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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2021	2025 On 06-May-21			Bond Future	152.19	152.1948	152.1948	152.1948	0.00
10/05/2021	2025 On 05-August-21			Bond Future	152.07	152.2900	152.0699	152.2900	5,288.00
10/05/2021	2025 On 04-November-21			Bond Future	153.82	154.0462	153.8227	154.0462	0.00
10/05/2021	2025 On 03-February-22			Bond Future	154.04	154.2636	154.0374	154.2636	0.00
10/05/2021	2025 On 05-May-22			Bond Future	155.83	156.0630	155.8340	156.0630	0.00
10/05/2021	2029 On 06-May-21			Bond Future	110.55	110.5532	110.5532	110.5532	0.00
10/05/2021	2029 On 05-August-21			Bond Future	111.92	111.8988	111.9202	111.8988	3,031.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2021	2029 On 04-November-21			Bond Future	112.06	112.0379	112.0590	112.0379	0.00
10/05/2021	2029 On 03-February-22			Bond Future	113.35	113.3294	113.3506	113.3294	0.00
10/05/2021	2029 On 05-May-22			Bond Future	113.50	113.4761	113.4975	113.4761	0.00
10/05/2021	2030 On 06-May-21			Bond Future	9.09	95.7184	9.0900	95.7184	0.00
10/05/2021	2030 On 05-August-21			Bond Future	9.15	93.1413	9.1547	93.1413	103,931.00
10/05/2021	2030 On 05-August-21	10.43	Call	Bond Future	7139	7	7139	7	0.00
10/05/2021	2030 On 05-August-21	8.50	Call	Bond Future	870	1	870	1	5,000.00
10/05/2021	2030 On 05-August-21	9.50	Call	Bond Future	3370	3	3370	3	0.00
10/05/2021	2030 On 05-August-21	9.75	Call	Bond Future	4292	4	4292	4	0.00
10/05/2021	2030 On 05-August-21	10.30	Call	Bond Future	6580	6	6580	6	0.00
10/05/2021	2030 On 05-August-21	7.70	Call	Bond Future	175	0	175	0	200.00
10/05/2021	2030 On 05-August-21	8.95	Call	Bond Future	1751	2	1751	2	600.00
10/05/2021	2030 On 05-August-21	10.42	Call	Bond Future	7096	7	7096	7	0.00
10/05/2021	2030 On 05-August-21	10.15	Call	Bond Future	5936	6	5936	6	0.00
10/05/2021	2030 On 05-August-21	8.83	Call	Bond Future	1477	1	1477	1	479.00
10/05/2021	2030 On 05-August-21	9.45	Call	Bond Future	3199	3	3199	3	600.00
10/05/2021	2030 On 05-August-21	12.10	Call	Bond Future	14665	14	14665	14	0.00
10/05/2021	2030 On 05-August-21	10.41	Call	Bond Future	7052	7	7052	7	0.00
10/05/2021	2030 On 05-August-21	8.78	Call	Bond Future	1371	1	1371	1	200.00
10/05/2021	2030 On 05-August-21	7.70	Put	Bond Future	8721	9	8721	9	0.00
10/05/2021	2030 On 05-August-21	10.41	Put	Bond Future	405	0	405	0	0.00
10/05/2021	2030 On 05-August-21	8.50	Put	Bond Future	4598	5	4598	5	0.00
10/05/2021	2030 On 05-August-21	12.10	Put	Bond Future	9	0	9	0	600.00
10/05/2021	2030 On 05-August-21	10.30	Put	Bond Future	490	1	490	1	200.00
10/05/2021	2030 On 05-August-21	8.78	Put	Bond Future	3482	4	3482	4	0.00
10/05/2021	2030 On 05-August-21	10.42	Put	Bond Future	398	0	398	0	0.00
10/05/2021	2030 On 05-August-21	9.45	Put	Bond Future	1578	2	1578	2	0.00
10/05/2021	2030 On 05-August-21	8.95	Put	Bond Future	2897	3	2897	3	0.00
10/05/2021	2030 On 05-August-21	9.75	Put	Bond Future	1061	1	1061	1	479.00
10/05/2021	2030 On 05-August-21	8.83	Put	Bond Future	3302	4	3302	4	0.00
10/05/2021	2030 On 05-August-21	9.50	Put	Bond Future	1477	2	1477	2	5,000.00
10/05/2021	2030 On 05-August-21	10.15	Put	Bond Future	614	1	614	1	479.00
10/05/2021	2030 On 05-August-21	10.43	Put	Bond Future	391	0	391	0	0.00

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10/05/2021	2030 On 04-November-21			Bond Future	9.34	94.1945	9.3418	94.1945	0.00
10/05/2021	2030 On 04-November-21	8.77	Call	Bond Future	1668	2	1668	2	300.00
10/05/2021	2030 On 04-November-21	11.44	Call	Bond Future	10768	10	10768	10	0.00
10/05/2021	2030 On 04-November-21	10.61	Call	Bond Future	7429	7	7429	7	0.00
10/05/2021	2030 On 04-November-21	9.90	Call	Bond Future	4752	5	4752	5	1,102.00
10/05/2021	2030 On 04-November-21	10.59	Call	Bond Future	7353	7	7353	7	0.00
10/05/2021	2030 On 04-November-21	11.26	Call	Bond Future	10022	10	10022	10	0.00
10/05/2021	2030 On 04-November-21	9.20	Call	Bond Future	2638	2	2638	2	1,102.00
10/05/2021	2030 On 04-November-21	8.27	Call	Bond Future	897	1	897	1	300.00
10/05/2021	2030 On 04-November-21	10.60	Call	Bond Future	7391	7	7391	7	0.00
10/05/2021	2030 On 04-November-21	10.60	Put	Bond Future	933	1	933	1	0.00
10/05/2021	2030 On 04-November-21	10.59	Put	Bond Future	944	1	944	1	0.00
10/05/2021	2030 On 04-November-21	8.77	Put	Bond Future	4808	5	4808	5	0.00
10/05/2021	2030 On 04-November-21	11.44	Put	Bond Future	321	0	321	0	300.00
10/05/2021	2030 On 04-November-21	8.27	Put	Bond Future	6897	7	6897	7	0.00
10/05/2021	2030 On 04-November-21	9.20	Put	Bond Future	3404	4	3404	4	0.00
10/05/2021	2030 On 04-November-21	10.61	Put	Bond Future	922	1	922	1	0.00
10/05/2021	2030 On 04-November-21	11.26	Put	Bond Future	410	0	410	0	1,102.00
10/05/2021	2030 On 04-November-21	9.90	Put	Bond Future	1813	2	1813	2	0.00
10/05/2021	2030 On 03-February-22			Bond Future	9.55	91.2542	9.5503	91.2542	0.00
10/05/2021	2030 On 03-February-22	9.60	Call	Bond Future	3711	4	3711	4	1,000.00
10/05/2021	2030 On 03-February-22	10.85	Call	Bond Future	7824	8	7824	8	0.00
10/05/2021	2030 On 03-February-22	9.78	Call	Bond Future	4219	4	4219	4	0.00
10/05/2021	2030 On 03-February-22	9.43	Call	Bond Future	3262	3	3262	3	0.00
10/05/2021	2030 On 03-February-22	9.44	Call	Bond Future	3287	3	3287	3	0.00
10/05/2021	2030 On 03-February-22	8.39	Call	Bond Future	1257	1	1257	1	101.00
10/05/2021	2030 On 03-February-22	9.45	Call	Bond Future	3313	3	3313	3	0.00
10/05/2021	2030 On 03-February-22	8.85	Call	Bond Future	1965	2	1965	2	1,000.00
10/05/2021	2030 On 03-February-22	9.35	Call	Bond Future	3060	3	3060	3	0.00
10/05/2021	2030 On 03-February-22	9.35	Put	Bond Future	4108	4	4108	4	101.00
10/05/2021	2030 On 03-February-22	8.39	Put	Bond Future	7543	8	7543	8	0.00
10/05/2021	2030 On 03-February-22	9.45	Put	Bond Future	3836	4	3836	4	0.00
10/05/2021	2030 On 03-February-22	8.85	Put	Bond Future	5695	6	5695	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
10/05/2021	2030 On 03-February-22	9.44	Put	Bond Future	3862	4	3862	4	0.00
10/05/2021	2030 On 03-February-22	9.43	Put	Bond Future	3889	4	3889	4	0.00
10/05/2021	2030 On 03-February-22	9.78	Put	Bond Future	3036	3	3036	3	101.00
10/05/2021	2030 On 03-February-22	10.85	Put	Bond Future	1384	1	1384	1	1,000.00
10/05/2021	2030 On 03-February-22	9.60	Put	Bond Future	3454	4	3454	4	0.00
10/05/2021	2030 On 05-May-22			Bond Future	9.77	92.2980	9.7734	92.2980	0.00
10/05/2021	2030 On 05-May-22	10.20	Call	Bond Future	5037	5	5037	5	0.00
10/05/2021	2030 On 05-May-22	10.19	Call	Bond Future	5008	5	5008	5	0.00
10/05/2021	2030 On 05-May-22	10.21	Call	Bond Future	5067	5	5067	5	0.00
10/05/2021	2030 On 05-May-22	10.21	Put	Bond Future	2913	3	2913	3	0.00
10/05/2021	2030 On 05-May-22	10.19	Put	Bond Future	2951	3	2951	3	0.00
10/05/2021	2030 On 05-May-22	10.20	Put	Bond Future	2932	3	2932	3	0.00
10/05/2021	2032 On 06-May-21			Bond Future	9.90	90.0909	9.8950	90.0909	0.00
10/05/2021	2032 On 05-August-21			Bond Future	9.97	91.5544	9.9661	91.5544	135,812.00
10/05/2021	2032 On 05-August-21	11.36	Call	Bond Future	8260	8	8260	8	0.00
10/05/2021	2032 On 05-August-21	11.35	Call	Bond Future	8214	8	8214	8	0.00
10/05/2021	2032 On 05-August-21	11.37	Call	Bond Future	8306	8	8306	8	0.00
10/05/2021	2032 On 05-August-21	11.37	Put	Bond Future	425	0	425	0	0.00
10/05/2021	2032 On 05-August-21	11.35	Put	Bond Future	439	1	439	1	0.00
10/05/2021	2032 On 05-August-21	11.36	Put	Bond Future	432	0	432	0	0.00
10/05/2021	2032 On 04-November-21			Bond Future	10.17	88.4430	10.1657	88.4430	21.00
10/05/2021	2032 On 04-November-21	9.33	Call	Bond Future	1482	1	1482	1	700.00
10/05/2021	2032 On 04-November-21	11.71	Call	Bond Future	9247	9	9247	9	0.00
10/05/2021	2032 On 04-November-21	12.81	Call	Bond Future	13909	14	13909	14	0.00
10/05/2021	2032 On 04-November-21	9.83	Call	Bond Future	2571	2	2571	2	700.00
10/05/2021	2032 On 04-November-21	11.70	Call	Bond Future	9206	9	9206	9	0.00
10/05/2021	2032 On 04-November-21	11.69	Call	Bond Future	9166	9	9166	9	0.00
10/05/2021	2032 On 04-November-21	11.71	Put	Bond Future	874	1	874	1	0.00
10/05/2021	2032 On 04-November-21	12.81	Put	Bond Future	224	0	224	0	700.00
10/05/2021	2032 On 04-November-21	11.70	Put	Bond Future	883	1	883	1	0.00
10/05/2021	2032 On 04-November-21	11.69	Put	Bond Future	893	1	893	1	0.00
10/05/2021	2032 On 04-November-21	9.83	Put	Bond Future	4548	5	4548	5	0.00
10/05/2021	2032 On 04-November-21	9.33	Put	Bond Future	6515	7	6515	7	0.00

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10/05/2021	2032 On 03-February-22			Bond Future	10.38	89.4420	10.3816	89.4420	0.00
10/05/2021	2032 On 03-February-22	9.62	Call	Bond Future	2226	2	2226	2	210.00
10/05/2021	2032 On 03-February-22	10.95	Call	Bond Future	5945	6	5945	6	0.00
10/05/2021	2032 On 03-February-22	10.35	Call	Bond Future	4043	4	4043	4	0.00
10/05/2021	2032 On 03-February-22	10.14	Call	Bond Future	3462	3	3462	3	0.00
10/05/2021	2032 On 03-February-22	9.14	Call	Bond Future	1422	1	1422	1	97.00
10/05/2021	2032 On 03-February-22	10.45	Call	Bond Future	4335	4	4335	4	0.00
10/05/2021	2032 On 03-February-22	8.91	Call	Bond Future	1130	1	1130	1	198.00
10/05/2021	2032 On 03-February-22	10.44	Call	Bond Future	4306	4	4306	4	0.00
10/05/2021	2032 On 03-February-22	11.13	Call	Bond Future	6586	6	6586	6	0.00
10/05/2021	2032 On 03-February-22	10.53	Call	Bond Future	4576	4	4576	4	0.00
10/05/2021	2032 On 03-February-22	10.66	Call	Bond Future	4979	5	4979	5	0.00
10/05/2021	2032 On 03-February-22	9.81	Call	Bond Future	2643	3	2643	3	0.00
10/05/2021	2032 On 03-February-22	10.43	Call	Bond Future	4276	4	4276	4	0.00
10/05/2021	2032 On 03-February-22	10.42	Call	Bond Future	4247	4	4247	4	0.00
10/05/2021	2032 On 03-February-22	9.58	Call	Bond Future	2143	2	2143	2	400.00
10/05/2021	2032 On 03-February-22	10.42	Put	Bond Future	4031	4	4031	4	0.00
10/05/2021	2032 On 03-February-22	10.43	Put	Bond Future	4005	4	4005	4	0.00
10/05/2021	2032 On 03-February-22	9.81	Put	Bond Future	5939	6	5939	6	198.00
10/05/2021	2032 On 03-February-22	8.91	Put	Bond Future	9961	10	9961	10	0.00
10/05/2021	2032 On 03-February-22	10.66	Put	Bond Future	3432	4	3432	4	97.00
10/05/2021	2032 On 03-February-22	10.45	Put	Bond Future	3952	4	3952	4	198.00
10/05/2021	2032 On 03-February-22	10.53	Put	Bond Future	3747	4	3747	4	210.00
10/05/2021	2032 On 03-February-22	10.35	Put	Bond Future	4221	4	4221	4	400.00
10/05/2021	2032 On 03-February-22	9.58	Put	Bond Future	6812	7	6812	7	0.00
10/05/2021	2032 On 03-February-22	11.13	Put	Bond Future	2512	3	2512	3	210.00
10/05/2021	2032 On 03-February-22	10.14	Put	Bond Future	4835	5	4835	5	97.00
10/05/2021	2032 On 03-February-22	9.14	Put	Bond Future	8797	9	8797	9	0.00
10/05/2021	2032 On 03-February-22	10.95	Put	Bond Future	2826	3	2826	3	400.00
10/05/2021	2032 On 03-February-22	9.62	Put	Bond Future	6654	7	6654	7	0.00
10/05/2021	2032 On 03-February-22	10.44	Put	Bond Future	3978	4	3978	4	0.00
10/05/2021	2032 On 05-May-22			Bond Future	10.61	86.3192	10.6076	86.3192	0.00
10/05/2021	2032 On 05-May-22	11.04	Call	Bond Future	5755	6	5755	6	0.00

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10/05/2021	2032 On 05-May-22	11.02	Call	Bond Future	5690	6	5690	6	0.00
10/05/2021	2032 On 05-May-22	11.03	Call	Bond Future	5722	6	5722	6	0.00
10/05/2021	2032 On 05-May-22	11.03	Put	Bond Future	3462	4	3462	4	0.00
10/05/2021	2032 On 05-May-22	11.02	Put	Bond Future	3483	4	3483	4	0.00
10/05/2021	2032 On 05-May-22	11.04	Put	Bond Future	3442	4	3442	4	0.00
10/05/2021	2033 On 06-May-21			Bond Future	103.78	103.7806	103.7806	103.7806	0.00
10/05/2021	2033 On 05-August-21			Bond Future	104.60	104.7877	104.5965	104.7877	9,629.00
10/05/2021	2033 On 04-November-21			Bond Future	104.58	104.7706	104.5766	104.7706	0.00
10/05/2021	2033 On 03-February-22			Bond Future	105.78	105.9784	105.7819	105.9784	0.00
10/05/2021	2033 On 05-May-22			Bond Future	105.76	105.9590	105.7603	105.9590	0.00
10/05/2021	2037 On 06-May-21			Bond Future	10.78	85.2284	10.7800	85.2284	0.00
10/05/2021	2037 On 05-August-21			Bond Future	10.84	82.5927	10.8403	82.5927	124,489.00
10/05/2021	2037 On 05-August-21	12.26	Call	Bond Future	8987	9	8987	9	0.00
10/05/2021	2037 On 05-August-21	12.27	Call	Bond Future	9034	9	9034	9	0.00
10/05/2021	2037 On 05-August-21	12.28	Call	Bond Future	9080	9	9080	9	0.00
10/05/2021	2037 On 05-August-21	12.26	Put	Bond Future	557	1	557	1	0.00
10/05/2021	2037 On 05-August-21	12.27	Put	Bond Future	549	1	549	1	0.00
10/05/2021	2037 On 05-August-21	12.28	Put	Bond Future	540	1	540	1	0.00
10/05/2021	2037 On 04-November-21			Bond Future	11.03	83.5270	11.0344	83.5270	0.00
10/05/2021	2037 On 04-November-21	12.82	Call	Bond Future	11021	11	11021	11	0.00
10/05/2021	2037 On 04-November-21	12.81	Call	Bond Future	10979	11	10979	11	0.00
10/05/2021	2037 On 04-November-21	12.30	Call	Bond Future	8883	9	8883	9	0.00
10/05/2021	2037 On 04-November-21	11.49	Call	Bond Future	5575	5	5575	5	600.00
10/05/2021	2037 On 04-November-21	12.83	Call	Bond Future	11063	11	11063	11	0.00
10/05/2021	2037 On 04-November-21	12.82	Put	Bond Future	893	1	893	1	0.00
10/05/2021	2037 On 04-November-21	12.30	Put	Bond Future	1496	2	1496	2	600.00
10/05/2021	2037 On 04-November-21	11.49	Put	Bond Future	2792	3	2792	3	0.00
10/05/2021	2037 On 04-November-21	12.81	Put	Bond Future	902	1	902	1	0.00
10/05/2021	2037 On 04-November-21	12.83	Put	Bond Future	883	1	883	1	0.00
10/05/2021	2037 On 03-February-22			Bond Future	11.25	80.2160	11.2465	80.2160	0.00
10/05/2021	2037 On 03-February-22	11.47	Call	Bond Future	5379	5	5379	5	0.00
10/05/2021	2037 On 03-February-22	11.46	Call	Bond Future	5346	5	5346	5	0.00
10/05/2021	2037 On 03-February-22	11.45	Call	Bond Future	5313	5	5313	5	0.00

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10/05/2021	2037 On 03-February-22	11.47	Put	Bond Future	4036	4	4036	4	0.00
10/05/2021	2037 On 03-February-22	11.45	Put	Bond Future	4089	4	4089	4	0.00
10/05/2021	2037 On 03-February-22	11.46	Put	Bond Future	4062	4	4062	4	0.00
10/05/2021	2037 On 05-May-22			Bond Future	11.47	81.1338	11.4677	81.1338	0.00
10/05/2021	2037 On 05-May-22	11.84	Call	Bond Future	6234	6	6234	6	0.00
10/05/2021	2037 On 05-May-22	11.82	Call	Bond Future	6168	6	6168	6	0.00
10/05/2021	2037 On 05-May-22	11.83	Call	Bond Future	6201	6	6201	6	0.00
10/05/2021	2037 On 05-May-22	11.84	Put	Bond Future	4078	4	4078	4	0.00
10/05/2021	2037 On 05-May-22	11.82	Put	Bond Future	4125	4	4125	4	0.00
10/05/2021	2037 On 05-May-22	11.83	Put	Bond Future	4101	4	4101	4	0.00
10/05/2021	2038 On 06-May-21			Bond Future	116.93	116.9313	116.9313	116.9313	0.00
10/05/2021	2038 On 05-August-21			Bond Future	116.18	116.1547	116.1810	116.1547	7,713.00
10/05/2021	2038 On 04-November-21			Bond Future	117.52	117.4946	117.5203	117.4946	0.00
10/05/2021	2038 On 03-February-22			Bond Future	117.12	117.0959	117.1219	117.0959	0.00
10/05/2021	2038 On 05-May-22			Bond Future	118.49	118.4619	118.4880	118.4619	0.00
10/05/2021	2040 On 06-May-21			Bond Future	10.88	87.5543	10.8800	87.5543	0.00
10/05/2021	2040 On 05-August-21			Bond Future	10.98	84.6380	10.9760	84.6380	85,293.00
10/05/2021	2040 On 05-August-21	11.55	Call	Bond Future	5406	5	5406	5	900.00
10/05/2021	2040 On 05-August-21	14.80	Call	Bond Future	20892	21	20892	21	0.00
10/05/2021	2040 On 05-August-21	12.49	Call	Bond Future	9967	10	9967	10	0.00
10/05/2021	2040 On 05-August-21	12.48	Call	Bond Future	9918	10	9918	10	0.00
10/05/2021	2040 On 05-August-21	12.47	Call	Bond Future	9869	10	9869	10	0.00
10/05/2021	2040 On 05-August-21	11.05	Call	Bond Future	3353	3	3353	3	900.00
10/05/2021	2040 On 05-August-21	11.05	Put	Bond Future	2846	3	2846	3	0.00
10/05/2021	2040 On 05-August-21	12.49	Put	Bond Future	506	1	506	1	0.00
10/05/2021	2040 On 05-August-21	12.47	Put	Bond Future	522	1	522	1	0.00
10/05/2021	2040 On 05-August-21	11.55	Put	Bond Future	1604	2	1604	2	0.00
10/05/2021	2040 On 05-August-21	14.80	Put	Bond Future	7	0	7	0	900.00
10/05/2021	2040 On 05-August-21	12.48	Put	Bond Future	514	1	514	1	0.00
10/05/2021	2040 On 04-November-21			Bond Future	11.17	85.5955	11.1660	85.5955	0.00
10/05/2021	2040 On 04-November-21	12.91	Call	Bond Future	11467	11	11467	11	0.00
10/05/2021	2040 On 04-November-21	12.90	Call	Bond Future	11424	11	11424	11	0.00
10/05/2021	2040 On 04-November-21	12.89	Call	Bond Future	11380	11	11380	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
10/05/2021	2040 On 04-November-21	12.89	Put	Bond Future	1014	1	1014	1	0.00
10/05/2021	2040 On 04-November-21	12.90	Put	Bond Future	1004	1	1004	1	0.00
10/05/2021	2040 On 04-November-21	12.91	Put	Bond Future	994	1	994	1	0.00
10/05/2021	2040 On 03-February-22			Bond Future	11.37	82.0577	11.3733	82.0577	0.00
10/05/2021	2040 On 03-February-22	11.58	Call	Bond Future	5597	6	5597	6	0.00
10/05/2021	2040 On 03-February-22	11.57	Call	Bond Future	5562	6	5562	6	0.00
10/05/2021	2040 On 03-February-22	11.59	Call	Bond Future	5632	6	5632	6	0.00
10/05/2021	2040 On 03-February-22	11.57	Put	Bond Future	4300	4	4300	4	0.00
10/05/2021	2040 On 03-February-22	11.58	Put	Bond Future	4272	4	4272	4	0.00
10/05/2021	2040 On 03-February-22	11.59	Put	Bond Future	4244	4	4244	4	0.00
10/05/2021	2040 On 05-May-22			Bond Future	11.59	82.9965	11.5888	82.9965	0.00
10/05/2021	2040 On 05-May-22	11.91	Call	Bond Future	6402	6	6402	6	0.00
10/05/2021	2040 On 05-May-22	11.90	Call	Bond Future	6367	6	6367	6	0.00
10/05/2021	2040 On 05-May-22	11.92	Call	Bond Future	6437	6	6437	6	0.00
10/05/2021	2040 On 05-May-22	11.92	Put	Bond Future	4392	4	4392	4	0.00
10/05/2021	2040 On 05-May-22	11.91	Put	Bond Future	4417	4	4417	4	0.00
10/05/2021	2040 On 05-May-22	11.90	Put	Bond Future	4444	5	4444	5	0.00
10/05/2021	2044 On 06-May-21			Bond Future	10.93	84.2552	10.9250	84.2552	0.00
10/05/2021	2044 On 05-August-21			Bond Future	11.00	81.4018	11.0014	81.4018	60,776.00
10/05/2021	2044 On 05-August-21	12.60	Call	Bond Future	10432	10	10432	10	0.00
10/05/2021	2044 On 05-August-21	12.59	Call	Bond Future	10383	10	10383	10	0.00
10/05/2021	2044 On 05-August-21	12.61	Call	Bond Future	10480	10	10480	10	0.00
10/05/2021	2044 On 05-August-21	12.61	Put	Bond Future	450	1	450	1	0.00
10/05/2021	2044 On 05-August-21	12.60	Put	Bond Future	457	1	457	1	0.00
10/05/2021	2044 On 05-August-21	12.59	Put	Bond Future	464	1	464	1	0.00
10/05/2021	2044 On 04-November-21			Bond Future	11.18	82.3227	11.1824	82.3227	0.00
10/05/2021	2044 On 04-November-21	12.90	Call	Bond Future	11405	11	11405	11	0.00
10/05/2021	2044 On 04-November-21	12.89	Call	Bond Future	11362	11	11362	11	0.00
10/05/2021	2044 On 04-November-21	12.91	Call	Bond Future	11448	11	11448	11	0.00
10/05/2021	2044 On 04-November-21	12.91	Put	Bond Future	1033	1	1033	1	0.00
10/05/2021	2044 On 04-November-21	12.89	Put	Bond Future	1054	1	1054	1	0.00
10/05/2021	2044 On 04-November-21	12.90	Put	Bond Future	1044	1	1044	1	0.00
10/05/2021	2044 On 03-February-22			Bond Future	11.38	78.8731	11.3795	78.8731	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
10/05/2021	2044 On 03-February-22	11.61	Call	Bond Future	5739	6	5739	6	0.00
10/05/2021	2044 On 03-February-22	11.60	Call	Bond Future	5703	6	5703	6	0.00
10/05/2021	2044 On 03-February-22	11.59	Call	Bond Future	5667	6	5667	6	0.00
10/05/2021	2044 On 03-February-22	11.59	Put	Bond Future	4301	4	4301	4	0.00
10/05/2021	2044 On 03-February-22	11.60	Put	Bond Future	4272	4	4272	4	0.00
10/05/2021	2044 On 03-February-22	11.61	Put	Bond Future	4244	4	4244	4	0.00
10/05/2021	2044 On 05-May-22			Bond Future	11.58	79.7755	11.5841	79.7755	0.00
10/05/2021	2044 On 05-May-22	11.93	Call	Bond Future	6548	6	6548	6	0.00
10/05/2021	2044 On 05-May-22	11.92	Call	Bond Future	6513	6	6513	6	0.00
10/05/2021	2044 On 05-May-22	11.91	Call	Bond Future	6479	6	6479	6	0.00
10/05/2021	2044 On 05-May-22	11.91	Put	Bond Future	4441	5	4441	5	0.00
10/05/2021	2044 On 05-May-22	11.92	Put	Bond Future	4414	5	4414	5	0.00
10/05/2021	2044 On 05-May-22	11.93	Put	Bond Future	4388	5	4388	5	0.00
10/05/2021	2046 On 06-May-21			Bond Future	105.17	105.1702	105.1702	105.1702	0.00
10/05/2021	2046 On 05-August-21			Bond Future	106.32	106.1195	106.3234	106.1195	16,718.00
10/05/2021	2046 On 04-November-21			Bond Future	105.74	105.5348	105.7403	105.5348	0.00
10/05/2021	2046 On 03-February-22			Bond Future	106.96	106.7514	106.9591	106.7514	0.00
10/05/2021	2046 On 05-May-22			Bond Future	106.36	106.1502	106.3602	106.1502	0.00
10/05/2021	2050 On 06-May-21			Bond Future	108.75	108.7462	108.7462	108.7462	0.00
10/05/2021	2050 On 05-August-21			Bond Future	107.91	107.6806	107.9087	107.6806	11,209.00
10/05/2021	2050 On 04-November-21			Bond Future	109.15	108.9226	109.1525	108.9226	0.00
10/05/2021	2050 On 03-February-22			Bond Future	108.46	108.2295	108.4621	108.2295	0.00
10/05/2021	2050 On 05-May-22			Bond Future	109.73	109.4920	109.7272	109.4920	0.00
10/05/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2021	AL37 On 05-August-21			Index Future	795.54	795.4990	795.5430	795.4990	0.00
10/05/2021	AL37 On 04-November-21			Index Future	804.60	804.5650	804.5960	804.5650	0.00
10/05/2021	AL37 On 03-February-22			Index Future	813.67	813.6470	813.6740	813.6470	0.00
10/05/2021	AL37 On 05-May-22			Index Future	822.97	822.9460	822.9720	822.9460	0.00
10/05/2021	AL7T On 05-August-21			Index Future	895.03	891.3730	895.0260	891.3730	0.00
10/05/2021	AL7T On 04-November-21			Index Future	905.21	901.5330	905.2110	901.5330	0.00
10/05/2021	AL7T On 03-February-22			Index Future	915.43	911.7080	915.4250	911.7080	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
10/05/2021	AL7T On 05-May-22			Index Future	925.89	922.1280	925.8860	922.1280	0.00
10/05/2021	ALBI On 05-August-21			Index Future	786.44	784.6160	786.4440	784.6160	134.00
10/05/2021	ALBI On 04-November-21			Index Future	795.39	793.5590	795.3940	793.5590	0.00
10/05/2021	ALBI On 03-February-22			Index Future	804.37	802.5160	804.3680	802.5160	0.00
10/05/2021	ALBI On 05-May-22			Index Future	813.56	811.6880	813.5600	811.6880	0.00
10/05/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/05/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2021	C446 On 31-March-46			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
10/05/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2021	ES33 On 06-May-21			Bond Future	11.45	75.3946	11.4450	75.3946	0.00
10/05/2021	ES33 On 05-August-21			Bond Future	11.57	76.6590	11.5658	76.6590	350.00
10/05/2021	ES33 On 04-November-21			Bond Future	11.81	73.7675	11.8087	73.7675	0.00
10/05/2021	ES33 On 03-February-22			Bond Future	12.07	74.6183	12.0737	74.6183	0.00
10/05/2021	ES33 On 05-May-22			Bond Future	12.35	71.7122	12.3450	71.7122	0.00
10/05/2021	ES42 On 06-May-21			Bond Future	11.89	74.3847	11.8900	74.3847	0.00
10/05/2021	ES42 On 05-August-21			Bond Future	12.01	75.6989	12.0096	75.6989	4,779.00
10/05/2021	ES42 On 04-November-21			Bond Future	12.24	72.3137	12.2383	72.3137	0.00
10/05/2021	ES42 On 03-February-22			Bond Future	12.48	73.1480	12.4791	73.1480	0.00
10/05/2021	ES42 On 05-May-22			Bond Future	12.73	69.7434	12.7343	69.7434	0.00
10/05/2021	GOVI On 05-August-21			GOVI	777.01	775.2020	777.0050	775.2020	989.00
10/05/2021	GOVI On 05-August-21	719.15	Call	GOVI	578550	56	578550	56	0.00
10/05/2021	GOVI On 05-August-21	719.14	Call	GOVI	578650	56	578650	56	0.00
10/05/2021	GOVI On 05-August-21	719.13	Call	GOVI	578750	56	578750	56	0.00
10/05/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
10/05/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
10/05/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
10/05/2021	GOVI On 04-November-21			GOVI	785.85	784.0370	785.8460	784.0370	0.00
10/05/2021	GOVI On 04-November-21	728.42	Call	GOVI	574260	56	574260	56	0.00
10/05/2021	GOVI On 04-November-21	728.41	Call	GOVI	574360	56	574360	56	0.00
10/05/2021	GOVI On 04-November-21	728.40	Call	GOVI	574460	56	574460	56	0.00
10/05/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
10/05/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
10/05/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
10/05/2021	GOVI On 03-February-22			GOVI	794.71	792.8870	794.7140	792.8870	0.00
10/05/2021	GOVI On 03-February-22	792.75	Call	GOVI	19640	0	19640	0	0.00
10/05/2021	GOVI On 03-February-22	792.74	Call	GOVI	19740	0	19740	0	0.00
10/05/2021	GOVI On 03-February-22	792.76	Call	GOVI	19540	0	19540	0	0.00
10/05/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
10/05/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
10/05/2021	GOVI On 05-May-22			GOVI	803.80	801.9490	803.7950	801.9490	0.00
10/05/2021	GOVI On 05-May-22	788.24	Call	GOVI	155550	14	155550	14	0.00
10/05/2021	GOVI On 05-May-22	788.23	Call	GOVI	155650	14	155650	14	0.00
10/05/2021	GOVI On 05-May-22	788.25	Call	GOVI	155450	14	155450	14	0.00
10/05/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
10/05/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
10/05/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
10/05/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/05/2021	IGOV On 05-August-21			Index Future	286.57	286.3920	286.5710	286.3920	580.00
10/05/2021	IGOV On 04-November-21			Index Future	289.90	289.7260	289.9020	289.7260	16.00
10/05/2021	IGOV On 03-February-22			Index Future	293.24	293.0660	293.2420	293.0660	0.00
10/05/2021	IGOV On 05-May-22			Index Future	296.66	296.4830	296.6620	296.4830	0.00
10/05/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
10/05/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
10/05/2021	IS05 On 21-December-21			Interest Rate Swap	90.69	90.7100	90.6900	90.7100	51.00
10/05/2021	IS05 On 15-March-22			Interest Rate Swap	90.11	90.1400	90.1100	90.1400	0.00
10/05/2021	IS05 On 21-June-22			Interest Rate Swap	90.26	90.3100	90.2600	90.3100	0.00
10/05/2021	IS05 On 20-September-22			Interest Rate Swap	93.43	93.5000	93.4300	93.5000	0.00
10/05/2021	IS05 On 20-December-22			Interest Rate Swap	93.98	94.0800	93.9800	94.0800	0.00
10/05/2021	IS05 On 22-March-23			Interest Rate Swap	86.43	86.5600	86.4300	86.5600	0.00
10/05/2021	IS05 On 20-June-23			Interest Rate Swap	92.04	92.1900	92.0400	92.1900	0.00
10/05/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
10/05/2021	IS10 On 17-December-25			Interest Rate Swap	80.30	80.6000	80.3000	80.6000	0.00
10/05/2021	IS10 On 16-March-26			Interest Rate Swap	76.93	77.2500	76.9300	77.2500	0.00
10/05/2021	IS10 On 15-June-26			Interest Rate Swap	75.43	75.7700	75.4300	75.7700	0.00
10/05/2021	IS10 On 21-September-26			Interest Rate Swap	77.56	77.9100	77.5600	77.9100	0.00
10/05/2021	IS10 On 21-December-26			Interest Rate Swap	81.66	82.0200	81.6600	82.0200	0.00
10/05/2021	IS10 On 15-March-27			Interest Rate Swap	80.25	80.6200	80.2500	80.6200	0.00
10/05/2021	IS10 On 21-June-27			Interest Rate Swap	82.43	82.8200	82.4300	82.8200	0.00
10/05/2021	IS10 On 20-September-27			Interest Rate Swap	88.33	88.7300	88.3300	88.7300	0.00
10/05/2021	IS10 On 20-December-27			Interest Rate Swap	88.83	89.2500	88.8300	89.2500	0.00
10/05/2021	IS10 On 22-March-28			Interest Rate Swap	81.94	82.4000	81.9400	82.4000	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
10/05/2021	IS10 On 20-June-28			Interest Rate Swap	89.83	90.3000	89.8300	90.3000	0.00
10/05/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/05/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/05/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.69	96.3050	3.6850	96.3050	0.00
10/05/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.72	96.2850	3.7150	96.2850	0.00
10/05/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.73	96.2700	3.7300	96.2700	0.00
10/05/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.76	96.2400	3.7600	96.2400	0.00
10/05/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.78	96.2250	3.7750	96.2250	30,000.00
10/05/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.83	96.1700	3.8300	96.1700	0.00
10/05/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.95	96.0400	3.9500	96.0400	0.00
10/05/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.14	95.8350	4.1350	95.8350	0.00
10/05/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.51	95.4750	4.5050	95.4750	471.00
10/05/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.67	95.2900	4.6700	95.2900	0.00
10/05/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.03	94.9450	5.0300	94.9450	0.00
10/05/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.23	94.7450	5.2250	94.7450	0.00
10/05/2021	R023 On 06-May-21			Bond Future	4.67	106.7855	4.6650	106.7855	0.00
10/05/2021	R023 On 05-August-21			Bond Future	4.70	107.9460	4.7031	107.9460	15,675.00
10/05/2021	R023 On 05-August-21	5.31	Call	Bond Future	966	1	966	1	0.00
10/05/2021	R023 On 05-August-21	5.30	Call	Bond Future	952	1	952	1	0.00
10/05/2021	R023 On 05-August-21	5.29	Call	Bond Future	938	1	938	1	0.00
10/05/2021	R023 On 05-August-21	5.29	Put	Bond Future	47	0	47	0	0.00
10/05/2021	R023 On 05-August-21	5.30	Put	Bond Future	45	0	45	0	0.00
10/05/2021	R023 On 05-August-21	5.31	Put	Bond Future	44	0	44	0	0.00
10/05/2021	R023 On 04-November-21			Bond Future	4.73	105.2570	4.7263	105.2570	0.00
10/05/2021	R023 On 04-November-21	4.92	Call	Bond Future	488	0	488	0	0.00
10/05/2021	R023 On 04-November-21	4.91	Call	Bond Future	480	0	480	0	0.00
10/05/2021	R023 On 04-November-21	4.90	Call	Bond Future	471	0	471	0	0.00
10/05/2021	R023 On 04-November-21	4.90	Put	Bond Future	248	0	248	0	0.00
10/05/2021	R023 On 04-November-21	4.91	Put	Bond Future	243	0	243	0	0.00
10/05/2021	R023 On 04-November-21	4.92	Put	Bond Future	239	0	239	0	0.00
10/05/2021	R023 On 03-February-22			Bond Future	4.78	106.4456	4.7790	106.4456	0.00
10/05/2021	R023 On 03-February-22	5.07	Call	Bond Future	551	1	551	1	0.00
10/05/2021	R023 On 03-February-22	5.06	Call	Bond Future	544	1	544	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2021	R023 On 03-February-22	5.08	Call	Bond Future	558	1	558	1	0.00
10/05/2021	R023 On 03-February-22	5.08	Put	Bond Future	246	0	246	0	0.00
10/05/2021	R023 On 03-February-22	5.06	Put	Bond Future	252	0	252	0	0.00
10/05/2021	R023 On 03-February-22	5.07	Put	Bond Future	249	0	249	0	0.00
10/05/2021	R023 On 05-May-22			Bond Future	4.83	103.7534	4.8251	103.7534	0.00
10/05/2021	R023 On 05-May-22	6.30	Call	Bond Future	1220	1	1220	1	0.00
10/05/2021	R023 On 05-May-22	6.29	Call	Bond Future	1213	1	1213	1	0.00
10/05/2021	R023 On 05-May-22	6.31	Call	Bond Future	1227	1	1227	1	0.00
10/05/2021	R023 On 05-May-22	6.31	Put	Bond Future	52	0	52	0	0.00
10/05/2021	R023 On 05-May-22	6.29	Put	Bond Future	54	0	54	0	0.00
10/05/2021	R023 On 05-May-22	6.30	Put	Bond Future	53	0	53	0	0.00
10/05/2021	R035 On 06-May-21			Bond Future	10.57	89.5749	10.5650	89.5749	0.00
10/05/2021	R035 On 05-August-21			Bond Future	10.66	91.1407	10.6559	91.1407	91,665.00
10/05/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
10/05/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
10/05/2021	R035 On 05-August-21	10.77	Call	Bond Future	3309	3	3309	3	0.00
10/05/2021	R035 On 05-August-21	10.02	Call	Bond Future	1216	1	1216	1	100.00
10/05/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
10/05/2021	R035 On 05-August-21	11.37	Call	Bond Future	5729	6	5729	6	0.00
10/05/2021	R035 On 05-August-21	11.37	Put	Bond Future	1307	1	1307	1	100.00
10/05/2021	R035 On 05-August-21	5.31	Put	Bond Future	46768	47	46768	47	0.00
10/05/2021	R035 On 05-August-21	10.77	Put	Bond Future	2580	3	2580	3	100.00
10/05/2021	R035 On 05-August-21	10.02	Put	Bond Future	5447	6	5447	6	0.00
10/05/2021	R035 On 05-August-21	5.29	Put	Bond Future	47001	47	47001	47	0.00
10/05/2021	R035 On 05-August-21	5.30	Put	Bond Future	46884	47	46884	47	0.00
10/05/2021	R035 On 04-November-21			Bond Future	10.86	87.6948	10.8611	87.6948	0.00
10/05/2021	R035 On 04-November-21	11.20	Call	Bond Future	5093	5	5093	5	0.00
10/05/2021	R035 On 04-November-21	13.82	Call	Bond Future	16147	16	16147	16	0.00
10/05/2021	R035 On 04-November-21	11.75	Call	Bond Future	7266	7	7266	7	0.00
10/05/2021	R035 On 04-November-21	10.23	Call	Bond Future	2161	2	2161	2	782.00
10/05/2021	R035 On 04-November-21	12.52	Call	Bond Future	10487	10	10487	10	0.00
10/05/2021	R035 On 04-November-21	12.51	Call	Bond Future	10444	10	10444	10	0.00
10/05/2021	R035 On 04-November-21	10.60	Call	Bond Future	3139	3	3139	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
10/05/2021	R035 On 04-November-21	10.11	Call	Bond Future	1884	2	1884	2	350.00
10/05/2021	R035 On 04-November-21	10.12	Call	Bond Future	1906	2	1906	2	400.00
10/05/2021	R035 On 04-November-21	10.62	Call	Bond Future	3198	3	3198	3	400.00
10/05/2021	R035 On 04-November-21	11.08	Call	Bond Future	4669	5	4669	5	0.00
10/05/2021	R035 On 04-November-21	12.53	Call	Bond Future	10529	10	10529	10	0.00
10/05/2021	R035 On 04-November-21	12.53	Put	Bond Future	954	1	954	1	0.00
10/05/2021	R035 On 04-November-21	11.08	Put	Bond Future	3317	3	3317	3	782.00
10/05/2021	R035 On 04-November-21	10.23	Put	Bond Future	6238	6	6238	6	0.00
10/05/2021	R035 On 04-November-21	11.75	Put	Bond Future	1960	2	1960	2	782.00
10/05/2021	R035 On 04-November-21	10.62	Put	Bond Future	4723	5	4723	5	0.00
10/05/2021	R035 On 04-November-21	10.12	Put	Bond Future	6723	7	6723	7	0.00
10/05/2021	R035 On 04-November-21	10.60	Put	Bond Future	4793	5	4793	5	350.00
10/05/2021	R035 On 04-November-21	10.11	Put	Bond Future	6768	7	6768	7	0.00
10/05/2021	R035 On 04-November-21	11.20	Put	Bond Future	3012	3	3012	3	350.00
10/05/2021	R035 On 04-November-21	12.51	Put	Bond Future	974	1	974	1	0.00
10/05/2021	R035 On 04-November-21	12.52	Put	Bond Future	964	1	964	1	0.00
10/05/2021	R035 On 04-November-21	13.82	Put	Bond Future	213	0	213	0	400.00
10/05/2021	R035 On 03-February-22			Bond Future	11.09	88.6853	11.0854	88.6853	0.00
10/05/2021	R035 On 03-February-22	11.88	Call	Bond Future	7380	7	7380	7	0.00
10/05/2021	R035 On 03-February-22	10.10	Call	Bond Future	2053	2	2053	2	280.00
10/05/2021	R035 On 03-February-22	9.70	Call	Bond Future	1415	1	1415	1	683.00
10/05/2021	R035 On 03-February-22	11.24	Call	Bond Future	5085	5	5085	5	0.00
10/05/2021	R035 On 03-February-22	11.28	Call	Bond Future	5217	5	5217	5	0.00
10/05/2021	R035 On 03-February-22	10.26	Call	Bond Future	2358	2	2358	2	200.00
10/05/2021	R035 On 03-February-22	11.73	Call	Bond Future	6806	7	6806	7	0.00
10/05/2021	R035 On 03-February-22	11.03	Call	Bond Future	4421	4	4421	4	0.00
10/05/2021	R035 On 03-February-22	11.39	Call	Bond Future	5586	6	5586	6	0.00
10/05/2021	R035 On 03-February-22	11.22	Call	Bond Future	5020	5	5020	5	0.00
10/05/2021	R035 On 03-February-22	10.65	Call	Bond Future	3322	3	3322	3	0.00
10/05/2021	R035 On 03-February-22	11.23	Call	Bond Future	5053	5	5053	5	0.00
10/05/2021	R035 On 03-February-22	11.23	Put	Bond Future	4183	4	4183	4	0.00
10/05/2021	R035 On 03-February-22	11.22	Put	Bond Future	4210	4	4210	4	0.00
10/05/2021	R035 On 03-February-22	11.39	Put	Bond Future	3768	4	3768	4	683.00

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10/05/2021	R035 On 03-February-22	11.73	Put	Bond Future	3026	3	3026	3	280.00
10/05/2021	R035 On 03-February-22	11.28	Put	Bond Future	4049	4	4049	4	200.00
10/05/2021	R035 On 03-February-22	10.26	Put	Bond Future	7580	8	7580	8	0.00
10/05/2021	R035 On 03-February-22	11.24	Put	Bond Future	4156	4	4156	4	0.00
10/05/2021	R035 On 03-February-22	10.65	Put	Bond Future	6021	6	6021	6	683.00
10/05/2021	R035 On 03-February-22	9.70	Put	Bond Future	10446	11	10446	11	0.00
10/05/2021	R035 On 03-February-22	11.88	Put	Bond Future	2755	3	2755	3	200.00
10/05/2021	R035 On 03-February-22	11.03	Put	Bond Future	4758	5	4758	5	280.00
10/05/2021	R035 On 03-February-22	10.10	Put	Bond Future	8340	8	8340	8	0.00
10/05/2021	R035 On 05-May-22			Bond Future	11.31	85.2227	11.3108	85.2227	0.00
10/05/2021	R035 On 05-May-22	11.65	Call	Bond Future	6054	6	6054	6	0.00
10/05/2021	R035 On 05-May-22	11.64	Call	Bond Future	6022	6	6022	6	0.00
10/05/2021	R035 On 05-May-22	11.63	Call	Bond Future	5989	6	5989	6	0.00
10/05/2021	R035 On 05-May-22	11.63	Put	Bond Future	4141	4	4141	4	0.00
10/05/2021	R035 On 05-May-22	11.64	Put	Bond Future	4117	4	4117	4	0.00
10/05/2021	R035 On 05-May-22	11.65	Put	Bond Future	4093	4	4093	4	0.00
10/05/2021	R186 On 06-May-21			Bond Future	7.29	118.6231	7.2900	118.6231	0.00
10/05/2021	R186 On 05-August-21			Bond Future	7.42	114.8716	7.4217	114.8716	93,183.00
10/05/2021	R186 On 05-August-21	8.63	Call	Bond Future	5713	6	5713	6	0.00
10/05/2021	R186 On 05-August-21	8.62	Call	Bond Future	5673	6	5673	6	0.00
10/05/2021	R186 On 05-August-21	8.61	Call	Bond Future	5633	6	5633	6	0.00
10/05/2021	R186 On 05-August-21	8.61	Put	Bond Future	198	0	198	0	0.00
10/05/2021	R186 On 05-August-21	8.62	Put	Bond Future	194	0	194	0	0.00
10/05/2021	R186 On 05-August-21	8.63	Put	Bond Future	189	0	189	0	0.00
10/05/2021	R186 On 04-November-21			Bond Future	7.59	116.1693	7.5949	116.1693	0.00
10/05/2021	R186 On 04-November-21	8.11	Call	Bond Future	3450	3	3450	3	0.00
10/05/2021	R186 On 04-November-21	8.77	Call	Bond Future	5654	6	5654	6	0.00
10/05/2021	R186 On 04-November-21	7.77	Call	Bond Future	2503	3	2503	3	0.00
10/05/2021	R186 On 04-November-21	8.10	Call	Bond Future	3420	3	3420	3	0.00
10/05/2021	R186 On 04-November-21	8.09	Call	Bond Future	3390	3	3390	3	0.00
10/05/2021	R186 On 04-November-21	8.09	Put	Bond Future	1196	1	1196	1	0.00
10/05/2021	R186 On 04-November-21	8.10	Put	Bond Future	1182	1	1182	1	0.00
10/05/2021	R186 On 04-November-21	8.77	Put	Bond Future	535	1	535	1	15,177.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2021	R186 On 04-November-21	8.11	Put	Bond Future	1169	1	1169	1	0.00
10/05/2021	R186 On 04-November-21	7.77	Put	Bond Future	1721	2	1721	2	15,177.00
10/05/2021	R186 On 03-February-22			Bond Future	7.79	112.1995	7.7930	112.1995	0.00
10/05/2021	R186 On 03-February-22	7.29	Call	Bond Future	1473	1	1473	1	0.00
10/05/2021	R186 On 03-February-22	7.28	Call	Bond Future	1456	1	1456	1	0.00
10/05/2021	R186 On 03-February-22	7.30	Call	Bond Future	1489	2	1489	2	0.00
10/05/2021	R186 On 03-February-22	7.30	Put	Bond Future	3610	4	3610	4	0.00
10/05/2021	R186 On 03-February-22	7.28	Put	Bond Future	3664	4	3664	4	0.00
10/05/2021	R186 On 03-February-22	7.29	Put	Bond Future	3637	4	3637	4	0.00
10/05/2021	R186 On 05-May-22			Bond Future	8.01	113.4827	8.0114	113.4827	0.00
10/05/2021	R186 On 05-May-22	8.31	Call	Bond Future	3291	3	3291	3	0.00
10/05/2021	R186 On 05-May-22	8.30	Call	Bond Future	3267	3	3267	3	0.00
10/05/2021	R186 On 05-May-22	8.32	Call	Bond Future	3314	3	3314	3	0.00
10/05/2021	R186 On 05-May-22	8.32	Put	Bond Future	2083	2	2083	2	0.00
10/05/2021	R186 On 05-May-22	8.30	Put	Bond Future	2115	2	2115	2	0.00
10/05/2021	R186 On 05-May-22	8.31	Put	Bond Future	2099	2	2099	2	0.00
10/05/2021	R197 On 06-May-21			Bond Future	322.65	322.6478	322.6478	322.6478	0.00
10/05/2021	R197 On 05-August-21			Bond Future	317.92	317.8723	317.9196	317.8723	1,756.00
10/05/2021	R197 On 04-November-21			Bond Future	321.58	321.5378	321.5837	321.5378	0.00
10/05/2021	R197 On 03-February-22			Bond Future	317.19	317.1410	317.1871	317.1410	0.00
10/05/2021	R197 On 05-May-22			Bond Future	320.89	320.8407	320.8871	320.8407	0.00
10/05/2021	R202 On 06-May-21			Bond Future	231.69	231.6930	231.6930	231.6930	0.00
10/05/2021	R202 On 05-August-21			Bond Future	229.99	229.9400	229.9904	229.9400	9,325.00
10/05/2021	R202 On 04-November-21			Bond Future	232.64	232.5910	232.6409	232.5910	0.00
10/05/2021	R202 On 03-February-22			Bond Future	231.02	230.9682	231.0182	230.9682	0.00
10/05/2021	R202 On 05-May-22			Bond Future	233.71	233.6624	233.7129	233.6624	0.00
10/05/2021	R209 On 06-May-21			Bond Future	10.50	69.0595	10.4950	69.0595	0.00
10/05/2021	R209 On 05-August-21			Bond Future	10.56	70.2710	10.5557	70.2710	28,121.00
10/05/2021	R209 On 05-August-21	11.80	Call	Bond Future	7146	7	7146	7	0.00
10/05/2021	R209 On 05-August-21	11.79	Call	Bond Future	7106	7	7106	7	0.00
10/05/2021	R209 On 05-August-21	11.81	Call	Bond Future	7185	7	7185	7	0.00
10/05/2021	R209 On 05-August-21	11.81	Put	Bond Future	623	1	623	1	0.00
10/05/2021	R209 On 05-August-21	11.79	Put	Bond Future	641	1	641	1	0.00

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10/05/2021	R209 On 05-August-21	11.80	Put	Bond Future	632	1	632	1	0.00
10/05/2021	R209 On 04-November-21			Bond Future	10.74	67.9242	10.7352	67.9242	4,075.00
10/05/2021	R209 On 04-November-21	9.50	Call	Bond Future	1027	1	1027	1	5,250.00
10/05/2021	R209 On 04-November-21	12.18	Call	Bond Future	8377	8	8377	8	0.00
10/05/2021	R209 On 04-November-21	12.00	Call	Bond Future	7739	8	7739	8	0.00
10/05/2021	R209 On 04-November-21	10.50	Call	Bond Future	2861	3	2861	3	0.00
10/05/2021	R209 On 04-November-21	12.19	Call	Bond Future	8413	8	8413	8	0.00
10/05/2021	R209 On 04-November-21	12.17	Call	Bond Future	8341	8	8341	8	0.00
10/05/2021	R209 On 04-November-21	12.19	Put	Bond Future	1062	1	1062	1	0.00
10/05/2021	R209 On 04-November-21	12.00	Put	Bond Future	1280	1	1280	1	7,500.00
10/05/2021	R209 On 04-November-21	12.18	Put	Bond Future	1072	1	1072	1	0.00
10/05/2021	R209 On 04-November-21	12.17	Put	Bond Future	1083	1	1083	1	0.00
10/05/2021	R209 On 04-November-21	10.50	Put	Bond Future	4169	4	4169	4	11,000.00
10/05/2021	R209 On 04-November-21	9.50	Put	Bond Future	8317	9	8317	9	0.00
10/05/2021	R209 On 03-February-22			Bond Future	10.93	68.6914	10.9267	68.6914	0.00
10/05/2021	R209 On 03-February-22	11.04	Call	Bond Future	4511	4	4511	4	0.00
10/05/2021	R209 On 03-February-22	11.03	Call	Bond Future	4483	4	4483	4	0.00
10/05/2021	R209 On 03-February-22	11.02	Call	Bond Future	4455	4	4455	4	0.00
10/05/2021	R209 On 03-February-22	11.02	Put	Bond Future	3958	4	3958	4	0.00
10/05/2021	R209 On 03-February-22	11.03	Put	Bond Future	3934	4	3934	4	0.00
10/05/2021	R209 On 03-February-22	11.04	Put	Bond Future	3909	4	3909	4	0.00
10/05/2021	R209 On 05-May-22			Bond Future	11.12	66.3363	11.1249	66.3363	0.00
10/05/2021	R209 On 05-May-22	11.45	Call	Bond Future	5416	5	5416	5	0.00
10/05/2021	R209 On 05-May-22	11.44	Call	Bond Future	5387	5	5387	5	0.00
10/05/2021	R209 On 05-May-22	11.43	Call	Bond Future	5358	5	5358	5	0.00
10/05/2021	R209 On 05-May-22	11.43	Put	Bond Future	3796	4	3796	4	0.00
10/05/2021	R209 On 05-May-22	11.44	Put	Bond Future	3774	4	3774	4	0.00
10/05/2021	R209 On 05-May-22	11.45	Put	Bond Future	3752	4	3752	4	0.00
10/05/2021	R210 On 06-May-21			Bond Future	204.20	204.1999	204.1999	204.1999	0.00
10/05/2021	R210 On 05-August-21			Bond Future	206.43	206.3865	206.4251	206.3865	1,486.00
10/05/2021	R210 On 04-November-21			Bond Future	206.06	206.0247	206.0624	206.0247	0.00
10/05/2021	R210 On 03-February-22			Bond Future	208.44	208.3997	208.4376	208.3997	0.00
10/05/2021	R210 On 05-May-22			Bond Future	208.07	208.0313	208.0695	208.0313	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
10/05/2021	R212 On 06-May-21			Bond Future	172.30	172.2978	172.2978	172.2978	0.00
10/05/2021	R212 On 05-August-21			Bond Future	171.84	171.8235	171.8445	171.8235	1,608.00
10/05/2021	R212 On 04-November-21			Bond Future	173.83	173.8053	173.8255	173.8053	0.00
10/05/2021	R213 On 06-May-21			Bond Future	9.51	85.5994	9.5050	85.5994	0.00
10/05/2021	R213 On 05-August-21			Bond Future	9.57	86.9180	9.5709	86.9180	9,054.00
10/05/2021	R213 On 05-August-21	10.86	Call	Bond Future	7176	7	7176	7	0.00
10/05/2021	R213 On 05-August-21	10.78	Call	Bond Future	6841	7	6841	7	0.00
10/05/2021	R213 On 05-August-21	10.14	Call	Bond Future	4233	4	4233	4	0.00
10/05/2021	R213 On 05-August-21	10.85	Call	Bond Future	7134	7	7134	7	0.00
10/05/2021	R213 On 05-August-21	10.84	Call	Bond Future	7092	7	7092	7	0.00
10/05/2021	R213 On 05-August-21	9.34	Call	Bond Future	1769	2	1769	2	0.00
10/05/2021	R213 On 05-August-21	10.84	Put	Bond Future	453	1	453	1	0.00
10/05/2021	R213 On 05-August-21	10.14	Put	Bond Future	1167	1	1167	1	0.00
10/05/2021	R213 On 05-August-21	9.34	Put	Bond Future	3055	3	3055	3	0.00
10/05/2021	R213 On 05-August-21	10.85	Put	Bond Future	446	1	446	1	0.00
10/05/2021	R213 On 05-August-21	10.78	Put	Bond Future	500	1	500	1	0.00
10/05/2021	R213 On 05-August-21	10.86	Put	Bond Future	438	1	438	1	0.00
10/05/2021	R213 On 04-November-21			Bond Future	9.76	84.3698	9.7608	84.3698	0.00
10/05/2021	R213 On 04-November-21	11.10	Call	Bond Future	7731	7	7731	7	0.00
10/05/2021	R213 On 04-November-21	11.09	Call	Bond Future	7693	7	7693	7	0.00
10/05/2021	R213 On 04-November-21	11.11	Call	Bond Future	7768	8	7768	8	0.00
10/05/2021	R213 On 04-November-21	11.09	Put	Bond Future	950	1	950	1	0.00
10/05/2021	R213 On 04-November-21	11.10	Put	Bond Future	940	1	940	1	0.00
10/05/2021	R213 On 04-November-21	11.11	Put	Bond Future	929	1	929	1	0.00
10/05/2021	R213 On 03-February-22			Bond Future	9.97	85.3226	9.9704	85.3226	0.00
10/05/2021	R213 On 03-February-22	10.17	Call	Bond Future	4264	4	4264	4	0.00
10/05/2021	R213 On 03-February-22	9.15	Call	Bond Future	1877	2	1877	2	220.00
10/05/2021	R213 On 03-February-22	10.60	Call	Bond Future	5573	5	5573	5	0.00
10/05/2021	R213 On 03-February-22	9.22	Call	Bond Future	1995	2	1995	2	430.00
10/05/2021	R213 On 03-February-22	10.25	Call	Bond Future	4494	4	4494	4	0.00
10/05/2021	R213 On 03-February-22	9.76	Call	Bond Future	3169	3	3169	3	0.00
10/05/2021	R213 On 03-February-22	10.15	Call	Bond Future	4207	4	4207	4	0.00
10/05/2021	R213 On 03-February-22	9.96	Call	Bond Future	3684	4	3684	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
10/05/2021	R213 On 03-February-22	9.58	Call	Bond Future	2742	3	2742	3	0.00
10/05/2021	R213 On 03-February-22	9.97	Call	Bond Future	3711	4	3711	4	0.00
10/05/2021	R213 On 03-February-22	8.80	Call	Bond Future	1359	1	1359	1	102.00
10/05/2021	R213 On 03-February-22	10.00	Call	Bond Future	3792	4	3792	4	0.00
10/05/2021	R213 On 03-February-22	10.67	Call	Bond Future	5804	6	5804	6	0.00
10/05/2021	R213 On 03-February-22	8.63	Call	Bond Future	1149	1	1149	1	200.00
10/05/2021	R213 On 03-February-22	9.98	Call	Bond Future	3738	4	3738	4	0.00
10/05/2021	R213 On 03-February-22	9.98	Put	Bond Future	3688	4	3688	4	0.00
10/05/2021	R213 On 03-February-22	10.67	Put	Bond Future	2274	2	2274	2	220.00
10/05/2021	R213 On 03-February-22	10.60	Put	Bond Future	2388	3	2388	3	430.00
10/05/2021	R213 On 03-February-22	10.00	Put	Bond Future	3639	4	3639	4	430.00
10/05/2021	R213 On 03-February-22	9.22	Put	Bond Future	6011	6	6011	6	0.00
10/05/2021	R213 On 03-February-22	8.80	Put	Bond Future	7732	8	7732	8	0.00
10/05/2021	R213 On 03-February-22	9.58	Put	Bond Future	4800	5	4800	5	200.00
10/05/2021	R213 On 03-February-22	8.63	Put	Bond Future	8498	9	8498	9	0.00
10/05/2021	R213 On 03-February-22	9.97	Put	Bond Future	3713	4	3713	4	0.00
10/05/2021	R213 On 03-February-22	9.96	Put	Bond Future	3738	4	3738	4	0.00
10/05/2021	R213 On 03-February-22	10.15	Put	Bond Future	3282	3	3282	3	200.00
10/05/2021	R213 On 03-February-22	9.76	Put	Bond Future	4271	4	4271	4	102.00
10/05/2021	R213 On 03-February-22	10.25	Put	Bond Future	3060	3	3060	3	102.00
10/05/2021	R213 On 03-February-22	10.17	Put	Bond Future	3236	3	3236	3	220.00
10/05/2021	R213 On 03-February-22	9.15	Put	Bond Future	6280	7	6280	7	0.00
10/05/2021	R213 On 05-May-22			Bond Future	10.18	82.7673	10.1831	82.7673	0.00
10/05/2021	R213 On 05-May-22	10.64	Call	Bond Future	5270	5	5270	5	0.00
10/05/2021	R213 On 05-May-22	10.65	Call	Bond Future	5299	5	5299	5	0.00
10/05/2021	R213 On 05-May-22	10.63	Call	Bond Future	5240	5	5240	5	0.00
10/05/2021	R213 On 05-May-22	10.65	Put	Bond Future	2994	3	2994	3	0.00
10/05/2021	R213 On 05-May-22	10.63	Put	Bond Future	3031	3	3031	3	0.00
10/05/2021	R213 On 05-May-22	10.64	Put	Bond Future	3012	3	3012	3	0.00
10/05/2021	R214 On 06-May-21			Bond Future	10.82	66.2791	10.8200	66.2791	0.00
10/05/2021	R214 On 05-August-21			Bond Future	10.89	67.4721	10.8923	67.4721	17,880.00
10/05/2021	R214 On 05-August-21	12.02	Call	Bond Future	6798	7	6798	7	0.00
10/05/2021	R214 On 05-August-21	12.03	Call	Bond Future	6837	7	6837	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2021	R214 On 05-August-21	12.01	Call	Bond Future	6760	7	6760	7	0.00
10/05/2021	R214 On 05-August-21	12.03	Put	Bond Future	805	1	805	1	0.00
10/05/2021	R214 On 05-August-21	12.01	Put	Bond Future	826	1	826	1	0.00
10/05/2021	R214 On 05-August-21	12.02	Put	Bond Future	816	1	816	1	0.00
10/05/2021	R214 On 04-November-21			Bond Future	11.07	64.9564	11.0686	64.9564	0.00
10/05/2021	R214 On 04-November-21	12.48	Call	Bond Future	8383	8	8383	8	0.00
10/05/2021	R214 On 04-November-21	12.47	Call	Bond Future	8348	8	8348	8	0.00
10/05/2021	R214 On 04-November-21	12.46	Call	Bond Future	8313	8	8313	8	0.00
10/05/2021	R214 On 04-November-21	12.46	Put	Bond Future	1233	1	1233	1	0.00
10/05/2021	R214 On 04-November-21	12.48	Put	Bond Future	1210	1	1210	1	0.00
10/05/2021	R214 On 04-November-21	12.47	Put	Bond Future	1222	1	1222	1	0.00
10/05/2021	R214 On 03-February-22			Bond Future	11.26	65.6901	11.2595	65.6901	0.00
10/05/2021	R214 On 03-February-22	11.40	Call	Bond Future	4727	5	4727	5	0.00
10/05/2021	R214 On 03-February-22	11.39	Call	Bond Future	4699	5	4699	5	0.00
10/05/2021	R214 On 03-February-22	11.41	Call	Bond Future	4756	5	4756	5	0.00
10/05/2021	R214 On 03-February-22	11.39	Put	Bond Future	3996	4	3996	4	0.00
10/05/2021	R214 On 03-February-22	11.40	Put	Bond Future	3971	4	3971	4	0.00
10/05/2021	R214 On 03-February-22	11.41	Put	Bond Future	3946	4	3946	4	0.00
10/05/2021	R214 On 05-May-22			Bond Future	11.45	63.1625	11.4499	63.1625	0.00
10/05/2021	R214 On 05-May-22	11.74	Call	Bond Future	5449	5	5449	5	0.00
10/05/2021	R214 On 05-May-22	11.73	Call	Bond Future	5420	5	5420	5	0.00
10/05/2021	R214 On 05-May-22	11.75	Call	Bond Future	5477	5	5477	5	0.00
10/05/2021	R214 On 05-May-22	11.73	Put	Bond Future	3964	4	3964	4	0.00
10/05/2021	R214 On 05-May-22	11.74	Put	Bond Future	3942	4	3942	4	0.00
10/05/2021	R214 On 05-May-22	11.75	Put	Bond Future	3919	4	3919	4	0.00
10/05/2021	R248 On 06-May-21			Bond Future	10.84	83.5788	10.8350	83.5788	0.00
10/05/2021	R248 On 05-August-21			Bond Future	10.91	85.0832	10.9129	85.0832	172,314.00
10/05/2021	R248 On 05-August-21	12.51	Call	Bond Future	10663	11	10663	11	0.00
10/05/2021	R248 On 05-August-21	12.50	Call	Bond Future	10614	10	10614	10	0.00
10/05/2021	R248 On 05-August-21	10.00	Call	Bond Future	701	1	701	1	0.00
10/05/2021	R248 On 05-August-21	10.50	Call	Bond Future	1826	2	1826	2	1,000.00
10/05/2021	R248 On 05-August-21	12.52	Call	Bond Future	10713	11	10713	11	0.00
10/05/2021	R248 On 05-August-21	11.20	Call	Bond Future	4327	4	4327	4	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
10/05/2021	R248 On 05-August-21	10.30	Call	Bond Future	1300	1	1300	1	1,300.00
10/05/2021	R248 On 05-August-21	10.60	Call	Bond Future	2121	2	2121	2	0.00
10/05/2021	R248 On 05-August-21	10.90	Call	Bond Future	3136	3	3136	3	1,300.00
10/05/2021	R248 On 05-August-21	10.60	Put	Bond Future	4433	5	4433	5	0.00
10/05/2021	R248 On 05-August-21	10.90	Put	Bond Future	3230	3	3230	3	0.00
10/05/2021	R248 On 05-August-21	10.50	Put	Bond Future	4901	5	4901	5	0.00
10/05/2021	R248 On 05-August-21	12.50	Put	Bond Future	451	0	451	0	0.00
10/05/2021	R248 On 05-August-21	11.20	Put	Bond Future	2303	2	2303	2	0.00
10/05/2021	R248 On 05-August-21	12.51	Put	Bond Future	445	0	445	0	0.00
10/05/2021	R248 On 05-August-21	10.30	Put	Bond Future	5937	6	5937	6	0.00
10/05/2021	R248 On 05-August-21	10.00	Put	Bond Future	7779	8	7779	8	0.00
10/05/2021	R248 On 05-August-21	12.52	Put	Bond Future	438	0	438	0	0.00
10/05/2021	R248 On 04-November-21			Bond Future	11.09	81.6320	11.0899	81.6320	0.00
10/05/2021	R248 On 04-November-21	12.84	Call	Bond Future	11780	12	11780	12	0.00
10/05/2021	R248 On 04-November-21	12.83	Call	Bond Future	11736	12	11736	12	0.00
10/05/2021	R248 On 04-November-21	12.85	Call	Bond Future	11824	12	11824	12	0.00
10/05/2021	R248 On 04-November-21	12.85	Put	Bond Future	985	1	985	1	0.00
10/05/2021	R248 On 04-November-21	12.83	Put	Bond Future	1005	1	1005	1	0.00
10/05/2021	R248 On 04-November-21	12.84	Put	Bond Future	995	1	995	1	0.00
10/05/2021	R248 On 03-February-22			Bond Future	11.28	82.5540	11.2821	82.5540	0.00
10/05/2021	R248 On 03-February-22	11.49	Call	Bond Future	5675	6	5675	6	0.00
10/05/2021	R248 On 03-February-22	11.48	Call	Bond Future	5638	6	5638	6	0.00
10/05/2021	R248 On 03-February-22	11.47	Call	Bond Future	5601	6	5601	6	0.00
10/05/2021	R248 On 03-February-22	11.49	Put	Bond Future	4283	4	4283	4	0.00
10/05/2021	R248 On 03-February-22	11.47	Put	Bond Future	4342	4	4342	4	0.00
10/05/2021	R248 On 03-February-22	11.48	Put	Bond Future	4313	4	4313	4	0.00
10/05/2021	R248 On 05-May-22			Bond Future	11.47	79.0844	11.4738	79.0844	0.00
10/05/2021	R248 On 05-May-22	11.81	Call	Bond Future	6556	6	6556	6	0.00
10/05/2021	R248 On 05-May-22	11.80	Call	Bond Future	6520	6	6520	6	0.00
10/05/2021	R248 On 05-May-22	11.79	Call	Bond Future	6485	6	6485	6	0.00
10/05/2021	R248 On 05-May-22	11.79	Put	Bond Future	4446	5	4446	5	0.00
10/05/2021	R248 On 05-May-22	11.81	Put	Bond Future	4392	4	4392	4	0.00
10/05/2021	R248 On 05-May-22	11.80	Put	Bond Future	4419	5	4419	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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