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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
11/05/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2021	2025 On 06-May-21			Bond Future	152.19	152.1948	152.1948	152.1948	0.00
11/05/2021	2025 On 05-August-21			Bond Future	152.13	152.0699	152.1327	152.0699	5,368.00
11/05/2021	2025 On 04-November-21			Bond Future	153.88	153.8227	153.8784	153.8227	0.00
11/05/2021	2025 On 03-February-22			Bond Future	154.16	154.0374	154.1634	154.0374	0.00
11/05/2021	2025 On 05-May-22			Bond Future	156.04	155.8340	156.0418	155.8340	0.00
11/05/2021	2029 On 06-May-21			Bond Future	110.55	110.5532	110.5532	110.5532	0.00
11/05/2021	2029 On 05-August-21			Bond Future	112.03	111.9202	112.0292	111.9202	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
11/05/2021	2029 On 04-November-21			Bond Future	112.16	112.0590	112.1636	112.0590	0.00
11/05/2021	2029 On 03-February-22			Bond Future	113.51	113.3506	113.5074	113.3506	0.00
11/05/2021	2029 On 05-May-22			Bond Future	113.71	113.4975	113.7149	113.4975	0.00
11/05/2021	2030 On 06-May-21			Bond Future	9.09	95.7184	9.0900	95.7184	0.00
11/05/2021	2030 On 05-August-21			Bond Future	9.13	93.5306	9.1345	93.5306	103,931.00
11/05/2021	2030 On 05-August-21	10.43	Call	Bond Future	7230	7	7230	7	0.00
11/05/2021	2030 On 05-August-21	8.50	Call	Bond Future	890	1	890	1	5,000.00
11/05/2021	2030 On 05-August-21	9.50	Call	Bond Future	3429	3	3429	3	0.00
11/05/2021	2030 On 05-August-21	9.75	Call	Bond Future	4362	4	4362	4	0.00
11/05/2021	2030 On 05-August-21	10.30	Call	Bond Future	6667	7	6667	7	0.00
11/05/2021	2030 On 05-August-21	7.70	Call	Bond Future	179	0	179	0	200.00
11/05/2021	2030 On 05-August-21	8.95	Call	Bond Future	1787	2	1787	2	600.00
11/05/2021	2030 On 05-August-21	10.42	Call	Bond Future	7186	7	7186	7	0.00
11/05/2021	2030 On 05-August-21	10.15	Call	Bond Future	6019	6	6019	6	0.00
11/05/2021	2030 On 05-August-21	8.83	Call	Bond Future	1508	1	1508	1	479.00
11/05/2021	2030 On 05-August-21	9.45	Call	Bond Future	3257	3	3257	3	600.00
11/05/2021	2030 On 05-August-21	12.10	Call	Bond Future	14776	15	14776	15	0.00
11/05/2021	2030 On 05-August-21	10.41	Call	Bond Future	7143	7	7143	7	0.00
11/05/2021	2030 On 05-August-21	8.78	Call	Bond Future	1400	1	1400	1	200.00
11/05/2021	2030 On 05-August-21	7.70	Put	Bond Future	8613	9	8613	9	0.00
11/05/2021	2030 On 05-August-21	10.41	Put	Bond Future	384	0	384	0	0.00
11/05/2021	2030 On 05-August-21	8.50	Put	Bond Future	4506	5	4506	5	0.00
11/05/2021	2030 On 05-August-21	12.10	Put	Bond Future	8	0	8	0	600.00
11/05/2021	2030 On 05-August-21	10.30	Put	Bond Future	466	0	466	0	200.00
11/05/2021	2030 On 05-August-21	8.78	Put	Bond Future	3399	3	3399	3	0.00
11/05/2021	2030 On 05-August-21	10.42	Put	Bond Future	377	0	377	0	0.00
11/05/2021	2030 On 05-August-21	9.45	Put	Bond Future	1523	2	1523	2	0.00
11/05/2021	2030 On 05-August-21	8.95	Put	Bond Future	2821	3	2821	3	0.00
11/05/2021	2030 On 05-August-21	9.75	Put	Bond Future	1018	1	1018	1	479.00
11/05/2021	2030 On 05-August-21	8.83	Put	Bond Future	3222	3	3222	3	0.00
11/05/2021	2030 On 05-August-21	9.50	Put	Bond Future	1425	1	1425	1	5,000.00
11/05/2021	2030 On 05-August-21	10.15	Put	Bond Future	585	1	585	1	479.00
11/05/2021	2030 On 05-August-21	10.43	Put	Bond Future	370	0	370	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2021	2030 On 04-November-21			Bond Future	9.32	94.5876	9.3218	94.5876	0.00
11/05/2021	2030 On 04-November-21	8.77	Call	Bond Future	1698	2	1698	2	300.00
11/05/2021	2030 On 04-November-21	11.44	Call	Bond Future	10863	11	10863	11	0.00
11/05/2021	2030 On 04-November-21	10.61	Call	Bond Future	7510	7	7510	7	0.00
11/05/2021	2030 On 04-November-21	9.90	Call	Bond Future	4816	5	4816	5	1,102.00
11/05/2021	2030 On 04-November-21	10.59	Call	Bond Future	7433	7	7433	7	0.00
11/05/2021	2030 On 04-November-21	11.26	Call	Bond Future	10115	10	10115	10	0.00
11/05/2021	2030 On 04-November-21	9.20	Call	Bond Future	2681	3	2681	3	1,102.00
11/05/2021	2030 On 04-November-21	8.27	Call	Bond Future	915	1	915	1	300.00
11/05/2021	2030 On 04-November-21	10.60	Call	Bond Future	7471	7	7471	7	0.00
11/05/2021	2030 On 04-November-21	10.60	Put	Bond Future	906	1	906	1	0.00
11/05/2021	2030 On 04-November-21	10.59	Put	Bond Future	917	1	917	1	0.00
11/05/2021	2030 On 04-November-21	8.77	Put	Bond Future	4731	5	4731	5	0.00
11/05/2021	2030 On 04-November-21	11.44	Put	Bond Future	308	0	308	0	300.00
11/05/2021	2030 On 04-November-21	8.27	Put	Bond Future	6807	7	6807	7	0.00
11/05/2021	2030 On 04-November-21	9.20	Put	Bond Future	3340	3	3340	3	0.00
11/05/2021	2030 On 04-November-21	10.61	Put	Bond Future	895	1	895	1	0.00
11/05/2021	2030 On 04-November-21	11.26	Put	Bond Future	395	0	395	0	1,102.00
11/05/2021	2030 On 04-November-21	9.90	Put	Bond Future	1769	2	1769	2	0.00
11/05/2021	2030 On 03-February-22			Bond Future	9.52	91.6516	9.5211	91.6516	0.00
11/05/2021	2030 On 03-February-22	9.60	Call	Bond Future	3786	4	3786	4	1,000.00
11/05/2021	2030 On 03-February-22	10.85	Call	Bond Future	7935	8	7935	8	0.00
11/05/2021	2030 On 03-February-22	9.78	Call	Bond Future	4300	4	4300	4	0.00
11/05/2021	2030 On 03-February-22	9.43	Call	Bond Future	3330	3	3330	3	0.00
11/05/2021	2030 On 03-February-22	9.44	Call	Bond Future	3356	3	3356	3	0.00
11/05/2021	2030 On 03-February-22	8.39	Call	Bond Future	1291	1	1291	1	101.00
11/05/2021	2030 On 03-February-22	9.45	Call	Bond Future	3382	3	3382	3	0.00
11/05/2021	2030 On 03-February-22	8.85	Call	Bond Future	2013	2	2013	2	1,000.00
11/05/2021	2030 On 03-February-22	9.35	Call	Bond Future	3126	3	3126	3	0.00
11/05/2021	2030 On 03-February-22	9.35	Put	Bond Future	4022	4	4022	4	101.00
11/05/2021	2030 On 03-February-22	8.39	Put	Bond Future	7425	8	7425	8	0.00
11/05/2021	2030 On 03-February-22	9.45	Put	Bond Future	3753	4	3753	4	0.00
11/05/2021	2030 On 03-February-22	8.85	Put	Bond Future	5591	6	5591	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2021	2030 On 03-February-22	9.44	Put	Bond Future	3779	4	3779	4	0.00
11/05/2021	2030 On 03-February-22	9.43	Put	Bond Future	3806	4	3806	4	0.00
11/05/2021	2030 On 03-February-22	9.78	Put	Bond Future	2965	3	2965	3	101.00
11/05/2021	2030 On 03-February-22	10.85	Put	Bond Future	1344	1	1344	1	1,000.00
11/05/2021	2030 On 03-February-22	9.60	Put	Bond Future	3377	3	3377	3	0.00
11/05/2021	2030 On 05-May-22			Bond Future	9.73	92.7000	9.7331	92.7000	0.00
11/05/2021	2030 On 05-May-22	10.20	Call	Bond Future	5155	5	5155	5	0.00
11/05/2021	2030 On 05-May-22	10.19	Call	Bond Future	5125	5	5125	5	0.00
11/05/2021	2030 On 05-May-22	10.21	Call	Bond Future	5185	5	5185	5	0.00
11/05/2021	2030 On 05-May-22	10.21	Put	Bond Future	2829	3	2829	3	0.00
11/05/2021	2030 On 05-May-22	10.19	Put	Bond Future	2866	3	2866	3	0.00
11/05/2021	2030 On 05-May-22	10.20	Put	Bond Future	2847	3	2847	3	0.00
11/05/2021	2032 On 06-May-21			Bond Future	9.90	90.0909	9.8950	90.0909	0.00
11/05/2021	2032 On 05-August-21			Bond Future	9.95	91.8787	9.9469	91.8787	135,812.00
11/05/2021	2032 On 05-August-21	11.36	Call	Bond Future	8353	8	8353	8	0.00
11/05/2021	2032 On 05-August-21	11.35	Call	Bond Future	8307	8	8307	8	0.00
11/05/2021	2032 On 05-August-21	11.37	Call	Bond Future	8399	8	8399	8	0.00
11/05/2021	2032 On 05-August-21	11.37	Put	Bond Future	404	0	404	0	0.00
11/05/2021	2032 On 05-August-21	11.35	Put	Bond Future	418	0	418	0	0.00
11/05/2021	2032 On 05-August-21	11.36	Put	Bond Future	411	0	411	0	0.00
11/05/2021	2032 On 04-November-21			Bond Future	10.15	88.7704	10.1465	88.7704	21.00
11/05/2021	2032 On 04-November-21	9.33	Call	Bond Future	1507	1	1507	1	700.00
11/05/2021	2032 On 04-November-21	11.71	Call	Bond Future	9334	9	9334	9	0.00
11/05/2021	2032 On 04-November-21	12.81	Call	Bond Future	14012	14	14012	14	0.00
11/05/2021	2032 On 04-November-21	9.83	Call	Bond Future	2610	3	2610	3	700.00
11/05/2021	2032 On 04-November-21	11.70	Call	Bond Future	9293	9	9293	9	0.00
11/05/2021	2032 On 04-November-21	11.69	Call	Bond Future	9252	9	9252	9	0.00
11/05/2021	2032 On 04-November-21	11.71	Put	Bond Future	849	1	849	1	0.00
11/05/2021	2032 On 04-November-21	12.81	Put	Bond Future	215	0	215	0	700.00
11/05/2021	2032 On 04-November-21	11.70	Put	Bond Future	858	1	858	1	0.00
11/05/2021	2032 On 04-November-21	11.69	Put	Bond Future	868	1	868	1	0.00
11/05/2021	2032 On 04-November-21	9.83	Put	Bond Future	4475	5	4475	5	0.00
11/05/2021	2032 On 04-November-21	9.33	Put	Bond Future	6428	7	6428	7	0.00

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11/05/2021	2032 On 03-February-22			Bond Future	10.35	89.7730	10.3544	89.7730	0.00
11/05/2021	2032 On 03-February-22	9.62	Call	Bond Future	2273	2	2273	2	210.00
11/05/2021	2032 On 03-February-22	10.95	Call	Bond Future	6035	6	6035	6	0.00
11/05/2021	2032 On 03-February-22	10.35	Call	Bond Future	4115	4	4115	4	0.00
11/05/2021	2032 On 03-February-22	10.14	Call	Bond Future	3527	3	3527	3	0.00
11/05/2021	2032 On 03-February-22	9.14	Call	Bond Future	1456	1	1456	1	97.00
11/05/2021	2032 On 03-February-22	10.45	Call	Bond Future	4410	4	4410	4	0.00
11/05/2021	2032 On 03-February-22	8.91	Call	Bond Future	1158	1	1158	1	198.00
11/05/2021	2032 On 03-February-22	10.44	Call	Bond Future	4381	4	4381	4	0.00
11/05/2021	2032 On 03-February-22	11.13	Call	Bond Future	6682	7	6682	7	0.00
11/05/2021	2032 On 03-February-22	10.53	Call	Bond Future	4654	5	4654	5	0.00
11/05/2021	2032 On 03-February-22	10.66	Call	Bond Future	5061	5	5061	5	0.00
11/05/2021	2032 On 03-February-22	9.81	Call	Bond Future	2697	3	2697	3	0.00
11/05/2021	2032 On 03-February-22	10.43	Call	Bond Future	4351	4	4351	4	0.00
11/05/2021	2032 On 03-February-22	10.42	Call	Bond Future	4321	4	4321	4	0.00
11/05/2021	2032 On 03-February-22	9.58	Call	Bond Future	2189	2	2189	2	400.00
11/05/2021	2032 On 03-February-22	10.42	Put	Bond Future	3952	4	3952	4	0.00
11/05/2021	2032 On 03-February-22	10.43	Put	Bond Future	3926	4	3926	4	0.00
11/05/2021	2032 On 03-February-22	9.81	Put	Bond Future	5839	6	5839	6	198.00
11/05/2021	2032 On 03-February-22	8.91	Put	Bond Future	9835	10	9835	10	0.00
11/05/2021	2032 On 03-February-22	10.66	Put	Bond Future	3361	3	3361	3	97.00
11/05/2021	2032 On 03-February-22	10.45	Put	Bond Future	3874	4	3874	4	198.00
11/05/2021	2032 On 03-February-22	10.53	Put	Bond Future	3671	4	3671	4	210.00
11/05/2021	2032 On 03-February-22	10.35	Put	Bond Future	4140	4	4140	4	400.00
11/05/2021	2032 On 03-February-22	9.58	Put	Bond Future	6705	7	6705	7	0.00
11/05/2021	2032 On 03-February-22	11.13	Put	Bond Future	2454	3	2454	3	210.00
11/05/2021	2032 On 03-February-22	10.14	Put	Bond Future	4747	5	4747	5	97.00
11/05/2021	2032 On 03-February-22	9.14	Put	Bond Future	8677	9	8677	9	0.00
11/05/2021	2032 On 03-February-22	10.95	Put	Bond Future	2764	3	2764	3	400.00
11/05/2021	2032 On 03-February-22	9.62	Put	Bond Future	6548	7	6548	7	0.00
11/05/2021	2032 On 03-February-22	10.44	Put	Bond Future	3900	4	3900	4	0.00
11/05/2021	2032 On 05-May-22			Bond Future	10.57	86.6539	10.5707	86.6539	0.00
11/05/2021	2032 On 05-May-22	11.04	Call	Bond Future	5872	6	5872	6	0.00

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11/05/2021	2032 On 05-May-22	11.02	Call	Bond Future	5806	6	5806	6	0.00
11/05/2021	2032 On 05-May-22	11.03	Call	Bond Future	5839	6	5839	6	0.00
11/05/2021	2032 On 05-May-22	11.03	Put	Bond Future	3377	3	3377	3	0.00
11/05/2021	2032 On 05-May-22	11.02	Put	Bond Future	3398	3	3398	3	0.00
11/05/2021	2032 On 05-May-22	11.04	Put	Bond Future	3358	3	3358	3	0.00
11/05/2021	2033 On 06-May-21			Bond Future	103.78	103.7806	103.7806	103.7806	0.00
11/05/2021	2033 On 05-August-21			Bond Future	104.66	104.5965	104.6632	104.5965	9,629.00
11/05/2021	2033 On 04-November-21			Bond Future	104.64	104.5766	104.6387	104.5766	0.00
11/05/2021	2033 On 03-February-22			Bond Future	105.89	105.7819	105.8921	105.7819	0.00
11/05/2021	2033 On 05-May-22			Bond Future	105.93	105.7603	105.9265	105.7603	0.00
11/05/2021	2037 On 06-May-21			Bond Future	10.78	85.2284	10.7800	85.2284	0.00
11/05/2021	2037 On 05-August-21			Bond Future	10.79	82.8755	10.7907	82.8755	124,489.00
11/05/2021	2037 On 05-August-21	12.26	Call	Bond Future	9258	9	9258	9	0.00
11/05/2021	2037 On 05-August-21	12.27	Call	Bond Future	9305	9	9305	9	0.00
11/05/2021	2037 On 05-August-21	12.28	Call	Bond Future	9352	9	9352	9	0.00
11/05/2021	2037 On 05-August-21	12.26	Put	Bond Future	507	1	507	1	0.00
11/05/2021	2037 On 05-August-21	12.27	Put	Bond Future	499	1	499	1	0.00
11/05/2021	2037 On 05-August-21	12.28	Put	Bond Future	492	1	492	1	0.00
11/05/2021	2037 On 04-November-21			Bond Future	10.98	83.8124	10.9837	83.8124	0.00
11/05/2021	2037 On 04-November-21	12.82	Call	Bond Future	11287	11	11287	11	0.00
11/05/2021	2037 On 04-November-21	12.81	Call	Bond Future	11245	11	11245	11	0.00
11/05/2021	2037 On 04-November-21	12.30	Call	Bond Future	9124	9	9124	9	0.00
11/05/2021	2037 On 04-November-21	11.49	Call	Bond Future	5767	6	5767	6	600.00
11/05/2021	2037 On 04-November-21	12.83	Call	Bond Future	11330	11	11330	11	0.00
11/05/2021	2037 On 04-November-21	12.82	Put	Bond Future	839	1	839	1	0.00
11/05/2021	2037 On 04-November-21	12.30	Put	Bond Future	1418	1	1418	1	600.00
11/05/2021	2037 On 04-November-21	11.49	Put	Bond Future	2666	3	2666	3	0.00
11/05/2021	2037 On 04-November-21	12.81	Put	Bond Future	848	1	848	1	0.00
11/05/2021	2037 On 04-November-21	12.83	Put	Bond Future	831	1	831	1	0.00
11/05/2021	2037 On 03-February-22			Bond Future	11.19	80.5046	11.1874	80.5046	0.00
11/05/2021	2037 On 03-February-22	11.47	Call	Bond Future	5580	5	5580	5	0.00
11/05/2021	2037 On 03-February-22	11.46	Call	Bond Future	5547	5	5547	5	0.00
11/05/2021	2037 On 03-February-22	11.45	Call	Bond Future	5513	5	5513	5	0.00

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11/05/2021	2037 On 03-February-22	11.47	Put	Bond Future	3876	4	3876	4	0.00
11/05/2021	2037 On 03-February-22	11.45	Put	Bond Future	3927	4	3927	4	0.00
11/05/2021	2037 On 03-February-22	11.46	Put	Bond Future	3902	4	3902	4	0.00
11/05/2021	2037 On 05-May-22			Bond Future	11.40	81.4256	11.3989	81.4256	0.00
11/05/2021	2037 On 05-May-22	11.84	Call	Bond Future	6474	6	6474	6	0.00
11/05/2021	2037 On 05-May-22	11.82	Call	Bond Future	6406	6	6406	6	0.00
11/05/2021	2037 On 05-May-22	11.83	Call	Bond Future	6440	6	6440	6	0.00
11/05/2021	2037 On 05-May-22	11.84	Put	Bond Future	3909	4	3909	4	0.00
11/05/2021	2037 On 05-May-22	11.82	Put	Bond Future	3956	4	3956	4	0.00
11/05/2021	2037 On 05-May-22	11.83	Put	Bond Future	3932	4	3932	4	0.00
11/05/2021	2038 On 06-May-21			Bond Future	116.93	116.9313	116.9313	116.9313	0.00
11/05/2021	2038 On 05-August-21			Bond Future	116.26	116.1810	116.2567	116.1810	7,713.00
11/05/2021	2038 On 04-November-21			Bond Future	117.59	117.5203	117.5909	117.5203	0.00
11/05/2021	2038 On 03-February-22			Bond Future	117.25	117.1219	117.2466	117.1219	0.00
11/05/2021	2038 On 05-May-22			Bond Future	118.68	118.4880	118.6754	118.4880	0.00
11/05/2021	2040 On 06-May-21			Bond Future	10.88	87.5543	10.8800	87.5543	0.00
11/05/2021	2040 On 05-August-21			Bond Future	10.92	84.7612	10.9214	84.7612	85,293.00
11/05/2021	2040 On 05-August-21	11.55	Call	Bond Future	5658	5	5658	5	900.00
11/05/2021	2040 On 05-August-21	14.80	Call	Bond Future	21268	21	21268	21	0.00
11/05/2021	2040 On 05-August-21	12.49	Call	Bond Future	10293	10	10293	10	0.00
11/05/2021	2040 On 05-August-21	12.48	Call	Bond Future	10243	10	10243	10	0.00
11/05/2021	2040 On 05-August-21	12.47	Call	Bond Future	10193	10	10193	10	0.00
11/05/2021	2040 On 05-August-21	11.05	Call	Bond Future	3543	3	3543	3	900.00
11/05/2021	2040 On 05-August-21	11.05	Put	Bond Future	2661	3	2661	3	0.00
11/05/2021	2040 On 05-August-21	12.49	Put	Bond Future	456	1	456	1	0.00
11/05/2021	2040 On 05-August-21	12.47	Put	Bond Future	470	1	470	1	0.00
11/05/2021	2040 On 05-August-21	11.55	Put	Bond Future	1479	2	1479	2	0.00
11/05/2021	2040 On 05-August-21	14.80	Put	Bond Future	5	0	5	0	900.00
11/05/2021	2040 On 05-August-21	12.48	Put	Bond Future	463	1	463	1	0.00
11/05/2021	2040 On 04-November-21			Bond Future	11.11	85.7195	11.1100	85.7195	0.00
11/05/2021	2040 On 04-November-21	12.91	Call	Bond Future	11779	11	11779	11	0.00
11/05/2021	2040 On 04-November-21	12.90	Call	Bond Future	11735	11	11735	11	0.00
11/05/2021	2040 On 04-November-21	12.89	Call	Bond Future	11691	11	11691	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
11/05/2021	2040 On 04-November-21	12.89	Put	Bond Future	950	1	950	1	0.00
11/05/2021	2040 On 04-November-21	12.90	Put	Bond Future	940	1	940	1	0.00
11/05/2021	2040 On 04-November-21	12.91	Put	Bond Future	930	1	930	1	0.00
11/05/2021	2040 On 03-February-22			Bond Future	11.31	82.1830	11.3090	82.1830	0.00
11/05/2021	2040 On 03-February-22	11.58	Call	Bond Future	5831	6	5831	6	0.00
11/05/2021	2040 On 03-February-22	11.57	Call	Bond Future	5795	6	5795	6	0.00
11/05/2021	2040 On 03-February-22	11.59	Call	Bond Future	5867	6	5867	6	0.00
11/05/2021	2040 On 03-February-22	11.57	Put	Bond Future	4114	4	4114	4	0.00
11/05/2021	2040 On 03-February-22	11.58	Put	Bond Future	4087	4	4087	4	0.00
11/05/2021	2040 On 03-February-22	11.59	Put	Bond Future	4060	4	4060	4	0.00
11/05/2021	2040 On 05-May-22			Bond Future	11.52	83.1232	11.5150	83.1232	0.00
11/05/2021	2040 On 05-May-22	11.91	Call	Bond Future	6674	6	6674	6	0.00
11/05/2021	2040 On 05-May-22	11.90	Call	Bond Future	6639	6	6639	6	0.00
11/05/2021	2040 On 05-May-22	11.92	Call	Bond Future	6709	6	6709	6	0.00
11/05/2021	2040 On 05-May-22	11.92	Put	Bond Future	4197	4	4197	4	0.00
11/05/2021	2040 On 05-May-22	11.91	Put	Bond Future	4222	4	4222	4	0.00
11/05/2021	2040 On 05-May-22	11.90	Put	Bond Future	4247	4	4247	4	0.00
11/05/2021	2044 On 06-May-21			Bond Future	10.93	84.2552	10.9250	84.2552	0.00
11/05/2021	2044 On 05-August-21			Bond Future	10.96	81.6346	10.9577	81.6346	60,776.00
11/05/2021	2044 On 05-August-21	12.60	Call	Bond Future	10698	10	10698	10	0.00
11/05/2021	2044 On 05-August-21	12.59	Call	Bond Future	10649	10	10649	10	0.00
11/05/2021	2044 On 05-August-21	12.61	Call	Bond Future	10747	10	10747	10	0.00
11/05/2021	2044 On 05-August-21	12.61	Put	Bond Future	411	0	411	0	0.00
11/05/2021	2044 On 05-August-21	12.60	Put	Bond Future	418	0	418	0	0.00
11/05/2021	2044 On 05-August-21	12.59	Put	Bond Future	424	0	424	0	0.00
11/05/2021	2044 On 04-November-21			Bond Future	11.14	82.5576	11.1376	82.5576	0.00
11/05/2021	2044 On 04-November-21	12.90	Call	Bond Future	11655	11	11655	11	0.00
11/05/2021	2044 On 04-November-21	12.89	Call	Bond Future	11612	11	11612	11	0.00
11/05/2021	2044 On 04-November-21	12.91	Call	Bond Future	11699	11	11699	11	0.00
11/05/2021	2044 On 04-November-21	12.91	Put	Bond Future	979	1	979	1	0.00
11/05/2021	2044 On 04-November-21	12.89	Put	Bond Future	999	1	999	1	0.00
11/05/2021	2044 On 04-November-21	12.90	Put	Bond Future	989	1	989	1	0.00
11/05/2021	2044 On 03-February-22			Bond Future	11.33	79.1106	11.3271	79.1106	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2021	2044 On 03-February-22	11.61	Call	Bond Future	5932	6	5932	6	0.00
11/05/2021	2044 On 03-February-22	11.60	Call	Bond Future	5895	6	5895	6	0.00
11/05/2021	2044 On 03-February-22	11.59	Call	Bond Future	5859	6	5859	6	0.00
11/05/2021	2044 On 03-February-22	11.59	Put	Bond Future	4147	4	4147	4	0.00
11/05/2021	2044 On 03-February-22	11.60	Put	Bond Future	4119	4	4119	4	0.00
11/05/2021	2044 On 03-February-22	11.61	Put	Bond Future	4092	4	4092	4	0.00
11/05/2021	2044 On 05-May-22			Bond Future	11.52	80.0156	11.5230	80.0156	0.00
11/05/2021	2044 On 05-May-22	11.93	Call	Bond Future	6777	7	6777	7	0.00
11/05/2021	2044 On 05-May-22	11.92	Call	Bond Future	6741	7	6741	7	0.00
11/05/2021	2044 On 05-May-22	11.91	Call	Bond Future	6706	6	6706	6	0.00
11/05/2021	2044 On 05-May-22	11.91	Put	Bond Future	4276	4	4276	4	0.00
11/05/2021	2044 On 05-May-22	11.92	Put	Bond Future	4250	4	4250	4	0.00
11/05/2021	2044 On 05-May-22	11.93	Put	Bond Future	4225	4	4225	4	0.00
11/05/2021	2046 On 06-May-21			Bond Future	105.17	105.1702	105.1702	105.1702	0.00
11/05/2021	2046 On 05-August-21			Bond Future	106.39	106.3234	106.3918	106.3234	16,718.00
11/05/2021	2046 On 04-November-21			Bond Future	105.80	105.7403	105.8041	105.7403	0.00
11/05/2021	2046 On 03-February-22			Bond Future	107.07	106.9591	107.0717	106.9591	0.00
11/05/2021	2046 On 05-May-22			Bond Future	106.53	106.3602	106.5295	106.3602	0.00
11/05/2021	2050 On 06-May-21			Bond Future	108.75	108.7462	108.7462	108.7462	0.00
11/05/2021	2050 On 05-August-21			Bond Future	107.78	107.9087	107.7751	107.9087	11,209.00
11/05/2021	2050 On 04-November-21			Bond Future	109.01	109.1525	109.0119	109.1525	0.00
11/05/2021	2050 On 03-February-22			Bond Future	108.37	108.4621	108.3690	108.4621	0.00
11/05/2021	2050 On 05-May-22			Bond Future	109.69	109.7272	109.6896	109.7272	0.00
11/05/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2021	AL37 On 05-August-21			Index Future	794.12	795.5430	794.1240	795.5430	0.00
11/05/2021	AL37 On 04-November-21			Index Future	803.13	804.5960	803.1290	804.5960	0.00
11/05/2021	AL37 On 03-February-22			Index Future	812.55	813.6740	812.5530	813.6740	0.00
11/05/2021	AL37 On 05-May-22			Index Future	822.26	822.9720	822.2600	822.9720	0.00
11/05/2021	AL7T On 05-August-21			Index Future	896.19	895.0260	896.1940	895.0260	0.00
11/05/2021	AL7T On 04-November-21			Index Future	906.36	905.2110	906.3570	905.2110	0.00
11/05/2021	AL7T On 03-February-22			Index Future	916.99	915.4250	916.9930	915.4250	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2021	AL7T On 05-May-22			Index Future	927.95	925.8860	927.9470	925.8860	0.00
11/05/2021	ALBI On 05-August-21			Index Future	787.85	786.4440	787.8450	786.4440	134.00
11/05/2021	ALBI On 04-November-21			Index Future	796.78	795.3940	796.7800	795.3940	0.00
11/05/2021	ALBI On 03-February-22			Index Future	806.13	804.3680	806.1300	804.3680	0.00
11/05/2021	ALBI On 05-May-22			Index Future	815.76	813.5600	815.7590	813.5600	0.00
11/05/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/05/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2021	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
11/05/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2021	ES33 On 06-May-21			Bond Future	11.45	75.3946	11.4450	75.3946	0.00
11/05/2021	ES33 On 05-August-21			Bond Future	11.52	76.8896	11.5152	76.8896	350.00
11/05/2021	ES33 On 04-November-21			Bond Future	11.76	74.0004	11.7567	74.0004	0.00
11/05/2021	ES33 On 03-February-22			Bond Future	12.01	74.8537	12.0125	74.8537	0.00
11/05/2021	ES33 On 05-May-22			Bond Future	12.27	71.9503	12.2731	71.9503	0.00
11/05/2021	ES42 On 06-May-21			Bond Future	11.89	74.3847	11.8900	74.3847	0.00
11/05/2021	ES42 On 05-August-21			Bond Future	11.96	75.8671	11.9599	75.8671	4,779.00
11/05/2021	ES42 On 04-November-21			Bond Future	12.19	72.4834	12.1871	72.4834	0.00
11/05/2021	ES42 On 03-February-22			Bond Future	12.42	73.3196	12.4195	73.3196	0.00
11/05/2021	ES42 On 05-May-22			Bond Future	12.66	69.9169	12.6648	69.9169	0.00
11/05/2021	GOVI On 05-August-21			GOVI	778.33	777.0050	778.3320	777.0050	989.00
11/05/2021	GOVI On 05-August-21	719.15	Call	GOVI	591820	58	591820	58	0.00
11/05/2021	GOVI On 05-August-21	719.14	Call	GOVI	591920	58	591920	58	0.00
11/05/2021	GOVI On 05-August-21	719.13	Call	GOVI	592020	58	592020	58	0.00
11/05/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
11/05/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
11/05/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
11/05/2021	GOVI On 04-November-21			GOVI	787.16	785.8460	787.1590	785.8460	0.00
11/05/2021	GOVI On 04-November-21	728.42	Call	GOVI	587390	57	587390	57	0.00
11/05/2021	GOVI On 04-November-21	728.41	Call	GOVI	587490	57	587490	57	0.00
11/05/2021	GOVI On 04-November-21	728.40	Call	GOVI	587590	57	587590	57	0.00
11/05/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
11/05/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
11/05/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
11/05/2021	GOVI On 03-February-22			GOVI	796.40	794.7140	796.3960	794.7140	0.00
11/05/2021	GOVI On 03-February-22	792.75	Call	GOVI	36460	2	36460	2	0.00
11/05/2021	GOVI On 03-February-22	792.74	Call	GOVI	36560	2	36560	2	0.00
11/05/2021	GOVI On 03-February-22	792.76	Call	GOVI	36360	2	36360	2	0.00
11/05/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
11/05/2021	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
11/05/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
11/05/2021	GOVI On 05-May-22			GOVI	805.91	803.7950	805.9090	803.7950	0.00
11/05/2021	GOVI On 05-May-22	788.24	Call	GOVI	176690	16	176690	16	0.00
11/05/2021	GOVI On 05-May-22	788.23	Call	GOVI	176790	16	176790	16	0.00
11/05/2021	GOVI On 05-May-22	788.25	Call	GOVI	176590	16	176590	16	0.00
11/05/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
11/05/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
11/05/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
11/05/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/05/2021	IGOV On 05-August-21			Index Future	286.68	286.5710	286.6780	286.5710	580.00
11/05/2021	IGOV On 04-November-21			Index Future	290.00	289.9020	289.9990	289.9020	16.00
11/05/2021	IGOV On 03-February-22			Index Future	293.47	293.2420	293.4720	293.2420	0.00
11/05/2021	IGOV On 05-May-22			Index Future	297.05	296.6620	297.0460	296.6620	0.00
11/05/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
11/05/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
11/05/2021	IS05 On 21-December-21			Interest Rate Swap	90.69	90.6900	90.6900	90.6900	51.00
11/05/2021	IS05 On 15-March-22			Interest Rate Swap	90.11	90.1100	90.1100	90.1100	0.00
11/05/2021	IS05 On 21-June-22			Interest Rate Swap	90.27	90.2600	90.2700	90.2600	0.00
11/05/2021	IS05 On 20-September-22			Interest Rate Swap	93.45	93.4300	93.4500	93.4300	0.00
11/05/2021	IS05 On 20-December-22			Interest Rate Swap	94.01	93.9800	94.0100	93.9800	0.00
11/05/2021	IS05 On 22-March-23			Interest Rate Swap	86.47	86.4300	86.4700	86.4300	0.00
11/05/2021	IS05 On 20-June-23			Interest Rate Swap	92.09	92.0400	92.0900	92.0400	0.00
11/05/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
11/05/2021	IS10 On 17-December-25			Interest Rate Swap	80.43	80.3000	80.4300	80.3000	0.00
11/05/2021	IS10 On 16-March-26			Interest Rate Swap	77.06	76.9300	77.0600	76.9300	0.00
11/05/2021	IS10 On 15-June-26			Interest Rate Swap	75.57	75.4300	75.5700	75.4300	0.00
11/05/2021	IS10 On 21-September-26			Interest Rate Swap	77.69	77.5600	77.6900	77.5600	0.00
11/05/2021	IS10 On 21-December-26			Interest Rate Swap	81.80	81.6600	81.8000	81.6600	0.00
11/05/2021	IS10 On 15-March-27			Interest Rate Swap	80.39	80.2500	80.3900	80.2500	0.00
11/05/2021	IS10 On 21-June-27			Interest Rate Swap	82.57	82.4300	82.5700	82.4300	0.00
11/05/2021	IS10 On 20-September-27			Interest Rate Swap	88.47	88.3300	88.4700	88.3300	0.00
11/05/2021	IS10 On 20-December-27			Interest Rate Swap	88.98	88.8300	88.9800	88.8300	0.00
11/05/2021	IS10 On 22-March-28			Interest Rate Swap	82.11	81.9400	82.1100	81.9400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2021	IS10 On 20-June-28			Interest Rate Swap	90.00	89.8300	90.0000	89.8300	0.00
11/05/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
11/05/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/05/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.69	96.3150	3.6850	96.3150	0.00
11/05/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.72	96.2850	3.7150	96.2850	0.00
11/05/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.72	96.2700	3.7200	96.2700	0.00
11/05/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.75	96.2400	3.7500	96.2400	0.00
11/05/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.77	96.2250	3.7650	96.2250	30,000.00
11/05/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.82	96.1700	3.8200	96.1700	0.00
11/05/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.95	96.0500	3.9500	96.0500	0.00
11/05/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.15	95.8650	4.1450	95.8650	0.00
11/05/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.52	95.4950	4.5150	95.4950	471.00
11/05/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.68	95.3300	4.6800	95.3300	0.00
11/05/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.03	94.9700	5.0250	94.9700	0.00
11/05/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.22	94.7750	5.2150	94.7750	0.00
11/05/2021	R023 On 06-May-21			Bond Future	4.67	106.7855	4.6650	106.7855	0.00
11/05/2021	R023 On 05-August-21			Bond Future	4.71	107.9654	4.7132	107.9654	15,675.00
11/05/2021	R023 On 05-August-21	5.31	Call	Bond Future	951	1	951	1	0.00
11/05/2021	R023 On 05-August-21	5.30	Call	Bond Future	938	1	938	1	0.00
11/05/2021	R023 On 05-August-21	5.29	Call	Bond Future	924	1	924	1	0.00
11/05/2021	R023 On 05-August-21	5.29	Put	Bond Future	48	0	48	0	0.00
11/05/2021	R023 On 05-August-21	5.30	Put	Bond Future	46	0	46	0	0.00
11/05/2021	R023 On 05-August-21	5.31	Put	Bond Future	45	0	45	0	0.00
11/05/2021	R023 On 04-November-21			Bond Future	4.74	105.2759	4.7430	105.2759	0.00
11/05/2021	R023 On 04-November-21	4.92	Call	Bond Future	474	0	474	0	0.00
11/05/2021	R023 On 04-November-21	4.91	Call	Bond Future	466	0	466	0	0.00
11/05/2021	R023 On 04-November-21	4.90	Call	Bond Future	457	0	457	0	0.00
11/05/2021	R023 On 04-November-21	4.90	Put	Bond Future	255	0	255	0	0.00
11/05/2021	R023 On 04-November-21	4.91	Put	Bond Future	251	0	251	0	0.00
11/05/2021	R023 On 04-November-21	4.92	Put	Bond Future	247	0	247	0	0.00
11/05/2021	R023 On 03-February-22			Bond Future	4.75	106.4646	4.7538	106.4646	0.00
11/05/2021	R023 On 03-February-22	5.07	Call	Bond Future	567	1	567	1	0.00
11/05/2021	R023 On 03-February-22	5.06	Call	Bond Future	560	1	560	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2021	R023 On 03-February-22	5.08	Call	Bond Future	574	1	574	1	0.00
11/05/2021	R023 On 03-February-22	5.08	Put	Bond Future	236	0	236	0	0.00
11/05/2021	R023 On 03-February-22	5.06	Put	Bond Future	241	0	241	0	0.00
11/05/2021	R023 On 03-February-22	5.07	Put	Bond Future	239	0	239	0	0.00
11/05/2021	R023 On 05-May-22			Bond Future	4.72	103.7726	4.7236	103.7726	0.00
11/05/2021	R023 On 05-May-22	6.30	Call	Bond Future	1293	1	1293	1	0.00
11/05/2021	R023 On 05-May-22	6.29	Call	Bond Future	1286	1	1286	1	0.00
11/05/2021	R023 On 05-May-22	6.31	Call	Bond Future	1300	1	1300	1	0.00
11/05/2021	R023 On 05-May-22	6.31	Put	Bond Future	43	0	43	0	0.00
11/05/2021	R023 On 05-May-22	6.29	Put	Bond Future	45	0	45	0	0.00
11/05/2021	R023 On 05-May-22	6.30	Put	Bond Future	44	0	44	0	0.00
11/05/2021	R035 On 06-May-21			Bond Future	10.57	89.5749	10.5650	89.5749	0.00
11/05/2021	R035 On 05-August-21			Bond Future	10.60	91.3230	10.5956	91.3230	91,665.00
11/05/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
11/05/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
11/05/2021	R035 On 05-August-21	10.77	Call	Bond Future	3512	3	3512	3	0.00
11/05/2021	R035 On 05-August-21	10.02	Call	Bond Future	1318	1	1318	1	100.00
11/05/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
11/05/2021	R035 On 05-August-21	11.37	Call	Bond Future	6004	6	6004	6	0.00
11/05/2021	R035 On 05-August-21	11.37	Put	Bond Future	1192	1	1192	1	100.00
11/05/2021	R035 On 05-August-21	5.31	Put	Bond Future	46378	47	46378	47	0.00
11/05/2021	R035 On 05-August-21	10.77	Put	Bond Future	2394	3	2394	3	100.00
11/05/2021	R035 On 05-August-21	10.02	Put	Bond Future	5160	5	5160	5	0.00
11/05/2021	R035 On 05-August-21	5.29	Put	Bond Future	46612	47	46612	47	0.00
11/05/2021	R035 On 05-August-21	5.30	Put	Bond Future	46495	47	46495	47	0.00
11/05/2021	R035 On 04-November-21			Bond Future	10.80	87.8786	10.7991	87.8786	0.00
11/05/2021	R035 On 04-November-21	11.20	Call	Bond Future	5320	5	5320	5	0.00
11/05/2021	R035 On 04-November-21	13.82	Call	Bond Future	16516	16	16516	16	0.00
11/05/2021	R035 On 04-November-21	11.75	Call	Bond Future	7537	7	7537	7	0.00
11/05/2021	R035 On 04-November-21	10.23	Call	Bond Future	2292	2	2292	2	782.00
11/05/2021	R035 On 04-November-21	12.52	Call	Bond Future	10807	10	10807	10	0.00
11/05/2021	R035 On 04-November-21	12.51	Call	Bond Future	10764	10	10764	10	0.00
11/05/2021	R035 On 04-November-21	10.60	Call	Bond Future	3308	3	3308	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
11/05/2021	R035 On 04-November-21	10.11	Call	Bond Future	2004	2	2004	2	350.00
11/05/2021	R035 On 04-November-21	10.12	Call	Bond Future	2027	2	2027	2	400.00
11/05/2021	R035 On 04-November-21	10.62	Call	Bond Future	3369	3	3369	3	400.00
11/05/2021	R035 On 04-November-21	11.08	Call	Bond Future	4885	5	4885	5	0.00
11/05/2021	R035 On 04-November-21	12.53	Call	Bond Future	10850	11	10850	11	0.00
11/05/2021	R035 On 04-November-21	12.53	Put	Bond Future	887	1	887	1	0.00
11/05/2021	R035 On 04-November-21	11.08	Put	Bond Future	3144	3	3144	3	782.00
11/05/2021	R035 On 04-November-21	10.23	Put	Bond Future	5981	6	5981	6	0.00
11/05/2021	R035 On 04-November-21	11.75	Put	Bond Future	1844	2	1844	2	782.00
11/05/2021	R035 On 04-November-21	10.62	Put	Bond Future	4506	5	4506	5	0.00
11/05/2021	R035 On 04-November-21	10.12	Put	Bond Future	6455	7	6455	7	0.00
11/05/2021	R035 On 04-November-21	10.60	Put	Bond Future	4574	5	4574	5	350.00
11/05/2021	R035 On 04-November-21	10.11	Put	Bond Future	6499	7	6499	7	0.00
11/05/2021	R035 On 04-November-21	11.20	Put	Bond Future	2851	3	2851	3	350.00
11/05/2021	R035 On 04-November-21	12.51	Put	Bond Future	906	1	906	1	0.00
11/05/2021	R035 On 04-November-21	12.52	Put	Bond Future	896	1	896	1	0.00
11/05/2021	R035 On 04-November-21	13.82	Put	Bond Future	193	0	193	0	400.00
11/05/2021	R035 On 03-February-22			Bond Future	11.01	88.8710	11.0141	88.8710	0.00
11/05/2021	R035 On 03-February-22	11.88	Call	Bond Future	7668	7	7668	7	0.00
11/05/2021	R035 On 03-February-22	10.10	Call	Bond Future	2183	2	2183	2	280.00
11/05/2021	R035 On 03-February-22	9.70	Call	Bond Future	1513	1	1513	1	683.00
11/05/2021	R035 On 03-February-22	11.24	Call	Bond Future	5322	5	5322	5	0.00
11/05/2021	R035 On 03-February-22	11.28	Call	Bond Future	5457	5	5457	5	0.00
11/05/2021	R035 On 03-February-22	10.26	Call	Bond Future	2503	2	2503	2	200.00
11/05/2021	R035 On 03-February-22	11.73	Call	Bond Future	7083	7	7083	7	0.00
11/05/2021	R035 On 03-February-22	11.03	Call	Bond Future	4639	4	4639	4	0.00
11/05/2021	R035 On 03-February-22	11.39	Call	Bond Future	5835	6	5835	6	0.00
11/05/2021	R035 On 03-February-22	11.22	Call	Bond Future	5255	5	5255	5	0.00
11/05/2021	R035 On 03-February-22	10.65	Call	Bond Future	3504	3	3504	3	0.00
11/05/2021	R035 On 03-February-22	11.23	Call	Bond Future	5288	5	5288	5	0.00
11/05/2021	R035 On 03-February-22	11.23	Put	Bond Future	3985	4	3985	4	0.00
11/05/2021	R035 On 03-February-22	11.22	Put	Bond Future	4011	4	4011	4	0.00
11/05/2021	R035 On 03-February-22	11.39	Put	Bond Future	3584	4	3584	4	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
11/05/2021	R035 On 03-February-22	11.73	Put	Bond Future	2870	3	2870	3	280.00
11/05/2021	R035 On 03-February-22	11.28	Put	Bond Future	3856	4	3856	4	200.00
11/05/2021	R035 On 03-February-22	10.26	Put	Bond Future	7292	8	7292	8	0.00
11/05/2021	R035 On 03-February-22	11.24	Put	Bond Future	3959	4	3959	4	0.00
11/05/2021	R035 On 03-February-22	10.65	Put	Bond Future	5769	6	5769	6	683.00
11/05/2021	R035 On 03-February-22	9.70	Put	Bond Future	10110	10	10110	10	0.00
11/05/2021	R035 On 03-February-22	11.88	Put	Bond Future	2610	3	2610	3	200.00
11/05/2021	R035 On 03-February-22	11.03	Put	Bond Future	4542	5	4542	5	280.00
11/05/2021	R035 On 03-February-22	10.10	Put	Bond Future	8037	8	8037	8	0.00
11/05/2021	R035 On 05-May-22			Bond Future	11.23	85.4105	11.2289	85.4105	0.00
11/05/2021	R035 On 05-May-22	11.65	Call	Bond Future	6337	6	6337	6	0.00
11/05/2021	R035 On 05-May-22	11.64	Call	Bond Future	6303	6	6303	6	0.00
11/05/2021	R035 On 05-May-22	11.63	Call	Bond Future	6270	6	6270	6	0.00
11/05/2021	R035 On 05-May-22	11.63	Put	Bond Future	3938	4	3938	4	0.00
11/05/2021	R035 On 05-May-22	11.64	Put	Bond Future	3915	4	3915	4	0.00
11/05/2021	R035 On 05-May-22	11.65	Put	Bond Future	3892	4	3892	4	0.00
11/05/2021	R186 On 06-May-21			Bond Future	7.29	118.6231	7.2900	118.6231	0.00
11/05/2021	R186 On 05-August-21			Bond Future	7.47	114.8567	7.4674	114.8567	93,183.00
11/05/2021	R186 On 05-August-21	8.63	Call	Bond Future	5514	6	5514	6	0.00
11/05/2021	R186 On 05-August-21	8.62	Call	Bond Future	5474	6	5474	6	0.00
11/05/2021	R186 On 05-August-21	8.61	Call	Bond Future	5435	6	5435	6	0.00
11/05/2021	R186 On 05-August-21	8.61	Put	Bond Future	215	0	215	0	0.00
11/05/2021	R186 On 05-August-21	8.62	Put	Bond Future	210	0	210	0	0.00
11/05/2021	R186 On 05-August-21	8.63	Put	Bond Future	206	0	206	0	0.00
11/05/2021	R186 On 04-November-21			Bond Future	7.64	116.1536	7.6448	116.1536	0.00
11/05/2021	R186 On 04-November-21	8.11	Call	Bond Future	3295	3	3295	3	0.00
11/05/2021	R186 On 04-November-21	8.77	Call	Bond Future	5466	6	5466	6	0.00
11/05/2021	R186 On 04-November-21	7.77	Call	Bond Future	2372	3	2372	3	0.00
11/05/2021	R186 On 04-November-21	8.10	Call	Bond Future	3266	3	3266	3	0.00
11/05/2021	R186 On 04-November-21	8.09	Call	Bond Future	3236	3	3236	3	0.00
11/05/2021	R186 On 04-November-21	8.09	Put	Bond Future	1266	1	1266	1	0.00
11/05/2021	R186 On 04-November-21	8.10	Put	Bond Future	1252	1	1252	1	0.00
11/05/2021	R186 On 04-November-21	8.77	Put	Bond Future	571	1	571	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
11/05/2021	R186 On 04-November-21	8.11	Put	Bond Future	1238	1	1238	1	0.00
11/05/2021	R186 On 04-November-21	7.77	Put	Bond Future	1813	2	1813	2	15,177.00
11/05/2021	R186 On 03-February-22			Bond Future	7.83	112.1834	7.8341	112.1834	0.00
11/05/2021	R186 On 03-February-22	7.29	Call	Bond Future	1405	1	1405	1	0.00
11/05/2021	R186 On 03-February-22	7.28	Call	Bond Future	1389	1	1389	1	0.00
11/05/2021	R186 On 03-February-22	7.30	Call	Bond Future	1421	1	1421	1	0.00
11/05/2021	R186 On 03-February-22	7.30	Put	Bond Future	3716	4	3716	4	0.00
11/05/2021	R186 On 03-February-22	7.28	Put	Bond Future	3772	4	3772	4	0.00
11/05/2021	R186 On 03-February-22	7.29	Put	Bond Future	3744	4	3744	4	0.00
11/05/2021	R186 On 05-May-22			Bond Future	8.04	113.4664	8.0407	113.4664	0.00
11/05/2021	R186 On 05-May-22	8.31	Call	Bond Future	3219	3	3219	3	0.00
11/05/2021	R186 On 05-May-22	8.30	Call	Bond Future	3195	3	3195	3	0.00
11/05/2021	R186 On 05-May-22	8.32	Call	Bond Future	3242	3	3242	3	0.00
11/05/2021	R186 On 05-May-22	8.32	Put	Bond Future	2128	2	2128	2	0.00
11/05/2021	R186 On 05-May-22	8.30	Put	Bond Future	2161	2	2161	2	0.00
11/05/2021	R186 On 05-May-22	8.31	Put	Bond Future	2145	2	2145	2	0.00
11/05/2021	R197 On 06-May-21			Bond Future	322.65	322.6478	322.6478	322.6478	0.00
11/05/2021	R197 On 05-August-21			Bond Future	317.87	317.9196	317.8704	317.9196	1,756.00
11/05/2021	R197 On 04-November-21			Bond Future	321.52	321.5837	321.5178	321.5837	0.00
11/05/2021	R197 On 03-February-22			Bond Future	317.26	317.1871	317.2644	317.1871	0.00
11/05/2021	R197 On 05-May-22			Bond Future	321.13	320.8871	321.1311	320.8871	0.00
11/05/2021	R202 On 06-May-21			Bond Future	231.69	231.6930	231.6930	231.6930	0.00
11/05/2021	R202 On 05-August-21			Bond Future	230.37	229.9904	230.3695	229.9904	9,325.00
11/05/2021	R202 On 04-November-21			Bond Future	233.01	232.6409	233.0128	232.6409	0.00
11/05/2021	R202 On 03-February-22			Bond Future	231.50	231.0182	231.4990	231.0182	0.00
11/05/2021	R202 On 05-May-22			Bond Future	234.32	233.7129	234.3201	233.7129	0.00
11/05/2021	R209 On 06-May-21			Bond Future	10.50	69.0595	10.4950	69.0595	0.00
11/05/2021	R209 On 05-August-21			Bond Future	10.51	70.5153	10.5069	70.5153	28,121.00
11/05/2021	R209 On 05-August-21	11.80	Call	Bond Future	7369	7	7369	7	0.00
11/05/2021	R209 On 05-August-21	11.79	Call	Bond Future	7328	7	7328	7	0.00
11/05/2021	R209 On 05-August-21	11.81	Call	Bond Future	7409	7	7409	7	0.00
11/05/2021	R209 On 05-August-21	11.81	Put	Bond Future	572	1	572	1	0.00
11/05/2021	R209 On 05-August-21	11.79	Put	Bond Future	589	1	589	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2021	R209 On 05-August-21	11.80	Put	Bond Future	580	1	580	1	0.00
11/05/2021	R209 On 04-November-21			Bond Future	10.69	68.1708	10.6853	68.1708	4,375.00
11/05/2021	R209 On 04-November-21	9.50	Call	Bond Future	1082	1	1082	1	6,000.00
11/05/2021	R209 On 04-November-21	12.18	Call	Bond Future	8593	8	8593	8	0.00
11/05/2021	R209 On 04-November-21	12.00	Call	Bond Future	7947	8	7947	8	0.00
11/05/2021	R209 On 04-November-21	10.50	Call	Bond Future	2981	3	2981	3	0.00
11/05/2021	R209 On 04-November-21	12.19	Call	Bond Future	8629	8	8629	8	0.00
11/05/2021	R209 On 04-November-21	12.17	Call	Bond Future	8557	8	8557	8	0.00
11/05/2021	R209 On 04-November-21	12.19	Put	Bond Future	1004	1	1004	1	0.00
11/05/2021	R209 On 04-November-21	12.00	Put	Bond Future	1214	1	1214	1	9,000.00
11/05/2021	R209 On 04-November-21	12.18	Put	Bond Future	1014	1	1014	1	0.00
11/05/2021	R209 On 04-November-21	12.17	Put	Bond Future	1024	1	1024	1	0.00
11/05/2021	R209 On 04-November-21	10.50	Put	Bond Future	4014	4	4014	4	12,500.00
11/05/2021	R209 On 04-November-21	9.50	Put	Bond Future	8098	8	8098	8	0.00
11/05/2021	R209 On 03-February-22			Bond Future	10.87	68.9407	10.8691	68.9407	0.00
11/05/2021	R209 On 03-February-22	11.04	Call	Bond Future	4676	5	4676	5	0.00
11/05/2021	R209 On 03-February-22	11.03	Call	Bond Future	4647	4	4647	4	0.00
11/05/2021	R209 On 03-February-22	11.02	Call	Bond Future	4618	4	4618	4	0.00
11/05/2021	R209 On 03-February-22	11.02	Put	Bond Future	3813	4	3813	4	0.00
11/05/2021	R209 On 03-February-22	11.03	Put	Bond Future	3789	4	3789	4	0.00
11/05/2021	R209 On 03-February-22	11.04	Put	Bond Future	3765	4	3765	4	0.00
11/05/2021	R209 On 05-May-22			Bond Future	11.06	66.5885	11.0583	66.5885	0.00
11/05/2021	R209 On 05-May-22	11.45	Call	Bond Future	5618	5	5618	5	0.00
11/05/2021	R209 On 05-May-22	11.44	Call	Bond Future	5589	5	5589	5	0.00
11/05/2021	R209 On 05-May-22	11.43	Call	Bond Future	5559	5	5559	5	0.00
11/05/2021	R209 On 05-May-22	11.43	Put	Bond Future	3648	4	3648	4	0.00
11/05/2021	R209 On 05-May-22	11.44	Put	Bond Future	3627	4	3627	4	0.00
11/05/2021	R209 On 05-May-22	11.45	Put	Bond Future	3606	4	3606	4	0.00
11/05/2021	R210 On 06-May-21			Bond Future	204.20	204.1999	204.1999	204.1999	0.00
11/05/2021	R210 On 05-August-21			Bond Future	206.55	206.4251	206.5507	206.4251	1,486.00
11/05/2021	R210 On 04-November-21			Bond Future	206.18	206.0624	206.1792	206.0624	0.00
11/05/2021	R210 On 03-February-22			Bond Future	208.65	208.4376	208.6493	208.4376	0.00
11/05/2021	R210 On 05-May-22			Bond Future	208.39	208.0695	208.3918	208.0695	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2021	R212 On 06-May-21			Bond Future	172.30	172.2978	172.2978	172.2978	0.00
11/05/2021	R212 On 05-August-21			Bond Future	171.94	171.8445	171.9389	171.8445	1,608.00
11/05/2021	R212 On 04-November-21			Bond Future	173.91	173.8255	173.9121	173.8255	0.00
11/05/2021	R213 On 06-May-21			Bond Future	9.51	85.5994	9.5050	85.5994	0.00
11/05/2021	R213 On 05-August-21			Bond Future	9.54	87.2454	9.5412	87.2454	9,054.00
11/05/2021	R213 On 05-August-21	10.86	Call	Bond Future	7311	7	7311	7	0.00
11/05/2021	R213 On 05-August-21	10.78	Call	Bond Future	6973	7	6973	7	0.00
11/05/2021	R213 On 05-August-21	10.14	Call	Bond Future	4337	4	4337	4	0.00
11/05/2021	R213 On 05-August-21	10.85	Call	Bond Future	7269	7	7269	7	0.00
11/05/2021	R213 On 05-August-21	10.84	Call	Bond Future	7226	7	7226	7	0.00
11/05/2021	R213 On 05-August-21	9.34	Call	Bond Future	1826	2	1826	2	0.00
11/05/2021	R213 On 05-August-21	10.84	Put	Bond Future	424	0	424	0	0.00
11/05/2021	R213 On 05-August-21	10.14	Put	Bond Future	1108	1	1108	1	0.00
11/05/2021	R213 On 05-August-21	9.34	Put	Bond Future	2949	3	2949	3	0.00
11/05/2021	R213 On 05-August-21	10.85	Put	Bond Future	417	0	417	0	0.00
11/05/2021	R213 On 05-August-21	10.78	Put	Bond Future	468	0	468	0	0.00
11/05/2021	R213 On 05-August-21	10.86	Put	Bond Future	410	0	410	0	0.00
11/05/2021	R213 On 04-November-21			Bond Future	9.73	84.7003	9.7308	84.7003	0.00
11/05/2021	R213 On 04-November-21	11.10	Call	Bond Future	7855	8	7855	8	0.00
11/05/2021	R213 On 04-November-21	11.09	Call	Bond Future	7817	8	7817	8	0.00
11/05/2021	R213 On 04-November-21	11.11	Call	Bond Future	7893	8	7893	8	0.00
11/05/2021	R213 On 04-November-21	11.09	Put	Bond Future	914	1	914	1	0.00
11/05/2021	R213 On 04-November-21	11.10	Put	Bond Future	903	1	903	1	0.00
11/05/2021	R213 On 04-November-21	11.11	Put	Bond Future	893	1	893	1	0.00
11/05/2021	R213 On 03-February-22			Bond Future	9.93	85.6567	9.9317	85.6567	0.00
11/05/2021	R213 On 03-February-22	10.17	Call	Bond Future	4371	4	4371	4	0.00
11/05/2021	R213 On 03-February-22	9.15	Call	Bond Future	1939	2	1939	2	220.00
11/05/2021	R213 On 03-February-22	10.60	Call	Bond Future	5699	6	5699	6	0.00
11/05/2021	R213 On 03-February-22	9.22	Call	Bond Future	2060	2	2060	2	430.00
11/05/2021	R213 On 03-February-22	10.25	Call	Bond Future	4606	4	4606	4	0.00
11/05/2021	R213 On 03-February-22	9.76	Call	Bond Future	3259	3	3259	3	0.00
11/05/2021	R213 On 03-February-22	10.15	Call	Bond Future	4314	4	4314	4	0.00
11/05/2021	R213 On 03-February-22	9.96	Call	Bond Future	3783	4	3783	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
11/05/2021	R213 On 03-February-22	9.58	Call	Bond Future	2823	3	2823	3	0.00
11/05/2021	R213 On 03-February-22	9.97	Call	Bond Future	3810	4	3810	4	0.00
11/05/2021	R213 On 03-February-22	8.80	Call	Bond Future	1407	1	1407	1	102.00
11/05/2021	R213 On 03-February-22	10.00	Call	Bond Future	3892	4	3892	4	0.00
11/05/2021	R213 On 03-February-22	10.67	Call	Bond Future	5932	6	5932	6	0.00
11/05/2021	R213 On 03-February-22	8.63	Call	Bond Future	1191	1	1191	1	200.00
11/05/2021	R213 On 03-February-22	9.98	Call	Bond Future	3837	4	3837	4	0.00
11/05/2021	R213 On 03-February-22	9.98	Put	Bond Future	3586	4	3586	4	0.00
11/05/2021	R213 On 03-February-22	10.67	Put	Bond Future	2201	2	2201	2	220.00
11/05/2021	R213 On 03-February-22	10.60	Put	Bond Future	2312	2	2312	2	430.00
11/05/2021	R213 On 03-February-22	10.00	Put	Bond Future	3537	4	3537	4	430.00
11/05/2021	R213 On 03-February-22	9.22	Put	Bond Future	5874	6	5874	6	0.00
11/05/2021	R213 On 03-February-22	8.80	Put	Bond Future	7578	8	7578	8	0.00
11/05/2021	R213 On 03-February-22	9.58	Put	Bond Future	4680	5	4680	5	200.00
11/05/2021	R213 On 03-February-22	8.63	Put	Bond Future	8339	8	8339	8	0.00
11/05/2021	R213 On 03-February-22	9.97	Put	Bond Future	3611	4	3611	4	0.00
11/05/2021	R213 On 03-February-22	9.96	Put	Bond Future	3635	4	3635	4	0.00
11/05/2021	R213 On 03-February-22	10.15	Put	Bond Future	3187	3	3187	3	200.00
11/05/2021	R213 On 03-February-22	9.76	Put	Bond Future	4159	4	4159	4	102.00
11/05/2021	R213 On 03-February-22	10.25	Put	Bond Future	2970	3	2970	3	102.00
11/05/2021	R213 On 03-February-22	10.17	Put	Bond Future	3143	3	3143	3	220.00
11/05/2021	R213 On 03-February-22	9.15	Put	Bond Future	6141	6	6141	6	0.00
11/05/2021	R213 On 05-May-22			Bond Future	10.13	83.1052	10.1339	83.1052	0.00
11/05/2021	R213 On 05-May-22	10.64	Call	Bond Future	5417	5	5417	5	0.00
11/05/2021	R213 On 05-May-22	10.65	Call	Bond Future	5447	5	5447	5	0.00
11/05/2021	R213 On 05-May-22	10.63	Call	Bond Future	5387	5	5387	5	0.00
11/05/2021	R213 On 05-May-22	10.65	Put	Bond Future	2894	3	2894	3	0.00
11/05/2021	R213 On 05-May-22	10.63	Put	Bond Future	2931	3	2931	3	0.00
11/05/2021	R213 On 05-May-22	10.64	Put	Bond Future	2912	3	2912	3	0.00
11/05/2021	R214 On 06-May-21			Bond Future	10.82	66.2791	10.8200	66.2791	0.00
11/05/2021	R214 On 05-August-21			Bond Future	10.84	67.6322	10.8438	67.6322	17,880.00
11/05/2021	R214 On 05-August-21	12.02	Call	Bond Future	7015	7	7015	7	0.00
11/05/2021	R214 On 05-August-21	12.03	Call	Bond Future	7054	7	7054	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2021	R214 On 05-August-21	12.01	Call	Bond Future	6976	7	6976	7	0.00
11/05/2021	R214 On 05-August-21	12.03	Put	Bond Future	743	1	743	1	0.00
11/05/2021	R214 On 05-August-21	12.01	Put	Bond Future	764	1	764	1	0.00
11/05/2021	R214 On 05-August-21	12.02	Put	Bond Future	753	1	753	1	0.00
11/05/2021	R214 On 04-November-21			Bond Future	11.02	65.1179	11.0190	65.1179	0.00
11/05/2021	R214 On 04-November-21	12.48	Call	Bond Future	8598	8	8598	8	0.00
11/05/2021	R214 On 04-November-21	12.47	Call	Bond Future	8563	8	8563	8	0.00
11/05/2021	R214 On 04-November-21	12.46	Call	Bond Future	8528	8	8528	8	0.00
11/05/2021	R214 On 04-November-21	12.46	Put	Bond Future	1170	1	1170	1	0.00
11/05/2021	R214 On 04-November-21	12.48	Put	Bond Future	1148	1	1148	1	0.00
11/05/2021	R214 On 04-November-21	12.47	Put	Bond Future	1159	1	1159	1	0.00
11/05/2021	R214 On 03-February-22			Bond Future	11.20	65.8533	11.2026	65.8533	0.00
11/05/2021	R214 On 03-February-22	11.40	Call	Bond Future	4895	5	4895	5	0.00
11/05/2021	R214 On 03-February-22	11.39	Call	Bond Future	4866	5	4866	5	0.00
11/05/2021	R214 On 03-February-22	11.41	Call	Bond Future	4925	5	4925	5	0.00
11/05/2021	R214 On 03-February-22	11.39	Put	Bond Future	3852	4	3852	4	0.00
11/05/2021	R214 On 03-February-22	11.40	Put	Bond Future	3828	4	3828	4	0.00
11/05/2021	R214 On 03-February-22	11.41	Put	Bond Future	3804	4	3804	4	0.00
11/05/2021	R214 On 05-May-22			Bond Future	11.38	63.3276	11.3844	63.3276	0.00
11/05/2021	R214 On 05-May-22	11.74	Call	Bond Future	5649	5	5649	5	0.00
11/05/2021	R214 On 05-May-22	11.73	Call	Bond Future	5620	5	5620	5	0.00
11/05/2021	R214 On 05-May-22	11.75	Call	Bond Future	5678	5	5678	5	0.00
11/05/2021	R214 On 05-May-22	11.73	Put	Bond Future	3815	4	3815	4	0.00
11/05/2021	R214 On 05-May-22	11.74	Put	Bond Future	3794	4	3794	4	0.00
11/05/2021	R214 On 05-May-22	11.75	Put	Bond Future	3772	4	3772	4	0.00
11/05/2021	R248 On 06-May-21			Bond Future	10.84	83.5788	10.8350	83.5788	0.00
11/05/2021	R248 On 05-August-21			Bond Future	10.86	85.2478	10.8643	85.2478	172,314.00
11/05/2021	R248 On 05-August-21	12.51	Call	Bond Future	10972	11	10972	11	0.00
11/05/2021	R248 On 05-August-21	12.50	Call	Bond Future	10922	11	10922	11	0.00
11/05/2021	R248 On 05-August-21	10.00	Call	Bond Future	756	1	756	1	0.00
11/05/2021	R248 On 05-August-21	10.50	Call	Bond Future	1940	2	1940	2	1,000.00
11/05/2021	R248 On 05-August-21	12.52	Call	Bond Future	11023	11	11023	11	0.00
11/05/2021	R248 On 05-August-21	11.20	Call	Bond Future	4529	4	4529	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
11/05/2021	R248 On 05-August-21	10.30	Call	Bond Future	1389	1	1389	1	1,300.00
11/05/2021	R248 On 05-August-21	10.60	Call	Bond Future	2248	2	2248	2	0.00
11/05/2021	R248 On 05-August-21	10.90	Call	Bond Future	3302	3	3302	3	1,300.00
11/05/2021	R248 On 05-August-21	10.60	Put	Bond Future	4208	4	4208	4	0.00
11/05/2021	R248 On 05-August-21	10.90	Put	Bond Future	3043	3	3043	3	0.00
11/05/2021	R248 On 05-August-21	10.50	Put	Bond Future	4663	5	4663	5	0.00
11/05/2021	R248 On 05-August-21	12.50	Put	Bond Future	408	0	408	0	0.00
11/05/2021	R248 On 05-August-21	11.20	Put	Bond Future	2154	2	2154	2	0.00
11/05/2021	R248 On 05-August-21	12.51	Put	Bond Future	402	0	402	0	0.00
11/05/2021	R248 On 05-August-21	10.30	Put	Bond Future	5675	6	5675	6	0.00
11/05/2021	R248 On 05-August-21	10.00	Put	Bond Future	7482	8	7482	8	0.00
11/05/2021	R248 On 05-August-21	12.52	Put	Bond Future	395	0	395	0	0.00
11/05/2021	R248 On 04-November-21			Bond Future	11.04	81.7979	11.0401	81.7979	0.00
11/05/2021	R248 On 04-November-21	12.84	Call	Bond Future	12072	12	12072	12	0.00
11/05/2021	R248 On 04-November-21	12.83	Call	Bond Future	12028	12	12028	12	0.00
11/05/2021	R248 On 04-November-21	12.85	Call	Bond Future	12117	12	12117	12	0.00
11/05/2021	R248 On 04-November-21	12.85	Put	Bond Future	926	1	926	1	0.00
11/05/2021	R248 On 04-November-21	12.83	Put	Bond Future	945	1	945	1	0.00
11/05/2021	R248 On 04-November-21	12.84	Put	Bond Future	936	1	936	1	0.00
11/05/2021	R248 On 03-February-22			Bond Future	11.22	82.7217	11.2247	82.7217	0.00
11/05/2021	R248 On 03-February-22	11.49	Call	Bond Future	5893	6	5893	6	0.00
11/05/2021	R248 On 03-February-22	11.48	Call	Bond Future	5856	6	5856	6	0.00
11/05/2021	R248 On 03-February-22	11.47	Call	Bond Future	5818	6	5818	6	0.00
11/05/2021	R248 On 03-February-22	11.49	Put	Bond Future	4110	4	4110	4	0.00
11/05/2021	R248 On 03-February-22	11.47	Put	Bond Future	4167	4	4167	4	0.00
11/05/2021	R248 On 03-February-22	11.48	Put	Bond Future	4138	4	4138	4	0.00
11/05/2021	R248 On 05-May-22			Bond Future	11.41	79.2539	11.4075	79.2539	0.00
11/05/2021	R248 On 05-May-22	11.81	Call	Bond Future	6814	7	6814	7	0.00
11/05/2021	R248 On 05-May-22	11.80	Call	Bond Future	6777	7	6777	7	0.00
11/05/2021	R248 On 05-May-22	11.79	Call	Bond Future	6741	6	6741	6	0.00
11/05/2021	R248 On 05-May-22	11.79	Put	Bond Future	4262	4	4262	4	0.00
11/05/2021	R248 On 05-May-22	11.81	Put	Bond Future	4210	4	4210	4	0.00
11/05/2021	R248 On 05-May-22	11.80	Put	Bond Future	4236	4	4236	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
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