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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For December 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	2025 On 03-February-22			Bond Future	153.91	154.0673	153.9090	154.0673	5,416.00
02/12/2021	2025 On 05-May-22			Bond Future	155.78	155.9420	155.7811	155.9420	164.00
02/12/2021	2025 On 04-August-22			Bond Future	156.13	156.2914	156.1284	156.2914	0.00
02/12/2021	2025 On 03-November-22			Bond Future	158.12	158.2852	158.1198	158.2852	0.00
02/12/2021	2029 On 03-February-22			Bond Future	112.01	112.3769	112.0087	112.3769	2,806.00
02/12/2021	2029 On 05-May-22			Bond Future	112.17	112.5468	112.1736	112.5468	186.00
02/12/2021	2029 On 04-August-22			Bond Future	113.58	113.9614	113.5833	113.9614	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
02/12/2021	2029 On 03-November-22			Bond Future	113.81	114.1926	113.8096	114.1926	0.00
02/12/2021	2030 On 03-February-22			Bond Future	9.80	89.8008	9.8005	89.8008	83,814.00
02/12/2021	2030 On 03-February-22	8,80	Call	Bond Future	65	0	65	0	0.00
02/12/2021	2030 On 03-February-22	9,90	Call	Bond Future	1612	1	1612	1	0.00
02/12/2021	2030 On 03-February-22	10,85	Call	Bond Future	5288	5	5288	5	0.00
02/12/2021	2030 On 03-February-22	9,60	Call	Bond Future	864	1	864	1	1,000.00
02/12/2021	2030 On 03-February-22	9,78	Call	Bond Future	1284	1	1284	1	0.00
02/12/2021	2030 On 03-February-22	9,44	Call	Bond Future	574	0	574	0	0.00
02/12/2021	2030 On 03-February-22	9,43	Call	Bond Future	559	0	559	0	0.00
02/12/2021	2030 On 03-February-22	8,39	Call	Bond Future	12	0	12	0	101.00
02/12/2021	2030 On 03-February-22	8,85	Call	Bond Future	79	0	79	0	1,000.00
02/12/2021	2030 On 03-February-22	9,80	Call	Bond Future	1336	1	1336	1	950.00
02/12/2021	2030 On 03-February-22	9,45	Call	Bond Future	590	0	590	0	0.00
02/12/2021	2030 On 03-February-22	9,40	Call	Bond Future	514	0	514	0	0.00
02/12/2021	2030 On 03-February-22	9,10	Call	Bond Future	196	0	196	0	0.00
02/12/2021	2030 On 03-February-22	9,35	Call	Bond Future	445	0	445	0	0.00
02/12/2021	2030 On 03-February-22	9,20	Call	Bond Future	278	0	278	0	950.00
02/12/2021	2030 On 03-February-22	9,20	Put	Bond Future	3408	4	3408	4	0.00
02/12/2021	2030 On 03-February-22	9,35	Put	Bond Future	2780	3	2780	3	101.00
02/12/2021	2030 On 03-February-22	9,10	Put	Bond Future	3860	4	3860	4	0.00
02/12/2021	2030 On 03-February-22	9,40	Put	Bond Future	2586	3	2586	3	0.00
02/12/2021	2030 On 03-February-22	9,45	Put	Bond Future	2400	3	2400	3	0.00
02/12/2021	2030 On 03-February-22	9,80	Put	Bond Future	1338	2	1338	2	0.00
02/12/2021	2030 On 03-February-22	9,90	Put	Bond Future	1107	1	1107	1	8,000.00
02/12/2021	2030 On 03-February-22	8,85	Put	Bond Future	5096	6	5096	6	0.00
02/12/2021	2030 On 03-February-22	8,39	Put	Bond Future	7585	8	7585	8	0.00
02/12/2021	2030 On 03-February-22	8,80	Put	Bond Future	5357	6	5357	6	0.00
02/12/2021	2030 On 03-February-22	9,43	Put	Bond Future	2473	3	2473	3	0.00
02/12/2021	2030 On 03-February-22	9,44	Put	Bond Future	2436	3	2436	3	0.00
02/12/2021	2030 On 03-February-22	9,78	Put	Bond Future	1389	2	1389	2	101.00
02/12/2021	2030 On 03-February-22	9,60	Put	Bond Future	1894	2	1894	2	0.00
02/12/2021	2030 On 03-February-22	10,85	Put	Bond Future	135	0	135	0	1,000.00
02/12/2021	2030 On 05-May-22			Bond Future	10.03	90.8722	10.0267	90.8722	14,757.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2021	2030 On 05-May-22	11,04	Call	Bond Future	5411	5	5411	5	0.00
02/12/2021	2030 On 05-May-22	10,19	Call	Bond Future	2503	2	2503	2	0.00
02/12/2021	2030 On 05-May-22	8,81	Call	Bond Future	265	0	265	0	200.00
02/12/2021	2030 On 05-May-22	8,89	Call	Bond Future	310	0	310	0	1,800.00
02/12/2021	2030 On 05-May-22	9,35	Call	Bond Future	726	1	726	1	0.00
02/12/2021	2030 On 05-May-22	7,73	Call	Bond Future	19	0	19	0	200.00
02/12/2021	2030 On 05-May-22	10,20	Call	Bond Future	2531	2	2531	2	0.00
02/12/2021	2030 On 05-May-22	10,21	Call	Bond Future	2560	2	2560	2	0.00
02/12/2021	2030 On 05-May-22	9,95	Call	Bond Future	1873	2	1873	2	0.00
02/12/2021	2030 On 05-May-22	8,14	Call	Bond Future	60	0	60	0	1,800.00
02/12/2021	2030 On 05-May-22	8,47	Call	Bond Future	130	0	130	0	1,073.00
02/12/2021	2030 On 05-May-22	8,14	Put	Bond Future	9994	11	9994	11	0.00
02/12/2021	2030 On 05-May-22	8,81	Put	Bond Future	6518	7	6518	7	0.00
02/12/2021	2030 On 05-May-22	8,89	Put	Bond Future	6135	7	6135	7	0.00
02/12/2021	2030 On 05-May-22	10,21	Put	Bond Future	1663	2	1663	2	0.00
02/12/2021	2030 On 05-May-22	10,20	Put	Bond Future	1684	2	1684	2	200.00
02/12/2021	2030 On 05-May-22	7,73	Put	Bond Future	12295	13	12295	13	0.00
02/12/2021	2030 On 05-May-22	8,47	Put	Bond Future	8229	9	8229	9	0.00
02/12/2021	2030 On 05-May-22	9,35	Put	Bond Future	4137	5	4137	5	1,073.00
02/12/2021	2030 On 05-May-22	10,19	Put	Bond Future	1704	2	1704	2	0.00
02/12/2021	2030 On 05-May-22	11,04	Put	Bond Future	598	1	598	1	1,800.00
02/12/2021	2030 On 05-May-22	9,95	Put	Bond Future	2251	3	2251	3	1,073.00
02/12/2021	2030 On 04-August-22			Bond Future	10.27	87.9388	10.2705	87.9388	0.00
02/12/2021	2030 On 04-August-22	9,05	Call	Bond Future	522	0	522	0	800.00
02/12/2021	2030 On 04-August-22	9,54	Call	Bond Future	1034	1	1034	1	0.00
02/12/2021	2030 On 04-August-22	8,30	Call	Bond Future	149	0	149	0	800.00
02/12/2021	2030 On 04-August-22	9,55	Call	Bond Future	1049	1	1049	1	0.00
02/12/2021	2030 On 04-August-22	9,56	Call	Bond Future	1064	1	1064	1	0.00
02/12/2021	2030 On 04-August-22	10,95	Call	Bond Future	4467	4	4467	4	0.00
02/12/2021	2030 On 04-August-22	10,95	Put	Bond Future	1319	2	1319	2	800.00
02/12/2021	2030 On 04-August-22	9,56	Put	Bond Future	4517	5	4517	5	0.00
02/12/2021	2030 On 04-August-22	9,55	Put	Bond Future	4551	5	4551	5	0.00
02/12/2021	2030 On 04-August-22	8,30	Put	Bond Future	10156	11	10156	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2021	2030 On 04-August-22	9,54	Put	Bond Future	4586	5	4586	5	0.00
02/12/2021	2030 On 04-August-22	9,05	Put	Bond Future	6560	7	6560	7	0.00
02/12/2021	2030 On 03-November-22			Bond Future	10.51	89.0909	10.5059	89.0909	0.00
02/12/2021	2030 On 03-November-22	10,09	Call	Bond Future	1971	2	1971	2	0.00
02/12/2021	2030 On 03-November-22	10,08	Call	Bond Future	1951	2	1951	2	0.00
02/12/2021	2030 On 03-November-22	10,10	Call	Bond Future	1991	2	1991	2	0.00
02/12/2021	2030 On 03-November-22	10,10	Put	Bond Future	3873	4	3873	4	0.00
02/12/2021	2030 On 03-November-22	10,08	Put	Bond Future	3927	4	3927	4	0.00
02/12/2021	2030 On 03-November-22	10,09	Put	Bond Future	3900	4	3900	4	0.00
02/12/2021	2032 On 03-February-22			Bond Future	10.27	89.8123	10.2743	89.8123	113,417.00
02/12/2021	2032 On 03-February-22	8,91	Call	Bond Future	10	0	10	0	198.00
02/12/2021	2032 On 03-February-22	9,14	Call	Bond Future	29	0	29	0	97.00
02/12/2021	2032 On 03-February-22	9,57	Call	Bond Future	170	0	170	0	0.00
02/12/2021	2032 On 03-February-22	10,95	Call	Bond Future	4069	4	4069	4	0.00
02/12/2021	2032 On 03-February-22	10,90	Call	Bond Future	3842	3	3842	3	0.00
02/12/2021	2032 On 03-February-22	10,45	Call	Bond Future	2015	2	2015	2	0.00
02/12/2021	2032 On 03-February-22	10,35	Call	Bond Future	1679	1	1679	1	0.00
02/12/2021	2032 On 03-February-22	9,90	Call	Bond Future	557	0	557	0	900.00
02/12/2021	2032 On 03-February-22	10,14	Call	Bond Future	1069	1	1069	1	0.00
02/12/2021	2032 On 03-February-22	10,44	Call	Bond Future	1980	2	1980	2	0.00
02/12/2021	2032 On 03-February-22	9,62	Call	Bond Future	209	0	209	0	210.00
02/12/2021	2032 On 03-February-22	10,53	Call	Bond Future	2305	2	2305	2	0.00
02/12/2021	2032 On 03-February-22	10,42	Call	Bond Future	1911	2	1911	2	0.00
02/12/2021	2032 On 03-February-22	10,43	Call	Bond Future	1945	2	1945	2	0.00
02/12/2021	2032 On 03-February-22	9,81	Call	Bond Future	419	0	419	0	0.00
02/12/2021	2032 On 03-February-22	9,67	Call	Bond Future	254	0	254	0	0.00
02/12/2021	2032 On 03-February-22	9,58	Call	Bond Future	177	0	177	0	400.00
02/12/2021	2032 On 03-February-22	11,13	Call	Bond Future	4910	4	4910	4	0.00
02/12/2021	2032 On 03-February-22	10,65	Call	Bond Future	2770	2	2770	2	0.00
02/12/2021	2032 On 03-February-22	10,66	Call	Bond Future	2810	2	2810	2	0.00
02/12/2021	2032 On 03-February-22	10,66	Put	Bond Future	657	1	657	1	97.00
02/12/2021	2032 On 03-February-22	10,45	Put	Bond Future	1026	1	1026	1	198.00
02/12/2021	2032 On 03-February-22	10,65	Put	Bond Future	672	1	672	1	0.00

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02/12/2021	2032 On 03-February-22	11,13	Put	Bond Future	230	0	230	0	210.00
02/12/2021	2032 On 03-February-22	8,91	Put	Bond Future	8235	9	8235	9	0.00
02/12/2021	2032 On 03-February-22	9,58	Put	Bond Future	4240	5	4240	5	0.00
02/12/2021	2032 On 03-February-22	9,81	Put	Bond Future	3108	4	3108	4	198.00
02/12/2021	2032 On 03-February-22	9,90	Put	Bond Future	2717	3	2717	3	900.00
02/12/2021	2032 On 03-February-22	10,43	Put	Bond Future	1068	1	1068	1	0.00
02/12/2021	2032 On 03-February-22	10,42	Put	Bond Future	1090	1	1090	1	0.00
02/12/2021	2032 On 03-February-22	10,53	Put	Bond Future	870	1	870	1	210.00
02/12/2021	2032 On 03-February-22	10,35	Put	Bond Future	1251	2	1251	2	400.00
02/12/2021	2032 On 03-February-22	9,62	Put	Bond Future	4031	5	4031	5	0.00
02/12/2021	2032 On 03-February-22	10,44	Put	Bond Future	1047	1	1047	1	0.00
02/12/2021	2032 On 03-February-22	10,14	Put	Bond Future	1836	2	1836	2	97.00
02/12/2021	2032 On 03-February-22	10,90	Put	Bond Future	386	1	386	1	900.00
02/12/2021	2032 On 03-February-22	10,95	Put	Bond Future	345	0	345	0	400.00
02/12/2021	2032 On 03-February-22	9,57	Put	Bond Future	4293	5	4293	5	0.00
02/12/2021	2032 On 03-February-22	9,14	Put	Bond Future	6797	7	6797	7	0.00
02/12/2021	2032 On 03-February-22	9,67	Put	Bond Future	3776	4	3776	4	0.00
02/12/2021	2032 On 05-May-22			Bond Future	10.49	86.7367	10.4878	86.7367	20,406.00
02/12/2021	2032 On 05-May-22	11,02	Call	Bond Future	4005	4	4005	4	0.00
02/12/2021	2032 On 05-May-22	11,04	Call	Bond Future	4082	4	4082	4	0.00
02/12/2021	2032 On 05-May-22	10,29	Call	Bond Future	1671	1	1671	1	993.00
02/12/2021	2032 On 05-May-22	9,58	Call	Bond Future	424	0	424	0	780.00
02/12/2021	2032 On 05-May-22	10,18	Call	Bond Future	1400	1	1400	1	780.00
02/12/2021	2032 On 05-May-22	11,03	Call	Bond Future	4044	4	4044	4	0.00
02/12/2021	2032 On 05-May-22	11,18	Call	Bond Future	4634	4	4634	4	0.00
02/12/2021	2032 On 05-May-22	10,98	Call	Bond Future	3854	3	3854	3	0.00
02/12/2021	2032 On 05-May-22	10,98	Put	Bond Future	1202	1	1202	1	993.00
02/12/2021	2032 On 05-May-22	11,18	Put	Bond Future	935	1	935	1	780.00
02/12/2021	2032 On 05-May-22	11,02	Put	Bond Future	1142	1	1142	1	0.00
02/12/2021	2032 On 05-May-22	11,03	Put	Bond Future	1128	1	1128	1	0.00
02/12/2021	2032 On 05-May-22	10,29	Put	Bond Future	2769	3	2769	3	0.00
02/12/2021	2032 On 05-May-22	10,18	Put	Bond Future	3116	3	3116	3	0.00
02/12/2021	2032 On 05-May-22	9,58	Put	Bond Future	5619	6	5619	6	0.00

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02/12/2021	2032 On 05-May-22	11,04	Put	Bond Future	1114	1	1114	1	0.00
02/12/2021	2032 On 04-August-22			Bond Future	10.71	87.7560	10.7100	87.7560	0.00
02/12/2021	2032 On 04-August-22	11,60	Call	Bond Future	5697	5	5697	5	0.00
02/12/2021	2032 On 04-August-22	11,89	Call	Bond Future	6848	6	6848	6	0.00
02/12/2021	2032 On 04-August-22	10,20	Call	Bond Future	1419	1	1419	1	0.00
02/12/2021	2032 On 04-August-22	10,21	Call	Bond Future	1440	1	1440	1	0.00
02/12/2021	2032 On 04-August-22	10,22	Call	Bond Future	1461	1	1461	1	0.00
02/12/2021	2032 On 04-August-22	8,97	Call	Bond Future	176	0	176	0	800.00
02/12/2021	2032 On 04-August-22	9,72	Call	Bond Future	685	1	685	1	800.00
02/12/2021	2032 On 04-August-22	9,72	Put	Bond Future	6190	7	6190	7	0.00
02/12/2021	2032 On 04-August-22	8,97	Put	Bond Future	10168	11	10168	11	0.00
02/12/2021	2032 On 04-August-22	10,20	Put	Bond Future	4198	5	4198	5	0.00
02/12/2021	2032 On 04-August-22	10,21	Put	Bond Future	4163	5	4163	5	0.00
02/12/2021	2032 On 04-August-22	10,22	Put	Bond Future	4128	5	4128	5	0.00
02/12/2021	2032 On 04-August-22	11,89	Put	Bond Future	853	1	853	1	0.00
02/12/2021	2032 On 04-August-22	11,60	Put	Bond Future	1121	1	1121	1	800.00
02/12/2021	2032 On 03-November-22			Bond Future	10.93	84.7601	10.9344	84.7601	0.00
02/12/2021	2032 On 03-November-22	10,66	Call	Bond Future	2414	2	2414	2	0.00
02/12/2021	2032 On 03-November-22	10,66	Put	Bond Future	3848	4	3848	4	0.00
02/12/2021	2033 On 03-February-22			Bond Future	107.32	108.1480	107.3160	108.1480	7,393.00
02/12/2021	2033 On 05-May-22			Bond Future	107.34	108.1847	107.3422	108.1847	2,121.00
02/12/2021	2033 On 04-August-22			Bond Future	108.69	109.5444	108.6911	109.5444	0.00
02/12/2021	2033 On 03-November-22			Bond Future	108.77	109.6388	108.7745	109.6388	0.00
02/12/2021	2037 On 03-February-22			Bond Future	10.89	82.4811	10.8895	82.4811	118,596.00
02/12/2021	2037 On 03-February-22	11,47	Call	Bond Future	4068	4	4068	4	0.00
02/12/2021	2037 On 03-February-22	11,45	Call	Bond Future	3971	4	3971	4	0.00
02/12/2021	2037 On 03-February-22	11,46	Call	Bond Future	4020	4	4020	4	0.00
02/12/2021	2037 On 03-February-22	11,47	Put	Bond Future	507	1	507	1	0.00
02/12/2021	2037 On 03-February-22	11,45	Put	Bond Future	528	1	528	1	0.00
02/12/2021	2037 On 03-February-22	11,46	Put	Bond Future	517	1	517	1	0.00
02/12/2021	2037 On 05-May-22			Bond Future	11.09	83.4653	11.0895	83.4653	11,855.00
02/12/2021	2037 On 05-May-22	11,84	Call	Bond Future	5461	5	5461	5	0.00
02/12/2021	2037 On 05-May-22	11,82	Call	Bond Future	5371	5	5371	5	0.00

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02/12/2021	2037 On 05-May-22	11,83	Call	Bond Future	5416	5	5416	5	0.00
02/12/2021	2037 On 05-May-22	11,84	Put	Bond Future	1021	1	1021	1	0.00
02/12/2021	2037 On 05-May-22	11,82	Put	Bond Future	1045	1	1045	1	0.00
02/12/2021	2037 On 05-May-22	11,83	Put	Bond Future	1033	1	1033	1	0.00
02/12/2021	2037 On 04-August-22			Bond Future	11.30	80.1907	11.3014	80.1907	0.00
02/12/2021	2037 On 04-August-22	10,91	Call	Bond Future	1910	2	1910	2	0.00
02/12/2021	2037 On 04-August-22	11,21	Call	Bond Future	2748	3	2748	3	1,050.00
02/12/2021	2037 On 04-August-22	11,42	Call	Bond Future	3414	3	3414	3	0.00
02/12/2021	2037 On 04-August-22	10,10	Call	Bond Future	541	1	541	1	50.00
02/12/2021	2037 On 04-August-22	11,95	Call	Bond Future	5371	5	5371	5	0.00
02/12/2021	2037 On 04-August-22	10,89	Call	Bond Future	1859	2	1859	2	0.00
02/12/2021	2037 On 04-August-22	10,90	Call	Bond Future	1885	2	1885	2	0.00
02/12/2021	2037 On 04-August-22	10,89	Put	Bond Future	4382	5	4382	5	0.00
02/12/2021	2037 On 04-August-22	11,95	Put	Bond Future	1620	2	1620	2	1,050.00
02/12/2021	2037 On 04-August-22	10,91	Put	Bond Future	4308	4	4308	4	0.00
02/12/2021	2037 On 04-August-22	10,10	Put	Bond Future	8246	8	8246	8	0.00
02/12/2021	2037 On 04-August-22	10,90	Put	Bond Future	4345	5	4345	5	50.00
02/12/2021	2037 On 04-August-22	11,42	Put	Bond Future	2708	3	2708	3	50.00
02/12/2021	2037 On 04-August-22	11,21	Put	Bond Future	3299	3	3299	3	0.00
02/12/2021	2037 On 03-November-22			Bond Future	11.50	81.2456	11.5021	81.2456	0.00
02/12/2021	2037 On 03-November-22	11,30	Call	Bond Future	2936	3	2936	3	0.00
02/12/2021	2037 On 03-November-22	11,32	Call	Bond Future	2993	3	2993	3	0.00
02/12/2021	2037 On 03-November-22	11,31	Call	Bond Future	2964	3	2964	3	0.00
02/12/2021	2037 On 03-November-22	11,31	Put	Bond Future	4097	4	4097	4	0.00
02/12/2021	2037 On 03-November-22	11,30	Put	Bond Future	4128	4	4128	4	0.00
02/12/2021	2037 On 03-November-22	11,32	Put	Bond Future	4066	4	4066	4	0.00
02/12/2021	2038 On 03-February-22			Bond Future	119.84	120.3735	119.8382	120.3735	6,294.00
02/12/2021	2038 On 05-May-22			Bond Future	121.30	121.8383	121.2961	121.8383	677.00
02/12/2021	2038 On 04-August-22			Bond Future	121.01	121.5580	121.0087	121.5580	0.00
02/12/2021	2038 On 03-November-22			Bond Future	122.55	123.1089	122.5524	123.1089	0.00
02/12/2021	2040 On 03-February-22			Bond Future	10.94	84.9610	10.9389	84.9610	88,015.00
02/12/2021	2040 On 03-February-22	10,60	Call	Bond Future	781	0	781	0	2,000.00
02/12/2021	2040 On 03-February-22	11,57	Call	Bond Future	4655	5	4655	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2021	2040 On 03-February-22	11,58	Call	Bond Future	4708	5	4708	5	0.00
02/12/2021	2040 On 03-February-22	11,59	Call	Bond Future	4761	5	4761	5	0.00
02/12/2021	2040 On 03-February-22	11,57	Put	Bond Future	495	1	495	1	0.00
02/12/2021	2040 On 03-February-22	11,58	Put	Bond Future	485	1	485	1	0.00
02/12/2021	2040 On 03-February-22	11,59	Put	Bond Future	475	1	475	1	0.00
02/12/2021	2040 On 03-February-22	10,60	Put	Bond Future	3156	0	3156	0	0.00
02/12/2021	2040 On 05-May-22			Bond Future	11.13	85.9749	11.1305	85.9749	8,568.00
02/12/2021	2040 On 05-May-22	11,90	Call	Bond Future	5972	6	5972	6	0.00
02/12/2021	2040 On 05-May-22	11,91	Call	Bond Future	6020	6	6020	6	0.00
02/12/2021	2040 On 05-May-22	9,82	Call	Bond Future	202	0	202	0	1,200.00
02/12/2021	2040 On 05-May-22	11,92	Call	Bond Future	6069	6	6069	6	0.00
02/12/2021	2040 On 05-May-22	10,57	Call	Bond Future	1094	1	1094	1	1,200.00
02/12/2021	2040 On 05-May-22	13,04	Call	Bond Future	11652	12	11652	12	0.00
02/12/2021	2040 On 05-May-22	13,04	Put	Bond Future	301	0	301	0	1,200.00
02/12/2021	2040 On 05-May-22	11,91	Put	Bond Future	1063	1	1063	1	0.00
02/12/2021	2040 On 05-May-22	10,57	Put	Bond Future	4969	5	4969	5	0.00
02/12/2021	2040 On 05-May-22	11,92	Put	Bond Future	1051	1	1051	1	0.00
02/12/2021	2040 On 05-May-22	9,82	Put	Bond Future	9717	10	9717	10	0.00
02/12/2021	2040 On 05-May-22	11,90	Put	Bond Future	1075	1	1075	1	0.00
02/12/2021	2040 On 04-August-22			Bond Future	11.33	82.4795	11.3330	82.4795	0.00
02/12/2021	2040 On 04-August-22	12,24	Call	Bond Future	6932	7	6932	7	0.00
02/12/2021	2040 On 04-August-22	11,03	Call	Bond Future	2295	2	2295	2	0.00
02/12/2021	2040 On 04-August-22	9,70	Call	Bond Future	252	0	252	0	460.00
02/12/2021	2040 On 04-August-22	10,70	Call	Bond Future	1438	1	1438	1	460.00
02/12/2021	2040 On 04-August-22	11,04	Call	Bond Future	2324	2	2324	2	0.00
02/12/2021	2040 On 04-August-22	11,05	Call	Bond Future	2353	2	2353	2	0.00
02/12/2021	2040 On 04-August-22	11,05	Put	Bond Future	4221	4	4221	4	0.00
02/12/2021	2040 On 04-August-22	9,70	Put	Bond Future	12003	12	12003	12	0.00
02/12/2021	2040 On 04-August-22	12,24	Put	Bond Future	1368	1	1368	1	460.00
02/12/2021	2040 On 04-August-22	11,04	Put	Bond Future	4259	4	4259	4	0.00
02/12/2021	2040 On 04-August-22	10,70	Put	Bond Future	5708	6	5708	6	0.00
02/12/2021	2040 On 04-August-22	11,03	Put	Bond Future	4297	4	4297	4	0.00
02/12/2021	2040 On 03-November-22			Bond Future	11.52	83.5645	11.5243	83.5645	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
02/12/2021	2040 On 03-November-22	11,41	Call	Bond Future	3410	3	3410	3	0.00
02/12/2021	2040 On 03-November-22	11,39	Call	Bond Future	3348	3	3348	3	0.00
02/12/2021	2040 On 03-November-22	11,40	Call	Bond Future	3379	3	3379	3	0.00
02/12/2021	2040 On 03-November-22	11,41	Put	Bond Future	4137	4	4137	4	0.00
02/12/2021	2040 On 03-November-22	11,39	Put	Bond Future	4203	4	4203	4	0.00
02/12/2021	2040 On 03-November-22	11,40	Put	Bond Future	4169	4	4169	4	0.00
02/12/2021	2044 On 03-February-22			Bond Future	10.96	81.7123	10.9622	81.7123	56,551.00
02/12/2021	2044 On 03-February-22	11,61	Call	Bond Future	4751	5	4751	5	0.00
02/12/2021	2044 On 03-February-22	11,59	Call	Bond Future	4643	4	4643	4	0.00
02/12/2021	2044 On 03-February-22	11,60	Call	Bond Future	4697	5	4697	5	0.00
02/12/2021	2044 On 03-February-22	11,60	Put	Bond Future	436	0	436	0	0.00
02/12/2021	2044 On 03-February-22	11,59	Put	Bond Future	446	0	446	0	0.00
02/12/2021	2044 On 03-February-22	11,61	Put	Bond Future	426	0	426	0	0.00
02/12/2021	2044 On 05-May-22			Bond Future	11.14	82.6874	11.1438	82.6874	5,735.00
02/12/2021	2044 On 05-May-22	11,93	Call	Bond Future	6117	6	6117	6	0.00
02/12/2021	2044 On 05-May-22	11,91	Call	Bond Future	6020	6	6020	6	0.00
02/12/2021	2044 On 05-May-22	11,92	Call	Bond Future	6068	6	6068	6	0.00
02/12/2021	2044 On 05-May-22	11,92	Put	Bond Future	1066	1	1066	1	0.00
02/12/2021	2044 On 05-May-22	11,91	Put	Bond Future	1079	1	1079	1	0.00
02/12/2021	2044 On 05-May-22	11,93	Put	Bond Future	1054	1	1054	1	0.00
02/12/2021	2044 On 04-August-22			Bond Future	11.34	79.2784	11.3355	79.2784	0.00
02/12/2021	2044 On 04-August-22	11,10	Call	Bond Future	2498	2	2498	2	0.00
02/12/2021	2044 On 04-August-22	11,08	Call	Bond Future	2437	2	2437	2	0.00
02/12/2021	2044 On 04-August-22	11,09	Call	Bond Future	2467	2	2467	2	0.00
02/12/2021	2044 On 04-August-22	11,09	Put	Bond Future	4117	4	4117	4	0.00
02/12/2021	2044 On 04-August-22	11,08	Put	Bond Future	4155	4	4155	4	0.00
02/12/2021	2044 On 04-August-22	11,10	Put	Bond Future	4079	4	4079	4	0.00
02/12/2021	2044 On 03-November-22			Bond Future	11.52	80.3215	11.5160	80.3215	0.00
02/12/2021	2044 On 03-November-22	11,39	Call	Bond Future	3381	3	3381	3	0.00
02/12/2021	2044 On 03-November-22	11,40	Call	Bond Future	3412	3	3412	3	0.00
02/12/2021	2044 On 03-November-22	11,41	Call	Bond Future	3445	3	3445	3	0.00
02/12/2021	2044 On 03-November-22	11,41	Put	Bond Future	4132	4	4132	4	0.00
02/12/2021	2044 On 03-November-22	11,40	Put	Bond Future	4165	4	4165	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
02/12/2021	2044 On 03-November-22	11,39	Put	Bond Future	4198	4	4198	4	0.00
02/12/2021	2046 On 03-February-22			Bond Future	108.48	109.3803	108.4823	109.3803	15,506.00
02/12/2021	2046 On 05-May-22			Bond Future	107.92	108.8297	107.9202	108.8297	171.00
02/12/2021	2046 On 04-August-22			Bond Future	109.28	110.1976	109.2767	110.1976	0.00
02/12/2021	2046 On 03-November-22			Bond Future	108.75	109.6827	108.7497	109.6827	0.00
02/12/2021	2050 On 03-February-22			Bond Future	110.08	111.5129	110.0796	111.5129	9,194.00
02/12/2021	2050 On 05-May-22			Bond Future	111.42	112.8700	111.4185	112.8700	379.00
02/12/2021	2050 On 04-August-22			Bond Future	110.81	112.2763	110.8067	112.2763	0.00
02/12/2021	2050 On 03-November-22			Bond Future	112.22	113.7090	112.2202	113.7090	0.00
02/12/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	AL37 On 03-February-22			Index Future	804.35	802.3010	804.3470	802.3010	0.00
02/12/2021	AL37 On 05-May-22			Index Future	813.93	811.8650	813.9330	811.8650	0.00
02/12/2021	AL37 On 04-August-22			Index Future	823.86	821.7660	823.8580	821.7660	0.00
02/12/2021	AL37 On 03-November-22			Index Future	834.28	832.1620	834.2790	832.1620	0.00
02/12/2021	AL7T On 03-February-22			Index Future	910.16	904.7440	910.1610	904.7440	0.00
02/12/2021	AL7T On 05-May-22			Index Future	921.01	915.5290	921.0070	915.5290	0.00
02/12/2021	AL7T On 04-August-22			Index Future	932.24	926.6950	932.2380	926.6950	0.00
02/12/2021	AL7T On 03-November-22			Index Future	944.03	938.4180	944.0300	938.4180	0.00
02/12/2021	ALBI On 03-February-22			Index Future	811.04	808.2510	811.0390	808.2510	193.00
02/12/2021	ALBI On 05-May-22			Index Future	820.70	817.8860	820.7040	817.8860	29.00
02/12/2021	ALBI On 04-August-22			Index Future	830.71	827.8610	830.7120	827.8610	0.00
02/12/2021	ALBI On 03-November-22			Index Future	841.22	838.3340	841.2190	838.3340	0.00
02/12/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C040 On 31-January-40			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
02/12/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/12/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2021	ES33 On 03-February-22			Bond Future	11.66	76.6961	11.6646	76.6961	263.00
02/12/2021	ES33 On 05-May-22			Bond Future	11.91	73.8517	11.9105	73.8517	87.00
02/12/2021	ES33 On 04-August-22			Bond Future	12.17	74.7322	12.1671	74.7322	0.00
02/12/2021	ES33 On 03-November-22			Bond Future	12.43	71.9567	12.4278	71.9567	0.00
02/12/2021	ES42 On 03-February-22			Bond Future	12.03	75.6681	12.0312	75.6681	3,579.00
02/12/2021	ES42 On 05-May-22			Bond Future	12.26	72.3303	12.2592	72.3303	1,190.00
02/12/2021	ES42 On 04-August-22			Bond Future	12.49	73.1915	12.4905	73.1915	0.00
02/12/2021	ES42 On 03-November-22			Bond Future	12.73	69.9169	12.7261	69.9169	0.00
02/12/2021	GOVI On 03-February-22			GOVI	800.51	797.6830	800.5100	797.6830	983.00
02/12/2021	GOVI On 03-February-22	792,74	Call	GOVI	77700	5	77700	5	0.00
02/12/2021	GOVI On 03-February-22	792,75	Call	GOVI	77600	5	77600	5	0.00
02/12/2021	GOVI On 03-February-22	792,76	Call	GOVI	77500	5	77500	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2021	GOVI On 03-February-22	792,76	Put	GOVI	0	0	0	0	0.00
02/12/2021	GOVI On 03-February-22	792,75	Put	GOVI	0	0	0	0	0.00
02/12/2021	GOVI On 03-February-22	792,74	Put	GOVI	0	0	0	0	0.00
02/12/2021	GOVI On 05-May-22			GOVI	810.05	807.1920	810.0490	807.1920	0.00
02/12/2021	GOVI On 05-May-22	788,23	Call	GOVI	218190	19	218190	19	0.00
02/12/2021	GOVI On 05-May-22	788,24	Call	GOVI	218090	19	218090	19	0.00
02/12/2021	GOVI On 05-May-22	788,25	Call	GOVI	217990	19	217990	19	0.00
02/12/2021	GOVI On 05-May-22	788,25	Put	GOVI	0	0	0	0	0.00
02/12/2021	GOVI On 05-May-22	788,24	Put	GOVI	0	0	0	0	0.00
02/12/2021	GOVI On 05-May-22	788,23	Put	GOVI	0	0	0	0	0.00
02/12/2021	GOVI On 04-August-22			GOVI	819.93	817.0360	819.9280	817.0360	0.00
02/12/2021	GOVI On 04-August-22	819,26	Call	GOVI	6680	0	6680	0	0.00
02/12/2021	GOVI On 04-August-22	819,27	Call	GOVI	6580	0	6580	0	0.00
02/12/2021	GOVI On 04-August-22	819,28	Call	GOVI	6480	0	6480	0	0.00
02/12/2021	GOVI On 04-August-22	819,28	Put	GOVI	0	2	0	2	0.00
02/12/2021	GOVI On 04-August-22	819,27	Put	GOVI	0	2	0	2	0.00
02/12/2021	GOVI On 04-August-22	819,26	Put	GOVI	0	2	0	2	0.00
02/12/2021	GOVI On 03-November-22			GOVI	830.30	827.3720	830.2990	827.3720	0.00
02/12/2021	GOVI On 03-November-22	820,43	Call	GOVI	98690	7	98690	7	0.00
02/12/2021	GOVI On 03-November-22	820,41	Call	GOVI	98890	7	98890	7	0.00
02/12/2021	GOVI On 03-November-22	820,42	Call	GOVI	98790	7	98790	7	0.00
02/12/2021	GOVI On 03-November-22	820,42	Put	GOVI	0	0	0	0	0.00
02/12/2021	GOVI On 03-November-22	820,41	Put	GOVI	0	0	0	0	0.00
02/12/2021	GOVI On 03-November-22	820,43	Put	GOVI	0	0	0	0	0.00
02/12/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/12/2021	IGOV On 03-February-22			Index Future	296.68	298.4340	296.6810	298.4340	483.00
02/12/2021	IGOV On 05-May-22			Index Future	300.29	302.0650	300.2890	302.0650	16.00
02/12/2021	IGOV On 04-August-22			Index Future	304.02	305.8210	304.0230	305.8210	0.00
02/12/2021	IGOV On 03-November-22			Index Future	307.94	309.7610	307.9400	309.7610	0.00
02/12/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
02/12/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
02/12/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
02/12/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	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
02/12/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
02/12/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
02/12/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
02/12/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
02/12/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
02/12/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
02/12/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
02/12/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
02/12/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
02/12/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
02/12/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
02/12/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
02/12/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
02/12/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
02/12/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
02/12/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/12/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/12/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.89	96.1150	3.8850	96.1150	0.00
02/12/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.94	96.0550	3.9350	96.0550	0.00
02/12/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.20	95.7700	4.2000	95.7700	0.00
02/12/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.27	95.7150	4.2650	95.7150	0.00
02/12/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.59	95.3600	4.5900	95.3600	0.00
02/12/2021	JBAF On 18-May-22			Jibar Tradeable Future	4.65	95.3000	4.6500	95.3000	0.00
02/12/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.94	95.0000	4.9400	95.0000	72.00
02/12/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.35	94.5850	5.3450	94.5850	0.00
02/12/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.89	94.0300	5.8900	94.0300	68.00
02/12/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.14	93.7400	6.1400	93.7400	0.00
02/12/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.48	93.3950	6.4750	93.3950	0.00
02/12/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.69	93.2050	6.6850	93.2050	75.00
02/12/2021	R023 On 03-February-22			Bond Future	5.02	106.1994	5.0212	106.1994	16,327.00
02/12/2021	R023 On 03-February-22	5,06	Call	Bond Future	239	0	239	0	0.00
02/12/2021	R023 On 03-February-22	5,07	Call	Bond Future	245	0	245	0	0.00
02/12/2021	R023 On 03-February-22	5,08	Call	Bond Future	251	0	251	0	0.00

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02/12/2021	R023 On 03-February-22	5,08	Put	Bond Future	190	0	190	0	0.00
02/12/2021	R023 On 03-February-22	5,07	Put	Bond Future	194	0	194	0	0.00
02/12/2021	R023 On 03-February-22	5,06	Put	Bond Future	199	0	199	0	0.00
02/12/2021	R023 On 05-May-22			Bond Future	5.08	103.5551	5.0810	103.5551	835.00
02/12/2021	R023 On 05-May-22	6,29	Call	Bond Future	1006	1	1006	1	0.00
02/12/2021	R023 On 05-May-22	6,30	Call	Bond Future	1013	1	1013	1	0.00
02/12/2021	R023 On 05-May-22	6,31	Call	Bond Future	1020	1	1020	1	0.00
02/12/2021	R023 On 05-May-22	6,31	Put	Bond Future	48	0	48	0	0.00
02/12/2021	R023 On 05-May-22	6,30	Put	Bond Future	49	0	49	0	0.00
02/12/2021	R023 On 05-May-22	6,29	Put	Bond Future	50	0	50	0	0.00
02/12/2021	R023 On 04-August-22			Bond Future	5.14	104.8029	5.1364	104.8029	0.00
02/12/2021	R023 On 04-August-22	6,03	Call	Bond Future	595	1	595	1	0.00
02/12/2021	R023 On 04-August-22	6,04	Call	Bond Future	600	1	600	1	0.00
02/12/2021	R023 On 04-August-22	6,05	Call	Bond Future	604	1	604	1	0.00
02/12/2021	R023 On 04-August-22	6,05	Put	Bond Future	98	0	98	0	0.00
02/12/2021	R023 On 04-August-22	6,04	Put	Bond Future	99	0	99	0	0.00
02/12/2021	R023 On 04-August-22	6,03	Put	Bond Future	100	0	100	0	0.00
02/12/2021	R023 On 03-November-22			Bond Future	5.19	102.2341	5.1875	102.2341	0.00
02/12/2021	R023 On 03-November-22	6,27	Call	Bond Future	515	1	515	1	0.00
02/12/2021	R023 On 03-November-22	6,25	Call	Bond Future	510	1	510	1	0.00
02/12/2021	R023 On 03-November-22	6,26	Call	Bond Future	513	1	513	1	0.00
02/12/2021	R023 On 03-November-22	6,26	Put	Bond Future	182	0	182	0	0.00
02/12/2021	R023 On 03-November-22	6,25	Put	Bond Future	183	0	183	0	0.00
02/12/2021	R023 On 03-November-22	6,27	Put	Bond Future	182	0	182	0	0.00
02/12/2021	R035 On 03-February-22			Bond Future	10.74	90.7077	10.7383	90.7077	105,296.00
02/12/2021	R035 On 03-February-22	9,70	Call	Bond Future	53	0	53	0	683.00
02/12/2021	R035 On 03-February-22	10,10	Call	Bond Future	253	0	253	0	280.00
02/12/2021	R035 On 03-February-22	11,88	Call	Bond Future	6906	7	6906	7	0.00
02/12/2021	R035 On 03-February-22	11,33	Call	Bond Future	4074	4	4074	4	0.00
02/12/2021	R035 On 03-February-22	11,24	Call	Bond Future	3641	3	3641	3	0.00
02/12/2021	R035 On 03-February-22	10,24	Call	Bond Future	421	0	421	0	500.00
02/12/2021	R035 On 03-February-22	11,05	Call	Bond Future	2791	3	2791	3	0.00
02/12/2021	R035 On 03-February-22	9,92	Call	Bond Future	125	0	125	0	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
02/12/2021	R035 On 03-February-22	11,73	Call	Bond Future	6116	6	6116	6	0.00
02/12/2021	R035 On 03-February-22	11,28	Call	Bond Future	3832	4	3832	4	0.00
02/12/2021	R035 On 03-February-22	11,39	Call	Bond Future	4370	4	4370	4	0.00
02/12/2021	R035 On 03-February-22	11,22	Call	Bond Future	3548	3	3548	3	0.00
02/12/2021	R035 On 03-February-22	11,23	Call	Bond Future	3595	3	3595	3	0.00
02/12/2021	R035 On 03-February-22	11,03	Call	Bond Future	2706	3	2706	3	0.00
02/12/2021	R035 On 03-February-22	11,11	Call	Bond Future	3050	3	3050	3	0.00
02/12/2021	R035 On 03-February-22	10,35	Call	Bond Future	600	1	600	1	1,600.00
02/12/2021	R035 On 03-February-22	10,61	Call	Bond Future	1209	1	1209	1	0.00
02/12/2021	R035 On 03-February-22	10,65	Call	Bond Future	1327	1	1327	1	0.00
02/12/2021	R035 On 03-February-22	10,34	Call	Bond Future	582	1	582	1	0.00
02/12/2021	R035 On 03-February-22	10,26	Call	Bond Future	451	0	451	0	200.00
02/12/2021	R035 On 03-February-22	10,26	Put	Bond Future	3531	4	3531	4	0.00
02/12/2021	R035 On 03-February-22	10,34	Put	Bond Future	3136	3	3136	3	500.00
02/12/2021	R035 On 03-February-22	10,24	Put	Bond Future	3634	4	3634	4	0.00
02/12/2021	R035 On 03-February-22	10,61	Put	Bond Future	2020	2	2020	2	200.00
02/12/2021	R035 On 03-February-22	10,35	Put	Bond Future	3089	3	3089	3	0.00
02/12/2021	R035 On 03-February-22	11,05	Put	Bond Future	863	1	863	1	1,600.00
02/12/2021	R035 On 03-February-22	11,23	Put	Bond Future	583	1	583	1	0.00
02/12/2021	R035 On 03-February-22	11,22	Put	Bond Future	596	1	596	1	0.00
02/12/2021	R035 On 03-February-22	11,39	Put	Bond Future	411	0	411	0	683.00
02/12/2021	R035 On 03-February-22	11,28	Put	Bond Future	522	1	522	1	200.00
02/12/2021	R035 On 03-February-22	11,33	Put	Bond Future	468	1	468	1	500.00
02/12/2021	R035 On 03-February-22	11,73	Put	Bond Future	194	0	194	0	280.00
02/12/2021	R035 On 03-February-22	9,92	Put	Bond Future	5491	6	5491	6	0.00
02/12/2021	R035 On 03-February-22	11,11	Put	Bond Future	759	1	759	1	200.00
02/12/2021	R035 On 03-February-22	10,65	Put	Bond Future	1884	2	1884	2	683.00
02/12/2021	R035 On 03-February-22	11,24	Put	Bond Future	570	1	570	1	0.00
02/12/2021	R035 On 03-February-22	11,03	Put	Bond Future	901	1	901	1	280.00
02/12/2021	R035 On 03-February-22	11,88	Put	Bond Future	139	0	139	0	1,800.00
02/12/2021	R035 On 03-February-22	10,10	Put	Bond Future	4399	5	4399	5	0.00
02/12/2021	R035 On 03-February-22	9,70	Put	Bond Future	6941	7	6941	7	0.00
02/12/2021	R035 On 05-May-22			Bond Future	10.94	87.3112	10.9423	87.3112	8,926.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2021	R035 On 05-May-22	11,65	Call	Bond Future	5273	5	5273	5	0.00
02/12/2021	R035 On 05-May-22	12,64	Call	Bond Future	9881	10	9881	10	0.00
02/12/2021	R035 On 05-May-22	10,82	Call	Bond Future	2155	2	2155	2	0.00
02/12/2021	R035 On 05-May-22	11,63	Call	Bond Future	5185	5	5185	5	0.00
02/12/2021	R035 On 05-May-22	11,64	Call	Bond Future	5229	5	5229	5	0.00
02/12/2021	R035 On 05-May-22	10,72	Call	Bond Future	1869	2	1869	2	1,200.00
02/12/2021	R035 On 05-May-22	10,72	Put	Bond Future	3242	3	3242	3	0.00
02/12/2021	R035 On 05-May-22	11,64	Put	Bond Future	1115	1	1115	1	0.00
02/12/2021	R035 On 05-May-22	11,63	Put	Bond Future	1128	1	1128	1	0.00
02/12/2021	R035 On 05-May-22	10,82	Put	Bond Future	2907	3	2907	3	1,200.00
02/12/2021	R035 On 05-May-22	12,64	Put	Bond Future	353	0	353	0	1,200.00
02/12/2021	R035 On 05-May-22	11,65	Put	Bond Future	1102	1	1102	1	0.00
02/12/2021	R035 On 04-August-22			Bond Future	11.16	88.3355	11.1566	88.3355	0.00
02/12/2021	R035 On 04-August-22	11,13	Call	Bond Future	2955	3	2955	3	0.00
02/12/2021	R035 On 04-August-22	12,18	Call	Bond Future	6947	7	6947	7	0.00
02/12/2021	R035 On 04-August-22	10,53	Call	Bond Future	1383	1	1383	1	400.00
02/12/2021	R035 On 04-August-22	10,74	Call	Bond Future	1868	2	1868	2	0.00
02/12/2021	R035 On 04-August-22	10,72	Call	Bond Future	1818	2	1818	2	0.00
02/12/2021	R035 On 04-August-22	10,73	Call	Bond Future	1843	2	1843	2	0.00
02/12/2021	R035 On 04-August-22	9,84	Call	Bond Future	439	0	439	0	100.00
02/12/2021	R035 On 04-August-22	9,53	Call	Bond Future	243	0	243	0	400.00
02/12/2021	R035 On 04-August-22	10,64	Call	Bond Future	1627	2	1627	2	0.00
02/12/2021	R035 On 04-August-22	10,64	Put	Bond Future	4772	5	4772	5	100.00
02/12/2021	R035 On 04-August-22	9,53	Put	Bond Future	10728	11	10728	11	0.00
02/12/2021	R035 On 04-August-22	9,84	Put	Bond Future	8789	9	8789	9	0.00
02/12/2021	R035 On 04-August-22	10,53	Put	Bond Future	5219	5	5219	5	0.00
02/12/2021	R035 On 04-August-22	10,73	Put	Bond Future	4428	5	4428	5	0.00
02/12/2021	R035 On 04-August-22	10,72	Put	Bond Future	4465	5	4465	5	0.00
02/12/2021	R035 On 04-August-22	11,13	Put	Bond Future	3113	3	3113	3	100.00
02/12/2021	R035 On 04-August-22	10,74	Put	Bond Future	4391	5	4391	5	0.00
02/12/2021	R035 On 04-August-22	12,18	Put	Bond Future	1177	1	1177	1	400.00
02/12/2021	R035 On 03-November-22			Bond Future	11.37	85.0165	11.3720	85.0165	0.00
02/12/2021	R035 On 03-November-22	11,14	Call	Bond Future	2867	3	2867	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
02/12/2021	R035 On 03-November-22	11,13	Call	Bond Future	2840	3	2840	3	0.00
02/12/2021	R035 On 03-November-22	11,15	Call	Bond Future	2894	3	2894	3	0.00
02/12/2021	R035 On 03-November-22	11,15	Put	Bond Future	4188	4	4188	4	0.00
02/12/2021	R035 On 03-November-22	11,13	Put	Bond Future	4251	4	4251	4	0.00
02/12/2021	R035 On 03-November-22	11,14	Put	Bond Future	4220	4	4220	4	0.00
02/12/2021	R186 On 03-February-22			Bond Future	8.13	110.4651	8.1306	110.4651	58,489.00
02/12/2021	R186 On 03-February-22	7,28	Call	Bond Future	88	0	88	0	0.00
02/12/2021	R186 On 03-February-22	7,29	Call	Bond Future	92	0	92	0	0.00
02/12/2021	R186 On 03-February-22	7,30	Call	Bond Future	95	0	95	0	0.00
02/12/2021	R186 On 03-February-22	7,30	Put	Bond Future	3640	4	3640	4	0.00
02/12/2021	R186 On 03-February-22	7,29	Put	Bond Future	3680	4	3680	4	0.00
02/12/2021	R186 On 03-February-22	7,28	Put	Bond Future	3720	4	3720	4	0.00
02/12/2021	R186 On 05-May-22			Bond Future	8.36	111.7822	8.3592	111.7822	4,514.00
02/12/2021	R186 On 05-May-22	8,64	Call	Bond Future	2255	2	2255	2	0.00
02/12/2021	R186 On 05-May-22	8,94	Call	Bond Future	3049	3	3049	3	0.00
02/12/2021	R186 On 05-May-22	8,31	Call	Bond Future	1522	1	1522	1	0.00
02/12/2021	R186 On 05-May-22	8,35	Call	Bond Future	1603	1	1603	1	454.00
02/12/2021	R186 On 05-May-22	7,88	Call	Bond Future	789	1	789	1	435.00
02/12/2021	R186 On 05-May-22	8,30	Call	Bond Future	1502	1	1502	1	0.00
02/12/2021	R186 On 05-May-22	6,73	Call	Bond Future	77	0	77	0	3,600.00
02/12/2021	R186 On 05-May-22	9,18	Call	Bond Future	3758	4	3758	4	0.00
02/12/2021	R186 On 05-May-22	8,32	Call	Bond Future	1542	1	1542	1	0.00
02/12/2021	R186 On 05-May-22	8,14	Call	Bond Future	1202	1	1202	1	454.00
02/12/2021	R186 On 05-May-22	7,28	Call	Bond Future	240	0	240	0	435.00
02/12/2021	R186 On 05-May-22	7,48	Call	Bond Future	349	0	349	0	3,600.00
02/12/2021	R186 On 05-May-22	7,48	Put	Bond Future	3896	4	3896	4	0.00
02/12/2021	R186 On 05-May-22	7,28	Put	Bond Future	4615	5	4615	5	0.00
02/12/2021	R186 On 05-May-22	8,14	Put	Bond Future	2073	2	2073	2	0.00
02/12/2021	R186 On 05-May-22	8,32	Put	Bond Future	1697	2	1697	2	0.00
02/12/2021	R186 On 05-May-22	9,18	Put	Bond Future	572	1	572	1	454.00
02/12/2021	R186 On 05-May-22	6,73	Put	Bond Future	6767	7	6767	7	0.00
02/12/2021	R186 On 05-May-22	8,30	Put	Bond Future	1736	2	1736	2	0.00
02/12/2021	R186 On 05-May-22	7,88	Put	Bond Future	2705	3	2705	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
02/12/2021	R186 On 05-May-22	8,35	Put	Bond Future	1639	2	1639	2	0.00
02/12/2021	R186 On 05-May-22	8,31	Put	Bond Future	1717	2	1717	2	0.00
02/12/2021	R186 On 05-May-22	8,94	Put	Bond Future	782	1	782	1	454.00
02/12/2021	R186 On 05-May-22	8,64	Put	Bond Future	1151	1	1151	1	4,035.00
02/12/2021	R186 On 04-August-22			Bond Future	8.61	107.8254	8.6077	107.8254	0.00
02/12/2021	R186 On 04-August-22	8,14	Call	Bond Future	1135	1	1135	1	0.00
02/12/2021	R186 On 04-August-22	8,13	Call	Bond Future	1119	1	1119	1	0.00
02/12/2021	R186 On 04-August-22	6,96	Call	Bond Future	156	0	156	0	3,600.00
02/12/2021	R186 On 04-August-22	8,15	Call	Bond Future	1151	1	1151	1	0.00
02/12/2021	R186 On 04-August-22	7,96	Call	Bond Future	866	1	866	1	3,600.00
02/12/2021	R186 On 04-August-22	9,78	Call	Bond Future	4943	5	4943	5	0.00
02/12/2021	R186 On 04-August-22	9,78	Put	Bond Future	680	1	680	1	3,600.00
02/12/2021	R186 On 04-August-22	8,15	Put	Bond Future	2875	3	2875	3	0.00
02/12/2021	R186 On 04-August-22	6,96	Put	Bond Future	6530	7	6530	7	0.00
02/12/2021	R186 On 04-August-22	7,96	Put	Bond Future	3317	4	3317	4	0.00
02/12/2021	R186 On 04-August-22	8,13	Put	Bond Future	2919	3	2919	3	0.00
02/12/2021	R186 On 04-August-22	8,14	Put	Bond Future	2897	3	2897	3	0.00
02/12/2021	R186 On 03-November-22			Bond Future	8.87	109.2282	8.8655	109.2282	0.00
02/12/2021	R186 On 03-November-22	8,55	Call	Bond Future	1759	2	1759	2	0.00
02/12/2021	R186 On 03-November-22	8,53	Call	Bond Future	1726	2	1726	2	0.00
02/12/2021	R186 On 03-November-22	8,54	Call	Bond Future	1742	2	1742	2	0.00
02/12/2021	R186 On 03-November-22	8,54	Put	Bond Future	2892	3	2892	3	0.00
02/12/2021	R186 On 03-November-22	8,53	Put	Bond Future	2911	3	2911	3	0.00
02/12/2021	R186 On 03-November-22	8,55	Put	Bond Future	2873	3	2873	3	0.00
02/12/2021	R197 On 03-February-22			Bond Future	321.94	321.9441	321.9442	321.9441	1,079.00
02/12/2021	R197 On 05-May-22			Bond Future	325.86	325.8608	325.8597	325.8608	237.00
02/12/2021	R197 On 04-August-22			Bond Future	321.60	321.5991	321.5975	321.5991	0.00
02/12/2021	R197 On 03-November-22			Bond Future	325.70	325.7026	325.7004	325.7026	0.00
02/12/2021	R202 On 03-February-22			Bond Future	234.71	237.6551	234.7127	237.6551	7,744.00
02/12/2021	R202 On 05-May-22			Bond Future	237.57	240.5463	237.5674	240.5463	413.00
02/12/2021	R202 On 04-August-22			Bond Future	236.11	239.1305	236.1139	239.1305	0.00
02/12/2021	R202 On 03-November-22			Bond Future	239.13	242.1812	239.1257	242.1812	0.00
02/12/2021	R209 On 03-February-22			Bond Future	10.67	70.1342	10.6684	70.1342	19,931.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2021	R209 On 03-February-22	11,04	Call	Bond Future	2675	3	2675	3	0.00
02/12/2021	R209 On 03-February-22	11,02	Call	Bond Future	2598	2	2598	2	0.00
02/12/2021	R209 On 03-February-22	11,03	Call	Bond Future	2636	3	2636	3	0.00
02/12/2021	R209 On 03-February-22	11,03	Put	Bond Future	685	1	685	1	0.00
02/12/2021	R209 On 03-February-22	11,02	Put	Bond Future	699	1	699	1	0.00
02/12/2021	R209 On 03-February-22	11,04	Put	Bond Future	671	1	671	1	0.00
02/12/2021	R209 On 05-May-22			Bond Future	10.85	67.8292	10.8506	67.8292	5,396.00
02/12/2021	R209 On 05-May-22	11,45	Call	Bond Future	4150	4	4150	4	0.00
02/12/2021	R209 On 05-May-22	12,00	Call	Bond Future	6331	6	6331	6	0.00
02/12/2021	R209 On 05-May-22	11,44	Call	Bond Future	4113	4	4113	4	0.00
02/12/2021	R209 On 05-May-22	9,75	Call	Bond Future	265	0	265	0	8,525.00
02/12/2021	R209 On 05-May-22	10,75	Call	Bond Future	1895	2	1895	2	0.00
02/12/2021	R209 On 05-May-22	11,43	Call	Bond Future	4076	4	4076	4	0.00
02/12/2021	R209 On 05-May-22	11,43	Put	Bond Future	1062	1	1062	1	0.00
02/12/2021	R209 On 05-May-22	10,75	Put	Bond Future	2438	3	2438	3	12,050.00
02/12/2021	R209 On 05-May-22	9,75	Put	Bond Future	6565	7	6565	7	0.00
02/12/2021	R209 On 05-May-22	11,44	Put	Bond Future	1049	1	1049	1	0.00
02/12/2021	R209 On 05-May-22	12,00	Put	Bond Future	536	1	536	1	12,050.00
02/12/2021	R209 On 05-May-22	11,45	Put	Bond Future	1036	1	1036	1	0.00
02/12/2021	R209 On 04-August-22			Bond Future	11.04	68.6253	11.0380	68.6253	0.00
02/12/2021	R209 On 04-August-22	10,57	Call	Bond Future	1464	1	1464	1	0.00
02/12/2021	R209 On 04-August-22	10,59	Call	Bond Future	1506	1	1506	1	0.00
02/12/2021	R209 On 04-August-22	10,58	Call	Bond Future	1485	1	1485	1	0.00
02/12/2021	R209 On 04-August-22	10,58	Put	Bond Future	3948	4	3948	4	0.00
02/12/2021	R209 On 04-August-22	10,57	Put	Bond Future	3982	4	3982	4	0.00
02/12/2021	R209 On 04-August-22	10,59	Put	Bond Future	3914	4	3914	4	0.00
02/12/2021	R209 On 03-November-22			Bond Future	11.22	66.3847	11.2249	66.3847	0.00
02/12/2021	R209 On 03-November-22	11,01	Call	Bond Future	2490	2	2490	2	0.00
02/12/2021	R209 On 03-November-22	11,02	Call	Bond Future	2514	2	2514	2	0.00
02/12/2021	R209 On 03-November-22	11,03	Call	Bond Future	2539	2	2539	2	0.00
02/12/2021	R209 On 03-November-22	11,03	Put	Bond Future	3546	4	3546	4	0.00
02/12/2021	R209 On 03-November-22	11,02	Put	Bond Future	3574	4	3574	4	0.00
02/12/2021	R209 On 03-November-22	11,01	Put	Bond Future	3602	4	3602	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
02/12/2021	R210 On 03-February-22			Bond Future	210.79	211.7473	210.7875	211.7473	1,381.00
02/12/2021	R210 On 05-May-22			Bond Future	210.50	211.4714	210.4992	211.4714	104.00
02/12/2021	R210 On 04-August-22			Bond Future	213.14	214.1294	213.1447	214.1294	0.00
02/12/2021	R210 On 03-November-22			Bond Future	212.95	213.9492	212.9515	213.9492	0.00
02/12/2021	R213 On 03-February-22			Bond Future	10.08	84.5955	10.0763	84.5955	20,884.00
02/12/2021	R213 On 03-February-22	9,15	Call	Bond Future	76	0	76	0	220.00
02/12/2021	R213 On 03-February-22	10,25	Call	Bond Future	1852	2	1852	2	0.00
02/12/2021	R213 On 03-February-22	10,60	Call	Bond Future	3100	3	3100	3	0.00
02/12/2021	R213 On 03-February-22	10,15	Call	Bond Future	1551	1	1551	1	0.00
02/12/2021	R213 On 03-February-22	10,17	Call	Bond Future	1609	1	1609	1	0.00
02/12/2021	R213 On 03-February-22	9,96	Call	Bond Future	1054	1	1054	1	0.00
02/12/2021	R213 On 03-February-22	9,22	Call	Bond Future	98	0	98	0	430.00
02/12/2021	R213 On 03-February-22	9,58	Call	Bond Future	377	0	377	0	0.00
02/12/2021	R213 On 03-February-22	9,76	Call	Bond Future	641	1	641	1	0.00
02/12/2021	R213 On 03-February-22	9,97	Call	Bond Future	1078	1	1078	1	0.00
02/12/2021	R213 On 03-February-22	8,80	Call	Bond Future	18	0	18	0	102.00
02/12/2021	R213 On 03-February-22	8,63	Call	Bond Future	8	0	8	0	200.00
02/12/2021	R213 On 03-February-22	9,98	Call	Bond Future	1102	1	1102	1	0.00
02/12/2021	R213 On 03-February-22	10,67	Call	Bond Future	3379	3	3379	3	0.00
02/12/2021	R213 On 03-February-22	10,00	Call	Bond Future	1151	1	1151	1	0.00
02/12/2021	R213 On 03-February-22	10,00	Put	Bond Future	1545	2	1545	2	430.00
02/12/2021	R213 On 03-February-22	10,67	Put	Bond Future	396	1	396	1	220.00
02/12/2021	R213 On 03-February-22	9,98	Put	Bond Future	1599	2	1599	2	0.00
02/12/2021	R213 On 03-February-22	9,22	Put	Bond Future	4661	5	4661	5	0.00
02/12/2021	R213 On 03-February-22	9,58	Put	Bond Future	2983	3	2983	3	200.00
02/12/2021	R213 On 03-February-22	8,63	Put	Bond Future	7905	8	7905	8	0.00
02/12/2021	R213 On 03-February-22	8,80	Put	Bond Future	6937	7	6937	7	0.00
02/12/2021	R213 On 03-February-22	10,60	Put	Bond Future	461	1	461	1	430.00
02/12/2021	R213 On 03-February-22	9,97	Put	Bond Future	1627	2	1627	2	0.00
02/12/2021	R213 On 03-February-22	9,76	Put	Bond Future	2289	3	2289	3	102.00
02/12/2021	R213 On 03-February-22	9,96	Put	Bond Future	1655	2	1655	2	0.00
02/12/2021	R213 On 03-February-22	10,17	Put	Bond Future	1128	1	1128	1	220.00
02/12/2021	R213 On 03-February-22	10,15	Put	Bond Future	1172	1	1172	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
02/12/2021	R213 On 03-February-22	10,25	Put	Bond Future	964	1	964	1	102.00
02/12/2021	R213 On 03-February-22	9,15	Put	Bond Future	5025	6	5025	6	0.00
02/12/2021	R213 On 05-May-22			Bond Future	10.29	82.0721	10.2855	82.0721	0.00
02/12/2021	R213 On 05-May-22	10,64	Call	Bond Future	3088	3	3088	3	0.00
02/12/2021	R213 On 05-May-22	10,65	Call	Bond Future	3120	3	3120	3	0.00
02/12/2021	R213 On 05-May-22	10,63	Call	Bond Future	3057	3	3057	3	0.00
02/12/2021	R213 On 05-May-22	10,65	Put	Bond Future	1327	2	1327	2	0.00
02/12/2021	R213 On 05-May-22	10,64	Put	Bond Future	1344	2	1344	2	0.00
02/12/2021	R213 On 05-May-22	10,63	Put	Bond Future	1361	2	1361	2	0.00
02/12/2021	R213 On 04-August-22			Bond Future	10.51	83.0374	10.5069	83.0374	0.00
02/12/2021	R213 On 04-August-22	9,90	Call	Bond Future	1188	1	1188	1	0.00
02/12/2021	R213 On 04-August-22	9,88	Call	Bond Future	1154	1	1154	1	0.00
02/12/2021	R213 On 04-August-22	9,89	Call	Bond Future	1171	1	1171	1	0.00
02/12/2021	R213 On 04-August-22	9,90	Put	Bond Future	4191	5	4191	5	0.00
02/12/2021	R213 On 04-August-22	9,88	Put	Bond Future	4259	5	4259	5	0.00
02/12/2021	R213 On 04-August-22	9,89	Put	Bond Future	4225	5	4225	5	0.00
02/12/2021	R213 On 03-November-22			Bond Future	10.73	80.5924	10.7323	80.5924	0.00
02/12/2021	R213 On 03-November-22	10,40	Call	Bond Future	2128	2	2128	2	0.00
02/12/2021	R213 On 03-November-22	10,38	Call	Bond Future	2086	2	2086	2	0.00
02/12/2021	R213 On 03-November-22	10,39	Call	Bond Future	2107	2	2107	2	0.00
02/12/2021	R213 On 03-November-22	10,39	Put	Bond Future	3730	4	3730	4	0.00
02/12/2021	R213 On 03-November-22	10,38	Put	Bond Future	3757	4	3757	4	0.00
02/12/2021	R213 On 03-November-22	10,40	Put	Bond Future	3703	4	3703	4	0.00
02/12/2021	R214 On 03-February-22			Bond Future	10.93	67.4953	10.9309	67.4953	19,787.00
02/12/2021	R214 On 03-February-22	11,39	Call	Bond Future	3065	3	3065	3	0.00
02/12/2021	R214 On 03-February-22	11,40	Call	Bond Future	3107	3	3107	3	0.00
02/12/2021	R214 On 03-February-22	11,41	Call	Bond Future	3148	3	3148	3	0.00
02/12/2021	R214 On 03-February-22	11,39	Put	Bond Future	534	1	534	1	0.00
02/12/2021	R214 On 03-February-22	11,40	Put	Bond Future	522	1	522	1	0.00
02/12/2021	R214 On 03-February-22	11,41	Put	Bond Future	510	1	510	1	0.00
02/12/2021	R214 On 05-May-22			Bond Future	11.10	65.0203	11.1030	65.0203	441.00
02/12/2021	R214 On 05-May-22	11,73	Call	Bond Future	4368	4	4368	4	0.00
02/12/2021	R214 On 05-May-22	11,74	Call	Bond Future	4406	4	4406	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
02/12/2021	R214 On 05-May-22	11,75	Call	Bond Future	4445	4	4445	4	0.00
02/12/2021	R214 On 05-May-22	11,73	Put	Bond Future	1031	1	1031	1	0.00
02/12/2021	R214 On 05-May-22	11,74	Put	Bond Future	1018	1	1018	1	0.00
02/12/2021	R214 On 05-May-22	11,75	Put	Bond Future	1006	1	1006	1	0.00
02/12/2021	R214 On 04-August-22			Bond Future	11.28	65.7827	11.2822	65.7827	0.00
02/12/2021	R214 On 04-August-22	10,97	Call	Bond Future	1856	2	1856	2	0.00
02/12/2021	R214 On 04-August-22	10,98	Call	Bond Future	1880	2	1880	2	0.00
02/12/2021	R214 On 04-August-22	10,99	Call	Bond Future	1904	2	1904	2	0.00
02/12/2021	R214 On 04-August-22	10,98	Put	Bond Future	3549	4	3549	4	0.00
02/12/2021	R214 On 04-August-22	10,99	Put	Bond Future	3517	4	3517	4	0.00
02/12/2021	R214 On 04-August-22	10,97	Put	Bond Future	3582	4	3582	4	0.00
02/12/2021	R214 On 03-November-22			Bond Future	11.46	63.3665	11.4606	63.3665	0.00
02/12/2021	R214 On 03-November-22	11,35	Call	Bond Future	2821	3	2821	3	0.00
02/12/2021	R214 On 03-November-22	11,36	Call	Bond Future	2847	3	2847	3	0.00
02/12/2021	R214 On 03-November-22	11,34	Call	Bond Future	2795	3	2795	3	0.00
02/12/2021	R214 On 03-November-22	11,36	Put	Bond Future	3382	3	3382	3	0.00
02/12/2021	R214 On 03-November-22	11,35	Put	Bond Future	3409	4	3409	4	0.00
02/12/2021	R214 On 03-November-22	11,34	Put	Bond Future	3437	4	3437	4	0.00
02/12/2021	R248 On 03-February-22			Bond Future	10.89	85.2375	10.8893	85.2375	191,118.00
02/12/2021	R248 On 03-February-22	10,20	Call	Bond Future	230	0	230	0	900.00
02/12/2021	R248 On 03-February-22	11,49	Call	Bond Future	4658	4	4658	4	0.00
02/12/2021	R248 On 03-February-22	10,70	Call	Bond Future	1166	1	1166	1	0.00
02/12/2021	R248 On 03-February-22	11,00	Call	Bond Future	2235	2	2235	2	1,400.00
02/12/2021	R248 On 03-February-22	10,30	Call	Bond Future	338	0	338	0	1,300.00
02/12/2021	R248 On 03-February-22	10,40	Call	Bond Future	480	0	480	0	100.00
02/12/2021	R248 On 03-February-22	10,50	Call	Bond Future	661	1	661	1	0.00
02/12/2021	R248 On 03-February-22	10,90	Call	Bond Future	1839	2	1839	2	900.00
02/12/2021	R248 On 03-February-22	11,47	Call	Bond Future	4548	4	4548	4	0.00
02/12/2021	R248 On 03-February-22	11,48	Call	Bond Future	4603	4	4603	4	0.00
02/12/2021	R248 On 03-February-22	9,80	Call	Bond Future	41	0	41	0	0.00
02/12/2021	R248 On 03-February-22	10,00	Call	Bond Future	94	0	94	0	0.00
02/12/2021	R248 On 03-February-22	10,00	Put	Bond Future	6985	7	6985	7	0.00
02/12/2021	R248 On 03-February-22	9,80	Put	Bond Future	8619	9	8619	9	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
02/12/2021	R248 On 03-February-22	11,49	Put	Bond Future	514	1	514	1	0.00
02/12/2021	R248 On 03-February-22	10,20	Put	Bond Future	5485	6	5485	6	0.00
02/12/2021	R248 On 03-February-22	10,90	Put	Bond Future	1762	2	1762	2	0.00
02/12/2021	R248 On 03-February-22	10,50	Put	Bond Future	3559	4	3559	4	0.00
02/12/2021	R248 On 03-February-22	10,30	Put	Bond Future	4795	5	4795	5	0.00
02/12/2021	R248 On 03-February-22	10,40	Put	Bond Future	4151	4	4151	4	0.00
02/12/2021	R248 On 03-February-22	11,00	Put	Bond Future	1443	2	1443	2	0.00
02/12/2021	R248 On 03-February-22	10,70	Put	Bond Future	2553	3	2553	3	0.00
02/12/2021	R248 On 03-February-22	11,47	Put	Bond Future	537	1	537	1	0.00
02/12/2021	R248 On 03-February-22	11,48	Put	Bond Future	525	1	525	1	0.00
02/12/2021	R248 On 05-May-22			Bond Future	11.06	81.8388	11.0592	81.8388	2,035.00
02/12/2021	R248 On 05-May-22	11,81	Call	Bond Future	6063	6	6063	6	0.00
02/12/2021	R248 On 05-May-22	11,79	Call	Bond Future	5963	6	5963	6	0.00
02/12/2021	R248 On 05-May-22	11,80	Call	Bond Future	6013	6	6013	6	0.00
02/12/2021	R248 On 05-May-22	11,79	Put	Bond Future	1100	1	1100	1	0.00
02/12/2021	R248 On 05-May-22	11,81	Put	Bond Future	1074	1	1074	1	0.00
02/12/2021	R248 On 05-May-22	11,80	Put	Bond Future	1087	1	1087	1	0.00
02/12/2021	R248 On 04-August-22			Bond Future	11.24	82.7987	11.2363	82.7987	0.00
02/12/2021	R248 On 04-August-22	11,00	Call	Bond Future	2499	2	2499	2	0.00
02/12/2021	R248 On 04-August-22	10,98	Call	Bond Future	2436	2	2436	2	0.00
02/12/2021	R248 On 04-August-22	10,99	Call	Bond Future	2467	2	2467	2	0.00
02/12/2021	R248 On 04-August-22	10,99	Put	Bond Future	4182	4	4182	4	0.00
02/12/2021	R248 On 04-August-22	10,98	Put	Bond Future	4222	4	4222	4	0.00
02/12/2021	R248 On 04-August-22	11,00	Put	Bond Future	4143	4	4143	4	0.00
02/12/2021	R248 On 03-November-22			Bond Future	11.41	79.4704	11.4125	79.4704	0.00
02/12/2021	R248 On 03-November-22	11,30	Call	Bond Future	3520	3	3520	3	0.00
02/12/2021	R248 On 03-November-22	11,31	Call	Bond Future	3553	3	3553	3	0.00
02/12/2021	R248 On 03-November-22	11,32	Call	Bond Future	3586	3	3586	3	0.00
02/12/2021	R248 On 03-November-22	11,30	Put	Bond Future	4275	4	4275	4	0.00
02/12/2021	R248 On 03-November-22	11,31	Put	Bond Future	4240	4	4240	4	0.00
02/12/2021	R248 On 03-November-22	11,32	Put	Bond Future	4206	4	4206	4	0.00