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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
12/11/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2021	2025 On 03-February-22			Bond Future	154.84	155.0646	154.8383	155.0646	5,316.00
12/11/2021	2025 On 05-May-22			Bond Future	156.72	156.9540	156.7244	156.9540	164.00
12/11/2021	2025 On 04-August-22			Bond Future	157.02	157.2567	157.0235	157.2567	0.00
12/11/2021	2025 On 03-November-22			Bond Future	159.01	159.2428	159.0064	159.2428	0.00
12/11/2021	2029 On 03-February-22			Bond Future	114.45	114.8261	114.4513	114.8261	2,806.00
12/11/2021	2029 On 05-May-22			Bond Future	114.65	115.0280	114.6479	115.0280	186.00
12/11/2021	2029 On 04-August-22			Bond Future	116.05	116.4307	116.0460	116.4307	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
12/11/2021	2029 On 03-November-22			Bond Future	116.29	116.6783	116.2880	116.6783	0.00
12/11/2021	2030 On 03-February-22			Bond Future	9.58	92.0556	9.5800	92.0556	83,843.00
12/11/2021	2030 On 03-February-22	9,90	Call	Bond Future	2598	3	2598	3	0.00
12/11/2021	2030 On 03-February-22	10,85	Call	Bond Future	6459	7	6459	7	0.00
12/11/2021	2030 On 03-February-22	9,60	Call	Bond Future	1667	2	1667	2	1,000.00
12/11/2021	2030 On 03-February-22	9,78	Call	Bond Future	2199	3	2199	3	0.00
12/11/2021	2030 On 03-February-22	9,44	Call	Bond Future	1262	2	1262	2	0.00
12/11/2021	2030 On 03-February-22	9,43	Call	Bond Future	1239	2	1239	2	0.00
12/11/2021	2030 On 03-February-22	8,39	Call	Bond Future	71	0	71	0	101.00
12/11/2021	2030 On 03-February-22	8,85	Call	Bond Future	320	0	320	0	1,000.00
12/11/2021	2030 On 03-February-22	9,10	Call	Bond Future	619	1	619	1	4,000.00
12/11/2021	2030 On 03-February-22	9,45	Call	Bond Future	1286	2	1286	2	0.00
12/11/2021	2030 On 03-February-22	9,35	Call	Bond Future	1065	1	1065	1	0.00
12/11/2021	2030 On 03-February-22	9,35	Put	Bond Future	2266	2	2266	2	101.00
12/11/2021	2030 On 03-February-22	9,45	Put	Bond Future	1962	2	1962	2	0.00
12/11/2021	2030 On 03-February-22	9,10	Put	Bond Future	3149	3	3149	3	0.00
12/11/2021	2030 On 03-February-22	9,90	Put	Bond Future	959	1	959	1	8,000.00
12/11/2021	2030 On 03-February-22	8,85	Put	Bond Future	4204	4	4204	4	0.00
12/11/2021	2030 On 03-February-22	8,39	Put	Bond Future	6511	6	6511	6	0.00
12/11/2021	2030 On 03-February-22	9,43	Put	Bond Future	2021	2	2021	2	0.00
12/11/2021	2030 On 03-February-22	9,44	Put	Bond Future	1991	2	1991	2	0.00
12/11/2021	2030 On 03-February-22	9,78	Put	Bond Future	1170	1	1170	1	101.00
12/11/2021	2030 On 03-February-22	9,60	Put	Bond Future	1563	1	1563	1	0.00
12/11/2021	2030 On 03-February-22	10,85	Put	Bond Future	172	0	172	0	1,000.00
12/11/2021	2030 On 05-May-22			Bond Future	9.80	93.1558	9.7951	93.1558	14,728.00
12/11/2021	2030 On 05-May-22	11,04	Call	Bond Future	6532	7	6532	7	0.00
12/11/2021	2030 On 05-May-22	10,19	Call	Bond Future	3410	4	3410	4	0.00
12/11/2021	2030 On 05-May-22	8,89	Call	Bond Future	576	1	576	1	1,800.00
12/11/2021	2030 On 05-May-22	9,35	Call	Bond Future	1260	1	1260	1	0.00
12/11/2021	2030 On 05-May-22	8,81	Call	Bond Future	492	1	492	1	200.00
12/11/2021	2030 On 05-May-22	7,73	Call	Bond Future	53	0	53	0	200.00
12/11/2021	2030 On 05-May-22	10,20	Call	Bond Future	3443	4	3443	4	0.00
12/11/2021	2030 On 05-May-22	10,21	Call	Bond Future	3476	4	3476	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
12/11/2021	2030 On 05-May-22	8,47	Call	Bond Future	259	0	259	0	1,073.00
12/11/2021	2030 On 05-May-22	9,95	Call	Bond Future	2673	3	2673	3	0.00
12/11/2021	2030 On 05-May-22	8,14	Call	Bond Future	133	0	133	0	1,800.00
12/11/2021	2030 On 05-May-22	8,14	Put	Bond Future	8918	8	8918	8	0.00
12/11/2021	2030 On 05-May-22	8,81	Put	Bond Future	5596	5	5596	5	0.00
12/11/2021	2030 On 05-May-22	10,21	Put	Bond Future	1430	1	1430	1	0.00
12/11/2021	2030 On 05-May-22	8,89	Put	Bond Future	5253	5	5253	5	0.00
12/11/2021	2030 On 05-May-22	10,20	Put	Bond Future	1446	1	1446	1	200.00
12/11/2021	2030 On 05-May-22	7,73	Put	Bond Future	11179	11	11179	11	0.00
12/11/2021	2030 On 05-May-22	9,35	Put	Bond Future	3522	3	3522	3	1,073.00
12/11/2021	2030 On 05-May-22	9,95	Put	Bond Future	1903	2	1903	2	1,073.00
12/11/2021	2030 On 05-May-22	8,47	Put	Bond Future	7209	7	7209	7	0.00
12/11/2021	2030 On 05-May-22	10,19	Put	Bond Future	1462	1	1462	1	0.00
12/11/2021	2030 On 05-May-22	11,04	Put	Bond Future	570	0	570	0	1,800.00
12/11/2021	2030 On 04-August-22			Bond Future	10.03	90.2167	10.0343	90.2167	0.00
12/11/2021	2030 On 04-August-22	9,54	Call	Bond Future	1665	2	1665	2	0.00
12/11/2021	2030 On 04-August-22	9,55	Call	Bond Future	1684	2	1684	2	0.00
12/11/2021	2030 On 04-August-22	9,05	Call	Bond Future	884	1	884	1	800.00
12/11/2021	2030 On 04-August-22	8,30	Call	Bond Future	296	0	296	0	800.00
12/11/2021	2030 On 04-August-22	10,95	Call	Bond Future	5550	6	5550	6	0.00
12/11/2021	2030 On 04-August-22	9,56	Call	Bond Future	1704	2	1704	2	0.00
12/11/2021	2030 On 04-August-22	9,56	Put	Bond Future	4027	4	4027	4	0.00
12/11/2021	2030 On 04-August-22	10,95	Put	Bond Future	1273	1	1273	1	800.00
12/11/2021	2030 On 04-August-22	8,30	Put	Bond Future	9175	9	9175	9	0.00
12/11/2021	2030 On 04-August-22	9,05	Put	Bond Future	5792	5	5792	5	0.00
12/11/2021	2030 On 04-August-22	9,55	Put	Bond Future	4058	4	4058	4	0.00
12/11/2021	2030 On 04-August-22	9,54	Put	Bond Future	4088	4	4088	4	0.00
12/11/2021	2030 On 03-November-22			Bond Future	10.26	91.3852	10.2605	91.3852	0.00
12/11/2021	2030 On 03-November-22	10,08	Call	Bond Future	2685	3	2685	3	0.00
12/11/2021	2030 On 03-November-22	10,09	Call	Bond Future	2707	3	2707	3	0.00
12/11/2021	2030 On 03-November-22	10,10	Call	Bond Future	2730	3	2730	3	0.00
12/11/2021	2030 On 03-November-22	10,10	Put	Bond Future	3480	3	3480	3	0.00
12/11/2021	2030 On 03-November-22	10,09	Put	Bond Future	3504	3	3504	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2021	2030 On 03-November-22	10,08	Put	Bond Future	3529	3	3529	3	0.00
12/11/2021	2032 On 03-February-22			Bond Future	10.03	92.4527	10.0267	92.4527	109,389.00
12/11/2021	2032 On 03-February-22	8,91	Call	Bond Future	77	0	77	0	198.00
12/11/2021	2032 On 03-February-22	9,14	Call	Bond Future	185	0	185	0	97.00
12/11/2021	2032 On 03-February-22	9,57	Call	Bond Future	704	1	704	1	1,050.00
12/11/2021	2032 On 03-February-22	10,95	Call	Bond Future	5530	6	5530	6	0.00
12/11/2021	2032 On 03-February-22	10,90	Call	Bond Future	5297	6	5297	6	0.00
12/11/2021	2032 On 03-February-22	10,45	Call	Bond Future	3316	4	3316	4	0.00
12/11/2021	2032 On 03-February-22	10,35	Call	Bond Future	2919	3	2919	3	0.00
12/11/2021	2032 On 03-February-22	9,90	Call	Bond Future	1441	2	1441	2	900.00
12/11/2021	2032 On 03-February-22	10,14	Call	Bond Future	2161	3	2161	3	0.00
12/11/2021	2032 On 03-February-22	10,44	Call	Bond Future	3276	4	3276	4	0.00
12/11/2021	2032 On 03-February-22	9,62	Call	Bond Future	797	1	797	1	210.00
12/11/2021	2032 On 03-February-22	9,81	Call	Bond Future	1212	2	1212	2	0.00
12/11/2021	2032 On 03-February-22	9,58	Call	Bond Future	722	1	722	1	400.00
12/11/2021	2032 On 03-February-22	9,67	Call	Bond Future	897	1	897	1	0.00
12/11/2021	2032 On 03-February-22	11,13	Call	Bond Future	6379	7	6379	7	0.00
12/11/2021	2032 On 03-February-22	10,65	Call	Bond Future	4165	5	4165	5	0.00
12/11/2021	2032 On 03-February-22	10,66	Call	Bond Future	4209	5	4209	5	0.00
12/11/2021	2032 On 03-February-22	10,53	Call	Bond Future	3648	4	3648	4	0.00
12/11/2021	2032 On 03-February-22	10,42	Call	Bond Future	3195	4	3195	4	0.00
12/11/2021	2032 On 03-February-22	10,43	Call	Bond Future	3235	4	3235	4	0.00
12/11/2021	2032 On 03-February-22	10,43	Put	Bond Future	937	1	937	1	0.00
12/11/2021	2032 On 03-February-22	10,42	Put	Bond Future	953	1	953	1	0.00
12/11/2021	2032 On 03-February-22	10,53	Put	Bond Future	792	1	792	1	210.00
12/11/2021	2032 On 03-February-22	10,35	Put	Bond Future	1070	1	1070	1	400.00
12/11/2021	2032 On 03-February-22	10,66	Put	Bond Future	636	1	636	1	97.00
12/11/2021	2032 On 03-February-22	10,45	Put	Bond Future	906	1	906	1	198.00
12/11/2021	2032 On 03-February-22	10,65	Put	Bond Future	647	1	647	1	1,050.00
12/11/2021	2032 On 03-February-22	11,13	Put	Bond Future	278	0	278	0	210.00
12/11/2021	2032 On 03-February-22	8,91	Put	Bond Future	6881	6	6881	6	0.00
12/11/2021	2032 On 03-February-22	9,58	Put	Bond Future	3364	3	3364	3	0.00
12/11/2021	2032 On 03-February-22	9,81	Put	Bond Future	2481	2	2481	2	198.00

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12/11/2021	2032 On 03-February-22	9,90	Put	Bond Future	2180	2	2180	2	900.00
12/11/2021	2032 On 03-February-22	9,62	Put	Bond Future	3198	3	3198	3	0.00
12/11/2021	2032 On 03-February-22	9,67	Put	Bond Future	2998	3	2998	3	1,050.00
12/11/2021	2032 On 03-February-22	10,44	Put	Bond Future	921	1	921	1	0.00
12/11/2021	2032 On 03-February-22	10,14	Put	Bond Future	1508	1	1508	1	97.00
12/11/2021	2032 On 03-February-22	10,90	Put	Bond Future	420	0	420	0	900.00
12/11/2021	2032 On 03-February-22	10,95	Put	Bond Future	385	0	385	0	400.00
12/11/2021	2032 On 03-February-22	9,57	Put	Bond Future	3407	3	3407	3	0.00
12/11/2021	2032 On 03-February-22	9,14	Put	Bond Future	5532	5	5532	5	0.00
12/11/2021	2032 On 05-May-22			Bond Future	10.23	89.4104	10.2291	89.4104	20,384.00
12/11/2021	2032 On 05-May-22	11,02	Call	Bond Future	5403	6	5403	6	0.00
12/11/2021	2032 On 05-May-22	11,04	Call	Bond Future	5485	6	5485	6	0.00
12/11/2021	2032 On 05-May-22	10,29	Call	Bond Future	2723	3	2723	3	993.00
12/11/2021	2032 On 05-May-22	9,58	Call	Bond Future	1010	1	1010	1	780.00
12/11/2021	2032 On 05-May-22	10,18	Call	Bond Future	2395	3	2395	3	780.00
12/11/2021	2032 On 05-May-22	11,18	Call	Bond Future	6066	7	6066	7	0.00
12/11/2021	2032 On 05-May-22	10,98	Call	Bond Future	5241	6	5241	6	0.00
12/11/2021	2032 On 05-May-22	11,03	Call	Bond Future	5444	6	5444	6	0.00
12/11/2021	2032 On 05-May-22	11,03	Put	Bond Future	1089	1	1089	1	0.00
12/11/2021	2032 On 05-May-22	10,29	Put	Bond Future	2381	2	2381	2	0.00
12/11/2021	2032 On 05-May-22	10,98	Put	Bond Future	1149	1	1149	1	993.00
12/11/2021	2032 On 05-May-22	11,18	Put	Bond Future	928	1	928	1	780.00
12/11/2021	2032 On 05-May-22	11,02	Put	Bond Future	1101	1	1101	1	0.00
12/11/2021	2032 On 05-May-22	10,18	Put	Bond Future	2671	2	2671	2	0.00
12/11/2021	2032 On 05-May-22	9,58	Put	Bond Future	4765	4	4765	4	0.00
12/11/2021	2032 On 05-May-22	11,04	Put	Bond Future	1078	1	1078	1	0.00
12/11/2021	2032 On 04-August-22			Bond Future	10.45	90.4296	10.4459	90.4296	0.00
12/11/2021	2032 On 04-August-22	11,60	Call	Bond Future	7163	8	7163	8	0.00
12/11/2021	2032 On 04-August-22	11,89	Call	Bond Future	8336	9	8336	9	0.00
12/11/2021	2032 On 04-August-22	10,20	Call	Bond Future	2397	3	2397	3	0.00
12/11/2021	2032 On 04-August-22	10,21	Call	Bond Future	2422	3	2422	3	0.00
12/11/2021	2032 On 04-August-22	10,22	Call	Bond Future	2447	3	2447	3	0.00
12/11/2021	2032 On 04-August-22	8,97	Call	Bond Future	410	1	410	1	800.00

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12/11/2021	2032 On 04-August-22	9,72	Call	Bond Future	1352	2	1352	2	800.00
12/11/2021	2032 On 04-August-22	9,72	Put	Bond Future	5433	5	5433	5	0.00
12/11/2021	2032 On 04-August-22	8,97	Put	Bond Future	8979	8	8979	8	0.00
12/11/2021	2032 On 04-August-22	10,20	Put	Bond Future	3752	3	3752	3	0.00
12/11/2021	2032 On 04-August-22	10,21	Put	Bond Future	3721	3	3721	3	0.00
12/11/2021	2032 On 04-August-22	10,22	Put	Bond Future	3691	3	3691	3	0.00
12/11/2021	2032 On 04-August-22	11,89	Put	Bond Future	917	1	917	1	0.00
12/11/2021	2032 On 04-August-22	11,60	Put	Bond Future	1163	1	1163	1	800.00
12/11/2021	2032 On 03-November-22			Bond Future	10.66	87.4554	10.6607	87.4554	0.00
12/11/2021	2032 On 03-November-22	10,66	Call	Bond Future	3466	4	3466	4	0.00
12/11/2021	2032 On 03-November-22	10,66	Put	Bond Future	3469	3	3469	3	0.00
12/11/2021	2033 On 03-February-22			Bond Future	111.14	110.0381	111.1388	110.0381	7,393.00
12/11/2021	2033 On 05-May-22			Bond Future	111.21	110.1005	111.2140	110.1005	2,121.00
12/11/2021	2033 On 04-August-22			Bond Future	112.57	111.4430	112.5702	111.4430	0.00
12/11/2021	2033 On 03-November-22			Bond Future	112.69	111.5468	112.6874	111.5468	0.00
12/11/2021	2037 On 03-February-22			Bond Future	10.59	85.2372	10.5877	85.2372	111,708.00
12/11/2021	2037 On 03-February-22	11,47	Call	Bond Future	6017	7	6017	7	0.00
12/11/2021	2037 On 03-February-22	11,45	Call	Bond Future	5915	6	5915	6	0.00
12/11/2021	2037 On 03-February-22	11,46	Call	Bond Future	5966	6	5966	6	0.00
12/11/2021	2037 On 03-February-22	11,47	Put	Bond Future	508	0	508	0	0.00
12/11/2021	2037 On 03-February-22	11,45	Put	Bond Future	525	0	525	0	0.00
12/11/2021	2037 On 03-February-22	11,46	Put	Bond Future	517	0	517	0	0.00
12/11/2021	2037 On 05-May-22			Bond Future	10.78	86.2560	10.7755	86.2560	11,855.00
12/11/2021	2037 On 05-May-22	11,84	Call	Bond Future	7338	8	7338	8	0.00
12/11/2021	2037 On 05-May-22	11,82	Call	Bond Future	7243	8	7243	8	0.00
12/11/2021	2037 On 05-May-22	11,83	Call	Bond Future	7291	8	7291	8	0.00
12/11/2021	2037 On 05-May-22	11,84	Put	Bond Future	925	1	925	1	0.00
12/11/2021	2037 On 05-May-22	11,82	Put	Bond Future	945	1	945	1	0.00
12/11/2021	2037 On 05-May-22	11,83	Put	Bond Future	935	1	935	1	0.00
12/11/2021	2037 On 04-August-22			Bond Future	10.98	82.9839	10.9794	82.9839	0.00
12/11/2021	2037 On 04-August-22	10,91	Call	Bond Future	3240	4	3240	4	0.00
12/11/2021	2037 On 04-August-22	11,42	Call	Bond Future	5027	5	5027	5	0.00
12/11/2021	2037 On 04-August-22	10,10	Call	Bond Future	1204	1	1204	1	50.00

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12/11/2021	2037 On 04-August-22	10,89	Call	Bond Future	3178	3	3178	3	0.00
12/11/2021	2037 On 04-August-22	10,90	Call	Bond Future	3209	4	3209	4	0.00
12/11/2021	2037 On 04-August-22	10,89	Put	Bond Future	3736	3	3736	3	0.00
12/11/2021	2037 On 04-August-22	10,91	Put	Bond Future	3673	3	3673	3	0.00
12/11/2021	2037 On 04-August-22	10,10	Put	Bond Future	6944	7	6944	7	0.00
12/11/2021	2037 On 04-August-22	10,90	Put	Bond Future	3704	3	3704	3	50.00
12/11/2021	2037 On 04-August-22	11,42	Put	Bond Future	2357	2	2357	2	50.00
12/11/2021	2037 On 03-November-22			Bond Future	11.17	84.0632	11.1691	84.0632	0.00
12/11/2021	2037 On 03-November-22	11,30	Call	Bond Future	4436	5	4436	5	0.00
12/11/2021	2037 On 03-November-22	11,31	Call	Bond Future	4470	5	4470	5	0.00
12/11/2021	2037 On 03-November-22	11,32	Call	Bond Future	4504	5	4504	5	0.00
12/11/2021	2037 On 03-November-22	11,30	Put	Bond Future	3650	3	3650	3	0.00
12/11/2021	2037 On 03-November-22	11,31	Put	Bond Future	3624	3	3624	3	0.00
12/11/2021	2037 On 03-November-22	11,32	Put	Bond Future	3598	3	3598	3	0.00
12/11/2021	2038 On 03-February-22			Bond Future	124.41	123.1009	124.4101	123.1009	6,276.00
12/11/2021	2038 On 05-May-22			Bond Future	125.93	124.6010	125.9257	124.6010	677.00
12/11/2021	2038 On 04-August-22			Bond Future	125.65	124.3078	125.6477	124.3078	0.00
12/11/2021	2038 On 03-November-22			Bond Future	127.23	125.8780	127.2347	125.8780	0.00
12/11/2021	2040 On 03-February-22			Bond Future	10.69	87.2636	10.6924	87.2636	76,574.00
12/11/2021	2040 On 03-February-22	11,57	Call	Bond Future	6398	7	6398	7	0.00
12/11/2021	2040 On 03-February-22	11,58	Call	Bond Future	6453	7	6453	7	0.00
12/11/2021	2040 On 03-February-22	11,59	Call	Bond Future	6508	7	6508	7	0.00
12/11/2021	2040 On 03-February-22	11,57	Put	Bond Future	520	0	520	0	0.00
12/11/2021	2040 On 03-February-22	11,58	Put	Bond Future	512	0	512	0	0.00
12/11/2021	2040 On 03-February-22	11,59	Put	Bond Future	504	0	504	0	0.00
12/11/2021	2040 On 05-May-22			Bond Future	10.87	88.3067	10.8739	88.3067	8,498.00
12/11/2021	2040 On 05-May-22	11,91	Call	Bond Future	7759	8	7759	8	0.00
12/11/2021	2040 On 05-May-22	9,82	Call	Bond Future	525	1	525	1	1,200.00
12/11/2021	2040 On 05-May-22	11,90	Call	Bond Future	7709	8	7709	8	0.00
12/11/2021	2040 On 05-May-22	10,57	Call	Bond Future	2112	2	2112	2	1,200.00
12/11/2021	2040 On 05-May-22	11,92	Call	Bond Future	7809	8	7809	8	0.00
12/11/2021	2040 On 05-May-22	13,04	Call	Bond Future	13405	14	13405	14	0.00
12/11/2021	2040 On 05-May-22	13,04	Put	Bond Future	314	0	314	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
12/11/2021	2040 On 05-May-22	11,92	Put	Bond Future	1050	1	1050	1	0.00
12/11/2021	2040 On 05-May-22	10,57	Put	Bond Future	4247	4	4247	4	0.00
12/11/2021	2040 On 05-May-22	11,91	Put	Bond Future	1061	1	1061	1	0.00
12/11/2021	2040 On 05-May-22	11,90	Put	Bond Future	1072	1	1072	1	0.00
12/11/2021	2040 On 05-May-22	9,82	Put	Bond Future	8299	8	8299	8	0.00
12/11/2021	2040 On 04-August-22			Bond Future	11.07	84.8071	11.0707	84.8071	0.00
12/11/2021	2040 On 04-August-22	11,04	Call	Bond Future	3633	4	3633	4	0.00
12/11/2021	2040 On 04-August-22	12,24	Call	Bond Future	8711	9	8711	9	0.00
12/11/2021	2040 On 04-August-22	9,70	Call	Bond Future	608	1	608	1	460.00
12/11/2021	2040 On 04-August-22	10,70	Call	Bond Future	2558	3	2558	3	460.00
12/11/2021	2040 On 04-August-22	11,03	Call	Bond Future	3599	4	3599	4	0.00
12/11/2021	2040 On 04-August-22	11,05	Call	Bond Future	3668	4	3668	4	0.00
12/11/2021	2040 On 04-August-22	11,05	Put	Bond Future	3806	4	3806	4	0.00
12/11/2021	2040 On 04-August-22	12,24	Put	Bond Future	1418	1	1418	1	460.00
12/11/2021	2040 On 04-August-22	9,70	Put	Bond Future	10629	10	10629	10	0.00
12/11/2021	2040 On 04-August-22	11,03	Put	Bond Future	3872	4	3872	4	0.00
12/11/2021	2040 On 04-August-22	10,70	Put	Bond Future	5099	5	5099	5	0.00
12/11/2021	2040 On 04-August-22	11,04	Put	Bond Future	3839	4	3839	4	0.00
12/11/2021	2040 On 03-November-22			Bond Future	11.25	85.9108	11.2532	85.9108	0.00
12/11/2021	2040 On 03-November-22	11,41	Call	Bond Future	4802	5	4802	5	0.00
12/11/2021	2040 On 03-November-22	11,39	Call	Bond Future	4731	5	4731	5	0.00
12/11/2021	2040 On 03-November-22	11,40	Call	Bond Future	4766	5	4766	5	0.00
12/11/2021	2040 On 03-November-22	11,41	Put	Bond Future	3788	4	3788	4	0.00
12/11/2021	2040 On 03-November-22	11,39	Put	Bond Future	3846	4	3846	4	0.00
12/11/2021	2040 On 03-November-22	11,40	Put	Bond Future	3817	4	3817	4	0.00
12/11/2021	2044 On 03-February-22			Bond Future	10.74	84.1483	10.7394	84.1483	53,842.00
12/11/2021	2044 On 03-February-22	11,61	Call	Bond Future	6447	7	6447	7	0.00
12/11/2021	2044 On 03-February-22	11,59	Call	Bond Future	6337	7	6337	7	0.00
12/11/2021	2044 On 03-February-22	11,60	Call	Bond Future	6392	7	6392	7	0.00
12/11/2021	2044 On 03-February-22	11,60	Put	Bond Future	549	0	549	0	0.00
12/11/2021	2044 On 03-February-22	11,59	Put	Bond Future	558	0	558	0	0.00
12/11/2021	2044 On 03-February-22	11,61	Put	Bond Future	541	0	541	0	0.00
12/11/2021	2044 On 05-May-22			Bond Future	10.91	85.1542	10.9120	85.1542	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
12/11/2021	2044 On 05-May-22	11,93	Call	Bond Future	7767	8	7767	8	0.00
12/11/2021	2044 On 05-May-22	11,91	Call	Bond Future	7667	8	7667	8	0.00
12/11/2021	2044 On 05-May-22	11,92	Call	Bond Future	7717	8	7717	8	0.00
12/11/2021	2044 On 05-May-22	11,92	Put	Bond Future	1112	1	1112	1	0.00
12/11/2021	2044 On 05-May-22	11,91	Put	Bond Future	1123	1	1123	1	0.00
12/11/2021	2044 On 05-May-22	11,93	Put	Bond Future	1101	1	1101	1	0.00
12/11/2021	2044 On 04-August-22			Bond Future	11.10	81.7439	11.0987	81.7439	0.00
12/11/2021	2044 On 04-August-22	11,10	Call	Bond Future	3780	4	3780	4	0.00
12/11/2021	2044 On 04-August-22	11,08	Call	Bond Future	3710	4	3710	4	0.00
12/11/2021	2044 On 04-August-22	11,09	Call	Bond Future	3745	4	3745	4	0.00
12/11/2021	2044 On 04-August-22	11,09	Put	Bond Future	3804	4	3804	4	0.00
12/11/2021	2044 On 04-August-22	11,08	Put	Bond Future	3837	4	3837	4	0.00
12/11/2021	2044 On 04-August-22	11,10	Put	Bond Future	3771	3	3771	3	0.00
12/11/2021	2044 On 03-November-22			Bond Future	11.27	82.8077	11.2715	82.8077	0.00
12/11/2021	2044 On 03-November-22	11,39	Call	Bond Future	4713	5	4713	5	0.00
12/11/2021	2044 On 03-November-22	11,40	Call	Bond Future	4748	5	4748	5	0.00
12/11/2021	2044 On 03-November-22	11,41	Call	Bond Future	4784	5	4784	5	0.00
12/11/2021	2044 On 03-November-22	11,41	Put	Bond Future	3871	4	3871	4	0.00
12/11/2021	2044 On 03-November-22	11,40	Put	Bond Future	3900	4	3900	4	0.00
12/11/2021	2044 On 03-November-22	11,39	Put	Bond Future	3930	4	3930	4	0.00
12/11/2021	2046 On 03-February-22			Bond Future	113.92	112.1843	113.9152	112.1843	15,506.00
12/11/2021	2046 On 05-May-22			Bond Future	113.42	111.6702	113.4215	111.6702	171.00
12/11/2021	2046 On 04-August-22			Bond Future	114.80	113.0321	114.8045	113.0321	0.00
12/11/2021	2046 On 03-November-22			Bond Future	114.33	112.5382	114.3324	112.5382	0.00
12/11/2021	2050 On 03-February-22			Bond Future	116.40	114.8596	116.4049	114.8596	8,495.00
12/11/2021	2050 On 05-May-22			Bond Future	117.82	116.2592	117.8228	116.2592	379.00
12/11/2021	2050 On 04-August-22			Bond Future	117.25	115.6640	117.2458	115.6640	0.00
12/11/2021	2050 On 03-November-22			Bond Future	118.73	117.1250	118.7267	117.1250	0.00
12/11/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2021	AL37 On 03-February-22			Index Future	801.71	802.8540	801.7070	802.8540	0.00
12/11/2021	AL37 On 05-May-22			Index Future	811.28	812.4380	811.2750	812.4380	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
12/11/2021	AL37 On 04-August-22			Index Future	820.87	822.0470	820.8700	822.0470	0.00
12/11/2021	AL37 On 03-November-22			Index Future	831.15	832.3400	831.1460	832.3400	0.00
12/11/2021	AL7T On 03-February-22			Index Future	922.70	928.6250	922.7010	928.6250	0.00
12/11/2021	AL7T On 05-May-22			Index Future	933.71	939.7110	933.7120	939.7110	0.00
12/11/2021	AL7T On 04-August-22			Index Future	944.76	950.8250	944.7550	950.8250	0.00
12/11/2021	AL7T On 03-November-22			Index Future	956.58	962.7300	956.5830	962.7300	0.00
12/11/2021	ALBI On 03-February-22			Index Future	821.57	825.6750	821.5650	825.6750	193.00
12/11/2021	ALBI On 05-May-22			Index Future	831.37	835.5310	831.3690	835.5310	29.00
12/11/2021	ALBI On 04-August-22			Index Future	841.20	845.4130	841.2010	845.4130	0.00
12/11/2021	ALBI On 03-November-22			Index Future	851.73	855.9980	851.7330	855.9980	0.00
12/11/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/11/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2021	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
12/11/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2021	ES33 On 03-February-22			Bond Future	11.35	79.0113	11.3470	79.0113	263.00
12/11/2021	ES33 On 05-May-22			Bond Future	11.58	76.1965	11.5791	76.1965	87.00
12/11/2021	ES33 On 04-August-22			Bond Future	11.83	77.0779	11.8269	77.0779	0.00
12/11/2021	ES33 On 03-November-22			Bond Future	12.07	74.3226	12.0747	74.3226	0.00
12/11/2021	ES42 On 03-February-22			Bond Future	11.82	77.5910	11.8169	77.5910	3,579.00
12/11/2021	ES42 On 05-May-22			Bond Future	12.04	74.2779	12.0353	74.2779	1,190.00
12/11/2021	ES42 On 04-August-22			Bond Future	12.26	75.1352	12.2617	75.1352	0.00
12/11/2021	ES42 On 03-November-22			Bond Future	12.49	71.8760	12.4888	71.8760	0.00
12/11/2021	GOVI On 03-February-22			GOVI	810.66	814.6820	810.6580	814.6820	983.00
12/11/2021	GOVI On 03-February-22	792,74	Call	GOVI	179180	22	179180	22	0.00
12/11/2021	GOVI On 03-February-22	792,75	Call	GOVI	179080	22	179080	22	0.00
12/11/2021	GOVI On 03-February-22	792,76	Call	GOVI	178980	22	178980	22	0.00
12/11/2021	GOVI On 03-February-22	792,76	Put	GOVI	0	0	0	0	0.00
12/11/2021	GOVI On 03-February-22	792,75	Put	GOVI	0	0	0	0	0.00
12/11/2021	GOVI On 03-February-22	792,74	Put	GOVI	0	0	0	0	0.00
12/11/2021	GOVI On 05-May-22			GOVI	820.33	824.4070	820.3320	824.4070	0.00
12/11/2021	GOVI On 05-May-22	788,23	Call	GOVI	321020	36	321020	36	0.00
12/11/2021	GOVI On 05-May-22	788,24	Call	GOVI	320920	36	320920	36	0.00
12/11/2021	GOVI On 05-May-22	788,25	Call	GOVI	320820	36	320820	36	0.00
12/11/2021	GOVI On 05-May-22	788,25	Put	GOVI	0	0	0	0	0.00
12/11/2021	GOVI On 05-May-22	788,24	Put	GOVI	0	0	0	0	0.00
12/11/2021	GOVI On 05-May-22	788,23	Put	GOVI	0	0	0	0	0.00
12/11/2021	GOVI On 04-August-22			GOVI	830.03	834.1580	830.0340	834.1580	0.00
12/11/2021	GOVI On 04-August-22	819,26	Call	GOVI	107740	15	107740	15	0.00
12/11/2021	GOVI On 04-August-22	819,27	Call	GOVI	107640	15	107640	15	0.00
12/11/2021	GOVI On 04-August-22	819,28	Call	GOVI	107540	15	107540	15	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
12/11/2021	GOVI On 04-August-22	819,28	Put	GOVI	0	0	0	0	0.00
12/11/2021	GOVI On 04-August-22	819,27	Put	GOVI	0	0	0	0	0.00
12/11/2021	GOVI On 04-August-22	819,26	Put	GOVI	0	0	0	0	0.00
12/11/2021	GOVI On 03-November-22			GOVI	840.43	844.6020	840.4260	844.6020	0.00
12/11/2021	GOVI On 03-November-22	820,43	Call	GOVI	199960	24	199960	24	0.00
12/11/2021	GOVI On 03-November-22	820,41	Call	GOVI	200160	24	200160	24	0.00
12/11/2021	GOVI On 03-November-22	820,42	Call	GOVI	200060	24	200060	24	0.00
12/11/2021	GOVI On 03-November-22	820,42	Put	GOVI	0	0	0	0	0.00
12/11/2021	GOVI On 03-November-22	820,41	Put	GOVI	0	0	0	0	0.00
12/11/2021	GOVI On 03-November-22	820,43	Put	GOVI	0	0	0	0	0.00
12/11/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/11/2021	IGOV On 03-February-22			Index Future	304.56	302.9290	304.5640	302.9290	483.00
12/11/2021	IGOV On 05-May-22			Index Future	308.27	306.6190	308.2730	306.6190	16.00
12/11/2021	IGOV On 04-August-22			Index Future	311.99	310.3180	311.9920	310.3180	0.00
12/11/2021	IGOV On 03-November-22			Index Future	315.97	314.2760	315.9710	314.2760	0.00
12/11/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
12/11/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
12/11/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
12/11/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
12/11/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
12/11/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
12/11/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
12/11/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
12/11/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
12/11/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
12/11/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
12/11/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
12/11/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
12/11/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
12/11/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
12/11/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
12/11/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
12/11/2021	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
12/11/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
12/11/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/11/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/11/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.69	96.3050	3.6850	96.3050	50,000.00
12/11/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.98	96.0050	3.9750	96.0050	0.00
12/11/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.04	95.9100	4.0400	95.9100	0.00
12/11/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.34	95.6200	4.3400	95.6200	0.00
12/11/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.42	95.5350	4.4150	95.5350	0.00
12/11/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.73	95.2100	4.7300	95.2100	0.00
12/11/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.09	94.8600	5.0900	94.8600	72.00
12/11/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.51	94.4450	5.5050	94.4450	0.00
12/11/2021	JBAF On 21-December-22			Jibar Tradeable Future	6.03	93.9350	6.0250	93.9350	68.00
12/11/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.36	93.6000	6.3600	93.6000	0.00
12/11/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.74	93.1950	6.7350	93.1950	0.00
12/11/2021	JBAF On 20-September-23			Jibar Tradeable Future	7.02	92.8850	7.0150	92.8850	0.00
12/11/2021	R023 On 03-February-22			Bond Future	5.52	105.7512	5.5209	105.7512	13,412.00
12/11/2021	R023 On 03-February-22	5,06	Call	Bond Future	45	0	45	0	0.00
12/11/2021	R023 On 03-February-22	5,07	Call	Bond Future	47	0	47	0	0.00
12/11/2021	R023 On 03-February-22	5,08	Call	Bond Future	50	0	50	0	0.00
12/11/2021	R023 On 03-February-22	5,08	Put	Bond Future	506	0	506	0	0.00
12/11/2021	R023 On 03-February-22	5,07	Put	Bond Future	513	0	513	0	0.00
12/11/2021	R023 On 03-February-22	5,06	Put	Bond Future	521	0	521	0	0.00
12/11/2021	R023 On 05-May-22			Bond Future	5.74	103.1035	5.7372	103.1035	777.00
12/11/2021	R023 On 05-May-22	6,29	Call	Bond Future	581	1	581	1	0.00
12/11/2021	R023 On 05-May-22	6,30	Call	Bond Future	587	1	587	1	0.00
12/11/2021	R023 On 05-May-22	6,31	Call	Bond Future	593	1	593	1	0.00
12/11/2021	R023 On 05-May-22	6,31	Put	Bond Future	142	0	142	0	0.00
12/11/2021	R023 On 05-May-22	6,30	Put	Bond Future	144	0	144	0	0.00
12/11/2021	R023 On 05-May-22	6,29	Put	Bond Future	146	0	146	0	0.00
12/11/2021	R023 On 04-August-22			Bond Future	6.17	104.3023	6.1688	104.3023	0.00
12/11/2021	R023 On 04-August-22	6,03	Call	Bond Future	238	0	238	0	0.00
12/11/2021	R023 On 04-August-22	6,04	Call	Bond Future	241	0	241	0	0.00
12/11/2021	R023 On 04-August-22	6,05	Call	Bond Future	244	0	244	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
12/11/2021	R023 On 04-August-22	6,05	Put	Bond Future	309	0	309	0	0.00
12/11/2021	R023 On 04-August-22	6,04	Put	Bond Future	312	0	312	0	0.00
12/11/2021	R023 On 04-August-22	6,03	Put	Bond Future	314	0	314	0	0.00
12/11/2021	R023 On 03-November-22			Bond Future	7.09	101.7195	7.0931	101.7195	0.00
12/11/2021	R023 On 03-November-22	6,27	Call	Bond Future	206	0	206	0	0.00
12/11/2021	R023 On 03-November-22	6,25	Call	Bond Future	202	0	202	0	0.00
12/11/2021	R023 On 03-November-22	6,26	Call	Bond Future	204	0	204	0	0.00
12/11/2021	R023 On 03-November-22	6,26	Put	Bond Future	459	0	459	0	0.00
12/11/2021	R023 On 03-November-22	6,25	Put	Bond Future	461	0	461	0	0.00
12/11/2021	R023 On 03-November-22	6,27	Put	Bond Future	458	0	458	0	0.00
12/11/2021	R035 On 03-February-22			Bond Future	10.38	93.7905	10.3764	93.7905	98,311.00
12/11/2021	R035 On 03-February-22	9,70	Call	Bond Future	463	1	463	1	683.00
12/11/2021	R035 On 03-February-22	10,10	Call	Bond Future	1249	1	1249	1	280.00
12/11/2021	R035 On 03-February-22	11,88	Call	Bond Future	9255	10	9255	10	0.00
12/11/2021	R035 On 03-February-22	11,33	Call	Bond Future	6373	7	6373	7	0.00
12/11/2021	R035 On 03-February-22	11,24	Call	Bond Future	5914	6	5914	6	0.00
12/11/2021	R035 On 03-February-22	11,05	Call	Bond Future	4961	5	4961	5	0.00
12/11/2021	R035 On 03-February-22	10,24	Call	Bond Future	1636	2	1636	2	500.00
12/11/2021	R035 On 03-February-22	11,28	Call	Bond Future	6118	7	6118	7	0.00
12/11/2021	R035 On 03-February-22	11,39	Call	Bond Future	6683	7	6683	7	0.00
12/11/2021	R035 On 03-February-22	11,22	Call	Bond Future	5812	6	5812	6	0.00
12/11/2021	R035 On 03-February-22	11,23	Call	Bond Future	5863	6	5863	6	0.00
12/11/2021	R035 On 03-February-22	11,03	Call	Bond Future	4863	5	4863	5	0.00
12/11/2021	R035 On 03-February-22	9,92	Call	Bond Future	837	1	837	1	200.00
12/11/2021	R035 On 03-February-22	11,73	Call	Bond Future	8463	9	8463	9	0.00
12/11/2021	R035 On 03-February-22	11,11	Call	Bond Future	5258	6	5258	6	0.00
12/11/2021	R035 On 03-February-22	10,35	Call	Bond Future	1983	2	1983	2	1,600.00
12/11/2021	R035 On 03-February-22	10,61	Call	Bond Future	2951	3	2951	3	0.00
12/11/2021	R035 On 03-February-22	10,65	Call	Bond Future	3118	3	3118	3	0.00
12/11/2021	R035 On 03-February-22	10,26	Call	Bond Future	1696	2	1696	2	200.00
12/11/2021	R035 On 03-February-22	10,34	Call	Bond Future	1950	2	1950	2	0.00
12/11/2021	R035 On 03-February-22	10,34	Put	Bond Future	2188	2	2188	2	500.00
12/11/2021	R035 On 03-February-22	10,26	Put	Bond Future	2460	2	2460	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
12/11/2021	R035 On 03-February-22	10,24	Put	Bond Future	2532	2	2532	2	0.00
12/11/2021	R035 On 03-February-22	10,61	Put	Bond Future	1446	1	1446	1	200.00
12/11/2021	R035 On 03-February-22	10,35	Put	Bond Future	2156	2	2156	2	0.00
12/11/2021	R035 On 03-February-22	11,73	Put	Bond Future	225	0	225	0	280.00
12/11/2021	R035 On 03-February-22	9,92	Put	Bond Future	3886	4	3886	4	0.00
12/11/2021	R035 On 03-February-22	11,05	Put	Bond Future	717	1	717	1	1,600.00
12/11/2021	R035 On 03-February-22	11,23	Put	Bond Future	535	0	535	0	0.00
12/11/2021	R035 On 03-February-22	11,22	Put	Bond Future	544	0	544	0	0.00
12/11/2021	R035 On 03-February-22	11,39	Put	Bond Future	407	0	407	0	683.00
12/11/2021	R035 On 03-February-22	11,28	Put	Bond Future	492	0	492	0	200.00
12/11/2021	R035 On 03-February-22	11,33	Put	Bond Future	451	0	451	0	500.00
12/11/2021	R035 On 03-February-22	11,11	Put	Bond Future	651	1	651	1	200.00
12/11/2021	R035 On 03-February-22	10,65	Put	Bond Future	1358	1	1358	1	683.00
12/11/2021	R035 On 03-February-22	11,24	Put	Bond Future	526	0	526	0	0.00
12/11/2021	R035 On 03-February-22	11,03	Put	Bond Future	741	1	741	1	280.00
12/11/2021	R035 On 03-February-22	11,88	Put	Bond Future	172	0	172	0	1,800.00
12/11/2021	R035 On 03-February-22	10,10	Put	Bond Future	3078	3	3078	3	0.00
12/11/2021	R035 On 03-February-22	9,70	Put	Bond Future	5035	5	5035	5	0.00
12/11/2021	R035 On 05-May-22			Bond Future	10.57	90.4325	10.5655	90.4325	8,926.00
12/11/2021	R035 On 05-May-22	11,65	Call	Bond Future	7414	8	7414	8	0.00
12/11/2021	R035 On 05-May-22	11,64	Call	Bond Future	7367	8	7367	8	0.00
12/11/2021	R035 On 05-May-22	11,63	Call	Bond Future	7320	8	7320	8	0.00
12/11/2021	R035 On 05-May-22	11,63	Put	Bond Future	917	1	917	1	0.00
12/11/2021	R035 On 05-May-22	11,64	Put	Bond Future	908	1	908	1	0.00
12/11/2021	R035 On 05-May-22	11,65	Put	Bond Future	898	1	898	1	0.00
12/11/2021	R035 On 04-August-22			Bond Future	10.77	91.4618	10.7694	91.4618	0.00
12/11/2021	R035 On 04-August-22	11,13	Call	Bond Future	4696	5	4696	5	0.00
12/11/2021	R035 On 04-August-22	12,18	Call	Bond Future	9162	10	9162	10	0.00
12/11/2021	R035 On 04-August-22	10,74	Call	Bond Future	3343	4	3343	4	0.00
12/11/2021	R035 On 04-August-22	10,53	Call	Bond Future	2710	3	2710	3	400.00
12/11/2021	R035 On 04-August-22	10,72	Call	Bond Future	3280	4	3280	4	0.00
12/11/2021	R035 On 04-August-22	10,73	Call	Bond Future	3311	4	3311	4	0.00
12/11/2021	R035 On 04-August-22	9,84	Call	Bond Future	1105	1	1105	1	100.00

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12/11/2021	R035 On 04-August-22	9,53	Call	Bond Future	686	1	686	1	400.00
12/11/2021	R035 On 04-August-22	10,64	Call	Bond Future	3033	3	3033	3	0.00
12/11/2021	R035 On 04-August-22	10,64	Put	Bond Future	3836	4	3836	4	100.00
12/11/2021	R035 On 04-August-22	9,53	Put	Bond Future	8830	8	8830	8	0.00
12/11/2021	R035 On 04-August-22	9,84	Put	Bond Future	7115	7	7115	7	0.00
12/11/2021	R035 On 04-August-22	10,53	Put	Bond Future	4204	4	4204	4	0.00
12/11/2021	R035 On 04-August-22	10,73	Put	Bond Future	3555	3	3555	3	0.00
12/11/2021	R035 On 04-August-22	10,72	Put	Bond Future	3585	3	3585	3	0.00
12/11/2021	R035 On 04-August-22	11,13	Put	Bond Future	2512	2	2512	2	100.00
12/11/2021	R035 On 04-August-22	10,74	Put	Bond Future	3524	3	3524	3	0.00
12/11/2021	R035 On 04-August-22	12,18	Put	Bond Future	1050	1	1050	1	400.00
12/11/2021	R035 On 03-November-22			Bond Future	10.97	88.1705	10.9706	88.1705	0.00
12/11/2021	R035 On 03-November-22	11,14	Call	Bond Future	4462	5	4462	5	0.00
12/11/2021	R035 On 03-November-22	11,13	Call	Bond Future	4429	5	4429	5	0.00
12/11/2021	R035 On 03-November-22	11,15	Call	Bond Future	4495	5	4495	5	0.00
12/11/2021	R035 On 03-November-22	11,15	Put	Bond Future	3429	3	3429	3	0.00
12/11/2021	R035 On 03-November-22	11,13	Put	Bond Future	3481	3	3481	3	0.00
12/11/2021	R035 On 03-November-22	11,14	Put	Bond Future	3455	3	3455	3	0.00
12/11/2021	R186 On 03-February-22			Bond Future	8.22	110.5521	8.2202	110.5521	55,765.00
12/11/2021	R186 On 03-February-22	7,28	Call	Bond Future	124	0	124	0	0.00
12/11/2021	R186 On 03-February-22	7,29	Call	Bond Future	128	0	128	0	0.00
12/11/2021	R186 On 03-February-22	7,30	Call	Bond Future	132	0	132	0	0.00
12/11/2021	R186 On 03-February-22	7,30	Put	Bond Future	4051	4	4051	4	0.00
12/11/2021	R186 On 03-February-22	7,29	Put	Bond Future	4090	4	4090	4	0.00
12/11/2021	R186 On 03-February-22	7,28	Put	Bond Future	4130	4	4130	4	0.00
12/11/2021	R186 On 05-May-22			Bond Future	8.45	111.8726	8.4545	111.8726	4,404.00
12/11/2021	R186 On 05-May-22	8,64	Call	Bond Future	2117	2	2117	2	0.00
12/11/2021	R186 On 05-May-22	8,94	Call	Bond Future	2880	3	2880	3	0.00
12/11/2021	R186 On 05-May-22	8,31	Call	Bond Future	1424	2	1424	2	0.00
12/11/2021	R186 On 05-May-22	8,35	Call	Bond Future	1499	2	1499	2	454.00
12/11/2021	R186 On 05-May-22	7,88	Call	Bond Future	753	1	753	1	435.00
12/11/2021	R186 On 05-May-22	6,73	Call	Bond Future	66	0	66	0	3,600.00
12/11/2021	R186 On 05-May-22	8,30	Call	Bond Future	1405	1	1405	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
12/11/2021	R186 On 05-May-22	9,18	Call	Bond Future	3558	4	3558	4	0.00
12/11/2021	R186 On 05-May-22	8,32	Call	Bond Future	1442	2	1442	2	0.00
12/11/2021	R186 On 05-May-22	8,14	Call	Bond Future	1128	1	1128	1	454.00
12/11/2021	R186 On 05-May-22	7,28	Call	Bond Future	210	0	210	0	435.00
12/11/2021	R186 On 05-May-22	7,48	Call	Bond Future	343	0	343	0	3,600.00
12/11/2021	R186 On 05-May-22	7,48	Put	Bond Future	4266	4	4266	4	0.00
12/11/2021	R186 On 05-May-22	7,28	Put	Bond Future	4961	5	4961	5	0.00
12/11/2021	R186 On 05-May-22	8,14	Put	Bond Future	2376	2	2376	2	0.00
12/11/2021	R186 On 05-May-22	8,32	Put	Bond Future	1974	2	1974	2	0.00
12/11/2021	R186 On 05-May-22	9,18	Put	Bond Future	748	1	748	1	454.00
12/11/2021	R186 On 05-May-22	8,30	Put	Bond Future	2016	2	2016	2	0.00
12/11/2021	R186 On 05-May-22	6,73	Put	Bond Future	7132	7	7132	7	0.00
12/11/2021	R186 On 05-May-22	7,88	Put	Bond Future	3045	3	3045	3	0.00
12/11/2021	R186 On 05-May-22	8,35	Put	Bond Future	1911	2	1911	2	0.00
12/11/2021	R186 On 05-May-22	8,31	Put	Bond Future	1995	2	1995	2	0.00
12/11/2021	R186 On 05-May-22	8,94	Put	Bond Future	989	1	989	1	454.00
12/11/2021	R186 On 05-May-22	8,64	Put	Bond Future	1390	1	1390	1	4,035.00
12/11/2021	R186 On 04-August-22			Bond Future	8.72	107.8759	8.7211	107.8759	0.00
12/11/2021	R186 On 04-August-22	8,14	Call	Bond Future	1181	1	1181	1	0.00
12/11/2021	R186 On 04-August-22	6,96	Call	Bond Future	185	0	185	0	3,600.00
12/11/2021	R186 On 04-August-22	8,13	Call	Bond Future	1166	1	1166	1	0.00
12/11/2021	R186 On 04-August-22	8,15	Call	Bond Future	1195	1	1195	1	0.00
12/11/2021	R186 On 04-August-22	7,96	Call	Bond Future	938	1	938	1	3,600.00
12/11/2021	R186 On 04-August-22	9,78	Call	Bond Future	4778	5	4778	5	0.00
12/11/2021	R186 On 04-August-22	9,78	Put	Bond Future	937	1	937	1	3,600.00
12/11/2021	R186 On 04-August-22	8,15	Put	Bond Future	3341	3	3341	3	0.00
12/11/2021	R186 On 04-August-22	8,13	Put	Bond Future	3389	3	3389	3	0.00
12/11/2021	R186 On 04-August-22	6,96	Put	Bond Future	6981	7	6981	7	0.00
12/11/2021	R186 On 04-August-22	7,96	Put	Bond Future	3810	4	3810	4	0.00
12/11/2021	R186 On 04-August-22	8,14	Put	Bond Future	3365	3	3365	3	0.00
12/11/2021	R186 On 03-November-22			Bond Future	8.99	109.2659	8.9915	109.2659	0.00
12/11/2021	R186 On 03-November-22	8,55	Call	Bond Future	1625	2	1625	2	0.00
12/11/2021	R186 On 03-November-22	8,53	Call	Bond Future	1595	2	1595	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
12/11/2021	R186 On 03-November-22	8,54	Call	Bond Future	1610	2	1610	2	0.00
12/11/2021	R186 On 03-November-22	8,54	Put	Bond Future	3199	3	3199	3	0.00
12/11/2021	R186 On 03-November-22	8,53	Put	Bond Future	3220	3	3220	3	0.00
12/11/2021	R186 On 03-November-22	8,55	Put	Bond Future	3179	3	3179	3	0.00
12/11/2021	R197 On 03-February-22			Bond Future	322.48	322.4638	322.4821	322.4638	1,079.00
12/11/2021	R197 On 05-May-22			Bond Future	326.41	326.3927	326.4099	326.3927	237.00
12/11/2021	R197 On 04-August-22			Bond Future	322.03	322.0131	322.0271	322.0131	0.00
12/11/2021	R197 On 03-November-22			Bond Future	326.09	326.0811	326.0948	326.0811	0.00
12/11/2021	R202 On 03-February-22			Bond Future	240.62	240.5949	240.6245	240.5949	8,050.00
12/11/2021	R202 On 05-May-22			Bond Future	243.56	243.5261	243.5550	243.5261	413.00
12/11/2021	R202 On 04-August-22			Bond Future	242.08	242.0556	242.0831	242.0556	0.00
12/11/2021	R202 On 03-November-22			Bond Future	245.14	245.1128	245.1402	245.1128	0.00
12/11/2021	R209 On 03-February-22			Bond Future	10.34	72.7215	10.3380	72.7215	17,802.00
12/11/2021	R209 On 03-February-22	11,04	Call	Bond Future	4430	5	4430	5	0.00
12/11/2021	R209 On 03-February-22	11,02	Call	Bond Future	4343	5	4343	5	0.00
12/11/2021	R209 On 03-February-22	11,03	Call	Bond Future	4386	5	4386	5	0.00
12/11/2021	R209 On 03-February-22	11,03	Put	Bond Future	580	0	580	0	0.00
12/11/2021	R209 On 03-February-22	11,02	Put	Bond Future	590	0	590	0	0.00
12/11/2021	R209 On 03-February-22	11,04	Put	Bond Future	571	0	571	0	0.00
12/11/2021	R209 On 05-May-22			Bond Future	10.51	70.4487	10.5078	70.4487	5,396.00
12/11/2021	R209 On 05-May-22	11,45	Call	Bond Future	5863	6	5863	6	0.00
12/11/2021	R209 On 05-May-22	12,00	Call	Bond Future	8154	9	8154	9	0.00
12/11/2021	R209 On 05-May-22	11,44	Call	Bond Future	5822	6	5822	6	0.00
12/11/2021	R209 On 05-May-22	9,75	Call	Bond Future	760	1	760	1	8,525.00
12/11/2021	R209 On 05-May-22	10,75	Call	Bond Future	3210	4	3210	4	0.00
12/11/2021	R209 On 05-May-22	11,43	Call	Bond Future	5781	6	5781	6	0.00
12/11/2021	R209 On 05-May-22	11,43	Put	Bond Future	889	1	889	1	0.00
12/11/2021	R209 On 05-May-22	10,75	Put	Bond Future	1876	2	1876	2	12,050.00
12/11/2021	R209 On 05-May-22	9,75	Put	Bond Future	5181	5	5181	5	0.00
12/11/2021	R209 On 05-May-22	11,44	Put	Bond Future	879	1	879	1	0.00
12/11/2021	R209 On 05-May-22	12,00	Put	Bond Future	481	0	481	0	12,050.00
12/11/2021	R209 On 05-May-22	11,45	Put	Bond Future	870	1	870	1	0.00
12/11/2021	R209 On 04-August-22			Bond Future	10.69	71.2508	10.6872	71.2508	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
12/11/2021	R209 On 04-August-22	10,57	Call	Bond Future	2644	3	2644	3	0.00
12/11/2021	R209 On 04-August-22	10,59	Call	Bond Future	2698	3	2698	3	0.00
12/11/2021	R209 On 04-August-22	10,58	Call	Bond Future	2671	3	2671	3	0.00
12/11/2021	R209 On 04-August-22	10,58	Put	Bond Future	3259	3	3259	3	0.00
12/11/2021	R209 On 04-August-22	10,57	Put	Bond Future	3287	3	3287	3	0.00
12/11/2021	R209 On 04-August-22	10,59	Put	Bond Future	3230	3	3230	3	0.00
12/11/2021	R209 On 03-November-22			Bond Future	10.86	69.0341	10.8626	69.0341	0.00
12/11/2021	R209 On 03-November-22	11,01	Call	Bond Future	3856	4	3856	4	0.00
12/11/2021	R209 On 03-November-22	11,02	Call	Bond Future	3886	4	3886	4	0.00
12/11/2021	R209 On 03-November-22	11,03	Call	Bond Future	3916	4	3916	4	0.00
12/11/2021	R209 On 03-November-22	11,03	Put	Bond Future	3033	3	3033	3	0.00
12/11/2021	R209 On 03-November-22	11,02	Put	Bond Future	3056	3	3056	3	0.00
12/11/2021	R209 On 03-November-22	11,01	Put	Bond Future	3079	3	3079	3	0.00
12/11/2021	R210 On 03-February-22			Bond Future	214.98	213.9632	214.9783	213.9632	1,381.00
12/11/2021	R210 On 05-May-22			Bond Future	214.74	213.7185	214.7447	213.7185	104.00
12/11/2021	R210 On 04-August-22			Bond Future	217.36	216.3247	217.3634	216.3247	0.00
12/11/2021	R210 On 03-November-22			Bond Future	217.19	216.1441	217.1944	216.1441	0.00
12/11/2021	R213 On 03-February-22			Bond Future	9.85	86.8761	9.8498	86.8761	20,733.00
12/11/2021	R213 On 03-February-22	9,15	Call	Bond Future	350	0	350	0	220.00
12/11/2021	R213 On 03-February-22	10,25	Call	Bond Future	2933	3	2933	3	0.00
12/11/2021	R213 On 03-February-22	10,60	Call	Bond Future	4296	5	4296	5	0.00
12/11/2021	R213 On 03-February-22	10,15	Call	Bond Future	2579	3	2579	3	0.00
12/11/2021	R213 On 03-February-22	10,17	Call	Bond Future	2648	3	2648	3	0.00
12/11/2021	R213 On 03-February-22	9,96	Call	Bond Future	1964	2	1964	2	0.00
12/11/2021	R213 On 03-February-22	9,22	Call	Bond Future	427	1	427	1	430.00
12/11/2021	R213 On 03-February-22	9,58	Call	Bond Future	1008	1	1008	1	0.00
12/11/2021	R213 On 03-February-22	9,76	Call	Bond Future	1415	2	1415	2	0.00
12/11/2021	R213 On 03-February-22	9,97	Call	Bond Future	1994	2	1994	2	0.00
12/11/2021	R213 On 03-February-22	8,63	Call	Bond Future	57	0	57	0	200.00
12/11/2021	R213 On 03-February-22	9,98	Call	Bond Future	2024	2	2024	2	0.00
12/11/2021	R213 On 03-February-22	8,80	Call	Bond Future	105	0	105	0	102.00
12/11/2021	R213 On 03-February-22	10,67	Call	Bond Future	4586	5	4586	5	0.00
12/11/2021	R213 On 03-February-22	10,00	Call	Bond Future	2085	2	2085	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
12/11/2021	R213 On 03-February-22	10,00	Put	Bond Future	1303	1	1303	1	430.00
12/11/2021	R213 On 03-February-22	10,67	Put	Bond Future	427	0	427	0	220.00
12/11/2021	R213 On 03-February-22	8,80	Put	Bond Future	5849	5	5849	5	0.00
12/11/2021	R213 On 03-February-22	10,60	Put	Bond Future	482	0	482	0	430.00
12/11/2021	R213 On 03-February-22	9,98	Put	Bond Future	1346	1	1346	1	0.00
12/11/2021	R213 On 03-February-22	9,22	Put	Bond Future	3814	3	3814	3	0.00
12/11/2021	R213 On 03-February-22	9,58	Put	Bond Future	2437	2	2437	2	200.00
12/11/2021	R213 On 03-February-22	8,63	Put	Bond Future	6778	6	6778	6	0.00
12/11/2021	R213 On 03-February-22	9,97	Put	Bond Future	1367	1	1367	1	0.00
12/11/2021	R213 On 03-February-22	9,76	Put	Bond Future	1888	2	1888	2	102.00
12/11/2021	R213 On 03-February-22	9,96	Put	Bond Future	1389	1	1389	1	0.00
12/11/2021	R213 On 03-February-22	10,17	Put	Bond Future	992	1	992	1	220.00
12/11/2021	R213 On 03-February-22	10,15	Put	Bond Future	1025	1	1025	1	200.00
12/11/2021	R213 On 03-February-22	10,25	Put	Bond Future	869	1	869	1	102.00
12/11/2021	R213 On 03-February-22	9,15	Put	Bond Future	4123	4	4123	4	0.00
12/11/2021	R213 On 05-May-22			Bond Future	10.05	84.3815	10.0489	84.3815	0.00
12/11/2021	R213 On 05-May-22	10,64	Call	Bond Future	4128	5	4128	5	0.00
12/11/2021	R213 On 05-May-22	10,65	Call	Bond Future	4163	5	4163	5	0.00
12/11/2021	R213 On 05-May-22	10,63	Call	Bond Future	4092	5	4092	5	0.00
12/11/2021	R213 On 05-May-22	10,65	Put	Bond Future	1179	1	1179	1	0.00
12/11/2021	R213 On 05-May-22	10,64	Put	Bond Future	1192	1	1192	1	0.00
12/11/2021	R213 On 05-May-22	10,63	Put	Bond Future	1205	1	1205	1	0.00
12/11/2021	R213 On 04-August-22			Bond Future	10.27	85.3444	10.2660	85.3444	0.00
12/11/2021	R213 On 04-August-22	9,90	Call	Bond Future	1896	2	1896	2	0.00
12/11/2021	R213 On 04-August-22	9,88	Call	Bond Future	1854	2	1854	2	0.00
12/11/2021	R213 On 04-August-22	9,89	Call	Bond Future	1875	2	1875	2	0.00
12/11/2021	R213 On 04-August-22	9,90	Put	Bond Future	3723	3	3723	3	0.00
12/11/2021	R213 On 04-August-22	9,88	Put	Bond Future	3783	3	3783	3	0.00
12/11/2021	R213 On 04-August-22	9,89	Put	Bond Future	3753	3	3753	3	0.00
12/11/2021	R213 On 03-November-22			Bond Future	10.48	82.9173	10.4826	82.9173	0.00
12/11/2021	R213 On 03-November-22	10,40	Call	Bond Future	2945	3	2945	3	0.00
12/11/2021	R213 On 03-November-22	10,38	Call	Bond Future	2897	3	2897	3	0.00
12/11/2021	R213 On 03-November-22	10,39	Call	Bond Future	2921	3	2921	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2021	R213 On 03-November-22	10,39	Put	Bond Future	3364	3	3364	3	0.00
12/11/2021	R213 On 03-November-22	10,38	Put	Bond Future	3389	3	3389	3	0.00
12/11/2021	R213 On 03-November-22	10,40	Put	Bond Future	3340	3	3340	3	0.00
12/11/2021	R214 On 03-February-22			Bond Future	10.71	69.4156	10.7079	69.4156	20,091.00
12/11/2021	R214 On 03-February-22	11,39	Call	Bond Future	4414	5	4414	5	0.00
12/11/2021	R214 On 03-February-22	11,40	Call	Bond Future	4458	5	4458	5	0.00
12/11/2021	R214 On 03-February-22	11,41	Call	Bond Future	4501	5	4501	5	0.00
12/11/2021	R214 On 03-February-22	11,39	Put	Bond Future	595	1	595	1	0.00
12/11/2021	R214 On 03-February-22	11,40	Put	Bond Future	585	1	585	1	0.00
12/11/2021	R214 On 03-February-22	11,41	Put	Bond Future	576	0	576	0	0.00
12/11/2021	R214 On 05-May-22			Bond Future	10.87	66.9648	10.8717	66.9648	441.00
12/11/2021	R214 On 05-May-22	11,73	Call	Bond Future	5682	6	5682	6	0.00
12/11/2021	R214 On 05-May-22	11,74	Call	Bond Future	5722	6	5722	6	0.00
12/11/2021	R214 On 05-May-22	11,75	Call	Bond Future	5762	6	5762	6	0.00
12/11/2021	R214 On 05-May-22	11,73	Put	Bond Future	1040	1	1040	1	0.00
12/11/2021	R214 On 05-May-22	11,74	Put	Bond Future	1029	1	1029	1	0.00
12/11/2021	R214 On 05-May-22	11,75	Put	Bond Future	1019	1	1019	1	0.00
12/11/2021	R214 On 04-August-22			Bond Future	11.05	67.7261	11.0466	67.7261	0.00
12/11/2021	R214 On 04-August-22	10,97	Call	Bond Future	2869	3	2869	3	0.00
12/11/2021	R214 On 04-August-22	10,98	Call	Bond Future	2897	3	2897	3	0.00
12/11/2021	R214 On 04-August-22	10,99	Call	Bond Future	2925	3	2925	3	0.00
12/11/2021	R214 On 04-August-22	10,98	Put	Bond Future	3271	3	3271	3	0.00
12/11/2021	R214 On 04-August-22	10,99	Put	Bond Future	3242	3	3242	3	0.00
12/11/2021	R214 On 04-August-22	10,97	Put	Bond Future	3299	3	3299	3	0.00
12/11/2021	R214 On 03-November-22			Bond Future	11.22	65.3261	11.2177	65.3261	0.00
12/11/2021	R214 On 03-November-22	11,35	Call	Bond Future	3904	4	3904	4	0.00
12/11/2021	R214 On 03-November-22	11,36	Call	Bond Future	3933	4	3933	4	0.00
12/11/2021	R214 On 03-November-22	11,34	Call	Bond Future	3874	4	3874	4	0.00
12/11/2021	R214 On 03-November-22	11,36	Put	Bond Future	3164	3	3164	3	0.00
12/11/2021	R214 On 03-November-22	11,35	Put	Bond Future	3188	3	3188	3	0.00
12/11/2021	R214 On 03-November-22	11,34	Put	Bond Future	3213	3	3213	3	0.00
12/11/2021	R248 On 03-February-22			Bond Future	10.67	87.6512	10.6654	87.6512	178,965.00
12/11/2021	R248 On 03-February-22	10,20	Call	Bond Future	841	1	841	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
12/11/2021	R248 On 03-February-22	11,49	Call	Bond Future	6364	7	6364	7	0.00
12/11/2021	R248 On 03-February-22	11,00	Call	Bond Future	3732	4	3732	4	100.00
12/11/2021	R248 On 03-February-22	10,70	Call	Bond Future	2397	3	2397	3	1,300.00
12/11/2021	R248 On 03-February-22	9,80	Call	Bond Future	245	0	245	0	0.00
12/11/2021	R248 On 03-February-22	11,47	Call	Bond Future	6251	7	6251	7	0.00
12/11/2021	R248 On 03-February-22	10,40	Call	Bond Future	1356	2	1356	2	100.00
12/11/2021	R248 On 03-February-22	10,50	Call	Bond Future	1671	2	1671	2	0.00
12/11/2021	R248 On 03-February-22	10,00	Call	Bond Future	479	1	479	1	1,300.00
12/11/2021	R248 On 03-February-22	11,48	Call	Bond Future	6308	7	6308	7	0.00
12/11/2021	R248 On 03-February-22	10,90	Call	Bond Future	3259	4	3259	4	900.00
12/11/2021	R248 On 03-February-22	10,90	Put	Bond Future	1537	1	1537	1	0.00
12/11/2021	R248 On 03-February-22	11,49	Put	Bond Future	575	1	575	1	0.00
12/11/2021	R248 On 03-February-22	10,00	Put	Bond Future	5724	5	5724	5	0.00
12/11/2021	R248 On 03-February-22	10,20	Put	Bond Future	4451	4	4451	4	0.00
12/11/2021	R248 On 03-February-22	10,50	Put	Bond Future	2923	3	2923	3	0.00
12/11/2021	R248 On 03-February-22	9,80	Put	Bond Future	7178	7	7178	7	0.00
12/11/2021	R248 On 03-February-22	10,70	Put	Bond Future	2139	2	2139	2	0.00
12/11/2021	R248 On 03-February-22	11,00	Put	Bond Future	1294	1	1294	1	0.00
12/11/2021	R248 On 03-February-22	11,47	Put	Bond Future	594	1	594	1	0.00
12/11/2021	R248 On 03-February-22	10,40	Put	Bond Future	3381	3	3381	3	0.00
12/11/2021	R248 On 03-February-22	11,48	Put	Bond Future	585	1	585	1	0.00
12/11/2021	R248 On 05-May-22			Bond Future	10.83	84.2829	10.8263	84.2829	2,035.00
12/11/2021	R248 On 05-May-22	11,81	Call	Bond Future	7786	8	7786	8	0.00
12/11/2021	R248 On 05-May-22	11,80	Call	Bond Future	7734	8	7734	8	0.00
12/11/2021	R248 On 05-May-22	11,79	Call	Bond Future	7683	8	7683	8	0.00
12/11/2021	R248 On 05-May-22	11,79	Put	Bond Future	1153	1	1153	1	0.00
12/11/2021	R248 On 05-May-22	11,81	Put	Bond Future	1130	1	1130	1	0.00
12/11/2021	R248 On 05-May-22	11,80	Put	Bond Future	1142	1	1142	1	0.00
12/11/2021	R248 On 04-August-22			Bond Future	11.00	85.2413	10.9984	85.2413	0.00
12/11/2021	R248 On 04-August-22	11,00	Call	Bond Future	3844	4	3844	4	0.00
12/11/2021	R248 On 04-August-22	10,99	Call	Bond Future	3808	4	3808	4	0.00
12/11/2021	R248 On 04-August-22	10,98	Call	Bond Future	3772	4	3772	4	0.00
12/11/2021	R248 On 04-August-22	10,98	Put	Bond Future	3902	4	3902	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
12/11/2021	R248 On 04-August-22	10,99	Put	Bond Future	3867	4	3867	4	0.00
12/11/2021	R248 On 04-August-22	11,00	Put	Bond Future	3833	4	3833	4	0.00
12/11/2021	R248 On 03-November-22			Bond Future	11.17	81.9334	11.1666	81.9334	0.00
12/11/2021	R248 On 03-November-22	11,31	Call	Bond Future	4891	5	4891	5	0.00
12/11/2021	R248 On 03-November-22	11,30	Call	Bond Future	4854	5	4854	5	0.00
12/11/2021	R248 On 03-November-22	11,32	Call	Bond Future	4928	5	4928	5	0.00
12/11/2021	R248 On 03-November-22	11,30	Put	Bond Future	3942	4	3942	4	0.00
12/11/2021	R248 On 03-November-22	11,31	Put	Bond Future	3911	4	3911	4	0.00
12/11/2021	R248 On 03-November-22	11,32	Put	Bond Future	3881	4	3881	4	0.00