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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
03/12/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2021	2025 On 03-February-22			Bond Future	154.27	153.9090	154.2691	153.9090	5,431.00
03/12/2021	2025 On 05-May-22			Bond Future	156.15	155.7811	156.1450	155.7811	164.00
03/12/2021	2025 On 04-August-22			Bond Future	156.50	156.1284	156.4960	156.1284	0.00
03/12/2021	2025 On 03-November-22			Bond Future	158.49	158.1198	158.4919	158.1198	0.00
03/12/2021	2029 On 03-February-22			Bond Future	112.02	112.0087	112.0226	112.0087	2,806.00
03/12/2021	2029 On 05-May-22			Bond Future	112.19	112.1736	112.1875	112.1736	186.00
03/12/2021	2029 On 04-August-22			Bond Future	113.60	113.5833	113.5972	113.5833	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
03/12/2021	2029 On 03-November-22			Bond Future	113.82	113.8096	113.8233	113.8096	0.00
03/12/2021	2030 On 03-February-22			Bond Future	9.72	90.3644	9.7206	90.3644	83,814.00
03/12/2021	2030 On 03-February-22	8.80	Call	Bond Future	86	0	86	0	0.00
03/12/2021	2030 On 03-February-22	9.90	Call	Bond Future	1843	2	1843	2	0.00
03/12/2021	2030 On 03-February-22	10.85	Call	Bond Future	5664	5	5664	5	0.00
03/12/2021	2030 On 03-February-22	9.60	Call	Bond Future	1021	1	1021	1	1,000.00
03/12/2021	2030 On 03-February-22	9.78	Call	Bond Future	1485	1	1485	1	0.00
03/12/2021	2030 On 03-February-22	9.44	Call	Bond Future	692	1	692	1	0.00
03/12/2021	2030 On 03-February-22	9.43	Call	Bond Future	674	1	674	1	0.00
03/12/2021	2030 On 03-February-22	8.39	Call	Bond Future	16	0	16	0	101.00
03/12/2021	2030 On 03-February-22	8.85	Call	Bond Future	103	0	103	0	1,000.00
03/12/2021	2030 On 03-February-22	9.80	Call	Bond Future	1542	1	1542	1	950.00
03/12/2021	2030 On 03-February-22	9.45	Call	Bond Future	710	1	710	1	0.00
03/12/2021	2030 On 03-February-22	9.40	Call	Bond Future	623	1	623	1	0.00
03/12/2021	2030 On 03-February-22	9.10	Call	Bond Future	249	0	249	0	0.00
03/12/2021	2030 On 03-February-22	9.35	Call	Bond Future	543	0	543	0	0.00
03/12/2021	2030 On 03-February-22	9.20	Call	Bond Future	347	0	347	0	950.00
03/12/2021	2030 On 03-February-22	9.20	Put	Bond Future	3068	3	3068	3	0.00
03/12/2021	2030 On 03-February-22	9.35	Put	Bond Future	2470	3	2470	3	101.00
03/12/2021	2030 On 03-February-22	9.10	Put	Bond Future	3504	4	3504	4	0.00
03/12/2021	2030 On 03-February-22	9.40	Put	Bond Future	2286	3	2286	3	0.00
03/12/2021	2030 On 03-February-22	9.45	Put	Bond Future	2112	2	2112	2	0.00
03/12/2021	2030 On 03-February-22	9.80	Put	Bond Future	1136	1	1136	1	0.00
03/12/2021	2030 On 03-February-22	9.90	Put	Bond Future	929	1	929	1	8,000.00
03/12/2021	2030 On 03-February-22	8.85	Put	Bond Future	4712	5	4712	5	0.00
03/12/2021	2030 On 03-February-22	8.39	Put	Bond Future	7181	8	7181	8	0.00
03/12/2021	2030 On 03-February-22	8.80	Put	Bond Future	4969	5	4969	5	0.00
03/12/2021	2030 On 03-February-22	9.43	Put	Bond Future	2180	2	2180	2	0.00
03/12/2021	2030 On 03-February-22	9.44	Put	Bond Future	2146	2	2146	2	0.00
03/12/2021	2030 On 03-February-22	9.78	Put	Bond Future	1182	1	1182	1	101.00
03/12/2021	2030 On 03-February-22	9.60	Put	Bond Future	1642	2	1642	2	0.00
03/12/2021	2030 On 03-February-22	10.85	Put	Bond Future	103	0	103	0	1,000.00
03/12/2021	2030 On 05-May-22			Bond Future	9.94	91.4422	9.9430	91.4422	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
03/12/2021	2030 On 05-May-22	11.04	Call	Bond Future	5747	5	5747	5	0.00
03/12/2021	2030 On 05-May-22	10.19	Call	Bond Future	2739	3	2739	3	0.00
03/12/2021	2030 On 05-May-22	8.81	Call	Bond Future	312	0	312	0	200.00
03/12/2021	2030 On 05-May-22	8.89	Call	Bond Future	364	0	364	0	1,800.00
03/12/2021	2030 On 05-May-22	9.35	Call	Bond Future	832	1	832	1	0.00
03/12/2021	2030 On 05-May-22	7.73	Call	Bond Future	24	0	24	0	200.00
03/12/2021	2030 On 05-May-22	10.20	Call	Bond Future	2769	3	2769	3	0.00
03/12/2021	2030 On 05-May-22	10.21	Call	Bond Future	2799	3	2799	3	0.00
03/12/2021	2030 On 05-May-22	9.95	Call	Bond Future	2072	2	2072	2	0.00
03/12/2021	2030 On 05-May-22	8.14	Call	Bond Future	72	0	72	0	1,800.00
03/12/2021	2030 On 05-May-22	8.47	Call	Bond Future	156	0	156	0	1,073.00
03/12/2021	2030 On 05-May-22	8.14	Put	Bond Future	9594	10	9594	10	0.00
03/12/2021	2030 On 05-May-22	8.81	Put	Bond Future	6152	7	6152	7	0.00
03/12/2021	2030 On 05-May-22	8.89	Put	Bond Future	5776	6	5776	6	0.00
03/12/2021	2030 On 05-May-22	10.21	Put	Bond Future	1489	2	1489	2	0.00
03/12/2021	2030 On 05-May-22	10.20	Put	Bond Future	1508	2	1508	2	200.00
03/12/2021	2030 On 05-May-22	7.73	Put	Bond Future	11886	12	11886	12	0.00
03/12/2021	2030 On 05-May-22	8.47	Put	Bond Future	7842	8	7842	8	0.00
03/12/2021	2030 On 05-May-22	9.35	Put	Bond Future	3830	4	3830	4	1,073.00
03/12/2021	2030 On 05-May-22	10.19	Put	Bond Future	1527	2	1527	2	0.00
03/12/2021	2030 On 05-May-22	11.04	Put	Bond Future	520	1	520	1	1,800.00
03/12/2021	2030 On 05-May-22	9.95	Put	Bond Future	2037	2	2037	2	1,073.00
03/12/2021	2030 On 04-August-22			Bond Future	10.18	88.5159	10.1826	88.5159	0.00
03/12/2021	2030 On 04-August-22	9.05	Call	Bond Future	594	1	594	1	800.00
03/12/2021	2030 On 04-August-22	9.54	Call	Bond Future	1155	1	1155	1	0.00
03/12/2021	2030 On 04-August-22	8.30	Call	Bond Future	174	0	174	0	800.00
03/12/2021	2030 On 04-August-22	9.55	Call	Bond Future	1172	1	1172	1	0.00
03/12/2021	2030 On 04-August-22	9.56	Call	Bond Future	1188	1	1188	1	0.00
03/12/2021	2030 On 04-August-22	10.95	Call	Bond Future	4759	4	4759	4	0.00
03/12/2021	2030 On 04-August-22	10.95	Put	Bond Future	1193	1	1193	1	800.00
03/12/2021	2030 On 04-August-22	9.56	Put	Bond Future	4223	5	4223	5	0.00
03/12/2021	2030 On 04-August-22	9.55	Put	Bond Future	4256	5	4256	5	0.00
03/12/2021	2030 On 04-August-22	8.30	Put	Bond Future	9763	10	9763	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2021	2030 On 04-August-22	9.54	Put	Bond Future	4290	5	4290	5	0.00
03/12/2021	2030 On 04-August-22	9.05	Put	Bond Future	6213	7	6213	7	0.00
03/12/2021	2030 On 03-November-22			Bond Future	10.41	89.6749	10.4137	89.6749	0.00
03/12/2021	2030 On 03-November-22	10.09	Call	Bond Future	2144	2	2144	2	0.00
03/12/2021	2030 On 03-November-22	10.08	Call	Bond Future	2124	2	2124	2	0.00
03/12/2021	2030 On 03-November-22	10.10	Call	Bond Future	2166	2	2166	2	0.00
03/12/2021	2030 On 03-November-22	10.10	Put	Bond Future	3625	4	3625	4	0.00
03/12/2021	2030 On 03-November-22	10.08	Put	Bond Future	3677	4	3677	4	0.00
03/12/2021	2030 On 03-November-22	10.09	Put	Bond Future	3650	4	3650	4	0.00
03/12/2021	2032 On 03-February-22			Bond Future	10.20	90.3789	10.1999	90.3789	113,409.00
03/12/2021	2032 On 03-February-22	8.91	Call	Bond Future	14	0	14	0	198.00
03/12/2021	2032 On 03-February-22	9.14	Call	Bond Future	39	0	39	0	97.00
03/12/2021	2032 On 03-February-22	9.57	Call	Bond Future	216	0	216	0	0.00
03/12/2021	2032 On 03-February-22	10.95	Call	Bond Future	4423	4	4423	4	0.00
03/12/2021	2032 On 03-February-22	10.90	Call	Bond Future	4189	4	4189	4	0.00
03/12/2021	2032 On 03-February-22	10.45	Call	Bond Future	2274	2	2274	2	0.00
03/12/2021	2032 On 03-February-22	10.35	Call	Bond Future	1912	2	1912	2	0.00
03/12/2021	2032 On 03-February-22	9.90	Call	Bond Future	672	1	672	1	900.00
03/12/2021	2032 On 03-February-22	10.14	Call	Bond Future	1247	1	1247	1	0.00
03/12/2021	2032 On 03-February-22	10.44	Call	Bond Future	2236	2	2236	2	0.00
03/12/2021	2032 On 03-February-22	9.62	Call	Bond Future	264	0	264	0	210.00
03/12/2021	2032 On 03-February-22	10.53	Call	Bond Future	2582	2	2582	2	0.00
03/12/2021	2032 On 03-February-22	10.42	Call	Bond Future	2162	2	2162	2	0.00
03/12/2021	2032 On 03-February-22	10.43	Call	Bond Future	2199	2	2199	2	0.00
03/12/2021	2032 On 03-February-22	9.81	Call	Bond Future	512	0	512	0	0.00
03/12/2021	2032 On 03-February-22	9.67	Call	Bond Future	318	0	318	0	0.00
03/12/2021	2032 On 03-February-22	9.58	Call	Bond Future	225	0	225	0	400.00
03/12/2021	2032 On 03-February-22	11.13	Call	Bond Future	5284	5	5284	5	0.00
03/12/2021	2032 On 03-February-22	10.65	Call	Bond Future	3073	3	3073	3	0.00
03/12/2021	2032 On 03-February-22	10.66	Call	Bond Future	3115	3	3115	3	0.00
03/12/2021	2032 On 03-February-22	10.66	Put	Bond Future	539	1	539	1	97.00
03/12/2021	2032 On 03-February-22	10.45	Put	Bond Future	860	1	860	1	198.00
03/12/2021	2032 On 03-February-22	10.65	Put	Bond Future	551	1	551	1	0.00

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03/12/2021	2032 On 03-February-22	11.13	Put	Bond Future	180	0	180	0	210.00
03/12/2021	2032 On 03-February-22	8.91	Put	Bond Future	7815	8	7815	8	0.00
03/12/2021	2032 On 03-February-22	9.58	Put	Bond Future	3864	4	3864	4	0.00
03/12/2021	2032 On 03-February-22	9.81	Put	Bond Future	2777	3	2777	3	198.00
03/12/2021	2032 On 03-February-22	9.90	Put	Bond Future	2407	3	2407	3	900.00
03/12/2021	2032 On 03-February-22	10.43	Put	Bond Future	898	1	898	1	0.00
03/12/2021	2032 On 03-February-22	10.42	Put	Bond Future	917	1	917	1	0.00
03/12/2021	2032 On 03-February-22	10.53	Put	Bond Future	723	1	723	1	210.00
03/12/2021	2032 On 03-February-22	10.35	Put	Bond Future	1060	1	1060	1	400.00
03/12/2021	2032 On 03-February-22	9.62	Put	Bond Future	3662	4	3662	4	0.00
03/12/2021	2032 On 03-February-22	10.44	Put	Bond Future	879	1	879	1	0.00
03/12/2021	2032 On 03-February-22	10.14	Put	Bond Future	1590	2	1590	2	97.00
03/12/2021	2032 On 03-February-22	10.90	Put	Bond Future	309	0	309	0	900.00
03/12/2021	2032 On 03-February-22	10.95	Put	Bond Future	274	0	274	0	400.00
03/12/2021	2032 On 03-February-22	9.57	Put	Bond Future	3916	4	3916	4	0.00
03/12/2021	2032 On 03-February-22	9.14	Put	Bond Future	6383	7	6383	7	0.00
03/12/2021	2032 On 03-February-22	9.67	Put	Bond Future	3416	4	3416	4	0.00
03/12/2021	2032 On 05-May-22			Bond Future	10.41	87.3098	10.4102	87.3098	20,406.00
03/12/2021	2032 On 05-May-22	11.02	Call	Bond Future	4305	4	4305	4	0.00
03/12/2021	2032 On 05-May-22	11.04	Call	Bond Future	4385	4	4385	4	0.00
03/12/2021	2032 On 05-May-22	10.29	Call	Bond Future	1856	2	1856	2	993.00
03/12/2021	2032 On 05-May-22	9.58	Call	Bond Future	495	0	495	0	780.00
03/12/2021	2032 On 05-May-22	10.18	Call	Bond Future	1565	1	1565	1	780.00
03/12/2021	2032 On 05-May-22	11.03	Call	Bond Future	4345	4	4345	4	0.00
03/12/2021	2032 On 05-May-22	11.18	Call	Bond Future	4953	5	4953	5	0.00
03/12/2021	2032 On 05-May-22	10.98	Call	Bond Future	4149	4	4149	4	0.00
03/12/2021	2032 On 05-May-22	10.98	Put	Bond Future	1068	1	1068	1	993.00
03/12/2021	2032 On 05-May-22	11.18	Put	Bond Future	825	1	825	1	780.00
03/12/2021	2032 On 05-May-22	11.02	Put	Bond Future	1014	1	1014	1	0.00
03/12/2021	2032 On 05-May-22	11.03	Put	Bond Future	1001	1	1001	1	0.00
03/12/2021	2032 On 05-May-22	10.29	Put	Bond Future	2525	3	2525	3	0.00
03/12/2021	2032 On 05-May-22	10.18	Put	Bond Future	2853	3	2853	3	0.00
03/12/2021	2032 On 05-May-22	9.58	Put	Bond Future	5261	6	5261	6	0.00

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03/12/2021	2032 On 05-May-22	11.04	Put	Bond Future	988	1	988	1	0.00
03/12/2021	2032 On 04-August-22			Bond Future	10.63	88.3361	10.6290	88.3361	0.00
03/12/2021	2032 On 04-August-22	11.60	Call	Bond Future	6023	6	6023	6	0.00
03/12/2021	2032 On 04-August-22	11.89	Call	Bond Future	7197	7	7197	7	0.00
03/12/2021	2032 On 04-August-22	10.20	Call	Bond Future	1570	1	1570	1	0.00
03/12/2021	2032 On 04-August-22	10.21	Call	Bond Future	1592	1	1592	1	0.00
03/12/2021	2032 On 04-August-22	10.22	Call	Bond Future	1614	1	1614	1	0.00
03/12/2021	2032 On 04-August-22	8.97	Call	Bond Future	205	0	205	0	800.00
03/12/2021	2032 On 04-August-22	9.72	Call	Bond Future	774	1	774	1	800.00
03/12/2021	2032 On 04-August-22	9.72	Put	Bond Future	5845	6	5845	6	0.00
03/12/2021	2032 On 04-August-22	8.97	Put	Bond Future	9763	10	9763	10	0.00
03/12/2021	2032 On 04-August-22	10.21	Put	Bond Future	3881	4	3881	4	0.00
03/12/2021	2032 On 04-August-22	10.20	Put	Bond Future	3915	4	3915	4	0.00
03/12/2021	2032 On 04-August-22	10.22	Put	Bond Future	3848	4	3848	4	0.00
03/12/2021	2032 On 04-August-22	11.89	Put	Bond Future	768	1	768	1	0.00
03/12/2021	2032 On 04-August-22	11.60	Put	Bond Future	1013	1	1013	1	800.00
03/12/2021	2032 On 03-November-22			Bond Future	10.85	85.3472	10.8498	85.3472	0.00
03/12/2021	2032 On 03-November-22	10.66	Call	Bond Future	2609	2	2609	2	0.00
03/12/2021	2032 On 03-November-22	10.66	Put	Bond Future	3604	4	3604	4	0.00
03/12/2021	2033 On 03-February-22			Bond Future	108.16	107.3160	108.1630	107.3160	7,393.00
03/12/2021	2033 On 05-May-22			Bond Future	108.20	107.3422	108.1992	107.3422	2,121.00
03/12/2021	2033 On 04-August-22			Bond Future	109.56	108.6911	109.5586	108.6911	0.00
03/12/2021	2033 On 03-November-22			Bond Future	109.65	108.7745	109.6526	108.7745	0.00
03/12/2021	2037 On 03-February-22			Bond Future	10.86	82.7230	10.8616	82.7230	118,846.00
03/12/2021	2037 On 03-February-22	11.47	Call	Bond Future	4202	4	4202	4	0.00
03/12/2021	2037 On 03-February-22	11.45	Call	Bond Future	4103	4	4103	4	0.00
03/12/2021	2037 On 03-February-22	11.46	Call	Bond Future	4152	4	4152	4	0.00
03/12/2021	2037 On 03-February-22	11.47	Put	Bond Future	463	1	463	1	0.00
03/12/2021	2037 On 03-February-22	11.45	Put	Bond Future	483	1	483	1	0.00
03/12/2021	2037 On 03-February-22	11.46	Put	Bond Future	473	1	473	1	0.00
03/12/2021	2037 On 05-May-22			Bond Future	11.06	83.7097	11.0605	83.7097	11,855.00
03/12/2021	2037 On 05-May-22	11.84	Call	Bond Future	5591	5	5591	5	0.00
03/12/2021	2037 On 05-May-22	11.82	Call	Bond Future	5500	5	5500	5	0.00

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03/12/2021	2037 On 05-May-22	11.83	Call	Bond Future	5545	5	5545	5	0.00
03/12/2021	2037 On 05-May-22	11.84	Put	Bond Future	972	1	972	1	0.00
03/12/2021	2037 On 05-May-22	11.82	Put	Bond Future	995	1	995	1	0.00
03/12/2021	2037 On 05-May-22	11.83	Put	Bond Future	983	1	983	1	0.00
03/12/2021	2037 On 04-August-22			Bond Future	11.27	80.4380	11.2713	80.4380	0.00
03/12/2021	2037 On 04-August-22	10.91	Call	Bond Future	1976	2	1976	2	0.00
03/12/2021	2037 On 04-August-22	11.21	Call	Bond Future	2832	3	2832	3	1,050.00
03/12/2021	2037 On 04-August-22	10.10	Call	Bond Future	566	1	566	1	50.00
03/12/2021	2037 On 04-August-22	11.42	Call	Bond Future	3509	3	3509	3	0.00
03/12/2021	2037 On 04-August-22	11.95	Call	Bond Future	5492	5	5492	5	0.00
03/12/2021	2037 On 04-August-22	10.89	Call	Bond Future	1924	2	1924	2	0.00
03/12/2021	2037 On 04-August-22	10.90	Call	Bond Future	1950	2	1950	2	0.00
03/12/2021	2037 On 04-August-22	10.89	Put	Bond Future	4266	4	4266	4	0.00
03/12/2021	2037 On 04-August-22	11.95	Put	Bond Future	1561	2	1561	2	1,050.00
03/12/2021	2037 On 04-August-22	10.91	Put	Bond Future	4193	4	4193	4	0.00
03/12/2021	2037 On 04-August-22	11.42	Put	Bond Future	2623	3	2623	3	50.00
03/12/2021	2037 On 04-August-22	10.10	Put	Bond Future	8090	8	8090	8	0.00
03/12/2021	2037 On 04-August-22	10.90	Put	Bond Future	4229	4	4229	4	50.00
03/12/2021	2037 On 04-August-22	11.21	Put	Bond Future	3201	3	3201	3	0.00
03/12/2021	2037 On 03-November-22			Bond Future	11.47	81.4958	11.4708	81.4958	0.00
03/12/2021	2037 On 03-November-22	11.30	Call	Bond Future	3017	3	3017	3	0.00
03/12/2021	2037 On 03-November-22	11.32	Call	Bond Future	3075	3	3075	3	0.00
03/12/2021	2037 On 03-November-22	11.31	Call	Bond Future	3046	3	3046	3	0.00
03/12/2021	2037 On 03-November-22	11.31	Put	Bond Future	3995	4	3995	4	0.00
03/12/2021	2037 On 03-November-22	11.30	Put	Bond Future	4026	4	4026	4	0.00
03/12/2021	2037 On 03-November-22	11.32	Put	Bond Future	3965	4	3965	4	0.00
03/12/2021	2038 On 03-February-22			Bond Future	121.80	119.8382	121.8029	119.8382	6,294.00
03/12/2021	2038 On 05-May-22			Bond Future	123.28	121.2961	123.2841	121.2961	677.00
03/12/2021	2038 On 04-August-22			Bond Future	123.02	121.0087	123.0209	121.0087	0.00
03/12/2021	2038 On 03-November-22			Bond Future	124.59	122.5524	124.5901	122.5524	0.00
03/12/2021	2040 On 03-February-22			Bond Future	10.93	85.0814	10.9316	85.0814	88,015.00
03/12/2021	2040 On 03-February-22	10.60	Call	Bond Future	784	1	784	1	2,000.00
03/12/2021	2040 On 03-February-22	11.57	Call	Bond Future	4686	5	4686	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
03/12/2021	2040 On 03-February-22	11.58	Call	Bond Future	4739	5	4739	5	0.00
03/12/2021	2040 On 03-February-22	11.59	Call	Bond Future	4793	5	4793	5	0.00
03/12/2021	2040 On 03-February-22	11.57	Put	Bond Future	476	0	476	0	0.00
03/12/2021	2040 On 03-February-22	11.58	Put	Bond Future	466	0	466	0	0.00
03/12/2021	2040 On 03-February-22	11.59	Put	Bond Future	456	0	456	0	0.00
03/12/2021	2040 On 03-February-22	10.60	Put	Bond Future	3110	3	3110	3	0.00
03/12/2021	2040 On 05-May-22			Bond Future	11.12	86.0963	11.1229	86.0963	8,568.00
03/12/2021	2040 On 05-May-22	11.90	Call	Bond Future	6003	6	6003	6	0.00
03/12/2021	2040 On 05-May-22	11.91	Call	Bond Future	6052	6	6052	6	0.00
03/12/2021	2040 On 05-May-22	9.82	Call	Bond Future	203	0	203	0	1,200.00
03/12/2021	2040 On 05-May-22	11.92	Call	Bond Future	6100	6	6100	6	0.00
03/12/2021	2040 On 05-May-22	10.57	Call	Bond Future	1101	1	1101	1	1,200.00
03/12/2021	2040 On 05-May-22	13.04	Call	Bond Future	11694	12	11694	12	0.00
03/12/2021	2040 On 05-May-22	13.04	Put	Bond Future	293	0	293	0	1,200.00
03/12/2021	2040 On 05-May-22	11.91	Put	Bond Future	1044	1	1044	1	0.00
03/12/2021	2040 On 05-May-22	10.57	Put	Bond Future	4926	5	4926	5	0.00
03/12/2021	2040 On 05-May-22	11.92	Put	Bond Future	1032	1	1032	1	0.00
03/12/2021	2040 On 05-May-22	9.82	Put	Bond Future	9668	10	9668	10	0.00
03/12/2021	2040 On 05-May-22	11.90	Put	Bond Future	1056	1	1056	1	0.00
03/12/2021	2040 On 04-August-22			Bond Future	11.33	82.6023	11.3252	82.6023	0.00
03/12/2021	2040 On 04-August-22	12.24	Call	Bond Future	6965	7	6965	7	0.00
03/12/2021	2040 On 04-August-22	11.03	Call	Bond Future	2310	2	2310	2	0.00
03/12/2021	2040 On 04-August-22	9.70	Call	Bond Future	254	0	254	0	460.00
03/12/2021	2040 On 04-August-22	10.70	Call	Bond Future	1448	1	1448	1	460.00
03/12/2021	2040 On 04-August-22	11.04	Call	Bond Future	2340	2	2340	2	0.00
03/12/2021	2040 On 04-August-22	11.05	Call	Bond Future	2369	2	2369	2	0.00
03/12/2021	2040 On 04-August-22	11.05	Put	Bond Future	4186	4	4186	4	0.00
03/12/2021	2040 On 04-August-22	9.70	Put	Bond Future	11954	12	11954	12	0.00
03/12/2021	2040 On 04-August-22	12.24	Put	Bond Future	1350	1	1350	1	460.00
03/12/2021	2040 On 04-August-22	11.04	Put	Bond Future	4224	4	4224	4	0.00
03/12/2021	2040 On 04-August-22	10.70	Put	Bond Future	5668	6	5668	6	0.00
03/12/2021	2040 On 04-August-22	11.03	Put	Bond Future	4262	4	4262	4	0.00
03/12/2021	2040 On 03-November-22			Bond Future	11.52	83.6887	11.5162	83.6887	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
03/12/2021	2040 On 03-November-22	11.41	Call	Bond Future	3430	3	3430	3	0.00
03/12/2021	2040 On 03-November-22	11.39	Call	Bond Future	3367	3	3367	3	0.00
03/12/2021	2040 On 03-November-22	11.40	Call	Bond Future	3398	3	3398	3	0.00
03/12/2021	2040 On 03-November-22	11.41	Put	Bond Future	4105	4	4105	4	0.00
03/12/2021	2040 On 03-November-22	11.39	Put	Bond Future	4171	4	4171	4	0.00
03/12/2021	2040 On 03-November-22	11.40	Put	Bond Future	4138	4	4138	4	0.00
03/12/2021	2044 On 03-February-22			Bond Future	10.96	81.9415	10.9601	81.9415	56,559.00
03/12/2021	2044 On 03-February-22	11.61	Call	Bond Future	4754	5	4754	5	0.00
03/12/2021	2044 On 03-February-22	11.60	Call	Bond Future	4700	5	4700	5	0.00
03/12/2021	2044 On 03-February-22	11.59	Call	Bond Future	4645	5	4645	5	0.00
03/12/2021	2044 On 03-February-22	11.59	Put	Bond Future	434	0	434	0	0.00
03/12/2021	2044 On 03-February-22	11.60	Put	Bond Future	424	0	424	0	0.00
03/12/2021	2044 On 03-February-22	11.61	Put	Bond Future	415	0	415	0	0.00
03/12/2021	2044 On 05-May-22			Bond Future	11.14	82.9190	11.1417	82.9190	5,735.00
03/12/2021	2044 On 05-May-22	11.93	Call	Bond Future	6120	6	6120	6	0.00
03/12/2021	2044 On 05-May-22	11.91	Call	Bond Future	6023	6	6023	6	0.00
03/12/2021	2044 On 05-May-22	11.92	Call	Bond Future	6072	6	6072	6	0.00
03/12/2021	2044 On 05-May-22	11.92	Put	Bond Future	1055	1	1055	1	0.00
03/12/2021	2044 On 05-May-22	11.91	Put	Bond Future	1068	1	1068	1	0.00
03/12/2021	2044 On 05-May-22	11.93	Put	Bond Future	1043	1	1043	1	0.00
03/12/2021	2044 On 04-August-22			Bond Future	11.33	79.5128	11.3333	79.5128	0.00
03/12/2021	2044 On 04-August-22	11.10	Call	Bond Future	2498	2	2498	2	0.00
03/12/2021	2044 On 04-August-22	11.08	Call	Bond Future	2437	2	2437	2	0.00
03/12/2021	2044 On 04-August-22	11.09	Call	Bond Future	2467	2	2467	2	0.00
03/12/2021	2044 On 04-August-22	11.09	Put	Bond Future	4103	4	4103	4	0.00
03/12/2021	2044 On 04-August-22	11.08	Put	Bond Future	4141	4	4141	4	0.00
03/12/2021	2044 On 04-August-22	11.10	Put	Bond Future	4065	4	4065	4	0.00
03/12/2021	2044 On 03-November-22			Bond Future	11.51	80.5586	11.5138	80.5586	0.00
03/12/2021	2044 On 03-November-22	11.39	Call	Bond Future	3382	3	3382	3	0.00
03/12/2021	2044 On 03-November-22	11.40	Call	Bond Future	3414	3	3414	3	0.00
03/12/2021	2044 On 03-November-22	11.41	Call	Bond Future	3446	3	3446	3	0.00
03/12/2021	2044 On 03-November-22	11.41	Put	Bond Future	4119	4	4119	4	0.00
03/12/2021	2044 On 03-November-22	11.40	Put	Bond Future	4152	4	4152	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
03/12/2021	2044 On 03-November-22	11.39	Put	Bond Future	4186	4	4186	4	0.00
03/12/2021	2046 On 03-February-22			Bond Future	111.14	108.4823	111.1441	108.4823	15,506.00
03/12/2021	2046 On 05-May-22			Bond Future	110.61	107.9202	110.6144	107.9202	171.00
03/12/2021	2046 On 04-August-22			Bond Future	112.00	109.2767	112.0045	109.2767	0.00
03/12/2021	2046 On 03-November-22			Bond Future	111.51	108.7497	111.5122	108.7497	0.00
03/12/2021	2050 On 03-February-22			Bond Future	111.43	110.0796	111.4251	110.0796	9,200.00
03/12/2021	2050 On 05-May-22			Bond Future	112.78	111.4185	112.7800	111.4185	379.00
03/12/2021	2050 On 04-August-22			Bond Future	112.18	110.8067	112.1848	110.8067	0.00
03/12/2021	2050 On 03-November-22			Bond Future	113.62	112.2202	113.6156	112.2202	0.00
03/12/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2021	AL37 On 03-February-22			Index Future	805.94	804.3470	805.9430	804.3470	0.00
03/12/2021	AL37 On 05-May-22			Index Future	815.54	813.9330	815.5440	813.9330	0.00
03/12/2021	AL37 On 04-August-22			Index Future	825.49	823.8580	825.4880	823.8580	0.00
03/12/2021	AL37 On 03-November-22			Index Future	835.93	834.2790	835.9280	834.2790	0.00
03/12/2021	AL7T On 03-February-22			Index Future	914.10	910.1610	914.1030	910.1610	0.00
03/12/2021	AL7T On 05-May-22			Index Future	924.99	921.0070	924.9920	921.0070	0.00
03/12/2021	AL7T On 04-August-22			Index Future	936.27	932.2380	936.2710	932.2380	0.00
03/12/2021	AL7T On 03-November-22			Index Future	948.11	944.0300	948.1120	944.0300	0.00
03/12/2021	ALBI On 03-February-22			Index Future	812.69	811.0390	812.6850	811.0390	193.00
03/12/2021	ALBI On 05-May-22			Index Future	822.37	820.7040	822.3660	820.7040	29.00
03/12/2021	ALBI On 04-August-22			Index Future	832.39	830.7120	832.3940	830.7120	0.00
03/12/2021	ALBI On 03-November-22			Index Future	842.92	841.2190	842.9210	841.2190	0.00
03/12/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2021	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
03/12/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/12/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2021	ES33 On 03-February-22			Bond Future	11.64	76.8933	11.6361	76.8933	263.00
03/12/2021	ES33 On 05-May-22			Bond Future	11.88	74.0510	11.8808	74.0510	87.00
03/12/2021	ES33 On 04-August-22			Bond Future	12.14	74.9339	12.1361	74.9339	0.00
03/12/2021	ES33 On 03-November-22			Bond Future	12.40	72.1609	12.3955	72.1609	0.00
03/12/2021	ES42 On 03-February-22			Bond Future	12.03	75.8630	12.0287	75.8630	3,579.00
03/12/2021	ES42 On 05-May-22			Bond Future	12.26	72.5273	12.2567	72.5273	1,190.00
03/12/2021	ES42 On 04-August-22			Bond Future	12.49	73.3909	12.4878	73.3909	0.00
03/12/2021	ES42 On 03-November-22			Bond Future	12.72	70.1187	12.7234	70.1187	0.00
03/12/2021	GOVI On 03-February-22			GOVI	802.19	800.5100	802.1940	800.5100	983.00
03/12/2021	GOVI On 03-February-22	792.74	Call	GOVI	94540	8	94540	8	0.00
03/12/2021	GOVI On 03-February-22	792.75	Call	GOVI	94440	8	94440	8	0.00
03/12/2021	GOVI On 03-February-22	792.76	Call	GOVI	94340	8	94340	8	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
03/12/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
03/12/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
03/12/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
03/12/2021	GOVI On 05-May-22			GOVI	811.75	810.0490	811.7500	810.0490	0.00
03/12/2021	GOVI On 05-May-22	788.23	Call	GOVI	235200	22	235200	22	0.00
03/12/2021	GOVI On 05-May-22	788.24	Call	GOVI	235100	22	235100	22	0.00
03/12/2021	GOVI On 05-May-22	788.25	Call	GOVI	235000	22	235000	22	0.00
03/12/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
03/12/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
03/12/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
03/12/2021	GOVI On 04-August-22			GOVI	821.65	819.9280	821.6480	819.9280	0.00
03/12/2021	GOVI On 04-August-22	819.26	Call	GOVI	23880	1	23880	1	0.00
03/12/2021	GOVI On 04-August-22	819.27	Call	GOVI	23780	1	23780	1	0.00
03/12/2021	GOVI On 04-August-22	819.28	Call	GOVI	23680	1	23680	1	0.00
03/12/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
03/12/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
03/12/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
03/12/2021	GOVI On 03-November-22			GOVI	832.04	830.2990	832.0400	830.2990	0.00
03/12/2021	GOVI On 03-November-22	820.43	Call	GOVI	116100	10	116100	10	0.00
03/12/2021	GOVI On 03-November-22	820.41	Call	GOVI	116300	10	116300	10	0.00
03/12/2021	GOVI On 03-November-22	820.42	Call	GOVI	116200	10	116200	10	0.00
03/12/2021	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
03/12/2021	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
03/12/2021	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
03/12/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/12/2021	IGOV On 03-February-22			Index Future	299.13	296.6810	299.1330	296.6810	483.00
03/12/2021	IGOV On 05-May-22			Index Future	302.77	300.2890	302.7700	300.2890	16.00
03/12/2021	IGOV On 04-August-22			Index Future	306.53	304.0230	306.5340	304.0230	0.00
03/12/2021	IGOV On 03-November-22			Index Future	310.48	307.9400	310.4820	307.9400	0.00
03/12/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
03/12/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
03/12/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
03/12/2021	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
03/12/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
03/12/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
03/12/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
03/12/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
03/12/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
03/12/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
03/12/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
03/12/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
03/12/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
03/12/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
03/12/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
03/12/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
03/12/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
03/12/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
03/12/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
03/12/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/12/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/12/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.89	96.1150	3.8850	96.1150	0.00
03/12/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.95	96.0650	3.9450	96.0650	0.00
03/12/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.21	95.8000	4.2100	95.8000	0.00
03/12/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.28	95.7350	4.2750	95.7350	0.00
03/12/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.59	95.4100	4.5900	95.4100	0.00
03/12/2021	JBAF On 18-May-22			Jibar Tradeable Future	4.65	95.3500	4.6500	95.3500	0.00
03/12/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.94	95.0600	4.9400	95.0600	72.00
03/12/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.34	94.6550	5.3350	94.6550	0.00
03/12/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.87	94.1100	5.8700	94.1100	68.00
03/12/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.15	93.8600	6.1500	93.8600	0.00
03/12/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.46	93.5250	6.4550	93.5250	0.00
03/12/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.68	93.3150	6.6750	93.3150	75.00
03/12/2021	R023 On 03-February-22			Bond Future	4.96	106.2130	4.9613	106.2130	16,327.00
03/12/2021	R023 On 03-February-22	5.06	Call	Bond Future	271	0	271	0	0.00
03/12/2021	R023 On 03-February-22	5.07	Call	Bond Future	278	0	278	0	0.00
03/12/2021	R023 On 03-February-22	5.08	Call	Bond Future	285	0	285	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
03/12/2021	R023 On 03-February-22	5.08	Put	Bond Future	162	0	162	0	0.00
03/12/2021	R023 On 03-February-22	5.07	Put	Bond Future	165	0	165	0	0.00
03/12/2021	R023 On 03-February-22	5.06	Put	Bond Future	169	0	169	0	0.00
03/12/2021	R023 On 05-May-22			Bond Future	5.00	103.5684	5.0026	103.5684	835.00
03/12/2021	R023 On 05-May-22	6.29	Call	Bond Future	1060	1	1060	1	0.00
03/12/2021	R023 On 05-May-22	6.30	Call	Bond Future	1068	1	1068	1	0.00
03/12/2021	R023 On 05-May-22	6.31	Call	Bond Future	1075	1	1075	1	0.00
03/12/2021	R023 On 05-May-22	6.31	Put	Bond Future	41	0	41	0	0.00
03/12/2021	R023 On 05-May-22	6.30	Put	Bond Future	42	0	42	0	0.00
03/12/2021	R023 On 05-May-22	6.29	Put	Bond Future	42	0	42	0	0.00
03/12/2021	R023 On 04-August-22			Bond Future	5.02	104.8163	5.0218	104.8163	0.00
03/12/2021	R023 On 04-August-22	6.03	Call	Bond Future	644	1	644	1	0.00
03/12/2021	R023 On 04-August-22	6.04	Call	Bond Future	649	1	649	1	0.00
03/12/2021	R023 On 04-August-22	6.05	Call	Bond Future	653	1	653	1	0.00
03/12/2021	R023 On 04-August-22	6.05	Put	Bond Future	84	0	84	0	0.00
03/12/2021	R023 On 04-August-22	6.04	Put	Bond Future	85	0	85	0	0.00
03/12/2021	R023 On 04-August-22	6.03	Put	Bond Future	86	0	86	0	0.00
03/12/2021	R023 On 03-November-22			Bond Future	4.98	102.2474	4.9814	102.2474	0.00
03/12/2021	R023 On 03-November-22	6.27	Call	Bond Future	558	1	558	1	0.00
03/12/2021	R023 On 03-November-22	6.25	Call	Bond Future	553	1	553	1	0.00
03/12/2021	R023 On 03-November-22	6.26	Call	Bond Future	555	1	555	1	0.00
03/12/2021	R023 On 03-November-22	6.26	Put	Bond Future	161	0	161	0	0.00
03/12/2021	R023 On 03-November-22	6.25	Put	Bond Future	162	0	162	0	0.00
03/12/2021	R023 On 03-November-22	6.27	Put	Bond Future	161	0	161	0	0.00
03/12/2021	R035 On 03-February-22			Bond Future	10.71	91.0129	10.7102	91.0129	105,296.00
03/12/2021	R035 On 03-February-22	9.70	Call	Bond Future	57	0	57	0	683.00
03/12/2021	R035 On 03-February-22	10.10	Call	Bond Future	272	0	272	0	280.00
03/12/2021	R035 On 03-February-22	11.33	Call	Bond Future	4209	4	4209	4	0.00
03/12/2021	R035 On 03-February-22	11.24	Call	Bond Future	3769	4	3769	4	0.00
03/12/2021	R035 On 03-February-22	11.88	Call	Bond Future	7067	7	7067	7	0.00
03/12/2021	R035 On 03-February-22	11.05	Call	Bond Future	2902	3	2902	3	0.00
03/12/2021	R035 On 03-February-22	10.24	Call	Bond Future	450	0	450	0	500.00
03/12/2021	R035 On 03-February-22	9.92	Call	Bond Future	135	0	135	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
03/12/2021	R035 On 03-February-22	11.73	Call	Bond Future	6272	6	6272	6	0.00
03/12/2021	R035 On 03-February-22	11.28	Call	Bond Future	3963	4	3963	4	0.00
03/12/2021	R035 On 03-February-22	11.39	Call	Bond Future	4509	4	4509	4	0.00
03/12/2021	R035 On 03-February-22	11.22	Call	Bond Future	3674	4	3674	4	0.00
03/12/2021	R035 On 03-February-22	11.23	Call	Bond Future	3722	4	3722	4	0.00
03/12/2021	R035 On 03-February-22	11.03	Call	Bond Future	2815	3	2815	3	0.00
03/12/2021	R035 On 03-February-22	11.11	Call	Bond Future	3167	3	3167	3	0.00
03/12/2021	R035 On 03-February-22	10.35	Call	Bond Future	638	1	638	1	1,600.00
03/12/2021	R035 On 03-February-22	10.61	Call	Bond Future	1274	1	1274	1	0.00
03/12/2021	R035 On 03-February-22	10.65	Call	Bond Future	1396	1	1396	1	0.00
03/12/2021	R035 On 03-February-22	10.34	Call	Bond Future	619	1	619	1	0.00
03/12/2021	R035 On 03-February-22	10.26	Call	Bond Future	481	0	481	0	200.00
03/12/2021	R035 On 03-February-22	10.26	Put	Bond Future	3384	4	3384	4	0.00
03/12/2021	R035 On 03-February-22	10.34	Put	Bond Future	2996	3	2996	3	500.00
03/12/2021	R035 On 03-February-22	10.24	Put	Bond Future	3486	4	3486	4	0.00
03/12/2021	R035 On 03-February-22	10.61	Put	Bond Future	1908	2	1908	2	200.00
03/12/2021	R035 On 03-February-22	10.35	Put	Bond Future	2950	3	2950	3	0.00
03/12/2021	R035 On 03-February-22	11.05	Put	Bond Future	798	1	798	1	1,600.00
03/12/2021	R035 On 03-February-22	11.23	Put	Bond Future	533	1	533	1	0.00
03/12/2021	R035 On 03-February-22	11.22	Put	Bond Future	546	1	546	1	0.00
03/12/2021	R035 On 03-February-22	11.39	Put	Bond Future	373	0	373	0	683.00
03/12/2021	R035 On 03-February-22	11.28	Put	Bond Future	477	1	477	1	200.00
03/12/2021	R035 On 03-February-22	11.33	Put	Bond Future	426	0	426	0	500.00
03/12/2021	R035 On 03-February-22	11.73	Put	Bond Future	173	0	173	0	280.00
03/12/2021	R035 On 03-February-22	9.92	Put	Bond Future	5324	5	5324	5	0.00
03/12/2021	R035 On 03-February-22	11.11	Put	Bond Future	699	1	699	1	200.00
03/12/2021	R035 On 03-February-22	10.65	Put	Bond Future	1776	2	1776	2	683.00
03/12/2021	R035 On 03-February-22	11.88	Put	Bond Future	124	0	124	0	1,800.00
03/12/2021	R035 On 03-February-22	11.24	Put	Bond Future	521	1	521	1	0.00
03/12/2021	R035 On 03-February-22	11.03	Put	Bond Future	833	1	833	1	280.00
03/12/2021	R035 On 03-February-22	10.10	Put	Bond Future	4241	4	4241	4	0.00
03/12/2021	R035 On 03-February-22	9.70	Put	Bond Future	6769	7	6769	7	0.00
03/12/2021	R035 On 05-May-22			Bond Future	10.91	87.6195	10.9131	87.6195	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
03/12/2021	R035 On 05-May-22	11.65	Call	Bond Future	5399	5	5399	5	0.00
03/12/2021	R035 On 05-May-22	10.82	Call	Bond Future	2231	2	2231	2	0.00
03/12/2021	R035 On 05-May-22	12.64	Call	Bond Future	10039	10	10039	10	0.00
03/12/2021	R035 On 05-May-22	11.63	Call	Bond Future	5310	5	5310	5	0.00
03/12/2021	R035 On 05-May-22	11.64	Call	Bond Future	5355	5	5355	5	0.00
03/12/2021	R035 On 05-May-22	10.72	Call	Bond Future	1938	2	1938	2	1,200.00
03/12/2021	R035 On 05-May-22	10.72	Put	Bond Future	3133	3	3133	3	0.00
03/12/2021	R035 On 05-May-22	11.64	Put	Bond Future	1063	1	1063	1	0.00
03/12/2021	R035 On 05-May-22	11.63	Put	Bond Future	1075	1	1075	1	0.00
03/12/2021	R035 On 05-May-22	12.64	Put	Bond Future	333	0	333	0	1,200.00
03/12/2021	R035 On 05-May-22	10.82	Put	Bond Future	2804	3	2804	3	1,200.00
03/12/2021	R035 On 05-May-22	11.65	Put	Bond Future	1051	1	1051	1	0.00
03/12/2021	R035 On 04-August-22			Bond Future	11.13	88.6476	11.1262	88.6476	0.00
03/12/2021	R035 On 04-August-22	11.13	Call	Bond Future	3042	3	3042	3	0.00
03/12/2021	R035 On 04-August-22	12.18	Call	Bond Future	7082	7	7082	7	0.00
03/12/2021	R035 On 04-August-22	10.74	Call	Bond Future	1932	2	1932	2	0.00
03/12/2021	R035 On 04-August-22	10.53	Call	Bond Future	1435	1	1435	1	400.00
03/12/2021	R035 On 04-August-22	10.72	Call	Bond Future	1881	2	1881	2	0.00
03/12/2021	R035 On 04-August-22	10.73	Call	Bond Future	1907	2	1907	2	0.00
03/12/2021	R035 On 04-August-22	9.84	Call	Bond Future	460	0	460	0	100.00
03/12/2021	R035 On 04-August-22	9.53	Call	Bond Future	256	0	256	0	400.00
03/12/2021	R035 On 04-August-22	10.64	Call	Bond Future	1685	2	1685	2	0.00
03/12/2021	R035 On 04-August-22	10.64	Put	Bond Future	4650	5	4650	5	100.00
03/12/2021	R035 On 04-August-22	9.53	Put	Bond Future	10560	11	10560	11	0.00
03/12/2021	R035 On 04-August-22	9.84	Put	Bond Future	8630	9	8630	9	0.00
03/12/2021	R035 On 04-August-22	10.53	Put	Bond Future	5091	5	5091	5	0.00
03/12/2021	R035 On 04-August-22	10.73	Put	Bond Future	4311	4	4311	4	0.00
03/12/2021	R035 On 04-August-22	10.72	Put	Bond Future	4348	4	4348	4	0.00
03/12/2021	R035 On 04-August-22	11.13	Put	Bond Future	3019	3	3019	3	100.00
03/12/2021	R035 On 04-August-22	10.74	Put	Bond Future	4275	4	4275	4	0.00
03/12/2021	R035 On 04-August-22	12.18	Put	Bond Future	1131	1	1131	1	400.00
03/12/2021	R035 On 03-November-22			Bond Future	11.34	85.3324	11.3404	85.3324	0.00
03/12/2021	R035 On 03-November-22	11.14	Call	Bond Future	2947	3	2947	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
03/12/2021	R035 On 03-November-22	11.13	Call	Bond Future	2919	3	2919	3	0.00
03/12/2021	R035 On 03-November-22	11.15	Call	Bond Future	2974	3	2974	3	0.00
03/12/2021	R035 On 03-November-22	11.15	Put	Bond Future	4085	4	4085	4	0.00
03/12/2021	R035 On 03-November-22	11.13	Put	Bond Future	4148	4	4148	4	0.00
03/12/2021	R035 On 03-November-22	11.14	Put	Bond Future	4116	4	4116	4	0.00
03/12/2021	R186 On 03-February-22			Bond Future	8.08	110.7599	8.0758	110.7599	58,709.00
03/12/2021	R186 On 03-February-22	7.28	Call	Bond Future	104	0	104	0	0.00
03/12/2021	R186 On 03-February-22	7.29	Call	Bond Future	108	0	108	0	0.00
03/12/2021	R186 On 03-February-22	7.30	Call	Bond Future	112	0	112	0	0.00
03/12/2021	R186 On 03-February-22	7.30	Put	Bond Future	3427	4	3427	4	0.00
03/12/2021	R186 On 03-February-22	7.29	Put	Bond Future	3467	4	3467	4	0.00
03/12/2021	R186 On 03-February-22	7.28	Put	Bond Future	3506	4	3506	4	0.00
03/12/2021	R186 On 05-May-22			Bond Future	8.30	112.0801	8.3006	112.0801	4,514.00
03/12/2021	R186 On 05-May-22	8.64	Call	Bond Future	2394	2	2394	2	0.00
03/12/2021	R186 On 05-May-22	8.94	Call	Bond Future	3211	3	3211	3	0.00
03/12/2021	R186 On 05-May-22	8.31	Call	Bond Future	1632	2	1632	2	0.00
03/12/2021	R186 On 05-May-22	8.35	Call	Bond Future	1717	2	1717	2	454.00
03/12/2021	R186 On 05-May-22	7.88	Call	Bond Future	861	1	861	1	435.00
03/12/2021	R186 On 05-May-22	6.73	Call	Bond Future	88	0	88	0	3,600.00
03/12/2021	R186 On 05-May-22	8.30	Call	Bond Future	1612	2	1612	2	0.00
03/12/2021	R186 On 05-May-22	9.18	Call	Bond Future	3936	4	3936	4	0.00
03/12/2021	R186 On 05-May-22	8.32	Call	Bond Future	1653	2	1653	2	0.00
03/12/2021	R186 On 05-May-22	8.14	Call	Bond Future	1297	1	1297	1	454.00
03/12/2021	R186 On 05-May-22	7.28	Call	Bond Future	269	0	269	0	435.00
03/12/2021	R186 On 05-May-22	7.48	Call	Bond Future	389	0	389	0	3,600.00
03/12/2021	R186 On 05-May-22	7.48	Put	Bond Future	3704	4	3704	4	0.00
03/12/2021	R186 On 05-May-22	7.28	Put	Bond Future	4412	5	4412	5	0.00
03/12/2021	R186 On 05-May-22	8.14	Put	Bond Future	1936	2	1936	2	0.00
03/12/2021	R186 On 05-May-22	8.32	Put	Bond Future	1576	2	1576	2	0.00
03/12/2021	R186 On 05-May-22	9.18	Put	Bond Future	518	1	518	1	454.00
03/12/2021	R186 On 05-May-22	8.30	Put	Bond Future	1614	2	1614	2	0.00
03/12/2021	R186 On 05-May-22	6.73	Put	Bond Future	6546	7	6546	7	0.00
03/12/2021	R186 On 05-May-22	7.88	Put	Bond Future	2544	3	2544	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
03/12/2021	R186 On 05-May-22	8.35	Put	Bond Future	1521	2	1521	2	0.00
03/12/2021	R186 On 05-May-22	8.31	Put	Bond Future	1595	2	1595	2	0.00
03/12/2021	R186 On 05-May-22	8.94	Put	Bond Future	713	1	713	1	454.00
03/12/2021	R186 On 05-May-22	8.64	Put	Bond Future	1059	1	1059	1	4,035.00
03/12/2021	R186 On 04-August-22			Bond Future	8.54	108.1271	8.5448	108.1271	0.00
03/12/2021	R186 On 04-August-22	8.14	Call	Bond Future	1218	1	1218	1	0.00
03/12/2021	R186 On 04-August-22	8.13	Call	Bond Future	1202	1	1202	1	0.00
03/12/2021	R186 On 04-August-22	6.96	Call	Bond Future	175	0	175	0	3,600.00
03/12/2021	R186 On 04-August-22	8.15	Call	Bond Future	1235	1	1235	1	0.00
03/12/2021	R186 On 04-August-22	7.96	Call	Bond Future	936	1	936	1	3,600.00
03/12/2021	R186 On 04-August-22	9.78	Call	Bond Future	5127	5	5127	5	0.00
03/12/2021	R186 On 04-August-22	9.78	Put	Bond Future	629	1	629	1	3,600.00
03/12/2021	R186 On 04-August-22	8.15	Put	Bond Future	2725	3	2725	3	0.00
03/12/2021	R186 On 04-August-22	6.96	Put	Bond Future	6313	7	6313	7	0.00
03/12/2021	R186 On 04-August-22	7.96	Put	Bond Future	3152	3	3152	3	0.00
03/12/2021	R186 On 04-August-22	8.13	Put	Bond Future	2768	3	2768	3	0.00
03/12/2021	R186 On 04-August-22	8.14	Put	Bond Future	2746	3	2746	3	0.00
03/12/2021	R186 On 03-November-22			Bond Future	8.80	109.5331	8.7980	109.5331	0.00
03/12/2021	R186 On 03-November-22	8.55	Call	Bond Future	1860	2	1860	2	0.00
03/12/2021	R186 On 03-November-22	8.53	Call	Bond Future	1826	2	1826	2	0.00
03/12/2021	R186 On 03-November-22	8.54	Call	Bond Future	1843	2	1843	2	0.00
03/12/2021	R186 On 03-November-22	8.54	Put	Bond Future	2755	3	2755	3	0.00
03/12/2021	R186 On 03-November-22	8.53	Put	Bond Future	2774	3	2774	3	0.00
03/12/2021	R186 On 03-November-22	8.55	Put	Bond Future	2737	3	2737	3	0.00
03/12/2021	R197 On 03-February-22			Bond Future	321.64	321.9442	321.6378	321.9442	1,079.00
03/12/2021	R197 On 05-May-22			Bond Future	325.55	325.8597	325.5483	325.8597	237.00
03/12/2021	R197 On 04-August-22			Bond Future	321.28	321.5975	321.2815	321.5975	0.00
03/12/2021	R197 On 03-November-22			Bond Future	325.38	325.7004	325.3799	325.7004	0.00
03/12/2021	R202 On 03-February-22			Bond Future	236.57	234.7127	236.5668	234.7127	7,744.00
03/12/2021	R202 On 05-May-22			Bond Future	239.44	237.5674	239.4430	237.5674	413.00
03/12/2021	R202 On 04-August-22			Bond Future	238.01	236.1139	238.0124	236.1139	0.00
03/12/2021	R202 On 03-November-22			Bond Future	241.05	239.1257	241.0482	239.1257	0.00
03/12/2021	R209 On 03-February-22			Bond Future	10.64	70.3428	10.6407	70.3428	20,181.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2021	R209 On 03-February-22	11.04	Call	Bond Future	2776	3	2776	3	0.00
03/12/2021	R209 On 03-February-22	11.02	Call	Bond Future	2697	3	2697	3	0.00
03/12/2021	R209 On 03-February-22	11.03	Call	Bond Future	2736	3	2736	3	0.00
03/12/2021	R209 On 03-February-22	11.03	Put	Bond Future	632	1	632	1	0.00
03/12/2021	R209 On 03-February-22	11.02	Put	Bond Future	646	1	646	1	0.00
03/12/2021	R209 On 03-February-22	11.04	Put	Bond Future	619	1	619	1	0.00
03/12/2021	R209 On 05-May-22			Bond Future	10.82	68.0401	10.8219	68.0401	5,396.00
03/12/2021	R209 On 05-May-22	11.45	Call	Bond Future	4256	4	4256	4	0.00
03/12/2021	R209 On 05-May-22	12.00	Call	Bond Future	6457	6	6457	6	0.00
03/12/2021	R209 On 05-May-22	11.44	Call	Bond Future	4219	4	4219	4	0.00
03/12/2021	R209 On 05-May-22	9.75	Call	Bond Future	280	0	280	0	8,525.00
03/12/2021	R209 On 05-May-22	10.75	Call	Bond Future	1962	2	1962	2	0.00
03/12/2021	R209 On 05-May-22	11.43	Call	Bond Future	4181	4	4181	4	0.00
03/12/2021	R209 On 05-May-22	11.43	Put	Bond Future	1012	1	1012	1	0.00
03/12/2021	R209 On 05-May-22	10.75	Put	Bond Future	2351	2	2351	2	12,050.00
03/12/2021	R209 On 05-May-22	9.75	Put	Bond Future	6425	7	6425	7	0.00
03/12/2021	R209 On 05-May-22	11.44	Put	Bond Future	1000	1	1000	1	0.00
03/12/2021	R209 On 05-May-22	12.00	Put	Bond Future	508	1	508	1	12,050.00
03/12/2021	R209 On 05-May-22	11.45	Put	Bond Future	987	1	987	1	0.00
03/12/2021	R209 On 04-August-22			Bond Future	11.01	68.8387	11.0082	68.8387	0.00
03/12/2021	R209 On 04-August-22	10.57	Call	Bond Future	1516	1	1516	1	0.00
03/12/2021	R209 On 04-August-22	10.59	Call	Bond Future	1560	2	1560	2	0.00
03/12/2021	R209 On 04-August-22	10.58	Call	Bond Future	1538	1	1538	1	0.00
03/12/2021	R209 On 04-August-22	10.58	Put	Bond Future	3845	4	3845	4	0.00
03/12/2021	R209 On 04-August-22	10.57	Put	Bond Future	3878	4	3878	4	0.00
03/12/2021	R209 On 04-August-22	10.59	Put	Bond Future	3811	4	3811	4	0.00
03/12/2021	R209 On 03-November-22			Bond Future	11.19	66.6007	11.1940	66.6007	0.00
03/12/2021	R209 On 03-November-22	11.01	Call	Bond Future	2559	2	2559	2	0.00
03/12/2021	R209 On 03-November-22	11.02	Call	Bond Future	2584	3	2584	3	0.00
03/12/2021	R209 On 03-November-22	11.03	Call	Bond Future	2609	3	2609	3	0.00
03/12/2021	R209 On 03-November-22	11.03	Put	Bond Future	3458	4	3458	4	0.00
03/12/2021	R209 On 03-November-22	11.02	Put	Bond Future	3486	4	3486	4	0.00
03/12/2021	R209 On 03-November-22	11.01	Put	Bond Future	3513	4	3513	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
03/12/2021	R210 On 03-February-22			Bond Future	211.53	210.7875	211.5347	210.7875	1,381.00
03/12/2021	R210 On 05-May-22			Bond Future	211.26	210.4992	211.2550	210.4992	104.00
03/12/2021	R210 On 04-August-22			Bond Future	213.91	213.1447	213.9098	213.1447	0.00
03/12/2021	R210 On 03-November-22			Bond Future	213.73	212.9515	213.7257	212.9515	0.00
03/12/2021	R213 On 03-February-22			Bond Future	10.01	85.1098	10.0069	85.1098	20,884.00
03/12/2021	R213 On 03-February-22	9.15	Call	Bond Future	96	0	96	0	220.00
03/12/2021	R213 On 03-February-22	10.25	Call	Bond Future	2067	2	2067	2	0.00
03/12/2021	R213 On 03-February-22	10.60	Call	Bond Future	3376	3	3376	3	0.00
03/12/2021	R213 On 03-February-22	10.15	Call	Bond Future	1745	2	1745	2	0.00
03/12/2021	R213 On 03-February-22	10.17	Call	Bond Future	1807	2	1807	2	0.00
03/12/2021	R213 On 03-February-22	9.96	Call	Bond Future	1207	1	1207	1	0.00
03/12/2021	R213 On 03-February-22	9.22	Call	Bond Future	124	0	124	0	430.00
03/12/2021	R213 On 03-February-22	9.58	Call	Bond Future	452	0	452	0	0.00
03/12/2021	R213 On 03-February-22	9.76	Call	Bond Future	750	1	750	1	0.00
03/12/2021	R213 On 03-February-22	9.97	Call	Bond Future	1233	1	1233	1	0.00
03/12/2021	R213 On 03-February-22	8.63	Call	Bond Future	11	0	11	0	200.00
03/12/2021	R213 On 03-February-22	8.80	Call	Bond Future	23	0	23	0	102.00
03/12/2021	R213 On 03-February-22	10.67	Call	Bond Future	3664	3	3664	3	0.00
03/12/2021	R213 On 03-February-22	10.00	Call	Bond Future	1313	1	1313	1	0.00
03/12/2021	R213 On 03-February-22	9.98	Call	Bond Future	1259	1	1259	1	0.00
03/12/2021	R213 On 03-February-22	9.98	Put	Bond Future	1399	2	1399	2	0.00
03/12/2021	R213 On 03-February-22	9.22	Put	Bond Future	4328	5	4328	5	0.00
03/12/2021	R213 On 03-February-22	9.58	Put	Bond Future	2700	3	2700	3	200.00
03/12/2021	R213 On 03-February-22	10.00	Put	Bond Future	1349	2	1349	2	430.00
03/12/2021	R213 On 03-February-22	10.67	Put	Bond Future	324	0	324	0	220.00
03/12/2021	R213 On 03-February-22	8.80	Put	Bond Future	6585	7	6585	7	0.00
03/12/2021	R213 On 03-February-22	10.60	Put	Bond Future	380	0	380	0	430.00
03/12/2021	R213 On 03-February-22	8.63	Put	Bond Future	7550	8	7550	8	0.00
03/12/2021	R213 On 03-February-22	9.97	Put	Bond Future	1424	2	1424	2	0.00
03/12/2021	R213 On 03-February-22	9.76	Put	Bond Future	2041	2	2041	2	102.00
03/12/2021	R213 On 03-February-22	9.96	Put	Bond Future	1450	2	1450	2	0.00
03/12/2021	R213 On 03-February-22	10.17	Put	Bond Future	969	1	969	1	220.00
03/12/2021	R213 On 03-February-22	10.15	Put	Bond Future	1009	1	1009	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
03/12/2021	R213 On 03-February-22	10.25	Put	Bond Future	822	1	822	1	102.00
03/12/2021	R213 On 03-February-22	9.15	Put	Bond Future	4688	5	4688	5	0.00
03/12/2021	R213 On 05-May-22			Bond Future	10.21	82.5922	10.2132	82.5922	0.00
03/12/2021	R213 On 05-May-22	10.64	Call	Bond Future	3319	3	3319	3	0.00
03/12/2021	R213 On 05-May-22	10.65	Call	Bond Future	3352	3	3352	3	0.00
03/12/2021	R213 On 05-May-22	10.63	Call	Bond Future	3286	3	3286	3	0.00
03/12/2021	R213 On 05-May-22	10.65	Put	Bond Future	1197	1	1197	1	0.00
03/12/2021	R213 On 05-May-22	10.64	Put	Bond Future	1213	1	1213	1	0.00
03/12/2021	R213 On 05-May-22	10.63	Put	Bond Future	1228	1	1228	1	0.00
03/12/2021	R213 On 04-August-22			Bond Future	10.43	83.5640	10.4313	83.5640	0.00
03/12/2021	R213 On 04-August-22	9.90	Call	Bond Future	1306	1	1306	1	0.00
03/12/2021	R213 On 04-August-22	9.88	Call	Bond Future	1269	1	1269	1	0.00
03/12/2021	R213 On 04-August-22	9.89	Call	Bond Future	1287	1	1287	1	0.00
03/12/2021	R213 On 04-August-22	9.90	Put	Bond Future	3942	4	3942	4	0.00
03/12/2021	R213 On 04-August-22	9.88	Put	Bond Future	4007	4	4007	4	0.00
03/12/2021	R213 On 04-August-22	9.89	Put	Bond Future	3975	4	3975	4	0.00
03/12/2021	R213 On 03-November-22			Bond Future	10.65	81.1253	10.6533	81.1253	0.00
03/12/2021	R213 On 03-November-22	10.40	Call	Bond Future	2287	2	2287	2	0.00
03/12/2021	R213 On 03-November-22	10.38	Call	Bond Future	2243	2	2243	2	0.00
03/12/2021	R213 On 03-November-22	10.39	Call	Bond Future	2265	2	2265	2	0.00
03/12/2021	R213 On 03-November-22	10.39	Put	Bond Future	3517	4	3517	4	0.00
03/12/2021	R213 On 03-November-22	10.38	Put	Bond Future	3543	4	3543	4	0.00
03/12/2021	R213 On 03-November-22	10.40	Put	Bond Future	3491	4	3491	4	0.00
03/12/2021	R214 On 03-February-22			Bond Future	10.93	67.6815	10.9288	67.6815	19,787.00
03/12/2021	R214 On 03-February-22	11.39	Call	Bond Future	3065	3	3065	3	0.00
03/12/2021	R214 On 03-February-22	11.40	Call	Bond Future	3106	3	3106	3	0.00
03/12/2021	R214 On 03-February-22	11.41	Call	Bond Future	3148	3	3148	3	0.00
03/12/2021	R214 On 03-February-22	11.39	Put	Bond Future	522	1	522	1	0.00
03/12/2021	R214 On 03-February-22	11.40	Put	Bond Future	510	1	510	1	0.00
03/12/2021	R214 On 03-February-22	11.41	Put	Bond Future	499	1	499	1	0.00
03/12/2021	R214 On 05-May-22			Bond Future	11.10	65.2085	11.1010	65.2085	441.00
03/12/2021	R214 On 05-May-22	11.73	Call	Bond Future	4370	4	4370	4	0.00
03/12/2021	R214 On 05-May-22	11.74	Call	Bond Future	4408	4	4408	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
03/12/2021	R214 On 05-May-22	11.75	Call	Bond Future	4447	4	4447	4	0.00
03/12/2021	R214 On 05-May-22	11.73	Put	Bond Future	1022	1	1022	1	0.00
03/12/2021	R214 On 05-May-22	11.74	Put	Bond Future	1009	1	1009	1	0.00
03/12/2021	R214 On 05-May-22	11.75	Put	Bond Future	997	1	997	1	0.00
03/12/2021	R214 On 04-August-22			Bond Future	11.28	65.9731	11.2801	65.9731	0.00
03/12/2021	R214 On 04-August-22	10.97	Call	Bond Future	1855	2	1855	2	0.00
03/12/2021	R214 On 04-August-22	10.98	Call	Bond Future	1879	2	1879	2	0.00
03/12/2021	R214 On 04-August-22	10.99	Call	Bond Future	1904	2	1904	2	0.00
03/12/2021	R214 On 04-August-22	10.98	Put	Bond Future	3538	4	3538	4	0.00
03/12/2021	R214 On 04-August-22	10.99	Put	Bond Future	3506	4	3506	4	0.00
03/12/2021	R214 On 04-August-22	10.97	Put	Bond Future	3570	4	3570	4	0.00
03/12/2021	R214 On 03-November-22			Bond Future	11.46	63.5593	11.4585	63.5593	0.00
03/12/2021	R214 On 03-November-22	11.35	Call	Bond Future	2822	3	2822	3	0.00
03/12/2021	R214 On 03-November-22	11.36	Call	Bond Future	2848	3	2848	3	0.00
03/12/2021	R214 On 03-November-22	11.34	Call	Bond Future	2796	3	2796	3	0.00
03/12/2021	R214 On 03-November-22	11.36	Put	Bond Future	3372	3	3372	3	0.00
03/12/2021	R214 On 03-November-22	11.35	Put	Bond Future	3399	3	3399	3	0.00
03/12/2021	R214 On 03-November-22	11.34	Put	Bond Future	3426	3	3426	3	0.00
03/12/2021	R248 On 03-February-22			Bond Future	10.89	85.4742	10.8925	85.4742	191,118.00
03/12/2021	R248 On 03-February-22	10.20	Call	Bond Future	221	0	221	0	900.00
03/12/2021	R248 On 03-February-22	11.49	Call	Bond Future	4629	5	4629	5	0.00
03/12/2021	R248 On 03-February-22	10.70	Call	Bond Future	1144	1	1144	1	0.00
03/12/2021	R248 On 03-February-22	11.00	Call	Bond Future	2208	2	2208	2	1,400.00
03/12/2021	R248 On 03-February-22	10.30	Call	Bond Future	326	0	326	0	1,300.00
03/12/2021	R248 On 03-February-22	9.80	Call	Bond Future	38	0	38	0	0.00
03/12/2021	R248 On 03-February-22	10.00	Call	Bond Future	89	0	89	0	0.00
03/12/2021	R248 On 03-February-22	11.47	Call	Bond Future	4519	5	4519	5	0.00
03/12/2021	R248 On 03-February-22	11.48	Call	Bond Future	4574	5	4574	5	0.00
03/12/2021	R248 On 03-February-22	10.90	Call	Bond Future	1813	2	1813	2	900.00
03/12/2021	R248 On 03-February-22	10.40	Call	Bond Future	466	0	466	0	100.00
03/12/2021	R248 On 03-February-22	10.50	Call	Bond Future	644	1	644	1	0.00
03/12/2021	R248 On 03-February-22	10.50	Put	Bond Future	3564	4	3564	4	0.00
03/12/2021	R248 On 03-February-22	10.90	Put	Bond Future	1759	2	1759	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
03/12/2021	R248 On 03-February-22	11.49	Put	Bond Future	508	1	508	1	0.00
03/12/2021	R248 On 03-February-22	10.00	Put	Bond Future	7002	7	7002	7	0.00
03/12/2021	R248 On 03-February-22	10.20	Put	Bond Future	5499	5	5499	5	0.00
03/12/2021	R248 On 03-February-22	9.80	Put	Bond Future	8639	9	8639	9	0.00
03/12/2021	R248 On 03-February-22	10.30	Put	Bond Future	4806	5	4806	5	0.00
03/12/2021	R248 On 03-February-22	10.40	Put	Bond Future	4160	4	4160	4	0.00
03/12/2021	R248 On 03-February-22	11.00	Put	Bond Future	1438	1	1438	1	0.00
03/12/2021	R248 On 03-February-22	10.70	Put	Bond Future	2554	3	2554	3	0.00
03/12/2021	R248 On 03-February-22	11.47	Put	Bond Future	530	1	530	1	0.00
03/12/2021	R248 On 03-February-22	11.48	Put	Bond Future	519	1	519	1	0.00
03/12/2021	R248 On 05-May-22			Bond Future	11.06	82.0779	11.0625	82.0779	2,035.00
03/12/2021	R248 On 05-May-22	11.81	Call	Bond Future	6037	6	6037	6	0.00
03/12/2021	R248 On 05-May-22	11.79	Call	Bond Future	5937	6	5937	6	0.00
03/12/2021	R248 On 05-May-22	11.80	Call	Bond Future	5987	6	5987	6	0.00
03/12/2021	R248 On 05-May-22	11.79	Put	Bond Future	1098	1	1098	1	0.00
03/12/2021	R248 On 05-May-22	11.81	Put	Bond Future	1072	1	1072	1	0.00
03/12/2021	R248 On 05-May-22	11.80	Put	Bond Future	1085	1	1085	1	0.00
03/12/2021	R248 On 04-August-22			Bond Future	11.24	83.0406	11.2398	83.0406	0.00
03/12/2021	R248 On 04-August-22	11.00	Call	Bond Future	2482	2	2482	2	0.00
03/12/2021	R248 On 04-August-22	10.98	Call	Bond Future	2419	2	2419	2	0.00
03/12/2021	R248 On 04-August-22	10.99	Call	Bond Future	2450	2	2450	2	0.00
03/12/2021	R248 On 04-August-22	10.99	Put	Bond Future	4189	4	4189	4	0.00
03/12/2021	R248 On 04-August-22	10.98	Put	Bond Future	4229	4	4229	4	0.00
03/12/2021	R248 On 04-August-22	11.00	Put	Bond Future	4150	4	4150	4	0.00
03/12/2021	R248 On 03-November-22			Bond Future	11.42	79.7152	11.4162	79.7152	0.00
03/12/2021	R248 On 03-November-22	11.30	Call	Bond Future	3503	4	3503	4	0.00
03/12/2021	R248 On 03-November-22	11.31	Call	Bond Future	3535	4	3535	4	0.00
03/12/2021	R248 On 03-November-22	11.32	Call	Bond Future	3568	4	3568	4	0.00
03/12/2021	R248 On 03-November-22	11.30	Put	Bond Future	4282	4	4282	4	0.00
03/12/2021	R248 On 03-November-22	11.31	Put	Bond Future	4247	4	4247	4	0.00
03/12/2021	R248 On 03-November-22	11.32	Put	Bond Future	4212	4	4212	4	0.00