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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	2025 On 06-May-21			Bond Future	151.20	151.2179	151.1954	151.2179	7,790.00
10/02/2021	2025 On 05-August-21			Bond Future	151.33	151.3583	151.3339	151.3583	0.00
10/02/2021	2025 On 04-November-21			Bond Future	152.99	153.0107	152.9855	153.0107	0.00
10/02/2021	2025 On 03-February-22			Bond Future	153.14	153.1702	153.1444	153.1702	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
10/02/2021	2029 On 06-May-21			Bond Future	107.07	107.0728	107.0686	107.0728	2,382.00
10/02/2021	2029 On 05-August-21			Bond Future	108.25	108.2553	108.2497	108.2553	0.00
10/02/2021	2029 On 04-November-21			Bond Future	108.28	108.2878	108.2818	108.2878	0.00
10/02/2021	2029 On 03-February-22			Bond Future	109.50	109.5022	109.4959	109.5022	0.00
10/02/2021	2030 On 06-May-21			Bond Future	8.70	97.7897	8.7039	97.7897	112,124.00
10/02/2021	2030 On 06-May-21	11.71	Call	Bond Future	15711	16	15711	16	0.00
10/02/2021	2030 On 06-May-21	8.36	Call	Bond Future	1182	1	1182	1	0.00
10/02/2021	2030 On 06-May-21	8.86	Call	Bond Future	2564	3	2564	3	0.00
10/02/2021	2030 On 06-May-21	8.77	Call	Bond Future	2270	2	2270	2	300.00
10/02/2021	2030 On 06-May-21	9.22	Call	Bond Future	3923	4	3923	4	0.00
10/02/2021	2030 On 06-May-21	10.74	Call	Bond Future	11074	11	11074	11	0.00
10/02/2021	2030 On 06-May-21	11.70	Call	Bond Future	15664	16	15664	16	0.00
10/02/2021	2030 On 06-May-21	11.69	Call	Bond Future	15618	15	15618	15	0.00
10/02/2021	2030 On 06-May-21	9.00	Call	Bond Future	3057	3	3057	3	0.00
10/02/2021	2030 On 06-May-21	9.25	Call	Bond Future	4047	4	4047	4	0.00
10/02/2021	2030 On 06-May-21	9.35	Call	Bond Future	4474	4	4474	4	0.00
10/02/2021	2030 On 06-May-21	9.27	Call	Bond Future	4131	4	4131	4	300.00
10/02/2021	2030 On 06-May-21	10.95	Call	Bond Future	12098	12	12098	12	0.00
10/02/2021	2030 On 06-May-21	9.92	Call	Bond Future	7088	7	7088	7	0.00
10/02/2021	2030 On 06-May-21	7.97	Call	Bond Future	525	1	525	1	700.00
10/02/2021	2030 On 06-May-21	10.04	Call	Bond Future	7659	8	7659	8	0.00
10/02/2021	2030 On 06-May-21	9.15	Call	Bond Future	3638	4	3638	4	0.00
10/02/2021	2030 On 06-May-21	10.04	Put	Bond Future	223	0	223	0	0.00
10/02/2021	2030 On 06-May-21	9.15	Put	Bond Future	1068	1	1068	1	0.00
10/02/2021	2030 On 06-May-21	10.95	Put	Bond Future	22	0	22	0	300.00
10/02/2021	2030 On 06-May-21	9.27	Put	Bond Future	885	1	885	1	0.00
10/02/2021	2030 On 06-May-21	9.25	Put	Bond Future	913	1	913	1	2,500.00
10/02/2021	2030 On 06-May-21	9.00	Put	Bond Future	1341	1	1341	1	5,000.00
10/02/2021	2030 On 06-May-21	11.69	Put	Bond Future	2	0	2	0	0.00
10/02/2021	2030 On 06-May-21	11.70	Put	Bond Future	2	0	2	0	0.00
10/02/2021	2030 On 06-May-21	10.74	Put	Bond Future	40	0	40	0	0.00
10/02/2021	2030 On 06-May-21	9.22	Put	Bond Future	958	1	958	1	700.00
10/02/2021	2030 On 06-May-21	7.97	Put	Bond Future	4954	5	4954	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
10/02/2021	2030 On 06-May-21	9.92	Put	Bond Future	289	0	289	0	700.00
10/02/2021	2030 On 06-May-21	9.35	Put	Bond Future	781	1	781	1	2,500.00
10/02/2021	2030 On 06-May-21	8.77	Put	Bond Future	1883	2	1883	2	0.00
10/02/2021	2030 On 06-May-21	8.86	Put	Bond Future	1654	2	1654	2	0.00
10/02/2021	2030 On 06-May-21	11.71	Put	Bond Future	2	0	2	0	0.00
10/02/2021	2030 On 06-May-21	8.36	Put	Bond Future	3225	3	3225	3	0.00
10/02/2021	2030 On 05-August-21			Bond Future	8.89	94.8403	8.8928	94.8403	0.00
10/02/2021	2030 On 05-August-21	10.30	Call	Bond Future	8203	8	8203	8	0.00
10/02/2021	2030 On 05-August-21	7.70	Call	Bond Future	611	1	611	1	200.00
10/02/2021	2030 On 05-August-21	10.43	Call	Bond Future	8756	9	8756	9	0.00
10/02/2021	2030 On 05-August-21	8.95	Call	Bond Future	3067	3	3067	3	600.00
10/02/2021	2030 On 05-August-21	8.78	Call	Bond Future	2583	3	2583	3	200.00
10/02/2021	2030 On 05-August-21	9.45	Call	Bond Future	4755	5	4755	5	600.00
10/02/2021	2030 On 05-August-21	12.10	Call	Bond Future	16157	16	16157	16	0.00
10/02/2021	2030 On 05-August-21	10.42	Call	Bond Future	8713	9	8713	9	0.00
10/02/2021	2030 On 05-August-21	10.41	Call	Bond Future	8670	9	8670	9	0.00
10/02/2021	2030 On 05-August-21	10.41	Put	Bond Future	555	1	555	1	0.00
10/02/2021	2030 On 05-August-21	10.42	Put	Bond Future	547	1	547	1	0.00
10/02/2021	2030 On 05-August-21	12.10	Put	Bond Future	33	0	33	0	600.00
10/02/2021	2030 On 05-August-21	7.70	Put	Bond Future	7689	8	7689	8	0.00
10/02/2021	2030 On 05-August-21	10.30	Put	Bond Future	645	1	645	1	200.00
10/02/2021	2030 On 05-August-21	8.78	Put	Bond Future	3225	3	3225	3	0.00
10/02/2021	2030 On 05-August-21	9.45	Put	Bond Future	1665	2	1665	2	0.00
10/02/2021	2030 On 05-August-21	10.43	Put	Bond Future	539	1	539	1	0.00
10/02/2021	2030 On 05-August-21	8.95	Put	Bond Future	2744	3	2744	3	0.00
10/02/2021	2030 On 04-November-21			Bond Future	9.08	95.8539	9.0791	95.8539	0.00
10/02/2021	2030 On 04-November-21	8.77	Call	Bond Future	2586	3	2586	3	300.00
10/02/2021	2030 On 04-November-21	11.44	Call	Bond Future	12205	12	12205	12	0.00
10/02/2021	2030 On 04-November-21	10.61	Call	Bond Future	8819	9	8819	9	0.00
10/02/2021	2030 On 04-November-21	10.59	Call	Bond Future	8740	9	8740	9	0.00
10/02/2021	2030 On 04-November-21	8.27	Call	Bond Future	1520	1	1520	1	300.00
10/02/2021	2030 On 04-November-21	10.60	Call	Bond Future	8780	9	8780	9	0.00
10/02/2021	2030 On 04-November-21	10.60	Put	Bond Future	895	1	895	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
10/02/2021	2030 On 04-November-21	10.59	Put	Bond Future	905	1	905	1	0.00
10/02/2021	2030 On 04-November-21	8.77	Put	Bond Future	4300	4	4300	4	0.00
10/02/2021	2030 On 04-November-21	11.44	Put	Bond Future	332	0	332	0	300.00
10/02/2021	2030 On 04-November-21	8.27	Put	Bond Future	6093	6	6093	6	0.00
10/02/2021	2030 On 04-November-21	10.61	Put	Bond Future	886	1	886	1	0.00
10/02/2021	2030 On 03-February-22			Bond Future	9.28	92.9030	9.2808	92.9030	0.00
10/02/2021	2030 On 03-February-22	9.43	Call	Bond Future	4209	4	4209	4	0.00
10/02/2021	2030 On 03-February-22	9.44	Call	Bond Future	4238	4	4238	4	0.00
10/02/2021	2030 On 03-February-22	9.45	Call	Bond Future	4266	4	4266	4	0.00
10/02/2021	2030 On 03-February-22	9.45	Put	Bond Future	3376	3	3376	3	0.00
10/02/2021	2030 On 03-February-22	9.44	Put	Bond Future	3400	4	3400	4	0.00
10/02/2021	2030 On 03-February-22	9.43	Put	Bond Future	3423	4	3423	4	0.00
10/02/2021	2032 On 06-May-21			Bond Future	9.60	91.6834	9.6038	91.6834	124,779.00
10/02/2021	2032 On 06-May-21	12.11	Call	Bond Future	14019	14	14019	14	0.00
10/02/2021	2032 On 06-May-21	12.10	Call	Bond Future	13970	14	13970	14	0.00
10/02/2021	2032 On 06-May-21	10.33	Call	Bond Future	5237	5	5237	5	736.00
10/02/2021	2032 On 06-May-21	12.12	Call	Bond Future	14069	14	14069	14	0.00
10/02/2021	2032 On 06-May-21	12.57	Call	Bond Future	16245	16	16245	16	0.00
10/02/2021	2032 On 06-May-21	12.12	Put	Bond Future	21	0	21	0	0.00
10/02/2021	2032 On 06-May-21	12.10	Put	Bond Future	22	0	22	0	0.00
10/02/2021	2032 On 06-May-21	12.57	Put	Bond Future	6	0	6	0	736.00
10/02/2021	2032 On 06-May-21	10.33	Put	Bond Future	845	1	845	1	0.00
10/02/2021	2032 On 06-May-21	12.11	Put	Bond Future	22	0	22	0	0.00
10/02/2021	2032 On 05-August-21			Bond Future	9.80	92.6738	9.7999	92.6738	0.00
10/02/2021	2032 On 05-August-21	11.35	Call	Bond Future	9492	9	9492	9	0.00
10/02/2021	2032 On 05-August-21	11.36	Call	Bond Future	9536	9	9536	9	0.00
10/02/2021	2032 On 05-August-21	11.37	Call	Bond Future	9580	9	9580	9	0.00
10/02/2021	2032 On 05-August-21	11.37	Put	Bond Future	699	1	699	1	0.00
10/02/2021	2032 On 05-August-21	11.36	Put	Bond Future	708	1	708	1	0.00
10/02/2021	2032 On 05-August-21	11.35	Put	Bond Future	717	1	717	1	0.00
10/02/2021	2032 On 04-November-21			Bond Future	10.00	89.5195	10.0021	89.5195	0.00
10/02/2021	2032 On 04-November-21	12.81	Call	Bond Future	14923	15	14923	15	0.00
10/02/2021	2032 On 04-November-21	11.71	Call	Bond Future	10290	10	10290	10	0.00

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10/02/2021	2032 On 04-November-21	9.33	Call	Bond Future	2129	2	2129	2	700.00
10/02/2021	2032 On 04-November-21	9.83	Call	Bond Future	3400	3	3400	3	700.00
10/02/2021	2032 On 04-November-21	11.69	Call	Bond Future	10209	10	10209	10	0.00
10/02/2021	2032 On 04-November-21	11.70	Call	Bond Future	10250	10	10250	10	0.00
10/02/2021	2032 On 04-November-21	11.71	Put	Bond Future	961	1	961	1	0.00
10/02/2021	2032 On 04-November-21	11.70	Put	Bond Future	970	1	970	1	0.00
10/02/2021	2032 On 04-November-21	11.69	Put	Bond Future	980	1	980	1	0.00
10/02/2021	2032 On 04-November-21	9.33	Put	Bond Future	6206	6	6206	6	0.00
10/02/2021	2032 On 04-November-21	12.81	Put	Bond Future	282	0	282	0	700.00
10/02/2021	2032 On 04-November-21	9.83	Put	Bond Future	4421	5	4421	5	0.00
10/02/2021	2032 On 03-February-22			Bond Future	10.22	90.5032	10.2158	90.5032	0.00
10/02/2021	2032 On 03-February-22	8.91	Call	Bond Future	1443	1	1443	1	198.00
10/02/2021	2032 On 03-February-22	10.44	Call	Bond Future	5055	5	5055	5	0.00
10/02/2021	2032 On 03-February-22	10.45	Call	Bond Future	5086	5	5086	5	0.00
10/02/2021	2032 On 03-February-22	9.81	Call	Bond Future	3244	3	3244	3	0.00
10/02/2021	2032 On 03-February-22	10.43	Call	Bond Future	5023	5	5023	5	0.00
10/02/2021	2032 On 03-February-22	10.42	Call	Bond Future	4992	5	4992	5	0.00
10/02/2021	2032 On 03-February-22	10.42	Put	Bond Future	3837	4	3837	4	0.00
10/02/2021	2032 On 03-February-22	10.45	Put	Bond Future	3764	4	3764	4	198.00
10/02/2021	2032 On 03-February-22	10.43	Put	Bond Future	3812	4	3812	4	0.00
10/02/2021	2032 On 03-February-22	9.81	Put	Bond Future	5600	6	5600	6	198.00
10/02/2021	2032 On 03-February-22	8.91	Put	Bond Future	9335	10	9335	10	0.00
10/02/2021	2032 On 03-February-22	10.44	Put	Bond Future	3788	4	3788	4	0.00
10/02/2021	2033 On 06-May-21			Bond Future	101.65	101.3862	101.6521	101.3862	9,583.00
10/02/2021	2033 On 05-August-21			Bond Future	102.77	102.5057	102.7734	102.5057	0.00
10/02/2021	2033 On 04-November-21			Bond Future	102.67	102.4013	102.6715	102.4013	0.00
10/02/2021	2033 On 03-February-22			Bond Future	103.82	103.5496	103.8226	103.5496	0.00
10/02/2021	2037 On 06-May-21			Bond Future	10.57	86.3751	10.5681	86.3751	130,087.00
10/02/2021	2037 On 06-May-21	12.44	Call	Bond Future	11400	11	11400	11	0.00
10/02/2021	2037 On 06-May-21	12.43	Call	Bond Future	11349	11	11349	11	0.00
10/02/2021	2037 On 06-May-21	12.42	Call	Bond Future	11299	11	11299	11	0.00
10/02/2021	2037 On 06-May-21	12.44	Put	Bond Future	165	0	165	0	0.00
10/02/2021	2037 On 06-May-21	12.42	Put	Bond Future	172	0	172	0	0.00

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10/02/2021	2037 On 06-May-21	12.43	Put	Bond Future	168	0	168	0	0.00
10/02/2021	2037 On 05-August-21			Bond Future	10.77	83.0521	10.7737	83.0521	0.00
10/02/2021	2037 On 05-August-21	12.26	Call	Bond Future	9871	10	9871	10	0.00
10/02/2021	2037 On 05-August-21	12.28	Call	Bond Future	9958	10	9958	10	0.00
10/02/2021	2037 On 05-August-21	12.27	Call	Bond Future	9914	10	9914	10	0.00
10/02/2021	2037 On 05-August-21	12.27	Put	Bond Future	999	1	999	1	0.00
10/02/2021	2037 On 05-August-21	12.26	Put	Bond Future	1010	1	1010	1	0.00
10/02/2021	2037 On 05-August-21	12.28	Put	Bond Future	988	1	988	1	0.00
10/02/2021	2037 On 04-November-21			Bond Future	10.97	83.9399	10.9734	83.9399	0.00
10/02/2021	2037 On 04-November-21	12.82	Call	Bond Future	11614	11	11614	11	0.00
10/02/2021	2037 On 04-November-21	12.81	Call	Bond Future	11573	11	11573	11	0.00
10/02/2021	2037 On 04-November-21	12.83	Call	Bond Future	11655	11	11655	11	0.00
10/02/2021	2037 On 04-November-21	12.82	Put	Bond Future	1102	1	1102	1	0.00
10/02/2021	2037 On 04-November-21	12.81	Put	Bond Future	1112	1	1112	1	0.00
10/02/2021	2037 On 04-November-21	12.83	Put	Bond Future	1092	1	1092	1	0.00
10/02/2021	2037 On 03-February-22			Bond Future	11.19	80.6080	11.1872	80.6080	0.00
10/02/2021	2037 On 03-February-22	11.47	Call	Bond Future	5940	6	5940	6	0.00
10/02/2021	2037 On 03-February-22	11.46	Call	Bond Future	5906	6	5906	6	0.00
10/02/2021	2037 On 03-February-22	11.45	Call	Bond Future	5873	6	5873	6	0.00
10/02/2021	2037 On 03-February-22	11.47	Put	Bond Future	4234	4	4234	4	0.00
10/02/2021	2037 On 03-February-22	11.45	Put	Bond Future	4286	4	4286	4	0.00
10/02/2021	2037 On 03-February-22	11.46	Put	Bond Future	4260	4	4260	4	0.00
10/02/2021	2038 On 06-May-21			Bond Future	116.50	116.0290	116.4979	116.0290	7,799.00
10/02/2021	2038 On 05-August-21			Bond Future	116.06	115.5896	116.0624	115.5896	0.00
10/02/2021	2038 On 04-November-21			Bond Future	117.33	116.8517	117.3293	116.8517	0.00
10/02/2021	2038 On 03-February-22			Bond Future	116.89	116.4113	116.8939	116.4113	0.00
10/02/2021	2040 On 06-May-21			Bond Future	10.74	88.3804	10.7352	88.3804	79,084.00
10/02/2021	2040 On 06-May-21	12.43	Call	Bond Future	11071	11	11071	11	0.00
10/02/2021	2040 On 06-May-21	12.42	Call	Bond Future	11019	11	11019	11	0.00
10/02/2021	2040 On 06-May-21	13.38	Call	Bond Future	15997	16	15997	16	0.00
10/02/2021	2040 On 06-May-21	12.44	Call	Bond Future	11124	11	11124	11	0.00
10/02/2021	2040 On 06-May-21	10.83	Call	Bond Future	3175	3	3175	3	300.00
10/02/2021	2040 On 06-May-21	11.58	Call	Bond Future	6663	7	6663	7	300.00

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10/02/2021	2040 On 06-May-21	11.58	Put	Bond Future	971	1	971	1	0.00
10/02/2021	2040 On 06-May-21	12.44	Put	Bond Future	236	0	236	0	0.00
10/02/2021	2040 On 06-May-21	10.83	Put	Bond Future	2504	3	2504	3	0.00
10/02/2021	2040 On 06-May-21	13.38	Put	Bond Future	33	0	33	0	300.00
10/02/2021	2040 On 06-May-21	12.42	Put	Bond Future	245	0	245	0	0.00
10/02/2021	2040 On 06-May-21	12.43	Put	Bond Future	240	0	240	0	0.00
10/02/2021	2040 On 05-August-21			Bond Future	10.94	84.8288	10.9378	84.8288	0.00
10/02/2021	2040 On 05-August-21	11.55	Call	Bond Future	6446	7	6446	7	900.00
10/02/2021	2040 On 05-August-21	14.80	Call	Bond Future	21195	21	21195	21	0.00
10/02/2021	2040 On 05-August-21	12.49	Call	Bond Future	10702	11	10702	11	0.00
10/02/2021	2040 On 05-August-21	11.05	Call	Bond Future	4405	4	4405	4	900.00
10/02/2021	2040 On 05-August-21	12.48	Call	Bond Future	10656	11	10656	11	0.00
10/02/2021	2040 On 05-August-21	12.47	Call	Bond Future	10610	11	10610	11	0.00
10/02/2021	2040 On 05-August-21	12.49	Put	Bond Future	978	1	978	1	0.00
10/02/2021	2040 On 05-August-21	11.05	Put	Bond Future	3636	4	3636	4	0.00
10/02/2021	2040 On 05-August-21	12.47	Put	Bond Future	1000	1	1000	1	0.00
10/02/2021	2040 On 05-August-21	14.80	Put	Bond Future	47	0	47	0	900.00
10/02/2021	2040 On 05-August-21	12.48	Put	Bond Future	989	1	989	1	0.00
10/02/2021	2040 On 05-August-21	11.55	Put	Bond Future	2380	3	2380	3	0.00
10/02/2021	2040 On 04-November-21			Bond Future	11.13	85.7356	11.1341	85.7356	0.00
10/02/2021	2040 On 04-November-21	12.91	Call	Bond Future	11914	12	11914	12	0.00
10/02/2021	2040 On 04-November-21	12.90	Call	Bond Future	11872	12	11872	12	0.00
10/02/2021	2040 On 04-November-21	12.89	Call	Bond Future	11829	12	11829	12	0.00
10/02/2021	2040 On 04-November-21	12.89	Put	Bond Future	1250	1	1250	1	0.00
10/02/2021	2040 On 04-November-21	12.90	Put	Bond Future	1239	1	1239	1	0.00
10/02/2021	2040 On 04-November-21	12.91	Put	Bond Future	1228	1	1228	1	0.00
10/02/2021	2040 On 03-February-22			Bond Future	11.34	82.1732	11.3441	82.1732	0.00
10/02/2021	2040 On 03-February-22	11.58	Call	Bond Future	6152	6	6152	6	0.00
10/02/2021	2040 On 03-February-22	11.57	Call	Bond Future	6116	6	6116	6	0.00
10/02/2021	2040 On 03-February-22	11.59	Call	Bond Future	6188	6	6188	6	0.00
10/02/2021	2040 On 03-February-22	11.57	Put	Bond Future	4665	5	4665	5	0.00
10/02/2021	2040 On 03-February-22	11.58	Put	Bond Future	4637	5	4637	5	0.00
10/02/2021	2040 On 03-February-22	11.59	Put	Bond Future	4610	5	4610	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
10/02/2021	2044 On 06-May-21			Bond Future	10.81	84.8555	10.8134	84.8555	60,886.00
10/02/2021	2044 On 06-May-21	12.45	Call	Bond Future	10754	11	10754	11	0.00
10/02/2021	2044 On 06-May-21	11.35	Call	Bond Future	5186	5	5186	5	3,100.00
10/02/2021	2044 On 06-May-21	10.70	Call	Bond Future	2459	2	2459	2	3,100.00
10/02/2021	2044 On 06-May-21	11.90	Call	Bond Future	7936	8	7936	8	0.00
10/02/2021	2044 On 06-May-21	12.44	Call	Bond Future	10702	11	10702	11	0.00
10/02/2021	2044 On 06-May-21	12.43	Call	Bond Future	10650	11	10650	11	0.00
10/02/2021	2044 On 06-May-21	11.40	Call	Bond Future	5428	5	5428	5	0.00
10/02/2021	2044 On 06-May-21	11.79	Call	Bond Future	7391	7	7391	7	0.00
10/02/2021	2044 On 06-May-21	11.10	Call	Bond Future	4030	4	4030	4	0.00
10/02/2021	2044 On 06-May-21	12.50	Call	Bond Future	11013	11	11013	11	0.00
10/02/2021	2044 On 06-May-21	12.50	Put	Bond Future	256	0	256	0	3,100.00
10/02/2021	2044 On 06-May-21	11.79	Put	Bond Future	851	1	851	1	3,100.00
10/02/2021	2044 On 06-May-21	11.40	Put	Bond Future	1392	2	1392	2	3,100.00
10/02/2021	2044 On 06-May-21	12.43	Put	Bond Future	290	0	290	0	0.00
10/02/2021	2044 On 06-May-21	12.44	Put	Bond Future	285	0	285	0	0.00
10/02/2021	2044 On 06-May-21	11.90	Put	Bond Future	716	1	716	1	0.00
10/02/2021	2044 On 06-May-21	11.35	Put	Bond Future	1480	2	1480	2	0.00
10/02/2021	2044 On 06-May-21	11.10	Put	Bond Future	2015	2	2015	2	3,100.00
10/02/2021	2044 On 06-May-21	12.45	Put	Bond Future	280	0	280	0	0.00
10/02/2021	2044 On 06-May-21	10.70	Put	Bond Future	3280	3	3280	3	0.00
10/02/2021	2044 On 05-August-21			Bond Future	11.01	81.3910	11.0084	81.3910	0.00
10/02/2021	2044 On 05-August-21	12.60	Call	Bond Future	10887	11	10887	11	0.00
10/02/2021	2044 On 05-August-21	12.59	Call	Bond Future	10842	11	10842	11	0.00
10/02/2021	2044 On 05-August-21	12.61	Call	Bond Future	10932	11	10932	11	0.00
10/02/2021	2044 On 05-August-21	12.61	Put	Bond Future	950	1	950	1	0.00
10/02/2021	2044 On 05-August-21	12.60	Put	Bond Future	961	1	961	1	0.00
10/02/2021	2044 On 05-August-21	12.59	Put	Bond Future	971	1	971	1	0.00
10/02/2021	2044 On 04-November-21			Bond Future	11.20	82.2611	11.1970	82.2611	0.00
10/02/2021	2044 On 04-November-21	12.90	Call	Bond Future	11605	11	11605	11	0.00
10/02/2021	2044 On 04-November-21	12.89	Call	Bond Future	11563	11	11563	11	0.00
10/02/2021	2044 On 04-November-21	12.91	Call	Bond Future	11646	11	11646	11	0.00
10/02/2021	2044 On 04-November-21	12.91	Put	Bond Future	1330	1	1330	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
10/02/2021	2044 On 04-November-21	12.89	Put	Bond Future	1354	1	1354	1	0.00
10/02/2021	2044 On 04-November-21	12.90	Put	Bond Future	1342	1	1342	1	0.00
10/02/2021	2044 On 03-February-22			Bond Future	11.40	78.7857	11.3986	78.7857	0.00
10/02/2021	2044 On 03-February-22	11.61	Call	Bond Future	6058	6	6058	6	0.00
10/02/2021	2044 On 03-February-22	11.59	Call	Bond Future	5988	6	5988	6	0.00
10/02/2021	2044 On 03-February-22	11.60	Call	Bond Future	6023	6	6023	6	0.00
10/02/2021	2044 On 03-February-22	11.60	Put	Bond Future	4718	5	4718	5	0.00
10/02/2021	2044 On 03-February-22	11.59	Put	Bond Future	4747	5	4747	5	0.00
10/02/2021	2044 On 03-February-22	11.61	Put	Bond Future	4689	5	4689	5	0.00
10/02/2021	2046 On 06-May-21			Bond Future	103.82	103.8211	103.8232	103.8211	14,893.00
10/02/2021	2046 On 05-August-21			Bond Future	104.97	104.9677	104.9686	104.9677	0.00
10/02/2021	2046 On 04-November-21			Bond Future	104.31	104.3078	104.3083	104.3078	0.00
10/02/2021	2046 On 03-February-22			Bond Future	105.48	105.4778	105.4780	105.4778	0.00
10/02/2021	2050 On 06-May-21			Bond Future	107.40	107.6016	107.4016	107.6016	10,968.00
10/02/2021	2050 On 05-August-21			Bond Future	106.66	106.8637	106.6602	106.8637	0.00
10/02/2021	2050 On 04-November-21			Bond Future	107.82	108.0302	107.8243	108.0302	0.00
10/02/2021	2050 On 03-February-22			Bond Future	107.09	107.2958	107.0872	107.2958	0.00
10/02/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	AL37 On 06-May-21			Index Future	800.28	799.8280	800.2800	799.8280	0.00
10/02/2021	AL37 On 05-August-21			Index Future	808.82	808.3660	808.8190	808.3660	0.00
10/02/2021	AL37 On 04-November-21			Index Future	817.54	817.0870	817.5440	817.0870	0.00
10/02/2021	AL37 On 03-February-22			Index Future	826.52	826.0560	826.5180	826.0560	0.00
10/02/2021	AL7T On 06-May-21			Index Future	896.33	895.0130	896.3320	895.0130	0.00
10/02/2021	AL7T On 05-August-21			Index Future	905.90	904.5670	905.8960	904.5670	0.00
10/02/2021	AL7T On 04-November-21			Index Future	915.67	914.3260	915.6680	914.3260	0.00
10/02/2021	AL7T On 03-February-22			Index Future	925.72	924.3620	925.7190	924.3620	0.00
10/02/2021	ALBI On 06-May-21			Index Future	784.16	782.9220	784.1600	782.9220	308.00
10/02/2021	ALBI On 05-August-21			Index Future	792.53	791.2790	792.5270	791.2790	0.00
10/02/2021	ALBI On 04-November-21			Index Future	801.08	799.8160	801.0760	799.8160	0.00
10/02/2021	ALBI On 03-February-22			Index Future	809.87	808.5950	809.8690	808.5950	0.00
10/02/2021	C002 On 31-March-32			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
10/02/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/02/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2021	ES33 On 06-May-21			Bond Future	11.28	76.0816	11.2765	76.0816	350.00
10/02/2021	ES33 On 05-August-21			Bond Future	11.52	76.9033	11.5220	76.9033	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
10/02/2021	ES33 On 04-November-21			Bond Future	11.78	73.9507	11.7757	73.9507	0.00
10/02/2021	ES33 On 03-February-22			Bond Future	12.05	74.7633	12.0474	74.7633	0.00
10/02/2021	ES42 On 06-May-21			Bond Future	11.82	74.5664	11.8204	74.5664	4,779.00
10/02/2021	ES42 On 05-August-21			Bond Future	12.05	75.3724	12.0534	75.3724	0.00
10/02/2021	ES42 On 04-November-21			Bond Future	12.30	71.9203	12.2953	71.9203	0.00
10/02/2021	ES42 On 03-February-22			Bond Future	12.55	72.7110	12.5458	72.7110	0.00
10/02/2021	GOVI On 06-May-21			GOVI	774.99	773.8010	774.9850	773.8010	971.00
10/02/2021	GOVI On 06-May-21	678.69	Call	GOVI	962950	95	962950	95	0.00
10/02/2021	GOVI On 06-May-21	678.68	Call	GOVI	963050	95	963050	95	0.00
10/02/2021	GOVI On 06-May-21	678.67	Call	GOVI	963150	95	963150	95	0.00
10/02/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
10/02/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
10/02/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
10/02/2021	GOVI On 05-August-21			GOVI	783.25	782.0610	783.2540	782.0610	0.00
10/02/2021	GOVI On 05-August-21	719.15	Call	GOVI	641040	63	641040	63	0.00
10/02/2021	GOVI On 05-August-21	719.14	Call	GOVI	641140	63	641140	63	0.00
10/02/2021	GOVI On 05-August-21	719.13	Call	GOVI	641240	63	641240	63	0.00
10/02/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
10/02/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
10/02/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
10/02/2021	GOVI On 04-November-21			GOVI	791.70	790.4980	791.7030	790.4980	0.00
10/02/2021	GOVI On 04-November-21	728.42	Call	GOVI	632830	62	632830	62	0.00
10/02/2021	GOVI On 04-November-21	728.40	Call	GOVI	633030	62	633030	62	0.00
10/02/2021	GOVI On 04-November-21	728.41	Call	GOVI	632930	62	632930	62	0.00
10/02/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
10/02/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
10/02/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
10/02/2021	GOVI On 03-February-22			GOVI	800.39	799.1760	800.3930	799.1760	0.00
10/02/2021	GOVI On 03-February-22	792.75	Call	GOVI	76430	6	76430	6	0.00
10/02/2021	GOVI On 03-February-22	792.74	Call	GOVI	76530	6	76530	6	0.00
10/02/2021	GOVI On 03-February-22	792.76	Call	GOVI	76330	6	76330	6	0.00
10/02/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
10/02/2021	GOVI On 03-February-22	792.74	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
10/02/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
10/02/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/02/2021	IGOV On 06-May-21			Index Future	280.23	280.1500	280.2300	280.1500	976.00
10/02/2021	IGOV On 05-August-21			Index Future	283.29	283.2080	283.2890	283.2080	0.00
10/02/2021	IGOV On 04-November-21			Index Future	286.41	286.3320	286.4120	286.3320	0.00
10/02/2021	IGOV On 03-February-22			Index Future	289.62	289.5420	289.6230	289.5420	0.00
10/02/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
10/02/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
10/02/2021	IS05 On 21-September-21			Interest Rate Swap	89.41	89.4000	89.4100	89.4000	0.00
10/02/2021	IS05 On 21-December-21			Interest Rate Swap	90.67	90.6700	90.6700	90.6700	51.00
10/02/2021	IS05 On 15-March-22			Interest Rate Swap	90.11	90.0900	90.1100	90.0900	0.00
10/02/2021	IS05 On 21-June-22			Interest Rate Swap	90.22	90.2000	90.2200	90.2000	0.00
10/02/2021	IS05 On 20-September-22			Interest Rate Swap	93.34	93.3300	93.3400	93.3300	0.00
10/02/2021	IS05 On 20-December-22			Interest Rate Swap	93.82	93.8100	93.8200	93.8100	0.00
10/02/2021	IS05 On 22-March-23			Interest Rate Swap	86.19	86.1800	86.1900	86.1800	0.00
10/02/2021	IS05 On 20-June-23			Interest Rate Swap	91.68	91.7000	91.6800	91.7000	0.00
10/02/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
10/02/2021	IS10 On 17-December-25			Interest Rate Swap	78.36	78.3800	78.3600	78.3800	0.00
10/02/2021	IS10 On 16-March-26			Interest Rate Swap	74.75	74.7800	74.7500	74.7800	0.00
10/02/2021	IS10 On 15-June-26			Interest Rate Swap	73.03	73.0600	73.0300	73.0600	0.00
10/02/2021	IS10 On 21-September-26			Interest Rate Swap	74.93	74.9700	74.9300	74.9700	0.00
10/02/2021	IS10 On 21-December-26			Interest Rate Swap	78.84	78.8900	78.8400	78.8900	0.00
10/02/2021	IS10 On 15-March-27			Interest Rate Swap	77.24	77.2900	77.2400	77.2900	0.00
10/02/2021	IS10 On 21-June-27			Interest Rate Swap	79.21	79.2700	79.2100	79.2700	0.00
10/02/2021	IS10 On 20-September-27			Interest Rate Swap	84.96	85.0200	84.9600	85.0200	0.00
10/02/2021	IS10 On 20-December-27			Interest Rate Swap	85.29	85.3500	85.2900	85.3500	0.00
10/02/2021	IS10 On 22-March-28			Interest Rate Swap	78.19	78.2600	78.1900	78.2600	0.00
10/02/2021	IS10 On 20-June-28			Interest Rate Swap	86.04	86.1100	86.0400	86.1100	0.00
10/02/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/02/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/02/2021	JBAF On 17-February-21			Jibar Tradeable Future	3.65	96.3550	3.6450	96.3550	0.00
10/02/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.67	96.3450	3.6650	96.3450	0.00
10/02/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.65	96.3600	3.6500	96.3600	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
10/02/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.65	96.3600	3.6500	96.3600	0.00
10/02/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.68	96.3450	3.6750	96.3450	0.00
10/02/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.69	96.3300	3.6900	96.3300	0.00
10/02/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.75	96.2800	3.7500	96.2800	30,000.00
10/02/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.95	96.0850	3.9450	96.0850	0.00
10/02/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.06	95.9700	4.0600	95.9700	0.00
10/02/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.32	95.7150	4.3200	95.7150	20,001.00
10/02/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.44	95.6050	4.4350	95.6050	0.00
10/02/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.67	95.3650	4.6650	95.3650	0.00
10/02/2021	R023 On 06-May-21			Bond Future	4.76	106.6597	4.7552	106.6597	40,662.00
10/02/2021	R023 On 06-May-21	7.57	Call	Bond Future	4828	5	4828	5	0.00
10/02/2021	R023 On 06-May-21	7.56	Call	Bond Future	4812	5	4812	5	0.00
10/02/2021	R023 On 06-May-21	7.58	Call	Bond Future	4845	5	4845	5	0.00
10/02/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
10/02/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
10/02/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
10/02/2021	R023 On 05-August-21			Bond Future	4.83	107.8112	4.8274	107.8112	0.00
10/02/2021	R023 On 05-August-21	5.31	Call	Bond Future	954	1	954	1	0.00
10/02/2021	R023 On 05-August-21	5.30	Call	Bond Future	942	1	942	1	0.00
10/02/2021	R023 On 05-August-21	5.29	Call	Bond Future	930	1	930	1	0.00
10/02/2021	R023 On 05-August-21	5.29	Put	Bond Future	228	0	228	0	0.00
10/02/2021	R023 On 05-August-21	5.30	Put	Bond Future	225	0	225	0	0.00
10/02/2021	R023 On 05-August-21	5.31	Put	Bond Future	222	0	222	0	0.00
10/02/2021	R023 On 04-November-21			Bond Future	4.93	105.0561	4.9255	105.0561	0.00
10/02/2021	R023 On 04-November-21	4.92	Call	Bond Future	464	1	464	1	0.00
10/02/2021	R023 On 04-November-21	4.91	Call	Bond Future	457	1	457	1	0.00
10/02/2021	R023 On 04-November-21	4.90	Call	Bond Future	450	1	450	1	0.00
10/02/2021	R023 On 04-November-21	4.90	Put	Bond Future	482	1	482	1	0.00
10/02/2021	R023 On 04-November-21	4.91	Put	Bond Future	477	0	477	0	0.00
10/02/2021	R023 On 04-November-21	4.92	Put	Bond Future	471	0	471	0	0.00
10/02/2021	R023 On 03-February-22			Bond Future	5.06	106.2101	5.0596	106.2101	0.00
10/02/2021	R023 On 03-February-22	5.07	Call	Bond Future	479	1	479	1	0.00
10/02/2021	R023 On 03-February-22	5.06	Call	Bond Future	473	0	473	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
10/02/2021	R023 On 03-February-22	5.08	Call	Bond Future	485	1	485	1	0.00
10/02/2021	R023 On 03-February-22	5.08	Put	Bond Future	463	0	463	0	0.00
10/02/2021	R023 On 03-February-22	5.06	Put	Bond Future	473	0	473	0	0.00
10/02/2021	R023 On 03-February-22	5.07	Put	Bond Future	468	0	468	0	0.00
10/02/2021	R035 On 06-May-21			Bond Future	10.32	90.9647	10.3167	90.9647	103,020.00
10/02/2021	R035 On 06-May-21	12.36	Call	Bond Future	12427	12	12427	12	0.00
10/02/2021	R035 On 06-May-21	12.35	Call	Bond Future	12375	12	12375	12	0.00
10/02/2021	R035 On 06-May-21	11.05	Call	Bond Future	5782	6	5782	6	0.00
10/02/2021	R035 On 06-May-21	10.40	Call	Bond Future	2954	3	2954	3	600.00
10/02/2021	R035 On 06-May-21	11.15	Call	Bond Future	6272	6	6272	6	600.00
10/02/2021	R035 On 06-May-21	12.91	Call	Bond Future	15243	15	15243	15	0.00
10/02/2021	R035 On 06-May-21	11.32	Call	Bond Future	7108	7	7108	7	0.00
10/02/2021	R035 On 06-May-21	10.81	Call	Bond Future	4651	5	4651	5	1,650.00
10/02/2021	R035 On 06-May-21	12.02	Call	Bond Future	10659	10	10659	10	0.00
10/02/2021	R035 On 06-May-21	12.37	Call	Bond Future	12479	12	12479	12	0.00
10/02/2021	R035 On 06-May-21	10.55	Call	Bond Future	3531	3	3531	3	0.00
10/02/2021	R035 On 06-May-21	10.05	Call	Bond Future	1818	2	1818	2	500.00
10/02/2021	R035 On 06-May-21	11.55	Call	Bond Future	8246	8	8246	8	0.00
10/02/2021	R035 On 06-May-21	12.77	Call	Bond Future	14535	14	14535	14	0.00
10/02/2021	R035 On 06-May-21	10.24	Call	Bond Future	2397	2	2397	2	223.00
10/02/2021	R035 On 06-May-21	12.77	Put	Bond Future	40	0	40	0	1,650.00
10/02/2021	R035 On 06-May-21	10.24	Put	Bond Future	2915	3	2915	3	0.00
10/02/2021	R035 On 06-May-21	11.55	Put	Bond Future	487	1	487	1	1,650.00
10/02/2021	R035 On 06-May-21	12.91	Put	Bond Future	28	0	28	0	600.00
10/02/2021	R035 On 06-May-21	10.40	Put	Bond Future	2397	3	2397	3	0.00
10/02/2021	R035 On 06-May-21	10.55	Put	Bond Future	1984	2	1984	2	500.00
10/02/2021	R035 On 06-May-21	10.05	Put	Bond Future	3636	4	3636	4	0.00
10/02/2021	R035 On 06-May-21	12.35	Put	Bond Future	102	0	102	0	0.00
10/02/2021	R035 On 06-May-21	12.36	Put	Bond Future	100	0	100	0	0.00
10/02/2021	R035 On 06-May-21	12.02	Put	Bond Future	202	0	202	0	223.00
10/02/2021	R035 On 06-May-21	11.32	Put	Bond Future	719	1	719	1	223.00
10/02/2021	R035 On 06-May-21	10.81	Put	Bond Future	1424	2	1424	2	0.00
10/02/2021	R035 On 06-May-21	11.15	Put	Bond Future	918	1	918	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
10/02/2021	R035 On 06-May-21	11.05	Put	Bond Future	1045	1	1045	1	500.00
10/02/2021	R035 On 06-May-21	12.37	Put	Bond Future	98	0	98	0	0.00
10/02/2021	R035 On 05-August-21			Bond Future	10.52	91.9468	10.5198	91.9468	0.00
10/02/2021	R035 On 05-August-21	10.77	Call	Bond Future	4645	5	4645	5	0.00
10/02/2021	R035 On 05-August-21	10.02	Call	Bond Future	2261	2	2261	2	100.00
10/02/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
10/02/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
10/02/2021	R035 On 05-August-21	11.37	Call	Bond Future	7138	7	7138	7	0.00
10/02/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
10/02/2021	R035 On 05-August-21	5.31	Put	Bond Future	45886	46	45886	46	0.00
10/02/2021	R035 On 05-August-21	11.37	Put	Bond Future	1834	2	1834	2	100.00
10/02/2021	R035 On 05-August-21	5.29	Put	Bond Future	46119	46	46119	46	0.00
10/02/2021	R035 On 05-August-21	5.30	Put	Bond Future	46003	46	46003	46	0.00
10/02/2021	R035 On 05-August-21	10.77	Put	Bond Future	3034	3	3034	3	100.00
10/02/2021	R035 On 05-August-21	10.02	Put	Bond Future	5610	6	5610	6	0.00
10/02/2021	R035 On 04-November-21			Bond Future	10.73	88.4552	10.7281	88.4552	0.00
10/02/2021	R035 On 04-November-21	13.82	Call	Bond Future	17049	17	17049	17	0.00
10/02/2021	R035 On 04-November-21	12.51	Call	Bond Future	11401	11	11401	11	0.00
10/02/2021	R035 On 04-November-21	11.75	Call	Bond Future	8309	8	8309	8	0.00
10/02/2021	R035 On 04-November-21	10.23	Call	Bond Future	2890	3	2890	3	782.00
10/02/2021	R035 On 04-November-21	12.52	Call	Bond Future	11443	11	11443	11	0.00
10/02/2021	R035 On 04-November-21	10.12	Call	Bond Future	2600	3	2600	3	400.00
10/02/2021	R035 On 04-November-21	10.62	Call	Bond Future	4035	4	4035	4	400.00
10/02/2021	R035 On 04-November-21	11.08	Call	Bond Future	5606	5	5606	5	0.00
10/02/2021	R035 On 04-November-21	12.53	Call	Bond Future	11486	11	11486	11	0.00
10/02/2021	R035 On 04-November-21	12.53	Put	Bond Future	1074	1	1074	1	0.00
10/02/2021	R035 On 04-November-21	11.08	Put	Bond Future	3416	4	3416	4	782.00
10/02/2021	R035 On 04-November-21	10.23	Put	Bond Future	6131	6	6131	6	0.00
10/02/2021	R035 On 04-November-21	11.75	Put	Bond Future	2167	2	2167	2	782.00
10/02/2021	R035 On 04-November-21	10.62	Put	Bond Future	4723	5	4723	5	0.00
10/02/2021	R035 On 04-November-21	10.12	Put	Bond Future	6580	7	6580	7	0.00
10/02/2021	R035 On 04-November-21	12.52	Put	Bond Future	1084	1	1084	1	0.00
10/02/2021	R035 On 04-November-21	12.51	Put	Bond Future	1094	1	1094	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
10/02/2021	R035 On 04-November-21	13.82	Put	Bond Future	278	0	278	0	400.00
10/02/2021	R035 On 03-February-22			Bond Future	10.95	89.4271	10.9512	89.4271	0.00
10/02/2021	R035 On 03-February-22	9.70	Call	Bond Future	1815	2	1815	2	683.00
10/02/2021	R035 On 03-February-22	11.24	Call	Bond Future	5879	6	5879	6	0.00
10/02/2021	R035 On 03-February-22	11.39	Call	Bond Future	6410	6	6410	6	0.00
10/02/2021	R035 On 03-February-22	11.22	Call	Bond Future	5810	6	5810	6	0.00
10/02/2021	R035 On 03-February-22	10.65	Call	Bond Future	4011	4	4011	4	0.00
10/02/2021	R035 On 03-February-22	11.23	Call	Bond Future	5844	6	5844	6	0.00
10/02/2021	R035 On 03-February-22	11.23	Put	Bond Future	4155	4	4155	4	0.00
10/02/2021	R035 On 03-February-22	11.22	Put	Bond Future	4181	4	4181	4	0.00
10/02/2021	R035 On 03-February-22	11.39	Put	Bond Future	3774	4	3774	4	683.00
10/02/2021	R035 On 03-February-22	11.24	Put	Bond Future	4130	4	4130	4	0.00
10/02/2021	R035 On 03-February-22	10.65	Put	Bond Future	5890	6	5890	6	683.00
10/02/2021	R035 On 03-February-22	9.70	Put	Bond Future	10026	10	10026	10	0.00
10/02/2021	R186 On 06-May-21			Bond Future	6.82	120.8907	6.8213	120.8907	104,752.00
10/02/2021	R186 On 06-May-21	10.78	Call	Bond Future	18084	18	18084	18	0.00
10/02/2021	R186 On 06-May-21	7.30	Call	Bond Future	3010	3	3010	3	0.00
10/02/2021	R186 On 06-May-21	10.77	Call	Bond Future	18043	18	18043	18	0.00
10/02/2021	R186 On 06-May-21	10.76	Call	Bond Future	18002	18	18002	18	0.00
10/02/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
10/02/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
10/02/2021	R186 On 06-May-21	7.30	Put	Bond Future	613	1	613	1	15,177.00
10/02/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
10/02/2021	R186 On 05-August-21			Bond Future	6.97	116.9151	6.9737	116.9151	0.00
10/02/2021	R186 On 05-August-21	8.63	Call	Bond Future	7844	8	7844	8	0.00
10/02/2021	R186 On 05-August-21	8.62	Call	Bond Future	7803	8	7803	8	0.00
10/02/2021	R186 On 05-August-21	8.61	Call	Bond Future	7762	8	7762	8	0.00
10/02/2021	R186 On 05-August-21	8.61	Put	Bond Future	190	0	190	0	0.00
10/02/2021	R186 On 05-August-21	8.62	Put	Bond Future	186	0	186	0	0.00
10/02/2021	R186 On 05-August-21	8.63	Put	Bond Future	183	0	183	0	0.00
10/02/2021	R186 On 04-November-21			Bond Future	7.13	118.1645	7.1341	118.1645	0.00
10/02/2021	R186 On 04-November-21	8.11	Call	Bond Future	5268	5	5268	5	0.00
10/02/2021	R186 On 04-November-21	8.10	Call	Bond Future	5234	5	5234	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
10/02/2021	R186 On 04-November-21	8.09	Call	Bond Future	5199	5	5199	5	0.00
10/02/2021	R186 On 04-November-21	8.09	Put	Bond Future	915	1	915	1	0.00
10/02/2021	R186 On 04-November-21	8.10	Put	Bond Future	905	1	905	1	0.00
10/02/2021	R186 On 04-November-21	8.11	Put	Bond Future	896	1	896	1	0.00
10/02/2021	R186 On 03-February-22			Bond Future	7.31	114.1819	7.3097	114.1819	0.00
10/02/2021	R186 On 03-February-22	7.28	Call	Bond Future	2564	3	2564	3	0.00
10/02/2021	R186 On 03-February-22	7.29	Call	Bond Future	2587	3	2587	3	0.00
10/02/2021	R186 On 03-February-22	7.30	Call	Bond Future	2609	3	2609	3	0.00
10/02/2021	R186 On 03-February-22	7.30	Put	Bond Future	2651	3	2651	3	0.00
10/02/2021	R186 On 03-February-22	7.29	Put	Bond Future	2672	3	2672	3	0.00
10/02/2021	R186 On 03-February-22	7.28	Put	Bond Future	2694	3	2694	3	0.00
10/02/2021	R197 On 06-May-21			Bond Future	322.01	322.2090	322.0143	322.2090	2,121.00
10/02/2021	R197 On 05-August-21			Bond Future	317.57	317.7698	317.5694	317.7698	0.00
10/02/2021	R197 On 04-November-21			Bond Future	321.04	321.2394	321.0357	321.2394	0.00
10/02/2021	R197 On 03-February-22			Bond Future	316.54	316.7505	316.5438	316.7505	0.00
10/02/2021	R202 On 06-May-21			Bond Future	227.25	227.2480	227.2502	227.2480	8,028.00
10/02/2021	R202 On 05-August-21			Bond Future	225.51	225.5094	225.5092	225.5094	0.00
10/02/2021	R202 On 04-November-21			Bond Future	227.97	227.9715	227.9705	227.9715	0.00
10/02/2021	R202 On 03-February-22			Bond Future	226.23	226.2303	226.2286	226.2303	0.00
10/02/2021	R209 On 06-May-21			Bond Future	10.23	70.3864	10.2277	70.3864	26,545.00
10/02/2021	R209 On 06-May-21	12.24	Call	Bond Future	10627	10	10627	10	0.00
10/02/2021	R209 On 06-May-21	10.60	Call	Bond Future	3678	4	3678	4	0.00
10/02/2021	R209 On 06-May-21	11.60	Call	Bond Future	7814	8	7814	8	0.00
10/02/2021	R209 On 06-May-21	10.25	Call	Bond Future	2502	2	2502	2	5,325.00
10/02/2021	R209 On 06-May-21	11.25	Call	Bond Future	6327	6	6327	6	0.00
10/02/2021	R209 On 06-May-21	9.50	Call	Bond Future	792	1	792	1	2,150.00
10/02/2021	R209 On 06-May-21	10.35	Call	Bond Future	2814	3	2814	3	1,000.00
10/02/2021	R209 On 06-May-21	12.23	Call	Bond Future	10583	10	10583	10	0.00
10/02/2021	R209 On 06-May-21	12.22	Call	Bond Future	10539	10	10539	10	0.00
10/02/2021	R209 On 06-May-21	9.75	Call	Bond Future	1235	1	1235	1	6,050.00
10/02/2021	R209 On 06-May-21	11.00	Call	Bond Future	5261	5	5261	5	0.00
10/02/2021	R209 On 06-May-21	10.00	Call	Bond Future	1808	2	1808	2	0.00
10/02/2021	R209 On 06-May-21	12.25	Call	Bond Future	10671	10	10671	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
10/02/2021	R209 On 06-May-21	12.25	Put	Bond Future	113	0	113	0	9,150.00
10/02/2021	R209 On 06-May-21	11.00	Put	Bond Future	930	1	930	1	3,500.00
10/02/2021	R209 On 06-May-21	10.00	Put	Bond Future	3163	3	3163	3	0.00
10/02/2021	R209 On 06-May-21	12.22	Put	Bond Future	120	0	120	0	0.00
10/02/2021	R209 On 06-May-21	9.50	Put	Bond Future	5256	5	5256	5	0.00
10/02/2021	R209 On 06-May-21	12.23	Put	Bond Future	118	0	118	0	0.00
10/02/2021	R209 On 06-May-21	9.75	Put	Bond Future	4121	4	4121	4	0.00
10/02/2021	R209 On 06-May-21	11.25	Put	Bond Future	676	1	676	1	9,150.00
10/02/2021	R209 On 06-May-21	11.60	Put	Bond Future	380	0	380	0	3,750.00
10/02/2021	R209 On 06-May-21	10.25	Put	Bond Future	2371	3	2371	3	0.00
10/02/2021	R209 On 06-May-21	10.60	Put	Bond Future	1540	2	1540	2	6,250.00
10/02/2021	R209 On 06-May-21	12.24	Put	Bond Future	115	0	115	0	0.00
10/02/2021	R209 On 06-May-21	10.35	Put	Bond Future	2101	2	2101	2	0.00
10/02/2021	R209 On 05-August-21			Bond Future	10.41	71.1467	10.4058	71.1467	0.00
10/02/2021	R209 On 05-August-21	11.80	Call	Bond Future	8373	8	8373	8	0.00
10/02/2021	R209 On 05-August-21	11.79	Call	Bond Future	8335	8	8335	8	0.00
10/02/2021	R209 On 05-August-21	11.81	Call	Bond Future	8410	8	8410	8	0.00
10/02/2021	R209 On 05-August-21	11.81	Put	Bond Future	998	1	998	1	0.00
10/02/2021	R209 On 05-August-21	11.79	Put	Bond Future	1020	1	1020	1	0.00
10/02/2021	R209 On 05-August-21	11.80	Put	Bond Future	1009	1	1009	1	0.00
10/02/2021	R209 On 04-November-21			Bond Future	10.59	68.7672	10.5874	68.7672	1,795.00
10/02/2021	R209 On 04-November-21	9.50	Call	Bond Future	1507	1	1507	1	3,750.00
10/02/2021	R209 On 04-November-21	12.18	Call	Bond Future	9356	9	9356	9	0.00
10/02/2021	R209 On 04-November-21	12.19	Call	Bond Future	9392	9	9392	9	0.00
10/02/2021	R209 On 04-November-21	12.17	Call	Bond Future	9321	9	9321	9	0.00
10/02/2021	R209 On 04-November-21	10.50	Call	Bond Future	3708	4	3708	4	0.00
10/02/2021	R209 On 04-November-21	12.00	Call	Bond Future	8722	9	8722	9	0.00
10/02/2021	R209 On 04-November-21	12.00	Put	Bond Future	1446	2	1446	2	5,500.00
10/02/2021	R209 On 04-November-21	12.19	Put	Bond Future	1223	1	1223	1	0.00
10/02/2021	R209 On 04-November-21	12.18	Put	Bond Future	1234	1	1234	1	0.00
10/02/2021	R209 On 04-November-21	12.17	Put	Bond Future	1245	1	1245	1	0.00
10/02/2021	R209 On 04-November-21	10.50	Put	Bond Future	4199	4	4199	4	5,500.00
10/02/2021	R209 On 04-November-21	9.50	Put	Bond Future	7980	8	7980	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
10/02/2021	R209 On 03-February-22			Bond Future	10.78	69.5228	10.7774	69.5228	0.00
10/02/2021	R209 On 03-February-22	11.04	Call	Bond Future	5232	5	5232	5	0.00
10/02/2021	R209 On 03-February-22	11.02	Call	Bond Future	5170	5	5170	5	0.00
10/02/2021	R209 On 03-February-22	11.03	Call	Bond Future	5201	5	5201	5	0.00
10/02/2021	R209 On 03-February-22	11.03	Put	Bond Future	3846	4	3846	4	0.00
10/02/2021	R209 On 03-February-22	11.02	Put	Bond Future	3869	4	3869	4	0.00
10/02/2021	R209 On 03-February-22	11.04	Put	Bond Future	3824	4	3824	4	0.00
10/02/2021	R210 On 06-May-21			Bond Future	197.60	197.6057	197.5956	197.6057	1,183.00
10/02/2021	R210 On 05-August-21			Bond Future	199.78	199.7879	199.7755	199.7879	0.00
10/02/2021	R210 On 04-November-21			Bond Future	199.22	199.2315	199.2183	199.2315	0.00
10/02/2021	R210 On 03-February-22			Bond Future	201.45	201.4659	201.4520	201.4659	0.00
10/02/2021	R212 On 06-May-21			Bond Future	171.89	171.9343	171.8903	171.9343	3,425.00
10/02/2021	R212 On 05-August-21			Bond Future	171.46	171.5026	171.4562	171.5026	0.00
10/02/2021	R212 On 04-November-21			Bond Future	173.33	173.3751	173.3275	173.3751	0.00
10/02/2021	R213 On 06-May-21			Bond Future	9.19	87.2649	9.1907	87.2649	9,159.00
10/02/2021	R213 On 06-May-21	11.90	Call	Bond Future	13975	14	13975	14	0.00
10/02/2021	R213 On 06-May-21	11.89	Call	Bond Future	13930	14	13930	14	0.00
10/02/2021	R213 On 06-May-21	11.91	Call	Bond Future	14021	14	14021	14	0.00
10/02/2021	R213 On 06-May-21	11.91	Put	Bond Future	9	0	9	0	0.00
10/02/2021	R213 On 06-May-21	11.89	Put	Bond Future	10	0	10	0	0.00
10/02/2021	R213 On 06-May-21	11.90	Put	Bond Future	9	0	9	0	0.00
10/02/2021	R213 On 05-August-21			Bond Future	9.38	88.2071	9.3751	88.2071	0.00
10/02/2021	R213 On 05-August-21	10.78	Call	Bond Future	8180	8	8180	8	0.00
10/02/2021	R213 On 05-August-21	10.14	Call	Bond Future	5630	6	5630	6	0.00
10/02/2021	R213 On 05-August-21	10.86	Call	Bond Future	8505	8	8505	8	0.00
10/02/2021	R213 On 05-August-21	9.34	Call	Bond Future	2933	3	2933	3	200.00
10/02/2021	R213 On 05-August-21	10.85	Call	Bond Future	8465	8	8465	8	0.00
10/02/2021	R213 On 05-August-21	10.84	Call	Bond Future	8424	8	8424	8	0.00
10/02/2021	R213 On 05-August-21	10.84	Put	Bond Future	696	1	696	1	0.00
10/02/2021	R213 On 05-August-21	10.85	Put	Bond Future	687	1	687	1	0.00
10/02/2021	R213 On 05-August-21	10.14	Put	Bond Future	1476	2	1476	2	200.00
10/02/2021	R213 On 05-August-21	9.34	Put	Bond Future	3130	3	3130	3	0.00
10/02/2021	R213 On 05-August-21	10.86	Put	Bond Future	678	1	678	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
10/02/2021	R213 On 05-August-21	10.78	Put	Bond Future	750	1	750	1	200.00
10/02/2021	R213 On 04-November-21			Bond Future	9.57	85.6206	9.5666	85.6206	0.00
10/02/2021	R213 On 04-November-21	11.10	Call	Bond Future	8847	9	8847	9	0.00
10/02/2021	R213 On 04-November-21	11.09	Call	Bond Future	8809	9	8809	9	0.00
10/02/2021	R213 On 04-November-21	11.11	Call	Bond Future	8885	9	8885	9	0.00
10/02/2021	R213 On 04-November-21	11.09	Put	Bond Future	1018	1	1018	1	0.00
10/02/2021	R213 On 04-November-21	11.10	Put	Bond Future	1007	1	1007	1	0.00
10/02/2021	R213 On 04-November-21	11.11	Put	Bond Future	997	1	997	1	0.00
10/02/2021	R213 On 03-February-22			Bond Future	9.77	86.5612	9.7727	86.5612	0.00
10/02/2021	R213 On 03-February-22	9.97	Call	Bond Future	4532	4	4532	4	0.00
10/02/2021	R213 On 03-February-22	9.96	Call	Bond Future	4503	4	4503	4	0.00
10/02/2021	R213 On 03-February-22	9.98	Call	Bond Future	4561	5	4561	5	0.00
10/02/2021	R213 On 03-February-22	9.98	Put	Bond Future	3478	4	3478	4	0.00
10/02/2021	R213 On 03-February-22	9.96	Put	Bond Future	3523	4	3523	4	0.00
10/02/2021	R213 On 03-February-22	9.97	Put	Bond Future	3500	4	3500	4	0.00
10/02/2021	R214 On 06-May-21			Bond Future	10.64	67.0890	10.6443	67.0890	13,213.00
10/02/2021	R214 On 06-May-21	12.27	Call	Bond Future	8931	9	8931	9	0.00
10/02/2021	R214 On 06-May-21	12.26	Call	Bond Future	8889	9	8889	9	0.00
10/02/2021	R214 On 06-May-21	12.25	Call	Bond Future	8846	9	8846	9	0.00
10/02/2021	R214 On 06-May-21	12.25	Put	Bond Future	302	0	302	0	0.00
10/02/2021	R214 On 06-May-21	12.26	Put	Bond Future	297	0	297	0	0.00
10/02/2021	R214 On 06-May-21	12.27	Put	Bond Future	292	0	292	0	0.00
10/02/2021	R214 On 05-August-21			Bond Future	10.82	67.8134	10.8221	67.8134	0.00
10/02/2021	R214 On 05-August-21	12.02	Call	Bond Future	7754	8	7754	8	0.00
10/02/2021	R214 On 05-August-21	12.03	Call	Bond Future	7790	8	7790	8	0.00
10/02/2021	R214 On 05-August-21	12.01	Call	Bond Future	7718	8	7718	8	0.00
10/02/2021	R214 On 05-August-21	12.03	Put	Bond Future	1354	1	1354	1	0.00
10/02/2021	R214 On 05-August-21	12.01	Put	Bond Future	1381	1	1381	1	0.00
10/02/2021	R214 On 05-August-21	12.02	Put	Bond Future	1368	1	1368	1	0.00
10/02/2021	R214 On 04-November-21			Bond Future	11.00	65.2612	11.0030	65.2612	0.00
10/02/2021	R214 On 04-November-21	12.48	Call	Bond Future	9052	9	9052	9	0.00
10/02/2021	R214 On 04-November-21	12.47	Call	Bond Future	9018	9	9018	9	0.00
10/02/2021	R214 On 04-November-21	12.46	Call	Bond Future	8984	9	8984	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
10/02/2021	R214 On 04-November-21	12.46	Put	Bond Future	1536	2	1536	2	0.00
10/02/2021	R214 On 04-November-21	12.48	Put	Bond Future	1511	2	1511	2	0.00
10/02/2021	R214 On 04-November-21	12.47	Put	Bond Future	1524	2	1524	2	0.00
10/02/2021	R214 On 03-February-22			Bond Future	11.20	65.9782	11.1951	65.9782	0.00
10/02/2021	R214 On 03-February-22	11.40	Call	Bond Future	5233	5	5233	5	0.00
10/02/2021	R214 On 03-February-22	11.39	Call	Bond Future	5203	5	5203	5	0.00
10/02/2021	R214 On 03-February-22	11.41	Call	Bond Future	5262	5	5262	5	0.00
10/02/2021	R214 On 03-February-22	11.39	Put	Bond Future	4148	4	4148	4	0.00
10/02/2021	R214 On 03-February-22	11.40	Put	Bond Future	4124	4	4124	4	0.00
10/02/2021	R214 On 03-February-22	11.41	Put	Bond Future	4100	4	4100	4	0.00
10/02/2021	R248 On 06-May-21			Bond Future	10.71	84.2147	10.7111	84.2147	127,320.00
10/02/2021	R248 On 06-May-21	12.35	Call	Bond Future	11051	11	11051	11	0.00
10/02/2021	R248 On 06-May-21	12.34	Call	Bond Future	10998	11	10998	11	0.00
10/02/2021	R248 On 06-May-21	12.36	Call	Bond Future	11104	11	11104	11	0.00
10/02/2021	R248 On 06-May-21	12.36	Put	Bond Future	258	0	258	0	0.00
10/02/2021	R248 On 06-May-21	12.34	Put	Bond Future	268	0	268	0	0.00
10/02/2021	R248 On 06-May-21	12.35	Put	Bond Future	263	0	263	0	0.00
10/02/2021	R248 On 05-August-21			Bond Future	10.89	85.1240	10.8913	85.1240	0.00
10/02/2021	R248 On 05-August-21	12.51	Call	Bond Future	11289	11	11289	11	0.00
10/02/2021	R248 On 05-August-21	12.50	Call	Bond Future	11243	11	11243	11	0.00
10/02/2021	R248 On 05-August-21	12.52	Call	Bond Future	11336	11	11336	11	0.00
10/02/2021	R248 On 05-August-21	12.50	Put	Bond Future	924	1	924	1	0.00
10/02/2021	R248 On 05-August-21	12.51	Put	Bond Future	914	1	914	1	0.00
10/02/2021	R248 On 05-August-21	12.52	Put	Bond Future	904	1	904	1	0.00
10/02/2021	R248 On 04-November-21			Bond Future	11.07	81.6226	11.0746	81.6226	0.00
10/02/2021	R248 On 04-November-21	12.84	Call	Bond Future	12135	12	12135	12	0.00
10/02/2021	R248 On 04-November-21	12.83	Call	Bond Future	12092	12	12092	12	0.00
10/02/2021	R248 On 04-November-21	12.85	Call	Bond Future	12178	12	12178	12	0.00
10/02/2021	R248 On 04-November-21	12.85	Put	Bond Future	1230	1	1230	1	0.00
10/02/2021	R248 On 04-November-21	12.83	Put	Bond Future	1253	1	1253	1	0.00
10/02/2021	R248 On 04-November-21	12.84	Put	Bond Future	1242	1	1242	1	0.00
10/02/2021	R248 On 03-February-22			Bond Future	11.27	82.5194	11.2699	82.5194	0.00
10/02/2021	R248 On 03-February-22	11.49	Call	Bond Future	6217	6	6217	6	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
10/02/2021	R248 On 03-February-22	11.48	Call	Bond Future	6181	6	6181	6	0.00
10/02/2021	R248 On 03-February-22	11.47	Call	Bond Future	6145	6	6145	6	0.00
10/02/2021	R248 On 03-February-22	11.49	Put	Bond Future	4742	5	4742	5	0.00
10/02/2021	R248 On 03-February-22	11.47	Put	Bond Future	4802	5	4802	5	0.00
10/02/2021	R248 On 03-February-22	11.48	Put	Bond Future	4772	5	4772	5	0.00