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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For January 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	2025 On 04-February-21			Bond Future	147.48	147.3357	147.4843	147.3357	7,208.00
11/01/2021	2025 On 06-May-21			Bond Future	149.02	148.8742	149.0240	148.8742	0.00
11/01/2021	2025 On 05-August-21			Bond Future	149.16	149.0042	149.1553	149.0042	0.00
11/01/2021	2025 On 04-November-21			Bond Future	150.79	150.6417	150.7944	150.6417	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
11/01/2021	2029 On 04-February-21			Bond Future	104.04	104.0275	104.0358	104.0275	2,182.00
11/01/2021	2029 On 06-May-21			Bond Future	103.98	103.9745	103.9827	103.9745	0.00
11/01/2021	2029 On 05-August-21			Bond Future	105.14	105.1345	105.1425	105.1345	0.00
11/01/2021	2029 On 04-November-21			Bond Future	105.15	105.1395	105.1475	105.1395	0.00
11/01/2021	2030 On 04-February-21			Bond Future	8.88	95.1127	8.8752	95.1127	104,915.00
11/01/2021	2030 On 04-February-21	9.17	Call	Bond Future	2226	2	2226	2	0.00
11/01/2021	2030 On 04-February-21	9.30	Call	Bond Future	2801	3	2801	3	0.00
11/01/2021	2030 On 04-February-21	9.35	Call	Bond Future	3034	3	3034	3	0.00
11/01/2021	2030 On 04-February-21	8.20	Call	Bond Future	88	0	88	0	1,600.00
11/01/2021	2030 On 04-February-21	8.86	Call	Bond Future	1106	1	1106	1	800.00
11/01/2021	2030 On 04-February-21	10.20	Call	Bond Future	7407	8	7407	8	0.00
11/01/2021	2030 On 04-February-21	8.37	Call	Bond Future	202	0	202	0	1,000.00
11/01/2021	2030 On 04-February-21	9.16	Call	Bond Future	2184	2	2184	2	0.00
11/01/2021	2030 On 04-February-21	9.15	Call	Bond Future	2142	2	2142	2	0.00
11/01/2021	2030 On 04-February-21	9.20	Call	Bond Future	2354	3	2354	3	1,600.00
11/01/2021	2030 On 04-February-21	9.12	Call	Bond Future	2019	2	2019	2	1,000.00
11/01/2021	2030 On 04-February-21	8.36	Call	Bond Future	193	0	193	0	800.00
11/01/2021	2030 On 04-February-21	8.36	Put	Bond Future	3290	3	3290	3	0.00
11/01/2021	2030 On 04-February-21	9.12	Put	Bond Future	592	1	592	1	0.00
11/01/2021	2030 On 04-February-21	9.15	Put	Bond Future	542	1	542	1	0.00
11/01/2021	2030 On 04-February-21	8.20	Put	Bond Future	4174	4	4174	4	0.00
11/01/2021	2030 On 04-February-21	9.20	Put	Bond Future	467	0	467	0	0.00
11/01/2021	2030 On 04-February-21	9.16	Put	Bond Future	527	1	527	1	0.00
11/01/2021	2030 On 04-February-21	8.86	Put	Bond Future	1196	1	1196	1	0.00
11/01/2021	2030 On 04-February-21	10.20	Put	Bond Future	8	0	8	0	1,800.00
11/01/2021	2030 On 04-February-21	8.37	Put	Bond Future	3237	3	3237	3	0.00
11/01/2021	2030 On 04-February-21	9.35	Put	Bond Future	291	0	291	0	2,000.00
11/01/2021	2030 On 04-February-21	9.30	Put	Bond Future	342	0	342	0	4,000.00
11/01/2021	2030 On 04-February-21	9.17	Put	Bond Future	511	1	511	1	0.00
11/01/2021	2030 On 06-May-21			Bond Future	9.07	96.0825	9.0715	96.0825	0.00
11/01/2021	2030 On 06-May-21	8.77	Call	Bond Future	1897	2	1897	2	300.00
11/01/2021	2030 On 06-May-21	9.22	Call	Bond Future	3147	3	3147	3	0.00
11/01/2021	2030 On 06-May-21	10.74	Call	Bond Future	9243	9	9243	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2021	2030 On 06-May-21	11.71	Call	Bond Future	13642	14	13642	14	0.00
11/01/2021	2030 On 06-May-21	9.27	Call	Bond Future	3308	3	3308	3	300.00
11/01/2021	2030 On 06-May-21	7.97	Call	Bond Future	552	1	552	1	700.00
11/01/2021	2030 On 06-May-21	10.04	Call	Bond Future	6252	6	6252	6	0.00
11/01/2021	2030 On 06-May-21	9.15	Call	Bond Future	2929	3	2929	3	0.00
11/01/2021	2030 On 06-May-21	9.92	Call	Bond Future	5759	6	5759	6	0.00
11/01/2021	2030 On 06-May-21	11.69	Call	Bond Future	13551	14	13551	14	0.00
11/01/2021	2030 On 06-May-21	10.95	Call	Bond Future	10187	10	10187	10	0.00
11/01/2021	2030 On 06-May-21	11.70	Call	Bond Future	13596	14	13596	14	0.00
11/01/2021	2030 On 06-May-21	11.70	Put	Bond Future	59	0	59	0	0.00
11/01/2021	2030 On 06-May-21	10.95	Put	Bond Future	236	0	236	0	300.00
11/01/2021	2030 On 06-May-21	9.27	Put	Bond Future	2187	2	2187	2	0.00
11/01/2021	2030 On 06-May-21	11.69	Put	Bond Future	60	0	60	0	0.00
11/01/2021	2030 On 06-May-21	10.04	Put	Bond Future	940	1	940	1	0.00
11/01/2021	2030 On 06-May-21	9.15	Put	Bond Future	2484	2	2484	2	0.00
11/01/2021	2030 On 06-May-21	11.71	Put	Bond Future	58	0	58	0	0.00
11/01/2021	2030 On 06-May-21	10.74	Put	Bond Future	334	0	334	0	0.00
11/01/2021	2030 On 06-May-21	9.22	Put	Bond Future	2306	2	2306	2	700.00
11/01/2021	2030 On 06-May-21	7.97	Put	Bond Future	7105	7	7105	7	0.00
11/01/2021	2030 On 06-May-21	9.92	Put	Bond Future	1083	1	1083	1	700.00
11/01/2021	2030 On 06-May-21	8.77	Put	Bond Future	3634	4	3634	4	0.00
11/01/2021	2030 On 05-August-21			Bond Future	9.28	93.1258	9.2753	93.1258	0.00
11/01/2021	2030 On 05-August-21	10.30	Call	Bond Future	6917	7	6917	7	0.00
11/01/2021	2030 On 05-August-21	7.70	Call	Bond Future	604	1	604	1	200.00
11/01/2021	2030 On 05-August-21	8.95	Call	Bond Future	2600	3	2600	3	600.00
11/01/2021	2030 On 05-August-21	10.43	Call	Bond Future	7393	8	7393	8	0.00
11/01/2021	2030 On 05-August-21	8.78	Call	Bond Future	2208	2	2208	2	200.00
11/01/2021	2030 On 05-August-21	12.10	Call	Bond Future	14166	14	14166	14	0.00
11/01/2021	2030 On 05-August-21	9.45	Call	Bond Future	3981	4	3981	4	600.00
11/01/2021	2030 On 05-August-21	10.41	Call	Bond Future	7319	8	7319	8	0.00
11/01/2021	2030 On 05-August-21	10.42	Call	Bond Future	7356	8	7356	8	0.00
11/01/2021	2030 On 05-August-21	10.42	Put	Bond Future	1326	1	1326	1	0.00
11/01/2021	2030 On 05-August-21	10.41	Put	Bond Future	1339	1	1339	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
11/01/2021	2030 On 05-August-21	12.10	Put	Bond Future	178	0	178	0	600.00
11/01/2021	2030 On 05-August-21	7.70	Put	Bond Future	9817	10	9817	10	0.00
11/01/2021	2030 On 05-August-21	10.30	Put	Bond Future	1494	1	1494	1	200.00
11/01/2021	2030 On 05-August-21	8.78	Put	Bond Future	4986	5	4986	5	0.00
11/01/2021	2030 On 05-August-21	10.43	Put	Bond Future	1312	1	1312	1	0.00
11/01/2021	2030 On 05-August-21	9.45	Put	Bond Future	3027	3	3027	3	0.00
11/01/2021	2030 On 05-August-21	8.95	Put	Bond Future	4412	4	4412	4	0.00
11/01/2021	2030 On 04-November-21			Bond Future	9.48	94.1280	9.4773	94.1280	0.00
11/01/2021	2030 On 04-November-21	8.77	Call	Bond Future	2095	2	2095	2	300.00
11/01/2021	2030 On 04-November-21	11.44	Call	Bond Future	10487	11	10487	11	0.00
11/01/2021	2030 On 04-November-21	10.59	Call	Bond Future	7376	8	7376	8	0.00
11/01/2021	2030 On 04-November-21	10.61	Call	Bond Future	7445	8	7445	8	0.00
11/01/2021	2030 On 04-November-21	8.27	Call	Bond Future	1230	1	1230	1	300.00
11/01/2021	2030 On 04-November-21	10.60	Call	Bond Future	7411	8	7411	8	0.00
11/01/2021	2030 On 04-November-21	10.60	Put	Bond Future	1677	2	1677	2	0.00
11/01/2021	2030 On 04-November-21	8.77	Put	Bond Future	5960	6	5960	6	0.00
11/01/2021	2030 On 04-November-21	11.44	Put	Bond Future	764	1	764	1	300.00
11/01/2021	2030 On 04-November-21	10.59	Put	Bond Future	1692	2	1692	2	0.00
11/01/2021	2030 On 04-November-21	8.27	Put	Bond Future	7954	8	7954	8	0.00
11/01/2021	2030 On 04-November-21	10.61	Put	Bond Future	1663	2	1663	2	0.00
11/01/2021	2032 On 04-February-21			Bond Future	9.86	92.4677	9.8603	92.4677	114,916.00
11/01/2021	2032 On 04-February-21	9.62	Call	Bond Future	692	1	692	1	0.00
11/01/2021	2032 On 04-February-21	8.79	Call	Bond Future	16	0	16	0	800.00
11/01/2021	2032 On 04-February-21	9.61	Call	Bond Future	671	1	671	1	0.00
11/01/2021	2032 On 04-February-21	9.63	Call	Bond Future	713	1	713	1	0.00
11/01/2021	2032 On 04-February-21	9.29	Call	Bond Future	209	0	209	0	800.00
11/01/2021	2032 On 04-February-21	10.82	Call	Bond Future	5752	6	5752	6	0.00
11/01/2021	2032 On 04-February-21	10.82	Put	Bond Future	84	0	84	0	800.00
11/01/2021	2032 On 04-February-21	9.63	Put	Bond Future	2151	2	2151	2	0.00
11/01/2021	2032 On 04-February-21	9.29	Put	Bond Future	3827	4	3827	4	0.00
11/01/2021	2032 On 04-February-21	9.61	Put	Bond Future	2235	2	2235	2	0.00
11/01/2021	2032 On 04-February-21	8.79	Put	Bond Future	6972	7	6972	7	0.00
11/01/2021	2032 On 04-February-21	9.62	Put	Bond Future	2193	2	2193	2	0.00

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11/01/2021	2032 On 06-May-21			Bond Future	10.07	89.2665	10.0711	89.2665	0.00
11/01/2021	2032 On 06-May-21	10.33	Call	Bond Future	3940	4	3940	4	736.00
11/01/2021	2032 On 06-May-21	12.11	Call	Bond Future	11418	12	11418	12	0.00
11/01/2021	2032 On 06-May-21	12.10	Call	Bond Future	11373	12	11373	12	0.00
11/01/2021	2032 On 06-May-21	12.57	Call	Bond Future	13514	14	13514	14	0.00
11/01/2021	2032 On 06-May-21	12.12	Call	Bond Future	11464	12	11464	12	0.00
11/01/2021	2032 On 06-May-21	12.12	Put	Bond Future	276	0	276	0	0.00
11/01/2021	2032 On 06-May-21	12.10	Put	Bond Future	285	0	285	0	0.00
11/01/2021	2032 On 06-May-21	12.11	Put	Bond Future	280	0	280	0	0.00
11/01/2021	2032 On 06-May-21	12.57	Put	Bond Future	134	0	134	0	736.00
11/01/2021	2032 On 06-May-21	10.33	Put	Bond Future	2408	2	2408	2	0.00
11/01/2021	2032 On 05-August-21			Bond Future	10.29	90.2411	10.2851	90.2411	0.00
11/01/2021	2032 On 05-August-21	11.35	Call	Bond Future	7709	8	7709	8	0.00
11/01/2021	2032 On 05-August-21	11.36	Call	Bond Future	7746	8	7746	8	0.00
11/01/2021	2032 On 05-August-21	11.37	Call	Bond Future	7783	8	7783	8	0.00
11/01/2021	2032 On 05-August-21	11.37	Put	Bond Future	1781	2	1781	2	0.00
11/01/2021	2032 On 05-August-21	11.36	Put	Bond Future	1797	2	1797	2	0.00
11/01/2021	2032 On 05-August-21	11.35	Put	Bond Future	1813	2	1813	2	0.00
11/01/2021	2032 On 04-November-21			Bond Future	10.51	87.0675	10.5065	87.0675	0.00
11/01/2021	2032 On 04-November-21	12.81	Call	Bond Future	12484	13	12484	13	0.00
11/01/2021	2032 On 04-November-21	9.33	Call	Bond Future	1614	2	1614	2	700.00
11/01/2021	2032 On 04-November-21	11.71	Call	Bond Future	8365	9	8365	9	0.00
11/01/2021	2032 On 04-November-21	9.83	Call	Bond Future	2601	3	2601	3	700.00
11/01/2021	2032 On 04-November-21	11.69	Call	Bond Future	8294	8	8294	8	0.00
11/01/2021	2032 On 04-November-21	11.70	Call	Bond Future	8330	9	8330	9	0.00
11/01/2021	2032 On 04-November-21	11.71	Put	Bond Future	1938	2	1938	2	0.00
11/01/2021	2032 On 04-November-21	11.69	Put	Bond Future	1969	2	1969	2	0.00
11/01/2021	2032 On 04-November-21	9.33	Put	Bond Future	8594	8	8594	8	0.00
11/01/2021	2032 On 04-November-21	11.70	Put	Bond Future	1954	2	1954	2	0.00
11/01/2021	2032 On 04-November-21	12.81	Put	Bond Future	747	1	747	1	700.00
11/01/2021	2032 On 04-November-21	9.83	Put	Bond Future	6524	6	6524	6	0.00
11/01/2021	2033 On 04-February-21			Bond Future	99.07	98.8556	99.0696	98.8556	8,131.00
11/01/2021	2033 On 06-May-21			Bond Future	98.89	98.6723	98.8884	98.6723	0.00

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11/01/2021	2033 On 05-August-21			Bond Future	99.99	99.7730	99.9913	99.7730	0.00
11/01/2021	2033 On 04-November-21			Bond Future	99.87	99.6449	99.8654	99.6449	0.00
11/01/2021	2037 On 04-February-21			Bond Future	10.90	82.5278	10.8968	82.5278	131,604.00
11/01/2021	2037 On 04-February-21	10.29	Call	Bond Future	249	0	249	0	0.00
11/01/2021	2037 On 04-February-21	11.97	Call	Bond Future	6598	7	6598	7	300.00
11/01/2021	2037 On 04-February-21	10.48	Call	Bond Future	498	1	498	1	240.00
11/01/2021	2037 On 04-February-21	9.65	Call	Bond Future	10	0	10	0	72.00
11/01/2021	2037 On 04-February-21	10.28	Call	Bond Future	240	0	240	0	0.00
11/01/2021	2037 On 04-February-21	10.27	Call	Bond Future	230	0	230	0	0.00
11/01/2021	2037 On 04-February-21	13.73	Call	Bond Future	15570	16	15570	16	0.00
11/01/2021	2037 On 04-February-21	10.85	Call	Bond Future	1367	2	1367	2	0.00
11/01/2021	2037 On 04-February-21	10.35	Call	Bond Future	315	0	315	0	0.00
11/01/2021	2037 On 04-February-21	11.90	Call	Bond Future	6223	7	6223	7	0.00
11/01/2021	2037 On 04-February-21	10.35	Put	Bond Future	3964	4	3964	4	72.00
11/01/2021	2037 On 04-February-21	10.85	Put	Bond Future	1671	2	1671	2	72.00
11/01/2021	2037 On 04-February-21	13.73	Put	Bond Future	0	0	0	0	300.00
11/01/2021	2037 On 04-February-21	10.27	Put	Bond Future	4433	4	4433	4	0.00
11/01/2021	2037 On 04-February-21	10.28	Put	Bond Future	4373	4	4373	4	0.00
11/01/2021	2037 On 04-February-21	9.65	Put	Bond Future	8696	8	8696	8	0.00
11/01/2021	2037 On 04-February-21	11.90	Put	Bond Future	116	0	116	0	240.00
11/01/2021	2037 On 04-February-21	10.48	Put	Bond Future	3258	3	3258	3	0.00
11/01/2021	2037 On 04-February-21	10.29	Put	Bond Future	4313	4	4313	4	0.00
11/01/2021	2037 On 04-February-21	11.97	Put	Bond Future	91	0	91	0	0.00
11/01/2021	2037 On 06-May-21			Bond Future	11.12	83.3692	11.1150	83.3692	0.00
11/01/2021	2037 On 06-May-21	12.44	Call	Bond Future	8718	9	8718	9	0.00
11/01/2021	2037 On 06-May-21	12.42	Call	Bond Future	8634	9	8634	9	0.00
11/01/2021	2037 On 06-May-21	12.43	Call	Bond Future	8676	9	8676	9	0.00
11/01/2021	2037 On 06-May-21	12.44	Put	Bond Future	1024	1	1024	1	0.00
11/01/2021	2037 On 06-May-21	12.42	Put	Bond Future	1048	1	1048	1	0.00
11/01/2021	2037 On 06-May-21	12.43	Put	Bond Future	1036	1	1036	1	0.00
11/01/2021	2037 On 05-August-21			Bond Future	11.34	80.0235	11.3419	80.0235	0.00
11/01/2021	2037 On 05-August-21	12.26	Call	Bond Future	7807	8	7807	8	0.00
11/01/2021	2037 On 05-August-21	12.28	Call	Bond Future	7877	8	7877	8	0.00

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11/01/2021	2037 On 05-August-21	12.27	Call	Bond Future	7842	8	7842	8	0.00
11/01/2021	2037 On 05-August-21	12.27	Put	Bond Future	2495	2	2495	2	0.00
11/01/2021	2037 On 05-August-21	12.26	Put	Bond Future	2514	2	2514	2	0.00
11/01/2021	2037 On 05-August-21	12.28	Put	Bond Future	2475	2	2475	2	0.00
11/01/2021	2037 On 04-November-21			Bond Future	11.56	80.8849	11.5632	80.8849	0.00
11/01/2021	2037 On 04-November-21	12.81	Call	Bond Future	9167	9	9167	9	0.00
11/01/2021	2037 On 04-November-21	12.82	Call	Bond Future	9202	9	9202	9	0.00
11/01/2021	2037 On 04-November-21	12.83	Call	Bond Future	9237	9	9237	9	0.00
11/01/2021	2037 On 04-November-21	12.82	Put	Bond Future	2290	2	2290	2	0.00
11/01/2021	2037 On 04-November-21	12.83	Put	Bond Future	2273	2	2273	2	0.00
11/01/2021	2037 On 04-November-21	12.81	Put	Bond Future	2306	2	2306	2	0.00
11/01/2021	2038 On 04-February-21			Bond Future	111.26	110.4354	111.2621	110.4354	7,805.00
11/01/2021	2038 On 06-May-21			Bond Future	112.42	111.5886	112.4235	111.5886	0.00
11/01/2021	2038 On 05-August-21			Bond Future	111.96	111.1114	111.9553	111.1114	0.00
11/01/2021	2038 On 04-November-21			Bond Future	113.19	112.3325	113.1857	112.3325	0.00
11/01/2021	2040 On 04-February-21			Bond Future	11.03	84.6103	11.0308	84.6103	80,457.00
11/01/2021	2040 On 04-February-21	10.41	Call	Bond Future	225	0	225	0	0.00
11/01/2021	2040 On 04-February-21	10.40	Call	Bond Future	216	0	216	0	0.00
11/01/2021	2040 On 04-February-21	10.07	Call	Bond Future	44	0	44	0	800.00
11/01/2021	2040 On 04-February-21	11.74	Call	Bond Future	4933	5	4933	5	0.00
11/01/2021	2040 On 04-February-21	10.24	Call	Bond Future	103	0	103	0	500.00
11/01/2021	2040 On 04-February-21	11.57	Call	Bond Future	4015	4	4015	4	0.00
11/01/2021	2040 On 04-February-21	9.49	Call	Bond Future	1	0	1	0	500.00
11/01/2021	2040 On 04-February-21	10.42	Call	Bond Future	235	0	235	0	0.00
11/01/2021	2040 On 04-February-21	9.57	Call	Bond Future	2	0	2	0	800.00
11/01/2021	2040 On 04-February-21	10.07	Put	Bond Future	7076	7	7076	7	0.00
11/01/2021	2040 On 04-February-21	10.42	Put	Bond Future	4601	4	4601	4	0.00
11/01/2021	2040 On 04-February-21	9.49	Put	Bond Future	11738	11	11738	11	0.00
11/01/2021	2040 On 04-February-21	9.57	Put	Bond Future	11067	11	11067	11	0.00
11/01/2021	2040 On 04-February-21	11.57	Put	Bond Future	441	0	441	0	500.00
11/01/2021	2040 On 04-February-21	11.74	Put	Bond Future	282	0	282	0	800.00
11/01/2021	2040 On 04-February-21	10.40	Put	Bond Future	4731	4	4731	4	0.00
11/01/2021	2040 On 04-February-21	10.24	Put	Bond Future	5824	5	5824	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
11/01/2021	2040 On 04-February-21	10.41	Put	Bond Future	4666	4	4666	4	0.00
11/01/2021	2040 On 06-May-21			Bond Future	11.24	85.4730	11.2448	85.4730	0.00
11/01/2021	2040 On 06-May-21	13.38	Call	Bond Future	12849	13	12849	13	0.00
11/01/2021	2040 On 06-May-21	12.42	Call	Bond Future	8524	9	8524	9	0.00
11/01/2021	2040 On 06-May-21	12.43	Call	Bond Future	8567	9	8567	9	0.00
11/01/2021	2040 On 06-May-21	10.83	Call	Bond Future	2344	3	2344	3	300.00
11/01/2021	2040 On 06-May-21	11.58	Call	Bond Future	4887	5	4887	5	300.00
11/01/2021	2040 On 06-May-21	12.44	Call	Bond Future	8611	9	8611	9	0.00
11/01/2021	2040 On 06-May-21	12.44	Put	Bond Future	1231	1	1231	1	0.00
11/01/2021	2040 On 06-May-21	11.58	Put	Bond Future	2703	3	2703	3	0.00
11/01/2021	2040 On 06-May-21	10.83	Put	Bond Future	5182	5	5182	5	0.00
11/01/2021	2040 On 06-May-21	12.43	Put	Bond Future	1244	1	1244	1	0.00
11/01/2021	2040 On 06-May-21	12.42	Put	Bond Future	1258	1	1258	1	0.00
11/01/2021	2040 On 06-May-21	13.38	Put	Bond Future	393	0	393	0	300.00
11/01/2021	2040 On 05-August-21			Bond Future	11.47	81.8999	11.4674	81.8999	0.00
11/01/2021	2040 On 05-August-21	11.55	Call	Bond Future	4980	5	4980	5	900.00
11/01/2021	2040 On 05-August-21	14.80	Call	Bond Future	17912	18	17912	18	0.00
11/01/2021	2040 On 05-August-21	12.49	Call	Bond Future	8616	9	8616	9	0.00
11/01/2021	2040 On 05-August-21	11.05	Call	Bond Future	3406	4	3406	4	900.00
11/01/2021	2040 On 05-August-21	12.48	Call	Bond Future	8574	9	8574	9	0.00
11/01/2021	2040 On 05-August-21	12.47	Call	Bond Future	8532	9	8532	9	0.00
11/01/2021	2040 On 05-August-21	12.49	Put	Bond Future	2428	2	2428	2	0.00
11/01/2021	2040 On 05-August-21	11.05	Put	Bond Future	6172	6	6172	6	0.00
11/01/2021	2040 On 05-August-21	12.47	Put	Bond Future	2458	2	2458	2	0.00
11/01/2021	2040 On 05-August-21	14.80	Put	Bond Future	299	0	299	0	900.00
11/01/2021	2040 On 05-August-21	12.48	Put	Bond Future	2442	2	2442	2	0.00
11/01/2021	2040 On 05-August-21	11.55	Put	Bond Future	4450	4	4450	4	0.00
11/01/2021	2040 On 04-November-21			Bond Future	11.68	82.7815	11.6841	82.7815	0.00
11/01/2021	2040 On 04-November-21	12.91	Call	Bond Future	9541	10	9541	10	0.00
11/01/2021	2040 On 04-November-21	12.90	Call	Bond Future	9505	10	9505	10	0.00
11/01/2021	2040 On 04-November-21	12.89	Call	Bond Future	9469	10	9469	10	0.00
11/01/2021	2040 On 04-November-21	12.89	Put	Bond Future	2457	2	2457	2	0.00
11/01/2021	2040 On 04-November-21	12.90	Put	Bond Future	2439	2	2439	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
11/01/2021	2040 On 04-November-21	12.91	Put	Bond Future	2422	2	2422	2	0.00
11/01/2021	2044 On 04-February-21			Bond Future	11.10	81.1189	11.1037	81.1189	51,853.00
11/01/2021	2044 On 04-February-21	10.36	Call	Bond Future	135	0	135	0	0.00
11/01/2021	2044 On 04-February-21	10.29	Call	Bond Future	95	0	95	0	0.00
11/01/2021	2044 On 04-February-21	10.35	Call	Bond Future	129	0	129	0	0.00
11/01/2021	2044 On 04-February-21	9.66	Call	Bond Future	2	0	2	0	265.00
11/01/2021	2044 On 04-February-21	10.37	Call	Bond Future	141	0	141	0	0.00
11/01/2021	2044 On 04-February-21	10.04	Call	Bond Future	25	0	25	0	0.00
11/01/2021	2044 On 04-February-21	10.84	Call	Bond Future	826	1	826	1	0.00
11/01/2021	2044 On 04-February-21	10.35	Put	Bond Future	5619	5	5619	5	0.00
11/01/2021	2044 On 04-February-21	10.04	Put	Bond Future	7958	8	7958	8	0.00
11/01/2021	2044 On 04-February-21	10.36	Put	Bond Future	5548	5	5548	5	0.00
11/01/2021	2044 On 04-February-21	10.84	Put	Bond Future	2678	3	2678	3	265.00
11/01/2021	2044 On 04-February-21	10.29	Put	Bond Future	6050	6	6050	6	265.00
11/01/2021	2044 On 04-February-21	9.66	Put	Bond Future	11088	11	11088	11	0.00
11/01/2021	2044 On 04-February-21	10.37	Put	Bond Future	5478	5	5478	5	0.00
11/01/2021	2044 On 06-May-21			Bond Future	11.31	81.9460	11.3103	81.9460	0.00
11/01/2021	2044 On 06-May-21	10.70	Call	Bond Future	1855	2	1855	2	3,100.00
11/01/2021	2044 On 06-May-21	12.45	Call	Bond Future	8362	9	8362	9	0.00
11/01/2021	2044 On 06-May-21	11.35	Call	Bond Future	3822	4	3822	4	3,100.00
11/01/2021	2044 On 06-May-21	11.90	Call	Bond Future	5986	6	5986	6	0.00
11/01/2021	2044 On 06-May-21	11.10	Call	Bond Future	2992	3	2992	3	0.00
11/01/2021	2044 On 06-May-21	11.40	Call	Bond Future	3999	4	3999	4	0.00
11/01/2021	2044 On 06-May-21	11.79	Call	Bond Future	5520	6	5520	6	0.00
11/01/2021	2044 On 06-May-21	12.50	Call	Bond Future	8575	9	8575	9	0.00
11/01/2021	2044 On 06-May-21	12.44	Call	Bond Future	8320	9	8320	9	0.00
11/01/2021	2044 On 06-May-21	12.43	Call	Bond Future	8277	9	8277	9	0.00
11/01/2021	2044 On 06-May-21	12.43	Put	Bond Future	1359	1	1359	1	0.00
11/01/2021	2044 On 06-May-21	12.44	Put	Bond Future	1344	1	1344	1	0.00
11/01/2021	2044 On 06-May-21	12.50	Put	Bond Future	1259	1	1259	1	3,100.00
11/01/2021	2044 On 06-May-21	11.79	Put	Bond Future	2423	2	2423	2	3,100.00
11/01/2021	2044 On 06-May-21	11.40	Put	Bond Future	3404	3	3404	3	3,100.00
11/01/2021	2044 On 06-May-21	11.90	Put	Bond Future	2207	2	2207	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
11/01/2021	2044 On 06-May-21	12.45	Put	Bond Future	1330	1	1330	1	0.00
11/01/2021	2044 On 06-May-21	11.35	Put	Bond Future	3557	3	3557	3	0.00
11/01/2021	2044 On 06-May-21	11.10	Put	Bond Future	4418	4	4418	4	3,100.00
11/01/2021	2044 On 06-May-21	10.70	Put	Bond Future	6117	6	6117	6	0.00
11/01/2021	2044 On 05-August-21			Bond Future	11.53	78.4596	11.5250	78.4596	0.00
11/01/2021	2044 On 05-August-21	12.59	Call	Bond Future	8779	9	8779	9	0.00
11/01/2021	2044 On 05-August-21	12.60	Call	Bond Future	8816	9	8816	9	0.00
11/01/2021	2044 On 05-August-21	12.61	Call	Bond Future	8854	9	8854	9	0.00
11/01/2021	2044 On 05-August-21	12.61	Put	Bond Future	2340	2	2340	2	0.00
11/01/2021	2044 On 05-August-21	12.60	Put	Bond Future	2359	2	2359	2	0.00
11/01/2021	2044 On 05-August-21	12.59	Put	Bond Future	2377	2	2377	2	0.00
11/01/2021	2044 On 04-November-21			Bond Future	11.73	79.3042	11.7338	79.3042	0.00
11/01/2021	2044 On 04-November-21	12.89	Call	Bond Future	9274	10	9274	10	0.00
11/01/2021	2044 On 04-November-21	12.90	Call	Bond Future	9310	10	9310	10	0.00
11/01/2021	2044 On 04-November-21	12.91	Call	Bond Future	9345	10	9345	10	0.00
11/01/2021	2044 On 04-November-21	12.91	Put	Bond Future	2529	2	2529	2	0.00
11/01/2021	2044 On 04-November-21	12.90	Put	Bond Future	2547	2	2547	2	0.00
11/01/2021	2044 On 04-November-21	12.89	Put	Bond Future	2565	2	2565	2	0.00
11/01/2021	2046 On 04-February-21			Bond Future	99.89	99.8836	99.8931	99.8836	14,890.00
11/01/2021	2046 On 06-May-21			Bond Future	99.15	99.1364	99.1458	99.1364	0.00
11/01/2021	2046 On 05-August-21			Bond Future	100.25	100.2425	100.2518	100.2425	0.00
11/01/2021	2046 On 04-November-21			Bond Future	99.55	99.5367	99.5460	99.5367	0.00
11/01/2021	2050 On 04-February-21			Bond Future	101.20	100.9056	101.1966	100.9056	11,025.00
11/01/2021	2050 On 06-May-21			Bond Future	102.25	101.9592	102.2529	101.9592	0.00
11/01/2021	2050 On 05-August-21			Bond Future	101.47	101.1685	101.4652	101.1685	0.00
11/01/2021	2050 On 04-November-21			Bond Future	102.58	102.2803	102.5804	102.2803	0.00
11/01/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	AL37 On 04-February-21			Index Future	788.59	789.8230	788.5930	789.8230	0.00
11/01/2021	AL37 On 06-May-21			Index Future	796.63	797.8740	796.6260	797.8740	0.00
11/01/2021	AL37 On 05-August-21			Index Future	805.22	806.4870	805.2190	806.4870	0.00
11/01/2021	AL37 On 04-November-21			Index Future	813.97	815.2520	813.9680	815.2520	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
11/01/2021	AL7T On 04-February-21			Index Future	866.05	867.9790	866.0470	867.9790	0.00
11/01/2021	AL7T On 06-May-21			Index Future	874.87	876.8270	874.8680	876.8270	0.00
11/01/2021	AL7T On 05-August-21			Index Future	884.31	886.2930	884.3060	886.2930	0.00
11/01/2021	AL7T On 04-November-21			Index Future	893.91	895.9240	893.9130	895.9240	0.00
11/01/2021	ALBI On 04-February-21			Index Future	757.27	759.3000	757.2700	759.3000	236.00
11/01/2021	ALBI On 06-May-21			Index Future	764.98	767.0400	764.9830	767.0400	0.00
11/01/2021	ALBI On 05-August-21			Index Future	773.24	775.3200	773.2350	775.3200	0.00
11/01/2021	ALBI On 04-November-21			Index Future	781.64	783.7460	781.6360	783.7460	0.00
11/01/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/01/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2021	ES33 On 04-February-21			Bond Future	11.53	76.8999	11.5304	76.8999	350.00
11/01/2021	ES33 On 06-May-21			Bond Future	11.79	73.9100	11.7897	73.9100	0.00
11/01/2021	ES33 On 05-August-21			Bond Future	12.06	74.7168	12.0555	74.7168	0.00
11/01/2021	ES33 On 04-November-21			Bond Future	12.33	71.7463	12.3310	71.7463	0.00
11/01/2021	ES42 On 04-February-21			Bond Future	12.02	75.9577	12.0205	75.9577	4,779.00
11/01/2021	ES42 On 06-May-21			Bond Future	12.27	72.4745	12.2720	72.4745	0.00
11/01/2021	ES42 On 05-August-21			Bond Future	12.52	73.2663	12.5237	73.2663	0.00
11/01/2021	ES42 On 04-November-21			Bond Future	12.79	69.7971	12.7862	69.7971	0.00
11/01/2021	GOVI On 04-February-21			GOVI	748.41	750.3760	748.4110	750.3760	957.00
11/01/2021	GOVI On 04-February-21	750.95	Call	GOVI	0	0	0	0	0.00
11/01/2021	GOVI On 04-February-21	750.94	Call	GOVI	0	0	0	0	0.00
11/01/2021	GOVI On 04-February-21	750.96	Call	GOVI	0	0	0	0	0.00
11/01/2021	GOVI On 04-February-21	750.96	Put	GOVI	25490	1	25490	1	0.00
11/01/2021	GOVI On 04-February-21	750.94	Put	GOVI	25290	1	25290	1	0.00
11/01/2021	GOVI On 04-February-21	750.95	Put	GOVI	25390	1	25390	1	0.00
11/01/2021	GOVI On 06-May-21			GOVI	756.03	758.0250	756.0340	758.0250	0.00
11/01/2021	GOVI On 06-May-21	678.69	Call	GOVI	773440	79	773440	79	0.00
11/01/2021	GOVI On 06-May-21	678.68	Call	GOVI	773540	79	773540	79	0.00
11/01/2021	GOVI On 06-May-21	678.67	Call	GOVI	773640	79	773640	79	0.00
11/01/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
11/01/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
11/01/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
11/01/2021	GOVI On 05-August-21			GOVI	764.19	766.2080	764.1900	766.2080	0.00
11/01/2021	GOVI On 05-August-21	719.15	Call	GOVI	450400	47	450400	47	0.00
11/01/2021	GOVI On 05-August-21	719.14	Call	GOVI	450500	47	450500	47	0.00
11/01/2021	GOVI On 05-August-21	719.13	Call	GOVI	450600	47	450600	47	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
11/01/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
11/01/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
11/01/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
11/01/2021	GOVI On 04-November-21			GOVI	772.49	774.5340	772.4920	774.5340	0.00
11/01/2021	GOVI On 04-November-21	728.42	Call	GOVI	440720	46	440720	46	0.00
11/01/2021	GOVI On 04-November-21	728.40	Call	GOVI	440920	46	440920	46	0.00
11/01/2021	GOVI On 04-November-21	728.41	Call	GOVI	440820	46	440820	46	0.00
11/01/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
11/01/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
11/01/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
11/01/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/01/2021	IGOV On 04-February-21			Index Future	270.26	269.7520	270.2630	269.7520	957.00
11/01/2021	IGOV On 06-May-21			Index Future	273.08	272.5690	273.0830	272.5690	17.00
11/01/2021	IGOV On 05-August-21			Index Future	276.10	275.5780	276.0950	275.5780	0.00
11/01/2021	IGOV On 04-November-21			Index Future	279.16	278.6380	279.1610	278.6380	0.00
11/01/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
11/01/2021	IS05 On 15-June-21			Interest Rate Swap	90.39	90.3900	90.3900	90.3900	0.00
11/01/2021	IS05 On 21-September-21			Interest Rate Swap	89.30	89.2900	89.3000	89.2900	0.00
11/01/2021	IS05 On 21-December-21			Interest Rate Swap	90.50	90.4900	90.5000	90.4900	51.00
11/01/2021	IS05 On 15-March-22			Interest Rate Swap	89.87	89.8400	89.8700	89.8400	0.00
11/01/2021	IS05 On 21-June-22			Interest Rate Swap	89.89	89.8600	89.8900	89.8600	0.00
11/01/2021	IS05 On 20-September-22			Interest Rate Swap	92.94	92.9000	92.9400	92.9000	0.00
11/01/2021	IS05 On 20-December-22			Interest Rate Swap	93.35	93.3000	93.3500	93.3000	0.00
11/01/2021	IS05 On 22-March-23			Interest Rate Swap	85.66	85.5900	85.6600	85.5900	0.00
11/01/2021	IS05 On 20-June-23			Interest Rate Swap	91.13	91.0400	91.1300	91.0400	0.00
11/01/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
11/01/2021	IS10 On 17-December-25			Interest Rate Swap	77.77	77.6100	77.7700	77.6100	0.00
11/01/2021	IS10 On 16-March-26			Interest Rate Swap	74.19	74.0300	74.1900	74.0300	0.00
11/01/2021	IS10 On 15-June-26			Interest Rate Swap	72.51	72.3400	72.5100	72.3400	0.00
11/01/2021	IS10 On 21-September-26			Interest Rate Swap	74.46	74.2800	74.4600	74.2800	0.00
11/01/2021	IS10 On 21-December-26			Interest Rate Swap	78.45	78.2600	78.4500	78.2600	0.00
11/01/2021	IS10 On 15-March-27			Interest Rate Swap	76.90	76.7100	76.9000	76.7100	0.00
11/01/2021	IS10 On 21-June-27			Interest Rate Swap	78.96	78.7700	78.9600	78.7700	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
11/01/2021	IS10 On 20-September-27			Interest Rate Swap	84.80	84.6200	84.8000	84.6200	0.00
11/01/2021	IS10 On 20-December-27			Interest Rate Swap	85.21	85.0200	85.2100	85.0200	0.00
11/01/2021	IS10 On 22-March-28			Interest Rate Swap	78.18	77.9900	78.1800	77.9900	0.00
11/01/2021	IS10 On 20-June-28			Interest Rate Swap	86.14	85.9300	86.1400	85.9300	0.00
11/01/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
11/01/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/01/2021	JBAF On 20-January-21			Jibar Tradeable Future	3.66	96.3550	3.6550	96.3550	0.00
11/01/2021	JBAF On 17-February-21			Jibar Tradeable Future	3.52	96.4900	3.5200	96.4900	0.00
11/01/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.52	96.5050	3.5150	96.5050	0.00
11/01/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.46	96.5700	3.4600	96.5700	0.00
11/01/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.46	96.5800	3.4600	96.5800	0.00
11/01/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.45	96.5850	3.4500	96.5850	0.00
11/01/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.50	96.5500	3.5000	96.5500	30,000.00
11/01/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.67	96.3950	3.6650	96.3950	0.00
11/01/2021	JBAF On 16-March-22			Jibar Tradeable Future	3.72	96.3900	3.7150	96.3900	0.00
11/01/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.01	96.0700	4.0100	96.0700	1.00
11/01/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.07	96.0600	4.0700	96.0600	0.00
11/01/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.46	95.5450	4.4550	95.5450	0.00
11/01/2021	R023 On 04-February-21			Bond Future	4.54	109.7541	4.5427	109.7541	31,397.00
11/01/2021	R023 On 04-February-21	6.33	Call	Bond Future	3526	4	3526	4	0.00
11/01/2021	R023 On 04-February-21	6.32	Call	Bond Future	3507	4	3507	4	0.00
11/01/2021	R023 On 04-February-21	6.34	Call	Bond Future	3546	4	3546	4	0.00
11/01/2021	R023 On 04-February-21	6.32	Put	Bond Future	0	0	0	0	0.00
11/01/2021	R023 On 04-February-21	6.33	Put	Bond Future	0	0	0	0	0.00
11/01/2021	R023 On 04-February-21	6.34	Put	Bond Future	0	0	0	0	0.00
11/01/2021	R023 On 06-May-21			Bond Future	4.60	106.9669	4.6037	106.9669	0.00
11/01/2021	R023 On 06-May-21	7.57	Call	Bond Future	5097	5	5097	5	0.00
11/01/2021	R023 On 06-May-21	7.56	Call	Bond Future	5080	5	5080	5	0.00
11/01/2021	R023 On 06-May-21	7.58	Call	Bond Future	5113	5	5113	5	0.00
11/01/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
11/01/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
11/01/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
11/01/2021	R023 On 05-August-21			Bond Future	4.64	108.1342	4.6409	108.1342	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
11/01/2021	R023 On 05-August-21	5.31	Call	Bond Future	1230	1	1230	1	0.00
11/01/2021	R023 On 05-August-21	5.30	Call	Bond Future	1218	1	1218	1	0.00
11/01/2021	R023 On 05-August-21	5.29	Call	Bond Future	1206	1	1206	1	0.00
11/01/2021	R023 On 05-August-21	5.29	Put	Bond Future	219	0	219	0	0.00
11/01/2021	R023 On 05-August-21	5.30	Put	Bond Future	216	0	216	0	0.00
11/01/2021	R023 On 05-August-21	5.31	Put	Bond Future	213	0	213	0	0.00
11/01/2021	R023 On 04-November-21			Bond Future	4.70	105.3904	4.6955	105.3904	0.00
11/01/2021	R023 On 04-November-21	4.92	Call	Bond Future	726	1	726	1	0.00
11/01/2021	R023 On 04-November-21	4.91	Call	Bond Future	719	1	719	1	0.00
11/01/2021	R023 On 04-November-21	4.90	Call	Bond Future	711	1	711	1	0.00
11/01/2021	R023 On 04-November-21	4.90	Put	Bond Future	447	0	447	0	0.00
11/01/2021	R023 On 04-November-21	4.91	Put	Bond Future	443	0	443	0	0.00
11/01/2021	R023 On 04-November-21	4.92	Put	Bond Future	438	0	438	0	0.00
11/01/2021	R035 On 04-February-21			Bond Future	10.68	91.3581	10.6798	91.3581	96,768.00
11/01/2021	R035 On 04-February-21	10.06	Call	Bond Future	222	0	222	0	0.00
11/01/2021	R035 On 04-February-21	10.14	Call	Bond Future	306	0	306	0	0.00
11/01/2021	R035 On 04-February-21	10.05	Call	Bond Future	213	0	213	0	0.00
11/01/2021	R035 On 04-February-21	10.04	Call	Bond Future	204	0	204	0	0.00
11/01/2021	R035 On 04-February-21	11.14	Call	Bond Future	3431	4	3431	4	0.00
11/01/2021	R035 On 04-February-21	11.14	Put	Bond Future	513	1	513	1	650.00
11/01/2021	R035 On 04-February-21	10.04	Put	Bond Future	4513	4	4513	4	0.00
11/01/2021	R035 On 04-February-21	10.14	Put	Bond Future	3922	4	3922	4	650.00
11/01/2021	R035 On 04-February-21	10.05	Put	Bond Future	4452	4	4452	4	0.00
11/01/2021	R035 On 04-February-21	10.06	Put	Bond Future	4392	4	4392	4	0.00
11/01/2021	R035 On 06-May-21			Bond Future	10.90	87.8163	10.8985	87.8163	0.00
11/01/2021	R035 On 06-May-21	11.05	Call	Bond Future	3979	4	3979	4	0.00
11/01/2021	R035 On 06-May-21	12.35	Call	Bond Future	9312	10	9312	10	0.00
11/01/2021	R035 On 06-May-21	12.02	Call	Bond Future	7890	8	7890	8	0.00
11/01/2021	R035 On 06-May-21	12.36	Call	Bond Future	9357	10	9357	10	0.00
11/01/2021	R035 On 06-May-21	11.15	Call	Bond Future	4343	5	4343	5	600.00
11/01/2021	R035 On 06-May-21	12.91	Call	Bond Future	11829	12	11829	12	0.00
11/01/2021	R035 On 06-May-21	10.40	Call	Bond Future	2037	2	2037	2	600.00
11/01/2021	R035 On 06-May-21	10.81	Call	Bond Future	3182	3	3182	3	1,650.00



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11/01/2021	R035 On 06-May-21	11.32	Call	Bond Future	4993	5	4993	5	0.00
11/01/2021	R035 On 06-May-21	10.55	Call	Bond Future	2427	3	2427	3	0.00
11/01/2021	R035 On 06-May-21	10.05	Call	Bond Future	1268	1	1268	1	500.00
11/01/2021	R035 On 06-May-21	11.55	Call	Bond Future	5929	6	5929	6	0.00
11/01/2021	R035 On 06-May-21	12.77	Call	Bond Future	11193	12	11193	12	0.00
11/01/2021	R035 On 06-May-21	10.24	Call	Bond Future	1661	2	1661	2	793.00
11/01/2021	R035 On 06-May-21	12.37	Call	Bond Future	9401	10	9401	10	0.00
11/01/2021	R035 On 06-May-21	12.35	Put	Bond Future	828	1	828	1	0.00
11/01/2021	R035 On 06-May-21	12.36	Put	Bond Future	818	1	818	1	0.00
11/01/2021	R035 On 06-May-21	12.77	Put	Bond Future	486	0	486	0	1,650.00
11/01/2021	R035 On 06-May-21	10.24	Put	Bond Future	5967	6	5967	6	0.00
11/01/2021	R035 On 06-May-21	11.55	Put	Bond Future	1959	2	1959	2	1,650.00
11/01/2021	R035 On 06-May-21	12.91	Put	Bond Future	403	0	403	0	600.00
11/01/2021	R035 On 06-May-21	10.40	Put	Bond Future	5269	5	5269	5	0.00
11/01/2021	R035 On 06-May-21	10.55	Put	Bond Future	4668	4	4668	4	500.00
11/01/2021	R035 On 06-May-21	10.05	Put	Bond Future	6875	7	6875	7	0.00
11/01/2021	R035 On 06-May-21	11.32	Put	Bond Future	2393	2	2393	2	793.00
11/01/2021	R035 On 06-May-21	12.37	Put	Bond Future	808	1	808	1	0.00
11/01/2021	R035 On 06-May-21	10.81	Put	Bond Future	3743	4	3743	4	0.00
11/01/2021	R035 On 06-May-21	12.02	Put	Bond Future	1221	1	1221	1	793.00
11/01/2021	R035 On 06-May-21	11.05	Put	Bond Future	3031	3	3031	3	500.00
11/01/2021	R035 On 06-May-21	11.15	Put	Bond Future	2778	3	2778	3	0.00
11/01/2021	R035 On 05-August-21			Bond Future	11.12	88.7748	11.1241	88.7748	0.00
11/01/2021	R035 On 05-August-21	10.77	Call	Bond Future	3395	4	3395	4	0.00
11/01/2021	R035 On 05-August-21	10.02	Call	Bond Future	1637	2	1637	2	100.00
11/01/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
11/01/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
11/01/2021	R035 On 05-August-21	11.37	Call	Bond Future	5257	6	5257	6	0.00
11/01/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
11/01/2021	R035 On 05-August-21	5.31	Put	Bond Future	49705	49	49705	49	0.00
11/01/2021	R035 On 05-August-21	11.37	Put	Bond Future	3771	4	3771	4	100.00
11/01/2021	R035 On 05-August-21	5.30	Put	Bond Future	49821	49	49821	49	0.00
11/01/2021	R035 On 05-August-21	5.29	Put	Bond Future	49938	50	49938	50	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
11/01/2021	R035 On 05-August-21	10.77	Put	Bond Future	5602	5	5602	5	100.00
11/01/2021	R035 On 05-August-21	10.02	Put	Bond Future	8805	9	8805	9	0.00
11/01/2021	R035 On 04-November-21			Bond Future	11.36	85.2557	11.3562	85.2557	0.00
11/01/2021	R035 On 04-November-21	13.82	Call	Bond Future	13757	14	13757	14	0.00
11/01/2021	R035 On 04-November-21	10.23	Call	Bond Future	1985	2	1985	2	782.00
11/01/2021	R035 On 04-November-21	11.75	Call	Bond Future	6101	6	6101	6	0.00
11/01/2021	R035 On 04-November-21	12.51	Call	Bond Future	8831	9	8831	9	0.00
11/01/2021	R035 On 04-November-21	12.52	Call	Bond Future	8867	9	8867	9	0.00
11/01/2021	R035 On 04-November-21	10.62	Call	Bond Future	2820	3	2820	3	400.00
11/01/2021	R035 On 04-November-21	11.08	Call	Bond Future	4011	4	4011	4	0.00
11/01/2021	R035 On 04-November-21	12.53	Call	Bond Future	8902	9	8902	9	0.00
11/01/2021	R035 On 04-November-21	10.12	Call	Bond Future	1806	2	1806	2	400.00
11/01/2021	R035 On 04-November-21	11.75	Put	Bond Future	3811	4	3811	4	782.00
11/01/2021	R035 On 04-November-21	12.53	Put	Bond Future	2342	2	2342	2	0.00
11/01/2021	R035 On 04-November-21	11.08	Put	Bond Future	5674	5	5674	5	782.00
11/01/2021	R035 On 04-November-21	10.23	Put	Bond Future	9079	9	9079	9	0.00
11/01/2021	R035 On 04-November-21	10.12	Put	Bond Future	9638	9	9638	9	0.00
11/01/2021	R035 On 04-November-21	10.62	Put	Bond Future	7361	7	7361	7	0.00
11/01/2021	R035 On 04-November-21	12.52	Put	Bond Future	2359	2	2359	2	0.00
11/01/2021	R035 On 04-November-21	12.51	Put	Bond Future	2377	2	2377	2	0.00
11/01/2021	R035 On 04-November-21	13.82	Put	Bond Future	838	1	838	1	400.00
11/01/2021	R186 On 04-February-21			Bond Future	6.77	119.4177	6.7736	119.4177	79,384.00
11/01/2021	R186 On 04-February-21	7.30	Call	Bond Future	2837	3	2837	3	0.00
11/01/2021	R186 On 04-February-21	8.00	Call	Bond Future	6271	6	6271	6	0.00
11/01/2021	R186 On 04-February-21	8.17	Call	Bond Future	7105	7	7105	7	0.00
11/01/2021	R186 On 04-February-21	8.16	Call	Bond Future	7056	7	7056	7	0.00
11/01/2021	R186 On 04-February-21	8.15	Call	Bond Future	7007	7	7007	7	0.00
11/01/2021	R186 On 04-February-21	7.30	Put	Bond Future	93	0	93	0	0.00
11/01/2021	R186 On 04-February-21	8.00	Put	Bond Future	1	0	1	0	15,177.00
11/01/2021	R186 On 04-February-21	8.17	Put	Bond Future	0	0	0	0	0.00
11/01/2021	R186 On 04-February-21	8.15	Put	Bond Future	0	0	0	0	0.00
11/01/2021	R186 On 04-February-21	8.16	Put	Bond Future	0	0	0	0	0.00
11/01/2021	R186 On 06-May-21			Bond Future	6.93	120.6350	6.9290	120.6350	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
11/01/2021	R186 On 06-May-21	7.30	Call	Bond Future	2996	3	2996	3	0.00
11/01/2021	R186 On 06-May-21	10.78	Call	Bond Future	17540	18	17540	18	0.00
11/01/2021	R186 On 06-May-21	10.77	Call	Bond Future	17499	18	17499	18	0.00
11/01/2021	R186 On 06-May-21	10.76	Call	Bond Future	17458	18	17458	18	0.00
11/01/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
11/01/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
11/01/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
11/01/2021	R186 On 06-May-21	7.30	Put	Bond Future	1143	1	1143	1	15,177.00
11/01/2021	R186 On 05-August-21			Bond Future	7.09	116.6702	7.0850	116.6702	0.00
11/01/2021	R186 On 05-August-21	8.63	Call	Bond Future	7502	8	7502	8	0.00
11/01/2021	R186 On 05-August-21	8.62	Call	Bond Future	7463	8	7463	8	0.00
11/01/2021	R186 On 05-August-21	8.61	Call	Bond Future	7425	8	7425	8	0.00
11/01/2021	R186 On 05-August-21	8.61	Put	Bond Future	388	0	388	0	0.00
11/01/2021	R186 On 05-August-21	8.62	Put	Bond Future	382	0	382	0	0.00
11/01/2021	R186 On 05-August-21	8.63	Put	Bond Future	376	0	376	0	0.00
11/01/2021	R186 On 04-November-21			Bond Future	7.25	117.9256	7.2504	117.9256	0.00
11/01/2021	R186 On 04-November-21	8.11	Call	Bond Future	5089	5	5089	5	0.00
11/01/2021	R186 On 04-November-21	8.09	Call	Bond Future	5028	5	5028	5	0.00
11/01/2021	R186 On 04-November-21	8.10	Call	Bond Future	5058	5	5058	5	0.00
11/01/2021	R186 On 04-November-21	8.10	Put	Bond Future	1263	1	1263	1	0.00
11/01/2021	R186 On 04-November-21	8.09	Put	Bond Future	1276	1	1276	1	0.00
11/01/2021	R186 On 04-November-21	8.11	Put	Bond Future	1249	1	1249	1	0.00
11/01/2021	R197 On 04-February-21			Bond Future	318.34	318.1651	318.3414	318.1651	2,433.00
11/01/2021	R197 On 06-May-21			Bond Future	321.66	321.4873	321.6646	321.4873	0.00
11/01/2021	R197 On 05-August-21			Bond Future	317.25	317.0683	317.2467	317.0683	0.00
11/01/2021	R197 On 04-November-21			Bond Future	320.73	320.5533	320.7334	320.5533	0.00
11/01/2021	R202 On 04-February-21			Bond Future	218.99	218.9735	218.9939	218.9735	7,883.00
11/01/2021	R202 On 06-May-21			Bond Future	221.28	221.2598	221.2799	221.2598	0.00
11/01/2021	R202 On 05-August-21			Bond Future	219.50	219.4760	219.4958	219.4760	0.00
11/01/2021	R202 On 04-November-21			Bond Future	221.91	221.8884	221.9080	221.8884	0.00
11/01/2021	R209 On 04-February-21			Bond Future	10.52	70.5907	10.5204	70.5907	26,185.00
11/01/2021	R209 On 04-February-21	10.11	Call	Bond Future	447	1	447	1	0.00
11/01/2021	R209 On 04-February-21	10.10	Call	Bond Future	433	1	433	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
11/01/2021	R209 On 04-February-21	10.12	Call	Bond Future	462	1	462	1	0.00
11/01/2021	R209 On 04-February-21	10.12	Put	Bond Future	2796	3	2796	3	0.00
11/01/2021	R209 On 04-February-21	10.10	Put	Bond Future	2886	3	2886	3	0.00
11/01/2021	R209 On 04-February-21	10.11	Put	Bond Future	2841	3	2841	3	0.00
11/01/2021	R209 On 06-May-21			Bond Future	10.71	68.1711	10.7135	68.1711	5,250.00
11/01/2021	R209 On 06-May-21	10.60	Call	Bond Future	2856	3	2856	3	0.00
11/01/2021	R209 On 06-May-21	11.60	Call	Bond Future	6128	6	6128	6	0.00
11/01/2021	R209 On 06-May-21	12.24	Call	Bond Future	8457	9	8457	9	0.00
11/01/2021	R209 On 06-May-21	10.25	Call	Bond Future	2007	2	2007	2	5,325.00
11/01/2021	R209 On 06-May-21	11.25	Call	Bond Future	4887	5	4887	5	0.00
11/01/2021	R209 On 06-May-21	10.35	Call	Bond Future	2232	2	2232	2	1,000.00
11/01/2021	R209 On 06-May-21	9.75	Call	Bond Future	1081	1	1081	1	8,200.00
11/01/2021	R209 On 06-May-21	11.00	Call	Bond Future	4043	4	4043	4	0.00
11/01/2021	R209 On 06-May-21	10.00	Call	Bond Future	1499	2	1499	2	0.00
11/01/2021	R209 On 06-May-21	12.25	Call	Bond Future	8495	9	8495	9	0.00
11/01/2021	R209 On 06-May-21	12.23	Call	Bond Future	8419	9	8419	9	0.00
11/01/2021	R209 On 06-May-21	12.22	Call	Bond Future	8382	9	8382	9	0.00
11/01/2021	R209 On 06-May-21	12.22	Put	Bond Future	734	1	734	1	0.00
11/01/2021	R209 On 06-May-21	12.23	Put	Bond Future	725	1	725	1	0.00
11/01/2021	R209 On 06-May-21	12.25	Put	Bond Future	708	1	708	1	9,150.00
11/01/2021	R209 On 06-May-21	11.00	Put	Bond Future	2482	2	2482	2	3,500.00
11/01/2021	R209 On 06-May-21	10.00	Put	Bond Future	5625	5	5625	5	0.00
11/01/2021	R209 On 06-May-21	9.75	Put	Bond Future	6738	7	6738	7	0.00
11/01/2021	R209 On 06-May-21	11.25	Put	Bond Future	2007	2	2007	2	9,150.00
11/01/2021	R209 On 06-May-21	12.24	Put	Bond Future	716	1	716	1	0.00
11/01/2021	R209 On 06-May-21	11.60	Put	Bond Future	1465	1	1465	1	3,750.00
11/01/2021	R209 On 06-May-21	10.25	Put	Bond Future	4646	4	4646	4	0.00
11/01/2021	R209 On 06-May-21	10.60	Put	Bond Future	3489	3	3489	3	6,250.00
11/01/2021	R209 On 06-May-21	10.35	Put	Bond Future	4290	4	4290	4	0.00
11/01/2021	R209 On 05-August-21			Bond Future	10.91	68.9154	10.9081	68.9154	0.00
11/01/2021	R209 On 05-August-21	11.80	Call	Bond Future	6827	7	6827	7	0.00
11/01/2021	R209 On 05-August-21	11.79	Call	Bond Future	6796	7	6796	7	0.00
11/01/2021	R209 On 05-August-21	11.81	Call	Bond Future	6858	7	6858	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
11/01/2021	R209 On 05-August-21	11.81	Put	Bond Future	2238	2	2238	2	0.00
11/01/2021	R209 On 05-August-21	11.79	Put	Bond Future	2273	2	2273	2	0.00
11/01/2021	R209 On 05-August-21	11.80	Put	Bond Future	2255	2	2255	2	0.00
11/01/2021	R209 On 04-November-21			Bond Future	11.11	66.5171	11.1074	66.5171	1,000.00
11/01/2021	R209 On 04-November-21	9.50	Call	Bond Future	1228	1	1228	1	2,000.00
11/01/2021	R209 On 04-November-21	12.18	Call	Bond Future	7647	8	7647	8	0.00
11/01/2021	R209 On 04-November-21	10.50	Call	Bond Future	2901	3	2901	3	0.00
11/01/2021	R209 On 04-November-21	12.00	Call	Bond Future	7111	7	7111	7	0.00
11/01/2021	R209 On 04-November-21	12.19	Call	Bond Future	7677	8	7677	8	0.00
11/01/2021	R209 On 04-November-21	12.17	Call	Bond Future	7617	8	7617	8	0.00
11/01/2021	R209 On 04-November-21	12.19	Put	Bond Future	2325	2	2325	2	0.00
11/01/2021	R209 On 04-November-21	12.00	Put	Bond Future	2651	3	2651	3	2,000.00
11/01/2021	R209 On 04-November-21	12.18	Put	Bond Future	2341	2	2341	2	0.00
11/01/2021	R209 On 04-November-21	12.17	Put	Bond Future	2358	2	2358	2	0.00
11/01/2021	R209 On 04-November-21	10.50	Put	Bond Future	6208	6	6208	6	2,000.00
11/01/2021	R209 On 04-November-21	9.50	Put	Bond Future	10518	10	10518	10	0.00
11/01/2021	R210 On 04-February-21			Bond Future	194.14	193.7479	194.1358	193.7479	1,213.00
11/01/2021	R210 On 06-May-21			Bond Future	193.45	193.0573	193.4488	193.0573	0.00
11/01/2021	R210 On 05-August-21			Bond Future	195.61	195.2111	195.6067	195.2111	0.00
11/01/2021	R210 On 04-November-21			Bond Future	195.02	194.6163	195.0161	194.6163	0.00
11/01/2021	R212 On 04-February-21			Bond Future	170.04	169.9540	170.0426	169.9540	5,522.00
11/01/2021	R212 On 06-May-21			Bond Future	171.82	171.7287	171.8178	171.7287	0.00
11/01/2021	R212 On 05-August-21			Bond Future	171.40	171.3121	171.4017	171.3121	0.00
11/01/2021	R212 On 04-November-21			Bond Future	173.29	173.1949	173.2854	173.1949	0.00
11/01/2021	R213 On 04-February-21			Bond Future	9.35	88.2033	9.3518	88.2033	8,858.00
11/01/2021	R213 On 04-February-21	9.41	Call	Bond Future	1375	2	1375	2	0.00
11/01/2021	R213 On 04-February-21	9.40	Call	Bond Future	1343	2	1343	2	0.00
11/01/2021	R213 On 04-February-21	9.39	Call	Bond Future	1312	1	1312	1	0.00
11/01/2021	R213 On 04-February-21	9.39	Put	Bond Future	1092	1	1092	1	0.00
11/01/2021	R213 On 04-February-21	9.40	Put	Bond Future	1066	1	1066	1	0.00
11/01/2021	R213 On 04-February-21	9.41	Put	Bond Future	1040	1	1040	1	0.00
11/01/2021	R213 On 06-May-21			Bond Future	9.54	85.5743	9.5441	85.5743	0.00
11/01/2021	R213 On 06-May-21	11.90	Call	Bond Future	12087	12	12087	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
11/01/2021	R213 On 06-May-21	11.89	Call	Bond Future	12043	12	12043	12	0.00
11/01/2021	R213 On 06-May-21	11.91	Call	Bond Future	12130	12	12130	12	0.00
11/01/2021	R213 On 06-May-21	11.91	Put	Bond Future	131	0	131	0	0.00
11/01/2021	R213 On 06-May-21	11.89	Put	Bond Future	135	0	135	0	0.00
11/01/2021	R213 On 06-May-21	11.90	Put	Bond Future	133	0	133	0	0.00
11/01/2021	R213 On 05-August-21			Bond Future	9.74	86.5083	9.7414	86.5083	0.00
11/01/2021	R213 On 05-August-21	10.78	Call	Bond Future	7028	7	7028	7	0.00
11/01/2021	R213 On 05-August-21	10.14	Call	Bond Future	4829	5	4829	5	0.00
11/01/2021	R213 On 05-August-21	10.86	Call	Bond Future	7309	7	7309	7	0.00
11/01/2021	R213 On 05-August-21	9.34	Call	Bond Future	2571	3	2571	3	200.00
11/01/2021	R213 On 05-August-21	10.85	Call	Bond Future	7274	7	7274	7	0.00
11/01/2021	R213 On 05-August-21	10.84	Call	Bond Future	7238	7	7238	7	0.00
11/01/2021	R213 On 05-August-21	10.84	Put	Bond Future	1533	2	1533	2	0.00
11/01/2021	R213 On 05-August-21	10.85	Put	Bond Future	1519	1	1519	1	0.00
11/01/2021	R213 On 05-August-21	10.14	Put	Bond Future	2698	3	2698	3	200.00
11/01/2021	R213 On 05-August-21	9.34	Put	Bond Future	4791	5	4791	5	0.00
11/01/2021	R213 On 05-August-21	10.86	Put	Bond Future	1505	1	1505	1	0.00
11/01/2021	R213 On 05-August-21	10.78	Put	Bond Future	1621	2	1621	2	200.00
11/01/2021	R213 On 04-November-21			Bond Future	9.95	83.9100	9.9469	83.9100	0.00
11/01/2021	R213 On 04-November-21	11.10	Call	Bond Future	7594	8	7594	8	0.00
11/01/2021	R213 On 04-November-21	11.09	Call	Bond Future	7561	8	7561	8	0.00
11/01/2021	R213 On 04-November-21	11.11	Call	Bond Future	7627	8	7627	8	0.00
11/01/2021	R213 On 04-November-21	11.09	Put	Bond Future	1807	2	1807	2	0.00
11/01/2021	R213 On 04-November-21	11.10	Put	Bond Future	1793	2	1793	2	0.00
11/01/2021	R213 On 04-November-21	11.11	Put	Bond Future	1778	2	1778	2	0.00
11/01/2021	R214 On 04-February-21			Bond Future	10.89	67.7280	10.8860	67.7280	15,327.00
11/01/2021	R214 On 04-February-21	10.32	Call	Bond Future	298	0	298	0	0.00
11/01/2021	R214 On 04-February-21	10.31	Call	Bond Future	288	0	288	0	0.00
11/01/2021	R214 On 04-February-21	10.33	Call	Bond Future	309	0	309	0	0.00
11/01/2021	R214 On 04-February-21	10.33	Put	Bond Future	3634	3	3634	3	0.00
11/01/2021	R214 On 04-February-21	10.31	Put	Bond Future	3737	4	3737	4	0.00
11/01/2021	R214 On 04-February-21	10.32	Put	Bond Future	3685	3	3685	3	0.00
11/01/2021	R214 On 06-May-21			Bond Future	11.07	65.1423	11.0744	65.1423	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
11/01/2021	R214 On 06-May-21	12.27	Call	Bond Future	7320	8	7320	8	0.00
11/01/2021	R214 On 06-May-21	12.26	Call	Bond Future	7284	8	7284	8	0.00
11/01/2021	R214 On 06-May-21	12.25	Call	Bond Future	7249	8	7249	8	0.00
11/01/2021	R214 On 06-May-21	12.25	Put	Bond Future	1184	1	1184	1	0.00
11/01/2021	R214 On 06-May-21	12.26	Put	Bond Future	1172	1	1172	1	0.00
11/01/2021	R214 On 06-May-21	12.27	Put	Bond Future	1160	1	1160	1	0.00
11/01/2021	R214 On 05-August-21			Bond Future	11.27	65.8533	11.2673	65.8533	0.00
11/01/2021	R214 On 05-August-21	12.02	Call	Bond Future	6476	7	6476	7	0.00
11/01/2021	R214 On 05-August-21	12.03	Call	Bond Future	6510	7	6510	7	0.00
11/01/2021	R214 On 05-August-21	12.01	Call	Bond Future	6442	7	6442	7	0.00
11/01/2021	R214 On 05-August-21	12.03	Put	Bond Future	2572	2	2572	2	0.00
11/01/2021	R214 On 05-August-21	12.01	Put	Bond Future	2603	3	2603	3	0.00
11/01/2021	R214 On 05-August-21	12.02	Put	Bond Future	2587	3	2587	3	0.00
11/01/2021	R214 On 04-November-21			Bond Future	11.46	63.2849	11.4642	63.2849	0.00
11/01/2021	R214 On 04-November-21	12.48	Call	Bond Future	7618	8	7618	8	0.00
11/01/2021	R214 On 04-November-21	12.47	Call	Bond Future	7585	8	7585	8	0.00
11/01/2021	R214 On 04-November-21	12.46	Call	Bond Future	7552	8	7552	8	0.00
11/01/2021	R214 On 04-November-21	12.46	Put	Bond Future	2623	3	2623	3	0.00
11/01/2021	R214 On 04-November-21	12.48	Put	Bond Future	2597	3	2597	3	0.00
11/01/2021	R214 On 04-November-21	12.47	Put	Bond Future	2610	3	2610	3	0.00
11/01/2021	R248 On 04-February-21			Bond Future	11.00	84.9430	11.0026	84.9430	116,286.00
11/01/2021	R248 On 04-February-21	10.48	Call	Bond Future	319	0	319	0	0.00
11/01/2021	R248 On 04-February-21	10.80	Call	Bond Future	961	1	961	1	2,140.00
11/01/2021	R248 On 04-February-21	11.50	Call	Bond Future	3897	4	3897	4	0.00
11/01/2021	R248 On 04-February-21	9.80	Call	Bond Future	9	0	9	0	2,140.00
11/01/2021	R248 On 04-February-21	10.47	Call	Bond Future	306	0	306	0	0.00
11/01/2021	R248 On 04-February-21	10.46	Call	Bond Future	294	0	294	0	0.00
11/01/2021	R248 On 04-February-21	10.75	Call	Bond Future	832	1	832	1	0.00
11/01/2021	R248 On 04-February-21	10.46	Put	Bond Future	4327	4	4327	4	0.00
11/01/2021	R248 On 04-February-21	10.47	Put	Bond Future	4262	4	4262	4	0.00
11/01/2021	R248 On 04-February-21	11.50	Put	Bond Future	489	0	489	0	0.00
11/01/2021	R248 On 04-February-21	10.75	Put	Bond Future	2667	3	2667	3	0.00
11/01/2021	R248 On 04-February-21	9.80	Put	Bond Future	9445	9	9445	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2021	R248 On 04-February-21	10.48	Put	Bond Future	4197	4	4197	4	0.00
11/01/2021	R248 On 04-February-21	10.80	Put	Bond Future	2427	2	2427	2	0.00
11/01/2021	R248 On 06-May-21			Bond Future	11.20	81.3989	11.1963	81.3989	0.00
11/01/2021	R248 On 06-May-21	12.35	Call	Bond Future	8593	9	8593	9	0.00
11/01/2021	R248 On 06-May-21	12.34	Call	Bond Future	8550	9	8550	9	0.00
11/01/2021	R248 On 06-May-21	12.36	Call	Bond Future	8637	9	8637	9	0.00
11/01/2021	R248 On 06-May-21	12.36	Put	Bond Future	1272	1	1272	1	0.00
11/01/2021	R248 On 06-May-21	12.34	Put	Bond Future	1300	1	1300	1	0.00
11/01/2021	R248 On 06-May-21	12.35	Put	Bond Future	1286	1	1286	1	0.00
11/01/2021	R248 On 05-August-21			Bond Future	11.40	82.2873	11.3954	82.2873	0.00
11/01/2021	R248 On 05-August-21	12.51	Call	Bond Future	9152	9	9152	9	0.00
11/01/2021	R248 On 05-August-21	12.50	Call	Bond Future	9114	9	9114	9	0.00
11/01/2021	R248 On 05-August-21	12.52	Call	Bond Future	9191	10	9191	10	0.00
11/01/2021	R248 On 05-August-21	12.50	Put	Bond Future	2303	2	2303	2	0.00
11/01/2021	R248 On 05-August-21	12.51	Put	Bond Future	2285	2	2285	2	0.00
11/01/2021	R248 On 05-August-21	12.52	Put	Bond Future	2267	2	2267	2	0.00
11/01/2021	R248 On 04-November-21			Bond Future	11.60	78.7615	11.5989	78.7615	0.00
11/01/2021	R248 On 04-November-21	12.83	Call	Bond Future	9695	10	9695	10	0.00
11/01/2021	R248 On 04-November-21	12.84	Call	Bond Future	9732	10	9732	10	0.00
11/01/2021	R248 On 04-November-21	12.85	Call	Bond Future	9769	10	9769	10	0.00
11/01/2021	R248 On 04-November-21	12.85	Put	Bond Future	2361	2	2361	2	0.00
11/01/2021	R248 On 04-November-21	12.84	Put	Bond Future	2378	2	2378	2	0.00
11/01/2021	R248 On 04-November-21	12.83	Put	Bond Future	2395	2	2395	2	0.00