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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 12/02/2021 TO: 12/02/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	2025 On 06-May-21			Bond Future	151.35	151.3022	151.3517	151.3022	7,790.00
12/02/2021	2025 On 05-August-21			Bond Future	151.49	151.4413	151.4908	151.4413	0.00
12/02/2021	2025 On 04-November-21			Bond Future	153.14	153.0938	153.1437	153.0938	0.00
12/02/2021	2025 On 03-February-22			Bond Future	153.30	153.2539	153.3041	153.2539	0.00
12/02/2021	2029 On 06-May-21			Bond Future	107.11	107.1466	107.1054	107.1466	2,382.00
12/02/2021	2029 On 05-August-21			Bond Future	108.29	108.3282	108.2862	108.3282	0.00
12/02/2021	2029 On 04-November-21			Bond Future	108.32	108.3609	108.3184	108.3609	0.00
12/02/2021	2029 On 03-February-22			Bond Future	109.53	109.5758	109.5327	109.5758	0.00
12/02/2021	2030 On 06-May-21			Bond Future	8.68	98.4189	98.0941	98.4189	115,970.00
12/02/2021	2030 On 06-May-21	11.71	Call	Bond Future	15856	16	16	16	0.00
12/02/2021	2030 On 06-May-21	8.95	Call	Bond Future	2943	3	3	3	0.00
12/02/2021	2030 On 06-May-21	8.36	Call	Bond Future	1212	1	1	1	0.00
12/02/2021	2030 On 06-May-21	8.86	Call	Bond Future	2625	3	3	3	0.00
12/02/2021	2030 On 06-May-21	8.77	Call	Bond Future	2325	3	2	3	300.00
12/02/2021	2030 On 06-May-21	9.22	Call	Bond Future	4008	4	4	4	0.00
12/02/2021	2030 On 06-May-21	10.74	Call	Bond Future	11214	12	11	12	0.00
12/02/2021	2030 On 06-May-21	11.70	Call	Bond Future	15810	16	16	16	0.00
12/02/2021	2030 On 06-May-21	11.69	Call	Bond Future	15764	16	16	16	0.00
12/02/2021	2030 On 06-May-21	8.90	Call	Bond Future	2764	3	3	3	0.00
12/02/2021	2030 On 06-May-21	9.00	Call	Bond Future	3128	3	3	3	0.00
12/02/2021	2030 On 06-May-21	9.25	Call	Bond Future	4134	4	4	4	0.00
12/02/2021	2030 On 06-May-21	9.35	Call	Bond Future	4566	5	5	5	0.00
12/02/2021	2030 On 06-May-21	9.27	Call	Bond Future	4219	4	4	4	300.00
12/02/2021	2030 On 06-May-21	10.95	Call	Bond Future	12241	13	12	13	0.00
12/02/2021	2030 On 06-May-21	9.92	Call	Bond Future	7208	8	7	8	0.00
12/02/2021	2030 On 06-May-21	7.97	Call	Bond Future	538	1	1	1	700.00
12/02/2021	2030 On 06-May-21	10.04	Call	Bond Future	7784	8	8	8	0.00
12/02/2021	2030 On 06-May-21	9.15	Call	Bond Future	3718	4	4	4	0.00
12/02/2021	2030 On 06-May-21	10.04	Put	Bond Future	201	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2021	2030 On 06-May-21	9.15	Put	Bond Future	1002	1	1	1	0.00
12/02/2021	2030 On 06-May-21	10.95	Put	Bond Future	19	0	0	0	300.00
12/02/2021	2030 On 06-May-21	9.27	Put	Bond Future	827	1	1	1	0.00
12/02/2021	2030 On 06-May-21	9.25	Put	Bond Future	854	1	1	1	0.00
12/02/2021	2030 On 06-May-21	9.00	Put	Bond Future	1266	1	1	1	5,000.00
12/02/2021	2030 On 06-May-21	11.69	Put	Bond Future	2	0	0	0	0.00
12/02/2021	2030 On 06-May-21	11.70	Put	Bond Future	2	0	0	0	0.00
12/02/2021	2030 On 06-May-21	10.74	Put	Bond Future	35	0	0	0	0.00
12/02/2021	2030 On 06-May-21	9.22	Put	Bond Future	896	1	1	1	700.00
12/02/2021	2030 On 06-May-21	7.97	Put	Bond Future	4821	5	5	5	0.00
12/02/2021	2030 On 06-May-21	9.92	Put	Bond Future	262	0	0	0	700.00
12/02/2021	2030 On 06-May-21	8.90	Put	Bond Future	1477	1	1	1	2,500.00
12/02/2021	2030 On 06-May-21	9.35	Put	Bond Future	727	1	1	1	0.00
12/02/2021	2030 On 06-May-21	8.77	Put	Bond Future	1792	2	2	2	0.00
12/02/2021	2030 On 06-May-21	8.86	Put	Bond Future	1569	1	2	1	0.00
12/02/2021	2030 On 06-May-21	8.95	Put	Bond Future	1368	1	1	1	2,500.00
12/02/2021	2030 On 06-May-21	8.36	Put	Bond Future	3109	3	3	3	0.00
12/02/2021	2030 On 06-May-21	11.71	Put	Bond Future	2	0	0	0	0.00
12/02/2021	2030 On 05-August-21			Bond Future	8.87	95.4747	95.1460	95.4747	0.00
12/02/2021	2030 On 05-August-21	10.30	Call	Bond Future	8318	9	8	9	0.00
12/02/2021	2030 On 05-August-21	7.70	Call	Bond Future	627	1	1	1	200.00
12/02/2021	2030 On 05-August-21	10.43	Call	Bond Future	8875	9	9	9	0.00
12/02/2021	2030 On 05-August-21	8.95	Call	Bond Future	3130	3	3	3	600.00
12/02/2021	2030 On 05-August-21	8.78	Call	Bond Future	2638	3	3	3	200.00
12/02/2021	2030 On 05-August-21	9.45	Call	Bond Future	4839	5	5	5	600.00
12/02/2021	2030 On 05-August-21	12.10	Call	Bond Future	16301	17	16	17	0.00
12/02/2021	2030 On 05-August-21	10.42	Call	Bond Future	8831	9	9	9	0.00
12/02/2021	2030 On 05-August-21	10.41	Call	Bond Future	8788	9	9	9	0.00
12/02/2021	2030 On 05-August-21	10.41	Put	Bond Future	526	0	1	0	0.00
12/02/2021	2030 On 05-August-21	10.42	Put	Bond Future	518	0	1	0	0.00
12/02/2021	2030 On 05-August-21	12.10	Put	Bond Future	30	0	0	0	600.00
12/02/2021	2030 On 05-August-21	7.70	Put	Bond Future	7557	7	8	7	0.00
12/02/2021	2030 On 05-August-21	10.30	Put	Bond Future	613	1	1	1	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2021	2030 On 05-August-21	8.78	Put	Bond Future	3133	3	3	3	0.00
12/02/2021	2030 On 05-August-21	9.45	Put	Bond Future	1602	2	2	2	0.00
12/02/2021	2030 On 05-August-21	10.43	Put	Bond Future	511	0	1	0	0.00
12/02/2021	2030 On 05-August-21	8.95	Put	Bond Future	2660	3	3	3	0.00
12/02/2021	2030 On 04-November-21			Bond Future	9.05	96.4946	96.1623	96.4946	0.00
12/02/2021	2030 On 04-November-21	8.77	Call	Bond Future	2639	3	3	3	300.00
12/02/2021	2030 On 04-November-21	11.44	Call	Bond Future	12338	13	12	13	0.00
12/02/2021	2030 On 04-November-21	10.61	Call	Bond Future	8933	9	9	9	0.00
12/02/2021	2030 On 04-November-21	10.59	Call	Bond Future	8854	9	9	9	0.00
12/02/2021	2030 On 04-November-21	8.27	Call	Bond Future	1555	2	2	2	300.00
12/02/2021	2030 On 04-November-21	10.60	Call	Bond Future	8894	9	9	9	0.00
12/02/2021	2030 On 04-November-21	10.60	Put	Bond Future	861	1	1	1	0.00
12/02/2021	2030 On 04-November-21	10.59	Put	Bond Future	871	1	1	1	0.00
12/02/2021	2030 On 04-November-21	8.77	Put	Bond Future	4205	4	4	4	0.00
12/02/2021	2030 On 04-November-21	11.44	Put	Bond Future	316	0	0	0	300.00
12/02/2021	2030 On 04-November-21	8.27	Put	Bond Future	5979	6	6	6	0.00
12/02/2021	2030 On 04-November-21	10.61	Put	Bond Future	852	1	1	1	0.00
12/02/2021	2030 On 03-February-22			Bond Future	9.25	93.5504	93.2144	93.5504	0.00
12/02/2021	2030 On 03-February-22	9.43	Call	Bond Future	4281	4	4	4	0.00
12/02/2021	2030 On 03-February-22	9.44	Call	Bond Future	4311	5	4	5	0.00
12/02/2021	2030 On 03-February-22	9.45	Call	Bond Future	4340	5	4	5	0.00
12/02/2021	2030 On 03-February-22	9.45	Put	Bond Future	3300	3	3	3	0.00
12/02/2021	2030 On 03-February-22	9.44	Put	Bond Future	3323	3	3	3	0.00
12/02/2021	2030 On 03-February-22	9.43	Put	Bond Future	3346	3	3	3	0.00
12/02/2021	2032 On 06-May-21			Bond Future	9.55	92.4881	92.2406	92.4881	124,779.00
12/02/2021	2032 On 06-May-21	12.11	Call	Bond Future	14368	15	14	15	0.00
12/02/2021	2032 On 06-May-21	12.10	Call	Bond Future	14318	15	14	15	0.00
12/02/2021	2032 On 06-May-21	10.33	Call	Bond Future	5492	6	5	6	736.00
12/02/2021	2032 On 06-May-21	12.12	Call	Bond Future	14417	15	14	15	0.00
12/02/2021	2032 On 06-May-21	12.57	Call	Bond Future	16596	17	17	17	0.00
12/02/2021	2032 On 06-May-21	12.12	Put	Bond Future	16	0	0	0	0.00
12/02/2021	2032 On 06-May-21	12.10	Put	Bond Future	17	0	0	0	0.00

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12/02/2021	2032 On 06-May-21	12.57	Put	Bond Future	4	0	0	0	736.00
12/02/2021	2032 On 06-May-21	10.33	Put	Bond Future	747	1	1	1	0.00
12/02/2021	2032 On 06-May-21	12.11	Put	Bond Future	17	0	0	0	0.00
12/02/2021	2032 On 05-August-21			Bond Future	9.74	93.4857	93.2352	93.4857	0.00
12/02/2021	2032 On 05-August-21	11.35	Call	Bond Future	9786	10	10	10	0.00
12/02/2021	2032 On 05-August-21	11.36	Call	Bond Future	9831	10	10	10	0.00
12/02/2021	2032 On 05-August-21	11.37	Call	Bond Future	9875	10	10	10	0.00
12/02/2021	2032 On 05-August-21	11.37	Put	Bond Future	638	1	1	1	0.00
12/02/2021	2032 On 05-August-21	11.36	Put	Bond Future	647	1	1	1	0.00
12/02/2021	2032 On 05-August-21	11.35	Put	Bond Future	655	1	1	1	0.00
12/02/2021	2032 On 04-November-21			Bond Future	9.94	90.3396	90.0863	90.3396	0.00
12/02/2021	2032 On 04-November-21	12.81	Call	Bond Future	15258	15	15	15	0.00
12/02/2021	2032 On 04-November-21	11.71	Call	Bond Future	10584	11	11	11	0.00
12/02/2021	2032 On 04-November-21	9.33	Call	Bond Future	2246	2	2	2	700.00
12/02/2021	2032 On 04-November-21	9.83	Call	Bond Future	3561	4	4	4	700.00
12/02/2021	2032 On 04-November-21	11.69	Call	Bond Future	10501	11	11	11	0.00
12/02/2021	2032 On 04-November-21	11.70	Call	Bond Future	10542	11	11	11	0.00
12/02/2021	2032 On 04-November-21	11.71	Put	Bond Future	894	1	1	1	0.00
12/02/2021	2032 On 04-November-21	11.70	Put	Bond Future	904	1	1	1	0.00
12/02/2021	2032 On 04-November-21	11.69	Put	Bond Future	913	1	1	1	0.00
12/02/2021	2032 On 04-November-21	9.33	Put	Bond Future	5963	6	6	6	0.00
12/02/2021	2032 On 04-November-21	12.81	Put	Bond Future	257	0	0	0	700.00
12/02/2021	2032 On 04-November-21	9.83	Put	Bond Future	4222	4	4	4	0.00
12/02/2021	2032 On 03-February-22			Bond Future	10.15	91.3320	91.0758	91.3320	0.00
12/02/2021	2032 On 03-February-22	8.91	Call	Bond Future	1527	2	2	2	198.00
12/02/2021	2032 On 03-February-22	10.44	Call	Bond Future	5252	5	5	5	0.00
12/02/2021	2032 On 03-February-22	10.45	Call	Bond Future	5284	5	5	5	0.00
12/02/2021	2032 On 03-February-22	9.81	Call	Bond Future	3393	4	3	4	0.00
12/02/2021	2032 On 03-February-22	10.43	Call	Bond Future	5220	5	5	5	0.00
12/02/2021	2032 On 03-February-22	10.42	Call	Bond Future	5188	5	5	5	0.00
12/02/2021	2032 On 03-February-22	10.42	Put	Bond Future	3669	4	4	4	0.00
12/02/2021	2032 On 03-February-22	10.45	Put	Bond Future	3598	3	4	3	198.00
12/02/2021	2032 On 03-February-22	10.43	Put	Bond Future	3645	4	4	4	0.00

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12/02/2021	2032 On 03-February-22	9.81	Put	Bond Future	5386	5	5	5	198.00
12/02/2021	2032 On 03-February-22	8.91	Put	Bond Future	9055	9	9	9	0.00
12/02/2021	2032 On 03-February-22	10.44	Put	Bond Future	3622	4	4	4	0.00
12/02/2021	2033 On 06-May-21			Bond Future	101.65	101.5466	101.6530	101.5466	9,583.00
12/02/2021	2033 On 05-August-21			Bond Future	102.77	102.6664	102.7734	102.6664	0.00
12/02/2021	2033 On 04-November-21			Bond Future	102.67	102.5633	102.6713	102.5633	0.00
12/02/2021	2033 On 03-February-22			Bond Future	103.82	103.7131	103.8223	103.7131	0.00
12/02/2021	2037 On 06-May-21			Bond Future	10.51	87.2693	87.0047	87.2693	130,282.00
12/02/2021	2037 On 06-May-21	12.44	Call	Bond Future	11750	12	12	12	0.00
12/02/2021	2037 On 06-May-21	12.43	Call	Bond Future	11700	12	12	12	0.00
12/02/2021	2037 On 06-May-21	12.42	Call	Bond Future	11649	12	12	12	0.00
12/02/2021	2037 On 06-May-21	12.44	Put	Bond Future	139	0	0	0	0.00
12/02/2021	2037 On 06-May-21	12.42	Put	Bond Future	144	0	0	0	0.00
12/02/2021	2037 On 06-May-21	12.43	Put	Bond Future	141	0	0	0	0.00
12/02/2021	2037 On 05-August-21			Bond Future	10.72	83.9547	83.6868	83.9547	0.00
12/02/2021	2037 On 05-August-21	12.26	Call	Bond Future	10174	10	10	10	0.00
12/02/2021	2037 On 05-August-21	12.28	Call	Bond Future	10262	10	10	10	0.00
12/02/2021	2037 On 05-August-21	12.27	Call	Bond Future	10218	10	10	10	0.00
12/02/2021	2037 On 05-August-21	12.27	Put	Bond Future	922	1	1	1	0.00
12/02/2021	2037 On 05-August-21	12.26	Put	Bond Future	932	1	1	1	0.00
12/02/2021	2037 On 05-August-21	12.28	Put	Bond Future	911	1	1	1	0.00
12/02/2021	2037 On 04-November-21			Bond Future	10.91	84.8517	84.5808	84.8517	0.00
12/02/2021	2037 On 04-November-21	12.82	Call	Bond Future	11928	12	12	12	0.00
12/02/2021	2037 On 04-November-21	12.81	Call	Bond Future	11886	12	12	12	0.00
12/02/2021	2037 On 04-November-21	12.83	Call	Bond Future	11969	12	12	12	0.00
12/02/2021	2037 On 04-November-21	12.82	Put	Bond Future	1031	1	1	1	0.00
12/02/2021	2037 On 04-November-21	12.81	Put	Bond Future	1041	1	1	1	0.00
12/02/2021	2037 On 04-November-21	12.83	Put	Bond Future	1021	1	1	1	0.00
12/02/2021	2037 On 03-February-22			Bond Future	11.12	81.5295	81.2556	81.5295	0.00
12/02/2021	2037 On 03-February-22	11.47	Call	Bond Future	6156	6	6	6	0.00
12/02/2021	2037 On 03-February-22	11.46	Call	Bond Future	6121	6	6	6	0.00

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12/02/2021	2037 On 03-February-22	11.45	Call	Bond Future	6087	6	6	6	0.00
12/02/2021	2037 On 03-February-22	11.47	Put	Bond Future	4061	4	4	4	0.00
12/02/2021	2037 On 03-February-22	11.45	Put	Bond Future	4111	4	4	4	0.00
12/02/2021	2037 On 03-February-22	11.46	Put	Bond Future	4086	4	4	4	0.00
12/02/2021	2038 On 06-May-21			Bond Future	116.34	116.4205	116.3431	116.4205	7,799.00
12/02/2021	2038 On 05-August-21			Bond Future	115.91	115.9838	115.9051	115.9838	0.00
12/02/2021	2038 On 04-November-21			Bond Future	117.17	117.2495	117.1700	117.2495	0.00
12/02/2021	2038 On 03-February-22			Bond Future	116.73	116.8132	116.7326	116.8132	0.00
12/02/2021	2040 On 06-May-21			Bond Future	10.68	89.2211	88.9760	89.2211	79,204.00
12/02/2021	2040 On 06-May-21	12.43	Call	Bond Future	11436	12	11	12	0.00
12/02/2021	2040 On 06-May-21	12.42	Call	Bond Future	11383	12	11	12	0.00
12/02/2021	2040 On 06-May-21	13.38	Call	Bond Future	16391	17	16	17	0.00
12/02/2021	2040 On 06-May-21	12.44	Call	Bond Future	11489	12	11	12	0.00
12/02/2021	2040 On 06-May-21	10.83	Call	Bond Future	3368	4	3	4	300.00
12/02/2021	2040 On 06-May-21	11.58	Call	Bond Future	6957	7	7	7	300.00
12/02/2021	2040 On 06-May-21	11.58	Put	Bond Future	863	1	1	1	0.00
12/02/2021	2040 On 06-May-21	12.44	Put	Bond Future	200	0	0	0	0.00
12/02/2021	2040 On 06-May-21	10.83	Put	Bond Future	2297	2	2	2	0.00
12/02/2021	2040 On 06-May-21	13.38	Put	Bond Future	26	0	0	0	300.00
12/02/2021	2040 On 06-May-21	12.42	Put	Bond Future	208	0	0	0	0.00
12/02/2021	2040 On 06-May-21	12.43	Put	Bond Future	204	0	0	0	0.00
12/02/2021	2040 On 05-August-21			Bond Future	10.88	85.6772	85.4292	85.6772	0.00
12/02/2021	2040 On 05-August-21	11.55	Call	Bond Future	6701	7	7	7	900.00
12/02/2021	2040 On 05-August-21	14.80	Call	Bond Future	21594	22	22	22	0.00
12/02/2021	2040 On 05-August-21	12.49	Call	Bond Future	11029	11	11	11	0.00
12/02/2021	2040 On 05-August-21	11.05	Call	Bond Future	4610	5	5	5	900.00
12/02/2021	2040 On 05-August-21	12.48	Call	Bond Future	10983	11	11	11	0.00
12/02/2021	2040 On 05-August-21	12.47	Call	Bond Future	10936	11	11	11	0.00
12/02/2021	2040 On 05-August-21	12.49	Put	Bond Future	901	1	1	1	0.00
12/02/2021	2040 On 05-August-21	11.05	Put	Bond Future	3436	3	3	3	0.00
12/02/2021	2040 On 05-August-21	12.47	Put	Bond Future	921	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2021	2040 On 05-August-21	14.80	Put	Bond Future	40	0	0	0	900.00
12/02/2021	2040 On 05-August-21	12.48	Put	Bond Future	911	1	1	1	0.00
12/02/2021	2040 On 05-August-21	11.55	Put	Bond Future	2231	2	2	2	0.00
12/02/2021	2040 On 04-November-21			Bond Future	11.07	86.5926	86.3418	86.5926	0.00
12/02/2021	2040 On 04-November-21	12.91	Call	Bond Future	12245	12	12	12	0.00
12/02/2021	2040 On 04-November-21	12.90	Call	Bond Future	12202	12	12	12	0.00
12/02/2021	2040 On 04-November-21	12.89	Call	Bond Future	12158	12	12	12	0.00
12/02/2021	2040 On 04-November-21	12.89	Put	Bond Future	1171	1	1	1	0.00
12/02/2021	2040 On 04-November-21	12.90	Put	Bond Future	1160	1	1	1	0.00
12/02/2021	2040 On 04-November-21	12.91	Put	Bond Future	1149	1	1	1	0.00
12/02/2021	2040 On 03-February-22			Bond Future	11.28	83.0393	82.7858	83.0393	0.00
12/02/2021	2040 On 03-February-22	11.58	Call	Bond Future	6378	7	6	7	0.00
12/02/2021	2040 On 03-February-22	11.57	Call	Bond Future	6341	6	6	6	0.00
12/02/2021	2040 On 03-February-22	11.59	Call	Bond Future	6415	7	6	7	0.00
12/02/2021	2040 On 03-February-22	11.57	Put	Bond Future	4477	4	4	4	0.00
12/02/2021	2040 On 03-February-22	11.58	Put	Bond Future	4450	4	4	4	0.00
12/02/2021	2040 On 03-February-22	11.59	Put	Bond Future	4424	4	4	4	0.00
12/02/2021	2044 On 06-May-21			Bond Future	10.75	85.7773	85.5289	85.7773	61,049.00
12/02/2021	2044 On 06-May-21	12.45	Call	Bond Future	11187	11	11	11	0.00
12/02/2021	2044 On 06-May-21	10.70	Call	Bond Future	2658	3	3	3	3,100.00
12/02/2021	2044 On 06-May-21	11.90	Call	Bond Future	8319	9	8	9	0.00
12/02/2021	2044 On 06-May-21	11.35	Call	Bond Future	5499	6	5	6	3,100.00
12/02/2021	2044 On 06-May-21	12.44	Call	Bond Future	11134	11	11	11	0.00
12/02/2021	2044 On 06-May-21	12.43	Call	Bond Future	11082	11	11	11	0.00
12/02/2021	2044 On 06-May-21	11.40	Call	Bond Future	5749	6	6	6	0.00
12/02/2021	2044 On 06-May-21	11.79	Call	Bond Future	7760	8	8	8	0.00
12/02/2021	2044 On 06-May-21	11.10	Call	Bond Future	4303	4	4	4	0.00
12/02/2021	2044 On 06-May-21	12.50	Call	Bond Future	11450	12	11	12	0.00
12/02/2021	2044 On 06-May-21	11.79	Put	Bond Future	742	1	1	1	3,100.00
12/02/2021	2044 On 06-May-21	11.40	Put	Bond Future	1233	1	1	1	3,100.00
12/02/2021	2044 On 06-May-21	12.43	Put	Bond Future	243	0	0	0	0.00
12/02/2021	2044 On 06-May-21	12.44	Put	Bond Future	238	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2021	2044 On 06-May-21	12.50	Put	Bond Future	213	0	0	0	3,100.00
12/02/2021	2044 On 06-May-21	11.90	Put	Bond Future	620	1	1	1	0.00
12/02/2021	2044 On 06-May-21	11.35	Put	Bond Future	1314	1	1	1	0.00
12/02/2021	2044 On 06-May-21	11.10	Put	Bond Future	1809	2	2	2	3,100.00
12/02/2021	2044 On 06-May-21	12.45	Put	Bond Future	234	0	0	0	0.00
12/02/2021	2044 On 06-May-21	10.70	Put	Bond Future	2999	3	3	3	0.00
12/02/2021	2044 On 05-August-21			Bond Future	10.94	82.3215	82.0700	82.3215	0.00
12/02/2021	2044 On 05-August-21	12.60	Call	Bond Future	11283	12	11	12	0.00
12/02/2021	2044 On 05-August-21	12.59	Call	Bond Future	11237	11	11	11	0.00
12/02/2021	2044 On 05-August-21	12.61	Call	Bond Future	11329	12	11	12	0.00
12/02/2021	2044 On 05-August-21	12.61	Put	Bond Future	864	1	1	1	0.00
12/02/2021	2044 On 05-August-21	12.60	Put	Bond Future	874	1	1	1	0.00
12/02/2021	2044 On 05-August-21	12.59	Put	Bond Future	884	1	1	1	0.00
12/02/2021	2044 On 04-November-21			Bond Future	11.13	83.2011	82.9468	83.2011	0.00
12/02/2021	2044 On 04-November-21	12.90	Call	Bond Future	11996	12	12	12	0.00
12/02/2021	2044 On 04-November-21	12.89	Call	Bond Future	11954	12	12	12	0.00
12/02/2021	2044 On 04-November-21	12.91	Call	Bond Future	12039	12	12	12	0.00
12/02/2021	2044 On 04-November-21	12.91	Put	Bond Future	1234	1	1	1	0.00
12/02/2021	2044 On 04-November-21	12.89	Put	Bond Future	1257	1	1	1	0.00
12/02/2021	2044 On 04-November-21	12.90	Put	Bond Future	1246	1	1	1	0.00
12/02/2021	2044 On 03-February-22			Bond Future	11.32	79.7356	79.4786	79.7356	0.00
12/02/2021	2044 On 03-February-22	11.61	Call	Bond Future	6330	6	6	6	0.00
12/02/2021	2044 On 03-February-22	11.59	Call	Bond Future	6258	6	6	6	0.00
12/02/2021	2044 On 03-February-22	11.60	Call	Bond Future	6294	6	6	6	0.00
12/02/2021	2044 On 03-February-22	11.60	Put	Bond Future	4496	4	4	4	0.00
12/02/2021	2044 On 03-February-22	11.59	Put	Bond Future	4524	4	5	4	0.00
12/02/2021	2044 On 03-February-22	11.61	Put	Bond Future	4468	4	4	4	0.00
12/02/2021	2046 On 06-May-21			Bond Future	104.09	104.0025	104.0925	104.0025	14,893.00
12/02/2021	2046 On 05-August-21			Bond Future	105.24	105.1495	105.2402	105.1495	0.00
12/02/2021	2046 On 04-November-21			Bond Future	104.58	104.4912	104.5828	104.4912	0.00
12/02/2021	2046 On 03-February-22			Bond Future	105.76	105.6629	105.7553	105.6629	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2021	2050 On 06-May-21			Bond Future	107.20	107.2007	107.2015	107.2007	10,968.00
12/02/2021	2050 On 05-August-21			Bond Future	106.46	106.4567	106.4571	106.4567	0.00
12/02/2021	2050 On 04-November-21			Bond Future	107.62	107.6184	107.6186	107.6184	0.00
12/02/2021	2050 On 03-February-22			Bond Future	106.88	106.8791	106.8793	106.8791	0.00
12/02/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	AL37 On 06-May-21			Index Future	799.52	801.2210	799.5240	801.2210	0.00
12/02/2021	AL37 On 05-August-21			Index Future	808.05	809.7670	808.0490	809.7670	0.00
12/02/2021	AL37 On 04-November-21			Index Future	816.76	818.5020	816.7630	818.5020	0.00
12/02/2021	AL37 On 03-February-22			Index Future	825.73	827.4850	825.7270	827.4850	0.00
12/02/2021	AL7T On 06-May-21			Index Future	898.48	901.2260	898.4800	901.2260	0.00
12/02/2021	AL7T On 05-August-21			Index Future	908.06	910.8380	908.0600	910.8380	0.00
12/02/2021	AL7T On 04-November-21			Index Future	917.85	920.6630	917.8530	920.6630	0.00
12/02/2021	AL7T On 03-February-22			Index Future	927.93	930.7670	927.9260	930.7670	0.00
12/02/2021	ALBI On 06-May-21			Index Future	786.23	788.2610	786.2320	788.2610	308.00
12/02/2021	ALBI On 05-August-21			Index Future	794.62	796.6690	794.6150	796.6690	0.00
12/02/2021	ALBI On 04-November-21			Index Future	803.19	805.2620	803.1850	805.2620	0.00
12/02/2021	ALBI On 03-February-22			Index Future	812.00	814.1000	812.0000	814.1000	0.00
12/02/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/02/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2021	ES33 On 06-May-21			Bond Future	11.21	76.8442	76.6619	76.8442	350.00
12/02/2021	ES33 On 05-August-21			Bond Future	11.45	77.6729	77.4883	77.6729	0.00
12/02/2021	ES33 On 04-November-21			Bond Future	11.70	74.7281	74.5415	74.7281	0.00
12/02/2021	ES33 On 03-February-22			Bond Future	11.97	75.5490	75.3603	75.5490	0.00
12/02/2021	ES42 On 06-May-21			Bond Future	11.76	75.3562	75.1817	75.3562	4,779.00
12/02/2021	ES42 On 05-August-21			Bond Future	11.99	76.1695	75.9929	76.1695	0.00
12/02/2021	ES42 On 04-November-21			Bond Future	12.23	72.7255	72.5469	72.7255	0.00
12/02/2021	ES42 On 03-February-22			Bond Future	12.47	73.5248	73.3441	73.5248	0.00
12/02/2021	GOVI On 06-May-21			GOVI	776.95	778.9940	776.9540	778.9940	971.00
12/02/2021	GOVI On 06-May-21	678.69	Call	GOVI	982640	100	98	100	0.00
12/02/2021	GOVI On 06-May-21	678.68	Call	GOVI	982740	100	98	100	0.00
12/02/2021	GOVI On 06-May-21	678.67	Call	GOVI	982840	100	98	100	0.00
12/02/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
12/02/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
12/02/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
12/02/2021	GOVI On 05-August-21			GOVI	785.24	787.3030	785.2380	787.3030	0.00
12/02/2021	GOVI On 05-August-21	719.15	Call	GOVI	660880	68	66	68	0.00
12/02/2021	GOVI On 05-August-21	719.14	Call	GOVI	660980	68	66	68	0.00
12/02/2021	GOVI On 05-August-21	719.13	Call	GOVI	661080	68	66	68	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
12/02/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
12/02/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
12/02/2021	GOVI On 04-November-21			GOVI	793.71	795.7950	793.7070	795.7950	0.00
12/02/2021	GOVI On 04-November-21	728.42	Call	GOVI	652870	67	65	67	0.00
12/02/2021	GOVI On 04-November-21	728.41	Call	GOVI	652970	67	65	67	0.00
12/02/2021	GOVI On 04-November-21	728.40	Call	GOVI	653070	67	65	67	0.00
12/02/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
12/02/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
12/02/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
12/02/2021	GOVI On 03-February-22			GOVI	802.42	804.5290	802.4180	804.5290	0.00
12/02/2021	GOVI On 03-February-22	792.75	Call	GOVI	96680	12	10	12	0.00
12/02/2021	GOVI On 03-February-22	792.74	Call	GOVI	96780	12	10	12	0.00
12/02/2021	GOVI On 03-February-22	792.76	Call	GOVI	96580	12	10	12	0.00
12/02/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
12/02/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
12/02/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
12/02/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/02/2021	IGOV On 06-May-21			Index Future	280.33	280.3280	280.3330	280.3280	976.00
12/02/2021	IGOV On 05-August-21			Index Future	283.39	283.3860	283.3910	283.3860	0.00
12/02/2021	IGOV On 04-November-21			Index Future	286.52	286.5110	286.5150	286.5110	0.00
12/02/2021	IGOV On 03-February-22			Index Future	289.73	289.7220	289.7270	289.7220	0.00
12/02/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
12/02/2021	IS05 On 15-June-21			Interest Rate Swap	90.44	90.4400	90.4400	90.4400	0.00
12/02/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4100	89.4200	89.4100	0.00
12/02/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.6900	90.7000	90.6900	51.00
12/02/2021	IS05 On 15-March-22			Interest Rate Swap	90.14	90.1200	90.1400	90.1200	0.00
12/02/2021	IS05 On 21-June-22			Interest Rate Swap	90.27	90.2400	90.2700	90.2400	0.00
12/02/2021	IS05 On 20-September-22			Interest Rate Swap	93.41	93.3700	93.4100	93.3700	0.00
12/02/2021	IS05 On 20-December-22			Interest Rate Swap	93.89	93.8500	93.8900	93.8500	0.00
12/02/2021	IS05 On 22-March-23			Interest Rate Swap	86.27	86.2100	86.2700	86.2100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2021	IS05 On 20-June-23			Interest Rate Swap	91.77	91.7100	91.7700	91.7100	0.00
12/02/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
12/02/2021	IS10 On 17-December-25			Interest Rate Swap	78.57	78.2700	78.5700	78.2700	0.00
12/02/2021	IS10 On 16-March-26			Interest Rate Swap	74.97	74.6500	74.9700	74.6500	0.00
12/02/2021	IS10 On 15-June-26			Interest Rate Swap	73.24	72.9000	73.2400	72.9000	0.00
12/02/2021	IS10 On 21-September-26			Interest Rate Swap	75.12	74.7700	75.1200	74.7700	0.00
12/02/2021	IS10 On 21-December-26			Interest Rate Swap	79.03	78.6600	79.0300	78.6600	0.00
12/02/2021	IS10 On 15-March-27			Interest Rate Swap	77.41	77.0300	77.4100	77.0300	0.00
12/02/2021	IS10 On 21-June-27			Interest Rate Swap	79.38	78.9900	79.3800	78.9900	0.00
12/02/2021	IS10 On 20-September-27			Interest Rate Swap	85.11	84.7200	85.1100	84.7200	0.00
12/02/2021	IS10 On 20-December-27			Interest Rate Swap	85.42	85.0300	85.4200	85.0300	0.00
12/02/2021	IS10 On 22-March-28			Interest Rate Swap	78.32	77.9100	78.3200	77.9100	0.00
12/02/2021	IS10 On 20-June-28			Interest Rate Swap	86.16	85.7400	86.1600	85.7400	0.00
12/02/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/02/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
12/02/2021	JBAF On 17-February-21			Jibar Tradeable Future	3.65	96.3550	96.3550	96.3550	0.00
12/02/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.71	96.3150	96.2950	96.3150	0.00
12/02/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.70	96.3300	96.3000	96.3300	0.00
12/02/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.71	96.3300	96.2900	96.3300	0.00
12/02/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.72	96.3050	96.2850	96.3050	0.00
12/02/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.74	96.3000	96.2600	96.3000	0.00
12/02/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.80	96.2400	96.2000	96.2400	30,000.00
12/02/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.00	96.0500	96.0050	96.0500	0.00
12/02/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.13	95.9300	95.8700	95.9300	0.00
12/02/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.33	95.7000	95.6750	95.7000	20,001.00
12/02/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.45	95.5850	95.5550	95.5850	0.00
12/02/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.66	95.3750	95.3450	95.3750	0.00
12/02/2021	R023 On 06-May-21			Bond Future	4.77	106.6079	106.6001	106.6079	41,458.00
12/02/2021	R023 On 06-May-21	7.57	Call	Bond Future	4803	5	5	5	0.00
12/02/2021	R023 On 06-May-21	7.56	Call	Bond Future	4786	5	5	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
12/02/2021	R023 On 06-May-21	7.58	Call	Bond Future	4819	5	5	5	0.00
12/02/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
12/02/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
12/02/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
12/02/2021	R023 On 05-August-21			Bond Future	4.85	107.7572	107.7489	107.7572	0.00
12/02/2021	R023 On 05-August-21	5.31	Call	Bond Future	932	1	1	1	0.00
12/02/2021	R023 On 05-August-21	5.30	Call	Bond Future	921	1	1	1	0.00
12/02/2021	R023 On 05-August-21	5.29	Call	Bond Future	909	1	1	1	0.00
12/02/2021	R023 On 05-August-21	5.29	Put	Bond Future	234	0	0	0	0.00
12/02/2021	R023 On 05-August-21	5.30	Put	Bond Future	230	0	0	0	0.00
12/02/2021	R023 On 05-August-21	5.31	Put	Bond Future	227	0	0	0	0.00
12/02/2021	R023 On 04-November-21			Bond Future	4.95	105.0009	104.9924	105.0009	0.00
12/02/2021	R023 On 04-November-21	4.92	Call	Bond Future	448	0	0	0	0.00
12/02/2021	R023 On 04-November-21	4.91	Call	Bond Future	441	0	0	0	0.00
12/02/2021	R023 On 04-November-21	4.90	Call	Bond Future	435	0	0	0	0.00
12/02/2021	R023 On 04-November-21	4.90	Put	Bond Future	495	0	0	0	0.00
12/02/2021	R023 On 04-November-21	4.91	Put	Bond Future	489	0	0	0	0.00
12/02/2021	R023 On 04-November-21	4.92	Put	Bond Future	483	0	0	0	0.00
12/02/2021	R023 On 03-February-22			Bond Future	5.09	106.1540	106.1452	106.1540	0.00
12/02/2021	R023 On 03-February-22	5.07	Call	Bond Future	463	0	0	0	0.00
12/02/2021	R023 On 03-February-22	5.06	Call	Bond Future	458	0	0	0	0.00
12/02/2021	R023 On 03-February-22	5.08	Call	Bond Future	469	0	0	0	0.00
12/02/2021	R023 On 03-February-22	5.08	Put	Bond Future	476	0	0	0	0.00
12/02/2021	R023 On 03-February-22	5.06	Put	Bond Future	485	0	0	0	0.00
12/02/2021	R023 On 03-February-22	5.07	Put	Bond Future	480	0	0	0	0.00
12/02/2021	R035 On 06-May-21			Bond Future	10.27	91.9018	91.5667	91.9018	102,994.00
12/02/2021	R035 On 06-May-21	12.36	Call	Bond Future	12756	13	13	13	0.00
12/02/2021	R035 On 06-May-21	12.35	Call	Bond Future	12704	13	13	13	0.00
12/02/2021	R035 On 06-May-21	11.05	Call	Bond Future	6023	6	6	6	0.00
12/02/2021	R035 On 06-May-21	10.40	Call	Bond Future	3115	3	3	3	600.00
12/02/2021	R035 On 06-May-21	11.15	Call	Bond Future	6523	7	7	7	600.00
12/02/2021	R035 On 06-May-21	12.91	Call	Bond Future	15583	16	16	16	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2021	R035 On 06-May-21	10.81	Call	Bond Future	4866	5	5	5	1,650.00
12/02/2021	R035 On 06-May-21	12.02	Call	Bond Future	10975	11	11	11	0.00
12/02/2021	R035 On 06-May-21	11.32	Call	Bond Future	7374	8	7	8	0.00
12/02/2021	R035 On 06-May-21	12.37	Call	Bond Future	12808	13	13	13	0.00
12/02/2021	R035 On 06-May-21	10.55	Call	Bond Future	3713	4	4	4	0.00
12/02/2021	R035 On 06-May-21	10.05	Call	Bond Future	1931	2	2	2	500.00
12/02/2021	R035 On 06-May-21	11.55	Call	Bond Future	8532	9	9	9	0.00
12/02/2021	R035 On 06-May-21	12.77	Call	Bond Future	14873	15	15	15	0.00
12/02/2021	R035 On 06-May-21	10.24	Call	Bond Future	2537	3	3	3	223.00
12/02/2021	R035 On 06-May-21	12.77	Put	Bond Future	32	0	0	0	1,650.00
12/02/2021	R035 On 06-May-21	10.24	Put	Bond Future	2708	3	3	3	0.00
12/02/2021	R035 On 06-May-21	11.55	Put	Bond Future	427	0	0	0	1,650.00
12/02/2021	R035 On 06-May-21	12.91	Put	Bond Future	23	0	0	0	600.00
12/02/2021	R035 On 06-May-21	10.40	Put	Bond Future	2212	2	2	2	0.00
12/02/2021	R035 On 06-May-21	10.55	Put	Bond Future	1820	2	2	2	500.00
12/02/2021	R035 On 06-May-21	10.05	Put	Bond Future	3404	3	3	3	0.00
12/02/2021	R035 On 06-May-21	12.35	Put	Bond Future	85	0	0	0	0.00
12/02/2021	R035 On 06-May-21	12.36	Put	Bond Future	83	0	0	0	0.00
12/02/2021	R035 On 06-May-21	11.32	Put	Bond Future	640	1	1	1	223.00
12/02/2021	R035 On 06-May-21	12.02	Put	Bond Future	172	0	0	0	223.00
12/02/2021	R035 On 06-May-21	10.81	Put	Bond Future	1293	1	1	1	0.00
12/02/2021	R035 On 06-May-21	11.15	Put	Bond Future	823	1	1	1	0.00
12/02/2021	R035 On 06-May-21	11.05	Put	Bond Future	940	1	1	1	500.00
12/02/2021	R035 On 06-May-21	12.37	Put	Bond Future	81	0	0	0	0.00
12/02/2021	R035 On 05-August-21			Bond Future	10.47	92.8926	92.5534	92.8926	0.00
12/02/2021	R035 On 05-August-21	10.77	Call	Bond Future	4831	5	5	5	0.00
12/02/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
12/02/2021	R035 On 05-August-21	10.02	Call	Bond Future	2375	3	2	3	100.00
12/02/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
12/02/2021	R035 On 05-August-21	11.37	Call	Bond Future	7373	8	7	8	0.00
12/02/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
12/02/2021	R035 On 05-August-21	5.31	Put	Bond Future	45537	45	46	45	0.00
12/02/2021	R035 On 05-August-21	11.37	Put	Bond Future	1721	2	2	2	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2021	R035 On 05-August-21	5.30	Put	Bond Future	45654	45	46	45	0.00
12/02/2021	R035 On 05-August-21	5.29	Put	Bond Future	45771	45	46	45	0.00
12/02/2021	R035 On 05-August-21	10.77	Put	Bond Future	2872	3	3	3	100.00
12/02/2021	R035 On 05-August-21	10.02	Put	Bond Future	5376	5	5	5	0.00
12/02/2021	R035 On 04-November-21			Bond Future	10.67	89.4106	89.0677	89.4106	0.00
12/02/2021	R035 On 04-November-21	13.82	Call	Bond Future	17379	18	17	18	0.00
12/02/2021	R035 On 04-November-21	11.75	Call	Bond Future	8551	9	9	9	0.00
12/02/2021	R035 On 04-November-21	10.23	Call	Bond Future	3019	3	3	3	782.00
12/02/2021	R035 On 04-November-21	12.52	Call	Bond Future	11729	12	12	12	0.00
12/02/2021	R035 On 04-November-21	12.51	Call	Bond Future	11687	12	12	12	0.00
12/02/2021	R035 On 04-November-21	10.62	Call	Bond Future	4196	4	4	4	400.00
12/02/2021	R035 On 04-November-21	11.08	Call	Bond Future	5804	6	6	6	0.00
12/02/2021	R035 On 04-November-21	12.53	Call	Bond Future	11772	12	12	12	0.00
12/02/2021	R035 On 04-November-21	10.12	Call	Bond Future	2721	3	3	3	400.00
12/02/2021	R035 On 04-November-21	10.62	Put	Bond Future	4533	4	5	4	0.00
12/02/2021	R035 On 04-November-21	10.12	Put	Bond Future	6348	6	6	6	0.00
12/02/2021	R035 On 04-November-21	12.53	Put	Bond Future	1008	1	1	1	0.00
12/02/2021	R035 On 04-November-21	11.08	Put	Bond Future	3262	3	3	3	782.00
12/02/2021	R035 On 04-November-21	10.23	Put	Bond Future	5908	6	6	6	0.00
12/02/2021	R035 On 04-November-21	11.75	Put	Bond Future	2057	2	2	2	782.00
12/02/2021	R035 On 04-November-21	12.51	Put	Bond Future	1028	1	1	1	0.00
12/02/2021	R035 On 04-November-21	12.52	Put	Bond Future	1018	1	1	1	0.00
12/02/2021	R035 On 04-November-21	13.82	Put	Bond Future	255	0	0	0	400.00
12/02/2021	R035 On 03-February-22			Bond Future	10.89	90.3927	90.0459	90.3927	0.00
12/02/2021	R035 On 03-February-22	9.70	Call	Bond Future	1902	2	2	2	683.00
12/02/2021	R035 On 03-February-22	11.24	Call	Bond Future	6075	6	6	6	0.00
12/02/2021	R035 On 03-February-22	11.39	Call	Bond Future	6616	7	7	7	0.00
12/02/2021	R035 On 03-February-22	10.65	Call	Bond Future	4165	4	4	4	0.00
12/02/2021	R035 On 03-February-22	11.23	Call	Bond Future	6040	6	6	6	0.00
12/02/2021	R035 On 03-February-22	11.22	Call	Bond Future	6005	6	6	6	0.00
12/02/2021	R035 On 03-February-22	11.22	Put	Bond Future	4020	4	4	4	0.00
12/02/2021	R035 On 03-February-22	11.23	Put	Bond Future	3995	4	4	4	0.00
12/02/2021	R035 On 03-February-22	11.39	Put	Bond Future	3624	4	4	4	683.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2021	R035 On 03-February-22	11.24	Put	Bond Future	3970	4	4	4	0.00
12/02/2021	R035 On 03-February-22	10.65	Put	Bond Future	5689	6	6	6	683.00
12/02/2021	R035 On 03-February-22	9.70	Put	Bond Future	9757	10	10	10	0.00
12/02/2021	R186 On 06-May-21			Bond Future	6.84	121.1134	120.8546	121.1134	103,913.00
12/02/2021	R186 On 06-May-21	10.78	Call	Bond Future	17968	18	18	18	0.00
12/02/2021	R186 On 06-May-21	7.30	Call	Bond Future	2909	3	3	3	0.00
12/02/2021	R186 On 06-May-21	10.77	Call	Bond Future	17927	18	18	18	0.00
12/02/2021	R186 On 06-May-21	10.76	Call	Bond Future	17886	18	18	18	0.00
12/02/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
12/02/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
12/02/2021	R186 On 06-May-21	7.30	Put	Bond Future	628	1	1	1	15,177.00
12/02/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
12/02/2021	R186 On 05-August-21			Bond Future	7.00	117.1384	116.8764	117.1384	0.00
12/02/2021	R186 On 05-August-21	8.63	Call	Bond Future	7730	8	8	8	0.00
12/02/2021	R186 On 05-August-21	8.62	Call	Bond Future	7689	8	8	8	0.00
12/02/2021	R186 On 05-August-21	8.61	Call	Bond Future	7649	8	8	8	0.00
12/02/2021	R186 On 05-August-21	8.61	Put	Bond Future	194	0	0	0	0.00
12/02/2021	R186 On 05-August-21	8.62	Put	Bond Future	191	0	0	0	0.00
12/02/2021	R186 On 05-August-21	8.63	Put	Bond Future	187	0	0	0	0.00
12/02/2021	R186 On 04-November-21			Bond Future	7.16	118.3895	118.1246	118.3895	0.00
12/02/2021	R186 On 04-November-21	8.11	Call	Bond Future	5169	5	5	5	0.00
12/02/2021	R186 On 04-November-21	8.09	Call	Bond Future	5101	5	5	5	0.00
12/02/2021	R186 On 04-November-21	8.10	Call	Bond Future	5135	5	5	5	0.00
12/02/2021	R186 On 04-November-21	8.10	Put	Bond Future	927	1	1	1	0.00
12/02/2021	R186 On 04-November-21	8.09	Put	Bond Future	936	1	1	1	0.00
12/02/2021	R186 On 04-November-21	8.11	Put	Bond Future	917	1	1	1	0.00
12/02/2021	R186 On 03-February-22			Bond Future	7.34	114.4091	114.1411	114.4091	0.00
12/02/2021	R186 On 03-February-22	7.28	Call	Bond Future	2496	3	2	3	0.00
12/02/2021	R186 On 03-February-22	7.29	Call	Bond Future	2518	3	3	3	0.00
12/02/2021	R186 On 03-February-22	7.30	Call	Bond Future	2541	3	3	3	0.00
12/02/2021	R186 On 03-February-22	7.30	Put	Bond Future	2704	3	3	3	0.00
12/02/2021	R186 On 03-February-22	7.29	Put	Bond Future	2725	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2021	R186 On 03-February-22	7.28	Put	Bond Future	2747	3	3	3	0.00
12/02/2021	R197 On 06-May-21			Bond Future	321.89	321.9916	321.8851	321.9916	2,121.00
12/02/2021	R197 On 05-August-21			Bond Future	317.44	317.5452	317.4364	317.5452	0.00
12/02/2021	R197 On 04-November-21			Bond Future	320.90	321.0108	320.9003	321.0108	0.00
12/02/2021	R197 On 03-February-22			Bond Future	316.41	316.5184	316.4065	316.5184	0.00
12/02/2021	R202 On 06-May-21			Bond Future	227.25	227.2509	227.2515	227.2509	8,028.00
12/02/2021	R202 On 05-August-21			Bond Future	225.51	225.5092	225.5090	225.5092	0.00
12/02/2021	R202 On 04-November-21			Bond Future	227.97	227.9700	227.9698	227.9700	0.00
12/02/2021	R202 On 03-February-22			Bond Future	226.23	226.2282	226.2275	226.2282	0.00
12/02/2021	R209 On 06-May-21			Bond Future	10.16	71.1958	70.9933	71.1958	26,545.00
12/02/2021	R209 On 06-May-21	12.24	Call	Bond Future	10995	11	11	11	0.00
12/02/2021	R209 On 06-May-21	10.60	Call	Bond Future	3909	4	4	4	0.00
12/02/2021	R209 On 06-May-21	10.25	Call	Bond Future	2682	3	3	3	5,325.00
12/02/2021	R209 On 06-May-21	11.25	Call	Bond Future	6630	7	7	7	0.00
12/02/2021	R209 On 06-May-21	11.60	Call	Bond Future	8147	8	8	8	0.00
12/02/2021	R209 On 06-May-21	9.50	Call	Bond Future	867	1	1	1	2,150.00
12/02/2021	R209 On 06-May-21	10.35	Call	Bond Future	3010	3	3	3	1,000.00
12/02/2021	R209 On 06-May-21	12.23	Call	Bond Future	10950	11	11	11	0.00
12/02/2021	R209 On 06-May-21	12.22	Call	Bond Future	10906	11	11	11	0.00
12/02/2021	R209 On 06-May-21	9.75	Call	Bond Future	1343	1	1	1	6,050.00
12/02/2021	R209 On 06-May-21	11.00	Call	Bond Future	5541	6	6	6	0.00
12/02/2021	R209 On 06-May-21	10.00	Call	Bond Future	1951	2	2	2	0.00
12/02/2021	R209 On 06-May-21	12.25	Call	Bond Future	11039	11	11	11	0.00
12/02/2021	R209 On 06-May-21	12.25	Put	Bond Future	92	0	0	0	9,150.00
12/02/2021	R209 On 06-May-21	11.00	Put	Bond Future	820	1	1	1	3,500.00
12/02/2021	R209 On 06-May-21	10.00	Put	Bond Future	2917	3	3	3	0.00
12/02/2021	R209 On 06-May-21	12.22	Put	Bond Future	98	0	0	0	0.00
12/02/2021	R209 On 06-May-21	9.50	Put	Bond Future	4942	5	5	5	0.00
12/02/2021	R209 On 06-May-21	12.23	Put	Bond Future	96	0	0	0	0.00
12/02/2021	R209 On 06-May-21	9.75	Put	Bond Future	3840	4	4	4	0.00
12/02/2021	R209 On 06-May-21	11.60	Put	Bond Future	325	0	0	0	3,750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2021	R209 On 06-May-21	10.25	Put	Bond Future	2162	2	2	2	0.00
12/02/2021	R209 On 06-May-21	11.25	Put	Bond Future	590	1	1	1	9,150.00
12/02/2021	R209 On 06-May-21	10.60	Put	Bond Future	1382	1	1	1	6,250.00
12/02/2021	R209 On 06-May-21	12.24	Put	Bond Future	94	0	0	0	0.00
12/02/2021	R209 On 06-May-21	10.35	Put	Bond Future	1908	2	2	2	0.00
12/02/2021	R209 On 05-August-21			Bond Future	10.34	71.9637	71.7588	71.9637	0.00
12/02/2021	R209 On 05-August-21	11.80	Call	Bond Future	8681	9	9	9	0.00
12/02/2021	R209 On 05-August-21	11.79	Call	Bond Future	8643	9	9	9	0.00
12/02/2021	R209 On 05-August-21	11.81	Call	Bond Future	8720	9	9	9	0.00
12/02/2021	R209 On 05-August-21	11.81	Put	Bond Future	914	1	1	1	0.00
12/02/2021	R209 On 05-August-21	11.79	Put	Bond Future	935	1	1	1	0.00
12/02/2021	R209 On 05-August-21	11.80	Put	Bond Future	924	1	1	1	0.00
12/02/2021	R209 On 04-November-21			Bond Future	10.52	69.5925	69.3852	69.5925	1,795.00
12/02/2021	R209 On 04-November-21	9.50	Call	Bond Future	1608	2	2	2	3,750.00
12/02/2021	R209 On 04-November-21	12.18	Call	Bond Future	9668	10	10	10	0.00
12/02/2021	R209 On 04-November-21	12.19	Call	Bond Future	9704	10	10	10	0.00
12/02/2021	R209 On 04-November-21	12.17	Call	Bond Future	9632	10	10	10	0.00
12/02/2021	R209 On 04-November-21	10.50	Call	Bond Future	3899	4	4	4	0.00
12/02/2021	R209 On 04-November-21	12.00	Call	Bond Future	9024	9	9	9	0.00
12/02/2021	R209 On 04-November-21	12.00	Put	Bond Future	1351	1	1	1	5,500.00
12/02/2021	R209 On 04-November-21	12.19	Put	Bond Future	1139	1	1	1	0.00
12/02/2021	R209 On 04-November-21	12.18	Put	Bond Future	1149	1	1	1	0.00
12/02/2021	R209 On 04-November-21	12.17	Put	Bond Future	1160	1	1	1	0.00
12/02/2021	R209 On 04-November-21	10.50	Put	Bond Future	3992	4	4	4	5,500.00
12/02/2021	R209 On 04-November-21	9.50	Put	Bond Future	7684	8	8	8	0.00
12/02/2021	R209 On 03-February-22			Bond Future	10.70	70.3570	70.1474	70.3570	0.00
12/02/2021	R209 On 03-February-22	11.04	Call	Bond Future	5455	6	5	6	0.00
12/02/2021	R209 On 03-February-22	11.02	Call	Bond Future	5393	6	5	6	0.00
12/02/2021	R209 On 03-February-22	11.03	Call	Bond Future	5424	6	5	6	0.00
12/02/2021	R209 On 03-February-22	11.03	Put	Bond Future	3668	4	4	4	0.00
12/02/2021	R209 On 03-February-22	11.02	Put	Bond Future	3690	4	4	4	0.00
12/02/2021	R209 On 03-February-22	11.04	Put	Bond Future	3647	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2021	R210 On 06-May-21			Bond Future	198.42	198.4846	198.4170	198.4846	1,183.00
12/02/2021	R210 On 05-August-21			Bond Future	200.60	200.6735	200.6044	200.6735	0.00
12/02/2021	R210 On 04-November-21			Bond Future	200.06	200.1259	200.0558	200.1259	0.00
12/02/2021	R210 On 03-February-22			Bond Future	202.30	202.3697	202.2987	202.3697	0.00
12/02/2021	R212 On 06-May-21			Bond Future	171.86	171.8757	171.8610	171.8757	3,425.00
12/02/2021	R212 On 05-August-21			Bond Future	171.43	171.4408	171.4253	171.4408	0.00
12/02/2021	R212 On 04-November-21			Bond Future	173.30	173.3117	173.2959	173.3117	0.00
12/02/2021	R213 On 06-May-21			Bond Future	9.15	87.9159	87.6268	87.9159	9,146.00
12/02/2021	R213 On 06-May-21	11.90	Call	Bond Future	14208	14	14	14	0.00
12/02/2021	R213 On 06-May-21	11.89	Call	Bond Future	14162	14	14	14	0.00
12/02/2021	R213 On 06-May-21	11.91	Call	Bond Future	14254	15	14	15	0.00
12/02/2021	R213 On 06-May-21	11.91	Put	Bond Future	7	0	0	0	0.00
12/02/2021	R213 On 06-May-21	11.89	Put	Bond Future	8	0	0	0	0.00
12/02/2021	R213 On 06-May-21	11.90	Put	Bond Future	7	0	0	0	0.00
12/02/2021	R213 On 05-August-21			Bond Future	9.33	88.8637	88.5712	88.8637	0.00
12/02/2021	R213 On 05-August-21	10.78	Call	Bond Future	8367	9	8	9	0.00
12/02/2021	R213 On 05-August-21	10.14	Call	Bond Future	5786	6	6	6	0.00
12/02/2021	R213 On 05-August-21	10.86	Call	Bond Future	8696	9	9	9	0.00
12/02/2021	R213 On 05-August-21	9.34	Call	Bond Future	3037	3	3	3	0.00
12/02/2021	R213 On 05-August-21	10.85	Call	Bond Future	8655	9	9	9	0.00
12/02/2021	R213 On 05-August-21	10.84	Call	Bond Future	8614	9	9	9	0.00
12/02/2021	R213 On 05-August-21	10.84	Put	Bond Future	649	1	1	1	0.00
12/02/2021	R213 On 05-August-21	10.85	Put	Bond Future	641	1	1	1	0.00
12/02/2021	R213 On 05-August-21	10.14	Put	Bond Future	1395	1	1	1	0.00
12/02/2021	R213 On 05-August-21	9.34	Put	Bond Future	2998	3	3	3	0.00
12/02/2021	R213 On 05-August-21	10.86	Put	Bond Future	633	1	1	1	0.00
12/02/2021	R213 On 05-August-21	10.78	Put	Bond Future	701	1	1	1	0.00
12/02/2021	R213 On 04-November-21			Bond Future	9.52	86.2838	85.9880	86.2838	0.00
12/02/2021	R213 On 04-November-21	11.10	Call	Bond Future	9034	9	9	9	0.00
12/02/2021	R213 On 04-November-21	11.09	Call	Bond Future	8996	9	9	9	0.00
12/02/2021	R213 On 04-November-21	11.11	Call	Bond Future	9072	9	9	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
12/02/2021	R213 On 04-November-21	11.09	Put	Bond Future	965	1	1	1	0.00
12/02/2021	R213 On 04-November-21	11.10	Put	Bond Future	955	1	1	1	0.00
12/02/2021	R213 On 04-November-21	11.11	Put	Bond Future	946	1	1	1	0.00
12/02/2021	R213 On 03-February-22			Bond Future	9.73	87.2314	86.9323	87.2314	0.00
12/02/2021	R213 On 03-February-22	10.15	Call	Bond Future	5215	5	5	5	0.00
12/02/2021	R213 On 03-February-22	9.58	Call	Bond Future	3569	4	4	4	0.00
12/02/2021	R213 On 03-February-22	9.97	Call	Bond Future	4658	5	5	5	0.00
12/02/2021	R213 On 03-February-22	9.96	Call	Bond Future	4629	5	5	5	0.00
12/02/2021	R213 On 03-February-22	8.63	Call	Bond Future	1548	2	2	2	200.00
12/02/2021	R213 On 03-February-22	9.98	Call	Bond Future	4688	5	5	5	0.00
12/02/2021	R213 On 03-February-22	9.98	Put	Bond Future	3363	3	3	3	0.00
12/02/2021	R213 On 03-February-22	9.58	Put	Bond Future	4352	4	4	4	200.00
12/02/2021	R213 On 03-February-22	8.63	Put	Bond Future	7623	7	8	7	0.00
12/02/2021	R213 On 03-February-22	9.96	Put	Bond Future	3407	3	3	3	0.00
12/02/2021	R213 On 03-February-22	9.97	Put	Bond Future	3385	3	3	3	0.00
12/02/2021	R213 On 03-February-22	10.15	Put	Bond Future	3014	3	3	3	200.00
12/02/2021	R214 On 06-May-21			Bond Future	10.58	67.8477	67.6738	67.8477	13,213.00
12/02/2021	R214 On 06-May-21	12.27	Call	Bond Future	9253	9	9	9	0.00
12/02/2021	R214 On 06-May-21	12.26	Call	Bond Future	9210	9	9	9	0.00
12/02/2021	R214 On 06-May-21	12.25	Call	Bond Future	9167	9	9	9	0.00
12/02/2021	R214 On 06-May-21	12.25	Put	Bond Future	259	0	0	0	0.00
12/02/2021	R214 On 06-May-21	12.26	Put	Bond Future	254	0	0	0	0.00
12/02/2021	R214 On 06-May-21	12.27	Put	Bond Future	250	0	0	0	0.00
12/02/2021	R214 On 05-August-21			Bond Future	10.76	68.5791	68.4031	68.5791	0.00
12/02/2021	R214 On 05-August-21	12.02	Call	Bond Future	8024	8	8	8	0.00
12/02/2021	R214 On 05-August-21	12.03	Call	Bond Future	8061	8	8	8	0.00
12/02/2021	R214 On 05-August-21	12.01	Call	Bond Future	7988	8	8	8	0.00
12/02/2021	R214 On 05-August-21	12.03	Put	Bond Future	1258	1	1	1	0.00
12/02/2021	R214 On 05-August-21	12.01	Put	Bond Future	1283	1	1	1	0.00
12/02/2021	R214 On 05-August-21	12.02	Put	Bond Future	1271	1	1	1	0.00
12/02/2021	R214 On 04-November-21			Bond Future	10.94	66.0348	65.8568	66.0348	0.00
12/02/2021	R214 On 04-November-21	12.48	Call	Bond Future	9333	9	9	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
12/02/2021	R214 On 04-November-21	12.47	Call	Bond Future	9299	9	9	9	0.00
12/02/2021	R214 On 04-November-21	12.46	Call	Bond Future	9264	9	9	9	0.00
12/02/2021	R214 On 04-November-21	12.46	Put	Bond Future	1445	1	1	1	0.00
12/02/2021	R214 On 04-November-21	12.48	Put	Bond Future	1421	1	1	1	0.00
12/02/2021	R214 On 04-November-21	12.47	Put	Bond Future	1433	1	1	1	0.00
12/02/2021	R214 On 03-February-22			Bond Future	11.13	66.7601	66.5800	66.7601	0.00
12/02/2021	R214 On 03-February-22	11.40	Call	Bond Future	5437	6	5	6	0.00
12/02/2021	R214 On 03-February-22	11.39	Call	Bond Future	5407	6	5	6	0.00
12/02/2021	R214 On 03-February-22	11.41	Call	Bond Future	5467	6	5	6	0.00
12/02/2021	R214 On 03-February-22	11.39	Put	Bond Future	3977	4	4	4	0.00
12/02/2021	R214 On 03-February-22	11.40	Put	Bond Future	3954	4	4	4	0.00
12/02/2021	R214 On 03-February-22	11.41	Put	Bond Future	3930	4	4	4	0.00
12/02/2021	R248 On 06-May-21			Bond Future	10.64	85.2478	84.9898	85.2478	127,579.00
12/02/2021	R248 On 06-May-21	12.35	Call	Bond Future	11503	12	12	12	0.00
12/02/2021	R248 On 06-May-21	12.34	Call	Bond Future	11449	12	11	12	0.00
12/02/2021	R248 On 06-May-21	12.36	Call	Bond Future	11557	12	12	12	0.00
12/02/2021	R248 On 06-May-21	12.36	Put	Bond Future	214	0	0	0	0.00
12/02/2021	R248 On 06-May-21	12.34	Put	Bond Future	223	0	0	0	0.00
12/02/2021	R248 On 06-May-21	12.35	Put	Bond Future	218	0	0	0	0.00
12/02/2021	R248 On 05-August-21			Bond Future	10.82	86.1669	85.9058	86.1669	0.00
12/02/2021	R248 On 05-August-21	12.51	Call	Bond Future	11705	12	12	12	0.00
12/02/2021	R248 On 05-August-21	12.50	Call	Bond Future	11658	12	12	12	0.00
12/02/2021	R248 On 05-August-21	12.52	Call	Bond Future	11752	12	12	12	0.00
12/02/2021	R248 On 05-August-21	12.50	Put	Bond Future	838	1	1	1	0.00
12/02/2021	R248 On 05-August-21	12.51	Put	Bond Future	828	1	1	1	0.00
12/02/2021	R248 On 05-August-21	12.52	Put	Bond Future	819	1	1	1	0.00
12/02/2021	R248 On 04-November-21			Bond Future	11.00	82.6761	82.4120	82.6761	0.00
12/02/2021	R248 On 04-November-21	12.84	Call	Bond Future	12548	13	13	13	0.00
12/02/2021	R248 On 04-November-21	12.83	Call	Bond Future	12505	13	13	13	0.00
12/02/2021	R248 On 04-November-21	12.85	Call	Bond Future	12592	13	13	13	0.00
12/02/2021	R248 On 04-November-21	12.85	Put	Bond Future	1138	1	1	1	0.00
12/02/2021	R248 On 04-November-21	12.83	Put	Bond Future	1159	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2021	R248 On 04-November-21	12.84	Put	Bond Future	1148	1	1	1	0.00
12/02/2021	R248 On 03-February-22			Bond Future	11.20	83.5843	83.3172	83.5843	0.00
12/02/2021	R248 On 03-February-22	11.49	Call	Bond Future	6501	7	7	7	0.00
12/02/2021	R248 On 03-February-22	11.48	Call	Bond Future	6463	7	6	7	0.00
12/02/2021	R248 On 03-February-22	11.47	Call	Bond Future	6426	7	6	7	0.00
12/02/2021	R248 On 03-February-22	11.49	Put	Bond Future	4514	4	5	4	0.00
12/02/2021	R248 On 03-February-22	11.47	Put	Bond Future	4571	4	5	4	0.00
12/02/2021	R248 On 03-February-22	11.48	Put	Bond Future	4542	4	5	4	0.00