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## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 12/10/2021 TO: 12/10/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2021	2025 On 04-November-21			Bond Future	155.36	155.3212	155.3641	155.3212	4,792.00
12/10/2021	2025 On 03-February-22			Bond Future	155.57	155.5071	155.5671	155.5071	852.00
12/10/2021	2025 On 05-May-22			Bond Future	157.43	157.3716	157.4320	157.3716	164.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2021	2025 On 04-August-22			Bond Future	157.76	157.6987	157.7639	157.6987	0.00
12/10/2021	2029 On 04-November-21			Bond Future	114.49	114.4147	114.4881	114.4147	2,395.00
12/10/2021	2029 On 03-February-22			Bond Future	115.80	115.7182	115.8048	115.7182	2,415.00
12/10/2021	2029 On 05-May-22			Bond Future	115.99	115.9060	115.9933	115.9060	186.00
12/10/2021	2029 On 04-August-22			Bond Future	117.43	117.3389	117.4303	117.3389	0.00
12/10/2021	2030 On 04-November-21			Bond Future	9.62	93.0904	93.1285	93.0904	93,315.00
12/10/2021	2030 On 04-November-21	8.75	Call	Bond Future	6	0	0	0	3,250.00
12/10/2021	2030 On 04-November-21	8.77	Call	Bond Future	7	0	0	0	300.00
12/10/2021	2030 On 04-November-21	11.44	Call	Bond Future	8988	9	9	9	0.00
12/10/2021	2030 On 04-November-21	10.61	Call	Bond Future	5060	5	5	5	0.00
12/10/2021	2030 On 04-November-21	9.90	Call	Bond Future	1796	2	2	2	29.00
12/10/2021	2030 On 04-November-21	10.59	Call	Bond Future	4963	5	5	5	0.00
12/10/2021	2030 On 04-November-21	9.30	Call	Bond Future	238	0	0	0	0.00
12/10/2021	2030 On 04-November-21	9.25	Call	Bond Future	186	0	0	0	0.00
12/10/2021	2030 On 04-November-21	8.27	Call	Bond Future	0	0	0	0	300.00
12/10/2021	2030 On 04-November-21	11.26	Call	Bond Future	8154	8	8	8	0.00
12/10/2021	2030 On 04-November-21	9.35	Call	Bond Future	301	0	0	0	0.00
12/10/2021	2030 On 04-November-21	9.20	Call	Bond Future	142	0	0	0	29.00
12/10/2021	2030 On 04-November-21	10.60	Call	Bond Future	5012	5	5	5	0.00
12/10/2021	2030 On 04-November-21	10.60	Put	Bond Future	13	0	0	0	0.00
12/10/2021	2030 On 04-November-21	9.30	Put	Bond Future	1923	2	2	2	0.00
12/10/2021	2030 On 04-November-21	9.35	Put	Bond Future	1716	2	2	2	9,100.00
12/10/2021	2030 On 04-November-21	10.59	Put	Bond Future	14	0	0	0	0.00
12/10/2021	2030 On 04-November-21	8.27	Put	Bond Future	7459	7	7	7	0.00
12/10/2021	2030 On 04-November-21	8.77	Put	Bond Future	4607	5	5	5	0.00
12/10/2021	2030 On 04-November-21	11.44	Put	Bond Future	0	0	0	0	300.00
12/10/2021	2030 On 04-November-21	9.25	Put	Bond Future	2140	2	2	2	5,000.00
12/10/2021	2030 On 04-November-21	9.20	Put	Bond Future	2367	2	2	2	0.00
12/10/2021	2030 On 04-November-21	9.90	Put	Bond Future	315	0	0	0	0.00
12/10/2021	2030 On 04-November-21	10.61	Put	Bond Future	12	0	0	0	0.00
12/10/2021	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
12/10/2021	2030 On 04-November-21	8.75	Put	Bond Future	4718	5	5	5	0.00
12/10/2021	2030 On 03-February-22			Bond Future	9.84	90.1241	90.1726	90.1241	29,117.00
12/10/2021	2030 On 03-February-22	10.85	Call	Bond Future	5401	5	5	5	0.00
12/10/2021	2030 On 03-February-22	9.60	Call	Bond Future	1275	1	1	1	1,000.00
12/10/2021	2030 On 03-February-22	9.78	Call	Bond Future	1692	2	2	2	0.00
12/10/2021	2030 On 03-February-22	9.43	Call	Bond Future	943	1	1	1	0.00
12/10/2021	2030 On 03-February-22	9.44	Call	Bond Future	961	1	1	1	0.00
12/10/2021	2030 On 03-February-22	9.45	Call	Bond Future	979	1	1	1	0.00
12/10/2021	2030 On 03-February-22	9.35	Call	Bond Future	807	1	1	1	0.00
12/10/2021	2030 On 03-February-22	8.85	Call	Bond Future	244	0	0	0	1,000.00
12/10/2021	2030 On 03-February-22	8.39	Call	Bond Future	70	0	0	0	101.00
12/10/2021	2030 On 03-February-22	8.39	Put	Bond Future	7835	8	8	8	0.00
12/10/2021	2030 On 03-February-22	8.85	Put	Bond Future	5454	6	5	6	0.00
12/10/2021	2030 On 03-February-22	9.35	Put	Bond Future	3334	3	3	3	101.00
12/10/2021	2030 On 03-February-22	9.45	Put	Bond Future	2981	3	3	3	0.00
12/10/2021	2030 On 03-February-22	9.44	Put	Bond Future	3015	3	3	3	0.00
12/10/2021	2030 On 03-February-22	9.43	Put	Bond Future	3050	3	3	3	0.00
12/10/2021	2030 On 03-February-22	9.78	Put	Bond Future	1989	2	2	2	101.00
12/10/2021	2030 On 03-February-22	9.60	Put	Bond Future	2497	3	2	3	0.00
12/10/2021	2030 On 03-February-22	10.85	Put	Bond Future	440	0	0	0	1,000.00
12/10/2021	2030 On 05-May-22			Bond Future	10.07	91.1838	91.2325	91.1838	0.00
12/10/2021	2030 On 05-May-22	10.20	Call	Bond Future	2702	3	3	3	0.00
12/10/2021	2030 On 05-May-22	11.04	Call	Bond Future	5487	5	5	5	0.00
12/10/2021	2030 On 05-May-22	9.35	Call	Bond Future	905	1	1	1	0.00
12/10/2021	2030 On 05-May-22	8.81	Call	Bond Future	350	0	0	0	200.00
12/10/2021	2030 On 05-May-22	8.89	Call	Bond Future	402	0	0	0	1,800.00
12/10/2021	2030 On 05-May-22	7.73	Call	Bond Future	36	0	0	0	200.00
12/10/2021	2030 On 05-May-22	10.19	Call	Bond Future	2675	3	3	3	0.00
12/10/2021	2030 On 05-May-22	10.21	Call	Bond Future	2729	3	3	3	0.00
12/10/2021	2030 On 05-May-22	9.95	Call	Bond Future	2060	2	2	2	0.00
12/10/2021	2030 On 05-May-22	8.47	Call	Bond Future	186	0	0	0	1,073.00
12/10/2021	2030 On 05-May-22	8.14	Call	Bond Future	94	0	0	0	1,800.00
12/10/2021	2030 On 05-May-22	8.14	Put	Bond Future	10238	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
12/10/2021	2030 On 05-May-22	8.81	Put	Bond Future	6813	7	7	7	0.00
12/10/2021	2030 On 05-May-22	8.89	Put	Bond Future	6437	6	6	6	0.00
12/10/2021	2030 On 05-May-22	10.21	Put	Bond Future	2043	2	2	2	0.00
12/10/2021	2030 On 05-May-22	10.19	Put	Bond Future	2085	2	2	2	0.00
12/10/2021	2030 On 05-May-22	8.47	Put	Bond Future	8495	9	8	9	0.00
12/10/2021	2030 On 05-May-22	7.73	Put	Bond Future	12521	13	13	13	0.00
12/10/2021	2030 On 05-May-22	9.35	Put	Bond Future	4526	5	5	5	1,073.00
12/10/2021	2030 On 05-May-22	9.95	Put	Bond Future	2648	3	3	3	1,073.00
12/10/2021	2030 On 05-May-22	11.04	Put	Bond Future	883	1	1	1	1,800.00
12/10/2021	2030 On 05-May-22	10.20	Put	Bond Future	2064	2	2	2	200.00
12/10/2021	2030 On 04-August-22			Bond Future	10.32	88.2362	88.2878	88.2362	0.00
12/10/2021	2030 On 04-August-22	9.55	Call	Bond Future	1174	1	1	1	0.00
12/10/2021	2030 On 04-August-22	9.54	Call	Bond Future	1159	1	1	1	0.00
12/10/2021	2030 On 04-August-22	8.30	Call	Bond Future	176	0	0	0	800.00
12/10/2021	2030 On 04-August-22	9.05	Call	Bond Future	581	1	1	1	800.00
12/10/2021	2030 On 04-August-22	10.95	Call	Bond Future	4542	5	5	5	0.00
12/10/2021	2030 On 04-August-22	9.56	Call	Bond Future	1190	1	1	1	0.00
12/10/2021	2030 On 04-August-22	9.56	Put	Bond Future	4870	5	5	5	0.00
12/10/2021	2030 On 04-August-22	10.95	Put	Bond Future	1621	2	2	2	800.00
12/10/2021	2030 On 04-August-22	9.05	Put	Bond Future	6846	7	7	7	0.00
12/10/2021	2030 On 04-August-22	8.30	Put	Bond Future	10411	10	10	10	0.00
12/10/2021	2030 On 04-August-22	9.54	Put	Bond Future	4939	5	5	5	0.00
12/10/2021	2030 On 04-August-22	9.55	Put	Bond Future	4905	5	5	5	0.00
12/10/2021	2032 On 04-November-21			Bond Future	10.19	88.3854	88.6317	88.3854	127,217.00
12/10/2021	2032 On 04-November-21	9.33	Call	Bond Future	4	0	0	0	700.00
12/10/2021	2032 On 04-November-21	11.71	Call	Bond Future	8235	8	8	8	0.00
12/10/2021	2032 On 04-November-21	12.81	Call	Bond Future	13546	13	14	13	0.00
12/10/2021	2032 On 04-November-21	9.83	Call	Bond Future	178	0	0	0	700.00
12/10/2021	2032 On 04-November-21	11.69	Call	Bond Future	8134	8	8	8	0.00
12/10/2021	2032 On 04-November-21	11.70	Call	Bond Future	8185	8	8	8	0.00
12/10/2021	2032 On 04-November-21	11.71	Put	Bond Future	0	0	0	0	0.00
12/10/2021	2032 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	700.00

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12/10/2021	2032 On 04-November-21	9.33	Put	Bond Future	5175	5	5	5	0.00
12/10/2021	2032 On 04-November-21	9.83	Put	Bond Future	2293	3	2	3	0.00
12/10/2021	2032 On 04-November-21	11.69	Put	Bond Future	1	0	0	0	0.00
12/10/2021	2032 On 04-November-21	11.70	Put	Bond Future	0	0	0	0	0.00
12/10/2021	2032 On 03-February-22			Bond Future	10.41	89.3705	89.6290	89.3705	79,021.00
12/10/2021	2032 On 03-February-22	10.95	Call	Bond Future	3890	4	4	4	0.00
12/10/2021	2032 On 03-February-22	10.90	Call	Bond Future	3691	4	4	4	0.00
12/10/2021	2032 On 03-February-22	10.45	Call	Bond Future	2108	2	2	2	0.00
12/10/2021	2032 On 03-February-22	10.35	Call	Bond Future	1815	2	2	2	0.00
12/10/2021	2032 On 03-February-22	9.90	Call	Bond Future	770	1	1	1	900.00
12/10/2021	2032 On 03-February-22	10.14	Call	Bond Future	1269	1	1	1	0.00
12/10/2021	2032 On 03-February-22	8.91	Call	Bond Future	47	0	0	0	198.00
12/10/2021	2032 On 03-February-22	9.14	Call	Bond Future	95	0	0	0	97.00
12/10/2021	2032 On 03-February-22	10.44	Call	Bond Future	2077	2	2	2	0.00
12/10/2021	2032 On 03-February-22	9.62	Call	Bond Future	370	0	0	0	210.00
12/10/2021	2032 On 03-February-22	9.57	Call	Bond Future	318	0	0	0	1,050.00
12/10/2021	2032 On 03-February-22	11.13	Call	Bond Future	4638	4	5	4	0.00
12/10/2021	2032 On 03-February-22	10.65	Call	Bond Future	2759	3	3	3	0.00
12/10/2021	2032 On 03-February-22	10.66	Call	Bond Future	2794	3	3	3	0.00
12/10/2021	2032 On 03-February-22	10.53	Call	Bond Future	2358	2	2	2	0.00
12/10/2021	2032 On 03-February-22	10.42	Call	Bond Future	2017	2	2	2	0.00
12/10/2021	2032 On 03-February-22	10.43	Call	Bond Future	2047	2	2	2	0.00
12/10/2021	2032 On 03-February-22	9.81	Call	Bond Future	620	1	1	1	0.00
12/10/2021	2032 On 03-February-22	9.58	Call	Bond Future	328	0	0	0	400.00
12/10/2021	2032 On 03-February-22	9.67	Call	Bond Future	427	0	0	0	0.00
12/10/2021	2032 On 03-February-22	8.91	Put	Bond Future	9022	9	9	9	0.00
12/10/2021	2032 On 03-February-22	9.58	Put	Bond Future	5141	5	5	5	0.00
12/10/2021	2032 On 03-February-22	9.81	Put	Bond Future	4060	4	4	4	198.00
12/10/2021	2032 On 03-February-22	9.90	Put	Bond Future	3680	4	4	4	900.00
12/10/2021	2032 On 03-February-22	10.43	Put	Bond Future	1919	2	2	2	0.00
12/10/2021	2032 On 03-February-22	10.42	Put	Bond Future	1946	2	2	2	0.00
12/10/2021	2032 On 03-February-22	10.53	Put	Bond Future	1673	2	2	2	210.00
12/10/2021	2032 On 03-February-22	10.35	Put	Bond Future	2137	2	2	2	400.00

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12/10/2021	2032 On 03-February-22	10.66	Put	Bond Future	1391	2	1	2	97.00
12/10/2021	2032 On 03-February-22	10.45	Put	Bond Future	1868	2	2	2	198.00
12/10/2021	2032 On 03-February-22	10.65	Put	Bond Future	1411	2	1	2	1,050.00
12/10/2021	2032 On 03-February-22	11.13	Put	Bond Future	707	1	1	1	210.00
12/10/2021	2032 On 03-February-22	9.57	Put	Bond Future	5191	5	5	5	0.00
12/10/2021	2032 On 03-February-22	9.62	Put	Bond Future	4942	5	5	5	0.00
12/10/2021	2032 On 03-February-22	9.67	Put	Bond Future	4699	5	5	5	1,050.00
12/10/2021	2032 On 03-February-22	10.44	Put	Bond Future	1894	2	2	2	0.00
12/10/2021	2032 On 03-February-22	9.14	Put	Bond Future	7613	8	8	8	0.00
12/10/2021	2032 On 03-February-22	10.14	Put	Bond Future	2786	3	3	3	97.00
12/10/2021	2032 On 03-February-22	10.90	Put	Bond Future	985	1	1	1	900.00
12/10/2021	2032 On 03-February-22	10.95	Put	Bond Future	916	1	1	1	400.00
12/10/2021	2032 On 05-May-22			Bond Future	10.63	86.2745	86.5358	86.2745	20,384.00
12/10/2021	2032 On 05-May-22	11.02	Call	Bond Future	3764	4	4	4	0.00
12/10/2021	2032 On 05-May-22	11.04	Call	Bond Future	3835	4	4	4	0.00
12/10/2021	2032 On 05-May-22	10.18	Call	Bond Future	1402	1	1	1	780.00
12/10/2021	2032 On 05-May-22	10.29	Call	Bond Future	1650	2	2	2	993.00
12/10/2021	2032 On 05-May-22	9.58	Call	Bond Future	481	0	0	0	780.00
12/10/2021	2032 On 05-May-22	11.18	Call	Bond Future	4341	4	4	4	0.00
12/10/2021	2032 On 05-May-22	10.98	Call	Bond Future	3627	3	4	3	0.00
12/10/2021	2032 On 05-May-22	11.03	Call	Bond Future	3800	4	4	4	0.00
12/10/2021	2032 On 05-May-22	11.03	Put	Bond Future	1658	2	2	2	0.00
12/10/2021	2032 On 05-May-22	10.29	Put	Bond Future	3522	4	4	4	0.00
12/10/2021	2032 On 05-May-22	10.98	Put	Bond Future	1749	2	2	2	993.00
12/10/2021	2032 On 05-May-22	11.18	Put	Bond Future	1416	2	1	2	780.00
12/10/2021	2032 On 05-May-22	11.02	Put	Bond Future	1675	2	2	2	0.00
12/10/2021	2032 On 05-May-22	9.58	Put	Bond Future	6449	7	6	7	0.00
12/10/2021	2032 On 05-May-22	10.18	Put	Bond Future	3892	4	4	4	0.00
12/10/2021	2032 On 05-May-22	11.04	Put	Bond Future	1641	2	2	2	0.00
12/10/2021	2032 On 04-August-22			Bond Future	10.86	87.2706	87.5372	87.2706	0.00
12/10/2021	2032 On 04-August-22	11.60	Call	Bond Future	5352	5	5	5	0.00
12/10/2021	2032 On 04-August-22	10.20	Call	Bond Future	1424	1	1	1	0.00
12/10/2021	2032 On 04-August-22	10.21	Call	Bond Future	1443	1	1	1	0.00

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12/10/2021	2032 On 04-August-22	11.89	Call	Bond Future	6434	6	6	6	0.00
12/10/2021	2032 On 04-August-22	10.22	Call	Bond Future	1462	1	1	1	0.00
12/10/2021	2032 On 04-August-22	8.97	Call	Bond Future	210	0	0	0	800.00
12/10/2021	2032 On 04-August-22	9.72	Call	Bond Future	731	1	1	1	800.00
12/10/2021	2032 On 04-August-22	9.72	Put	Bond Future	7035	7	7	7	0.00
12/10/2021	2032 On 04-August-22	8.97	Put	Bond Future	11001	11	11	11	0.00
12/10/2021	2032 On 04-August-22	10.20	Put	Bond Future	5002	5	5	5	0.00
12/10/2021	2032 On 04-August-22	10.21	Put	Bond Future	4965	5	5	5	0.00
12/10/2021	2032 On 04-August-22	11.89	Put	Bond Future	1238	1	1	1	0.00
12/10/2021	2032 On 04-August-22	10.22	Put	Bond Future	4929	5	5	5	0.00
12/10/2021	2032 On 04-August-22	11.60	Put	Bond Future	1576	2	2	2	800.00
12/10/2021	2033 On 04-November-21			Bond Future	108.95	108.9122	108.9469	108.9122	2,433.00
12/10/2021	2033 On 03-February-22			Bond Future	110.20	110.1530	110.1999	110.1530	6,831.00
12/10/2021	2033 On 05-May-22			Bond Future	110.24	110.1940	110.2412	110.1940	2,121.00
12/10/2021	2033 On 04-August-22			Bond Future	111.61	111.5562	111.6068	111.5562	0.00
12/10/2021	2037 On 04-November-21			Bond Future	10.84	84.7974	85.0369	84.7974	88,702.00
12/10/2021	2037 On 04-November-21	12.81	Call	Bond Future	11302	11	11	11	0.00
12/10/2021	2037 On 04-November-21	12.82	Call	Bond Future	11353	11	11	11	0.00
12/10/2021	2037 On 04-November-21	11.49	Call	Bond Future	4077	4	4	4	600.00
12/10/2021	2037 On 04-November-21	12.30	Call	Bond Future	8612	8	9	8	0.00
12/10/2021	2037 On 04-November-21	12.83	Call	Bond Future	11404	11	11	11	0.00
12/10/2021	2037 On 04-November-21	12.30	Put	Bond Future	1	0	0	0	600.00
12/10/2021	2037 On 04-November-21	12.82	Put	Bond Future	0	0	0	0	0.00
12/10/2021	2037 On 04-November-21	11.49	Put	Bond Future	70	0	0	0	0.00
12/10/2021	2037 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
12/10/2021	2037 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	0.00
12/10/2021	2037 On 03-February-22			Bond Future	11.05	81.4884	81.7397	81.4884	46,772.00
12/10/2021	2037 On 03-February-22	11.47	Call	Bond Future	3752	4	4	4	0.00
12/10/2021	2037 On 03-February-22	11.46	Call	Bond Future	3710	4	4	4	0.00
12/10/2021	2037 On 03-February-22	11.45	Call	Bond Future	3669	4	4	4	0.00
12/10/2021	2037 On 03-February-22	11.47	Put	Bond Future	1173	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
12/10/2021	2037 On 03-February-22	11.45	Put	Bond Future	1209	1	1	1	0.00
12/10/2021	2037 On 03-February-22	11.46	Put	Bond Future	1191	1	1	1	0.00
12/10/2021	2037 On 05-May-22			Bond Future	11.25	82.4468	82.7007	82.4468	11,855.00
12/10/2021	2037 On 05-May-22	11.84	Call	Bond Future	4916	5	5	5	0.00
12/10/2021	2037 On 05-May-22	11.83	Call	Bond Future	4875	5	5	5	0.00
12/10/2021	2037 On 05-May-22	11.82	Call	Bond Future	4834	5	5	5	0.00
12/10/2021	2037 On 05-May-22	11.84	Put	Bond Future	1484	2	1	2	0.00
12/10/2021	2037 On 05-May-22	11.82	Put	Bond Future	1516	2	2	2	0.00
12/10/2021	2037 On 05-May-22	11.83	Put	Bond Future	1500	2	2	2	0.00
12/10/2021	2037 On 04-August-22			Bond Future	11.48	79.1432	79.4022	79.1432	0.00
12/10/2021	2037 On 04-August-22	11.42	Call	Bond Future	3105	3	3	3	0.00
12/10/2021	2037 On 04-August-22	10.91	Call	Bond Future	1752	2	2	2	0.00
12/10/2021	2037 On 04-August-22	10.10	Call	Bond Future	569	1	1	1	50.00
12/10/2021	2037 On 04-August-22	10.89	Call	Bond Future	1707	2	2	2	0.00
12/10/2021	2037 On 04-August-22	10.90	Call	Bond Future	1729	2	2	2	0.00
12/10/2021	2037 On 04-August-22	10.91	Put	Bond Future	5185	5	5	5	0.00
12/10/2021	2037 On 04-August-22	10.89	Put	Bond Future	5266	5	5	5	0.00
12/10/2021	2037 On 04-August-22	10.10	Put	Bond Future	9309	10	9	10	0.00
12/10/2021	2037 On 04-August-22	11.42	Put	Bond Future	3435	4	3	4	50.00
12/10/2021	2037 On 04-August-22	10.90	Put	Bond Future	5225	5	5	5	50.00
12/10/2021	2038 On 04-November-21			Bond Future	121.12	121.0797	121.1192	121.0797	4,701.00
12/10/2021	2038 On 03-February-22			Bond Future	120.73	120.6774	120.7303	120.6774	2,667.00
12/10/2021	2038 On 05-May-22			Bond Future	122.18	122.1245	122.1778	122.1245	677.00
12/10/2021	2038 On 04-August-22			Bond Future	121.87	121.8138	121.8708	121.8138	0.00
12/10/2021	2040 On 04-November-21			Bond Future	10.95	86.8603	87.1859	86.8603	81,697.00
12/10/2021	2040 On 04-November-21	12.91	Call	Bond Future	11940	12	12	12	0.00
12/10/2021	2040 On 04-November-21	12.89	Call	Bond Future	11832	12	12	12	0.00
12/10/2021	2040 On 04-November-21	12.90	Call	Bond Future	11886	12	12	12	0.00
12/10/2021	2040 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
12/10/2021	2040 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
12/10/2021	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
12/10/2021	2040 On 03-February-22			Bond Future	11.15	83.3241	83.6626	83.3241	3,140.00
12/10/2021	2040 On 03-February-22	11.57	Call	Bond Future	3957	4	4	4	0.00
12/10/2021	2040 On 03-February-22	11.58	Call	Bond Future	4001	4	4	4	0.00
12/10/2021	2040 On 03-February-22	11.59	Call	Bond Future	4046	4	4	4	0.00
12/10/2021	2040 On 03-February-22	11.57	Put	Bond Future	1216	1	1	1	0.00
12/10/2021	2040 On 03-February-22	11.58	Put	Bond Future	1197	1	1	1	0.00
12/10/2021	2040 On 03-February-22	11.59	Put	Bond Future	1179	1	1	1	0.00
12/10/2021	2040 On 05-May-22			Bond Future	11.35	84.3040	84.6462	84.3040	0.00
12/10/2021	2040 On 05-May-22	11.91	Call	Bond Future	5158	5	5	5	0.00
12/10/2021	2040 On 05-May-22	9.82	Call	Bond Future	218	0	0	0	1,200.00
12/10/2021	2040 On 05-May-22	11.90	Call	Bond Future	5114	5	5	5	0.00
12/10/2021	2040 On 05-May-22	11.92	Call	Bond Future	5201	5	5	5	0.00
12/10/2021	2040 On 05-May-22	13.04	Call	Bond Future	10458	10	10	10	0.00
12/10/2021	2040 On 05-May-22	10.57	Call	Bond Future	919	1	1	1	1,200.00
12/10/2021	2040 On 05-May-22	10.57	Put	Bond Future	6245	7	6	7	0.00
12/10/2021	2040 On 05-May-22	13.04	Put	Bond Future	556	1	1	1	1,200.00
12/10/2021	2040 On 05-May-22	11.92	Put	Bond Future	1633	2	2	2	0.00
12/10/2021	2040 On 05-May-22	11.91	Put	Bond Future	1650	2	2	2	0.00
12/10/2021	2040 On 05-May-22	11.90	Put	Bond Future	1668	2	2	2	0.00
12/10/2021	2040 On 05-May-22	9.82	Put	Bond Future	11182	12	11	12	0.00
12/10/2021	2040 On 04-August-22			Bond Future	11.57	80.7712	81.1197	80.7712	0.00
12/10/2021	2040 On 04-August-22	11.03	Call	Bond Future	1955	2	2	2	0.00
12/10/2021	2040 On 04-August-22	11.04	Call	Bond Future	1980	2	2	2	0.00
12/10/2021	2040 On 04-August-22	11.05	Call	Bond Future	2005	2	2	2	0.00
12/10/2021	2040 On 04-August-22	11.05	Put	Bond Future	5355	6	5	6	0.00
12/10/2021	2040 On 04-August-22	11.04	Put	Bond Future	5397	6	5	6	0.00
12/10/2021	2040 On 04-August-22	11.03	Put	Bond Future	5440	6	5	6	0.00
12/10/2021	2044 On 04-November-21			Bond Future	10.97	83.7114	84.0066	83.7114	58,120.00
12/10/2021	2044 On 04-November-21	12.89	Call	Bond Future	11757	11	12	11	0.00
12/10/2021	2044 On 04-November-21	12.90	Call	Bond Future	11811	12	12	12	0.00
12/10/2021	2044 On 04-November-21	12.91	Call	Bond Future	11864	12	12	12	0.00
12/10/2021	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
12/10/2021	2044 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
12/10/2021	2044 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
12/10/2021	2044 On 03-February-22			Bond Future	11.16	80.2652	80.5726	80.2652	4,160.00
12/10/2021	2044 On 03-February-22	11.61	Call	Bond Future	4108	4	4	4	0.00
12/10/2021	2044 On 03-February-22	11.59	Call	Bond Future	4017	4	4	4	0.00
12/10/2021	2044 On 03-February-22	11.60	Call	Bond Future	4062	4	4	4	0.00
12/10/2021	2044 On 03-February-22	11.60	Put	Bond Future	1170	1	1	1	0.00
12/10/2021	2044 On 03-February-22	11.59	Put	Bond Future	1189	1	1	1	0.00
12/10/2021	2044 On 03-February-22	11.61	Put	Bond Future	1152	1	1	1	0.00
12/10/2021	2044 On 05-May-22			Bond Future	11.35	81.2092	81.5199	81.2092	0.00
12/10/2021	2044 On 05-May-22	11.93	Call	Bond Future	5266	5	5	5	0.00
12/10/2021	2044 On 05-May-22	11.91	Call	Bond Future	5178	5	5	5	0.00
12/10/2021	2044 On 05-May-22	11.92	Call	Bond Future	5222	5	5	5	0.00
12/10/2021	2044 On 05-May-22	11.92	Put	Bond Future	1619	2	2	2	0.00
12/10/2021	2044 On 05-May-22	11.91	Put	Bond Future	1636	2	2	2	0.00
12/10/2021	2044 On 05-May-22	11.93	Put	Bond Future	1602	2	2	2	0.00
12/10/2021	2044 On 04-August-22			Bond Future	11.56	77.7659	78.0825	77.7659	0.00
12/10/2021	2044 On 04-August-22	11.10	Call	Bond Future	2137	2	2	2	0.00
12/10/2021	2044 On 04-August-22	11.08	Call	Bond Future	2085	2	2	2	0.00
12/10/2021	2044 On 04-August-22	11.09	Call	Bond Future	2111	2	2	2	0.00
12/10/2021	2044 On 04-August-22	11.09	Put	Bond Future	5191	5	5	5	0.00
12/10/2021	2044 On 04-August-22	11.08	Put	Bond Future	5234	5	5	5	0.00
12/10/2021	2044 On 04-August-22	11.10	Put	Bond Future	5149	5	5	5	0.00
12/10/2021	2046 On 04-November-21			Bond Future	109.24	109.2008	109.2365	109.2008	17,162.00
12/10/2021	2046 On 03-February-22			Bond Future	110.49	110.4450	110.4927	110.4450	5,034.00
12/10/2021	2046 On 05-May-22			Bond Future	109.93	109.8842	109.9323	109.8842	171.00
12/10/2021	2046 On 04-August-22			Bond Future	111.29	111.2428	111.2944	111.2428	0.00
12/10/2021	2050 On 04-November-21			Bond Future	112.75	112.7107	112.7474	112.7107	7,063.00
12/10/2021	2050 On 03-February-22			Bond Future	112.06	112.0139	112.0631	112.0139	1,502.00
12/10/2021	2050 On 05-May-22			Bond Future	113.41	113.3569	113.4066	113.3569	379.00
12/10/2021	2050 On 04-August-22			Bond Future	112.79	112.7377	112.7907	112.7377	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
12/10/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2021	AL37 On 04-November-21			Index Future	793.56	791.9450	793.5570	791.9450	0.00
12/10/2021	AL37 On 03-February-22			Index Future	802.48	800.7660	802.4790	800.7660	0.00
12/10/2021	AL37 On 05-May-22			Index Future	811.90	810.1670	811.8990	810.1670	0.00
12/10/2021	AL37 On 04-August-22			Index Future	821.66	819.8840	821.6570	819.8840	0.00
12/10/2021	AL7T On 04-November-21			Index Future	895.87	894.4670	895.8710	894.4670	0.00
12/10/2021	AL7T On 03-February-22			Index Future	905.94	904.4300	905.9430	904.4300	0.00
12/10/2021	AL7T On 05-May-22			Index Future	916.58	915.0480	916.5770	915.0480	0.00
12/10/2021	AL7T On 04-August-22			Index Future	927.59	926.0220	927.5930	926.0220	0.00
12/10/2021	ALBI On 04-November-21			Index Future	795.18	793.1950	795.1780	793.1950	119.00
12/10/2021	ALBI On 03-February-22			Index Future	804.12	802.0300	804.1190	802.0300	0.00
12/10/2021	ALBI On 05-May-22			Index Future	813.56	811.4450	813.5580	811.4450	0.00
12/10/2021	ALBI On 04-August-22			Index Future	823.34	821.1770	823.3350	821.1770	0.00
12/10/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2021	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
12/10/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/10/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2021	CS23 On 25-January-23			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
12/10/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2021	ES33 On 04-November-21			Bond Future	11.58	74.9489	75.1445	74.9489	0.00
12/10/2021	ES33 On 03-February-22			Bond Future	11.84	75.8029	76.0087	75.8029	263.00
12/10/2021	ES33 On 05-May-22			Bond Future	12.10	72.9346	73.1427	72.9346	87.00
12/10/2021	ES33 On 04-August-22			Bond Future	12.36	73.7885	74.0011	73.7885	0.00
12/10/2021	ES42 On 04-November-21			Bond Future	12.03	73.4690	73.6987	73.4690	0.00
12/10/2021	ES42 On 03-February-22			Bond Future	12.26	74.3062	74.5463	74.3062	3,587.00
12/10/2021	ES42 On 05-May-22			Bond Future	12.50	70.9388	71.1816	70.9388	1,192.00
12/10/2021	ES42 On 04-August-22			Bond Future	12.74	71.7682	72.0156	71.7682	0.00
12/10/2021	GOVI On 04-November-21			GOVI	785.06	783.1260	785.0640	783.1260	353.00
12/10/2021	GOVI On 04-November-21	728.42	Call	GOVI	566440	55	57	55	0.00
12/10/2021	GOVI On 04-November-21	728.40	Call	GOVI	566640	55	57	55	0.00
12/10/2021	GOVI On 04-November-21	728.41	Call	GOVI	566540	55	57	55	0.00
12/10/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
12/10/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
12/10/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
12/10/2021	GOVI On 03-February-22			GOVI	793.89	791.8490	793.8900	791.8490	640.00
12/10/2021	GOVI On 03-February-22	792.74	Call	GOVI	11500	0	1	0	0.00
12/10/2021	GOVI On 03-February-22	792.75	Call	GOVI	11400	0	1	0	0.00
12/10/2021	GOVI On 03-February-22	792.76	Call	GOVI	11300	0	1	0	0.00
12/10/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	1	0	1	0.00
12/10/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	1	0	1	0.00
12/10/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	1	0	1	0.00
12/10/2021	GOVI On 05-May-22			GOVI	803.21	801.1450	803.2090	801.1450	0.00
12/10/2021	GOVI On 05-May-22	788.23	Call	GOVI	149790	13	15	13	0.00
12/10/2021	GOVI On 05-May-22	788.24	Call	GOVI	149690	13	15	13	0.00
12/10/2021	GOVI On 05-May-22	788.25	Call	GOVI	149590	13	15	13	0.00
12/10/2021	GOVI On 05-May-22	788.25	Put	GOVI	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
12/10/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
12/10/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
12/10/2021	GOVI On 04-August-22			GOVI	812.86	810.7530	812.8620	810.7530	0.00
12/10/2021	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
12/10/2021	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
12/10/2021	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
12/10/2021	GOVI On 04-August-22	819.28	Put	GOVI	64180	9	6	9	0.00
12/10/2021	GOVI On 04-August-22	819.27	Put	GOVI	64080	9	6	9	0.00
12/10/2021	GOVI On 04-August-22	819.26	Put	GOVI	63980	9	6	9	0.00
12/10/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/10/2021	IGOV On 04-November-21			Index Future	297.91	297.8350	297.9140	297.8350	130.00
12/10/2021	IGOV On 03-February-22			Index Future	301.34	301.2260	301.3380	301.2260	381.00
12/10/2021	IGOV On 05-May-22			Index Future	304.95	304.8350	304.9480	304.8350	0.00
12/10/2021	IGOV On 04-August-22			Index Future	308.69	308.5630	308.6850	308.5630	0.00
12/10/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
12/10/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
12/10/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
12/10/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
12/10/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
12/10/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
12/10/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
12/10/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
12/10/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
12/10/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
12/10/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
12/10/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
12/10/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
12/10/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
12/10/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
12/10/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	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
12/10/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
12/10/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
12/10/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
12/10/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/10/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
12/10/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.70	96.3050	96.3050	96.3050	0.00
12/10/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.75	96.2400	96.2500	96.2400	50,000.00
12/10/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.03	95.9450	95.9750	95.9450	0.00
12/10/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.11	95.8600	95.8900	95.8600	0.00
12/10/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.41	95.5400	95.5900	95.5400	0.00
12/10/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.48	95.4750	95.5250	95.4750	0.00
12/10/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.11	94.8100	94.8900	94.8100	472.00
12/10/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.34	94.5650	94.6600	94.5650	0.00
12/10/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.99	93.9200	94.0100	93.9200	68.00
12/10/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.19	93.7150	93.8150	93.7150	0.00
12/10/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.60	93.3050	93.4050	93.3050	0.00
12/10/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.83	93.0650	93.1750	93.0650	0.00
12/10/2021	R023 On 04-November-21			Bond Future	5.39	104.3021	104.4247	104.3021	12,574.00
12/10/2021	R023 On 04-November-21	4.92	Call	Bond Future	1	0	0	0	0.00
12/10/2021	R023 On 04-November-21	4.91	Call	Bond Future	1	0	0	0	0.00
12/10/2021	R023 On 04-November-21	4.90	Call	Bond Future	1	0	0	0	0.00
12/10/2021	R023 On 04-November-21	4.90	Put	Bond Future	628	1	1	1	0.00
12/10/2021	R023 On 04-November-21	4.91	Put	Bond Future	616	1	1	1	0.00
12/10/2021	R023 On 04-November-21	4.92	Put	Bond Future	603	1	1	1	0.00
12/10/2021	R023 On 03-February-22			Bond Future	5.61	105.4647	105.5999	105.4647	3,370.00
12/10/2021	R023 On 03-February-22	5.06	Call	Bond Future	23	0	0	0	0.00
12/10/2021	R023 On 03-February-22	5.07	Call	Bond Future	25	0	0	0	0.00
12/10/2021	R023 On 03-February-22	5.08	Call	Bond Future	27	0	0	0	0.00
12/10/2021	R023 On 03-February-22	5.08	Put	Bond Future	579	1	1	1	0.00
12/10/2021	R023 On 03-February-22	5.07	Put	Bond Future	587	1	1	1	0.00
12/10/2021	R023 On 03-February-22	5.06	Put	Bond Future	596	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
12/10/2021	R023 On 05-May-22			Bond Future	5.89	102.7938	102.9303	102.7938	0.00
12/10/2021	R023 On 05-May-22	6.29	Call	Bond Future	484	0	0	0	0.00
12/10/2021	R023 On 05-May-22	6.30	Call	Bond Future	490	0	0	0	0.00
12/10/2021	R023 On 05-May-22	6.31	Call	Bond Future	496	0	0	0	0.00
12/10/2021	R023 On 05-May-22	6.31	Put	Bond Future	162	0	0	0	0.00
12/10/2021	R023 On 05-May-22	6.30	Put	Bond Future	164	0	0	0	0.00
12/10/2021	R023 On 05-May-22	6.29	Put	Bond Future	166	0	0	0	0.00
12/10/2021	R023 On 04-August-22			Bond Future	6.35	104.0038	104.1459	104.0038	0.00
12/10/2021	R023 On 04-August-22	6.03	Call	Bond Future	163	0	0	0	0.00
12/10/2021	R023 On 04-August-22	6.04	Call	Bond Future	165	0	0	0	0.00
12/10/2021	R023 On 04-August-22	6.05	Call	Bond Future	168	0	0	0	0.00
12/10/2021	R023 On 04-August-22	6.05	Put	Bond Future	333	0	0	0	0.00
12/10/2021	R023 On 04-August-22	6.04	Put	Bond Future	336	0	0	0	0.00
12/10/2021	R023 On 04-August-22	6.03	Put	Bond Future	339	0	0	0	0.00
12/10/2021	R035 On 04-November-21			Bond Future	10.66	88.8820	89.1212	88.8820	79,998.00
12/10/2021	R035 On 04-November-21	10.23	Call	Bond Future	127	0	0	0	782.00
12/10/2021	R035 On 04-November-21	13.82	Call	Bond Future	17177	17	17	17	0.00
12/10/2021	R035 On 04-November-21	12.51	Call	Bond Future	10713	10	11	10	0.00
12/10/2021	R035 On 04-November-21	12.52	Call	Bond Future	10765	11	11	11	0.00
12/10/2021	R035 On 04-November-21	11.20	Call	Bond Future	3449	3	3	3	0.00
12/10/2021	R035 On 04-November-21	11.75	Call	Bond Future	6557	6	7	6	0.00
12/10/2021	R035 On 04-November-21	10.26	Call	Bond Future	152	0	0	0	150.00
12/10/2021	R035 On 04-November-21	10.11	Call	Bond Future	59	0	0	0	350.00
12/10/2021	R035 On 04-November-21	10.12	Call	Bond Future	63	0	0	0	400.00
12/10/2021	R035 On 04-November-21	11.08	Call	Bond Future	2804	3	3	3	0.00
12/10/2021	R035 On 04-November-21	12.53	Call	Bond Future	10818	11	11	11	0.00
12/10/2021	R035 On 04-November-21	10.60	Call	Bond Future	780	1	1	1	0.00
12/10/2021	R035 On 04-November-21	10.62	Call	Bond Future	839	1	1	1	400.00
12/10/2021	R035 On 04-November-21	10.62	Put	Bond Future	1122	1	1	1	0.00
12/10/2021	R035 On 04-November-21	10.60	Put	Bond Future	1192	1	1	1	350.00
12/10/2021	R035 On 04-November-21	12.53	Put	Bond Future	0	0	0	0	0.00
12/10/2021	R035 On 04-November-21	11.08	Put	Bond Future	208	0	0	0	782.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2021	R035 On 04-November-21	11.20	Put	Bond Future	125	0	0	0	350.00
12/10/2021	R035 On 04-November-21	11.75	Put	Bond Future	9	0	0	0	782.00
12/10/2021	R035 On 04-November-21	10.12	Put	Bond Future	3637	4	4	4	0.00
12/10/2021	R035 On 04-November-21	10.23	Put	Bond Future	2961	3	3	3	0.00
12/10/2021	R035 On 04-November-21	10.11	Put	Bond Future	3700	4	4	4	0.00
12/10/2021	R035 On 04-November-21	10.26	Put	Bond Future	2786	3	3	3	0.00
12/10/2021	R035 On 04-November-21	12.52	Put	Bond Future	0	0	0	0	0.00
12/10/2021	R035 On 04-November-21	12.51	Put	Bond Future	0	0	0	0	0.00
12/10/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
12/10/2021	R035 On 03-February-22			Bond Future	10.88	89.8727	90.1241	89.8727	50,358.00
12/10/2021	R035 On 03-February-22	11.88	Call	Bond Future	6417	6	6	6	0.00
12/10/2021	R035 On 03-February-22	11.33	Call	Bond Future	3886	4	4	4	0.00
12/10/2021	R035 On 03-February-22	10.24	Call	Bond Future	622	1	1	1	500.00
12/10/2021	R035 On 03-February-22	9.70	Call	Bond Future	143	0	0	0	683.00
12/10/2021	R035 On 03-February-22	11.24	Call	Bond Future	3510	3	4	3	0.00
12/10/2021	R035 On 03-February-22	11.05	Call	Bond Future	2779	3	3	3	0.00
12/10/2021	R035 On 03-February-22	10.10	Call	Bond Future	425	0	0	0	280.00
12/10/2021	R035 On 03-February-22	11.39	Call	Bond Future	4144	4	4	4	0.00
12/10/2021	R035 On 03-February-22	11.73	Call	Bond Future	5698	6	6	6	0.00
12/10/2021	R035 On 03-February-22	11.28	Call	Bond Future	3675	4	4	4	0.00
12/10/2021	R035 On 03-February-22	11.11	Call	Bond Future	3002	3	3	3	0.00
12/10/2021	R035 On 03-February-22	11.22	Call	Bond Future	3430	3	3	3	0.00
12/10/2021	R035 On 03-February-22	11.23	Call	Bond Future	3470	3	3	3	0.00
12/10/2021	R035 On 03-February-22	10.65	Call	Bond Future	1507	1	2	1	0.00
12/10/2021	R035 On 03-February-22	11.03	Call	Bond Future	2706	3	3	3	0.00
12/10/2021	R035 On 03-February-22	10.34	Call	Bond Future	795	1	1	1	0.00
12/10/2021	R035 On 03-February-22	10.35	Call	Bond Future	814	1	1	1	1,600.00
12/10/2021	R035 On 03-February-22	10.61	Call	Bond Future	1401	1	1	1	0.00
12/10/2021	R035 On 03-February-22	9.92	Call	Bond Future	257	0	0	0	200.00
12/10/2021	R035 On 03-February-22	10.26	Call	Bond Future	655	1	1	1	200.00
12/10/2021	R035 On 03-February-22	10.26	Put	Bond Future	4624	5	5	5	0.00
12/10/2021	R035 On 03-February-22	9.92	Put	Bond Future	6511	7	7	7	0.00
12/10/2021	R035 On 03-February-22	10.61	Put	Bond Future	3100	3	3	3	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
12/10/2021	R035 On 03-February-22	10.24	Put	Bond Future	4723	5	5	5	0.00
12/10/2021	R035 On 03-February-22	10.35	Put	Bond Future	4192	4	4	4	0.00
12/10/2021	R035 On 03-February-22	10.34	Put	Bond Future	4238	4	4	4	500.00
12/10/2021	R035 On 03-February-22	11.05	Put	Bond Future	1741	2	2	2	1,600.00
12/10/2021	R035 On 03-February-22	11.23	Put	Bond Future	1346	1	1	1	0.00
12/10/2021	R035 On 03-February-22	11.22	Put	Bond Future	1366	1	1	1	0.00
12/10/2021	R035 On 03-February-22	11.28	Put	Bond Future	1254	1	1	1	200.00
12/10/2021	R035 On 03-February-22	11.33	Put	Bond Future	1169	1	1	1	500.00
12/10/2021	R035 On 03-February-22	11.73	Put	Bond Future	665	1	1	1	280.00
12/10/2021	R035 On 03-February-22	11.39	Put	Bond Future	1073	1	1	1	683.00
12/10/2021	R035 On 03-February-22	10.10	Put	Bond Future	5459	6	5	6	0.00
12/10/2021	R035 On 03-February-22	11.24	Put	Bond Future	1327	1	1	1	0.00
12/10/2021	R035 On 03-February-22	9.70	Put	Bond Future	7920	8	8	8	0.00
12/10/2021	R035 On 03-February-22	11.11	Put	Bond Future	1600	2	2	2	200.00
12/10/2021	R035 On 03-February-22	10.65	Put	Bond Future	2953	3	3	3	683.00
12/10/2021	R035 On 03-February-22	11.03	Put	Bond Future	1790	2	2	2	280.00
12/10/2021	R035 On 03-February-22	11.88	Put	Bond Future	539	1	1	1	1,800.00
12/10/2021	R035 On 05-May-22			Bond Future	11.09	86.4512	86.7052	86.4512	8,926.00
12/10/2021	R035 On 05-May-22	11.65	Call	Bond Future	4825	5	5	5	0.00
12/10/2021	R035 On 05-May-22	11.63	Call	Bond Future	4744	5	5	5	0.00
12/10/2021	R035 On 05-May-22	11.64	Call	Bond Future	4784	5	5	5	0.00
12/10/2021	R035 On 05-May-22	11.64	Put	Bond Future	1585	2	2	2	0.00
12/10/2021	R035 On 05-May-22	11.63	Put	Bond Future	1601	2	2	2	0.00
12/10/2021	R035 On 05-May-22	11.65	Put	Bond Future	1569	2	2	2	0.00
12/10/2021	R035 On 04-August-22			Bond Future	11.32	87.4474	87.7067	87.4474	0.00
12/10/2021	R035 On 04-August-22	10.74	Call	Bond Future	1760	2	2	2	0.00
12/10/2021	R035 On 04-August-22	11.13	Call	Bond Future	2752	3	3	3	0.00
12/10/2021	R035 On 04-August-22	10.73	Call	Bond Future	1737	2	2	2	0.00
12/10/2021	R035 On 04-August-22	9.84	Call	Bond Future	486	0	0	0	100.00
12/10/2021	R035 On 04-August-22	10.72	Call	Bond Future	1715	2	2	2	0.00
12/10/2021	R035 On 04-August-22	10.64	Call	Bond Future	1543	1	2	1	0.00
12/10/2021	R035 On 04-August-22	10.64	Put	Bond Future	5629	6	6	6	100.00
12/10/2021	R035 On 04-August-22	10.72	Put	Bond Future	5303	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
12/10/2021	R035 On 04-August-22	9.84	Put	Bond Future	9778	10	10	10	0.00
12/10/2021	R035 On 04-August-22	10.73	Put	Bond Future	5263	5	5	5	0.00
12/10/2021	R035 On 04-August-22	11.13	Put	Bond Future	3851	4	4	4	100.00
12/10/2021	R035 On 04-August-22	10.74	Put	Bond Future	5224	5	5	5	0.00
12/10/2021	R186 On 04-November-21			Bond Future	7.97	114.2418	114.4750	114.2418	65,120.00
12/10/2021	R186 On 04-November-21	8.11	Call	Bond Future	972	1	1	1	0.00
12/10/2021	R186 On 04-November-21	8.77	Call	Bond Future	3453	3	3	3	0.00
12/10/2021	R186 On 04-November-21		Call	Bond Future	14475	14	14	14	0.00
12/10/2021	R186 On 04-November-21	7.77	Call	Bond Future	264	0	0	0	0.00
12/10/2021	R186 On 04-November-21	8.09	Call	Bond Future	915	1	1	1	0.00
12/10/2021	R186 On 04-November-21	8.10	Call	Bond Future	944	1	1	1	0.00
12/10/2021	R186 On 04-November-21	8.10	Put	Bond Future	385	0	0	0	0.00
12/10/2021	R186 On 04-November-21	8.09	Put	Bond Future	400	1	0	1	0.00
12/10/2021	R186 On 04-November-21		Put	Bond Future	0	0	0	0	0.00
12/10/2021	R186 On 04-November-21	8.77	Put	Bond Future	13	0	0	0	15,177.00
12/10/2021	R186 On 04-November-21	8.11	Put	Bond Future	370	0	0	0	0.00
12/10/2021	R186 On 04-November-21	7.77	Put	Bond Future	1161	1	1	1	15,177.00
12/10/2021	R186 On 03-February-22			Bond Future	8.20	110.2340	110.4817	110.2340	17,500.00
12/10/2021	R186 On 03-February-22	7.28	Call	Bond Future	218	0	0	0	0.00
12/10/2021	R186 On 03-February-22	7.29	Call	Bond Future	224	0	0	0	0.00
12/10/2021	R186 On 03-February-22	7.30	Call	Bond Future	230	0	0	0	0.00
12/10/2021	R186 On 03-February-22	7.30	Put	Bond Future	4052	4	4	4	0.00
12/10/2021	R186 On 03-February-22	7.29	Put	Bond Future	4090	4	4	4	0.00
12/10/2021	R186 On 03-February-22	7.28	Put	Bond Future	4128	4	4	4	0.00
12/10/2021	R186 On 05-May-22			Bond Future	8.44	111.5296	111.7800	111.5296	0.00
12/10/2021	R186 On 05-May-22	8.64	Call	Bond Future	2277	2	2	2	0.00
12/10/2021	R186 On 05-May-22	7.88	Call	Bond Future	875	1	1	1	435.00
12/10/2021	R186 On 05-May-22	8.30	Call	Bond Future	1551	1	2	1	0.00
12/10/2021	R186 On 05-May-22	6.73	Call	Bond Future	101	0	0	0	3,600.00
12/10/2021	R186 On 05-May-22	8.31	Call	Bond Future	1570	1	2	1	0.00
12/10/2021	R186 On 05-May-22	8.32	Call	Bond Future	1589	1	2	1	0.00
12/10/2021	R186 On 05-May-22	7.48	Call	Bond Future	437	0	0	0	3,600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2021	R186 On 05-May-22	7.28	Call	Bond Future	289	0	0	0	435.00
12/10/2021	R186 On 05-May-22	7.28	Put	Bond Future	4964	5	5	5	0.00
12/10/2021	R186 On 05-May-22	7.48	Put	Bond Future	4284	4	4	4	0.00
12/10/2021	R186 On 05-May-22	8.32	Put	Bond Future	2044	2	2	2	0.00
12/10/2021	R186 On 05-May-22	8.31	Put	Bond Future	2065	2	2	2	0.00
12/10/2021	R186 On 05-May-22	6.73	Put	Bond Future	7091	7	7	7	0.00
12/10/2021	R186 On 05-May-22	8.30	Put	Bond Future	2085	2	2	2	0.00
12/10/2021	R186 On 05-May-22	7.88	Put	Bond Future	3090	3	3	3	0.00
12/10/2021	R186 On 05-May-22	8.64	Put	Bond Future	1473	2	1	2	4,035.00
12/10/2021	R186 On 04-August-22			Bond Future	8.69	107.5478	107.8042	107.5478	0.00
12/10/2021	R186 On 04-August-22	6.96	Call	Bond Future	178	0	0	0	3,600.00
12/10/2021	R186 On 04-August-22	8.13	Call	Bond Future	1129	1	1	1	0.00
12/10/2021	R186 On 04-August-22	8.14	Call	Bond Future	1143	1	1	1	0.00
12/10/2021	R186 On 04-August-22	8.15	Call	Bond Future	1157	1	1	1	0.00
12/10/2021	R186 On 04-August-22	9.78	Call	Bond Future	4807	5	5	5	0.00
12/10/2021	R186 On 04-August-22	7.96	Call	Bond Future	901	1	1	1	3,600.00
12/10/2021	R186 On 04-August-22	9.78	Put	Bond Future	866	1	1	1	3,600.00
12/10/2021	R186 On 04-August-22	8.15	Put	Bond Future	3205	3	3	3	0.00
12/10/2021	R186 On 04-August-22	8.14	Put	Bond Future	3228	3	3	3	0.00
12/10/2021	R186 On 04-August-22	8.13	Put	Bond Future	3252	3	3	3	0.00
12/10/2021	R186 On 04-August-22	6.96	Put	Bond Future	6875	7	7	7	0.00
12/10/2021	R186 On 04-August-22	7.96	Put	Bond Future	3674	4	4	4	0.00
12/10/2021	R197 On 04-November-21			Bond Future	328.75	328.6716	328.7506	328.6716	1,189.00
12/10/2021	R197 On 03-February-22			Bond Future	324.30	324.1805	324.2953	324.1805	952.00
12/10/2021	R197 On 05-May-22			Bond Future	328.18	328.0678	328.1831	328.0678	237.00
12/10/2021	R197 On 04-August-22			Bond Future	323.86	323.7348	323.8597	323.7348	0.00
12/10/2021	R202 On 04-November-21			Bond Future	241.80	241.7187	241.7957	241.7187	8,313.00
12/10/2021	R202 On 03-February-22			Bond Future	240.20	240.0983	240.2019	240.0983	2,084.00
12/10/2021	R202 On 05-May-22			Bond Future	243.08	242.9771	243.0814	242.9771	383.00
12/10/2021	R202 On 04-August-22			Bond Future	241.64	241.5250	241.6368	241.5250	0.00
12/10/2021	R209 On 04-November-21			Bond Future	10.62	68.6187	68.8255	68.6187	34,558.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2021	R209 On 04-November-21	9.50	Call	Bond Future	0	0	0	0	6,000.00
12/10/2021	R209 On 04-November-21	10.25	Call	Bond Future	153	0	0	0	0.00
12/10/2021	R209 On 04-November-21	12.18	Call	Bond Future	7960	8	8	8	0.00
12/10/2021	R209 On 04-November-21	10.00	Call	Bond Future	30	0	0	0	0.00
12/10/2021	R209 On 04-November-21	12.19	Call	Bond Future	8006	8	8	8	0.00
12/10/2021	R209 On 04-November-21	10.50	Call	Bond Future	536	0	1	0	0.00
12/10/2021	R209 On 04-November-21	12.00	Call	Bond Future	7115	7	7	7	0.00
12/10/2021	R209 On 04-November-21	12.17	Call	Bond Future	7913	8	8	8	0.00
12/10/2021	R209 On 04-November-21	12.00	Put	Bond Future	1	0	0	0	9,000.00
12/10/2021	R209 On 04-November-21	12.19	Put	Bond Future	0	0	0	0	0.00
12/10/2021	R209 On 04-November-21	10.00	Put	Bond Future	3587	4	4	4	3,100.00
12/10/2021	R209 On 04-November-21	10.25	Put	Bond Future	2237	2	2	2	9,250.00
12/10/2021	R209 On 04-November-21	12.18	Put	Bond Future	0	0	0	0	0.00
12/10/2021	R209 On 04-November-21	10.50	Put	Bond Future	1190	1	1	1	150.00
12/10/2021	R209 On 04-November-21	12.17	Put	Bond Future	0	0	0	0	0.00
12/10/2021	R209 On 04-November-21	9.50	Put	Bond Future	6636	7	7	7	0.00
12/10/2021	R209 On 03-February-22			Bond Future	10.80	69.3835	69.5999	69.3835	0.00
12/10/2021	R209 On 03-February-22	11.04	Call	Bond Future	2593	2	3	2	0.00
12/10/2021	R209 On 03-February-22	11.03	Call	Bond Future	2560	2	3	2	0.00
12/10/2021	R209 On 03-February-22	11.02	Call	Bond Future	2527	2	3	2	0.00
12/10/2021	R209 On 03-February-22	11.02	Put	Bond Future	1371	1	1	1	0.00
12/10/2021	R209 On 03-February-22	11.03	Put	Bond Future	1352	1	1	1	0.00
12/10/2021	R209 On 03-February-22	11.04	Put	Bond Future	1332	1	1	1	0.00
12/10/2021	R209 On 05-May-22			Bond Future	10.99	67.0578	67.2765	67.0578	0.00
12/10/2021	R209 On 05-May-22	11.45	Call	Bond Future	3805	4	4	4	0.00
12/10/2021	R209 On 05-May-22	11.44	Call	Bond Future	3771	4	4	4	0.00
12/10/2021	R209 On 05-May-22	11.43	Call	Bond Future	3738	4	4	4	0.00
12/10/2021	R209 On 05-May-22	11.43	Put	Bond Future	1487	2	1	2	0.00
12/10/2021	R209 On 05-May-22	11.44	Put	Bond Future	1470	2	1	2	0.00
12/10/2021	R209 On 05-May-22	11.45	Put	Bond Future	1454	2	1	2	0.00
12/10/2021	R209 On 04-August-22			Bond Future	11.19	67.8308	68.0539	67.8308	0.00
12/10/2021	R209 On 04-August-22	10.59	Call	Bond Future	1486	1	1	1	0.00
12/10/2021	R209 On 04-August-22	10.57	Call	Bond Future	1448	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
12/10/2021	R209 On 04-August-22	10.58	Call	Bond Future	1467	1	1	1	0.00
12/10/2021	R209 On 04-August-22	10.58	Put	Bond Future	4715	5	5	5	0.00
12/10/2021	R209 On 04-August-22	10.57	Put	Bond Future	4751	5	5	5	0.00
12/10/2021	R209 On 04-August-22	10.59	Put	Bond Future	4679	5	5	5	0.00
12/10/2021	R210 On 04-November-21			Bond Future	212.89	212.9495	212.8853	212.9495	1,728.00
12/10/2021	R210 On 03-February-22			Bond Future	215.33	215.3757	215.3337	215.3757	1,330.00
12/10/2021	R210 On 05-May-22			Bond Future	215.06	215.1005	215.0576	215.1005	104.00
12/10/2021	R210 On 04-August-22			Bond Future	217.72	217.7599	217.7218	217.7599	0.00
12/10/2021	R212 On 04-November-21			Bond Future	175.64	175.6045	175.6423	175.6045	4,605.00
12/10/2021	R213 On 04-November-21			Bond Future	9.93	83.6305	83.8019	83.6305	9,517.00
12/10/2021	R213 On 04-November-21	11.09	Call	Bond Future	5848	6	6	6	0.00
12/10/2021	R213 On 04-November-21	11.10	Call	Bond Future	5896	6	6	6	0.00
12/10/2021	R213 On 04-November-21	11.11	Call	Bond Future	5944	6	6	6	0.00
12/10/2021	R213 On 04-November-21	11.09	Put	Bond Future	4	0	0	0	0.00
12/10/2021	R213 On 04-November-21	11.10	Put	Bond Future	4	0	0	0	0.00
12/10/2021	R213 On 04-November-21	11.11	Put	Bond Future	4	0	0	0	0.00
12/10/2021	R213 On 03-February-22			Bond Future	10.15	84.5626	84.7450	84.5626	544.00
12/10/2021	R213 On 03-February-22	10.25	Call	Bond Future	2091	2	2	2	0.00
12/10/2021	R213 On 03-February-22	10.60	Call	Bond Future	3219	3	3	3	0.00
12/10/2021	R213 On 03-February-22	10.15	Call	Bond Future	1814	2	2	2	0.00
12/10/2021	R213 On 03-February-22	10.17	Call	Bond Future	1868	2	2	2	0.00
12/10/2021	R213 On 03-February-22	9.96	Call	Bond Future	1343	1	1	1	0.00
12/10/2021	R213 On 03-February-22	9.22	Call	Bond Future	242	0	0	0	430.00
12/10/2021	R213 On 03-February-22	9.58	Call	Bond Future	627	1	1	1	0.00
12/10/2021	R213 On 03-February-22	9.76	Call	Bond Future	926	1	1	1	0.00
12/10/2021	R213 On 03-February-22	9.15	Call	Bond Future	203	0	0	0	220.00
12/10/2021	R213 On 03-February-22	9.97	Call	Bond Future	1366	1	1	1	0.00
12/10/2021	R213 On 03-February-22	10.67	Call	Bond Future	3471	3	3	3	0.00
12/10/2021	R213 On 03-February-22	10.00	Call	Bond Future	1438	1	1	1	0.00
12/10/2021	R213 On 03-February-22	8.80	Call	Bond Future	78	0	0	0	102.00
12/10/2021	R213 On 03-February-22	9.98	Call	Bond Future	1390	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
12/10/2021	R213 On 03-February-22	8.63	Call	Bond Future	47	0	0	0	200.00
12/10/2021	R213 On 03-February-22	8.63	Put	Bond Future	8309	8	8	8	0.00
12/10/2021	R213 On 03-February-22	9.98	Put	Bond Future	2252	2	2	2	0.00
12/10/2021	R213 On 03-February-22	9.22	Put	Bond Future	5169	5	5	5	0.00
12/10/2021	R213 On 03-February-22	9.58	Put	Bond Future	3597	4	4	4	200.00
12/10/2021	R213 On 03-February-22	8.80	Put	Bond Future	7363	8	7	8	0.00
12/10/2021	R213 On 03-February-22	10.00	Put	Bond Future	2196	2	2	2	430.00
12/10/2021	R213 On 03-February-22	10.67	Put	Bond Future	853	1	1	1	220.00
12/10/2021	R213 On 03-February-22	10.60	Put	Bond Future	945	1	1	1	430.00
12/10/2021	R213 On 03-February-22	9.97	Put	Bond Future	2280	2	2	2	0.00
12/10/2021	R213 On 03-February-22	9.15	Put	Bond Future	5518	6	6	6	0.00
12/10/2021	R213 On 03-February-22	9.76	Put	Bond Future	2939	3	3	3	102.00
12/10/2021	R213 On 03-February-22	9.96	Put	Bond Future	2309	2	2	2	0.00
12/10/2021	R213 On 03-February-22	10.17	Put	Bond Future	1752	2	2	2	220.00
12/10/2021	R213 On 03-February-22	10.15	Put	Bond Future	1800	2	2	2	200.00
12/10/2021	R213 On 03-February-22	10.25	Put	Bond Future	1568	2	2	2	102.00
12/10/2021	R213 On 05-May-22			Bond Future	10.36	82.0245	82.2088	82.0245	0.00
12/10/2021	R213 On 05-May-22	10.64	Call	Bond Future	3093	3	3	3	0.00
12/10/2021	R213 On 05-May-22	10.65	Call	Bond Future	3123	3	3	3	0.00
12/10/2021	R213 On 05-May-22	10.63	Call	Bond Future	3063	3	3	3	0.00
12/10/2021	R213 On 05-May-22	10.65	Put	Bond Future	1713	2	2	2	0.00
12/10/2021	R213 On 05-May-22	10.64	Put	Bond Future	1732	2	2	2	0.00
12/10/2021	R213 On 05-May-22	10.63	Put	Bond Future	1750	2	2	2	0.00
12/10/2021	R213 On 04-August-22			Bond Future	10.59	82.9728	83.1614	82.9728	0.00
12/10/2021	R213 On 04-August-22	9.90	Call	Bond Future	1313	1	1	1	0.00
12/10/2021	R213 On 04-August-22	9.88	Call	Bond Future	1280	1	1	1	0.00
12/10/2021	R213 On 04-August-22	9.89	Call	Bond Future	1297	1	1	1	0.00
12/10/2021	R213 On 04-August-22	9.90	Put	Bond Future	4719	5	5	5	0.00
12/10/2021	R213 On 04-August-22	9.88	Put	Bond Future	4787	5	5	5	0.00
12/10/2021	R213 On 04-August-22	9.89	Put	Bond Future	4753	5	5	5	0.00
12/10/2021	R214 On 04-November-21			Bond Future	10.95	65.5958	65.8070	65.5958	17,980.00
12/10/2021	R214 On 04-November-21	12.48	Call	Bond Future	7862	8	8	8	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2021	R214 On 04-November-21	12.46	Call	Bond Future	7770	8	8	8	0.00
12/10/2021	R214 On 04-November-21	12.47	Call	Bond Future	7816	8	8	8	0.00
12/10/2021	R214 On 04-November-21	12.46	Put	Bond Future	1	0	0	0	0.00
12/10/2021	R214 On 04-November-21	12.48	Put	Bond Future	1	0	0	0	0.00
12/10/2021	R214 On 04-November-21	12.47	Put	Bond Future	1	0	0	0	0.00
12/10/2021	R214 On 03-February-22			Bond Future	11.13	66.3269	66.5475	66.3269	0.00
12/10/2021	R214 On 03-February-22	11.39	Call	Bond Future	2720	3	3	3	0.00
12/10/2021	R214 On 03-February-22	11.40	Call	Bond Future	2754	3	3	3	0.00
12/10/2021	R214 On 03-February-22	11.41	Call	Bond Future	2789	3	3	3	0.00
12/10/2021	R214 On 03-February-22	11.39	Put	Bond Future	1323	1	1	1	0.00
12/10/2021	R214 On 03-February-22	11.40	Put	Bond Future	1304	1	1	1	0.00
12/10/2021	R214 On 03-February-22	11.41	Put	Bond Future	1285	1	1	1	0.00
12/10/2021	R214 On 05-May-22			Bond Future	11.31	63.8270	64.0499	63.8270	0.00
12/10/2021	R214 On 05-May-22	11.73	Call	Bond Future	3735	4	4	4	0.00
12/10/2021	R214 On 05-May-22	11.74	Call	Bond Future	3768	4	4	4	0.00
12/10/2021	R214 On 05-May-22	11.75	Call	Bond Future	3802	4	4	4	0.00
12/10/2021	R214 On 05-May-22	11.73	Put	Bond Future	1557	2	2	2	0.00
12/10/2021	R214 On 05-May-22	11.74	Put	Bond Future	1539	2	2	2	0.00
12/10/2021	R214 On 05-May-22	11.75	Put	Bond Future	1522	2	2	2	0.00
12/10/2021	R214 On 04-August-22			Bond Future	11.50	64.5618	64.7891	64.5618	0.00
12/10/2021	R214 On 04-August-22	10.97	Call	Bond Future	1585	2	2	2	0.00
12/10/2021	R214 On 04-August-22	10.98	Call	Bond Future	1605	2	2	2	0.00
12/10/2021	R214 On 04-August-22	10.99	Call	Bond Future	1626	2	2	2	0.00
12/10/2021	R214 On 04-August-22	10.98	Put	Bond Future	4459	5	4	5	0.00
12/10/2021	R214 On 04-August-22	10.99	Put	Bond Future	4423	5	4	5	0.00
12/10/2021	R214 On 04-August-22	10.97	Put	Bond Future	4495	5	4	5	0.00
12/10/2021	R248 On 04-November-21			Bond Future	10.91	82.7308	83.0709	82.7308	144,776.00
12/10/2021	R248 On 04-November-21	9.60	Call	Bond Future	0	0	0	0	0.00
12/10/2021	R248 On 04-November-21	10.20	Call	Bond Future	19	0	0	0	1,050.00
12/10/2021	R248 On 04-November-21	10.30	Call	Bond Future	40	0	0	0	0.00
12/10/2021	R248 On 04-November-21	12.84	Call	Bond Future	12059	12	12	12	0.00
12/10/2021	R248 On 04-November-21	12.83	Call	Bond Future	12005	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
12/10/2021	R248 On 04-November-21	10.80	Call	Bond Future	689	1	1	1	1,050.00
12/10/2021	R248 On 04-November-21	12.85	Call	Bond Future	12113	12	12	12	0.00
12/10/2021	R248 On 04-November-21	12.85	Put	Bond Future	0	0	0	0	0.00
12/10/2021	R248 On 04-November-21	10.20	Put	Bond Future	5437	6	5	6	0.00
12/10/2021	R248 On 04-November-21	10.80	Put	Bond Future	1494	2	1	2	0.00
12/10/2021	R248 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
12/10/2021	R248 On 04-November-21	12.84	Put	Bond Future	0	0	0	0	0.00
12/10/2021	R248 On 04-November-21	10.30	Put	Bond Future	4658	5	5	5	0.00
12/10/2021	R248 On 04-November-21	9.60	Put	Bond Future	10494	11	10	11	0.00
12/10/2021	R248 On 03-February-22			Bond Future	11.10	83.6529	84.0058	83.6529	123,159.00
12/10/2021	R248 On 03-February-22	11.49	Call	Bond Future	3981	4	4	4	0.00
12/10/2021	R248 On 03-February-22	10.70	Call	Bond Future	1133	1	1	1	1,300.00
12/10/2021	R248 On 03-February-22	10.20	Call	Bond Future	314	0	0	0	900.00
12/10/2021	R248 On 03-February-22	11.00	Call	Bond Future	2013	2	2	2	100.00
12/10/2021	R248 On 03-February-22	11.47	Call	Bond Future	3890	4	4	4	0.00
12/10/2021	R248 On 03-February-22	11.48	Call	Bond Future	3935	4	4	4	0.00
12/10/2021	R248 On 03-February-22	10.90	Call	Bond Future	1687	2	2	2	900.00
12/10/2021	R248 On 03-February-22	10.40	Call	Bond Future	549	0	1	0	100.00
12/10/2021	R248 On 03-February-22	10.50	Call	Bond Future	713	1	1	1	0.00
12/10/2021	R248 On 03-February-22	10.00	Call	Bond Future	186	0	0	0	1,300.00
12/10/2021	R248 On 03-February-22	9.80	Call	Bond Future	106	0	0	0	0.00
12/10/2021	R248 On 03-February-22	9.80	Put	Bond Future	10153	10	10	10	0.00
12/10/2021	R248 On 03-February-22	10.00	Put	Bond Future	8544	9	9	9	0.00
12/10/2021	R248 On 03-February-22	10.50	Put	Bond Future	5080	5	5	5	0.00
12/10/2021	R248 On 03-February-22	10.90	Put	Bond Future	3079	3	3	3	0.00
12/10/2021	R248 On 03-February-22	10.20	Put	Bond Future	7037	7	7	7	0.00
12/10/2021	R248 On 03-February-22	11.49	Put	Bond Future	1306	1	1	1	0.00
12/10/2021	R248 On 03-February-22	11.00	Put	Bond Future	2689	3	3	3	0.00
12/10/2021	R248 On 03-February-22	10.40	Put	Bond Future	5689	6	6	6	0.00
12/10/2021	R248 On 03-February-22	10.70	Put	Bond Future	3989	4	4	4	0.00
12/10/2021	R248 On 03-February-22	11.47	Put	Bond Future	1347	1	1	1	0.00
12/10/2021	R248 On 03-February-22	11.48	Put	Bond Future	1326	1	1	1	0.00
12/10/2021	R248 On 05-May-22			Bond Future	11.28	80.2215	80.5781	80.2215	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
12/10/2021	R248 On 05-May-22	11.81	Call	Bond Future	5145	5	5	5	0.00
12/10/2021	R248 On 05-May-22	11.79	Call	Bond Future	5055	5	5	5	0.00
12/10/2021	R248 On 05-May-22	11.80	Call	Bond Future	5100	5	5	5	0.00
12/10/2021	R248 On 05-May-22	11.79	Put	Bond Future	1692	2	2	2	0.00
12/10/2021	R248 On 05-May-22	11.81	Put	Bond Future	1656	2	2	2	0.00
12/10/2021	R248 On 05-May-22	11.80	Put	Bond Future	1674	2	2	2	0.00
12/10/2021	R248 On 04-August-22			Bond Future	11.46	81.1453	81.5083	81.1453	0.00
12/10/2021	R248 On 04-August-22	11.00	Call	Bond Future	2102	2	2	2	0.00
12/10/2021	R248 On 04-August-22	10.98	Call	Bond Future	2050	2	2	2	0.00
12/10/2021	R248 On 04-August-22	10.99	Call	Bond Future	2076	2	2	2	0.00
12/10/2021	R248 On 04-August-22	10.99	Put	Bond Future	5323	6	5	6	0.00
12/10/2021	R248 On 04-August-22	10.98	Put	Bond Future	5369	6	5	6	0.00
12/10/2021	R248 On 04-August-22	11.00	Put	Bond Future	5279	6	5	6	0.00