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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
11/02/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	2025 On 06-May-21			Bond Future	151.30	151.1954	151.3022	151.1954	7,790.00
11/02/2021	2025 On 05-August-21			Bond Future	151.44	151.3339	151.4413	151.3339	0.00
11/02/2021	2025 On 04-November-21			Bond Future	153.09	152.9855	153.0938	152.9855	0.00
11/02/2021	2025 On 03-February-22			Bond Future	153.25	153.1444	153.2539	153.1444	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
11/02/2021	2029 On 06-May-21			Bond Future	107.15	107.0686	107.1466	107.0686	2,382.00
11/02/2021	2029 On 05-August-21			Bond Future	108.33	108.2497	108.3282	108.2497	0.00
11/02/2021	2029 On 04-November-21			Bond Future	108.36	108.2818	108.3609	108.2818	0.00
11/02/2021	2029 On 03-February-22			Bond Future	109.58	109.4959	109.5758	109.4959	0.00
11/02/2021	2030 On 06-May-21			Bond Future	8.62	97.9479	8.6238	97.9479	115,970.00
11/02/2021	2030 On 06-May-21	11.71	Call	Bond Future	16181	16	16181	16	0.00
11/02/2021	2030 On 06-May-21	8.95	Call	Bond Future	3163	0	3163	0	0.00
11/02/2021	2030 On 06-May-21	8.36	Call	Bond Future	1346	1	1346	1	0.00
11/02/2021	2030 On 06-May-21	8.86	Call	Bond Future	2833	3	2833	3	0.00
11/02/2021	2030 On 06-May-21	8.77	Call	Bond Future	2521	2	2521	2	300.00
11/02/2021	2030 On 06-May-21	9.22	Call	Bond Future	4259	4	4259	4	0.00
11/02/2021	2030 On 06-May-21	10.74	Call	Bond Future	11536	11	11536	11	0.00
11/02/2021	2030 On 06-May-21	11.70	Call	Bond Future	16135	16	16135	16	0.00
11/02/2021	2030 On 06-May-21	11.69	Call	Bond Future	16088	16	16088	16	0.00
11/02/2021	2030 On 06-May-21	8.90	Call	Bond Future	2978	0	2978	0	0.00
11/02/2021	2030 On 06-May-21	9.00	Call	Bond Future	3354	3	3354	3	0.00
11/02/2021	2030 On 06-May-21	9.25	Call	Bond Future	4388	4	4388	4	0.00
11/02/2021	2030 On 06-May-21	9.35	Call	Bond Future	4830	4	4830	4	0.00
11/02/2021	2030 On 06-May-21	9.92	Call	Bond Future	7508	7	7508	7	0.00
11/02/2021	2030 On 06-May-21	7.97	Call	Bond Future	616	1	616	1	700.00
11/02/2021	2030 On 06-May-21	10.04	Call	Bond Future	8089	8	8089	8	0.00
11/02/2021	2030 On 06-May-21	9.27	Call	Bond Future	4475	4	4475	4	300.00
11/02/2021	2030 On 06-May-21	10.95	Call	Bond Future	12563	12	12563	12	0.00
11/02/2021	2030 On 06-May-21	9.15	Call	Bond Future	3962	4	3962	4	0.00
11/02/2021	2030 On 06-May-21	10.95	Put	Bond Future	17	0	17	0	300.00
11/02/2021	2030 On 06-May-21	10.04	Put	Bond Future	182	0	182	0	0.00
11/02/2021	2030 On 06-May-21	9.15	Put	Bond Future	921	1	921	1	0.00
11/02/2021	2030 On 06-May-21	9.27	Put	Bond Future	759	1	759	1	0.00
11/02/2021	2030 On 06-May-21	9.25	Put	Bond Future	783	1	783	1	0.00
11/02/2021	2030 On 06-May-21	9.00	Put	Bond Future	1167	1	1167	1	5,000.00
11/02/2021	2030 On 06-May-21	11.69	Put	Bond Future	2	0	2	0	0.00
11/02/2021	2030 On 06-May-21	11.70	Put	Bond Future	1	0	1	0	0.00
11/02/2021	2030 On 06-May-21	10.74	Put	Bond Future	31	0	31	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2021	2030 On 06-May-21	9.22	Put	Bond Future	823	1	823	1	700.00
11/02/2021	2030 On 06-May-21	7.97	Put	Bond Future	4573	5	4573	5	0.00
11/02/2021	2030 On 06-May-21	9.92	Put	Bond Future	238	0	238	0	700.00
11/02/2021	2030 On 06-May-21	8.90	Put	Bond Future	1366	0	1366	0	2,500.00
11/02/2021	2030 On 06-May-21	9.35	Put	Bond Future	666	1	666	1	0.00
11/02/2021	2030 On 06-May-21	8.77	Put	Bond Future	1663	2	1663	2	0.00
11/02/2021	2030 On 06-May-21	8.86	Put	Bond Future	1453	2	1453	2	0.00
11/02/2021	2030 On 06-May-21	8.95	Put	Bond Future	1263	0	1263	0	2,500.00
11/02/2021	2030 On 06-May-21	8.36	Put	Bond Future	2918	3	2918	3	0.00
11/02/2021	2030 On 06-May-21	11.71	Put	Bond Future	1	0	1	0	0.00
11/02/2021	2030 On 05-August-21			Bond Future	8.81	94.9991	8.8091	94.9991	0.00
11/02/2021	2030 On 05-August-21	10.30	Call	Bond Future	8605	8	8605	8	0.00
11/02/2021	2030 On 05-August-21	7.70	Call	Bond Future	691	1	691	1	200.00
11/02/2021	2030 On 05-August-21	10.43	Call	Bond Future	9168	9	9168	9	0.00
11/02/2021	2030 On 05-August-21	8.95	Call	Bond Future	3319	3	3319	3	600.00
11/02/2021	2030 On 05-August-21	8.78	Call	Bond Future	2809	3	2809	3	200.00
11/02/2021	2030 On 05-August-21	9.45	Call	Bond Future	5074	5	5074	5	600.00
11/02/2021	2030 On 05-August-21	12.10	Call	Bond Future	16627	16	16627	16	0.00
11/02/2021	2030 On 05-August-21	10.42	Call	Bond Future	9124	9	9124	9	0.00
11/02/2021	2030 On 05-August-21	10.41	Call	Bond Future	9081	9	9081	9	0.00
11/02/2021	2030 On 05-August-21	10.41	Put	Bond Future	490	1	490	1	0.00
11/02/2021	2030 On 05-August-21	10.42	Put	Bond Future	483	1	483	1	0.00
11/02/2021	2030 On 05-August-21	12.10	Put	Bond Future	27	0	27	0	600.00
11/02/2021	2030 On 05-August-21	7.70	Put	Bond Future	7293	8	7293	8	0.00
11/02/2021	2030 On 05-August-21	10.30	Put	Bond Future	571	1	571	1	200.00
11/02/2021	2030 On 05-August-21	8.78	Put	Bond Future	2976	3	2976	3	0.00
11/02/2021	2030 On 05-August-21	9.45	Put	Bond Future	1509	2	1509	2	0.00
11/02/2021	2030 On 05-August-21	10.43	Put	Bond Future	476	1	476	1	0.00
11/02/2021	2030 On 05-August-21	8.95	Put	Bond Future	2520	3	2520	3	0.00
11/02/2021	2030 On 04-November-21			Bond Future	8.99	96.0140	8.9917	96.0140	0.00
11/02/2021	2030 On 04-November-21	8.77	Call	Bond Future	2795	3	2795	3	300.00
11/02/2021	2030 On 04-November-21	11.44	Call	Bond Future	12648	12	12648	12	0.00
11/02/2021	2030 On 04-November-21	10.61	Call	Bond Future	9216	9	9216	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
11/02/2021	2030 On 04-November-21	10.59	Call	Bond Future	9136	9	9136	9	0.00
11/02/2021	2030 On 04-November-21	10.60	Call	Bond Future	9176	9	9176	9	0.00
11/02/2021	2030 On 04-November-21	8.27	Call	Bond Future	1666	2	1666	2	300.00
11/02/2021	2030 On 04-November-21	8.77	Put	Bond Future	4029	4	4029	4	0.00
11/02/2021	2030 On 04-November-21	11.44	Put	Bond Future	295	0	295	0	300.00
11/02/2021	2030 On 04-November-21	10.60	Put	Bond Future	811	1	811	1	0.00
11/02/2021	2030 On 04-November-21	10.59	Put	Bond Future	820	1	820	1	0.00
11/02/2021	2030 On 04-November-21	8.27	Put	Bond Future	5759	6	5759	6	0.00
11/02/2021	2030 On 04-November-21	10.61	Put	Bond Future	802	1	802	1	0.00
11/02/2021	2030 On 03-February-22			Bond Future	9.19	93.0646	9.1894	93.0646	0.00
11/02/2021	2030 On 03-February-22	9.43	Call	Bond Future	4477	4	4477	4	0.00
11/02/2021	2030 On 03-February-22	9.44	Call	Bond Future	4507	4	4507	4	0.00
11/02/2021	2030 On 03-February-22	9.45	Call	Bond Future	4537	4	4537	4	0.00
11/02/2021	2030 On 03-February-22	9.45	Put	Bond Future	3161	3	3161	3	0.00
11/02/2021	2030 On 03-February-22	9.44	Put	Bond Future	3183	3	3183	3	0.00
11/02/2021	2030 On 03-February-22	9.43	Put	Bond Future	3206	3	3206	3	0.00
11/02/2021	2032 On 06-May-21			Bond Future	9.51	91.8875	9.5081	91.8875	124,779.00
11/02/2021	2032 On 06-May-21	12.11	Call	Bond Future	14614	14	14614	14	0.00
11/02/2021	2032 On 06-May-21	12.10	Call	Bond Future	14565	14	14565	14	0.00
11/02/2021	2032 On 06-May-21	10.33	Call	Bond Future	5700	5	5700	5	736.00
11/02/2021	2032 On 06-May-21	12.12	Call	Bond Future	14663	14	14663	14	0.00
11/02/2021	2032 On 06-May-21	12.57	Call	Bond Future	16844	16	16844	16	0.00
11/02/2021	2032 On 06-May-21	12.12	Put	Bond Future	15	0	15	0	0.00
11/02/2021	2032 On 06-May-21	12.10	Put	Bond Future	16	0	16	0	0.00
11/02/2021	2032 On 06-May-21	12.57	Put	Bond Future	4	0	4	0	736.00
11/02/2021	2032 On 06-May-21	10.33	Put	Bond Future	708	1	708	1	0.00
11/02/2021	2032 On 06-May-21	12.11	Put	Bond Future	16	0	16	0	0.00
11/02/2021	2032 On 05-August-21			Bond Future	9.70	92.8790	9.7004	92.8790	0.00
11/02/2021	2032 On 05-August-21	11.35	Call	Bond Future	10009	9	10009	9	0.00
11/02/2021	2032 On 05-August-21	11.36	Call	Bond Future	10054	10	10054	10	0.00
11/02/2021	2032 On 05-August-21	11.37	Call	Bond Future	10099	10	10099	10	0.00
11/02/2021	2032 On 05-August-21	11.37	Put	Bond Future	611	1	611	1	0.00
11/02/2021	2032 On 05-August-21	11.36	Put	Bond Future	619	1	619	1	0.00

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11/02/2021	2032 On 05-August-21	11.35	Put	Bond Future	627	1	627	1	0.00
11/02/2021	2032 On 04-November-21			Bond Future	9.90	89.7266	9.8984	89.7266	0.00
11/02/2021	2032 On 04-November-21	12.81	Call	Bond Future	15500	15	15500	15	0.00
11/02/2021	2032 On 04-November-21	11.71	Call	Bond Future	10804	10	10804	10	0.00
11/02/2021	2032 On 04-November-21	9.33	Call	Bond Future	2347	2	2347	2	700.00
11/02/2021	2032 On 04-November-21	9.83	Call	Bond Future	3695	3	3695	3	700.00
11/02/2021	2032 On 04-November-21	11.69	Call	Bond Future	10720	10	10720	10	0.00
11/02/2021	2032 On 04-November-21	11.70	Call	Bond Future	10762	10	10762	10	0.00
11/02/2021	2032 On 04-November-21	11.71	Put	Bond Future	861	1	861	1	0.00
11/02/2021	2032 On 04-November-21	11.70	Put	Bond Future	870	1	870	1	0.00
11/02/2021	2032 On 04-November-21	11.69	Put	Bond Future	879	1	879	1	0.00
11/02/2021	2032 On 04-November-21	9.33	Put	Bond Future	5811	6	5811	6	0.00
11/02/2021	2032 On 04-November-21	12.81	Put	Bond Future	246	0	246	0	700.00
11/02/2021	2032 On 04-November-21	9.83	Put	Bond Future	4102	4	4102	4	0.00
11/02/2021	2032 On 03-February-22			Bond Future	10.11	90.7123	10.1076	90.7123	0.00
11/02/2021	2032 On 03-February-22	8.91	Call	Bond Future	1599	1	1599	1	198.00
11/02/2021	2032 On 03-February-22	10.44	Call	Bond Future	5409	5	5409	5	0.00
11/02/2021	2032 On 03-February-22	10.45	Call	Bond Future	5441	5	5441	5	0.00
11/02/2021	2032 On 03-February-22	9.81	Call	Bond Future	3516	3	3516	3	0.00
11/02/2021	2032 On 03-February-22	10.42	Call	Bond Future	5343	5	5343	5	0.00
11/02/2021	2032 On 03-February-22	10.43	Call	Bond Future	5376	5	5376	5	0.00
11/02/2021	2032 On 03-February-22	10.43	Put	Bond Future	3545	4	3545	4	0.00
11/02/2021	2032 On 03-February-22	10.42	Put	Bond Future	3569	4	3569	4	0.00
11/02/2021	2032 On 03-February-22	10.45	Put	Bond Future	3499	4	3499	4	198.00
11/02/2021	2032 On 03-February-22	9.81	Put	Bond Future	5252	6	5252	6	198.00
11/02/2021	2032 On 03-February-22	8.91	Put	Bond Future	8871	9	8871	9	0.00
11/02/2021	2032 On 03-February-22	10.44	Put	Bond Future	3522	4	3522	4	0.00
11/02/2021	2033 On 06-May-21			Bond Future	101.55	101.6521	101.5466	101.6521	9,583.00
11/02/2021	2033 On 05-August-21			Bond Future	102.67	102.7734	102.6664	102.7734	0.00
11/02/2021	2033 On 04-November-21			Bond Future	102.56	102.6715	102.5633	102.6715	0.00
11/02/2021	2033 On 03-February-22			Bond Future	103.71	103.8226	103.7131	103.8226	0.00
11/02/2021	2037 On 06-May-21			Bond Future	10.47	86.6274	10.4726	86.6274	130,087.00
11/02/2021	2037 On 06-May-21	12.44	Call	Bond Future	12008	11	12008	11	0.00

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11/02/2021	2037 On 06-May-21	12.43	Call	Bond Future	11957	11	11957	11	0.00
11/02/2021	2037 On 06-May-21	12.42	Call	Bond Future	11906	11	11906	11	0.00
11/02/2021	2037 On 06-May-21	12.44	Put	Bond Future	131	0	131	0	0.00
11/02/2021	2037 On 06-May-21	12.42	Put	Bond Future	137	0	137	0	0.00
11/02/2021	2037 On 06-May-21	12.43	Put	Bond Future	134	0	134	0	0.00
11/02/2021	2037 On 05-August-21			Bond Future	10.67	83.3062	10.6744	83.3062	0.00
11/02/2021	2037 On 05-August-21	12.26	Call	Bond Future	10407	10	10407	10	0.00
11/02/2021	2037 On 05-August-21	12.27	Call	Bond Future	10452	10	10452	10	0.00
11/02/2021	2037 On 05-August-21	12.28	Call	Bond Future	10496	10	10496	10	0.00
11/02/2021	2037 On 05-August-21	12.26	Put	Bond Future	897	1	897	1	0.00
11/02/2021	2037 On 05-August-21	12.27	Put	Bond Future	887	1	887	1	0.00
11/02/2021	2037 On 05-August-21	12.28	Put	Bond Future	877	1	877	1	0.00
11/02/2021	2037 On 04-November-21			Bond Future	10.87	84.1964	10.8702	84.1964	0.00
11/02/2021	2037 On 04-November-21	12.82	Call	Bond Future	12164	12	12164	12	0.00
11/02/2021	2037 On 04-November-21	12.81	Call	Bond Future	12122	12	12122	12	0.00
11/02/2021	2037 On 04-November-21	12.83	Call	Bond Future	12205	12	12205	12	0.00
11/02/2021	2037 On 04-November-21	12.82	Put	Bond Future	996	1	996	1	0.00
11/02/2021	2037 On 04-November-21	12.81	Put	Bond Future	1005	1	1005	1	0.00
11/02/2021	2037 On 04-November-21	12.83	Put	Bond Future	986	1	986	1	0.00
11/02/2021	2037 On 03-February-22			Bond Future	11.08	80.8671	11.0798	80.8671	0.00
11/02/2021	2037 On 03-February-22	11.47	Call	Bond Future	6327	6	6327	6	0.00
11/02/2021	2037 On 03-February-22	11.46	Call	Bond Future	6292	6	6292	6	0.00
11/02/2021	2037 On 03-February-22	11.45	Call	Bond Future	6257	6	6257	6	0.00
11/02/2021	2037 On 03-February-22	11.47	Put	Bond Future	3959	4	3959	4	0.00
11/02/2021	2037 On 03-February-22	11.45	Put	Bond Future	4008	4	4008	4	0.00
11/02/2021	2037 On 03-February-22	11.46	Put	Bond Future	3983	4	3983	4	0.00
11/02/2021	2038 On 06-May-21			Bond Future	116.42	116.4979	116.4205	116.4979	7,799.00
11/02/2021	2038 On 05-August-21			Bond Future	115.98	116.0624	115.9838	116.0624	0.00
11/02/2021	2038 On 04-November-21			Bond Future	117.25	117.3293	117.2495	117.3293	0.00
11/02/2021	2038 On 03-February-22			Bond Future	116.81	116.8939	116.8132	116.8939	0.00
11/02/2021	2040 On 06-May-21			Bond Future	10.64	88.5747	10.6449	88.5747	79,084.00
11/02/2021	2040 On 06-May-21	12.43	Call	Bond Future	11673	11	11673	11	0.00
11/02/2021	2040 On 06-May-21	12.42	Call	Bond Future	11619	11	11619	11	0.00

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11/02/2021	2040 On 06-May-21	13.38	Call	Bond Future	16635	16	16635	16	0.00
11/02/2021	2040 On 06-May-21	12.44	Call	Bond Future	11726	11	11726	11	0.00
11/02/2021	2040 On 06-May-21	10.83	Call	Bond Future	3527	3	3527	3	300.00
11/02/2021	2040 On 06-May-21	11.58	Call	Bond Future	7168	7	7168	7	300.00
11/02/2021	2040 On 06-May-21	11.58	Put	Bond Future	829	1	829	1	0.00
11/02/2021	2040 On 06-May-21	12.44	Put	Bond Future	191	0	191	0	0.00
11/02/2021	2040 On 06-May-21	10.83	Put	Bond Future	2211	3	2211	3	0.00
11/02/2021	2040 On 06-May-21	13.38	Put	Bond Future	25	0	25	0	300.00
11/02/2021	2040 On 06-May-21	12.42	Put	Bond Future	199	0	199	0	0.00
11/02/2021	2040 On 06-May-21	12.43	Put	Bond Future	195	0	195	0	0.00
11/02/2021	2040 On 05-August-21			Bond Future	10.84	85.0241	10.8438	85.0241	0.00
11/02/2021	2040 On 05-August-21	11.55	Call	Bond Future	6884	6	6884	6	900.00
11/02/2021	2040 On 05-August-21	14.80	Call	Bond Future	21840	21	21840	21	0.00
11/02/2021	2040 On 05-August-21	12.49	Call	Bond Future	11248	11	11248	11	0.00
11/02/2021	2040 On 05-August-21	11.05	Call	Bond Future	4764	4	4764	4	900.00
11/02/2021	2040 On 05-August-21	12.48	Call	Bond Future	11202	11	11202	11	0.00
11/02/2021	2040 On 05-August-21	12.47	Call	Bond Future	11155	11	11155	11	0.00
11/02/2021	2040 On 05-August-21	12.49	Put	Bond Future	872	1	872	1	0.00
11/02/2021	2040 On 05-August-21	11.05	Put	Bond Future	3342	4	3342	4	0.00
11/02/2021	2040 On 05-August-21	12.47	Put	Bond Future	892	1	892	1	0.00
11/02/2021	2040 On 05-August-21	14.80	Put	Bond Future	39	0	39	0	900.00
11/02/2021	2040 On 05-August-21	12.48	Put	Bond Future	882	1	882	1	0.00
11/02/2021	2040 On 05-August-21	11.55	Put	Bond Future	2166	2	2166	2	0.00
11/02/2021	2040 On 04-November-21			Bond Future	11.04	85.9327	11.0365	85.9327	0.00
11/02/2021	2040 On 04-November-21	12.91	Call	Bond Future	12462	12	12462	12	0.00
11/02/2021	2040 On 04-November-21	12.90	Call	Bond Future	12419	12	12419	12	0.00
11/02/2021	2040 On 04-November-21	12.89	Call	Bond Future	12375	12	12375	12	0.00
11/02/2021	2040 On 04-November-21	12.89	Put	Bond Future	1137	1	1137	1	0.00
11/02/2021	2040 On 04-November-21	12.90	Put	Bond Future	1126	1	1126	1	0.00
11/02/2021	2040 On 04-November-21	12.91	Put	Bond Future	1116	1	1116	1	0.00
11/02/2021	2040 On 03-February-22			Bond Future	11.24	82.3723	11.2424	82.3723	0.00
11/02/2021	2040 On 03-February-22	11.58	Call	Bond Future	6536	6	6536	6	0.00
11/02/2021	2040 On 03-February-22	11.57	Call	Bond Future	6498	6	6498	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
11/02/2021	2040 On 03-February-22	11.59	Call	Bond Future	6573	6	6573	6	0.00
11/02/2021	2040 On 03-February-22	11.57	Put	Bond Future	4381	5	4381	5	0.00
11/02/2021	2040 On 03-February-22	11.58	Put	Bond Future	4354	5	4354	5	0.00
11/02/2021	2040 On 03-February-22	11.59	Put	Bond Future	4329	5	4329	5	0.00
11/02/2021	2044 On 06-May-21			Bond Future	10.71	85.0498	10.7128	85.0498	60,886.00
11/02/2021	2044 On 06-May-21	12.45	Call	Bond Future	11426	11	11426	11	0.00
11/02/2021	2044 On 06-May-21	11.35	Call	Bond Future	5697	5	5697	5	3,100.00
11/02/2021	2044 On 06-May-21	10.70	Call	Bond Future	2800	2	2800	2	3,100.00
11/02/2021	2044 On 06-May-21	11.90	Call	Bond Future	8543	8	8543	8	0.00
11/02/2021	2044 On 06-May-21	12.44	Call	Bond Future	11373	11	11373	11	0.00
11/02/2021	2044 On 06-May-21	12.43	Call	Bond Future	11320	11	11320	11	0.00
11/02/2021	2044 On 06-May-21	11.40	Call	Bond Future	5950	5	5950	5	0.00
11/02/2021	2044 On 06-May-21	11.79	Call	Bond Future	7980	7	7980	7	0.00
11/02/2021	2044 On 06-May-21	11.10	Call	Bond Future	4482	4	4482	4	0.00
11/02/2021	2044 On 06-May-21	12.50	Call	Bond Future	11689	11	11689	11	0.00
11/02/2021	2044 On 06-May-21	12.50	Put	Bond Future	204	0	204	0	3,100.00
11/02/2021	2044 On 06-May-21	11.79	Put	Bond Future	713	1	713	1	3,100.00
11/02/2021	2044 On 06-May-21	11.40	Put	Bond Future	1185	1	1185	1	3,100.00
11/02/2021	2044 On 06-May-21	12.43	Put	Bond Future	233	0	233	0	0.00
11/02/2021	2044 On 06-May-21	12.44	Put	Bond Future	228	0	228	0	0.00
11/02/2021	2044 On 06-May-21	11.90	Put	Bond Future	595	1	595	1	0.00
11/02/2021	2044 On 06-May-21	11.35	Put	Bond Future	1263	1	1263	1	0.00
11/02/2021	2044 On 06-May-21	11.10	Put	Bond Future	1740	2	1740	2	3,100.00
11/02/2021	2044 On 06-May-21	12.45	Put	Bond Future	224	0	224	0	0.00
11/02/2021	2044 On 06-May-21	10.70	Put	Bond Future	2893	3	2893	3	0.00
11/02/2021	2044 On 05-August-21			Bond Future	10.90	81.5865	10.9036	81.5865	0.00
11/02/2021	2044 On 05-August-21	12.60	Call	Bond Future	11506	11	11506	11	0.00
11/02/2021	2044 On 05-August-21	12.59	Call	Bond Future	11460	11	11460	11	0.00
11/02/2021	2044 On 05-August-21	12.61	Call	Bond Future	11553	11	11553	11	0.00
11/02/2021	2044 On 05-August-21	12.61	Put	Bond Future	836	1	836	1	0.00
11/02/2021	2044 On 05-August-21	12.60	Put	Bond Future	845	1	845	1	0.00
11/02/2021	2044 On 05-August-21	12.59	Put	Bond Future	855	1	855	1	0.00
11/02/2021	2044 On 04-November-21			Bond Future	11.09	82.4583	11.0882	82.4583	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
11/02/2021	2044 On 04-November-21	12.90	Call	Bond Future	12215	12	12215	12	0.00
11/02/2021	2044 On 04-November-21	12.89	Call	Bond Future	12172	12	12172	12	0.00
11/02/2021	2044 On 04-November-21	12.91	Call	Bond Future	12257	12	12257	12	0.00
11/02/2021	2044 On 04-November-21	12.91	Put	Bond Future	1199	1	1199	1	0.00
11/02/2021	2044 On 04-November-21	12.89	Put	Bond Future	1221	1	1221	1	0.00
11/02/2021	2044 On 04-November-21	12.90	Put	Bond Future	1210	1	1210	1	0.00
11/02/2021	2044 On 03-February-22			Bond Future	11.29	78.9848	11.2852	78.9848	0.00
11/02/2021	2044 On 03-February-22	11.61	Call	Bond Future	6490	6	6490	6	0.00
11/02/2021	2044 On 03-February-22	11.59	Call	Bond Future	6417	6	6417	6	0.00
11/02/2021	2044 On 03-February-22	11.60	Call	Bond Future	6453	6	6453	6	0.00
11/02/2021	2044 On 03-February-22	11.60	Put	Bond Future	4398	5	4398	5	0.00
11/02/2021	2044 On 03-February-22	11.59	Put	Bond Future	4425	5	4425	5	0.00
11/02/2021	2044 On 03-February-22	11.61	Put	Bond Future	4371	5	4371	5	0.00
11/02/2021	2046 On 06-May-21			Bond Future	104.00	103.8232	104.0025	103.8232	14,893.00
11/02/2021	2046 On 05-August-21			Bond Future	105.15	104.9686	105.1495	104.9686	0.00
11/02/2021	2046 On 04-November-21			Bond Future	104.49	104.3083	104.4912	104.3083	0.00
11/02/2021	2046 On 03-February-22			Bond Future	105.66	105.4780	105.6629	105.4780	0.00
11/02/2021	2050 On 06-May-21			Bond Future	107.20	107.4016	107.2007	107.4016	10,968.00
11/02/2021	2050 On 05-August-21			Bond Future	106.46	106.6602	106.4567	106.6602	0.00
11/02/2021	2050 On 04-November-21			Bond Future	107.62	107.8243	107.6184	107.8243	0.00
11/02/2021	2050 On 03-February-22			Bond Future	106.88	107.0872	106.8791	107.0872	0.00
11/02/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	AL37 On 06-May-21			Index Future	801.22	800.2800	801.2210	800.2800	0.00
11/02/2021	AL37 On 05-August-21			Index Future	809.77	808.8190	809.7670	808.8190	0.00
11/02/2021	AL37 On 04-November-21			Index Future	818.50	817.5440	818.5020	817.5440	0.00
11/02/2021	AL37 On 03-February-22			Index Future	827.49	826.5180	827.4850	826.5180	0.00
11/02/2021	AL7T On 06-May-21			Index Future	901.23	896.3320	901.2260	896.3320	0.00
11/02/2021	AL7T On 05-August-21			Index Future	910.84	905.8960	910.8380	905.8960	0.00
11/02/2021	AL7T On 04-November-21			Index Future	920.66	915.6680	920.6630	915.6680	0.00
11/02/2021	AL7T On 03-February-22			Index Future	930.77	925.7190	930.7670	925.7190	0.00
11/02/2021	ALBI On 06-May-21			Index Future	788.26	784.1600	788.2610	784.1600	308.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2021	ALBI On 05-August-21			Index Future	796.67	792.5270	796.6690	792.5270	0.00
11/02/2021	ALBI On 04-November-21			Index Future	805.26	801.0760	805.2620	801.0760	0.00
11/02/2021	ALBI On 03-February-22			Index Future	814.10	809.8690	814.1000	809.8690	0.00
11/02/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/02/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/02/2021	ES33 On 06-May-21			Bond Future	11.18	76.2949	11.1750	76.2949	350.00
11/02/2021	ES33 On 05-August-21			Bond Future	11.42	77.1179	11.4163	77.1179	0.00
11/02/2021	ES33 On 04-November-21			Bond Future	11.67	74.1673	11.6655	74.1673	0.00
11/02/2021	ES33 On 03-February-22			Bond Future	11.93	74.9821	11.9324	74.9821	0.00
11/02/2021	ES42 On 06-May-21			Bond Future	11.73	74.8026	11.7293	74.8026	4,779.00
11/02/2021	ES42 On 05-August-21			Bond Future	11.96	75.6103	11.9583	75.6103	0.00
11/02/2021	ES42 On 04-November-21			Bond Future	12.20	72.1605	12.1959	72.1605	0.00
11/02/2021	ES42 On 03-February-22			Bond Future	12.44	72.9535	12.4420	72.9535	0.00
11/02/2021	GOVI On 06-May-21			GOVI	778.99	774.9850	778.9940	774.9850	971.00
11/02/2021	GOVI On 06-May-21	678.69	Call	GOVI	1003040	96	1003040	96	0.00
11/02/2021	GOVI On 06-May-21	678.68	Call	GOVI	1003140	96	1003140	96	0.00
11/02/2021	GOVI On 06-May-21	678.67	Call	GOVI	1003240	96	1003240	96	0.00
11/02/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
11/02/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
11/02/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
11/02/2021	GOVI On 05-August-21			GOVI	787.30	783.2540	787.3030	783.2540	0.00
11/02/2021	GOVI On 05-August-21	719.15	Call	GOVI	681530	64	681530	64	0.00
11/02/2021	GOVI On 05-August-21	719.14	Call	GOVI	681630	64	681630	64	0.00
11/02/2021	GOVI On 05-August-21	719.13	Call	GOVI	681730	64	681730	64	0.00
11/02/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
11/02/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
11/02/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
11/02/2021	GOVI On 04-November-21			GOVI	795.80	791.7030	795.7950	791.7030	0.00
11/02/2021	GOVI On 04-November-21	728.42	Call	GOVI	673750	63	673750	63	0.00
11/02/2021	GOVI On 04-November-21	728.41	Call	GOVI	673850	63	673850	63	0.00
11/02/2021	GOVI On 04-November-21	728.40	Call	GOVI	673950	63	673950	63	0.00
11/02/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
11/02/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
11/02/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
11/02/2021	GOVI On 03-February-22			GOVI	804.53	800.3930	804.5290	800.3930	0.00
11/02/2021	GOVI On 03-February-22	792.75	Call	GOVI	117790	8	117790	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
11/02/2021	GOVI On 03-February-22	792.74	Call	GOVI	117890	8	117890	8	0.00
11/02/2021	GOVI On 03-February-22	792.76	Call	GOVI	117690	8	117690	8	0.00
11/02/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
11/02/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
11/02/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
11/02/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/02/2021	IGOV On 06-May-21			Index Future	280.33	280.2300	280.3280	280.2300	976.00
11/02/2021	IGOV On 05-August-21			Index Future	283.39	283.2890	283.3860	283.2890	0.00
11/02/2021	IGOV On 04-November-21			Index Future	286.51	286.4120	286.5110	286.4120	0.00
11/02/2021	IGOV On 03-February-22			Index Future	289.72	289.6230	289.7220	289.6230	0.00
11/02/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
11/02/2021	IS05 On 15-June-21			Interest Rate Swap	90.44	90.4300	90.4400	90.4300	0.00
11/02/2021	IS05 On 21-September-21			Interest Rate Swap	89.41	89.4100	89.4100	89.4100	0.00
11/02/2021	IS05 On 21-December-21			Interest Rate Swap	90.69	90.6700	90.6900	90.6700	51.00
11/02/2021	IS05 On 15-March-22			Interest Rate Swap	90.12	90.1100	90.1200	90.1100	0.00
11/02/2021	IS05 On 21-June-22			Interest Rate Swap	90.24	90.2200	90.2400	90.2200	0.00
11/02/2021	IS05 On 20-September-22			Interest Rate Swap	93.37	93.3400	93.3700	93.3400	0.00
11/02/2021	IS05 On 20-December-22			Interest Rate Swap	93.85	93.8200	93.8500	93.8200	0.00
11/02/2021	IS05 On 22-March-23			Interest Rate Swap	86.21	86.1900	86.2100	86.1900	0.00
11/02/2021	IS05 On 20-June-23			Interest Rate Swap	91.71	91.6800	91.7100	91.6800	0.00
11/02/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
11/02/2021	IS10 On 17-December-25			Interest Rate Swap	78.27	78.3600	78.2700	78.3600	0.00
11/02/2021	IS10 On 16-March-26			Interest Rate Swap	74.65	74.7500	74.6500	74.7500	0.00
11/02/2021	IS10 On 15-June-26			Interest Rate Swap	72.90	73.0300	72.9000	73.0300	0.00
11/02/2021	IS10 On 21-September-26			Interest Rate Swap	74.77	74.9300	74.7700	74.9300	0.00
11/02/2021	IS10 On 21-December-26			Interest Rate Swap	78.66	78.8400	78.6600	78.8400	0.00
11/02/2021	IS10 On 15-March-27			Interest Rate Swap	77.03	77.2400	77.0300	77.2400	0.00
11/02/2021	IS10 On 21-June-27			Interest Rate Swap	78.99	79.2100	78.9900	79.2100	0.00
11/02/2021	IS10 On 20-September-27			Interest Rate Swap	84.72	84.9600	84.7200	84.9600	0.00
11/02/2021	IS10 On 20-December-27			Interest Rate Swap	85.03	85.2900	85.0300	85.2900	0.00
11/02/2021	IS10 On 22-March-28			Interest Rate Swap	77.91	78.1900	77.9100	78.1900	0.00
11/02/2021	IS10 On 20-June-28			Interest Rate Swap	85.74	86.0400	85.7400	86.0400	0.00
11/02/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	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
11/02/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/02/2021	JBAF On 17-February-21			Jibar Tradeable Future	3.65	96.3550	3.6450	96.3550	0.00
11/02/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.69	96.3350	3.6850	96.3350	0.00
11/02/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.67	96.3500	3.6700	96.3500	0.00
11/02/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.67	96.3500	3.6700	96.3500	0.00
11/02/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.70	96.3250	3.6950	96.3250	0.00
11/02/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.70	96.3100	3.7000	96.3100	0.00
11/02/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.76	96.2500	3.7600	96.2500	30,000.00
11/02/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.95	96.0550	3.9500	96.0550	0.00
11/02/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.07	95.9400	4.0700	95.9400	0.00
11/02/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.30	95.6800	4.3000	95.6800	20,001.00
11/02/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.42	95.5650	4.4150	95.5650	0.00
11/02/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.63	95.3350	4.6250	95.3350	0.00
11/02/2021	R023 On 06-May-21			Bond Future	4.77	106.6258	4.7653	106.6258	41,458.00
11/02/2021	R023 On 06-May-21	7.57	Call	Bond Future	4810	5	4810	5	0.00
11/02/2021	R023 On 06-May-21	7.56	Call	Bond Future	4794	5	4794	5	0.00
11/02/2021	R023 On 06-May-21	7.58	Call	Bond Future	4827	5	4827	5	0.00
11/02/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
11/02/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
11/02/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
11/02/2021	R023 On 05-August-21			Bond Future	4.84	107.7757	4.8396	107.7757	0.00
11/02/2021	R023 On 05-August-21	5.31	Call	Bond Future	940	1	940	1	0.00
11/02/2021	R023 On 05-August-21	5.30	Call	Bond Future	928	1	928	1	0.00
11/02/2021	R023 On 05-August-21	5.29	Call	Bond Future	916	1	916	1	0.00
11/02/2021	R023 On 05-August-21	5.29	Put	Bond Future	232	0	232	0	0.00
11/02/2021	R023 On 05-August-21	5.30	Put	Bond Future	229	0	229	0	0.00
11/02/2021	R023 On 05-August-21	5.31	Put	Bond Future	226	0	226	0	0.00
11/02/2021	R023 On 04-November-21			Bond Future	4.94	105.0198	4.9402	105.0198	0.00
11/02/2021	R023 On 04-November-21	4.92	Call	Bond Future	454	0	454	0	0.00
11/02/2021	R023 On 04-November-21	4.91	Call	Bond Future	447	0	447	0	0.00
11/02/2021	R023 On 04-November-21	4.90	Call	Bond Future	440	0	440	0	0.00
11/02/2021	R023 On 04-November-21	4.90	Put	Bond Future	491	0	491	0	0.00
11/02/2021	R023 On 04-November-21	4.91	Put	Bond Future	485	0	485	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2021	R023 On 04-November-21	4.92	Put	Bond Future	479	0	479	0	0.00
11/02/2021	R023 On 03-February-22			Bond Future	5.08	106.1731	5.0781	106.1731	0.00
11/02/2021	R023 On 03-February-22	5.07	Call	Bond Future	468	0	468	0	0.00
11/02/2021	R023 On 03-February-22	5.06	Call	Bond Future	463	0	463	0	0.00
11/02/2021	R023 On 03-February-22	5.08	Call	Bond Future	474	0	474	0	0.00
11/02/2021	R023 On 03-February-22	5.08	Put	Bond Future	472	0	472	0	0.00
11/02/2021	R023 On 03-February-22	5.06	Put	Bond Future	481	0	481	0	0.00
11/02/2021	R023 On 03-February-22	5.07	Put	Bond Future	477	0	477	0	0.00
11/02/2021	R035 On 06-May-21			Bond Future	10.22	91.2209	10.2159	91.2209	103,020.00
11/02/2021	R035 On 06-May-21	12.36	Call	Bond Future	13084	12	13084	12	0.00
11/02/2021	R035 On 06-May-21	12.35	Call	Bond Future	13032	12	13032	12	0.00
11/02/2021	R035 On 06-May-21	11.05	Call	Bond Future	6299	6	6299	6	0.00
11/02/2021	R035 On 06-May-21	10.40	Call	Bond Future	3325	3	3325	3	600.00
11/02/2021	R035 On 06-May-21	11.15	Call	Bond Future	6805	6	6805	6	600.00
11/02/2021	R035 On 06-May-21	12.91	Call	Bond Future	15916	15	15916	15	0.00
11/02/2021	R035 On 06-May-21	10.81	Call	Bond Future	5121	5	5121	5	1,650.00
11/02/2021	R035 On 06-May-21	12.02	Call	Bond Future	11297	11	11297	11	0.00
11/02/2021	R035 On 06-May-21	11.32	Call	Bond Future	7668	7	7668	7	0.00
11/02/2021	R035 On 06-May-21	12.37	Call	Bond Future	13137	12	13137	12	0.00
11/02/2021	R035 On 06-May-21	10.55	Call	Bond Future	3941	4	3941	4	0.00
11/02/2021	R035 On 06-May-21	10.05	Call	Bond Future	2092	2	2092	2	500.00
11/02/2021	R035 On 06-May-21	11.55	Call	Bond Future	8838	8	8838	8	0.00
11/02/2021	R035 On 06-May-21	12.77	Call	Bond Future	15205	15	15205	15	0.00
11/02/2021	R035 On 06-May-21	10.24	Call	Bond Future	2725	2	2725	2	223.00
11/02/2021	R035 On 06-May-21	12.77	Put	Bond Future	29	0	29	0	1,650.00
11/02/2021	R035 On 06-May-21	10.24	Put	Bond Future	2561	3	2561	3	0.00
11/02/2021	R035 On 06-May-21	11.55	Put	Bond Future	398	0	398	0	1,650.00
11/02/2021	R035 On 06-May-21	12.91	Put	Bond Future	21	0	21	0	600.00
11/02/2021	R035 On 06-May-21	10.40	Put	Bond Future	2087	2	2087	2	0.00
11/02/2021	R035 On 06-May-21	10.55	Put	Bond Future	1713	2	1713	2	500.00
11/02/2021	R035 On 06-May-21	10.05	Put	Bond Future	3230	4	3230	4	0.00
11/02/2021	R035 On 06-May-21	12.35	Put	Bond Future	78	0	78	0	0.00
11/02/2021	R035 On 06-May-21	12.36	Put	Bond Future	77	0	77	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2021	R035 On 06-May-21	11.32	Put	Bond Future	598	1	598	1	223.00
11/02/2021	R035 On 06-May-21	12.02	Put	Bond Future	159	0	159	0	223.00
11/02/2021	R035 On 06-May-21	10.81	Put	Bond Future	1213	1	1213	1	0.00
11/02/2021	R035 On 06-May-21	11.15	Put	Bond Future	771	1	771	1	0.00
11/02/2021	R035 On 06-May-21	11.05	Put	Bond Future	881	1	881	1	500.00
11/02/2021	R035 On 06-May-21	12.37	Put	Bond Future	75	0	75	0	0.00
11/02/2021	R035 On 05-August-21			Bond Future	10.41	92.2047	10.4149	92.2047	0.00
11/02/2021	R035 On 05-August-21	10.77	Call	Bond Future	5049	5	5049	5	0.00
11/02/2021	R035 On 05-August-21	10.02	Call	Bond Future	2520	2	2520	2	100.00
11/02/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
11/02/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
11/02/2021	R035 On 05-August-21	11.37	Call	Bond Future	7634	7	7634	7	0.00
11/02/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
11/02/2021	R035 On 05-August-21	5.31	Put	Bond Future	45198	46	45198	46	0.00
11/02/2021	R035 On 05-August-21	11.37	Put	Bond Future	1642	2	1642	2	100.00
11/02/2021	R035 On 05-August-21	5.29	Put	Bond Future	45431	46	45431	46	0.00
11/02/2021	R035 On 05-August-21	5.30	Put	Bond Future	45315	46	45315	46	0.00
11/02/2021	R035 On 05-August-21	10.77	Put	Bond Future	2750	3	2750	3	100.00
11/02/2021	R035 On 05-August-21	10.02	Put	Bond Future	5182	6	5182	6	0.00
11/02/2021	R035 On 04-November-21			Bond Future	10.62	88.7155	10.6190	88.7155	0.00
11/02/2021	R035 On 04-November-21	13.82	Call	Bond Future	17708	17	17708	17	0.00
11/02/2021	R035 On 04-November-21	11.75	Call	Bond Future	8813	8	8813	8	0.00
11/02/2021	R035 On 04-November-21	10.23	Call	Bond Future	3173	3	3173	3	782.00
11/02/2021	R035 On 04-November-21	12.52	Call	Bond Future	12026	11	12026	11	0.00
11/02/2021	R035 On 04-November-21	12.51	Call	Bond Future	11983	11	11983	11	0.00
11/02/2021	R035 On 04-November-21	10.12	Call	Bond Future	2864	3	2864	3	400.00
11/02/2021	R035 On 04-November-21	10.62	Call	Bond Future	4382	4	4382	4	400.00
11/02/2021	R035 On 04-November-21	12.53	Call	Bond Future	12069	11	12069	11	0.00
11/02/2021	R035 On 04-November-21	11.08	Call	Bond Future	6025	6	6025	6	0.00
11/02/2021	R035 On 04-November-21	11.08	Put	Bond Future	3140	3	3140	3	782.00
11/02/2021	R035 On 04-November-21	10.23	Put	Bond Future	5718	6	5718	6	0.00
11/02/2021	R035 On 04-November-21	12.53	Put	Bond Future	962	1	962	1	0.00
11/02/2021	R035 On 04-November-21	11.75	Put	Bond Future	1975	2	1975	2	782.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2021	R035 On 04-November-21	10.62	Put	Bond Future	4376	5	4376	5	0.00
11/02/2021	R035 On 04-November-21	10.12	Put	Bond Future	6149	7	6149	7	0.00
11/02/2021	R035 On 04-November-21	12.51	Put	Bond Future	981	1	981	1	0.00
11/02/2021	R035 On 04-November-21	12.52	Put	Bond Future	971	1	971	1	0.00
11/02/2021	R035 On 04-November-21	13.82	Put	Bond Future	241	0	241	0	400.00
11/02/2021	R035 On 03-February-22			Bond Future	10.84	89.6900	10.8375	89.6900	0.00
11/02/2021	R035 On 03-February-22	9.70	Call	Bond Future	2007	2	2007	2	683.00
11/02/2021	R035 On 03-February-22	11.24	Call	Bond Future	6289	6	6289	6	0.00
11/02/2021	R035 On 03-February-22	11.39	Call	Bond Future	6840	6	6840	6	0.00
11/02/2021	R035 On 03-February-22	10.65	Call	Bond Future	4339	4	4339	4	0.00
11/02/2021	R035 On 03-February-22	11.23	Call	Bond Future	6254	6	6254	6	0.00
11/02/2021	R035 On 03-February-22	11.22	Call	Bond Future	6218	6	6218	6	0.00
11/02/2021	R035 On 03-February-22	11.22	Put	Bond Future	3886	4	3886	4	0.00
11/02/2021	R035 On 03-February-22	11.23	Put	Bond Future	3862	4	3862	4	0.00
11/02/2021	R035 On 03-February-22	11.39	Put	Bond Future	3501	4	3501	4	683.00
11/02/2021	R035 On 03-February-22	11.24	Put	Bond Future	3838	4	3838	4	0.00
11/02/2021	R035 On 03-February-22	10.65	Put	Bond Future	5516	6	5516	6	683.00
11/02/2021	R035 On 03-February-22	9.70	Put	Bond Future	9515	10	9515	10	0.00
11/02/2021	R186 On 06-May-21			Bond Future	6.79	120.9707	6.7932	120.9707	104,524.00
11/02/2021	R186 On 06-May-21	10.78	Call	Bond Future	18227	18	18227	18	0.00
11/02/2021	R186 On 06-May-21	7.30	Call	Bond Future	3109	3	3109	3	0.00
11/02/2021	R186 On 06-May-21	10.77	Call	Bond Future	18186	18	18186	18	0.00
11/02/2021	R186 On 06-May-21	10.76	Call	Bond Future	18145	18	18145	18	0.00
11/02/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
11/02/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
11/02/2021	R186 On 06-May-21	7.30	Put	Bond Future	569	1	569	1	15,177.00
11/02/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
11/02/2021	R186 On 05-August-21			Bond Future	6.94	116.9946	6.9439	116.9946	0.00
11/02/2021	R186 On 05-August-21	8.63	Call	Bond Future	7975	8	7975	8	0.00
11/02/2021	R186 On 05-August-21	8.62	Call	Bond Future	7934	8	7934	8	0.00
11/02/2021	R186 On 05-August-21	8.61	Call	Bond Future	7894	8	7894	8	0.00
11/02/2021	R186 On 05-August-21	8.61	Put	Bond Future	177	0	177	0	0.00
11/02/2021	R186 On 05-August-21	8.62	Put	Bond Future	174	0	174	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2021	R186 On 05-August-21	8.63	Put	Bond Future	170	0	170	0	0.00
11/02/2021	R186 On 04-November-21			Bond Future	7.10	118.2444	7.1025	118.2444	0.00
11/02/2021	R186 On 04-November-21	8.11	Call	Bond Future	5376	5	5376	5	0.00
11/02/2021	R186 On 04-November-21	8.10	Call	Bond Future	5341	5	5341	5	0.00
11/02/2021	R186 On 04-November-21	8.09	Call	Bond Future	5307	5	5307	5	0.00
11/02/2021	R186 On 04-November-21	8.09	Put	Bond Future	877	1	877	1	0.00
11/02/2021	R186 On 04-November-21	8.10	Put	Bond Future	868	1	868	1	0.00
11/02/2021	R186 On 04-November-21	8.11	Put	Bond Future	859	1	859	1	0.00
11/02/2021	R186 On 03-February-22			Bond Future	7.28	114.2624	7.2760	114.2624	0.00
11/02/2021	R186 On 03-February-22	7.28	Call	Bond Future	2635	3	2635	3	0.00
11/02/2021	R186 On 03-February-22	7.29	Call	Bond Future	2658	3	2658	3	0.00
11/02/2021	R186 On 03-February-22	7.30	Call	Bond Future	2681	3	2681	3	0.00
11/02/2021	R186 On 03-February-22	7.30	Put	Bond Future	2576	3	2576	3	0.00
11/02/2021	R186 On 03-February-22	7.29	Put	Bond Future	2597	3	2597	3	0.00
11/02/2021	R186 On 03-February-22	7.28	Put	Bond Future	2618	3	2618	3	0.00
11/02/2021	R197 On 06-May-21			Bond Future	321.99	322.0143	321.9916	322.0143	2,121.00
11/02/2021	R197 On 05-August-21			Bond Future	317.55	317.5694	317.5452	317.5694	0.00
11/02/2021	R197 On 04-November-21			Bond Future	321.01	321.0357	321.0108	321.0357	0.00
11/02/2021	R197 On 03-February-22			Bond Future	316.52	316.5438	316.5184	316.5438	0.00
11/02/2021	R202 On 06-May-21			Bond Future	227.25	227.2502	227.2509	227.2502	8,028.00
11/02/2021	R202 On 05-August-21			Bond Future	225.51	225.5092	225.5092	225.5092	0.00
11/02/2021	R202 On 04-November-21			Bond Future	227.97	227.9705	227.9700	227.9705	0.00
11/02/2021	R202 On 03-February-22			Bond Future	226.23	226.2286	226.2282	226.2286	0.00
11/02/2021	R209 On 06-May-21			Bond Future	10.13	70.6041	10.1275	70.6041	26,545.00
11/02/2021	R209 On 06-May-21	10.60	Call	Bond Future	4061	4	4061	4	0.00
11/02/2021	R209 On 06-May-21	12.24	Call	Bond Future	11193	11	11193	11	0.00
11/02/2021	R209 On 06-May-21	10.25	Call	Bond Future	2810	3	2810	3	5,325.00
11/02/2021	R209 On 06-May-21	11.25	Call	Bond Future	6810	6	6810	6	0.00
11/02/2021	R209 On 06-May-21	11.60	Call	Bond Future	8337	8	8337	8	0.00
11/02/2021	R209 On 06-May-21	12.23	Call	Bond Future	11149	11	11149	11	0.00
11/02/2021	R209 On 06-May-21	12.22	Call	Bond Future	11104	11	11104	11	0.00
11/02/2021	R209 On 06-May-21	9.50	Call	Bond Future	932	1	932	1	2,150.00
11/02/2021	R209 On 06-May-21	10.35	Call	Bond Future	3145	3	3145	3	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2021	R209 On 06-May-21	9.75	Call	Bond Future	1429	1	1429	1	6,050.00
11/02/2021	R209 On 06-May-21	11.00	Call	Bond Future	5712	5	5712	5	0.00
11/02/2021	R209 On 06-May-21	10.00	Call	Bond Future	2059	2	2059	2	0.00
11/02/2021	R209 On 06-May-21	12.25	Call	Bond Future	11238	11	11238	11	0.00
11/02/2021	R209 On 06-May-21	12.25	Put	Bond Future	88	0	88	0	9,150.00
11/02/2021	R209 On 06-May-21	11.00	Put	Bond Future	789	1	789	1	3,500.00
11/02/2021	R209 On 06-May-21	10.00	Put	Bond Future	2822	3	2822	3	0.00
11/02/2021	R209 On 06-May-21	9.75	Put	Bond Future	3723	4	3723	4	0.00
11/02/2021	R209 On 06-May-21	12.22	Put	Bond Future	94	0	94	0	0.00
11/02/2021	R209 On 06-May-21	9.50	Put	Bond Future	4805	5	4805	5	0.00
11/02/2021	R209 On 06-May-21	12.23	Put	Bond Future	92	0	92	0	0.00
11/02/2021	R209 On 06-May-21	11.60	Put	Bond Future	312	0	312	0	3,750.00
11/02/2021	R209 On 06-May-21	10.25	Put	Bond Future	2087	2	2087	2	0.00
11/02/2021	R209 On 06-May-21	11.25	Put	Bond Future	568	1	568	1	9,150.00
11/02/2021	R209 On 06-May-21	12.24	Put	Bond Future	90	0	90	0	0.00
11/02/2021	R209 On 06-May-21	10.35	Put	Bond Future	1840	2	1840	2	0.00
11/02/2021	R209 On 06-May-21	10.60	Put	Bond Future	1331	2	1331	2	6,250.00
11/02/2021	R209 On 05-August-21			Bond Future	10.30	71.3659	10.3020	71.3659	0.00
11/02/2021	R209 On 05-August-21	11.80	Call	Bond Future	8858	8	8858	8	0.00
11/02/2021	R209 On 05-August-21	11.79	Call	Bond Future	8819	8	8819	8	0.00
11/02/2021	R209 On 05-August-21	11.81	Call	Bond Future	8897	8	8897	8	0.00
11/02/2021	R209 On 05-August-21	11.81	Put	Bond Future	886	1	886	1	0.00
11/02/2021	R209 On 05-August-21	11.79	Put	Bond Future	906	1	906	1	0.00
11/02/2021	R209 On 05-August-21	11.80	Put	Bond Future	896	1	896	1	0.00
11/02/2021	R209 On 04-November-21			Bond Future	10.48	68.9884	10.4799	68.9884	1,795.00
11/02/2021	R209 On 04-November-21	9.50	Call	Bond Future	1675	2	1675	2	3,750.00
11/02/2021	R209 On 04-November-21	12.18	Call	Bond Future	9844	9	9844	9	0.00
11/02/2021	R209 On 04-November-21	10.50	Call	Bond Future	4016	4	4016	4	0.00
11/02/2021	R209 On 04-November-21	12.00	Call	Bond Future	9195	9	9195	9	0.00
11/02/2021	R209 On 04-November-21	12.19	Call	Bond Future	9880	9	9880	9	0.00
11/02/2021	R209 On 04-November-21	12.17	Call	Bond Future	9808	9	9808	9	0.00
11/02/2021	R209 On 04-November-21	12.19	Put	Bond Future	1108	1	1108	1	0.00
11/02/2021	R209 On 04-November-21	12.00	Put	Bond Future	1315	1	1315	1	5,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2021	R209 On 04-November-21	12.18	Put	Bond Future	1118	1	1118	1	0.00
11/02/2021	R209 On 04-November-21	12.17	Put	Bond Future	1128	1	1128	1	0.00
11/02/2021	R209 On 04-November-21	10.50	Put	Bond Future	3902	4	3902	4	5,500.00
11/02/2021	R209 On 04-November-21	9.50	Put	Bond Future	7544	8	7544	8	0.00
11/02/2021	R209 On 03-February-22			Bond Future	10.67	69.7463	10.6658	69.7463	0.00
11/02/2021	R209 On 03-February-22	11.04	Call	Bond Future	5587	5	5587	5	0.00
11/02/2021	R209 On 03-February-22	11.03	Call	Bond Future	5555	5	5555	5	0.00
11/02/2021	R209 On 03-February-22	11.02	Call	Bond Future	5524	5	5524	5	0.00
11/02/2021	R209 On 03-February-22	11.02	Put	Bond Future	3611	4	3611	4	0.00
11/02/2021	R209 On 03-February-22	11.03	Put	Bond Future	3590	4	3590	4	0.00
11/02/2021	R209 On 03-February-22	11.04	Put	Bond Future	3569	4	3569	4	0.00
11/02/2021	R210 On 06-May-21			Bond Future	198.48	197.5956	198.4846	197.5956	1,183.00
11/02/2021	R210 On 05-August-21			Bond Future	200.67	199.7755	200.6735	199.7755	0.00
11/02/2021	R210 On 04-November-21			Bond Future	200.13	199.2183	200.1259	199.2183	0.00
11/02/2021	R210 On 03-February-22			Bond Future	202.37	201.4520	202.3697	201.4520	0.00
11/02/2021	R212 On 06-May-21			Bond Future	171.88	171.8903	171.8757	171.8903	3,425.00
11/02/2021	R212 On 05-August-21			Bond Future	171.44	171.4562	171.4408	171.4562	0.00
11/02/2021	R212 On 04-November-21			Bond Future	173.31	173.3275	173.3117	173.3275	0.00
11/02/2021	R213 On 06-May-21			Bond Future	9.10	87.3920	9.1004	87.3920	9,159.00
11/02/2021	R213 On 06-May-21	11.90	Call	Bond Future	14496	14	14496	14	0.00
11/02/2021	R213 On 06-May-21	11.89	Call	Bond Future	14451	14	14451	14	0.00
11/02/2021	R213 On 06-May-21	11.91	Call	Bond Future	14542	14	14542	14	0.00
11/02/2021	R213 On 06-May-21	11.91	Put	Bond Future	7	0	7	0	0.00
11/02/2021	R213 On 06-May-21	11.89	Put	Bond Future	7	0	7	0	0.00
11/02/2021	R213 On 06-May-21	11.90	Put	Bond Future	7	0	7	0	0.00
11/02/2021	R213 On 05-August-21			Bond Future	9.28	88.3345	9.2812	88.3345	0.00
11/02/2021	R213 On 05-August-21	10.78	Call	Bond Future	8621	8	8621	8	0.00
11/02/2021	R213 On 05-August-21	10.14	Call	Bond Future	6008	6	6008	6	0.00
11/02/2021	R213 On 05-August-21	10.86	Call	Bond Future	8953	9	8953	9	0.00
11/02/2021	R213 On 05-August-21	9.34	Call	Bond Future	3200	3	3200	3	0.00
11/02/2021	R213 On 05-August-21	10.85	Call	Bond Future	8912	8	8912	8	0.00
11/02/2021	R213 On 05-August-21	10.84	Call	Bond Future	8870	8	8870	8	0.00
11/02/2021	R213 On 05-August-21	10.84	Put	Bond Future	613	1	613	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
11/02/2021	R213 On 05-August-21	10.85	Put	Bond Future	605	1	605	1	0.00
11/02/2021	R213 On 05-August-21	10.14	Put	Bond Future	1325	1	1325	1	0.00
11/02/2021	R213 On 05-August-21	9.34	Put	Bond Future	2868	3	2868	3	0.00
11/02/2021	R213 On 05-August-21	10.86	Put	Bond Future	597	1	597	1	0.00
11/02/2021	R213 On 05-August-21	10.78	Put	Bond Future	662	1	662	1	0.00
11/02/2021	R213 On 04-November-21			Bond Future	9.47	85.7491	9.4687	85.7491	0.00
11/02/2021	R213 On 04-November-21	11.10	Call	Bond Future	9284	9	9284	9	0.00
11/02/2021	R213 On 04-November-21	11.09	Call	Bond Future	9245	9	9245	9	0.00
11/02/2021	R213 On 04-November-21	11.11	Call	Bond Future	9322	9	9322	9	0.00
11/02/2021	R213 On 04-November-21	11.09	Put	Bond Future	919	1	919	1	0.00
11/02/2021	R213 On 04-November-21	11.10	Put	Bond Future	909	1	909	1	0.00
11/02/2021	R213 On 04-November-21	11.11	Put	Bond Future	900	1	900	1	0.00
11/02/2021	R213 On 03-February-22			Bond Future	9.67	86.6908	9.6707	86.6908	0.00
11/02/2021	R213 On 03-February-22	10.15	Call	Bond Future	5404	0	5404	0	0.00
11/02/2021	R213 On 03-February-22	9.58	Call	Bond Future	3723	0	3723	0	0.00
11/02/2021	R213 On 03-February-22	9.97	Call	Bond Future	4837	5	4837	5	0.00
11/02/2021	R213 On 03-February-22	9.96	Call	Bond Future	4807	5	4807	5	0.00
11/02/2021	R213 On 03-February-22	8.63	Call	Bond Future	1639	0	1639	0	200.00
11/02/2021	R213 On 03-February-22	9.98	Call	Bond Future	4867	5	4867	5	0.00
11/02/2021	R213 On 03-February-22	9.98	Put	Bond Future	3243	3	3243	3	0.00
11/02/2021	R213 On 03-February-22	9.58	Put	Bond Future	4207	0	4207	0	200.00
11/02/2021	R213 On 03-February-22	8.63	Put	Bond Future	7414	0	7414	0	0.00
11/02/2021	R213 On 03-February-22	9.96	Put	Bond Future	3286	4	3286	4	0.00
11/02/2021	R213 On 03-February-22	9.97	Put	Bond Future	3265	4	3265	4	0.00
11/02/2021	R213 On 03-February-22	10.15	Put	Bond Future	2904	0	2904	0	200.00
11/02/2021	R214 On 06-May-21			Bond Future	10.55	67.3099	10.5544	67.3099	13,213.00
11/02/2021	R214 On 06-May-21	12.27	Call	Bond Future	9420	9	9420	9	0.00
11/02/2021	R214 On 06-May-21	12.26	Call	Bond Future	9376	9	9376	9	0.00
11/02/2021	R214 On 06-May-21	12.25	Call	Bond Future	9333	9	9333	9	0.00
11/02/2021	R214 On 06-May-21	12.25	Put	Bond Future	251	0	251	0	0.00
11/02/2021	R214 On 06-May-21	12.26	Put	Bond Future	247	0	247	0	0.00
11/02/2021	R214 On 06-May-21	12.27	Put	Bond Future	243	0	243	0	0.00
11/02/2021	R214 On 05-August-21			Bond Future	10.73	68.0359	10.7289	68.0359	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
11/02/2021	R214 On 05-August-21	12.02	Call	Bond Future	8172	8	8172	8	0.00
11/02/2021	R214 On 05-August-21	12.03	Call	Bond Future	8208	8	8208	8	0.00
11/02/2021	R214 On 05-August-21	12.01	Call	Bond Future	8135	8	8135	8	0.00
11/02/2021	R214 On 05-August-21	12.03	Put	Bond Future	1230	1	1230	1	0.00
11/02/2021	R214 On 05-August-21	12.01	Put	Bond Future	1254	1	1254	1	0.00
11/02/2021	R214 On 05-August-21	12.02	Put	Bond Future	1242	1	1242	1	0.00
11/02/2021	R214 On 04-November-21			Bond Future	10.91	65.4858	10.9063	65.4858	0.00
11/02/2021	R214 On 04-November-21	12.48	Call	Bond Future	9481	9	9481	9	0.00
11/02/2021	R214 On 04-November-21	12.47	Call	Bond Future	9447	9	9447	9	0.00
11/02/2021	R214 On 04-November-21	12.46	Call	Bond Future	9412	9	9412	9	0.00
11/02/2021	R214 On 04-November-21	12.46	Put	Bond Future	1415	2	1415	2	0.00
11/02/2021	R214 On 04-November-21	12.48	Put	Bond Future	1392	2	1392	2	0.00
11/02/2021	R214 On 04-November-21	12.47	Put	Bond Future	1403	2	1403	2	0.00
11/02/2021	R214 On 03-February-22			Bond Future	11.09	66.2052	11.0947	66.2052	0.00
11/02/2021	R214 On 03-February-22	11.40	Call	Bond Future	5549	5	5549	5	0.00
11/02/2021	R214 On 03-February-22	11.39	Call	Bond Future	5519	5	5519	5	0.00
11/02/2021	R214 On 03-February-22	11.41	Call	Bond Future	5580	5	5580	5	0.00
11/02/2021	R214 On 03-February-22	11.39	Put	Bond Future	3909	4	3909	4	0.00
11/02/2021	R214 On 03-February-22	11.40	Put	Bond Future	3886	4	3886	4	0.00
11/02/2021	R214 On 03-February-22	11.41	Put	Bond Future	3863	4	3863	4	0.00
11/02/2021	R248 On 06-May-21			Bond Future	10.61	84.4930	10.6105	84.4930	127,320.00
11/02/2021	R248 On 06-May-21	12.35	Call	Bond Future	11752	11	11752	11	0.00
11/02/2021	R248 On 06-May-21	12.34	Call	Bond Future	11698	11	11698	11	0.00
11/02/2021	R248 On 06-May-21	12.36	Call	Bond Future	11806	11	11806	11	0.00
11/02/2021	R248 On 06-May-21	12.36	Put	Bond Future	205	0	205	0	0.00
11/02/2021	R248 On 06-May-21	12.34	Put	Bond Future	213	0	213	0	0.00
11/02/2021	R248 On 06-May-21	12.35	Put	Bond Future	209	0	209	0	0.00
11/02/2021	R248 On 05-August-21			Bond Future	10.79	85.4042	10.7867	85.4042	0.00
11/02/2021	R248 On 05-August-21	12.51	Call	Bond Future	11938	11	11938	11	0.00
11/02/2021	R248 On 05-August-21	12.50	Call	Bond Future	11891	11	11891	11	0.00
11/02/2021	R248 On 05-August-21	12.52	Call	Bond Future	11986	11	11986	11	0.00
11/02/2021	R248 On 05-August-21	12.50	Put	Bond Future	809	1	809	1	0.00
11/02/2021	R248 On 05-August-21	12.51	Put	Bond Future	800	1	800	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
11/02/2021	R248 On 05-August-21	12.52	Put	Bond Future	791	1	791	1	0.00
11/02/2021	R248 On 04-November-21			Bond Future	10.97	81.9054	10.9658	81.9054	0.00
11/02/2021	R248 On 04-November-21	12.84	Call	Bond Future	12778	12	12778	12	0.00
11/02/2021	R248 On 04-November-21	12.83	Call	Bond Future	12734	12	12734	12	0.00
11/02/2021	R248 On 04-November-21	12.85	Call	Bond Future	12821	12	12821	12	0.00
11/02/2021	R248 On 04-November-21	12.85	Put	Bond Future	1104	1	1104	1	0.00
11/02/2021	R248 On 04-November-21	12.83	Put	Bond Future	1124	1	1124	1	0.00
11/02/2021	R248 On 04-November-21	12.84	Put	Bond Future	1114	1	1114	1	0.00
11/02/2021	R248 On 03-February-22			Bond Future	11.16	82.8051	11.1565	82.8051	0.00
11/02/2021	R248 On 03-February-22	11.49	Call	Bond Future	6667	6	6667	6	0.00
11/02/2021	R248 On 03-February-22	11.48	Call	Bond Future	6629	6	6629	6	0.00
11/02/2021	R248 On 03-February-22	11.47	Call	Bond Future	6591	6	6591	6	0.00
11/02/2021	R248 On 03-February-22	11.49	Put	Bond Future	4413	5	4413	5	0.00
11/02/2021	R248 On 03-February-22	11.47	Put	Bond Future	4470	5	4470	5	0.00
11/02/2021	R248 On 03-February-22	11.48	Put	Bond Future	4441	5	4441	5	0.00