11/11/2021	2029 On 05-May-22			Bond Future	115.03	114.6242	115.0280	114.6242	186.00
11/11/2021	2029 On 04-August-22			Bond Future	116.43	116.0220	116.4307	116.0220	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
11/11/2021	2029 On 03-November-22			Bond Future	116.68	116.2645	116.6783	116.2645	0.00
11/11/2021	2030 On 03-February-22			Bond Future	9.47	91.6088	9.4727	91.6088	83,861.00
11/11/2021	2030 On 03-February-22	9,90	Call	Bond Future	2989	3	2989	3	0.00
11/11/2021	2030 On 03-February-22	10,85	Call	Bond Future	6980	7	6980	7	0.00
11/11/2021	2030 On 03-February-22	9,60	Call	Bond Future	1981	2	1981	2	1,000.00
11/11/2021	2030 On 03-February-22	9,78	Call	Bond Future	2561	2	2561	2	0.00
11/11/2021	2030 On 03-February-22	9,44	Call	Bond Future	1531	1	1531	1	0.00
11/11/2021	2030 On 03-February-22	9,43	Call	Bond Future	1505	1	1505	1	0.00
11/11/2021	2030 On 03-February-22	8,39	Call	Bond Future	104	0	104	0	101.00
11/11/2021	2030 On 03-February-22	8,85	Call	Bond Future	428	0	428	0	1,000.00
11/11/2021	2030 On 03-February-22	9,10	Call	Bond Future	789	1	789	1	4,000.00
11/11/2021	2030 On 03-February-22	9,45	Call	Bond Future	1557	1	1557	1	0.00
11/11/2021	2030 On 03-February-22	9,35	Call	Bond Future	1307	1	1307	1	0.00
11/11/2021	2030 On 03-February-22	9,35	Put	Bond Future	1951	2	1951	2	101.00
11/11/2021	2030 On 03-February-22	9,45	Put	Bond Future	1676	2	1676	2	0.00
11/11/2021	2030 On 03-February-22	9,10	Put	Bond Future	2762	3	2762	3	0.00
11/11/2021	2030 On 03-February-22	9,90	Put	Bond Future	792	1	792	1	8,000.00
11/11/2021	2030 On 03-February-22	8,85	Put	Bond Future	3754	4	3754	4	0.00
11/11/2021	2030 On 03-February-22	8,39	Put	Bond Future	5987	6	5987	6	0.00
11/11/2021	2030 On 03-February-22	9,43	Put	Bond Future	1728	2	1728	2	0.00
11/11/2021	2030 On 03-February-22	9,44	Put	Bond Future	1702	2	1702	2	0.00
11/11/2021	2030 On 03-February-22	9,78	Put	Bond Future	974	1	974	1	101.00
11/11/2021	2030 On 03-February-22	9,60	Put	Bond Future	1320	2	1320	2	0.00
11/11/2021	2030 On 03-February-22	10,85	Put	Bond Future	136	0	136	0	1,000.00
11/11/2021	2030 On 05-May-22			Bond Future	9.68	92.7040	9.6827	92.7040	14,728.00
11/11/2021	2030 On 05-May-22	11,04	Call	Bond Future	7016	7	7016	7	0.00
11/11/2021	2030 On 05-May-22	10,19	Call	Bond Future	3790	3	3790	3	0.00
11/11/2021	2030 On 05-May-22	8,89	Call	Bond Future	703	1	703	1	1,800.00
11/11/2021	2030 On 05-May-22	9,35	Call	Bond Future	1476	1	1476	1	0.00
11/11/2021	2030 On 05-May-22	8,81	Call	Bond Future	605	1	605	1	200.00
11/11/2021	2030 On 05-May-22	7,73	Call	Bond Future	71	0	71	0	200.00
11/11/2021	2030 On 05-May-22	10,20	Call	Bond Future	3824	4	3824	4	0.00
11/11/2021	2030 On 05-May-22	10,21	Call	Bond Future	3858	4	3858	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
11/11/2021	2030 On 05-May-22	8,47	Call	Bond Future	328	0	328	0	1,073.00
11/11/2021	2030 On 05-May-22	9,95	Call	Bond Future	3010	3	3010	3	0.00
11/11/2021	2030 On 05-May-22	8,14	Call	Bond Future	172	0	172	0	1,800.00
11/11/2021	2030 On 05-May-22	8,14	Put	Bond Future	8393	9	8393	9	0.00
11/11/2021	2030 On 05-May-22	8,81	Put	Bond Future	5145	6	5145	6	0.00
11/11/2021	2030 On 05-May-22	10,21	Put	Bond Future	1249	1	1249	1	0.00
11/11/2021	2030 On 05-May-22	8,89	Put	Bond Future	4815	5	4815	5	0.00
11/11/2021	2030 On 05-May-22	10,20	Put	Bond Future	1263	1	1263	1	200.00
11/11/2021	2030 On 05-May-22	7,73	Put	Bond Future	10633	11	10633	11	0.00
11/11/2021	2030 On 05-May-22	9,35	Put	Bond Future	3173	3	3173	3	1,073.00
11/11/2021	2030 On 05-May-22	9,95	Put	Bond Future	1675	2	1675	2	1,073.00
11/11/2021	2030 On 05-May-22	8,47	Put	Bond Future	6713	7	6713	7	0.00
11/11/2021	2030 On 05-May-22	10,19	Put	Bond Future	1277	1	1277	1	0.00
11/11/2021	2030 On 05-May-22	11,04	Put	Bond Future	488	1	488	1	1,800.00
11/11/2021	2030 On 04-August-22			Bond Future	9.92	89.7595	9.9162	89.7595	0.00
11/11/2021	2030 On 04-August-22	9,54	Call	Bond Future	1894	2	1894	2	0.00
11/11/2021	2030 On 04-August-22	9,55	Call	Bond Future	1914	2	1914	2	0.00
11/11/2021	2030 On 04-August-22	9,05	Call	Bond Future	1034	1	1034	1	800.00
11/11/2021	2030 On 04-August-22	8,30	Call	Bond Future	361	0	361	0	800.00
11/11/2021	2030 On 04-August-22	10,95	Call	Bond Future	5981	6	5981	6	0.00
11/11/2021	2030 On 04-August-22	9,56	Call	Bond Future	1935	2	1935	2	0.00
11/11/2021	2030 On 04-August-22	9,56	Put	Bond Future	3687	4	3687	4	0.00
11/11/2021	2030 On 04-August-22	10,95	Put	Bond Future	1132	1	1132	1	800.00
11/11/2021	2030 On 04-August-22	8,30	Put	Bond Future	8668	9	8668	9	0.00
11/11/2021	2030 On 04-August-22	9,05	Put	Bond Future	5370	6	5370	6	0.00
11/11/2021	2030 On 04-August-22	9,55	Put	Bond Future	3716	4	3716	4	0.00
11/11/2021	2030 On 04-August-22	9,54	Put	Bond Future	3745	4	3745	4	0.00
11/11/2021	2030 On 03-November-22			Bond Future	10.14	90.9226	10.1366	90.9226	0.00
11/11/2021	2030 On 03-November-22	10,08	Call	Bond Future	2971	3	2971	3	0.00
11/11/2021	2030 On 03-November-22	10,09	Call	Bond Future	2995	3	2995	3	0.00
11/11/2021	2030 On 03-November-22	10,10	Call	Bond Future	3020	3	3020	3	0.00
11/11/2021	2030 On 03-November-22	10,10	Put	Bond Future	3192	3	3192	3	0.00
11/11/2021	2030 On 03-November-22	10,09	Put	Bond Future	3214	3	3214	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
11/11/2021	2030 On 03-November-22	10,08	Put	Bond Future	3237	3	3237	3	0.00
11/11/2021	2032 On 03-February-22			Bond Future	9.91	92.0150	9.9147	92.0150	109,391.00
11/11/2021	2032 On 03-February-22	8,91	Call	Bond Future	118	0	118	0	198.00
11/11/2021	2032 On 03-February-22	9,14	Call	Bond Future	265	0	265	0	97.00
11/11/2021	2032 On 03-February-22	9,57	Call	Bond Future	910	1	910	1	1,050.00
11/11/2021	2032 On 03-February-22	10,95	Call	Bond Future	6105	6	6105	6	0.00
11/11/2021	2032 On 03-February-22	10,90	Call	Bond Future	5865	5	5865	5	0.00
11/11/2021	2032 On 03-February-22	10,45	Call	Bond Future	3801	3	3801	3	0.00
11/11/2021	2032 On 03-February-22	10,35	Call	Bond Future	3379	3	3379	3	0.00
11/11/2021	2032 On 03-February-22	9,90	Call	Bond Future	1760	2	1760	2	900.00
11/11/2021	2032 On 03-February-22	10,14	Call	Bond Future	2560	2	2560	2	0.00
11/11/2021	2032 On 03-February-22	10,44	Call	Bond Future	3758	3	3758	3	0.00
11/11/2021	2032 On 03-February-22	9,62	Call	Bond Future	1020	1	1020	1	210.00
11/11/2021	2032 On 03-February-22	9,81	Call	Bond Future	1500	1	1500	1	0.00
11/11/2021	2032 On 03-February-22	9,58	Call	Bond Future	931	1	931	1	400.00
11/11/2021	2032 On 03-February-22	9,67	Call	Bond Future	1137	1	1137	1	0.00
11/11/2021	2032 On 03-February-22	11,13	Call	Bond Future	6974	7	6974	7	0.00
11/11/2021	2032 On 03-February-22	10,65	Call	Bond Future	4693	4	4693	4	0.00
11/11/2021	2032 On 03-February-22	10,66	Call	Bond Future	4739	4	4739	4	0.00
11/11/2021	2032 On 03-February-22	10,53	Call	Bond Future	4151	4	4151	4	0.00
11/11/2021	2032 On 03-February-22	10,42	Call	Bond Future	3673	3	3673	3	0.00
11/11/2021	2032 On 03-February-22	10,43	Call	Bond Future	3715	3	3715	3	0.00
11/11/2021	2032 On 03-February-22	10,43	Put	Bond Future	764	1	764	1	0.00
11/11/2021	2032 On 03-February-22	10,42	Put	Bond Future	777	1	777	1	0.00
11/11/2021	2032 On 03-February-22	10,53	Put	Bond Future	642	1	642	1	210.00
11/11/2021	2032 On 03-February-22	10,35	Put	Bond Future	877	1	877	1	400.00
11/11/2021	2032 On 03-February-22	10,66	Put	Bond Future	512	1	512	1	97.00
11/11/2021	2032 On 03-February-22	10,45	Put	Bond Future	738	1	738	1	198.00
11/11/2021	2032 On 03-February-22	10,65	Put	Bond Future	521	1	521	1	1,050.00
11/11/2021	2032 On 03-February-22	11,13	Put	Bond Future	219	0	219	0	210.00
11/11/2021	2032 On 03-February-22	8,91	Put	Bond Future	6269	7	6269	7	0.00
11/11/2021	2032 On 03-February-22	9,58	Put	Bond Future	2920	3	2920	3	0.00
11/11/2021	2032 On 03-February-22	9,81	Put	Bond Future	2116	2	2116	2	198.00

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11/11/2021	2032 On 03-February-22	9,90	Put	Bond Future	1846	2	1846	2	900.00
11/11/2021	2032 On 03-February-22	9,62	Put	Bond Future	2768	3	2768	3	0.00
11/11/2021	2032 On 03-February-22	9,67	Put	Bond Future	2585	3	2585	3	1,050.00
11/11/2021	2032 On 03-February-22	10,44	Put	Bond Future	751	1	751	1	0.00
11/11/2021	2032 On 03-February-22	10,14	Put	Bond Future	1253	1	1253	1	97.00
11/11/2021	2032 On 03-February-22	10,90	Put	Bond Future	335	0	335	0	900.00
11/11/2021	2032 On 03-February-22	10,95	Put	Bond Future	307	0	307	0	400.00
11/11/2021	2032 On 03-February-22	9,57	Put	Bond Future	2959	3	2959	3	0.00
11/11/2021	2032 On 03-February-22	9,14	Put	Bond Future	4959	5	4959	5	0.00
11/11/2021	2032 On 05-May-22			Bond Future	10.11	88.9677	10.1122	88.9677	20,384.00
11/11/2021	2032 On 05-May-22	11,02	Call	Bond Future	5914	6	5914	6	0.00
11/11/2021	2032 On 05-May-22	11,04	Call	Bond Future	5998	6	5998	6	0.00
11/11/2021	2032 On 05-May-22	10,29	Call	Bond Future	3098	3	3098	3	993.00
11/11/2021	2032 On 05-May-22	9,58	Call	Bond Future	1215	1	1215	1	780.00
11/11/2021	2032 On 05-May-22	10,18	Call	Bond Future	2744	3	2744	3	780.00
11/11/2021	2032 On 05-May-22	11,18	Call	Bond Future	6598	6	6598	6	0.00
11/11/2021	2032 On 05-May-22	10,98	Call	Bond Future	5745	5	5745	5	0.00
11/11/2021	2032 On 05-May-22	11,03	Call	Bond Future	5956	6	5956	6	0.00
11/11/2021	2032 On 05-May-22	11,03	Put	Bond Future	940	1	940	1	0.00
11/11/2021	2032 On 05-May-22	10,29	Put	Bond Future	2095	2	2095	2	0.00
11/11/2021	2032 On 05-May-22	10,98	Put	Bond Future	992	1	992	1	993.00
11/11/2021	2032 On 05-May-22	11,18	Put	Bond Future	798	1	798	1	780.00
11/11/2021	2032 On 05-May-22	11,02	Put	Bond Future	950	1	950	1	0.00
11/11/2021	2032 On 05-May-22	10,18	Put	Bond Future	2360	3	2360	3	0.00
11/11/2021	2032 On 05-May-22	9,58	Put	Bond Future	4309	5	4309	5	0.00
11/11/2021	2032 On 05-May-22	11,04	Put	Bond Future	930	1	930	1	0.00
11/11/2021	2032 On 04-August-22			Bond Future	10.32	89.9815	10.3238	89.9815	0.00
11/11/2021	2032 On 04-August-22	11,60	Call	Bond Future	7695	7	7695	7	0.00
11/11/2021	2032 On 04-August-22	10,20	Call	Bond Future	2712	3	2712	3	0.00
11/11/2021	2032 On 04-August-22	10,21	Call	Bond Future	2740	3	2740	3	0.00
11/11/2021	2032 On 04-August-22	11,89	Call	Bond Future	8895	9	8895	9	0.00
11/11/2021	2032 On 04-August-22	10,22	Call	Bond Future	2767	3	2767	3	0.00
11/11/2021	2032 On 04-August-22	8,97	Call	Bond Future	504	0	504	0	800.00

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11/11/2021	2032 On 04-August-22	9,72	Call	Bond Future	1572	1	1572	1	800.00
11/11/2021	2032 On 04-August-22	9,72	Put	Bond Future	4983	5	4983	5	0.00
11/11/2021	2032 On 04-August-22	8,97	Put	Bond Future	8402	9	8402	9	0.00
11/11/2021	2032 On 04-August-22	10,20	Put	Bond Future	3398	4	3398	4	0.00
11/11/2021	2032 On 04-August-22	10,21	Put	Bond Future	3369	4	3369	4	0.00
11/11/2021	2032 On 04-August-22	11,89	Put	Bond Future	807	1	807	1	0.00
11/11/2021	2032 On 04-August-22	10,22	Put	Bond Future	3341	4	3341	4	0.00
11/11/2021	2032 On 04-August-22	11,60	Put	Bond Future	1026	1	1026	1	800.00
11/11/2021	2032 On 03-November-22			Bond Future	10.53	87.0021	10.5331	87.0021	0.00
11/11/2021	2032 On 03-November-22	10,66	Call	Bond Future	3833	4	3833	4	0.00
11/11/2021	2032 On 03-November-22	10,66	Put	Bond Future	3159	3	3159	3	0.00
11/11/2021	2033 On 03-February-22			Bond Future	110.04	109.4853	110.0381	109.4853	7,393.00
11/11/2021	2033 On 05-May-22			Bond Future	110.10	109.5413	110.1005	109.5413	2,121.00
11/11/2021	2033 On 04-August-22			Bond Future	111.44	110.8772	111.4430	110.8772	0.00
11/11/2021	2033 On 03-November-22			Bond Future	111.55	110.9739	111.5468	110.9739	0.00
11/11/2021	2037 On 03-February-22			Bond Future	10.50	84.5744	10.5017	84.5744	111,713.00
11/11/2021	2037 On 03-February-22	11,47	Call	Bond Future	6509	6	6509	6	0.00
11/11/2021	2037 On 03-February-22	11,45	Call	Bond Future	6404	6	6404	6	0.00
11/11/2021	2037 On 03-February-22	11,46	Call	Bond Future	6456	6	6456	6	0.00
11/11/2021	2037 On 03-February-22	11,47	Put	Bond Future	433	1	433	1	0.00
11/11/2021	2037 On 03-February-22	11,45	Put	Bond Future	447	1	447	1	0.00
11/11/2021	2037 On 03-February-22	11,46	Put	Bond Future	440	1	440	1	0.00
11/11/2021	2037 On 05-May-22			Bond Future	10.69	85.5857	10.6861	85.5857	11,855.00
11/11/2021	2037 On 05-May-22	11,84	Call	Bond Future	7812	7	7812	7	0.00
11/11/2021	2037 On 05-May-22	11,82	Call	Bond Future	7716	7	7716	7	0.00
11/11/2021	2037 On 05-May-22	11,83	Call	Bond Future	7764	7	7764	7	0.00
11/11/2021	2037 On 05-May-22	11,84	Put	Bond Future	825	1	825	1	0.00
11/11/2021	2037 On 05-May-22	11,82	Put	Bond Future	843	1	843	1	0.00
11/11/2021	2037 On 05-May-22	11,83	Put	Bond Future	834	1	834	1	0.00
11/11/2021	2037 On 04-August-22			Bond Future	10.89	82.3055	10.8863	82.3055	0.00
11/11/2021	2037 On 04-August-22	10,91	Call	Bond Future	3545	3	3545	3	0.00
11/11/2021	2037 On 04-August-22	11,42	Call	Bond Future	5412	5	5412	5	0.00
11/11/2021	2037 On 04-August-22	10,10	Call	Bond Future	1367	1	1367	1	50.00

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11/11/2021	2037 On 04-August-22	10,89	Call	Bond Future	3480	3	3480	3	0.00
11/11/2021	2037 On 04-August-22	10,90	Call	Bond Future	3513	3	3513	3	0.00
11/11/2021	2037 On 04-August-22	10,89	Put	Bond Future	3457	4	3457	4	0.00
11/11/2021	2037 On 04-August-22	10,91	Put	Bond Future	3397	4	3397	4	0.00
11/11/2021	2037 On 04-August-22	10,10	Put	Bond Future	6526	7	6526	7	0.00
11/11/2021	2037 On 04-August-22	10,90	Put	Bond Future	3427	4	3427	4	50.00
11/11/2021	2037 On 04-August-22	11,42	Put	Bond Future	2160	2	2160	2	50.00
11/11/2021	2037 On 03-November-22			Bond Future	11.07	83.3766	11.0723	83.3766	0.00
11/11/2021	2037 On 03-November-22	11,30	Call	Bond Future	4775	4	4775	4	0.00
11/11/2021	2037 On 03-November-22	11,31	Call	Bond Future	4811	4	4811	4	0.00
11/11/2021	2037 On 03-November-22	11,32	Call	Bond Future	4846	4	4846	4	0.00
11/11/2021	2037 On 03-November-22	11,30	Put	Bond Future	3400	4	3400	4	0.00
11/11/2021	2037 On 03-November-22	11,31	Put	Bond Future	3376	4	3376	4	0.00
11/11/2021	2037 On 03-November-22	11,32	Put	Bond Future	3351	4	3351	4	0.00
11/11/2021	2038 On 03-February-22			Bond Future	123.10	121.8866	123.1009	121.8866	6,276.00
11/11/2021	2038 On 05-May-22			Bond Future	124.60	123.3725	124.6010	123.3725	677.00
11/11/2021	2038 On 04-August-22			Bond Future	124.31	123.0644	124.3078	123.0644	0.00
11/11/2021	2038 On 03-November-22			Bond Future	125.88	124.6190	125.8780	124.6190	0.00
11/11/2021	2040 On 03-February-22			Bond Future	10.63	86.2957	10.6270	86.2957	76,805.00
11/11/2021	2040 On 03-February-22	11,57	Call	Bond Future	6803	6	6803	6	0.00
11/11/2021	2040 On 03-February-22	11,58	Call	Bond Future	6859	6	6859	6	0.00
11/11/2021	2040 On 03-February-22	11,59	Call	Bond Future	6914	6	6914	6	0.00
11/11/2021	2040 On 03-February-22	11,57	Put	Bond Future	461	1	461	1	0.00
11/11/2021	2040 On 03-February-22	11,58	Put	Bond Future	453	1	453	1	0.00
11/11/2021	2040 On 03-February-22	11,59	Put	Bond Future	446	1	446	1	0.00
11/11/2021	2040 On 05-May-22			Bond Future	10.81	87.3276	10.8060	87.3276	8,498.00
11/11/2021	2040 On 05-May-22	11,91	Call	Bond Future	8144	7	8144	7	0.00
11/11/2021	2040 On 05-May-22	9,82	Call	Bond Future	605	0	605	0	1,200.00
11/11/2021	2040 On 05-May-22	11,90	Call	Bond Future	8094	7	8094	7	0.00
11/11/2021	2040 On 05-May-22	10,57	Call	Bond Future	2317	2	2317	2	1,200.00
11/11/2021	2040 On 05-May-22	11,92	Call	Bond Future	8195	7	8195	7	0.00
11/11/2021	2040 On 05-May-22	13,04	Call	Bond Future	13848	13	13848	13	0.00
11/11/2021	2040 On 05-May-22	13,04	Put	Bond Future	286	0	286	0	1,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2021	2040 On 05-May-22	11,92	Put	Bond Future	966	1	966	1	0.00
11/11/2021	2040 On 05-May-22	10,57	Put	Bond Future	3982	5	3982	5	0.00
11/11/2021	2040 On 05-May-22	11,91	Put	Bond Future	976	1	976	1	0.00
11/11/2021	2040 On 05-May-22	11,90	Put	Bond Future	986	1	986	1	0.00
11/11/2021	2040 On 05-May-22	9,82	Put	Bond Future	7909	9	7909	9	0.00
11/11/2021	2040 On 04-August-22			Bond Future	11.00	83.8163	10.9999	83.8163	0.00
11/11/2021	2040 On 04-August-22	11,04	Call	Bond Future	3889	3	3889	3	0.00
11/11/2021	2040 On 04-August-22	12,24	Call	Bond Future	9092	8	9092	8	0.00
11/11/2021	2040 On 04-August-22	9,70	Call	Bond Future	684	1	684	1	460.00
11/11/2021	2040 On 04-August-22	10,70	Call	Bond Future	2766	2	2766	2	460.00
11/11/2021	2040 On 04-August-22	11,03	Call	Bond Future	3854	3	3854	3	0.00
11/11/2021	2040 On 04-August-22	11,05	Call	Bond Future	3925	3	3925	3	0.00
11/11/2021	2040 On 04-August-22	11,05	Put	Bond Future	3588	4	3588	4	0.00
11/11/2021	2040 On 04-August-22	12,24	Put	Bond Future	1323	2	1323	2	460.00
11/11/2021	2040 On 04-August-22	9,70	Put	Bond Future	10229	11	10229	11	0.00
11/11/2021	2040 On 04-August-22	11,03	Put	Bond Future	3651	4	3651	4	0.00
11/11/2021	2040 On 04-August-22	10,70	Put	Bond Future	4831	5	4831	5	0.00
11/11/2021	2040 On 04-August-22	11,04	Put	Bond Future	3619	4	3619	4	0.00
11/11/2021	2040 On 03-November-22			Bond Future	11.18	84.9080	11.1797	84.9080	0.00
11/11/2021	2040 On 03-November-22	11,41	Call	Bond Future	5083	5	5083	5	0.00
11/11/2021	2040 On 03-November-22	11,39	Call	Bond Future	5010	4	5010	4	0.00
11/11/2021	2040 On 03-November-22	11,40	Call	Bond Future	5047	4	5047	4	0.00
11/11/2021	2040 On 03-November-22	11,41	Put	Bond Future	3587	4	3587	4	0.00
11/11/2021	2040 On 03-November-22	11,39	Put	Bond Future	3643	4	3643	4	0.00
11/11/2021	2040 On 03-November-22	11,40	Put	Bond Future	3615	4	3615	4	0.00
11/11/2021	2044 On 03-February-22			Bond Future	10.65	83.1228	10.6533	83.1228	53,844.00
11/11/2021	2044 On 03-February-22	11,61	Call	Bond Future	6989	6	6989	6	0.00
11/11/2021	2044 On 03-February-22	11,59	Call	Bond Future	6877	6	6877	6	0.00
11/11/2021	2044 On 03-February-22	11,60	Call	Bond Future	6933	6	6933	6	0.00
11/11/2021	2044 On 03-February-22	11,60	Put	Bond Future	465	1	465	1	0.00
11/11/2021	2044 On 03-February-22	11,59	Put	Bond Future	473	1	473	1	0.00
11/11/2021	2044 On 03-February-22	11,61	Put	Bond Future	458	1	458	1	0.00
11/11/2021	2044 On 05-May-22			Bond Future	10.82	84.1168	10.8224	84.1168	5,735.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2021	2044 On 05-May-22	11,93	Call	Bond Future	8283	7	8283	7	0.00
11/11/2021	2044 On 05-May-22	11,92	Call	Bond Future	8231	7	8231	7	0.00
11/11/2021	2044 On 05-May-22	11,91	Call	Bond Future	8180	7	8180	7	0.00
11/11/2021	2044 On 05-May-22	11,91	Put	Bond Future	1004	1	1004	1	0.00
11/11/2021	2044 On 05-May-22	11,92	Put	Bond Future	994	1	994	1	0.00
11/11/2021	2044 On 05-May-22	11,93	Put	Bond Future	984	1	984	1	0.00
11/11/2021	2044 On 04-August-22			Bond Future	11.01	80.6941	11.0055	80.6941	0.00
11/11/2021	2044 On 04-August-22	11,10	Call	Bond Future	4131	4	4131	4	0.00
11/11/2021	2044 On 04-August-22	11,08	Call	Bond Future	4057	4	4057	4	0.00
11/11/2021	2044 On 04-August-22	11,09	Call	Bond Future	4094	4	4094	4	0.00
11/11/2021	2044 On 04-August-22	11,09	Put	Bond Future	3513	4	3513	4	0.00
11/11/2021	2044 On 04-August-22	11,08	Put	Bond Future	3544	4	3544	4	0.00
11/11/2021	2044 On 04-August-22	11,10	Put	Bond Future	3482	4	3482	4	0.00
11/11/2021	2044 On 03-November-22			Bond Future	11.17	81.7451	11.1747	81.7451	0.00
11/11/2021	2044 On 03-November-22	11,40	Call	Bond Future	5123	5	5123	5	0.00
11/11/2021	2044 On 03-November-22	11,39	Call	Bond Future	5086	4	5086	4	0.00
11/11/2021	2044 On 03-November-22	11,41	Call	Bond Future	5161	5	5161	5	0.00
11/11/2021	2044 On 03-November-22	11,41	Put	Bond Future	3599	4	3599	4	0.00
11/11/2021	2044 On 03-November-22	11,40	Put	Bond Future	3627	4	3627	4	0.00
11/11/2021	2044 On 03-November-22	11,39	Put	Bond Future	3655	4	3655	4	0.00
11/11/2021	2046 On 03-February-22			Bond Future	112.18	109.0166	112.1843	109.0166	15,506.00
11/11/2021	2046 On 05-May-22			Bond Future	111.67	108.4643	111.6702	108.4643	171.00
11/11/2021	2046 On 04-August-22			Bond Future	113.03	109.7870	113.0321	109.7870	0.00
11/11/2021	2046 On 03-November-22			Bond Future	112.54	109.2524	112.5382	109.2524	0.00
11/11/2021	2050 On 03-February-22			Bond Future	114.86	113.4472	114.8596	113.4472	8,495.00
11/11/2021	2050 On 05-May-22			Bond Future	116.26	114.8300	116.2592	114.8300	379.00
11/11/2021	2050 On 04-August-22			Bond Future	115.66	114.2174	115.6640	114.2174	0.00
11/11/2021	2050 On 03-November-22			Bond Future	117.13	115.6605	117.1250	115.6605	0.00
11/11/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2021	AL37 On 03-February-22			Index Future	802.85	801.5520	802.8540	801.5520	0.00
11/11/2021	AL37 On 05-May-22			Index Future	812.44	811.1230	812.4380	811.1230	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
11/11/2021	AL37 On 04-August-22			Index Future	822.05	820.7170	822.0470	820.7170	0.00
11/11/2021	AL37 On 03-November-22			Index Future	832.34	830.9940	832.3400	830.9940	0.00
11/11/2021	AL7T On 03-February-22			Index Future	928.63	924.1870	928.6250	924.1870	0.00
11/11/2021	AL7T On 05-May-22			Index Future	939.71	935.2230	939.7110	935.2230	0.00
11/11/2021	AL7T On 04-August-22			Index Future	950.83	946.2850	950.8250	946.2850	0.00
11/11/2021	AL7T On 03-November-22			Index Future	962.73	958.1340	962.7300	958.1340	0.00
11/11/2021	ALBI On 03-February-22			Index Future	825.68	820.4180	825.6750	820.4180	193.00
11/11/2021	ALBI On 05-May-22			Index Future	835.53	830.2150	835.5310	830.2150	29.00
11/11/2021	ALBI On 04-August-22			Index Future	845.41	840.0350	845.4130	840.0350	0.00
11/11/2021	ALBI On 03-November-22			Index Future	856.00	850.5540	855.9980	850.5540	0.00
11/11/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/11/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2021	C303 On 14-August-15			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
11/11/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2021	ES33 On 03-February-22			Bond Future	11.26	78.5051	11.2561	78.5051	263.00
11/11/2021	ES33 On 05-May-22			Bond Future	11.48	75.6844	11.4843	75.6844	87.00
11/11/2021	ES33 On 04-August-22			Bond Future	11.73	76.5596	11.7280	76.5596	0.00
11/11/2021	ES33 On 03-November-22			Bond Future	11.97	73.7980	11.9715	73.7980	0.00
11/11/2021	ES42 On 03-February-22			Bond Future	11.74	76.7628	11.7414	76.7628	3,579.00
11/11/2021	ES42 On 05-May-22			Bond Future	11.96	73.4399	11.9564	73.4399	1,190.00
11/11/2021	ES42 On 04-August-22			Bond Future	12.18	74.2871	12.1794	74.2871	0.00
11/11/2021	ES42 On 03-November-22			Bond Future	12.40	71.0172	12.4029	71.0172	0.00
11/11/2021	GOVI On 03-February-22			GOVI	814.68	809.5680	814.6820	809.5680	983.00
11/11/2021	GOVI On 03-February-22	792,74	Call	GOVI	219420	17	219420	17	0.00
11/11/2021	GOVI On 03-February-22	792,75	Call	GOVI	219320	17	219320	17	0.00
11/11/2021	GOVI On 03-February-22	792,76	Call	GOVI	219220	17	219220	17	0.00
11/11/2021	GOVI On 03-February-22	792,76	Put	GOVI	0	0	0	0	0.00
11/11/2021	GOVI On 03-February-22	792,75	Put	GOVI	0	0	0	0	0.00
11/11/2021	GOVI On 03-February-22	792,74	Put	GOVI	0	0	0	0	0.00
11/11/2021	GOVI On 05-May-22			GOVI	824.41	819.2350	824.4070	819.2350	0.00
11/11/2021	GOVI On 05-May-22	788,23	Call	GOVI	361770	31	361770	31	0.00
11/11/2021	GOVI On 05-May-22	788,24	Call	GOVI	361670	31	361670	31	0.00
11/11/2021	GOVI On 05-May-22	788,25	Call	GOVI	361570	31	361570	31	0.00
11/11/2021	GOVI On 05-May-22	788,25	Put	GOVI	0	0	0	0	0.00
11/11/2021	GOVI On 05-May-22	788,24	Put	GOVI	0	0	0	0	0.00
11/11/2021	GOVI On 05-May-22	788,23	Put	GOVI	0	0	0	0	0.00
11/11/2021	GOVI On 04-August-22			GOVI	834.16	828.9250	834.1580	828.9250	0.00
11/11/2021	GOVI On 04-August-22	819,26	Call	GOVI	148980	10	148980	10	0.00
11/11/2021	GOVI On 04-August-22	819,27	Call	GOVI	148880	10	148880	10	0.00
11/11/2021	GOVI On 04-August-22	819,28	Call	GOVI	148780	10	148780	10	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
11/11/2021	GOVI On 04-August-22	819,28	Put	GOVI	0	0	0	0	0.00
11/11/2021	GOVI On 04-August-22	819,27	Put	GOVI	0	0	0	0	0.00
11/11/2021	GOVI On 04-August-22	819,26	Put	GOVI	0	0	0	0	0.00
11/11/2021	GOVI On 03-November-22			GOVI	844.60	839.3050	844.6020	839.3050	0.00
11/11/2021	GOVI On 03-November-22	820,43	Call	GOVI	241720	19	241720	19	0.00
11/11/2021	GOVI On 03-November-22	820,41	Call	GOVI	241920	19	241920	19	0.00
11/11/2021	GOVI On 03-November-22	820,42	Call	GOVI	241820	19	241820	19	0.00
11/11/2021	GOVI On 03-November-22	820,42	Put	GOVI	0	0	0	0	0.00
11/11/2021	GOVI On 03-November-22	820,41	Put	GOVI	0	0	0	0	0.00
11/11/2021	GOVI On 03-November-22	820,43	Put	GOVI	0	0	0	0	0.00
11/11/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/11/2021	IGOV On 03-February-22			Index Future	302.93	300.6010	302.9290	300.6010	481.00
11/11/2021	IGOV On 05-May-22			Index Future	306.62	304.2640	306.6190	304.2640	16.00
11/11/2021	IGOV On 04-August-22			Index Future	310.32	307.9350	310.3180	307.9350	0.00
11/11/2021	IGOV On 03-November-22			Index Future	314.28	311.8620	314.2760	311.8620	0.00
11/11/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
11/11/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
11/11/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
11/11/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
11/11/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
11/11/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
11/11/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
11/11/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
11/11/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
11/11/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
11/11/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
11/11/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
11/11/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
11/11/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
11/11/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
11/11/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
11/11/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
11/11/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	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
11/11/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
11/11/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
11/11/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/11/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.70	96.3050	3.6950	96.3050	50,000.00
11/11/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.00	96.0350	3.9950	96.0350	0.00
11/11/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.09	95.9800	4.0900	95.9800	0.00
11/11/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.38	95.6700	4.3800	95.6700	0.00
11/11/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.47	95.6250	4.4650	95.6250	0.00
11/11/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.79	95.3300	4.7900	95.3300	0.00
11/11/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.14	95.0200	5.1400	95.0200	72.00
11/11/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.56	94.6650	5.5550	94.6650	0.00
11/11/2021	JBAF On 21-December-22			Jibar Tradeable Future	6.07	94.1750	6.0650	94.1750	68.00
11/11/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.40	93.8600	6.4000	93.8600	0.00
11/11/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.81	93.4750	6.8050	93.4750	0.00
11/11/2021	JBAF On 20-September-23			Jibar Tradeable Future	7.12	93.1950	7.1150	93.1950	0.00
11/11/2021	R023 On 03-February-22			Bond Future	5.47	105.6533	5.4679	105.6533	13,436.00
11/11/2021	R023 On 03-February-22	5,06	Call	Bond Future	56	0	56	0	0.00
11/11/2021	R023 On 03-February-22	5,07	Call	Bond Future	59	0	59	0	0.00
11/11/2021	R023 On 03-February-22	5,08	Call	Bond Future	62	0	62	0	0.00
11/11/2021	R023 On 03-February-22	5,08	Put	Bond Future	463	1	463	1	0.00
11/11/2021	R023 On 03-February-22	5,07	Put	Bond Future	470	1	470	1	0.00
11/11/2021	R023 On 03-February-22	5,06	Put	Bond Future	477	1	477	1	0.00
11/11/2021	R023 On 05-May-22			Bond Future	5.67	103.0050	5.6667	103.0050	777.00
11/11/2021	R023 On 05-May-22	6,29	Call	Bond Future	622	1	622	1	0.00
11/11/2021	R023 On 05-May-22	6,30	Call	Bond Future	628	1	628	1	0.00
11/11/2021	R023 On 05-May-22	6,31	Call	Bond Future	634	1	634	1	0.00
11/11/2021	R023 On 05-May-22	6,31	Put	Bond Future	127	0	127	0	0.00
11/11/2021	R023 On 05-May-22	6,30	Put	Bond Future	129	0	129	0	0.00
11/11/2021	R023 On 05-May-22	6,29	Put	Bond Future	131	0	131	0	0.00
11/11/2021	R023 On 04-August-22			Bond Future	6.07	104.2015	6.0654	104.2015	0.00
11/11/2021	R023 On 04-August-22	6,03	Call	Bond Future	265	0	265	0	0.00
11/11/2021	R023 On 04-August-22	6,04	Call	Bond Future	268	0	268	0	0.00
11/11/2021	R023 On 04-August-22	6,05	Call	Bond Future	271	0	271	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
11/11/2021	R023 On 04-August-22	6,05	Put	Bond Future	280	0	280	0	0.00
11/11/2021	R023 On 04-August-22	6,04	Put	Bond Future	282	0	282	0	0.00
11/11/2021	R023 On 04-August-22	6,03	Put	Bond Future	285	0	285	0	0.00
11/11/2021	R023 On 03-November-22			Bond Future	6.91	101.6187	6.9058	101.6187	0.00
11/11/2021	R023 On 03-November-22	6,27	Call	Bond Future	229	0	229	0	0.00
11/11/2021	R023 On 03-November-22	6,25	Call	Bond Future	225	0	225	0	0.00
11/11/2021	R023 On 03-November-22	6,26	Call	Bond Future	227	0	227	0	0.00
11/11/2021	R023 On 03-November-22	6,26	Put	Bond Future	424	0	424	0	0.00
11/11/2021	R023 On 03-November-22	6,25	Put	Bond Future	426	0	426	0	0.00
11/11/2021	R023 On 03-November-22	6,27	Put	Bond Future	423	0	423	0	0.00
11/11/2021	R035 On 03-February-22			Bond Future	10.31	93.1653	10.3060	93.1653	98,315.00
11/11/2021	R035 On 03-February-22	9,70	Call	Bond Future	561	0	561	0	683.00
11/11/2021	R035 On 03-February-22	10,10	Call	Bond Future	1439	1	1439	1	280.00
11/11/2021	R035 On 03-February-22	11,88	Call	Bond Future	9694	9	9694	9	0.00
11/11/2021	R035 On 03-February-22	10,24	Call	Bond Future	1860	2	1860	2	500.00
11/11/2021	R035 On 03-February-22	11,33	Call	Bond Future	6780	6	6780	6	0.00
11/11/2021	R035 On 03-February-22	11,24	Call	Bond Future	6312	6	6312	6	0.00
11/11/2021	R035 On 03-February-22	11,05	Call	Bond Future	5338	5	5338	5	0.00
11/11/2021	R035 On 03-February-22	9,92	Call	Bond Future	984	1	984	1	200.00
11/11/2021	R035 On 03-February-22	11,73	Call	Bond Future	8896	8	8896	8	0.00
11/11/2021	R035 On 03-February-22	11,28	Call	Bond Future	6519	6	6519	6	0.00
11/11/2021	R035 On 03-February-22	11,39	Call	Bond Future	7094	7	7094	7	0.00
11/11/2021	R035 On 03-February-22	11,22	Call	Bond Future	6208	6	6208	6	0.00
11/11/2021	R035 On 03-February-22	11,23	Call	Bond Future	6260	6	6260	6	0.00
11/11/2021	R035 On 03-February-22	11,03	Call	Bond Future	5237	5	5237	5	0.00
11/11/2021	R035 On 03-February-22	11,11	Call	Bond Future	5642	5	5642	5	0.00
11/11/2021	R035 On 03-February-22	10,35	Call	Bond Future	2233	2	2233	2	1,600.00
11/11/2021	R035 On 03-February-22	10,61	Call	Bond Future	3258	3	3258	3	0.00
11/11/2021	R035 On 03-February-22	10,65	Call	Bond Future	3432	3	3432	3	0.00
11/11/2021	R035 On 03-February-22	10,26	Call	Bond Future	1925	2	1925	2	200.00
11/11/2021	R035 On 03-February-22	10,34	Call	Bond Future	2198	2	2198	2	0.00
11/11/2021	R035 On 03-February-22	10,34	Put	Bond Future	1975	2	1975	2	500.00
11/11/2021	R035 On 03-February-22	10,26	Put	Bond Future	2228	3	2228	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
11/11/2021	R035 On 03-February-22	10,24	Put	Bond Future	2295	3	2295	3	0.00
11/11/2021	R035 On 03-February-22	10,61	Put	Bond Future	1291	2	1291	2	200.00
11/11/2021	R035 On 03-February-22	10,35	Put	Bond Future	1945	2	1945	2	0.00
11/11/2021	R035 On 03-February-22	11,05	Put	Bond Future	633	1	633	1	1,600.00
11/11/2021	R035 On 03-February-22	11,23	Put	Bond Future	470	1	470	1	0.00
11/11/2021	R035 On 03-February-22	11,22	Put	Bond Future	478	1	478	1	0.00
11/11/2021	R035 On 03-February-22	11,39	Put	Bond Future	357	0	357	0	683.00
11/11/2021	R035 On 03-February-22	11,28	Put	Bond Future	432	1	432	1	200.00
11/11/2021	R035 On 03-February-22	11,33	Put	Bond Future	396	0	396	0	500.00
11/11/2021	R035 On 03-February-22	11,73	Put	Bond Future	196	0	196	0	280.00
11/11/2021	R035 On 03-February-22	9,92	Put	Bond Future	3572	4	3572	4	0.00
11/11/2021	R035 On 03-February-22	11,11	Put	Bond Future	574	1	574	1	200.00
11/11/2021	R035 On 03-February-22	10,65	Put	Bond Future	1211	1	1211	1	683.00
11/11/2021	R035 On 03-February-22	11,24	Put	Bond Future	463	1	463	1	0.00
11/11/2021	R035 On 03-February-22	11,03	Put	Bond Future	654	1	654	1	280.00
11/11/2021	R035 On 03-February-22	11,88	Put	Bond Future	150	0	150	0	1,800.00
11/11/2021	R035 On 03-February-22	10,10	Put	Bond Future	2807	3	2807	3	0.00
11/11/2021	R035 On 03-February-22	9,70	Put	Bond Future	4672	5	4672	5	0.00
11/11/2021	R035 On 05-May-22			Bond Future	10.49	89.8002	10.4922	89.8002	8,926.00
11/11/2021	R035 On 05-May-22	11,65	Call	Bond Future	7802	7	7802	7	0.00
11/11/2021	R035 On 05-May-22	11,64	Call	Bond Future	7754	7	7754	7	0.00
11/11/2021	R035 On 05-May-22	11,63	Call	Bond Future	7706	7	7706	7	0.00
11/11/2021	R035 On 05-May-22	11,63	Put	Bond Future	836	1	836	1	0.00
11/11/2021	R035 On 05-May-22	11,64	Put	Bond Future	827	1	827	1	0.00
11/11/2021	R035 On 05-May-22	11,65	Put	Bond Future	819	1	819	1	0.00
11/11/2021	R035 On 04-August-22			Bond Future	10.69	90.8218	10.6930	90.8218	0.00
11/11/2021	R035 On 04-August-22	11,13	Call	Bond Future	4998	5	4998	5	0.00
11/11/2021	R035 On 04-August-22	12,18	Call	Bond Future	9556	9	9556	9	0.00
11/11/2021	R035 On 04-August-22	10,74	Call	Bond Future	3596	3	3596	3	0.00
11/11/2021	R035 On 04-August-22	10,53	Call	Bond Future	2934	3	2934	3	400.00
11/11/2021	R035 On 04-August-22	10,72	Call	Bond Future	3530	3	3530	3	0.00
11/11/2021	R035 On 04-August-22	10,73	Call	Bond Future	3563	3	3563	3	0.00
11/11/2021	R035 On 04-August-22	9,84	Call	Bond Future	1231	1	1231	1	100.00

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11/11/2021	R035 On 04-August-22	9,53	Call	Bond Future	775	1	775	1	400.00
11/11/2021	R035 On 04-August-22	10,64	Call	Bond Future	3272	3	3272	3	0.00
11/11/2021	R035 On 04-August-22	10,64	Put	Bond Future	3603	4	3603	4	100.00
11/11/2021	R035 On 04-August-22	9,53	Put	Bond Future	8445	9	8445	9	0.00
11/11/2021	R035 On 04-August-22	9,84	Put	Bond Future	6767	7	6767	7	0.00
11/11/2021	R035 On 04-August-22	10,53	Put	Bond Future	3955	4	3955	4	0.00
11/11/2021	R035 On 04-August-22	10,73	Put	Bond Future	3334	4	3334	4	0.00
11/11/2021	R035 On 04-August-22	10,72	Put	Bond Future	3363	4	3363	4	0.00
11/11/2021	R035 On 04-August-22	11,13	Put	Bond Future	2342	3	2342	3	100.00
11/11/2021	R035 On 04-August-22	10,74	Put	Bond Future	3305	4	3305	4	0.00
11/11/2021	R035 On 04-August-22	12,18	Put	Bond Future	972	1	972	1	400.00
11/11/2021	R035 On 03-November-22			Bond Future	10.89	87.5229	10.8911	87.5229	0.00
11/11/2021	R035 On 03-November-22	11,14	Call	Bond Future	4742	4	4742	4	0.00
11/11/2021	R035 On 03-November-22	11,13	Call	Bond Future	4708	4	4708	4	0.00
11/11/2021	R035 On 03-November-22	11,15	Call	Bond Future	4776	4	4776	4	0.00
11/11/2021	R035 On 03-November-22	11,15	Put	Bond Future	3231	4	3231	4	0.00
11/11/2021	R035 On 03-November-22	11,13	Put	Bond Future	3281	4	3281	4	0.00
11/11/2021	R035 On 03-November-22	11,14	Put	Bond Future	3256	4	3256	4	0.00
11/11/2021	R186 On 03-February-22			Bond Future	8.18	110.3642	8.1803	110.3642	57,040.00
11/11/2021	R186 On 03-February-22	7,28	Call	Bond Future	143	0	143	0	0.00
11/11/2021	R186 On 03-February-22	7,29	Call	Bond Future	148	0	148	0	0.00
11/11/2021	R186 On 03-February-22	7,30	Call	Bond Future	152	0	152	0	0.00
11/11/2021	R186 On 03-February-22	7,30	Put	Bond Future	3905	4	3905	4	0.00
11/11/2021	R186 On 03-February-22	7,29	Put	Bond Future	3944	4	3944	4	0.00
11/11/2021	R186 On 03-February-22	7,28	Put	Bond Future	3983	4	3983	4	0.00
11/11/2021	R186 On 05-May-22			Bond Future	8.41	111.6828	8.4117	111.6828	4,404.00
11/11/2021	R186 On 05-May-22	8,64	Call	Bond Future	2220	2	2220	2	0.00
11/11/2021	R186 On 05-May-22	8,94	Call	Bond Future	2999	3	2999	3	0.00
11/11/2021	R186 On 05-May-22	8,31	Call	Bond Future	1507	1	1507	1	0.00
11/11/2021	R186 On 05-May-22	8,35	Call	Bond Future	1584	1	1584	1	454.00
11/11/2021	R186 On 05-May-22	7,88	Call	Bond Future	809	1	809	1	435.00
11/11/2021	R186 On 05-May-22	6,73	Call	Bond Future	75	0	75	0	3,600.00
11/11/2021	R186 On 05-May-22	8,30	Call	Bond Future	1487	1	1487	1	0.00



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11/11/2021	R186 On 05-May-22	9,18	Call	Bond Future	3687	4	3687	4	0.00
11/11/2021	R186 On 05-May-22	8,32	Call	Bond Future	1526	1	1526	1	0.00
11/11/2021	R186 On 05-May-22	8,14	Call	Bond Future	1200	1	1200	1	454.00
11/11/2021	R186 On 05-May-22	7,28	Call	Bond Future	233	0	233	0	435.00
11/11/2021	R186 On 05-May-22	7,48	Call	Bond Future	375	0	375	0	3,600.00
11/11/2021	R186 On 05-May-22	7,48	Put	Bond Future	4130	4	4130	4	0.00
11/11/2021	R186 On 05-May-22	7,28	Put	Bond Future	4815	5	4815	5	0.00
11/11/2021	R186 On 05-May-22	8,14	Put	Bond Future	2279	2	2279	2	0.00
11/11/2021	R186 On 05-May-22	8,32	Put	Bond Future	1888	2	1888	2	0.00
11/11/2021	R186 On 05-May-22	9,18	Put	Bond Future	709	1	709	1	454.00
11/11/2021	R186 On 05-May-22	8,30	Put	Bond Future	1929	2	1929	2	0.00
11/11/2021	R186 On 05-May-22	6,73	Put	Bond Future	6972	7	6972	7	0.00
11/11/2021	R186 On 05-May-22	7,88	Put	Bond Future	2932	3	2932	3	0.00
11/11/2021	R186 On 05-May-22	8,35	Put	Bond Future	1828	2	1828	2	0.00
11/11/2021	R186 On 05-May-22	8,31	Put	Bond Future	1909	2	1909	2	0.00
11/11/2021	R186 On 05-May-22	8,94	Put	Bond Future	940	1	940	1	454.00
11/11/2021	R186 On 05-May-22	8,64	Put	Bond Future	1324	1	1324	1	4,035.00
11/11/2021	R186 On 04-August-22			Bond Future	8.68	107.6837	8.6751	107.6837	0.00
11/11/2021	R186 On 04-August-22	8,14	Call	Bond Future	1245	1	1245	1	0.00
11/11/2021	R186 On 04-August-22	6,96	Call	Bond Future	202	0	202	0	3,600.00
11/11/2021	R186 On 04-August-22	8,13	Call	Bond Future	1230	1	1230	1	0.00
11/11/2021	R186 On 04-August-22	8,15	Call	Bond Future	1259	1	1259	1	0.00
11/11/2021	R186 On 04-August-22	7,96	Call	Bond Future	993	1	993	1	3,600.00
11/11/2021	R186 On 04-August-22	9,78	Call	Bond Future	4910	5	4910	5	0.00
11/11/2021	R186 On 04-August-22	9,78	Put	Bond Future	898	1	898	1	3,600.00
11/11/2021	R186 On 04-August-22	8,15	Put	Bond Future	3235	3	3235	3	0.00
11/11/2021	R186 On 04-August-22	8,13	Put	Bond Future	3282	3	3282	3	0.00
11/11/2021	R186 On 04-August-22	6,96	Put	Bond Future	6827	7	6827	7	0.00
11/11/2021	R186 On 04-August-22	7,96	Put	Bond Future	3695	4	3695	4	0.00
11/11/2021	R186 On 04-August-22	8,14	Put	Bond Future	3258	3	3258	3	0.00
11/11/2021	R186 On 03-November-22			Bond Future	8.94	109.0717	8.9419	109.0717	0.00
11/11/2021	R186 On 03-November-22	8,55	Call	Bond Future	1700	2	1700	2	0.00
11/11/2021	R186 On 03-November-22	8,53	Call	Bond Future	1668	2	1668	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
11/11/2021	R186 On 03-November-22	8,54	Call	Bond Future	1684	2	1684	2	0.00
11/11/2021	R186 On 03-November-22	8,54	Put	Bond Future	3100	3	3100	3	0.00
11/11/2021	R186 On 03-November-22	8,53	Put	Bond Future	3120	3	3120	3	0.00
11/11/2021	R186 On 03-November-22	8,55	Put	Bond Future	3080	3	3080	3	0.00
11/11/2021	R197 On 03-February-22			Bond Future	322.46	322.4456	322.4638	322.4456	1,079.00
11/11/2021	R197 On 05-May-22			Bond Future	326.39	326.3754	326.3927	326.3754	237.00
11/11/2021	R197 On 04-August-22			Bond Future	322.01	321.9957	322.0131	321.9957	0.00
11/11/2021	R197 On 03-November-22			Bond Future	326.08	326.0641	326.0811	326.0641	0.00
11/11/2021	R202 On 03-February-22			Bond Future	240.59	239.1657	240.5949	239.1657	8,050.00
11/11/2021	R202 On 05-May-22			Bond Future	243.53	242.0806	243.5261	242.0806	413.00
11/11/2021	R202 On 04-August-22			Bond Future	242.06	240.5923	242.0556	240.5923	0.00
11/11/2021	R202 On 03-November-22			Bond Future	245.11	243.6314	245.1128	243.6314	0.00
11/11/2021	R209 On 03-February-22			Bond Future	10.25	72.1757	10.2469	72.1757	20,114.00
11/11/2021	R209 On 03-February-22	11,04	Call	Bond Future	4864	4	4864	4	0.00
11/11/2021	R209 On 03-February-22	11,02	Call	Bond Future	4774	4	4774	4	0.00
11/11/2021	R209 On 03-February-22	11,03	Call	Bond Future	4819	4	4819	4	0.00
11/11/2021	R209 On 03-February-22	11,03	Put	Bond Future	489	1	489	1	0.00
11/11/2021	R209 On 03-February-22	11,02	Put	Bond Future	497	1	497	1	0.00
11/11/2021	R209 On 03-February-22	11,04	Put	Bond Future	481	1	481	1	0.00
11/11/2021	R209 On 05-May-22			Bond Future	10.41	69.8966	10.4134	69.8966	5,396.00
11/11/2021	R209 On 05-May-22	11,45	Call	Bond Future	6292	6	6292	6	0.00
11/11/2021	R209 On 05-May-22	12,00	Call	Bond Future	8626	8	8626	8	0.00
11/11/2021	R209 On 05-May-22	11,44	Call	Bond Future	6250	6	6250	6	0.00
11/11/2021	R209 On 05-May-22	9,75	Call	Bond Future	899	1	899	1	8,525.00
11/11/2021	R209 On 05-May-22	10,75	Call	Bond Future	3545	3	3545	3	0.00
11/11/2021	R209 On 05-May-22	11,43	Call	Bond Future	6208	6	6208	6	0.00
11/11/2021	R209 On 05-May-22	11,43	Put	Bond Future	786	1	786	1	0.00
11/11/2021	R209 On 05-May-22	10,75	Put	Bond Future	1680	2	1680	2	12,050.00
11/11/2021	R209 On 05-May-22	9,75	Put	Bond Future	4790	5	4790	5	0.00
11/11/2021	R209 On 05-May-22	11,44	Put	Bond Future	777	1	777	1	0.00
11/11/2021	R209 On 05-May-22	12,00	Put	Bond Future	422	0	422	0	12,050.00
11/11/2021	R209 On 05-May-22	11,45	Put	Bond Future	768	1	768	1	0.00
11/11/2021	R209 On 04-August-22			Bond Future	10.59	70.6920	10.5892	70.6920	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
11/11/2021	R209 On 04-August-22	10,57	Call	Bond Future	2919	3	2919	3	0.00
11/11/2021	R209 On 04-August-22	10,59	Call	Bond Future	2975	3	2975	3	0.00
11/11/2021	R209 On 04-August-22	10,58	Call	Bond Future	2947	3	2947	3	0.00
11/11/2021	R209 On 04-August-22	10,58	Put	Bond Future	2998	3	2998	3	0.00
11/11/2021	R209 On 04-August-22	10,57	Put	Bond Future	3025	3	3025	3	0.00
11/11/2021	R209 On 04-August-22	10,59	Put	Bond Future	2971	3	2971	3	0.00
11/11/2021	R209 On 03-November-22			Bond Future	10.76	68.4687	10.7611	68.4687	0.00
11/11/2021	R209 On 03-November-22	11,01	Call	Bond Future	4173	4	4173	4	0.00
11/11/2021	R209 On 03-November-22	11,02	Call	Bond Future	4204	4	4204	4	0.00
11/11/2021	R209 On 03-November-22	11,03	Call	Bond Future	4235	4	4235	4	0.00
11/11/2021	R209 On 03-November-22	11,03	Put	Bond Future	2809	3	2809	3	0.00
11/11/2021	R209 On 03-November-22	11,02	Put	Bond Future	2830	3	2830	3	0.00
11/11/2021	R209 On 03-November-22	11,01	Put	Bond Future	2851	3	2851	3	0.00
11/11/2021	R210 On 03-February-22			Bond Future	213.96	213.1996	213.9632	213.1996	1,381.00
11/11/2021	R210 On 05-May-22			Bond Future	213.72	212.9463	213.7185	212.9463	104.00
11/11/2021	R210 On 04-August-22			Bond Future	216.32	215.5433	216.3247	215.5433	0.00
11/11/2021	R210 On 03-November-22			Bond Future	216.14	215.3531	216.1441	215.3531	0.00
11/11/2021	R213 On 03-February-22			Bond Future	9.74	86.4528	9.7377	86.4528	20,736.00
11/11/2021	R213 On 03-February-22	9,15	Call	Bond Future	471	0	471	0	220.00
11/11/2021	R213 On 03-February-22	10,25	Call	Bond Future	3365	3	3365	3	0.00
11/11/2021	R213 On 03-February-22	10,60	Call	Bond Future	4792	4	4792	4	0.00
11/11/2021	R213 On 03-February-22	10,15	Call	Bond Future	2988	3	2988	3	0.00
11/11/2021	R213 On 03-February-22	10,17	Call	Bond Future	3062	3	3062	3	0.00
11/11/2021	R213 On 03-February-22	9,96	Call	Bond Future	2323	2	2323	2	0.00
11/11/2021	R213 On 03-February-22	9,22	Call	Bond Future	567	0	567	0	430.00
11/11/2021	R213 On 03-February-22	9,58	Call	Bond Future	1253	1	1253	1	0.00
11/11/2021	R213 On 03-February-22	9,76	Call	Bond Future	1716	2	1716	2	0.00
11/11/2021	R213 On 03-February-22	9,97	Call	Bond Future	2356	2	2356	2	0.00
11/11/2021	R213 On 03-February-22	8,63	Call	Bond Future	88	0	88	0	200.00
11/11/2021	R213 On 03-February-22	8,80	Call	Bond Future	155	0	155	0	102.00
11/11/2021	R213 On 03-February-22	10,67	Call	Bond Future	5091	5	5091	5	0.00
11/11/2021	R213 On 03-February-22	9,98	Call	Bond Future	2389	2	2389	2	0.00
11/11/2021	R213 On 03-February-22	10,00	Call	Bond Future	2456	2	2456	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
11/11/2021	R213 On 03-February-22	10,00	Put	Bond Future	1083	1	1083	1	430.00
11/11/2021	R213 On 03-February-22	9,98	Put	Bond Future	1120	1	1120	1	0.00
11/11/2021	R213 On 03-February-22	9,22	Put	Bond Future	3363	4	3363	4	0.00
11/11/2021	R213 On 03-February-22	9,58	Put	Bond Future	2092	2	2092	2	200.00
11/11/2021	R213 On 03-February-22	10,67	Put	Bond Future	342	0	342	0	220.00
11/11/2021	R213 On 03-February-22	8,80	Put	Bond Future	5308	6	5308	6	0.00
11/11/2021	R213 On 03-February-22	10,60	Put	Bond Future	387	0	387	0	430.00
11/11/2021	R213 On 03-February-22	8,63	Put	Bond Future	6218	7	6218	7	0.00
11/11/2021	R213 On 03-February-22	9,97	Put	Bond Future	1139	1	1139	1	0.00
11/11/2021	R213 On 03-February-22	9,76	Put	Bond Future	1598	2	1598	2	102.00
11/11/2021	R213 On 03-February-22	9,96	Put	Bond Future	1158	1	1158	1	0.00
11/11/2021	R213 On 03-February-22	10,17	Put	Bond Future	815	1	815	1	220.00
11/11/2021	R213 On 03-February-22	10,15	Put	Bond Future	844	1	844	1	200.00
11/11/2021	R213 On 03-February-22	10,25	Put	Bond Future	711	1	711	1	102.00
11/11/2021	R213 On 03-February-22	9,15	Put	Bond Future	3654	4	3654	4	0.00
11/11/2021	R213 On 05-May-22			Bond Future	9.93	83.9535	9.9319	83.9535	0.00
11/11/2021	R213 On 05-May-22	10,64	Call	Bond Future	4563	4	4563	4	0.00
11/11/2021	R213 On 05-May-22	10,65	Call	Bond Future	4600	4	4600	4	0.00
11/11/2021	R213 On 05-May-22	10,63	Call	Bond Future	4526	4	4526	4	0.00
11/11/2021	R213 On 05-May-22	10,65	Put	Bond Future	1018	1	1018	1	0.00
11/11/2021	R213 On 05-May-22	10,64	Put	Bond Future	1030	1	1030	1	0.00
11/11/2021	R213 On 05-May-22	10,63	Put	Bond Future	1041	1	1041	1	0.00
11/11/2021	R213 On 04-August-22			Bond Future	10.14	84.9111	10.1437	84.9111	0.00
11/11/2021	R213 On 04-August-22	9,90	Call	Bond Future	2159	2	2159	2	0.00
11/11/2021	R213 On 04-August-22	9,88	Call	Bond Future	2114	2	2114	2	0.00
11/11/2021	R213 On 04-August-22	9,89	Call	Bond Future	2136	2	2136	2	0.00
11/11/2021	R213 On 04-August-22	9,90	Put	Bond Future	3382	4	3382	4	0.00
11/11/2021	R213 On 04-August-22	9,88	Put	Bond Future	3438	4	3438	4	0.00
11/11/2021	R213 On 04-August-22	9,89	Put	Bond Future	3410	4	3410	4	0.00
11/11/2021	R213 On 03-November-22			Bond Future	10.35	82.4789	10.3548	82.4789	0.00
11/11/2021	R213 On 03-November-22	10,40	Call	Bond Future	3265	3	3265	3	0.00
11/11/2021	R213 On 03-November-22	10,38	Call	Bond Future	3214	3	3214	3	0.00
11/11/2021	R213 On 03-November-22	10,39	Call	Bond Future	3239	3	3239	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
11/11/2021	R213 On 03-November-22	10,39	Put	Bond Future	3070	3	3070	3	0.00
11/11/2021	R213 On 03-November-22	10,38	Put	Bond Future	3093	3	3093	3	0.00
11/11/2021	R213 On 03-November-22	10,40	Put	Bond Future	3047	3	3047	3	0.00
11/11/2021	R214 On 03-February-22			Bond Future	10.63	68.6144	10.6323	68.6144	20,094.00
11/11/2021	R214 On 03-February-22	11,39	Call	Bond Future	4782	4	4782	4	0.00
11/11/2021	R214 On 03-February-22	11,40	Call	Bond Future	4827	4	4827	4	0.00
11/11/2021	R214 On 03-February-22	11,41	Call	Bond Future	4872	4	4872	4	0.00
11/11/2021	R214 On 03-February-22	11,39	Put	Bond Future	517	1	517	1	0.00
11/11/2021	R214 On 03-February-22	11,40	Put	Bond Future	508	1	508	1	0.00
11/11/2021	R214 On 03-February-22	11,41	Put	Bond Future	500	1	500	1	0.00
11/11/2021	R214 On 05-May-22			Bond Future	10.79	66.1543	10.7933	66.1543	441.00
11/11/2021	R214 On 05-May-22	11,73	Call	Bond Future	6038	5	6038	5	0.00
11/11/2021	R214 On 05-May-22	11,74	Call	Bond Future	6079	5	6079	5	0.00
11/11/2021	R214 On 05-May-22	11,75	Call	Bond Future	6120	6	6120	6	0.00
11/11/2021	R214 On 05-May-22	11,73	Put	Bond Future	945	1	945	1	0.00
11/11/2021	R214 On 05-May-22	11,74	Put	Bond Future	935	1	935	1	0.00
11/11/2021	R214 On 05-May-22	11,75	Put	Bond Future	925	1	925	1	0.00
11/11/2021	R214 On 04-August-22			Bond Future	10.97	66.9059	10.9652	66.9059	0.00
11/11/2021	R214 On 04-August-22	10,97	Call	Bond Future	3109	3	3109	3	0.00
11/11/2021	R214 On 04-August-22	10,98	Call	Bond Future	3139	3	3139	3	0.00
11/11/2021	R214 On 04-August-22	10,99	Call	Bond Future	3168	3	3168	3	0.00
11/11/2021	R214 On 04-August-22	10,98	Put	Bond Future	3055	3	3055	3	0.00
11/11/2021	R214 On 04-August-22	10,99	Put	Bond Future	3028	3	3028	3	0.00
11/11/2021	R214 On 04-August-22	10,97	Put	Bond Future	3082	3	3082	3	0.00
11/11/2021	R214 On 03-November-22			Bond Future	11.13	64.4959	11.1333	64.4959	0.00
11/11/2021	R214 On 03-November-22	11,35	Call	Bond Future	4172	4	4172	4	0.00
11/11/2021	R214 On 03-November-22	11,36	Call	Bond Future	4203	4	4203	4	0.00
11/11/2021	R214 On 03-November-22	11,34	Call	Bond Future	4142	4	4142	4	0.00
11/11/2021	R214 On 03-November-22	11,36	Put	Bond Future	2971	3	2971	3	0.00
11/11/2021	R214 On 03-November-22	11,35	Put	Bond Future	2994	3	2994	3	0.00
11/11/2021	R214 On 03-November-22	11,34	Put	Bond Future	3017	3	3017	3	0.00
11/11/2021	R248 On 03-February-22			Bond Future	10.59	86.5904	10.5947	86.5904	179,065.00
11/11/2021	R248 On 03-February-22	10,20	Call	Bond Future	1002	1	1002	1	900.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2021	R248 On 03-February-22	11,49	Call	Bond Future	6822	6	6822	6	0.00
11/11/2021	R248 On 03-February-22	11,00	Call	Bond Future	4112	3	4112	3	100.00
11/11/2021	R248 On 03-February-22	10,70	Call	Bond Future	2703	2	2703	2	1,300.00
11/11/2021	R248 On 03-February-22	9,80	Call	Bond Future	311	0	311	0	0.00
11/11/2021	R248 On 03-February-22	10,00	Call	Bond Future	588	0	588	0	1,300.00
11/11/2021	R248 On 03-February-22	11,48	Call	Bond Future	6765	6	6765	6	0.00
11/11/2021	R248 On 03-February-22	11,47	Call	Bond Future	6707	6	6707	6	0.00
11/11/2021	R248 On 03-February-22	10,40	Call	Bond Future	1575	1	1575	1	100.00
11/11/2021	R248 On 03-February-22	10,50	Call	Bond Future	1920	1	1920	1	0.00
11/11/2021	R248 On 03-February-22	10,90	Call	Bond Future	3616	3	3616	3	900.00
11/11/2021	R248 On 03-February-22	10,50	Put	Bond Future	2641	3	2641	3	0.00
11/11/2021	R248 On 03-February-22	11,49	Put	Bond Future	502	1	502	1	0.00
11/11/2021	R248 On 03-February-22	10,00	Put	Bond Future	5301	6	5301	6	0.00
11/11/2021	R248 On 03-February-22	10,20	Put	Bond Future	4080	5	4080	5	0.00
11/11/2021	R248 On 03-February-22	10,90	Put	Bond Future	1362	2	1362	2	0.00
11/11/2021	R248 On 03-February-22	9,80	Put	Bond Future	6713	8	6713	8	0.00
11/11/2021	R248 On 03-February-22	10,70	Put	Bond Future	1913	2	1913	2	0.00
11/11/2021	R248 On 03-February-22	11,00	Put	Bond Future	1142	2	1142	2	0.00
11/11/2021	R248 On 03-February-22	11,47	Put	Bond Future	519	1	519	1	0.00
11/11/2021	R248 On 03-February-22	10,40	Put	Bond Future	3069	4	3069	4	0.00
11/11/2021	R248 On 03-February-22	11,48	Put	Bond Future	510	1	510	1	0.00
11/11/2021	R248 On 05-May-22			Bond Future	10.75	83.2098	10.7529	83.2098	2,035.00
11/11/2021	R248 On 05-May-22	11,81	Call	Bond Future	8224	7	8224	7	0.00
11/11/2021	R248 On 05-May-22	11,80	Call	Bond Future	8171	7	8171	7	0.00
11/11/2021	R248 On 05-May-22	11,79	Call	Bond Future	8119	7	8119	7	0.00
11/11/2021	R248 On 05-May-22	11,79	Put	Bond Future	1051	1	1051	1	0.00
11/11/2021	R248 On 05-May-22	11,81	Put	Bond Future	1030	1	1030	1	0.00
11/11/2021	R248 On 05-May-22	11,80	Put	Bond Future	1040	1	1040	1	0.00
11/11/2021	R248 On 04-August-22			Bond Future	10.92	84.1554	10.9220	84.1554	0.00
11/11/2021	R248 On 04-August-22	11,00	Call	Bond Future	4142	4	4142	4	0.00
11/11/2021	R248 On 04-August-22	10,99	Call	Bond Future	4104	4	4104	4	0.00
11/11/2021	R248 On 04-August-22	10,98	Call	Bond Future	4067	4	4067	4	0.00
11/11/2021	R248 On 04-August-22	10,98	Put	Bond Future	3652	4	3652	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
11/11/2021	R248 On 04-August-22	10,99	Put	Bond Future	3619	4	3619	4	0.00
11/11/2021	R248 On 04-August-22	11,00	Put	Bond Future	3586	4	3586	4	0.00
11/11/2021	R248 On 03-November-22			Bond Future	11.09	80.8342	11.0872	80.8342	0.00
11/11/2021	R248 On 03-November-22	11,31	Call	Bond Future	5212	5	5212	5	0.00
11/11/2021	R248 On 03-November-22	11,30	Call	Bond Future	5174	5	5174	5	0.00
11/11/2021	R248 On 03-November-22	11,32	Call	Bond Future	5251	5	5251	5	0.00
11/11/2021	R248 On 03-November-22	11,30	Put	Bond Future	3711	4	3711	4	0.00
11/11/2021	R248 On 03-November-22	11,31	Put	Bond Future	3682	4	3682	4	0.00
11/11/2021	R248 On 03-November-22	11,32	Put	Bond Future	3653	4	3653	4	0.00