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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 11/10/2021 TO: 11/10/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2021	2025 On 04-November-21			Bond Future	155.32	155.3250	155.3212	155.3250	5,460.00
11/10/2021	2025 On 03-February-22			Bond Future	155.51	155.5115	155.5071	155.5115	509.00
11/10/2021	2025 On 05-May-22			Bond Future	157.37	157.3765	157.3716	157.3765	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2021	2025 On 04-August-22			Bond Future	157.70	157.7039	157.6987	157.7039	0.00
11/10/2021	2029 On 04-November-21			Bond Future	114.41	114.5357	114.4147	114.5357	2,964.00
11/10/2021	2029 On 03-February-22			Bond Future	115.72	115.8411	115.7182	115.8411	1,844.00
11/10/2021	2029 On 05-May-22			Bond Future	115.91	116.0306	115.9060	116.0306	0.00
11/10/2021	2029 On 04-August-22			Bond Future	117.34	117.4651	117.3389	117.4651	0.00
11/10/2021	2030 On 04-November-21			Bond Future	9.62	93.3984	93.0904	93.3984	93,015.00
11/10/2021	2030 On 04-November-21	8.75	Call	Bond Future	6	0	0	0	3,250.00
11/10/2021	2030 On 04-November-21	8.77	Call	Bond Future	8	0	0	0	300.00
11/10/2021	2030 On 04-November-21	11.44	Call	Bond Future	8950	9	9	9	0.00
11/10/2021	2030 On 04-November-21	10.61	Call	Bond Future	5024	5	5	5	0.00
11/10/2021	2030 On 04-November-21	9.90	Call	Bond Future	1782	2	2	2	29.00
11/10/2021	2030 On 04-November-21	10.59	Call	Bond Future	4928	5	5	5	0.00
11/10/2021	2030 On 04-November-21	9.30	Call	Bond Future	243	0	0	0	0.00
11/10/2021	2030 On 04-November-21	9.25	Call	Bond Future	191	0	0	0	0.00
11/10/2021	2030 On 04-November-21	8.27	Call	Bond Future	0	0	0	0	300.00
11/10/2021	2030 On 04-November-21	11.26	Call	Bond Future	8116	8	8	8	0.00
11/10/2021	2030 On 04-November-21	9.35	Call	Bond Future	306	0	0	0	0.00
11/10/2021	2030 On 04-November-21	9.20	Call	Bond Future	146	0	0	0	29.00
11/10/2021	2030 On 04-November-21	10.60	Call	Bond Future	4976	5	5	5	0.00
11/10/2021	2030 On 04-November-21	10.60	Put	Bond Future	16	0	0	0	0.00
11/10/2021	2030 On 04-November-21	9.30	Put	Bond Future	1965	2	2	2	0.00
11/10/2021	2030 On 04-November-21	9.35	Put	Bond Future	1759	2	2	2	9,100.00
11/10/2021	2030 On 04-November-21	10.59	Put	Bond Future	16	0	0	0	0.00
11/10/2021	2030 On 04-November-21	8.27	Put	Bond Future	7497	7	7	7	0.00
11/10/2021	2030 On 04-November-21	8.77	Put	Bond Future	4646	4	5	4	0.00
11/10/2021	2030 On 04-November-21	11.44	Put	Bond Future	0	0	0	0	300.00
11/10/2021	2030 On 04-November-21	9.25	Put	Bond Future	2183	2	2	2	5,000.00
11/10/2021	2030 On 04-November-21	9.20	Put	Bond Future	2410	2	2	2	0.00
11/10/2021	2030 On 04-November-21	9.90	Put	Bond Future	339	0	0	0	0.00
11/10/2021	2030 On 04-November-21	10.61	Put	Bond Future	15	0	0	0	0.00
11/10/2021	2030 On 04-November-21	11.26	Put	Bond Future	0	0	0	0	29.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2021	2030 On 04-November-21	8.75	Put	Bond Future	4757	4	5	4	0.00
11/10/2021	2030 On 03-February-22			Bond Future	9.85	90.4358	90.1241	90.4358	5,855.00
11/10/2021	2030 On 03-February-22	10.85	Call	Bond Future	5365	6	5	6	0.00
11/10/2021	2030 On 03-February-22	9.60	Call	Bond Future	1263	1	1	1	1,000.00
11/10/2021	2030 On 03-February-22	9.78	Call	Bond Future	1677	2	2	2	0.00
11/10/2021	2030 On 03-February-22	9.43	Call	Bond Future	934	1	1	1	0.00
11/10/2021	2030 On 03-February-22	9.44	Call	Bond Future	952	1	1	1	0.00
11/10/2021	2030 On 03-February-22	9.45	Call	Bond Future	970	1	1	1	0.00
11/10/2021	2030 On 03-February-22	9.35	Call	Bond Future	799	1	1	1	0.00
11/10/2021	2030 On 03-February-22	8.85	Call	Bond Future	242	0	0	0	1,000.00
11/10/2021	2030 On 03-February-22	8.39	Call	Bond Future	69	0	0	0	101.00
11/10/2021	2030 On 03-February-22	8.39	Put	Bond Future	7883	8	8	8	0.00
11/10/2021	2030 On 03-February-22	8.85	Put	Bond Future	5500	5	6	5	0.00
11/10/2021	2030 On 03-February-22	9.35	Put	Bond Future	3375	3	3	3	101.00
11/10/2021	2030 On 03-February-22	9.45	Put	Bond Future	3020	3	3	3	0.00
11/10/2021	2030 On 03-February-22	9.44	Put	Bond Future	3055	3	3	3	0.00
11/10/2021	2030 On 03-February-22	9.43	Put	Bond Future	3089	3	3	3	0.00
11/10/2021	2030 On 03-February-22	9.78	Put	Bond Future	2022	2	2	2	101.00
11/10/2021	2030 On 03-February-22	9.60	Put	Bond Future	2533	2	3	2	0.00
11/10/2021	2030 On 03-February-22	10.85	Put	Bond Future	453	0	0	0	1,000.00
11/10/2021	2030 On 05-May-22			Bond Future	10.08	91.4995	91.1838	91.4995	0.00
11/10/2021	2030 On 05-May-22	10.20	Call	Bond Future	2681	3	3	3	0.00
11/10/2021	2030 On 05-May-22	11.04	Call	Bond Future	5454	6	5	6	0.00
11/10/2021	2030 On 05-May-22	9.35	Call	Bond Future	896	1	1	1	0.00
11/10/2021	2030 On 05-May-22	8.81	Call	Bond Future	346	0	0	0	200.00
11/10/2021	2030 On 05-May-22	8.89	Call	Bond Future	398	0	0	0	1,800.00
11/10/2021	2030 On 05-May-22	7.73	Call	Bond Future	36	0	0	0	200.00
11/10/2021	2030 On 05-May-22	10.19	Call	Bond Future	2654	3	3	3	0.00
11/10/2021	2030 On 05-May-22	10.21	Call	Bond Future	2708	3	3	3	0.00
11/10/2021	2030 On 05-May-22	9.95	Call	Bond Future	2042	2	2	2	0.00
11/10/2021	2030 On 05-May-22	8.47	Call	Bond Future	184	0	0	0	1,073.00
11/10/2021	2030 On 05-May-22	8.14	Call	Bond Future	93	0	0	0	1,800.00
11/10/2021	2030 On 05-May-22	8.14	Put	Bond Future	10286	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2021	2030 On 05-May-22	8.81	Put	Bond Future	6858	7	7	7	0.00
11/10/2021	2030 On 05-May-22	8.89	Put	Bond Future	6482	6	6	6	0.00
11/10/2021	2030 On 05-May-22	10.21	Put	Bond Future	2070	2	2	2	0.00
11/10/2021	2030 On 05-May-22	10.19	Put	Bond Future	2113	2	2	2	0.00
11/10/2021	2030 On 05-May-22	8.47	Put	Bond Future	8542	8	9	8	0.00
11/10/2021	2030 On 05-May-22	7.73	Put	Bond Future	12570	12	13	12	0.00
11/10/2021	2030 On 05-May-22	9.35	Put	Bond Future	4566	4	5	4	1,073.00
11/10/2021	2030 On 05-May-22	9.95	Put	Bond Future	2679	3	3	3	1,073.00
11/10/2021	2030 On 05-May-22	11.04	Put	Bond Future	899	1	1	1	1,800.00
11/10/2021	2030 On 05-May-22	10.20	Put	Bond Future	2091	2	2	2	200.00
11/10/2021	2030 On 04-August-22			Bond Future	10.33	88.5560	88.2362	88.5560	0.00
11/10/2021	2030 On 04-August-22	9.55	Call	Bond Future	1162	1	1	1	0.00
11/10/2021	2030 On 04-August-22	9.54	Call	Bond Future	1147	1	1	1	0.00
11/10/2021	2030 On 04-August-22	8.30	Call	Bond Future	174	0	0	0	800.00
11/10/2021	2030 On 04-August-22	9.05	Call	Bond Future	575	1	1	1	800.00
11/10/2021	2030 On 04-August-22	10.95	Call	Bond Future	4511	5	5	5	0.00
11/10/2021	2030 On 04-August-22	9.56	Call	Bond Future	1178	1	1	1	0.00
11/10/2021	2030 On 04-August-22	9.56	Put	Bond Future	4910	5	5	5	0.00
11/10/2021	2030 On 04-August-22	10.95	Put	Bond Future	1643	2	2	2	800.00
11/10/2021	2030 On 04-August-22	9.05	Put	Bond Future	6892	7	7	7	0.00
11/10/2021	2030 On 04-August-22	8.30	Put	Bond Future	10461	10	10	10	0.00
11/10/2021	2030 On 04-August-22	9.54	Put	Bond Future	4979	5	5	5	0.00
11/10/2021	2030 On 04-August-22	9.55	Put	Bond Future	4945	5	5	5	0.00
11/10/2021	2032 On 04-November-21			Bond Future	10.23	88.6641	88.3854	88.6641	128,068.00
11/10/2021	2032 On 04-November-21	9.33	Call	Bond Future	3	0	0	0	700.00
11/10/2021	2032 On 04-November-21	11.71	Call	Bond Future	7989	8	8	8	0.00
11/10/2021	2032 On 04-November-21	12.81	Call	Bond Future	13300	14	13	14	0.00
11/10/2021	2032 On 04-November-21	9.83	Call	Bond Future	151	0	0	0	700.00
11/10/2021	2032 On 04-November-21	11.69	Call	Bond Future	7888	8	8	8	0.00
11/10/2021	2032 On 04-November-21	11.70	Call	Bond Future	7939	8	8	8	0.00
11/10/2021	2032 On 04-November-21	11.71	Put	Bond Future	1	0	0	0	0.00
11/10/2021	2032 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	700.00

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11/10/2021	2032 On 04-November-21	9.33	Put	Bond Future	5421	5	5	5	0.00
11/10/2021	2032 On 04-November-21	9.83	Put	Bond Future	2513	2	3	2	0.00
11/10/2021	2032 On 04-November-21	11.69	Put	Bond Future	1	0	0	0	0.00
11/10/2021	2032 On 04-November-21	11.70	Put	Bond Future	1	0	0	0	0.00
11/10/2021	2032 On 03-February-22			Bond Future	10.45	89.6526	89.3705	89.6526	4,830.00
11/10/2021	2032 On 03-February-22	10.95	Call	Bond Future	3713	4	4	4	0.00
11/10/2021	2032 On 03-February-22	10.90	Call	Bond Future	3518	4	4	4	0.00
11/10/2021	2032 On 03-February-22	10.45	Call	Bond Future	1982	2	2	2	0.00
11/10/2021	2032 On 03-February-22	10.35	Call	Bond Future	1701	2	2	2	0.00
11/10/2021	2032 On 03-February-22	9.90	Call	Bond Future	708	1	1	1	900.00
11/10/2021	2032 On 03-February-22	10.14	Call	Bond Future	1179	1	1	1	0.00
11/10/2021	2032 On 03-February-22	8.91	Call	Bond Future	41	0	0	0	198.00
11/10/2021	2032 On 03-February-22	9.14	Call	Bond Future	84	0	0	0	97.00
11/10/2021	2032 On 03-February-22	10.44	Call	Bond Future	1953	2	2	2	0.00
11/10/2021	2032 On 03-February-22	9.62	Call	Bond Future	334	0	0	0	210.00
11/10/2021	2032 On 03-February-22	9.57	Call	Bond Future	286	0	0	0	1,050.00
11/10/2021	2032 On 03-February-22	11.13	Call	Bond Future	4445	5	4	5	0.00
11/10/2021	2032 On 03-February-22	10.65	Call	Bond Future	2611	3	3	3	0.00
11/10/2021	2032 On 03-February-22	10.66	Call	Bond Future	2645	3	3	3	0.00
11/10/2021	2032 On 03-February-22	10.53	Call	Bond Future	2223	2	2	2	0.00
11/10/2021	2032 On 03-February-22	10.42	Call	Bond Future	1895	2	2	2	0.00
11/10/2021	2032 On 03-February-22	10.43	Call	Bond Future	1924	2	2	2	0.00
11/10/2021	2032 On 03-February-22	9.81	Call	Bond Future	567	1	1	1	0.00
11/10/2021	2032 On 03-February-22	9.58	Call	Bond Future	296	0	0	0	400.00
11/10/2021	2032 On 03-February-22	9.67	Call	Bond Future	387	0	0	0	0.00
11/10/2021	2032 On 03-February-22	8.91	Put	Bond Future	9275	9	9	9	0.00
11/10/2021	2032 On 03-February-22	9.58	Put	Bond Future	5367	5	5	5	0.00
11/10/2021	2032 On 03-February-22	9.81	Put	Bond Future	4265	4	4	4	198.00
11/10/2021	2032 On 03-February-22	9.90	Put	Bond Future	3876	4	4	4	900.00
11/10/2021	2032 On 03-February-22	10.43	Put	Bond Future	2055	2	2	2	0.00
11/10/2021	2032 On 03-February-22	10.42	Put	Bond Future	2082	2	2	2	0.00
11/10/2021	2032 On 03-February-22	10.53	Put	Bond Future	1796	2	2	2	210.00
11/10/2021	2032 On 03-February-22	10.35	Put	Bond Future	2281	2	2	2	400.00

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11/10/2021	2032 On 03-February-22	10.66	Put	Bond Future	1500	1	2	1	97.00
11/10/2021	2032 On 03-February-22	10.45	Put	Bond Future	2001	2	2	2	198.00
11/10/2021	2032 On 03-February-22	10.65	Put	Bond Future	1522	1	2	1	1,050.00
11/10/2021	2032 On 03-February-22	11.13	Put	Bond Future	773	1	1	1	210.00
11/10/2021	2032 On 03-February-22	9.57	Put	Bond Future	5418	5	5	5	0.00
11/10/2021	2032 On 03-February-22	9.62	Put	Bond Future	5165	5	5	5	0.00
11/10/2021	2032 On 03-February-22	9.67	Put	Bond Future	4918	5	5	5	1,050.00
11/10/2021	2032 On 03-February-22	10.44	Put	Bond Future	2028	2	2	2	0.00
11/10/2021	2032 On 03-February-22	9.14	Put	Bond Future	7861	8	8	8	0.00
11/10/2021	2032 On 03-February-22	10.14	Put	Bond Future	2955	3	3	3	97.00
11/10/2021	2032 On 03-February-22	10.90	Put	Bond Future	1070	1	1	1	900.00
11/10/2021	2032 On 03-February-22	10.95	Put	Bond Future	997	1	1	1	400.00
11/10/2021	2032 On 05-May-22			Bond Future	10.68	86.5601	86.2745	86.5601	0.00
11/10/2021	2032 On 05-May-22	11.02	Call	Bond Future	3605	4	4	4	0.00
11/10/2021	2032 On 05-May-22	11.04	Call	Bond Future	3674	4	4	4	0.00
11/10/2021	2032 On 05-May-22	10.18	Call	Bond Future	1317	1	1	1	780.00
11/10/2021	2032 On 05-May-22	10.29	Call	Bond Future	1554	2	2	2	993.00
11/10/2021	2032 On 05-May-22	9.58	Call	Bond Future	443	0	0	0	780.00
11/10/2021	2032 On 05-May-22	11.18	Call	Bond Future	4169	4	4	4	0.00
11/10/2021	2032 On 05-May-22	10.98	Call	Bond Future	3471	4	3	4	0.00
11/10/2021	2032 On 05-May-22	11.03	Call	Bond Future	3640	4	4	4	0.00
11/10/2021	2032 On 05-May-22	11.03	Put	Bond Future	1759	2	2	2	0.00
11/10/2021	2032 On 05-May-22	10.29	Put	Bond Future	3688	4	4	4	0.00
11/10/2021	2032 On 05-May-22	10.98	Put	Bond Future	1854	2	2	2	993.00
11/10/2021	2032 On 05-May-22	11.18	Put	Bond Future	1506	1	2	1	780.00
11/10/2021	2032 On 05-May-22	11.02	Put	Bond Future	1777	2	2	2	0.00
11/10/2021	2032 On 05-May-22	9.58	Put	Bond Future	6672	6	7	6	0.00
11/10/2021	2032 On 05-May-22	10.18	Put	Bond Future	4068	4	4	4	0.00
11/10/2021	2032 On 05-May-22	11.04	Put	Bond Future	1741	2	2	2	0.00
11/10/2021	2032 On 04-August-22			Bond Future	10.91	87.5598	87.2706	87.5598	0.00
11/10/2021	2032 On 04-August-22	11.60	Call	Bond Future	5172	5	5	5	0.00
11/10/2021	2032 On 04-August-22	10.20	Call	Bond Future	1344	1	1	1	0.00
11/10/2021	2032 On 04-August-22	10.21	Call	Bond Future	1362	1	1	1	0.00

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11/10/2021	2032 On 04-August-22	11.89	Call	Bond Future	6238	6	6	6	0.00
11/10/2021	2032 On 04-August-22	10.22	Call	Bond Future	1381	1	1	1	0.00
11/10/2021	2032 On 04-August-22	8.97	Call	Bond Future	193	0	0	0	800.00
11/10/2021	2032 On 04-August-22	9.72	Call	Bond Future	683	1	1	1	800.00
11/10/2021	2032 On 04-August-22	9.72	Put	Bond Future	7253	7	7	7	0.00
11/10/2021	2032 On 04-August-22	8.97	Put	Bond Future	11251	11	11	11	0.00
11/10/2021	2032 On 04-August-22	10.20	Put	Bond Future	5188	5	5	5	0.00
11/10/2021	2032 On 04-August-22	10.21	Put	Bond Future	5151	5	5	5	0.00
11/10/2021	2032 On 04-August-22	11.89	Put	Bond Future	1308	1	1	1	0.00
11/10/2021	2032 On 04-August-22	10.22	Put	Bond Future	5114	5	5	5	0.00
11/10/2021	2032 On 04-August-22	11.60	Put	Bond Future	1661	2	2	2	800.00
11/10/2021	2033 On 04-November-21			Bond Future	108.91	108.8757	108.9122	108.8757	9,055.00
11/10/2021	2033 On 03-February-22			Bond Future	110.15	110.1166	110.1530	110.1166	467.00
11/10/2021	2033 On 05-May-22			Bond Future	110.19	110.1574	110.1940	110.1574	0.00
11/10/2021	2033 On 04-August-22			Bond Future	111.56	111.5193	111.5562	111.5193	0.00
11/10/2021	2037 On 04-November-21			Bond Future	10.88	85.0418	84.7974	85.0418	119,387.00
11/10/2021	2037 On 04-November-21	12.81	Call	Bond Future	11062	11	11	11	0.00
11/10/2021	2037 On 04-November-21	12.82	Call	Bond Future	11114	11	11	11	0.00
11/10/2021	2037 On 04-November-21	11.49	Call	Bond Future	3862	4	4	4	600.00
11/10/2021	2037 On 04-November-21	12.30	Call	Bond Future	8373	9	8	9	0.00
11/10/2021	2037 On 04-November-21	12.83	Call	Bond Future	11165	11	11	11	0.00
11/10/2021	2037 On 04-November-21	12.30	Put	Bond Future	2	0	0	0	600.00
11/10/2021	2037 On 04-November-21	12.82	Put	Bond Future	0	0	0	0	0.00
11/10/2021	2037 On 04-November-21	11.49	Put	Bond Future	94	0	0	0	0.00
11/10/2021	2037 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
11/10/2021	2037 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	0.00
11/10/2021	2037 On 03-February-22			Bond Future	11.09	81.7359	81.4884	81.7359	4,428.00
11/10/2021	2037 On 03-February-22	11.47	Call	Bond Future	3589	4	4	4	0.00
11/10/2021	2037 On 03-February-22	11.46	Call	Bond Future	3548	4	4	4	0.00
11/10/2021	2037 On 03-February-22	11.45	Call	Bond Future	3508	4	4	4	0.00
11/10/2021	2037 On 03-February-22	11.47	Put	Bond Future	1262	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
11/10/2021	2037 On 03-February-22	11.45	Put	Bond Future	1300	1	1	1	0.00
11/10/2021	2037 On 03-February-22	11.46	Put	Bond Future	1281	1	1	1	0.00
11/10/2021	2037 On 05-May-22			Bond Future	11.30	82.6974	82.4468	82.6974	0.00
11/10/2021	2037 On 05-May-22	11.84	Call	Bond Future	4746	5	5	5	0.00
11/10/2021	2037 On 05-May-22	11.83	Call	Bond Future	4706	5	5	5	0.00
11/10/2021	2037 On 05-May-22	11.82	Call	Bond Future	4666	5	5	5	0.00
11/10/2021	2037 On 05-May-22	11.84	Put	Bond Future	1569	2	2	2	0.00
11/10/2021	2037 On 05-May-22	11.82	Put	Bond Future	1602	2	2	2	0.00
11/10/2021	2037 On 05-May-22	11.83	Put	Bond Future	1585	2	2	2	0.00
11/10/2021	2037 On 04-August-22			Bond Future	11.52	79.3969	79.1432	79.3969	0.00
11/10/2021	2037 On 04-August-22	11.42	Call	Bond Future	2981	3	3	3	0.00
11/10/2021	2037 On 04-August-22	10.91	Call	Bond Future	1667	2	2	2	0.00
11/10/2021	2037 On 04-August-22	10.10	Call	Bond Future	534	1	1	1	50.00
11/10/2021	2037 On 04-August-22	10.89	Call	Bond Future	1624	2	2	2	0.00
11/10/2021	2037 On 04-August-22	10.90	Call	Bond Future	1645	2	2	2	0.00
11/10/2021	2037 On 04-August-22	10.91	Put	Bond Future	5359	5	5	5	0.00
11/10/2021	2037 On 04-August-22	10.89	Put	Bond Future	5442	5	5	5	0.00
11/10/2021	2037 On 04-August-22	10.10	Put	Bond Future	9533	9	10	9	0.00
11/10/2021	2037 On 04-August-22	11.42	Put	Bond Future	3570	3	4	3	50.00
11/10/2021	2037 On 04-August-22	10.90	Put	Bond Future	5400	5	5	5	50.00
11/10/2021	2038 On 04-November-21			Bond Future	121.08	121.2264	121.0797	121.2264	5,949.00
11/10/2021	2038 On 03-February-22			Bond Future	120.68	120.8262	120.6774	120.8262	631.00
11/10/2021	2038 On 05-May-22			Bond Future	122.12	122.2755	122.1245	122.2755	0.00
11/10/2021	2038 On 04-August-22			Bond Future	121.81	121.9668	121.8138	121.9668	0.00
11/10/2021	2040 On 04-November-21			Bond Future	11.00	86.9836	86.8603	86.9836	81,697.00
11/10/2021	2040 On 04-November-21	12.91	Call	Bond Future	11614	12	12	12	0.00
11/10/2021	2040 On 04-November-21	12.89	Call	Bond Future	11507	12	12	12	0.00
11/10/2021	2040 On 04-November-21	12.90	Call	Bond Future	11560	12	12	12	0.00
11/10/2021	2040 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
11/10/2021	2040 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
11/10/2021	2040 On 04-November-21	12.91	Put	Bond Future	0	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
11/10/2021	2040 On 03-February-22			Bond Future	11.20	83.4491	83.3241	83.4491	3,140.00
11/10/2021	2040 On 03-February-22	11.57	Call	Bond Future	3735	4	4	4	0.00
11/10/2021	2040 On 03-February-22	11.58	Call	Bond Future	3778	4	4	4	0.00
11/10/2021	2040 On 03-February-22	11.59	Call	Bond Future	3822	4	4	4	0.00
11/10/2021	2040 On 03-February-22	11.57	Put	Bond Future	1332	1	1	1	0.00
11/10/2021	2040 On 03-February-22	11.58	Put	Bond Future	1312	1	1	1	0.00
11/10/2021	2040 On 03-February-22	11.59	Put	Bond Future	1293	1	1	1	0.00
11/10/2021	2040 On 05-May-22			Bond Future	11.40	84.4308	84.3040	84.4308	0.00
11/10/2021	2040 On 05-May-22	11.91	Call	Bond Future	4931	5	5	5	0.00
11/10/2021	2040 On 05-May-22	9.82	Call	Bond Future	196	0	0	0	1,200.00
11/10/2021	2040 On 05-May-22	11.90	Call	Bond Future	4888	5	5	5	0.00
11/10/2021	2040 On 05-May-22	11.92	Call	Bond Future	4973	5	5	5	0.00
11/10/2021	2040 On 05-May-22	13.04	Call	Bond Future	10161	10	10	10	0.00
11/10/2021	2040 On 05-May-22	10.57	Call	Bond Future	845	1	1	1	1,200.00
11/10/2021	2040 On 05-May-22	10.57	Put	Bond Future	6513	6	7	6	0.00
11/10/2021	2040 On 05-May-22	13.04	Put	Bond Future	602	1	1	1	1,200.00
11/10/2021	2040 On 05-May-22	11.92	Put	Bond Future	1748	2	2	2	0.00
11/10/2021	2040 On 05-May-22	11.91	Put	Bond Future	1766	2	2	2	0.00
11/10/2021	2040 On 05-May-22	11.90	Put	Bond Future	1784	2	2	2	0.00
11/10/2021	2040 On 05-May-22	9.82	Put	Bond Future	11503	11	12	11	0.00
11/10/2021	2040 On 04-August-22			Bond Future	11.62	80.8996	80.7712	80.8996	0.00
11/10/2021	2040 On 04-August-22	11.03	Call	Bond Future	1837	2	2	2	0.00
11/10/2021	2040 On 04-August-22	11.04	Call	Bond Future	1861	2	2	2	0.00
11/10/2021	2040 On 04-August-22	11.05	Call	Bond Future	1885	2	2	2	0.00
11/10/2021	2040 On 04-August-22	11.05	Put	Bond Future	5583	6	6	6	0.00
11/10/2021	2040 On 04-August-22	11.04	Put	Bond Future	5627	6	6	6	0.00
11/10/2021	2040 On 04-August-22	11.03	Put	Bond Future	5670	6	6	6	0.00
11/10/2021	2044 On 04-November-21			Bond Future	11.01	83.8023	83.7114	83.8023	60,790.00
11/10/2021	2044 On 04-November-21	12.89	Call	Bond Future	11462	12	11	12	0.00
11/10/2021	2044 On 04-November-21	12.90	Call	Bond Future	11516	12	12	12	0.00
11/10/2021	2044 On 04-November-21	12.91	Call	Bond Future	11569	12	12	12	0.00
11/10/2021	2044 On 04-November-21	12.91	Put	Bond Future	0	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
11/10/2021	2044 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
11/10/2021	2044 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
11/10/2021	2044 On 03-February-22			Bond Future	11.21	80.3574	80.2652	80.3574	1,490.00
11/10/2021	2044 On 03-February-22	11.61	Call	Bond Future	3903	4	4	4	0.00
11/10/2021	2044 On 03-February-22	11.59	Call	Bond Future	3814	4	4	4	0.00
11/10/2021	2044 On 03-February-22	11.60	Call	Bond Future	3859	4	4	4	0.00
11/10/2021	2044 On 03-February-22	11.60	Put	Bond Future	1274	1	1	1	0.00
11/10/2021	2044 On 03-February-22	11.59	Put	Bond Future	1293	1	1	1	0.00
11/10/2021	2044 On 03-February-22	11.61	Put	Bond Future	1254	1	1	1	0.00
11/10/2021	2044 On 05-May-22			Bond Future	11.40	81.3028	81.2092	81.3028	0.00
11/10/2021	2044 On 05-May-22	11.93	Call	Bond Future	5058	5	5	5	0.00
11/10/2021	2044 On 05-May-22	11.91	Call	Bond Future	4972	5	5	5	0.00
11/10/2021	2044 On 05-May-22	11.92	Call	Bond Future	5015	5	5	5	0.00
11/10/2021	2044 On 05-May-22	11.92	Put	Bond Future	1722	2	2	2	0.00
11/10/2021	2044 On 05-May-22	11.91	Put	Bond Future	1740	2	2	2	0.00
11/10/2021	2044 On 05-May-22	11.93	Put	Bond Future	1705	2	2	2	0.00
11/10/2021	2044 On 04-August-22			Bond Future	11.60	77.8608	77.7659	77.8608	0.00
11/10/2021	2044 On 04-August-22	11.10	Call	Bond Future	2023	2	2	2	0.00
11/10/2021	2044 On 04-August-22	11.08	Call	Bond Future	1973	2	2	2	0.00
11/10/2021	2044 On 04-August-22	11.09	Call	Bond Future	1998	2	2	2	0.00
11/10/2021	2044 On 04-August-22	11.09	Put	Bond Future	5395	5	5	5	0.00
11/10/2021	2044 On 04-August-22	11.08	Put	Bond Future	5438	5	5	5	0.00
11/10/2021	2044 On 04-August-22	11.10	Put	Bond Future	5351	5	5	5	0.00
11/10/2021	2046 On 04-November-21			Bond Future	109.20	109.4403	109.2008	109.4403	14,850.00
11/10/2021	2046 On 03-February-22			Bond Future	110.44	110.6877	110.4450	110.6877	4,517.00
11/10/2021	2046 On 05-May-22			Bond Future	109.88	110.1302	109.8842	110.1302	0.00
11/10/2021	2046 On 04-August-22			Bond Future	111.24	111.4920	111.2428	111.4920	0.00
11/10/2021	2050 On 04-November-21			Bond Future	112.71	112.6723	112.7107	112.6723	8,582.00
11/10/2021	2050 On 03-February-22			Bond Future	112.01	111.9755	112.0139	111.9755	362.00
11/10/2021	2050 On 05-May-22			Bond Future	113.36	113.3185	113.3569	113.3185	0.00
11/10/2021	2050 On 04-August-22			Bond Future	112.74	112.6988	112.7377	112.6988	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2021	AL37 On 04-November-21			Index Future	791.95	793.7200	791.9450	793.7200	0.00
11/10/2021	AL37 On 03-February-22			Index Future	800.77	802.5690	800.7660	802.5690	0.00
11/10/2021	AL37 On 05-May-22			Index Future	810.17	811.9980	810.1670	811.9980	0.00
11/10/2021	AL37 On 04-August-22			Index Future	819.88	821.7400	819.8840	821.7400	0.00
11/10/2021	AL7T On 04-November-21			Index Future	894.47	897.0910	894.4670	897.0910	0.00
11/10/2021	AL7T On 03-February-22			Index Future	904.43	907.0940	904.4300	907.0940	0.00
11/10/2021	AL7T On 05-May-22			Index Future	915.05	917.7500	915.0480	917.7500	0.00
11/10/2021	AL7T On 04-August-22			Index Future	926.02	928.7610	926.0220	928.7610	0.00
11/10/2021	ALBI On 04-November-21			Index Future	793.20	794.7630	793.1950	794.7630	119.00
11/10/2021	ALBI On 03-February-22			Index Future	802.03	803.6240	802.0300	803.6240	0.00
11/10/2021	ALBI On 05-May-22			Index Future	811.45	813.0650	811.4450	813.0650	0.00
11/10/2021	ALBI On 04-August-22			Index Future	821.18	822.8200	821.1770	822.8200	0.00
11/10/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/10/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2021	ES33 On 04-November-21			Bond Future	11.62	75.1169	74.9489	75.1169	350.00
11/10/2021	ES33 On 03-February-22			Bond Future	11.88	75.9731	75.8029	75.9731	0.00
11/10/2021	ES33 On 05-May-22			Bond Future	12.14	73.1070	72.9346	73.1070	0.00
11/10/2021	ES33 On 04-August-22			Bond Future	12.41	73.9633	73.7885	73.9633	0.00
11/10/2021	ES42 On 04-November-21			Bond Future	12.07	73.5420	73.4690	73.5420	4,779.00
11/10/2021	ES42 On 03-February-22			Bond Future	12.30	74.3804	74.3062	74.3804	0.00
11/10/2021	ES42 On 05-May-22			Bond Future	12.54	71.0141	70.9388	71.0141	0.00
11/10/2021	ES42 On 04-August-22			Bond Future	12.79	71.8445	71.7682	71.8445	0.00
11/10/2021	GOVI On 04-November-21			GOVI	783.13	784.7080	783.1260	784.7080	993.00
11/10/2021	GOVI On 04-November-21	728.42	Call	GOVI	547060	56	55	56	0.00
11/10/2021	GOVI On 04-November-21	728.40	Call	GOVI	547260	56	55	56	0.00
11/10/2021	GOVI On 04-November-21	728.41	Call	GOVI	547160	56	55	56	0.00
11/10/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
11/10/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
11/10/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
11/10/2021	GOVI On 03-February-22			GOVI	791.85	793.4580	791.8490	793.4580	0.00
11/10/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	1	0	1	0.00
11/10/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	1	0	1	0.00
11/10/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	1	0	1	0.00
11/10/2021	GOVI On 03-February-22	792.76	Put	GOVI	9110	0	1	0	0.00
11/10/2021	GOVI On 03-February-22	792.75	Put	GOVI	9010	0	1	0	0.00
11/10/2021	GOVI On 03-February-22	792.74	Put	GOVI	8910	0	1	0	0.00
11/10/2021	GOVI On 05-May-22			GOVI	801.15	802.7790	801.1450	802.7790	0.00
11/10/2021	GOVI On 05-May-22	788.23	Call	GOVI	129150	15	13	15	0.00
11/10/2021	GOVI On 05-May-22	788.24	Call	GOVI	129050	15	13	15	0.00
11/10/2021	GOVI On 05-May-22	788.25	Call	GOVI	128950	15	13	15	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
11/10/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
11/10/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
11/10/2021	GOVI On 04-August-22			GOVI	810.75	812.4100	810.7530	812.4100	0.00
11/10/2021	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
11/10/2021	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
11/10/2021	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
11/10/2021	GOVI On 04-August-22	819.28	Put	GOVI	85270	7	9	7	0.00
11/10/2021	GOVI On 04-August-22	819.27	Put	GOVI	85170	7	9	7	0.00
11/10/2021	GOVI On 04-August-22	819.26	Put	GOVI	85070	7	9	7	0.00
11/10/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/10/2021	IGOV On 04-November-21			Index Future	297.84	297.7610	297.8350	297.7610	511.00
11/10/2021	IGOV On 03-February-22			Index Future	301.23	301.1550	301.2260	301.1550	0.00
11/10/2021	IGOV On 05-May-22			Index Future	304.84	304.7650	304.8350	304.7650	0.00
11/10/2021	IGOV On 04-August-22			Index Future	308.56	308.4940	308.5630	308.4940	0.00
11/10/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
11/10/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
11/10/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
11/10/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
11/10/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
11/10/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
11/10/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
11/10/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
11/10/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
11/10/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
11/10/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
11/10/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
11/10/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
11/10/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
11/10/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
11/10/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
11/10/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
11/10/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
11/10/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
11/10/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
11/10/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.70	96.2950	96.3050	96.2950	0.00
11/10/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.76	96.2400	96.2400	96.2400	50,000.00
11/10/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.06	95.9350	95.9450	95.9350	0.00
11/10/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.14	95.8500	95.8600	95.8500	0.00
11/10/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.46	95.5400	95.5400	95.5400	0.00
11/10/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.53	95.4900	95.4750	95.4900	0.00
11/10/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.19	94.8700	94.8100	94.8700	472.00
11/10/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.44	94.6600	94.5650	94.6600	0.00
11/10/2021	JBAF On 21-December-22			Jibar Tradeable Future	6.08	93.9900	93.9200	93.9900	68.00
11/10/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.29	93.8150	93.7150	93.8150	0.00
11/10/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.70	93.3950	93.3050	93.3950	0.00
11/10/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.94	93.1850	93.0650	93.1850	0.00
11/10/2021	R023 On 04-November-21			Bond Future	5.49	104.2719	104.3021	104.2719	12,574.00
11/10/2021	R023 On 04-November-21	4.92	Call	Bond Future	0	0	0	0	0.00
11/10/2021	R023 On 04-November-21	4.91	Call	Bond Future	0	0	0	0	0.00
11/10/2021	R023 On 04-November-21	4.90	Call	Bond Future	0	0	0	0	0.00
11/10/2021	R023 On 04-November-21	4.90	Put	Bond Future	751	1	1	1	0.00
11/10/2021	R023 On 04-November-21	4.91	Put	Bond Future	738	1	1	1	0.00
11/10/2021	R023 On 04-November-21	4.92	Put	Bond Future	725	1	1	1	0.00
11/10/2021	R023 On 03-February-22			Bond Future	5.75	105.4344	105.4647	105.4344	3,370.00
11/10/2021	R023 On 03-February-22	5.06	Call	Bond Future	12	0	0	0	0.00
11/10/2021	R023 On 03-February-22	5.07	Call	Bond Future	13	0	0	0	0.00
11/10/2021	R023 On 03-February-22	5.08	Call	Bond Future	14	0	0	0	0.00
11/10/2021	R023 On 03-February-22	5.08	Put	Bond Future	702	1	1	1	0.00
11/10/2021	R023 On 03-February-22	5.07	Put	Bond Future	711	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
11/10/2021	R023 On 03-February-22	5.06	Put	Bond Future	720	1	1	1	0.00
11/10/2021	R023 On 05-May-22			Bond Future	6.06	102.7635	102.7938	102.7635	0.00
11/10/2021	R023 On 05-May-22	6.29	Call	Bond Future	398	0	0	0	0.00
11/10/2021	R023 On 05-May-22	6.30	Call	Bond Future	404	0	0	0	0.00
11/10/2021	R023 On 05-May-22	6.31	Call	Bond Future	409	0	0	0	0.00
11/10/2021	R023 On 05-May-22	6.31	Put	Bond Future	212	0	0	0	0.00
11/10/2021	R023 On 05-May-22	6.30	Put	Bond Future	215	0	0	0	0.00
11/10/2021	R023 On 05-May-22	6.29	Put	Bond Future	217	0	0	0	0.00
11/10/2021	R023 On 04-August-22			Bond Future	6.61	103.9730	104.0038	103.9730	0.00
11/10/2021	R023 On 04-August-22	6.03	Call	Bond Future	114	0	0	0	0.00
11/10/2021	R023 On 04-August-22	6.04	Call	Bond Future	116	0	0	0	0.00
11/10/2021	R023 On 04-August-22	6.05	Call	Bond Future	118	0	0	0	0.00
11/10/2021	R023 On 04-August-22	6.05	Put	Bond Future	425	0	0	0	0.00
11/10/2021	R023 On 04-August-22	6.04	Put	Bond Future	429	0	0	0	0.00
11/10/2021	R023 On 04-August-22	6.03	Put	Bond Future	432	0	0	0	0.00
11/10/2021	R035 On 04-November-21			Bond Future	10.70	89.0923	88.8820	89.0923	79,843.00
11/10/2021	R035 On 04-November-21	10.23	Call	Bond Future	110	0	0	0	782.00
11/10/2021	R035 On 04-November-21	13.82	Call	Bond Future	16938	17	17	17	0.00
11/10/2021	R035 On 04-November-21	12.51	Call	Bond Future	10474	11	10	11	0.00
11/10/2021	R035 On 04-November-21	12.52	Call	Bond Future	10526	11	11	11	0.00
11/10/2021	R035 On 04-November-21	11.20	Call	Bond Future	3247	3	3	3	0.00
11/10/2021	R035 On 04-November-21	11.75	Call	Bond Future	6323	7	6	7	0.00
11/10/2021	R035 On 04-November-21	10.26	Call	Bond Future	132	0	0	0	150.00
11/10/2021	R035 On 04-November-21	10.11	Call	Bond Future	51	0	0	0	350.00
11/10/2021	R035 On 04-November-21	10.12	Call	Bond Future	54	0	0	0	400.00
11/10/2021	R035 On 04-November-21	11.08	Call	Bond Future	2618	3	3	3	0.00
11/10/2021	R035 On 04-November-21	12.53	Call	Bond Future	10579	11	11	11	0.00
11/10/2021	R035 On 04-November-21	10.60	Call	Bond Future	700	1	1	1	0.00
11/10/2021	R035 On 04-November-21	10.62	Call	Bond Future	754	1	1	1	400.00
11/10/2021	R035 On 04-November-21	10.62	Put	Bond Future	1276	1	1	1	0.00
11/10/2021	R035 On 04-November-21	10.60	Put	Bond Future	1351	1	1	1	350.00
11/10/2021	R035 On 04-November-21	12.53	Put	Bond Future	0	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
11/10/2021	R035 On 04-November-21	11.08	Put	Bond Future	262	0	0	0	782.00
11/10/2021	R035 On 04-November-21	11.20	Put	Bond Future	162	0	0	0	350.00
11/10/2021	R035 On 04-November-21	11.75	Put	Bond Future	14	0	0	0	782.00
11/10/2021	R035 On 04-November-21	10.12	Put	Bond Future	3868	4	4	4	0.00
11/10/2021	R035 On 04-November-21	10.23	Put	Bond Future	3184	3	3	3	0.00
11/10/2021	R035 On 04-November-21	10.11	Put	Bond Future	3932	4	4	4	0.00
11/10/2021	R035 On 04-November-21	10.26	Put	Bond Future	3006	3	3	3	0.00
11/10/2021	R035 On 04-November-21	12.52	Put	Bond Future	0	0	0	0	0.00
11/10/2021	R035 On 04-November-21	12.51	Put	Bond Future	0	0	0	0	0.00
11/10/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
11/10/2021	R035 On 03-February-22			Bond Future	10.92	90.0856	89.8727	90.0856	16,030.00
11/10/2021	R035 On 03-February-22	11.88	Call	Bond Future	6213	6	6	6	0.00
11/10/2021	R035 On 03-February-22	11.33	Call	Bond Future	3722	4	4	4	0.00
11/10/2021	R035 On 03-February-22	10.24	Call	Bond Future	575	1	1	1	500.00
11/10/2021	R035 On 03-February-22	9.70	Call	Bond Future	129	0	0	0	683.00
11/10/2021	R035 On 03-February-22	11.24	Call	Bond Future	3355	4	3	4	0.00
11/10/2021	R035 On 03-February-22	11.05	Call	Bond Future	2643	3	3	3	0.00
11/10/2021	R035 On 03-February-22	10.10	Call	Bond Future	390	0	0	0	280.00
11/10/2021	R035 On 03-February-22	11.39	Call	Bond Future	3975	4	4	4	0.00
11/10/2021	R035 On 03-February-22	11.73	Call	Bond Future	5504	6	6	6	0.00
11/10/2021	R035 On 03-February-22	11.28	Call	Bond Future	3516	4	4	4	0.00
11/10/2021	R035 On 03-February-22	11.11	Call	Bond Future	2860	3	3	3	0.00
11/10/2021	R035 On 03-February-22	11.22	Call	Bond Future	3276	3	3	3	0.00
11/10/2021	R035 On 03-February-22	11.23	Call	Bond Future	3315	3	3	3	0.00
11/10/2021	R035 On 03-February-22	10.65	Call	Bond Future	1416	2	1	2	0.00
11/10/2021	R035 On 03-February-22	11.03	Call	Bond Future	2573	3	3	3	0.00
11/10/2021	R035 On 03-February-22	10.34	Call	Bond Future	738	1	1	1	0.00
11/10/2021	R035 On 03-February-22	10.35	Call	Bond Future	756	1	1	1	1,600.00
11/10/2021	R035 On 03-February-22	10.61	Call	Bond Future	1314	1	1	1	0.00
11/10/2021	R035 On 03-February-22	9.92	Call	Bond Future	234	0	0	0	200.00
11/10/2021	R035 On 03-February-22	10.26	Call	Bond Future	605	1	1	1	200.00
11/10/2021	R035 On 03-February-22	10.26	Put	Bond Future	4826	5	5	5	0.00
11/10/2021	R035 On 03-February-22	9.92	Put	Bond Future	6740	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2021	R035 On 03-February-22	10.61	Put	Bond Future	3266	3	3	3	200.00
11/10/2021	R035 On 03-February-22	10.24	Put	Bond Future	4927	5	5	5	0.00
11/10/2021	R035 On 03-February-22	10.35	Put	Bond Future	4385	4	4	4	0.00
11/10/2021	R035 On 03-February-22	10.34	Put	Bond Future	4433	4	4	4	500.00
11/10/2021	R035 On 03-February-22	11.05	Put	Bond Future	1856	2	2	2	1,600.00
11/10/2021	R035 On 03-February-22	11.23	Put	Bond Future	1444	1	1	1	0.00
11/10/2021	R035 On 03-February-22	11.22	Put	Bond Future	1464	1	1	1	0.00
11/10/2021	R035 On 03-February-22	11.28	Put	Bond Future	1347	1	1	1	200.00
11/10/2021	R035 On 03-February-22	11.33	Put	Bond Future	1256	1	1	1	500.00
11/10/2021	R035 On 03-February-22	11.73	Put	Bond Future	722	1	1	1	280.00
11/10/2021	R035 On 03-February-22	11.39	Put	Bond Future	1156	1	1	1	683.00
11/10/2021	R035 On 03-February-22	10.10	Put	Bond Future	5675	6	6	6	0.00
11/10/2021	R035 On 03-February-22	11.24	Put	Bond Future	1423	1	1	1	0.00
11/10/2021	R035 On 03-February-22	9.70	Put	Bond Future	8158	8	8	8	0.00
11/10/2021	R035 On 03-February-22	11.11	Put	Bond Future	1709	2	2	2	200.00
11/10/2021	R035 On 03-February-22	10.65	Put	Bond Future	3113	3	3	3	683.00
11/10/2021	R035 On 03-February-22	11.03	Put	Bond Future	1908	2	2	2	280.00
11/10/2021	R035 On 03-February-22	11.88	Put	Bond Future	587	1	1	1	1,800.00
11/10/2021	R035 On 05-May-22			Bond Future	11.14	86.6669	86.4512	86.6669	0.00
11/10/2021	R035 On 05-May-22	11.65	Call	Bond Future	4658	5	5	5	0.00
11/10/2021	R035 On 05-May-22	11.63	Call	Bond Future	4578	5	5	5	0.00
11/10/2021	R035 On 05-May-22	11.64	Call	Bond Future	4618	5	5	5	0.00
11/10/2021	R035 On 05-May-22	11.64	Put	Bond Future	1673	2	2	2	0.00
11/10/2021	R035 On 05-May-22	11.63	Put	Bond Future	1690	2	2	2	0.00
11/10/2021	R035 On 05-May-22	11.65	Put	Bond Future	1656	2	2	2	0.00
11/10/2021	R035 On 04-August-22			Bond Future	11.36	87.6659	87.4474	87.6659	0.00
11/10/2021	R035 On 04-August-22	10.74	Call	Bond Future	1675	2	2	2	0.00
11/10/2021	R035 On 04-August-22	11.13	Call	Bond Future	2639	3	3	3	0.00
11/10/2021	R035 On 04-August-22	10.73	Call	Bond Future	1654	2	2	2	0.00
11/10/2021	R035 On 04-August-22	9.84	Call	Bond Future	455	0	0	0	100.00
11/10/2021	R035 On 04-August-22	10.72	Call	Bond Future	1632	2	2	2	0.00
11/10/2021	R035 On 04-August-22	10.64	Call	Bond Future	1467	2	1	2	0.00
11/10/2021	R035 On 04-August-22	10.64	Put	Bond Future	5811	6	6	6	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
11/10/2021	R035 On 04-August-22	10.72	Put	Bond Future	5479	5	5	5	0.00
11/10/2021	R035 On 04-August-22	9.84	Put	Bond Future	10006	10	10	10	0.00
11/10/2021	R035 On 04-August-22	10.73	Put	Bond Future	5439	5	5	5	0.00
11/10/2021	R035 On 04-August-22	11.13	Put	Bond Future	3997	4	4	4	100.00
11/10/2021	R035 On 04-August-22	10.74	Put	Bond Future	5399	5	5	5	0.00
11/10/2021	R186 On 04-November-21			Bond Future	8.03	114.5220	114.2418	114.5220	65,120.00
11/10/2021	R186 On 04-November-21	8.11	Call	Bond Future	840	1	1	1	0.00
11/10/2021	R186 On 04-November-21	8.77	Call	Bond Future	3228	4	3	4	0.00
11/10/2021	R186 On 04-November-21		Call	Bond Future	14242	15	14	15	0.00
11/10/2021	R186 On 04-November-21	7.77	Call	Bond Future	215	0	0	0	0.00
11/10/2021	R186 On 04-November-21	8.09	Call	Bond Future	788	1	1	1	0.00
11/10/2021	R186 On 04-November-21	8.10	Call	Bond Future	814	1	1	1	0.00
11/10/2021	R186 On 04-November-21	8.10	Put	Bond Future	488	0	0	0	0.00
11/10/2021	R186 On 04-November-21	8.09	Put	Bond Future	506	0	1	0	0.00
11/10/2021	R186 On 04-November-21		Put	Bond Future	0	0	0	0	0.00
11/10/2021	R186 On 04-November-21	8.77	Put	Bond Future	21	0	0	0	15,177.00
11/10/2021	R186 On 04-November-21	8.11	Put	Bond Future	470	0	0	0	0.00
11/10/2021	R186 On 04-November-21	7.77	Put	Bond Future	1344	1	1	1	15,177.00
11/10/2021	R186 On 03-February-22			Bond Future	8.26	110.5176	110.2340	110.5176	0.00
11/10/2021	R186 On 03-February-22	7.28	Call	Bond Future	191	0	0	0	0.00
11/10/2021	R186 On 03-February-22	7.29	Call	Bond Future	196	0	0	0	0.00
11/10/2021	R186 On 03-February-22	7.30	Call	Bond Future	201	0	0	0	0.00
11/10/2021	R186 On 03-February-22	7.30	Put	Bond Future	4271	4	4	4	0.00
11/10/2021	R186 On 03-February-22	7.29	Put	Bond Future	4310	4	4	4	0.00
11/10/2021	R186 On 03-February-22	7.28	Put	Bond Future	4348	4	4	4	0.00
11/10/2021	R186 On 05-May-22			Bond Future	8.50	111.8170	111.5296	111.8170	0.00
11/10/2021	R186 On 05-May-22	8.64	Call	Bond Future	2139	2	2	2	0.00
11/10/2021	R186 On 05-May-22	7.88	Call	Bond Future	802	1	1	1	435.00
11/10/2021	R186 On 05-May-22	8.30	Call	Bond Future	1443	2	1	2	0.00
11/10/2021	R186 On 05-May-22	6.73	Call	Bond Future	89	0	0	0	3,600.00
11/10/2021	R186 On 05-May-22	8.31	Call	Bond Future	1461	2	1	2	0.00
11/10/2021	R186 On 05-May-22	8.32	Call	Bond Future	1479	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2021	R186 On 05-May-22	7.48	Call	Bond Future	394	0	0	0	3,600.00
11/10/2021	R186 On 05-May-22	7.28	Call	Bond Future	258	0	0	0	435.00
11/10/2021	R186 On 05-May-22	7.28	Put	Bond Future	5183	5	5	5	0.00
11/10/2021	R186 On 05-May-22	7.48	Put	Bond Future	4492	4	4	4	0.00
11/10/2021	R186 On 05-May-22	8.32	Put	Bond Future	2185	2	2	2	0.00
11/10/2021	R186 On 05-May-22	8.31	Put	Bond Future	2206	2	2	2	0.00
11/10/2021	R186 On 05-May-22	6.73	Put	Bond Future	7329	7	7	7	0.00
11/10/2021	R186 On 05-May-22	8.30	Put	Bond Future	2227	2	2	2	0.00
11/10/2021	R186 On 05-May-22	7.88	Put	Bond Future	3268	3	3	3	0.00
11/10/2021	R186 On 05-May-22	8.64	Put	Bond Future	1586	1	2	1	4,035.00
11/10/2021	R186 On 04-August-22			Bond Future	8.76	107.8392	107.5478	107.8392	0.00
11/10/2021	R186 On 04-August-22	6.96	Call	Bond Future	159	0	0	0	3,600.00
11/10/2021	R186 On 04-August-22	8.13	Call	Bond Future	1045	1	1	1	0.00
11/10/2021	R186 On 04-August-22	8.14	Call	Bond Future	1059	1	1	1	0.00
11/10/2021	R186 On 04-August-22	8.15	Call	Bond Future	1073	1	1	1	0.00
11/10/2021	R186 On 04-August-22	9.78	Call	Bond Future	4617	0	5	0	0.00
11/10/2021	R186 On 04-August-22	7.96	Call	Bond Future	830	0	1	0	3,600.00
11/10/2021	R186 On 04-August-22	9.78	Put	Bond Future	933	0	1	0	3,600.00
11/10/2021	R186 On 04-August-22	8.15	Put	Bond Future	3376	3	3	3	0.00
11/10/2021	R186 On 04-August-22	8.14	Put	Bond Future	3401	3	3	3	0.00
11/10/2021	R186 On 04-August-22	8.13	Put	Bond Future	3425	3	3	3	0.00
11/10/2021	R186 On 04-August-22	6.96	Put	Bond Future	7112	0	7	0	0.00
11/10/2021	R186 On 04-August-22	7.96	Put	Bond Future	3860	0	4	0	0.00
11/10/2021	R197 On 04-November-21			Bond Future	328.67	328.5877	328.6716	328.5877	1,285.00
11/10/2021	R197 On 03-February-22			Bond Future	324.18	324.0969	324.1805	324.0969	239.00
11/10/2021	R197 On 05-May-22			Bond Future	328.07	327.9839	328.0678	327.9839	0.00
11/10/2021	R197 On 04-August-22			Bond Future	323.73	323.6504	323.7348	323.6504	0.00
11/10/2021	R202 On 04-November-21			Bond Future	241.72	241.7548	241.7187	241.7548	8,313.00
11/10/2021	R202 On 03-February-22			Bond Future	240.10	240.1357	240.0983	240.1357	842.00
11/10/2021	R202 On 05-May-22			Bond Future	242.98	243.0155	242.9771	243.0155	0.00
11/10/2021	R202 On 04-August-22			Bond Future	241.52	241.5643	241.5250	241.5643	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2021	R209 On 04-November-21			Bond Future	10.65	68.8035	68.6187	68.8035	34,514.00
11/10/2021	R209 On 04-November-21	9.50	Call	Bond Future	0	0	0	0	6,000.00
11/10/2021	R209 On 04-November-21	10.25	Call	Bond Future	133	0	0	0	0.00
11/10/2021	R209 On 04-November-21	12.18	Call	Bond Future	7753	8	8	8	0.00
11/10/2021	R209 On 04-November-21	10.00	Call	Bond Future	25	0	0	0	0.00
11/10/2021	R209 On 04-November-21	12.19	Call	Bond Future	7800	8	8	8	0.00
11/10/2021	R209 On 04-November-21	10.50	Call	Bond Future	478	1	0	1	0.00
11/10/2021	R209 On 04-November-21	12.00	Call	Bond Future	6909	7	7	7	0.00
11/10/2021	R209 On 04-November-21	12.17	Call	Bond Future	7707	8	8	8	0.00
11/10/2021	R209 On 04-November-21	12.00	Put	Bond Future	2	0	0	0	9,000.00
11/10/2021	R209 On 04-November-21	12.19	Put	Bond Future	1	0	0	0	0.00
11/10/2021	R209 On 04-November-21	10.00	Put	Bond Future	3789	4	4	4	3,100.00
11/10/2021	R209 On 04-November-21	10.25	Put	Bond Future	2424	2	2	2	9,250.00
11/10/2021	R209 On 04-November-21	12.18	Put	Bond Future	1	0	0	0	0.00
11/10/2021	R209 On 04-November-21	10.50	Put	Bond Future	1338	1	1	1	150.00
11/10/2021	R209 On 04-November-21	12.17	Put	Bond Future	1	0	0	0	0.00
11/10/2021	R209 On 04-November-21	9.50	Put	Bond Future	6843	7	7	7	0.00
11/10/2021	R209 On 03-February-22			Bond Future	10.84	69.5706	69.3835	69.5706	0.00
11/10/2021	R209 On 03-February-22	11.04	Call	Bond Future	2469	3	2	3	0.00
11/10/2021	R209 On 03-February-22	11.03	Call	Bond Future	2437	3	2	3	0.00
11/10/2021	R209 On 03-February-22	11.02	Call	Bond Future	2405	3	2	3	0.00
11/10/2021	R209 On 03-February-22	11.02	Put	Bond Future	1466	1	1	1	0.00
11/10/2021	R209 On 03-February-22	11.03	Put	Bond Future	1445	1	1	1	0.00
11/10/2021	R209 On 03-February-22	11.04	Put	Bond Future	1424	1	1	1	0.00
11/10/2021	R209 On 05-May-22			Bond Future	11.04	67.2473	67.0578	67.2473	0.00
11/10/2021	R209 On 05-May-22	11.45	Call	Bond Future	3666	4	4	4	0.00
11/10/2021	R209 On 05-May-22	11.44	Call	Bond Future	3633	4	4	4	0.00
11/10/2021	R209 On 05-May-22	11.43	Call	Bond Future	3600	4	4	4	0.00
11/10/2021	R209 On 05-May-22	11.43	Put	Bond Future	1569	2	2	2	0.00
11/10/2021	R209 On 05-May-22	11.44	Put	Bond Future	1551	2	2	2	0.00
11/10/2021	R209 On 05-May-22	11.45	Put	Bond Future	1534	1	2	1	0.00
11/10/2021	R209 On 04-August-22			Bond Future	11.23	68.0227	67.8308	68.0227	0.00
11/10/2021	R209 On 04-August-22	10.59	Call	Bond Future	1415	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
11/10/2021	R209 On 04-August-22	10.57	Call	Bond Future	1378	1	1	1	0.00
11/10/2021	R209 On 04-August-22	10.58	Call	Bond Future	1397	1	1	1	0.00
11/10/2021	R209 On 04-August-22	10.58	Put	Bond Future	4868	5	5	5	0.00
11/10/2021	R209 On 04-August-22	10.57	Put	Bond Future	4904	5	5	5	0.00
11/10/2021	R209 On 04-August-22	10.59	Put	Bond Future	4831	5	5	5	0.00
11/10/2021	R210 On 04-November-21			Bond Future	212.95	213.0105	212.9495	213.0105	1,486.00
11/10/2021	R210 On 03-February-22			Bond Future	215.38	215.4383	215.3757	215.4383	1,011.00
11/10/2021	R210 On 05-May-22			Bond Future	215.10	215.1644	215.1005	215.1644	0.00
11/10/2021	R210 On 04-August-22			Bond Future	217.76	217.8247	217.7599	217.8247	0.00
11/10/2021	R212 On 04-November-21			Bond Future	175.60	175.6429	175.6045	175.6429	4,605.00
11/10/2021	R213 On 04-November-21			Bond Future	9.96	83.9118	83.6305	83.9118	9,517.00
11/10/2021	R213 On 04-November-21	11.09	Call	Bond Future	5679	6	6	6	0.00
11/10/2021	R213 On 04-November-21	11.10	Call	Bond Future	5727	6	6	6	0.00
11/10/2021	R213 On 04-November-21	11.11	Call	Bond Future	5774	6	6	6	0.00
11/10/2021	R213 On 04-November-21	11.09	Put	Bond Future	6	0	0	0	0.00
11/10/2021	R213 On 04-November-21	11.10	Put	Bond Future	6	0	0	0	0.00
11/10/2021	R213 On 04-November-21	11.11	Put	Bond Future	6	0	0	0	0.00
11/10/2021	R213 On 03-February-22			Bond Future	10.18	84.8474	84.5626	84.8474	544.00
11/10/2021	R213 On 03-February-22	10.25	Call	Bond Future	1999	2	2	2	0.00
11/10/2021	R213 On 03-February-22	10.60	Call	Bond Future	3101	3	3	3	0.00
11/10/2021	R213 On 03-February-22	10.15	Call	Bond Future	1730	2	2	2	0.00
11/10/2021	R213 On 03-February-22	10.17	Call	Bond Future	1782	2	2	2	0.00
11/10/2021	R213 On 03-February-22	9.96	Call	Bond Future	1275	1	1	1	0.00
11/10/2021	R213 On 03-February-22	9.22	Call	Bond Future	224	0	0	0	430.00
11/10/2021	R213 On 03-February-22	9.58	Call	Bond Future	588	1	1	1	0.00
11/10/2021	R213 On 03-February-22	9.76	Call	Bond Future	873	1	1	1	0.00
11/10/2021	R213 On 03-February-22	9.15	Call	Bond Future	187	0	0	0	220.00
11/10/2021	R213 On 03-February-22	9.97	Call	Bond Future	1297	1	1	1	0.00
11/10/2021	R213 On 03-February-22	10.67	Call	Bond Future	3348	4	3	4	0.00
11/10/2021	R213 On 03-February-22	10.00	Call	Bond Future	1366	2	1	2	0.00
11/10/2021	R213 On 03-February-22	8.80	Call	Bond Future	72	0	0	0	102.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2021	R213 On 03-February-22	9.98	Call	Bond Future	1320	1	1	1	0.00
11/10/2021	R213 On 03-February-22	8.63	Call	Bond Future	43	0	0	0	200.00
11/10/2021	R213 On 03-February-22	8.63	Put	Bond Future	8487	8	8	8	0.00
11/10/2021	R213 On 03-February-22	9.98	Put	Bond Future	2364	2	2	2	0.00
11/10/2021	R213 On 03-February-22	9.22	Put	Bond Future	5333	5	5	5	0.00
11/10/2021	R213 On 03-February-22	9.58	Put	Bond Future	3740	4	4	4	200.00
11/10/2021	R213 On 03-February-22	8.80	Put	Bond Future	7538	7	8	7	0.00
11/10/2021	R213 On 03-February-22	10.00	Put	Bond Future	2307	2	2	2	430.00
11/10/2021	R213 On 03-February-22	10.67	Put	Bond Future	913	1	1	1	220.00
11/10/2021	R213 On 03-February-22	10.60	Put	Bond Future	1009	1	1	1	430.00
11/10/2021	R213 On 03-February-22	9.97	Put	Bond Future	2394	2	2	2	0.00
11/10/2021	R213 On 03-February-22	9.15	Put	Bond Future	5684	5	6	5	0.00
11/10/2021	R213 On 03-February-22	9.76	Put	Bond Future	3069	3	3	3	102.00
11/10/2021	R213 On 03-February-22	9.96	Put	Bond Future	2423	2	2	2	0.00
11/10/2021	R213 On 03-February-22	10.17	Put	Bond Future	1849	2	2	2	220.00
11/10/2021	R213 On 03-February-22	10.15	Put	Bond Future	1899	2	2	2	200.00
11/10/2021	R213 On 03-February-22	10.25	Put	Bond Future	1658	2	2	2	102.00
11/10/2021	R213 On 05-May-22			Bond Future	10.40	82.3129	82.0245	82.3129	0.00
11/10/2021	R213 On 05-May-22	10.64	Call	Bond Future	2988	3	3	3	0.00
11/10/2021	R213 On 05-May-22	10.65	Call	Bond Future	3017	3	3	3	0.00
11/10/2021	R213 On 05-May-22	10.63	Call	Bond Future	2958	3	3	3	0.00
11/10/2021	R213 On 05-May-22	10.65	Put	Bond Future	1792	2	2	2	0.00
11/10/2021	R213 On 05-May-22	10.64	Put	Bond Future	1811	2	2	2	0.00
11/10/2021	R213 On 05-May-22	10.63	Put	Bond Future	1830	2	2	2	0.00
11/10/2021	R213 On 04-August-22			Bond Future	10.63	83.2649	82.9728	83.2649	0.00
11/10/2021	R213 On 04-August-22	9.90	Call	Bond Future	1258	1	1	1	0.00
11/10/2021	R213 On 04-August-22	9.88	Call	Bond Future	1225	1	1	1	0.00
11/10/2021	R213 On 04-August-22	9.89	Call	Bond Future	1242	1	1	1	0.00
11/10/2021	R213 On 04-August-22	9.90	Put	Bond Future	4852	5	5	5	0.00
11/10/2021	R213 On 04-August-22	9.88	Put	Bond Future	4921	5	5	5	0.00
11/10/2021	R213 On 04-August-22	9.89	Put	Bond Future	4886	5	5	5	0.00
11/10/2021	R214 On 04-November-21			Bond Future	10.98	65.6699	65.5958	65.6699	17,980.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2021	R214 On 04-November-21	12.48	Call	Bond Future	7652	8	8	8	0.00
11/10/2021	R214 On 04-November-21	12.46	Call	Bond Future	7559	8	8	8	0.00
11/10/2021	R214 On 04-November-21	12.47	Call	Bond Future	7605	8	8	8	0.00
11/10/2021	R214 On 04-November-21	12.46	Put	Bond Future	1	0	0	0	0.00
11/10/2021	R214 On 04-November-21	12.48	Put	Bond Future	1	0	0	0	0.00
11/10/2021	R214 On 04-November-21	12.47	Put	Bond Future	1	0	0	0	0.00
11/10/2021	R214 On 03-February-22			Bond Future	11.17	66.4021	66.3269	66.4021	0.00
11/10/2021	R214 On 03-February-22	11.39	Call	Bond Future	2592	3	3	3	0.00
11/10/2021	R214 On 03-February-22	11.40	Call	Bond Future	2625	3	3	3	0.00
11/10/2021	R214 On 03-February-22	11.41	Call	Bond Future	2659	3	3	3	0.00
11/10/2021	R214 On 03-February-22	11.39	Put	Bond Future	1415	1	1	1	0.00
11/10/2021	R214 On 03-February-22	11.40	Put	Bond Future	1395	1	1	1	0.00
11/10/2021	R214 On 03-February-22	11.41	Put	Bond Future	1375	1	1	1	0.00
11/10/2021	R214 On 05-May-22			Bond Future	11.36	63.9032	63.8270	63.9032	0.00
11/10/2021	R214 On 05-May-22	11.73	Call	Bond Future	3596	4	4	4	0.00
11/10/2021	R214 On 05-May-22	11.74	Call	Bond Future	3629	4	4	4	0.00
11/10/2021	R214 On 05-May-22	11.75	Call	Bond Future	3662	4	4	4	0.00
11/10/2021	R214 On 05-May-22	11.73	Put	Bond Future	1641	2	2	2	0.00
11/10/2021	R214 On 05-May-22	11.74	Put	Bond Future	1623	2	2	2	0.00
11/10/2021	R214 On 05-May-22	11.75	Put	Bond Future	1605	2	2	2	0.00
11/10/2021	R214 On 04-August-22			Bond Future	11.55	64.6391	64.5618	64.6391	0.00
11/10/2021	R214 On 04-August-22	10.97	Call	Bond Future	1509	2	2	2	0.00
11/10/2021	R214 On 04-August-22	10.98	Call	Bond Future	1528	2	2	2	0.00
11/10/2021	R214 On 04-August-22	10.99	Call	Bond Future	1548	2	2	2	0.00
11/10/2021	R214 On 04-August-22	10.98	Put	Bond Future	4609	5	5	5	0.00
11/10/2021	R214 On 04-August-22	10.99	Put	Bond Future	4573	5	5	5	0.00
11/10/2021	R214 On 04-August-22	10.97	Put	Bond Future	4646	5	5	5	0.00
11/10/2021	R248 On 04-November-21			Bond Future	10.96	82.8611	82.7308	82.8611	167,401.00
11/10/2021	R248 On 04-November-21	9.60	Call	Bond Future	0	0	0	0	0.00
11/10/2021	R248 On 04-November-21	10.20	Call	Bond Future	15	0	0	0	1,050.00
11/10/2021	R248 On 04-November-21	10.30	Call	Bond Future	32	0	0	0	0.00
11/10/2021	R248 On 04-November-21	12.84	Call	Bond Future	11719	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2021	R248 On 04-November-21	12.83	Call	Bond Future	11665	12	12	12	0.00
11/10/2021	R248 On 04-November-21	10.80	Call	Bond Future	587	1	1	1	1,050.00
11/10/2021	R248 On 04-November-21	12.85	Call	Bond Future	11773	12	12	12	0.00
11/10/2021	R248 On 04-November-21	12.85	Put	Bond Future	0	0	0	0	0.00
11/10/2021	R248 On 04-November-21	10.20	Put	Bond Future	5773	6	6	6	0.00
11/10/2021	R248 On 04-November-21	10.80	Put	Bond Future	1732	2	2	2	0.00
11/10/2021	R248 On 04-November-21	12.83	Put	Bond Future	1	0	0	0	0.00
11/10/2021	R248 On 04-November-21	12.84	Put	Bond Future	0	0	0	0	0.00
11/10/2021	R248 On 04-November-21	10.30	Put	Bond Future	4990	5	5	5	0.00
11/10/2021	R248 On 04-November-21	9.60	Put	Bond Future	10834	11	11	11	0.00
11/10/2021	R248 On 03-February-22			Bond Future	11.15	83.7850	83.6529	83.7850	4,659.00
11/10/2021	R248 On 03-February-22	11.49	Call	Bond Future	3753	4	4	4	0.00
11/10/2021	R248 On 03-February-22	10.70	Call	Bond Future	1033	1	1	1	1,300.00
11/10/2021	R248 On 03-February-22	10.20	Call	Bond Future	277	0	0	0	900.00
11/10/2021	R248 On 03-February-22	11.00	Call	Bond Future	1862	2	2	2	100.00
11/10/2021	R248 On 03-February-22	11.47	Call	Bond Future	3665	4	4	4	0.00
11/10/2021	R248 On 03-February-22	11.48	Call	Bond Future	3709	4	4	4	0.00
11/10/2021	R248 On 03-February-22	10.90	Call	Bond Future	1553	2	2	2	900.00
11/10/2021	R248 On 03-February-22	10.40	Call	Bond Future	491	1	0	1	100.00
11/10/2021	R248 On 03-February-22	10.50	Call	Bond Future	642	1	1	1	0.00
11/10/2021	R248 On 03-February-22	10.00	Call	Bond Future	163	0	0	0	1,300.00
11/10/2021	R248 On 03-February-22	9.80	Call	Bond Future	92	0	0	0	0.00
11/10/2021	R248 On 03-February-22	9.80	Put	Bond Future	10492	10	10	10	0.00
11/10/2021	R248 On 03-February-22	10.00	Put	Bond Future	8875	9	9	9	0.00
11/10/2021	R248 On 03-February-22	10.50	Put	Bond Future	5362	5	5	5	0.00
11/10/2021	R248 On 03-February-22	10.90	Put	Bond Future	3298	3	3	3	0.00
11/10/2021	R248 On 03-February-22	10.20	Put	Bond Future	7354	7	7	7	0.00
11/10/2021	R248 On 03-February-22	11.49	Put	Bond Future	1431	1	1	1	0.00
11/10/2021	R248 On 03-February-22	11.00	Put	Bond Future	2891	3	3	3	0.00
11/10/2021	R248 On 03-February-22	10.40	Put	Bond Future	5984	6	6	6	0.00
11/10/2021	R248 On 03-February-22	10.70	Put	Bond Future	4241	4	4	4	0.00
11/10/2021	R248 On 03-February-22	11.47	Put	Bond Future	1474	1	1	1	0.00
11/10/2021	R248 On 03-February-22	11.48	Put	Bond Future	1452	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
11/10/2021	R248 On 05-May-22			Bond Future	11.33	80.3552	80.2215	80.3552	0.00
11/10/2021	R248 On 05-May-22	11.81	Call	Bond Future	4908	5	5	5	0.00
11/10/2021	R248 On 05-May-22	11.79	Call	Bond Future	4821	5	5	5	0.00
11/10/2021	R248 On 05-May-22	11.80	Call	Bond Future	4864	5	5	5	0.00
11/10/2021	R248 On 05-May-22	11.79	Put	Bond Future	1814	2	2	2	0.00
11/10/2021	R248 On 05-May-22	11.81	Put	Bond Future	1776	2	2	2	0.00
11/10/2021	R248 On 05-May-22	11.80	Put	Bond Future	1795	2	2	2	0.00
11/10/2021	R248 On 04-August-22			Bond Future	11.52	81.2809	81.1453	81.2809	0.00
11/10/2021	R248 On 04-August-22	11.00	Call	Bond Future	1974	2	2	2	0.00
11/10/2021	R248 On 04-August-22	10.98	Call	Bond Future	1924	2	2	2	0.00
11/10/2021	R248 On 04-August-22	10.99	Call	Bond Future	1948	2	2	2	0.00
11/10/2021	R248 On 04-August-22	10.99	Put	Bond Future	5559	5	6	5	0.00
11/10/2021	R248 On 04-August-22	10.98	Put	Bond Future	5605	6	6	6	0.00
11/10/2021	R248 On 04-August-22	11.00	Put	Bond Future	5513	5	6	5	0.00