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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	2025 On 06-May-21			Bond Future	149.60	149.4792	149.5958	149.4792	7,797.00
10/03/2021	2025 On 05-August-21			Bond Future	149.70	149.5858	149.7018	149.5858	0.00
10/03/2021	2025 On 04-November-21			Bond Future	151.38	151.2668	151.3830	151.2668	0.00
10/03/2021	2025 On 03-February-22			Bond Future	151.56	151.4468	151.5637	151.4468	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
10/03/2021	2029 On 06-May-21			Bond Future	106.09	106.0789	106.0934	106.0789	2,382.00
10/03/2021	2029 On 05-August-21			Bond Future	107.25	107.2406	107.2541	107.2406	0.00
10/03/2021	2029 On 04-November-21			Bond Future	107.31	107.2953	107.3081	107.2953	0.00
10/03/2021	2029 On 03-February-22			Bond Future	108.54	108.5278	108.5403	108.5278	0.00
10/03/2021	2030 On 06-May-21			Bond Future	9.59	92.7075	9.5872	92.7075	115,605.00
10/03/2021	2030 On 06-May-21	11.71	Call	Bond Future	10716	10	10716	10	0.00
10/03/2021	2030 On 06-May-21	8.95	Call	Bond Future	418	0	418	0	0.00
10/03/2021	2030 On 06-May-21	8.36	Call	Bond Future	70	0	70	0	0.00
10/03/2021	2030 On 06-May-21	8.86	Call	Bond Future	327	0	327	0	0.00
10/03/2021	2030 On 06-May-21	8.77	Call	Bond Future	253	0	253	0	300.00
10/03/2021	2030 On 06-May-21	9.22	Call	Bond Future	808	1	808	1	0.00
10/03/2021	2030 On 06-May-21	10.74	Call	Bond Future	6213	6	6213	6	0.00
10/03/2021	2030 On 06-May-21	11.70	Call	Bond Future	10670	10	10670	10	0.00
10/03/2021	2030 On 06-May-21	11.69	Call	Bond Future	10623	10	10623	10	0.00
10/03/2021	2030 On 06-May-21	8.90	Call	Bond Future	365	0	365	0	0.00
10/03/2021	2030 On 06-May-21	9.00	Call	Bond Future	475	0	475	0	0.00
10/03/2021	2030 On 06-May-21	9.25	Call	Bond Future	863	1	863	1	0.00
10/03/2021	2030 On 06-May-21	9.35	Call	Bond Future	1064	1	1064	1	0.00
10/03/2021	2030 On 06-May-21	9.27	Call	Bond Future	901	1	901	1	300.00
10/03/2021	2030 On 06-May-21	10.95	Call	Bond Future	7178	7	7178	7	0.00
10/03/2021	2030 On 06-May-21	9.92	Call	Bond Future	2719	3	2719	3	0.00
10/03/2021	2030 On 06-May-21	7.97	Call	Bond Future	16	0	16	0	700.00
10/03/2021	2030 On 06-May-21	10.04	Call	Bond Future	3168	3	3168	3	0.00
10/03/2021	2030 On 06-May-21	9.15	Call	Bond Future	688	1	688	1	0.00
10/03/2021	2030 On 06-May-21	10.04	Put	Bond Future	735	1	735	1	0.00
10/03/2021	2030 On 06-May-21	9.15	Put	Bond Future	3121	3	3121	3	0.00
10/03/2021	2030 On 06-May-21	10.95	Put	Bond Future	105	0	105	0	300.00
10/03/2021	2030 On 06-May-21	9.27	Put	Bond Future	2657	3	2657	3	0.00
10/03/2021	2030 On 06-May-21	9.25	Put	Bond Future	2731	3	2731	3	0.00
10/03/2021	2030 On 06-May-21	9.00	Put	Bond Future	3762	4	3762	4	5,000.00
10/03/2021	2030 On 06-May-21	11.69	Put	Bond Future	10	0	10	0	0.00
10/03/2021	2030 On 06-May-21	11.70	Put	Bond Future	10	0	10	0	0.00
10/03/2021	2030 On 06-May-21	10.74	Put	Bond Future	181	0	181	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
10/03/2021	2030 On 06-May-21	9.22	Put	Bond Future	2845	3	2845	3	700.00
10/03/2021	2030 On 06-May-21	7.97	Put	Bond Future	9447	10	9447	10	0.00
10/03/2021	2030 On 06-May-21	9.92	Put	Bond Future	922	1	922	1	700.00
10/03/2021	2030 On 06-May-21	8.90	Put	Bond Future	4227	4	4227	4	2,500.00
10/03/2021	2030 On 06-May-21	9.35	Put	Bond Future	2374	3	2374	3	0.00
10/03/2021	2030 On 06-May-21	8.77	Put	Bond Future	4869	5	4869	5	0.00
10/03/2021	2030 On 06-May-21	8.86	Put	Bond Future	4420	5	4420	5	0.00
10/03/2021	2030 On 06-May-21	8.95	Put	Bond Future	3991	4	3991	4	2,500.00
10/03/2021	2030 On 06-May-21	8.36	Put	Bond Future	7115	7	7115	7	0.00
10/03/2021	2030 On 06-May-21	11.71	Put	Bond Future	10	0	10	0	0.00
10/03/2021	2030 On 05-August-21			Bond Future	9.82	89.6947	9.8190	89.6947	0.00
10/03/2021	2030 On 05-August-21	10.30	Call	Bond Future	4120	4	4120	4	0.00
10/03/2021	2030 On 05-August-21	7.70	Call	Bond Future	87	0	87	0	200.00
10/03/2021	2030 On 05-August-21	8.95	Call	Bond Future	866	1	866	1	600.00
10/03/2021	2030 On 05-August-21	10.43	Call	Bond Future	4578	4	4578	4	0.00
10/03/2021	2030 On 05-August-21	8.78	Call	Bond Future	657	1	657	1	200.00
10/03/2021	2030 On 05-August-21	9.45	Call	Bond Future	1737	2	1737	2	600.00
10/03/2021	2030 On 05-August-21	12.10	Call	Bond Future	11199	11	11199	11	0.00
10/03/2021	2030 On 05-August-21	10.41	Call	Bond Future	4506	4	4506	4	0.00
10/03/2021	2030 On 05-August-21	10.42	Call	Bond Future	4542	4	4542	4	0.00
10/03/2021	2030 On 05-August-21	10.42	Put	Bond Future	1441	2	1441	2	0.00
10/03/2021	2030 On 05-August-21	10.41	Put	Bond Future	1456	2	1456	2	0.00
10/03/2021	2030 On 05-August-21	12.10	Put	Bond Future	140	0	140	0	600.00
10/03/2021	2030 On 05-August-21	7.70	Put	Bond Future	12230	12	12230	12	0.00
10/03/2021	2030 On 05-August-21	10.30	Put	Bond Future	1627	2	1627	2	200.00
10/03/2021	2030 On 05-August-21	8.78	Put	Bond Future	6365	7	6365	7	0.00
10/03/2021	2030 On 05-August-21	10.43	Put	Bond Future	1427	2	1427	2	0.00
10/03/2021	2030 On 05-August-21	9.45	Put	Bond Future	3712	4	3712	4	0.00
10/03/2021	2030 On 05-August-21	8.95	Put	Bond Future	5608	6	5608	6	0.00
10/03/2021	2030 On 04-November-21			Bond Future	10.04	90.6825	10.0412	90.6825	0.00
10/03/2021	2030 On 04-November-21	9.90	Call	Bond Future	2906	0	2906	0	1,102.00
10/03/2021	2030 On 04-November-21	8.77	Call	Bond Future	879	1	879	1	300.00
10/03/2021	2030 On 04-November-21	11.44	Call	Bond Future	7820	8	7820	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
10/03/2021	2030 On 04-November-21	10.61	Call	Bond Future	4967	5	4967	5	0.00
10/03/2021	2030 On 04-November-21	10.59	Call	Bond Future	4901	5	4901	5	0.00
10/03/2021	2030 On 04-November-21	8.27	Call	Bond Future	465	0	465	0	300.00
10/03/2021	2030 On 04-November-21	9.20	Call	Bond Future	1451	0	1451	0	1,102.00
10/03/2021	2030 On 04-November-21	11.26	Call	Bond Future	7190	0	7190	0	0.00
10/03/2021	2030 On 04-November-21	10.60	Call	Bond Future	4934	5	4934	5	0.00
10/03/2021	2030 On 04-November-21	10.60	Put	Bond Future	2140	2	2140	2	0.00
10/03/2021	2030 On 04-November-21	10.59	Put	Bond Future	2156	2	2156	2	0.00
10/03/2021	2030 On 04-November-21	8.27	Put	Bond Future	10128	10	10128	10	0.00
10/03/2021	2030 On 04-November-21	8.77	Put	Bond Future	7684	8	7684	8	0.00
10/03/2021	2030 On 04-November-21	11.44	Put	Bond Future	1037	1	1037	1	300.00
10/03/2021	2030 On 04-November-21	10.61	Put	Bond Future	2124	2	2124	2	0.00
10/03/2021	2030 On 04-November-21	9.20	Put	Bond Future	5881	0	5881	0	0.00
10/03/2021	2030 On 04-November-21	11.26	Put	Bond Future	1241	0	1241	0	1,102.00
10/03/2021	2030 On 04-November-21	9.90	Put	Bond Future	3630	0	3630	0	0.00
10/03/2021	2030 On 03-February-22			Bond Future	10.28	87.6995	10.2838	87.6995	0.00
10/03/2021	2030 On 03-February-22	9.78	Call	Bond Future	2645	3	2645	3	0.00
10/03/2021	2030 On 03-February-22	9.44	Call	Bond Future	1976	2	1976	2	0.00
10/03/2021	2030 On 03-February-22	9.43	Call	Bond Future	1958	2	1958	2	0.00
10/03/2021	2030 On 03-February-22	9.45	Call	Bond Future	1994	2	1994	2	0.00
10/03/2021	2030 On 03-February-22	8.39	Call	Bond Future	725	1	725	1	101.00
10/03/2021	2030 On 03-February-22	9.35	Call	Bond Future	1818	2	1818	2	0.00
10/03/2021	2030 On 03-February-22	9.35	Put	Bond Future	6575	7	6575	7	101.00
10/03/2021	2030 On 03-February-22	9.45	Put	Bond Future	6225	6	6225	6	0.00
10/03/2021	2030 On 03-February-22	8.39	Put	Bond Future	10720	11	10720	11	0.00
10/03/2021	2030 On 03-February-22	9.43	Put	Bond Future	6294	6	6294	6	0.00
10/03/2021	2030 On 03-February-22	9.44	Put	Bond Future	6260	6	6260	6	0.00
10/03/2021	2030 On 03-February-22	9.78	Put	Bond Future	5171	5	5171	5	101.00
10/03/2021	2032 On 06-May-21			Bond Future	10.26	87.6216	10.2648	87.6216	133,206.00
10/03/2021	2032 On 06-May-21	12.11	Call	Bond Future	10024	10	10024	10	0.00
10/03/2021	2032 On 06-May-21	12.10	Call	Bond Future	9975	10	9975	10	0.00
10/03/2021	2032 On 06-May-21	10.33	Call	Bond Future	2051	2	2051	2	736.00
10/03/2021	2032 On 06-May-21	12.12	Call	Bond Future	10072	10	10072	10	0.00

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10/03/2021	2032 On 06-May-21	12.57	Call	Bond Future	12237	12	12237	12	0.00
10/03/2021	2032 On 06-May-21	12.12	Put	Bond Future	35	0	35	0	0.00
10/03/2021	2032 On 06-May-21	12.10	Put	Bond Future	37	0	37	0	0.00
10/03/2021	2032 On 06-May-21	12.57	Put	Bond Future	8	0	8	0	736.00
10/03/2021	2032 On 06-May-21	10.33	Put	Bond Future	1669	2	1669	2	0.00
10/03/2021	2032 On 06-May-21	12.11	Put	Bond Future	36	0	36	0	0.00
10/03/2021	2032 On 05-August-21			Bond Future	10.49	88.5597	10.4906	88.5597	0.00
10/03/2021	2032 On 05-August-21	11.35	Call	Bond Future	6011	6	6011	6	0.00
10/03/2021	2032 On 05-August-21	11.36	Call	Bond Future	6051	6	6051	6	0.00
10/03/2021	2032 On 05-August-21	11.37	Call	Bond Future	6092	6	6092	6	0.00
10/03/2021	2032 On 05-August-21	11.37	Put	Bond Future	1272	1	1272	1	0.00
10/03/2021	2032 On 05-August-21	11.36	Put	Bond Future	1284	1	1284	1	0.00
10/03/2021	2032 On 05-August-21	11.35	Put	Bond Future	1297	1	1297	1	0.00
10/03/2021	2032 On 04-November-21			Bond Future	10.72	85.3894	10.7170	85.3894	0.00
10/03/2021	2032 On 04-November-21	12.81	Call	Bond Future	11170	11	11170	11	0.00
10/03/2021	2032 On 04-November-21	9.33	Call	Bond Future	906	1	906	1	700.00
10/03/2021	2032 On 04-November-21	11.71	Call	Bond Future	7029	7	7029	7	0.00
10/03/2021	2032 On 04-November-21	9.83	Call	Bond Future	1583	2	1583	2	700.00
10/03/2021	2032 On 04-November-21	11.69	Call	Bond Future	6953	7	6953	7	0.00
10/03/2021	2032 On 04-November-21	11.70	Call	Bond Future	6991	7	6991	7	0.00
10/03/2021	2032 On 04-November-21	11.71	Put	Bond Future	1777	2	1777	2	0.00
10/03/2021	2032 On 04-November-21	11.69	Put	Bond Future	1802	2	1802	2	0.00
10/03/2021	2032 On 04-November-21	9.33	Put	Bond Future	9059	9	9059	9	0.00
10/03/2021	2032 On 04-November-21	11.70	Put	Bond Future	1789	2	1789	2	0.00
10/03/2021	2032 On 04-November-21	12.81	Put	Bond Future	607	1	607	1	700.00
10/03/2021	2032 On 04-November-21	9.83	Put	Bond Future	6680	7	6680	7	0.00
10/03/2021	2032 On 03-February-22			Bond Future	10.96	86.3511	10.9576	86.3511	0.00
10/03/2021	2032 On 03-February-22	10.14	Call	Bond Future	2289	2	2289	2	0.00
10/03/2021	2032 On 03-February-22	9.14	Call	Bond Future	919	1	919	1	97.00
10/03/2021	2032 On 03-February-22	8.91	Call	Bond Future	723	1	723	1	198.00
10/03/2021	2032 On 03-February-22	10.44	Call	Bond Future	2941	3	2941	3	0.00
10/03/2021	2032 On 03-February-22	10.45	Call	Bond Future	2964	3	2964	3	0.00
10/03/2021	2032 On 03-February-22	9.81	Call	Bond Future	1719	2	1719	2	0.00

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10/03/2021	2032 On 03-February-22	10.66	Call	Bond Future	3473	3	3473	3	0.00
10/03/2021	2032 On 03-February-22	10.43	Call	Bond Future	2918	3	2918	3	0.00
10/03/2021	2032 On 03-February-22	10.42	Call	Bond Future	2895	3	2895	3	0.00
10/03/2021	2032 On 03-February-22	10.42	Put	Bond Future	5839	6	5839	6	0.00
10/03/2021	2032 On 03-February-22	10.45	Put	Bond Future	5740	6	5740	6	198.00
10/03/2021	2032 On 03-February-22	10.43	Put	Bond Future	5806	6	5806	6	0.00
10/03/2021	2032 On 03-February-22	10.66	Put	Bond Future	5085	5	5085	5	97.00
10/03/2021	2032 On 03-February-22	9.81	Put	Bond Future	8174	8	8174	8	198.00
10/03/2021	2032 On 03-February-22	8.91	Put	Bond Future	12713	13	12713	13	0.00
10/03/2021	2032 On 03-February-22	10.44	Put	Bond Future	5773	6	5773	6	0.00
10/03/2021	2032 On 03-February-22	10.14	Put	Bond Future	6821	7	6821	7	97.00
10/03/2021	2032 On 03-February-22	9.14	Put	Bond Future	11452	12	11452	12	0.00
10/03/2021	2033 On 06-May-21			Bond Future	100.90	101.5085	100.8983	101.5085	9,583.00
10/03/2021	2033 On 05-August-21			Bond Future	102.00	102.6201	102.0020	102.6201	0.00
10/03/2021	2033 On 04-November-21			Bond Future	101.92	102.5486	101.9227	102.5486	0.00
10/03/2021	2033 On 03-February-22			Bond Future	103.09	103.7266	103.0931	103.7266	0.00
10/03/2021	2037 On 06-May-21			Bond Future	11.20	82.2675	11.2033	82.2675	130,746.00
10/03/2021	2037 On 06-May-21	12.44	Call	Bond Future	7401	7	7401	7	0.00
10/03/2021	2037 On 06-May-21	12.43	Call	Bond Future	7353	7	7353	7	0.00
10/03/2021	2037 On 06-May-21	12.42	Call	Bond Future	7305	7	7305	7	0.00
10/03/2021	2037 On 06-May-21	12.44	Put	Bond Future	257	0	257	0	0.00
10/03/2021	2037 On 06-May-21	12.42	Put	Bond Future	269	0	269	0	0.00
10/03/2021	2037 On 06-May-21	12.43	Put	Bond Future	263	0	263	0	0.00
10/03/2021	2037 On 05-August-21			Bond Future	11.44	78.8927	11.4369	78.8927	0.00
10/03/2021	2037 On 05-August-21	12.26	Call	Bond Future	6324	6	6324	6	0.00
10/03/2021	2037 On 05-August-21	12.27	Call	Bond Future	6365	6	6365	6	0.00
10/03/2021	2037 On 05-August-21	12.28	Call	Bond Future	6406	6	6406	6	0.00
10/03/2021	2037 On 05-August-21	12.26	Put	Bond Future	1606	2	1606	2	0.00
10/03/2021	2037 On 05-August-21	12.27	Put	Bond Future	1592	2	1592	2	0.00
10/03/2021	2037 On 05-August-21	12.28	Put	Bond Future	1578	2	1578	2	0.00
10/03/2021	2037 On 04-November-21			Bond Future	11.66	79.7619	11.6588	79.7619	0.00
10/03/2021	2037 On 04-November-21	12.82	Call	Bond Future	8194	8	8194	8	0.00
10/03/2021	2037 On 04-November-21	12.81	Call	Bond Future	8159	8	8159	8	0.00

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10/03/2021	2037 On 04-November-21	12.83	Call	Bond Future	8230	8	8230	8	0.00
10/03/2021	2037 On 04-November-21	12.82	Put	Bond Future	1843	2	1843	2	0.00
10/03/2021	2037 On 04-November-21	12.81	Put	Bond Future	1858	2	1858	2	0.00
10/03/2021	2037 On 04-November-21	12.83	Put	Bond Future	1827	2	1827	2	0.00
10/03/2021	2037 On 03-February-22			Bond Future	11.90	76.4057	11.8978	76.4057	0.00
10/03/2021	2037 On 03-February-22	11.47	Call	Bond Future	3583	3	3583	3	0.00
10/03/2021	2037 On 03-February-22	11.45	Call	Bond Future	3532	3	3532	3	0.00
10/03/2021	2037 On 03-February-22	11.46	Call	Bond Future	3557	3	3557	3	0.00
10/03/2021	2037 On 03-February-22	11.47	Put	Bond Future	6062	6	6062	6	0.00
10/03/2021	2037 On 03-February-22	11.45	Put	Bond Future	6130	6	6130	6	0.00
10/03/2021	2037 On 03-February-22	11.46	Put	Bond Future	6096	6	6096	6	0.00
10/03/2021	2038 On 06-May-21			Bond Future	114.45	113.8980	114.4501	113.8980	7,799.00
10/03/2021	2038 On 05-August-21			Bond Future	113.98	113.4235	113.9804	113.4235	0.00
10/03/2021	2038 On 04-November-21			Bond Future	115.26	114.6984	115.2607	114.6984	0.00
10/03/2021	2038 On 03-February-22			Bond Future	114.83	114.2638	114.8321	114.2638	0.00
10/03/2021	2040 On 06-May-21			Bond Future	11.28	84.2139	11.2844	84.2139	79,474.00
10/03/2021	2040 On 06-May-21	12.43	Call	Bond Future	7375	7	7375	7	0.00
10/03/2021	2040 On 06-May-21	13.38	Call	Bond Future	12223	12	12223	12	0.00
10/03/2021	2040 On 06-May-21	12.42	Call	Bond Future	7324	7	7324	7	0.00
10/03/2021	2040 On 06-May-21	10.83	Call	Bond Future	885	1	885	1	300.00
10/03/2021	2040 On 06-May-21	12.44	Call	Bond Future	7425	7	7425	7	0.00
10/03/2021	2040 On 06-May-21	11.58	Call	Bond Future	3277	3	3277	3	300.00
10/03/2021	2040 On 06-May-21	12.44	Put	Bond Future	308	0	308	0	0.00
10/03/2021	2040 On 06-May-21	10.83	Put	Bond Future	3985	4	3985	4	0.00
10/03/2021	2040 On 06-May-21	11.58	Put	Bond Future	1356	2	1356	2	0.00
10/03/2021	2040 On 06-May-21	12.42	Put	Bond Future	321	0	321	0	0.00
10/03/2021	2040 On 06-May-21	13.38	Put	Bond Future	30	0	30	0	300.00
10/03/2021	2040 On 06-May-21	12.43	Put	Bond Future	314	0	314	0	0.00
10/03/2021	2040 On 05-August-21			Bond Future	11.51	80.6096	11.5115	80.6096	0.00
10/03/2021	2040 On 05-August-21	11.55	Call	Bond Future	3667	3	3667	3	900.00
10/03/2021	2040 On 05-August-21	14.80	Call	Bond Future	17403	17	17403	17	0.00
10/03/2021	2040 On 05-August-21	12.49	Call	Bond Future	7408	7	7408	7	0.00
10/03/2021	2040 On 05-August-21	11.05	Call	Bond Future	2171	2	2171	2	900.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2021	2040 On 05-August-21	12.48	Call	Bond Future	7364	7	7364	7	0.00
10/03/2021	2040 On 05-August-21	12.47	Call	Bond Future	7320	7	7320	7	0.00
10/03/2021	2040 On 05-August-21	12.49	Put	Bond Future	1504	2	1504	2	0.00
10/03/2021	2040 On 05-August-21	11.05	Put	Bond Future	5221	6	5221	6	0.00
10/03/2021	2040 On 05-August-21	12.47	Put	Bond Future	1529	2	1529	2	0.00
10/03/2021	2040 On 05-August-21	14.80	Put	Bond Future	73	0	73	0	900.00
10/03/2021	2040 On 05-August-21	12.48	Put	Bond Future	1516	2	1516	2	0.00
10/03/2021	2040 On 05-August-21	11.55	Put	Bond Future	3421	4	3421	4	0.00
10/03/2021	2040 On 04-November-21			Bond Future	11.73	81.4978	11.7269	81.4978	0.00
10/03/2021	2040 On 04-November-21	12.91	Call	Bond Future	8719	8	8719	8	0.00
10/03/2021	2040 On 04-November-21	12.90	Call	Bond Future	8681	8	8681	8	0.00
10/03/2021	2040 On 04-November-21	12.89	Call	Bond Future	8643	8	8643	8	0.00
10/03/2021	2040 On 04-November-21	12.89	Put	Bond Future	1898	2	1898	2	0.00
10/03/2021	2040 On 04-November-21	12.90	Put	Bond Future	1882	2	1882	2	0.00
10/03/2021	2040 On 04-November-21	12.91	Put	Bond Future	1866	2	1866	2	0.00
10/03/2021	2040 On 03-February-22			Bond Future	11.96	77.9110	11.9586	77.9110	0.00
10/03/2021	2040 On 03-February-22	11.58	Call	Bond Future	3877	4	3877	4	0.00
10/03/2021	2040 On 03-February-22	11.57	Call	Bond Future	3850	4	3850	4	0.00
10/03/2021	2040 On 03-February-22	11.59	Call	Bond Future	3905	4	3905	4	0.00
10/03/2021	2040 On 03-February-22	11.57	Put	Bond Future	6252	7	6252	7	0.00
10/03/2021	2040 On 03-February-22	11.58	Put	Bond Future	6217	7	6217	7	0.00
10/03/2021	2040 On 03-February-22	11.59	Put	Bond Future	6181	7	6181	7	0.00
10/03/2021	2044 On 06-May-21			Bond Future	11.35	80.6900	11.3546	80.6900	62,084.00
10/03/2021	2044 On 06-May-21	12.45	Call	Bond Future	7091	7	7091	7	0.00
10/03/2021	2044 On 06-May-21	11.35	Call	Bond Future	2107	2	2107	2	3,100.00
10/03/2021	2044 On 06-May-21	10.70	Call	Bond Future	493	0	493	0	3,100.00
10/03/2021	2044 On 06-May-21	11.90	Call	Bond Future	4363	4	4363	4	0.00
10/03/2021	2044 On 06-May-21	12.44	Call	Bond Future	7040	7	7040	7	0.00
10/03/2021	2044 On 06-May-21	12.43	Call	Bond Future	6989	6	6989	6	0.00
10/03/2021	2044 On 06-May-21	11.40	Call	Bond Future	2282	2	2282	2	0.00
10/03/2021	2044 On 06-May-21	11.10	Call	Bond Future	1334	1	1334	1	0.00
10/03/2021	2044 On 06-May-21	12.50	Call	Bond Future	7346	7	7346	7	0.00
10/03/2021	2044 On 06-May-21	11.79	Call	Bond Future	3856	4	3856	4	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
10/03/2021	2044 On 06-May-21	11.79	Put	Bond Future	1054	1	1054	1	3,100.00
10/03/2021	2044 On 06-May-21	12.50	Put	Bond Future	325	0	325	0	3,100.00
10/03/2021	2044 On 06-May-21	11.40	Put	Bond Future	1981	2	1981	2	3,100.00
10/03/2021	2044 On 06-May-21	12.43	Put	Bond Future	365	0	365	0	0.00
10/03/2021	2044 On 06-May-21	12.44	Put	Bond Future	359	0	359	0	0.00
10/03/2021	2044 On 06-May-21	11.90	Put	Bond Future	879	1	879	1	0.00
10/03/2021	2044 On 06-May-21	11.35	Put	Bond Future	2138	3	2138	3	0.00
10/03/2021	2044 On 06-May-21	11.10	Put	Bond Future	3056	4	3056	4	3,100.00
10/03/2021	2044 On 06-May-21	12.45	Put	Bond Future	353	0	353	0	0.00
10/03/2021	2044 On 06-May-21	10.70	Put	Bond Future	5050	6	5050	6	0.00
10/03/2021	2044 On 05-August-21			Bond Future	11.57	77.1731	11.5740	77.1731	0.00
10/03/2021	2044 On 05-August-21	12.60	Call	Bond Future	7547	7	7547	7	0.00
10/03/2021	2044 On 05-August-21	12.59	Call	Bond Future	7503	7	7503	7	0.00
10/03/2021	2044 On 05-August-21	12.61	Call	Bond Future	7590	7	7590	7	0.00
10/03/2021	2044 On 05-August-21	12.61	Put	Bond Future	1393	2	1393	2	0.00
10/03/2021	2044 On 05-August-21	12.60	Put	Bond Future	1405	2	1405	2	0.00
10/03/2021	2044 On 05-August-21	12.59	Put	Bond Future	1417	2	1417	2	0.00
10/03/2021	2044 On 04-November-21			Bond Future	11.78	78.0234	11.7817	78.0234	0.00
10/03/2021	2044 On 04-November-21	12.90	Call	Bond Future	8421	8	8421	8	0.00
10/03/2021	2044 On 04-November-21	12.89	Call	Bond Future	8380	8	8380	8	0.00
10/03/2021	2044 On 04-November-21	12.91	Call	Bond Future	8462	8	8462	8	0.00
10/03/2021	2044 On 04-November-21	12.91	Put	Bond Future	1946	2	1946	2	0.00
10/03/2021	2044 On 04-November-21	12.89	Put	Bond Future	1971	2	1971	2	0.00
10/03/2021	2044 On 04-November-21	12.90	Put	Bond Future	1958	2	1958	2	0.00
10/03/2021	2044 On 03-February-22			Bond Future	12.01	74.5227	12.0051	74.5227	0.00
10/03/2021	2044 On 03-February-22	11.61	Call	Bond Future	3864	4	3864	4	0.00
10/03/2021	2044 On 03-February-22	11.59	Call	Bond Future	3809	4	3809	4	0.00
10/03/2021	2044 On 03-February-22	11.60	Call	Bond Future	3836	4	3836	4	0.00
10/03/2021	2044 On 03-February-22	11.60	Put	Bond Future	6352	7	6352	7	0.00
10/03/2021	2044 On 03-February-22	11.59	Put	Bond Future	6388	7	6388	7	0.00
10/03/2021	2044 On 03-February-22	11.61	Put	Bond Future	6316	7	6316	7	0.00
10/03/2021	2046 On 06-May-21			Bond Future	102.16	102.1406	102.1607	102.1406	14,893.00
10/03/2021	2046 On 05-August-21			Bond Future	103.28	103.2594	103.2782	103.2594	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
10/03/2021	2046 On 04-November-21			Bond Future	102.63	102.6124	102.6306	102.6124	0.00
10/03/2021	2046 On 03-February-22			Bond Future	103.81	103.7912	103.8095	103.7912	0.00
10/03/2021	2050 On 06-May-21			Bond Future	104.44	103.9404	104.4432	103.9404	10,904.00
10/03/2021	2050 On 05-August-21			Bond Future	103.66	103.1511	103.6582	103.1511	0.00
10/03/2021	2050 On 04-November-21			Bond Future	104.82	104.3104	104.8224	104.3104	0.00
10/03/2021	2050 On 03-February-22			Bond Future	104.08	103.5612	104.0786	103.5612	0.00
10/03/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	AL37 On 06-May-21			Index Future	771.83	767.9610	771.8290	767.9610	0.00
10/03/2021	AL37 On 05-August-21			Index Future	779.99	776.0870	779.9930	776.0870	0.00
10/03/2021	AL37 On 04-November-21			Index Future	788.65	784.7050	788.6510	784.7050	0.00
10/03/2021	AL37 On 03-February-22			Index Future	797.52	793.5300	797.5200	793.5300	0.00
10/03/2021	AL7T On 06-May-21			Index Future	854.40	852.3780	854.4030	852.3780	0.00
10/03/2021	AL7T On 05-August-21			Index Future	863.44	861.3970	863.4400	861.3970	0.00
10/03/2021	AL7T On 04-November-21			Index Future	873.03	870.9620	873.0260	870.9620	0.00
10/03/2021	AL7T On 03-February-22			Index Future	882.84	880.7580	882.8430	880.7580	0.00
10/03/2021	ALBI On 06-May-21			Index Future	751.69	748.4990	751.6880	748.4990	299.00
10/03/2021	ALBI On 05-August-21			Index Future	759.64	756.4190	759.6390	756.4190	0.00
10/03/2021	ALBI On 04-November-21			Index Future	768.07	764.8180	768.0720	764.8180	0.00
10/03/2021	ALBI On 03-February-22			Index Future	776.71	773.4200	776.7090	773.4200	0.00
10/03/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	C050 On 31-December-50			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
10/03/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/03/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/03/2021	ES33 On 06-May-21			Bond Future	11.91	72.7305	11.9058	72.7305	350.00
10/03/2021	ES33 On 05-August-21			Bond Future	12.18	73.5088	12.1802	73.5088	0.00
10/03/2021	ES33 On 04-November-21			Bond Future	12.46	70.5429	12.4575	70.5429	0.00
10/03/2021	ES33 On 03-February-22			Bond Future	12.76	71.3374	12.7560	71.3374	0.00
10/03/2021	ES42 On 06-May-21			Bond Future	12.38	71.0163	12.3793	71.0163	4,779.00
10/03/2021	ES42 On 05-August-21			Bond Future	12.64	71.7771	12.6388	71.7771	0.00
10/03/2021	ES42 On 04-November-21			Bond Future	12.90	68.3094	12.9036	68.3094	0.00
10/03/2021	ES42 On 03-February-22			Bond Future	13.18	69.0793	13.1788	69.0793	0.00
10/03/2021	GOVI On 06-May-21			GOVI	742.91	739.8080	742.9070	739.8080	976.00
10/03/2021	GOVI On 06-May-21	678.69	Call	GOVI	642170	61	642170	61	0.00
10/03/2021	GOVI On 06-May-21	678.68	Call	GOVI	642270	61	642270	61	0.00
10/03/2021	GOVI On 06-May-21	678.67	Call	GOVI	642370	61	642370	61	0.00
10/03/2021	GOVI On 06-May-21	678.69	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
10/03/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
10/03/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
10/03/2021	GOVI On 05-August-21			GOVI	750.77	747.6360	750.7650	747.6360	0.00
10/03/2021	GOVI On 05-August-21	719.15	Call	GOVI	316150	28	316150	28	0.00
10/03/2021	GOVI On 05-August-21	719.14	Call	GOVI	316250	28	316250	28	0.00
10/03/2021	GOVI On 05-August-21	719.13	Call	GOVI	316350	29	316350	29	0.00
10/03/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
10/03/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
10/03/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
10/03/2021	GOVI On 04-November-21			GOVI	759.10	755.9370	759.1000	755.9370	0.00
10/03/2021	GOVI On 04-November-21	728.42	Call	GOVI	306800	28	306800	28	0.00
10/03/2021	GOVI On 04-November-21	728.41	Call	GOVI	306900	28	306900	28	0.00
10/03/2021	GOVI On 04-November-21	728.40	Call	GOVI	307000	28	307000	28	0.00
10/03/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
10/03/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
10/03/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
10/03/2021	GOVI On 03-February-22			GOVI	767.64	764.4390	767.6360	764.4390	0.00
10/03/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
10/03/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
10/03/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
10/03/2021	GOVI On 03-February-22	792.76	Put	GOVI	251240	28	251240	28	0.00
10/03/2021	GOVI On 03-February-22	792.74	Put	GOVI	251040	28	251040	28	0.00
10/03/2021	GOVI On 03-February-22	792.75	Put	GOVI	251140	28	251140	28	0.00
10/03/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/03/2021	IGOV On 06-May-21			Index Future	276.54	276.1370	276.5370	276.1370	897.00
10/03/2021	IGOV On 05-August-21			Index Future	279.53	279.1270	279.5300	279.1270	0.00
10/03/2021	IGOV On 04-November-21			Index Future	282.70	282.2930	282.7000	282.2930	0.00
10/03/2021	IGOV On 03-February-22			Index Future	285.95	285.5350	285.9460	285.5350	0.00
10/03/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
10/03/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
10/03/2021	IS05 On 21-September-21			Interest Rate Swap	89.46	89.4600	89.4600	89.4600	0.00
10/03/2021	IS05 On 21-December-21			Interest Rate Swap	90.84	90.8300	90.8400	90.8300	51.00
10/03/2021	IS05 On 15-March-22			Interest Rate Swap	90.40	90.3900	90.4000	90.3900	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
10/03/2021	IS05 On 21-June-22			Interest Rate Swap	90.69	90.6900	90.6900	90.6900	0.00
10/03/2021	IS05 On 20-September-22			Interest Rate Swap	94.01	94.0100	94.0100	94.0100	0.00
10/03/2021	IS05 On 20-December-22			Interest Rate Swap	94.69	94.7000	94.6900	94.7000	0.00
10/03/2021	IS05 On 22-March-23			Interest Rate Swap	87.30	87.3200	87.3000	87.3200	0.00
10/03/2021	IS05 On 20-June-23			Interest Rate Swap	93.02	93.0700	93.0200	93.0700	0.00
10/03/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
10/03/2021	IS10 On 17-December-25			Interest Rate Swap	82.50	82.8300	82.5000	82.8300	0.00
10/03/2021	IS10 On 16-March-26			Interest Rate Swap	79.20	79.5700	79.2000	79.5700	0.00
10/03/2021	IS10 On 15-June-26			Interest Rate Swap	77.75	78.1600	77.7500	78.1600	0.00
10/03/2021	IS10 On 21-September-26			Interest Rate Swap	79.89	80.3300	79.8900	80.3300	0.00
10/03/2021	IS10 On 21-December-26			Interest Rate Swap	83.97	84.4300	83.9700	84.4300	0.00
10/03/2021	IS10 On 15-March-27			Interest Rate Swap	82.59	83.0800	82.5900	83.0800	0.00
10/03/2021	IS10 On 21-June-27			Interest Rate Swap	84.74	85.2700	84.7400	85.2700	0.00
10/03/2021	IS10 On 20-September-27			Interest Rate Swap	90.59	91.1600	90.5900	91.1600	0.00
10/03/2021	IS10 On 20-December-27			Interest Rate Swap	91.08	91.6900	91.0800	91.6900	0.00
10/03/2021	IS10 On 22-March-28			Interest Rate Swap	84.28	84.9300	84.2800	84.9300	0.00
10/03/2021	IS10 On 20-June-28			Interest Rate Swap	92.16	92.8200	92.1600	92.8200	0.00
10/03/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/03/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/03/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.66	96.3550	3.6550	96.3550	0.00
10/03/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.77	96.2550	3.7650	96.2550	0.00
10/03/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.79	96.2300	3.7900	96.2300	0.00
10/03/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.90	96.1250	3.8950	96.1250	0.00
10/03/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.93	96.0900	3.9300	96.0900	0.00
10/03/2021	JBAF On 18-August-21			Jibar Tradeable Future	4.12	95.9300	4.1200	95.9300	0.00
10/03/2021	JBAF On 15-September-21			Jibar Tradeable Future	4.16	95.8900	4.1600	95.8900	30,000.00
10/03/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.58	95.4750	4.5750	95.4750	0.00
10/03/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.82	95.2000	4.8200	95.2000	0.00
10/03/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.11	94.9000	5.1100	94.9000	471.00
10/03/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.32	94.6850	5.3150	94.6850	0.00
10/03/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.61	94.3950	5.6050	94.3950	0.00
10/03/2021	R023 On 06-May-21			Bond Future	5.53	105.2600	5.5271	105.2600	40,647.00
10/03/2021	R023 On 06-May-21	7.57	Call	Bond Future	3474	3	3474	3	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
10/03/2021	R023 On 06-May-21	7.56	Call	Bond Future	3458	3	3458	3	0.00
10/03/2021	R023 On 06-May-21	7.58	Call	Bond Future	3491	3	3491	3	0.00
10/03/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
10/03/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
10/03/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
10/03/2021	R023 On 05-August-21			Bond Future	5.74	106.3865	5.7400	106.3865	0.00
10/03/2021	R023 On 05-August-21	5.31	Call	Bond Future	217	0	217	0	0.00
10/03/2021	R023 On 05-August-21	5.30	Call	Bond Future	212	0	212	0	0.00
10/03/2021	R023 On 05-August-21	5.29	Call	Bond Future	207	0	207	0	0.00
10/03/2021	R023 On 05-August-21	5.29	Put	Bond Future	883	1	883	1	0.00
10/03/2021	R023 On 05-August-21	5.30	Put	Bond Future	873	1	873	1	0.00
10/03/2021	R023 On 05-August-21	5.31	Put	Bond Future	863	1	863	1	0.00
10/03/2021	R023 On 04-November-21			Bond Future	6.00	103.6495	5.9951	103.6495	0.00
10/03/2021	R023 On 04-November-21	4.92	Call	Bond Future	104	0	104	0	0.00
10/03/2021	R023 On 04-November-21	4.91	Call	Bond Future	102	0	102	0	0.00
10/03/2021	R023 On 04-November-21	4.90	Call	Bond Future	100	0	100	0	0.00
10/03/2021	R023 On 04-November-21	4.90	Put	Bond Future	1493	1	1493	1	0.00
10/03/2021	R023 On 04-November-21	4.91	Put	Bond Future	1482	1	1482	1	0.00
10/03/2021	R023 On 04-November-21	4.92	Put	Bond Future	1472	1	1472	1	0.00
10/03/2021	R023 On 03-February-22			Bond Future	6.37	104.8164	6.3721	104.8164	0.00
10/03/2021	R023 On 03-February-22	5.07	Call	Bond Future	131	0	131	0	0.00
10/03/2021	R023 On 03-February-22	5.06	Call	Bond Future	129	0	129	0	0.00
10/03/2021	R023 On 03-February-22	5.08	Call	Bond Future	132	0	132	0	0.00
10/03/2021	R023 On 03-February-22	5.08	Put	Bond Future	1459	1	1459	1	0.00
10/03/2021	R023 On 03-February-22	5.06	Put	Bond Future	1476	1	1476	1	0.00
10/03/2021	R023 On 03-February-22	5.07	Put	Bond Future	1467	1	1467	1	0.00
10/03/2021	R035 On 06-May-21			Bond Future	10.97	86.7048	10.9660	86.7048	101,832.00
10/03/2021	R035 On 06-May-21	12.36	Call	Bond Future	8276	8	8276	8	0.00
10/03/2021	R035 On 06-May-21	12.35	Call	Bond Future	8226	8	8226	8	0.00
10/03/2021	R035 On 06-May-21	11.05	Call	Bond Future	2300	2	2300	2	0.00
10/03/2021	R035 On 06-May-21	10.40	Call	Bond Future	639	1	639	1	600.00
10/03/2021	R035 On 06-May-21	11.15	Call	Bond Future	2658	3	2658	3	600.00
10/03/2021	R035 On 06-May-21	12.91	Call	Bond Future	11040	11	11040	11	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
10/03/2021	R035 On 06-May-21	11.32	Call	Bond Future	3328	3	3328	3	0.00
10/03/2021	R035 On 06-May-21	10.81	Call	Bond Future	1551	2	1551	2	1,650.00
10/03/2021	R035 On 06-May-21	12.02	Call	Bond Future	6595	6	6595	6	0.00
10/03/2021	R035 On 06-May-21	12.37	Call	Bond Future	8326	8	8326	8	0.00
10/03/2021	R035 On 06-May-21	10.55	Call	Bond Future	917	1	917	1	0.00
10/03/2021	R035 On 06-May-21	10.05	Call	Bond Future	231	0	231	0	500.00
10/03/2021	R035 On 06-May-21	11.55	Call	Bond Future	4333	4	4333	4	0.00
10/03/2021	R035 On 06-May-21	12.77	Call	Bond Future	10339	10	10339	10	0.00
10/03/2021	R035 On 06-May-21	10.24	Call	Bond Future	411	0	411	0	223.00
10/03/2021	R035 On 06-May-21	12.77	Put	Bond Future	56	0	56	0	1,650.00
10/03/2021	R035 On 06-May-21	10.24	Put	Bond Future	5142	5	5142	5	0.00
10/03/2021	R035 On 06-May-21	11.55	Put	Bond Future	787	1	787	1	1,650.00
10/03/2021	R035 On 06-May-21	10.40	Put	Bond Future	4294	5	4294	5	0.00
10/03/2021	R035 On 06-May-21	12.91	Put	Bond Future	38	0	38	0	600.00
10/03/2021	R035 On 06-May-21	10.55	Put	Bond Future	3582	4	3582	4	500.00
10/03/2021	R035 On 06-May-21	10.05	Put	Bond Future	6262	7	6262	7	0.00
10/03/2021	R035 On 06-May-21	12.35	Put	Bond Future	166	0	166	0	0.00
10/03/2021	R035 On 06-May-21	12.36	Put	Bond Future	162	0	162	0	0.00
10/03/2021	R035 On 06-May-21	12.02	Put	Bond Future	351	0	351	0	223.00
10/03/2021	R035 On 06-May-21	11.32	Put	Bond Future	1152	1	1152	1	223.00
10/03/2021	R035 On 06-May-21	10.81	Put	Bond Future	2536	3	2536	3	0.00
10/03/2021	R035 On 06-May-21	11.15	Put	Bond Future	1517	2	1517	2	0.00
10/03/2021	R035 On 06-May-21	11.05	Put	Bond Future	1776	2	1776	2	500.00
10/03/2021	R035 On 06-May-21	12.37	Put	Bond Future	158	0	158	0	0.00
10/03/2021	R035 On 05-August-21			Bond Future	11.20	87.6328	11.1976	87.6328	0.00
10/03/2021	R035 On 05-August-21	10.77	Call	Bond Future	2087	2	2087	2	0.00
10/03/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
10/03/2021	R035 On 05-August-21	10.02	Call	Bond Future	727	1	727	1	100.00
10/03/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
10/03/2021	R035 On 05-August-21	11.37	Call	Bond Future	3853	4	3853	4	0.00
10/03/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
10/03/2021	R035 On 05-August-21	5.31	Put	Bond Future	50153	50	50153	50	0.00
10/03/2021	R035 On 05-August-21	11.37	Put	Bond Future	2816	3	2816	3	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2021	R035 On 05-August-21	5.30	Put	Bond Future	50269	51	50269	51	0.00
10/03/2021	R035 On 05-August-21	5.29	Put	Bond Future	50386	51	50386	51	0.00
10/03/2021	R035 On 05-August-21	10.77	Put	Bond Future	4743	5	4743	5	100.00
10/03/2021	R035 On 05-August-21	10.02	Put	Bond Future	8343	9	8343	9	0.00
10/03/2021	R035 On 04-November-21			Bond Future	11.43	84.1224	11.4294	84.1224	0.00
10/03/2021	R035 On 04-November-21	13.82	Call	Bond Future	13033	13	13033	13	0.00
10/03/2021	R035 On 04-November-21	11.75	Call	Bond Future	5067	5	5067	5	0.00
10/03/2021	R035 On 04-November-21	10.23	Call	Bond Future	1285	1	1285	1	782.00
10/03/2021	R035 On 04-November-21	12.52	Call	Bond Future	7959	8	7959	8	0.00
10/03/2021	R035 On 04-November-21	12.51	Call	Bond Future	7923	8	7923	8	0.00
10/03/2021	R035 On 04-November-21	10.12	Call	Bond Future	1139	1	1139	1	400.00
10/03/2021	R035 On 04-November-21	10.62	Call	Bond Future	1942	2	1942	2	400.00
10/03/2021	R035 On 04-November-21	11.08	Call	Bond Future	3040	3	3040	3	0.00
10/03/2021	R035 On 04-November-21	12.53	Call	Bond Future	7996	8	7996	8	0.00
10/03/2021	R035 On 04-November-21	12.53	Put	Bond Future	1869	2	1869	2	0.00
10/03/2021	R035 On 04-November-21	11.08	Put	Bond Future	5135	5	5135	5	782.00
10/03/2021	R035 On 04-November-21	10.23	Put	Bond Future	8811	9	8811	9	0.00
10/03/2021	R035 On 04-November-21	11.75	Put	Bond Future	3209	3	3209	3	782.00
10/03/2021	R035 On 04-November-21	10.62	Put	Bond Future	6915	7	6915	7	0.00
10/03/2021	R035 On 04-November-21	10.12	Put	Bond Future	9403	10	9403	10	0.00
10/03/2021	R035 On 04-November-21	12.51	Put	Bond Future	1901	2	1901	2	0.00
10/03/2021	R035 On 04-November-21	12.52	Put	Bond Future	1885	2	1885	2	0.00
10/03/2021	R035 On 04-November-21	13.82	Put	Bond Future	547	1	547	1	400.00
10/03/2021	R035 On 03-February-22			Bond Future	11.68	85.0697	11.6790	85.0697	0.00
10/03/2021	R035 On 03-February-22	9.70	Call	Bond Future	913	1	913	1	683.00
10/03/2021	R035 On 03-February-22	11.24	Call	Bond Future	3490	3	3490	3	0.00
10/03/2021	R035 On 03-February-22	11.39	Call	Bond Future	3885	4	3885	4	0.00
10/03/2021	R035 On 03-February-22	11.22	Call	Bond Future	3438	3	3438	3	0.00
10/03/2021	R035 On 03-February-22	10.65	Call	Bond Future	2167	2	2167	2	0.00
10/03/2021	R035 On 03-February-22	11.23	Call	Bond Future	3464	3	3464	3	0.00
10/03/2021	R035 On 03-February-22	11.23	Put	Bond Future	6084	6	6084	6	0.00
10/03/2021	R035 On 03-February-22	11.22	Put	Bond Future	6118	6	6118	6	0.00
10/03/2021	R035 On 03-February-22	11.39	Put	Bond Future	5558	6	5558	6	683.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2021	R035 On 03-February-22	11.24	Put	Bond Future	6050	6	6050	6	0.00
10/03/2021	R035 On 03-February-22	10.65	Put	Bond Future	8356	9	8356	9	683.00
10/03/2021	R035 On 03-February-22	9.70	Put	Bond Future	13434	14	13434	14	0.00
10/03/2021	R186 On 06-May-21			Bond Future	7.70	116.0225	7.6969	116.0225	107,278.00
10/03/2021	R186 On 06-May-21	10.78	Call	Bond Future	13746	13	13746	13	0.00
10/03/2021	R186 On 06-May-21	7.30	Call	Bond Future	503	0	503	0	0.00
10/03/2021	R186 On 06-May-21	10.77	Call	Bond Future	13705	13	13705	13	0.00
10/03/2021	R186 On 06-May-21	10.76	Call	Bond Future	13664	13	13664	13	0.00
10/03/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
10/03/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
10/03/2021	R186 On 06-May-21	7.30	Put	Bond Future	2444	3	2444	3	15,177.00
10/03/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
10/03/2021	R186 On 05-August-21			Bond Future	7.91	111.9838	7.9064	111.9838	0.00
10/03/2021	R186 On 05-August-21	8.63	Call	Bond Future	4034	4	4034	4	0.00
10/03/2021	R186 On 05-August-21	8.62	Call	Bond Future	4000	4	4000	4	0.00
10/03/2021	R186 On 05-August-21	8.61	Call	Bond Future	3966	4	3966	4	0.00
10/03/2021	R186 On 05-August-21	8.61	Put	Bond Future	789	1	789	1	0.00
10/03/2021	R186 On 05-August-21	8.62	Put	Bond Future	779	1	779	1	0.00
10/03/2021	R186 On 05-August-21	8.63	Put	Bond Future	768	1	768	1	0.00
10/03/2021	R186 On 04-November-21			Bond Future	8.12	113.2167	8.1179	113.2167	0.00
10/03/2021	R186 On 04-November-21	8.11	Call	Bond Future	2340	2	2340	2	0.00
10/03/2021	R186 On 04-November-21	8.10	Call	Bond Future	2318	2	2318	2	0.00
10/03/2021	R186 On 04-November-21	8.09	Call	Bond Future	2296	2	2296	2	0.00
10/03/2021	R186 On 04-November-21	8.09	Put	Bond Future	2418	3	2418	3	0.00
10/03/2021	R186 On 04-November-21	8.10	Put	Bond Future	2396	3	2396	3	0.00
10/03/2021	R186 On 04-November-21	8.11	Put	Bond Future	2375	3	2375	3	0.00
10/03/2021	R186 On 03-February-22			Bond Future	8.35	109.2100	8.3522	109.2100	0.00
10/03/2021	R186 On 03-February-22	7.28	Call	Bond Future	1019	1	1019	1	0.00
10/03/2021	R186 On 03-February-22	7.29	Call	Bond Future	1029	1	1029	1	0.00
10/03/2021	R186 On 03-February-22	7.30	Call	Bond Future	1040	1	1040	1	0.00
10/03/2021	R186 On 03-February-22	7.30	Put	Bond Future	5507	6	5507	6	0.00
10/03/2021	R186 On 03-February-22	7.29	Put	Bond Future	5540	6	5540	6	0.00
10/03/2021	R186 On 03-February-22	7.28	Put	Bond Future	5573	6	5573	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
10/03/2021	R197 On 06-May-21			Bond Future	318.78	318.7898	318.7841	318.7898	2,074.00
10/03/2021	R197 On 05-August-21			Bond Future	314.27	314.2781	314.2684	314.2781	0.00
10/03/2021	R197 On 04-November-21			Bond Future	317.80	317.8106	317.7982	317.8106	0.00
10/03/2021	R197 On 03-February-22			Bond Future	313.35	313.3627	313.3490	313.3627	0.00
10/03/2021	R202 On 06-May-21			Bond Future	225.18	223.3509	225.1813	223.3509	8,028.00
10/03/2021	R202 On 05-August-21			Bond Future	223.39	221.5461	223.3939	221.5461	0.00
10/03/2021	R202 On 04-November-21			Bond Future	225.90	224.0360	225.9027	224.0360	0.00
10/03/2021	R202 On 03-February-22			Bond Future	224.20	222.3078	224.1951	222.3078	0.00
10/03/2021	R209 On 06-May-21			Bond Future	10.88	66.6498	10.8768	66.6498	27,123.00
10/03/2021	R209 On 06-May-21	12.24	Call	Bond Future	7032	7	7032	7	0.00
10/03/2021	R209 On 06-May-21	10.60	Call	Bond Future	1194	1	1194	1	0.00
10/03/2021	R209 On 06-May-21	10.25	Call	Bond Future	589	1	589	1	5,325.00
10/03/2021	R209 On 06-May-21	11.25	Call	Bond Future	3042	3	3042	3	0.00
10/03/2021	R209 On 06-May-21	11.60	Call	Bond Future	4370	4	4370	4	0.00
10/03/2021	R209 On 06-May-21	12.23	Call	Bond Future	6990	7	6990	7	0.00
10/03/2021	R209 On 06-May-21	12.22	Call	Bond Future	6947	7	6947	7	0.00
10/03/2021	R209 On 06-May-21	9.75	Call	Bond Future	169	0	169	0	5,050.00
10/03/2021	R209 On 06-May-21	11.00	Call	Bond Future	2225	2	2225	2	0.00
10/03/2021	R209 On 06-May-21	10.00	Call	Bond Future	324	0	324	0	0.00
10/03/2021	R209 On 06-May-21	12.25	Call	Bond Future	7074	7	7074	7	0.00
10/03/2021	R209 On 06-May-21	9.50	Call	Bond Future	81	0	81	0	2,150.00
10/03/2021	R209 On 06-May-21	10.35	Call	Bond Future	733	1	733	1	500.00
10/03/2021	R209 On 06-May-21	9.75	Put	Bond Future	6722	7	6722	7	0.00
10/03/2021	R209 On 06-May-21	12.25	Put	Bond Future	183	0	183	0	9,150.00
10/03/2021	R209 On 06-May-21	11.00	Put	Bond Future	1560	2	1560	2	3,500.00
10/03/2021	R209 On 06-May-21	10.00	Put	Bond Future	5346	6	5346	6	0.00
10/03/2021	R209 On 06-May-21	12.22	Put	Bond Future	196	0	196	0	0.00
10/03/2021	R209 On 06-May-21	9.50	Put	Bond Future	8212	8	8212	8	0.00
10/03/2021	R209 On 06-May-21	12.23	Put	Bond Future	191	0	191	0	0.00
10/03/2021	R209 On 06-May-21	11.60	Put	Bond Future	603	1	603	1	3,750.00
10/03/2021	R209 On 06-May-21	10.25	Put	Bond Future	4125	4	4125	4	0.00
10/03/2021	R209 On 06-May-21	11.25	Put	Bond Future	1058	1	1058	1	9,150.00
10/03/2021	R209 On 06-May-21	10.60	Put	Bond Future	2722	3	2722	3	6,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2021	R209 On 06-May-21	12.24	Put	Bond Future	187	0	187	0	0.00
10/03/2021	R209 On 06-May-21	10.35	Put	Bond Future	3687	4	3687	4	0.00
10/03/2021	R209 On 05-August-21			Bond Future	11.08	67.3634	11.0805	67.3634	0.00
10/03/2021	R209 On 05-August-21	11.80	Call	Bond Future	5172	5	5172	5	0.00
10/03/2021	R209 On 05-August-21	11.79	Call	Bond Future	5137	5	5137	5	0.00
10/03/2021	R209 On 05-August-21	11.81	Call	Bond Future	5207	5	5207	5	0.00
10/03/2021	R209 On 05-August-21	11.81	Put	Bond Future	1507	2	1507	2	0.00
10/03/2021	R209 On 05-August-21	11.79	Put	Bond Future	1534	2	1534	2	0.00
10/03/2021	R209 On 05-August-21	11.80	Put	Bond Future	1521	2	1521	2	0.00
10/03/2021	R209 On 04-November-21			Bond Future	11.28	64.9646	11.2832	64.9646	1,795.00
10/03/2021	R209 On 04-November-21	9.50	Call	Bond Future	662	1	662	1	3,750.00
10/03/2021	R209 On 04-November-21	12.18	Call	Bond Future	6428	6	6428	6	0.00
10/03/2021	R209 On 04-November-21	10.50	Call	Bond Future	1915	2	1915	2	0.00
10/03/2021	R209 On 04-November-21	12.00	Call	Bond Future	5830	6	5830	6	0.00
10/03/2021	R209 On 04-November-21	12.19	Call	Bond Future	6462	6	6462	6	0.00
10/03/2021	R209 On 04-November-21	12.17	Call	Bond Future	6394	6	6394	6	0.00
10/03/2021	R209 On 04-November-21	12.19	Put	Bond Future	2024	2	2024	2	0.00
10/03/2021	R209 On 04-November-21	12.00	Put	Bond Future	2285	2	2285	2	5,500.00
10/03/2021	R209 On 04-November-21	12.18	Put	Bond Future	2037	2	2037	2	0.00
10/03/2021	R209 On 04-November-21	12.17	Put	Bond Future	2050	2	2050	2	0.00
10/03/2021	R209 On 04-November-21	10.50	Put	Bond Future	6137	6	6137	6	5,500.00
10/03/2021	R209 On 04-November-21	9.50	Put	Bond Future	10867	11	10867	11	0.00
10/03/2021	R209 On 03-February-22			Bond Future	11.50	65.6963	11.4962	65.6963	0.00
10/03/2021	R209 On 03-February-22	11.04	Call	Bond Future	3209	3	3209	3	0.00
10/03/2021	R209 On 03-February-22	11.02	Call	Bond Future	3164	3	3164	3	0.00
10/03/2021	R209 On 03-February-22	11.03	Call	Bond Future	3186	3	3186	3	0.00
10/03/2021	R209 On 03-February-22	11.03	Put	Bond Future	5586	6	5586	6	0.00
10/03/2021	R209 On 03-February-22	11.02	Put	Bond Future	5616	6	5616	6	0.00
10/03/2021	R209 On 03-February-22	11.04	Put	Bond Future	5556	6	5556	6	0.00
10/03/2021	R210 On 06-May-21			Bond Future	196.59	197.5650	196.5853	197.5650	1,183.00
10/03/2021	R210 On 05-August-21			Bond Future	198.74	199.7287	198.7359	199.7287	0.00
10/03/2021	R210 On 04-November-21			Bond Future	198.23	199.2331	198.2276	199.2331	0.00
10/03/2021	R210 On 03-February-22			Bond Future	200.50	201.5219	200.5041	201.5219	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
10/03/2021	R212 On 06-May-21			Bond Future	171.28	171.2926	171.2802	171.2926	2,980.00
10/03/2021	R212 On 05-August-21			Bond Future	170.82	170.8366	170.8220	170.8366	0.00
10/03/2021	R212 On 04-November-21			Bond Future	172.74	172.7567	172.7405	172.7567	0.00
10/03/2021	R213 On 06-May-21			Bond Future	9.87	83.3377	9.8714	83.3377	9,543.00
10/03/2021	R213 On 06-May-21	11.90	Call	Bond Future	10162	10	10162	10	0.00
10/03/2021	R213 On 06-May-21	11.89	Call	Bond Future	10117	10	10117	10	0.00
10/03/2021	R213 On 06-May-21	11.91	Call	Bond Future	10207	10	10207	10	0.00
10/03/2021	R213 On 06-May-21	11.91	Put	Bond Future	17	0	17	0	0.00
10/03/2021	R213 On 06-May-21	11.89	Put	Bond Future	18	0	18	0	0.00
10/03/2021	R213 On 06-May-21	11.90	Put	Bond Future	17	0	17	0	0.00
10/03/2021	R213 On 05-August-21			Bond Future	10.09	84.2296	10.0861	84.2296	0.00
10/03/2021	R213 On 05-August-21	10.78	Call	Bond Future	4880	5	4880	5	0.00
10/03/2021	R213 On 05-August-21	10.14	Call	Bond Future	2815	3	2815	3	0.00
10/03/2021	R213 On 05-August-21	10.86	Call	Bond Future	5174	5	5174	5	0.00
10/03/2021	R213 On 05-August-21	9.34	Call	Bond Future	1073	1	1073	1	0.00
10/03/2021	R213 On 05-August-21	10.85	Call	Bond Future	5137	5	5137	5	0.00
10/03/2021	R213 On 05-August-21	10.84	Call	Bond Future	5100	5	5100	5	0.00
10/03/2021	R213 On 05-August-21	10.84	Put	Bond Future	1242	1	1242	1	0.00
10/03/2021	R213 On 05-August-21	10.85	Put	Bond Future	1230	1	1230	1	0.00
10/03/2021	R213 On 05-August-21	10.14	Put	Bond Future	2531	3	2531	3	0.00
10/03/2021	R213 On 05-August-21	9.34	Put	Bond Future	5141	5	5141	5	0.00
10/03/2021	R213 On 05-August-21	10.86	Put	Bond Future	1217	1	1217	1	0.00
10/03/2021	R213 On 05-August-21	10.78	Put	Bond Future	1320	1	1320	1	0.00
10/03/2021	R213 On 04-November-21			Bond Future	10.30	81.6270	10.3023	81.6270	0.00
10/03/2021	R213 On 04-November-21	11.10	Call	Bond Future	5825	6	5825	6	0.00
10/03/2021	R213 On 04-November-21	11.09	Call	Bond Future	5791	6	5791	6	0.00
10/03/2021	R213 On 04-November-21	11.11	Call	Bond Future	5860	6	5860	6	0.00
10/03/2021	R213 On 04-November-21	11.10	Put	Bond Future	1871	2	1871	2	0.00
10/03/2021	R213 On 04-November-21	11.09	Put	Bond Future	1885	2	1885	2	0.00
10/03/2021	R213 On 04-November-21	11.11	Put	Bond Future	1858	2	1858	2	0.00
10/03/2021	R213 On 03-February-22			Bond Future	10.54	82.5460	10.5366	82.5460	0.00
10/03/2021	R213 On 03-February-22	10.25	Call	Bond Future	3233	3	3233	3	0.00
10/03/2021	R213 On 03-February-22	9.76	Call	Bond Future	2190	2	2190	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2021	R213 On 03-February-22	10.15	Call	Bond Future	3002	3	3002	3	0.00
10/03/2021	R213 On 03-February-22	9.58	Call	Bond Future	1863	2	1863	2	0.00
10/03/2021	R213 On 03-February-22	9.97	Call	Bond Future	2610	2	2610	2	0.00
10/03/2021	R213 On 03-February-22	9.96	Call	Bond Future	2589	2	2589	2	0.00
10/03/2021	R213 On 03-February-22	8.80	Call	Bond Future	909	1	909	1	102.00
10/03/2021	R213 On 03-February-22	8.63	Call	Bond Future	764	1	764	1	200.00
10/03/2021	R213 On 03-February-22	9.98	Call	Bond Future	2631	3	2631	3	0.00
10/03/2021	R213 On 03-February-22	9.98	Put	Bond Future	5453	6	5453	6	0.00
10/03/2021	R213 On 03-February-22	9.58	Put	Bond Future	6793	7	6793	7	200.00
10/03/2021	R213 On 03-February-22	8.63	Put	Bond Future	10986	11	10986	11	0.00
10/03/2021	R213 On 03-February-22	8.80	Put	Bond Future	10153	10	10153	10	0.00
10/03/2021	R213 On 03-February-22	9.96	Put	Bond Future	5515	6	5515	6	0.00
10/03/2021	R213 On 03-February-22	9.97	Put	Bond Future	5484	6	5484	6	0.00
10/03/2021	R213 On 03-February-22	10.15	Put	Bond Future	4949	5	4949	5	200.00
10/03/2021	R213 On 03-February-22	9.76	Put	Bond Future	6163	6	6163	6	102.00
10/03/2021	R213 On 03-February-22	10.25	Put	Bond Future	4670	5	4670	5	102.00
10/03/2021	R214 On 06-May-21			Bond Future	11.22	63.5252	11.2181	63.5252	14,035.00
10/03/2021	R214 On 06-May-21	12.27	Call	Bond Future	5770	5	5770	5	0.00
10/03/2021	R214 On 06-May-21	12.26	Call	Bond Future	5730	5	5730	5	0.00
10/03/2021	R214 On 06-May-21	12.25	Call	Bond Future	5690	5	5690	5	0.00
10/03/2021	R214 On 06-May-21	12.25	Put	Bond Future	421	1	421	1	0.00
10/03/2021	R214 On 06-May-21	12.26	Put	Bond Future	413	1	413	1	0.00
10/03/2021	R214 On 06-May-21	12.27	Put	Bond Future	406	1	406	1	0.00
10/03/2021	R214 On 05-August-21			Bond Future	11.42	64.2051	11.4194	64.2051	0.00
10/03/2021	R214 On 05-August-21	12.02	Call	Bond Future	4887	5	4887	5	0.00
10/03/2021	R214 On 05-August-21	12.03	Call	Bond Future	4921	5	4921	5	0.00
10/03/2021	R214 On 05-August-21	12.01	Call	Bond Future	4853	5	4853	5	0.00
10/03/2021	R214 On 05-August-21	12.03	Put	Bond Future	1802	2	1802	2	0.00
10/03/2021	R214 On 05-August-21	12.01	Put	Bond Future	1832	2	1832	2	0.00
10/03/2021	R214 On 05-August-21	12.02	Put	Bond Future	1817	2	1817	2	0.00
10/03/2021	R214 On 04-November-21			Bond Future	11.62	61.6343	11.6193	61.6343	0.00
10/03/2021	R214 On 04-November-21	12.48	Call	Bond Future	6361	6	6361	6	0.00
10/03/2021	R214 On 04-November-21	12.47	Call	Bond Future	6328	6	6328	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
10/03/2021	R214 On 04-November-21	12.46	Call	Bond Future	6296	6	6296	6	0.00
10/03/2021	R214 On 04-November-21	12.46	Put	Bond Future	2179	2	2179	2	0.00
10/03/2021	R214 On 04-November-21	12.48	Put	Bond Future	2152	2	2152	2	0.00
10/03/2021	R214 On 04-November-21	12.47	Put	Bond Future	2166	2	2166	2	0.00
10/03/2021	R214 On 03-February-22			Bond Future	11.83	62.3284	11.8330	62.3284	0.00
10/03/2021	R214 On 03-February-22	11.40	Call	Bond Future	3360	3	3360	3	0.00
10/03/2021	R214 On 03-February-22	11.39	Call	Bond Future	3337	3	3337	3	0.00
10/03/2021	R214 On 03-February-22	11.41	Call	Bond Future	3384	3	3384	3	0.00
10/03/2021	R214 On 03-February-22	11.39	Put	Bond Future	5634	6	5634	6	0.00
10/03/2021	R214 On 03-February-22	11.40	Put	Bond Future	5603	6	5603	6	0.00
10/03/2021	R214 On 03-February-22	11.41	Put	Bond Future	5573	6	5573	6	0.00
10/03/2021	R248 On 06-May-21			Bond Future	11.26	79.9044	11.2649	79.9044	137,179.00
10/03/2021	R248 On 06-May-21	12.35	Call	Bond Future	7192	7	7192	7	0.00
10/03/2021	R248 On 06-May-21	12.34	Call	Bond Future	7141	7	7141	7	0.00
10/03/2021	R248 On 06-May-21	12.36	Call	Bond Future	7242	7	7242	7	0.00
10/03/2021	R248 On 06-May-21	10.20	Call	Bond Future	113	0	113	0	1,200.00
10/03/2021	R248 On 06-May-21	10.80	Call	Bond Future	837	1	837	1	1,200.00
10/03/2021	R248 On 06-May-21	10.80	Put	Bond Future	4130	5	4130	5	0.00
10/03/2021	R248 On 06-May-21	12.36	Put	Bond Future	347	0	347	0	0.00
10/03/2021	R248 On 06-May-21	12.34	Put	Bond Future	362	0	362	0	0.00
10/03/2021	R248 On 06-May-21	10.20	Put	Bond Future	8029	9	8029	9	0.00
10/03/2021	R248 On 06-May-21	12.35	Put	Bond Future	355	0	355	0	0.00
10/03/2021	R248 On 05-August-21			Bond Future	11.47	80.7596	11.4696	80.7596	0.00
10/03/2021	R248 On 05-August-21	10.00	Call	Bond Future	447	0	447	0	1,300.00
10/03/2021	R248 On 05-August-21	12.51	Call	Bond Future	7805	7	7805	7	0.00
10/03/2021	R248 On 05-August-21	12.50	Call	Bond Future	7763	7	7763	7	0.00
10/03/2021	R248 On 05-August-21	10.30	Call	Bond Future	746	1	746	1	1,300.00
10/03/2021	R248 On 05-August-21	10.90	Call	Bond Future	1883	2	1883	2	1,300.00
10/03/2021	R248 On 05-August-21	10.60	Call	Bond Future	1204	1	1204	1	1,300.00
10/03/2021	R248 On 05-August-21	12.52	Call	Bond Future	7846	7	7846	7	0.00
10/03/2021	R248 On 05-August-21	12.50	Put	Bond Future	1446	2	1446	2	0.00
10/03/2021	R248 On 05-August-21	12.51	Put	Bond Future	1431	2	1431	2	0.00
10/03/2021	R248 On 05-August-21	10.60	Put	Bond Future	7361	8	7361	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
10/03/2021	R248 On 05-August-21	10.90	Put	Bond Future	5822	6	5822	6	0.00
10/03/2021	R248 On 05-August-21	12.52	Put	Bond Future	1415	2	1415	2	0.00
10/03/2021	R248 On 05-August-21	10.30	Put	Bond Future	9229	10	9229	10	0.00
10/03/2021	R248 On 05-August-21	10.00	Put	Bond Future	11370	12	11370	12	0.00
10/03/2021	R248 On 04-November-21			Bond Future	11.67	77.2366	11.6733	77.2366	0.00
10/03/2021	R248 On 04-November-21	12.84	Call	Bond Future	8765	8	8765	8	0.00
10/03/2021	R248 On 04-November-21	12.83	Call	Bond Future	8727	8	8727	8	0.00
10/03/2021	R248 On 04-November-21	12.85	Call	Bond Future	8803	8	8803	8	0.00
10/03/2021	R248 On 04-November-21	12.85	Put	Bond Future	1875	2	1875	2	0.00
10/03/2021	R248 On 04-November-21	12.83	Put	Bond Future	1907	2	1907	2	0.00
10/03/2021	R248 On 04-November-21	12.84	Put	Bond Future	1891	2	1891	2	0.00
10/03/2021	R248 On 03-February-22			Bond Future	11.89	78.1065	11.8916	78.1065	0.00
10/03/2021	R248 On 03-February-22	11.49	Call	Bond Future	3802	4	3802	4	0.00
10/03/2021	R248 On 03-February-22	11.48	Call	Bond Future	3773	4	3773	4	0.00
10/03/2021	R248 On 03-February-22	11.47	Call	Bond Future	3745	4	3745	4	0.00
10/03/2021	R248 On 03-February-22	11.49	Put	Bond Future	6369	7	6369	7	0.00
10/03/2021	R248 On 03-February-22	11.47	Put	Bond Future	6445	7	6445	7	0.00
10/03/2021	R248 On 03-February-22	11.48	Put	Bond Future	6407	7	6407	7	0.00