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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For June 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2021	2025 On 05-August-21			Bond Future	153.67	153.4360	153.6742	153.4360	5,211.00
11/06/2021	2025 On 04-November-21			Bond Future	155.39	155.1478	155.3877	155.1478	0.00
11/06/2021	2025 On 03-February-22			Bond Future	155.63	155.3914	155.6335	155.3914	0.00
11/06/2021	2025 On 05-May-22			Bond Future	157.51	157.2635	157.5081	157.2635	0.00
11/06/2021	2029 On 05-August-21			Bond Future	114.89	114.3565	114.8893	114.3565	3,031.00
11/06/2021	2029 On 04-November-21			Bond Future	115.00	114.4619	114.9999	114.4619	0.00
11/06/2021	2029 On 03-February-22			Bond Future	116.35	115.8023	116.3462	115.8023	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
11/06/2021	2029 On 05-May-22			Bond Future	116.55	116.0041	116.5540	116.0041	0.00
11/06/2021	2030 On 05-August-21			Bond Future	8.75	95.8333	8.7525	95.8333	101,675.00
11/06/2021	2030 On 05-August-21	10.43	Call	Bond Future	9074	9	9074	9	0.00
11/06/2021	2030 On 05-August-21	8.50	Call	Bond Future	1231	1	1231	1	5,000.00
11/06/2021	2030 On 05-August-21	9.50	Call	Bond Future	4689	5	4689	5	0.00
11/06/2021	2030 On 05-August-21	9.75	Call	Bond Future	5829	6	5829	6	0.00
11/06/2021	2030 On 05-August-21	8.95	Call	Bond Future	2498	3	2498	3	600.00
11/06/2021	2030 On 05-August-21	10.30	Call	Bond Future	8442	8	8442	8	0.00
11/06/2021	2030 On 05-August-21	7.70	Call	Bond Future	189	0	189	0	200.00
11/06/2021	2030 On 05-August-21	10.42	Call	Bond Future	9026	9	9026	9	0.00
11/06/2021	2030 On 05-August-21	10.41	Call	Bond Future	8977	9	8977	9	0.00
11/06/2021	2030 On 05-August-21	10.15	Call	Bond Future	7715	8	7715	8	0.00
11/06/2021	2030 On 05-August-21	8.83	Call	Bond Future	2109	2	2109	2	479.00
11/06/2021	2030 On 05-August-21	9.45	Call	Bond Future	4469	5	4469	5	600.00
11/06/2021	2030 On 05-August-21	12.10	Call	Bond Future	16923	17	16923	17	0.00
11/06/2021	2030 On 05-August-21	9.15	Call	Bond Future	3227	3	3227	3	0.00
11/06/2021	2030 On 05-August-21	8.78	Call	Bond Future	1957	2	1957	2	200.00
11/06/2021	2030 On 05-August-21	7.70	Put	Bond Future	6468	6	6468	6	0.00
11/06/2021	2030 On 05-August-21	9.15	Put	Bond Future	986	1	986	1	7,500.00
11/06/2021	2030 On 05-August-21	8.50	Put	Bond Future	2691	3	2691	3	0.00
11/06/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
11/06/2021	2030 On 05-August-21	10.30	Put	Bond Future	85	0	85	0	200.00
11/06/2021	2030 On 05-August-21	8.78	Put	Bond Future	1800	2	1800	2	0.00
11/06/2021	2030 On 05-August-21	10.41	Put	Bond Future	62	0	62	0	0.00
11/06/2021	2030 On 05-August-21	10.42	Put	Bond Future	61	0	61	0	0.00
11/06/2021	2030 On 05-August-21	8.95	Put	Bond Future	1376	1	1376	1	0.00
11/06/2021	2030 On 05-August-21	9.45	Put	Bond Future	579	1	579	1	0.00
11/06/2021	2030 On 05-August-21	9.75	Put	Bond Future	329	0	329	0	479.00
11/06/2021	2030 On 05-August-21	8.83	Put	Bond Future	1667	2	1667	2	0.00
11/06/2021	2030 On 05-August-21	9.50	Put	Bond Future	528	1	528	1	0.00
11/06/2021	2030 On 05-August-21	10.15	Put	Bond Future	126	0	126	0	479.00
11/06/2021	2030 On 05-August-21	10.43	Put	Bond Future	59	0	59	0	0.00
11/06/2021	2030 On 04-November-21			Bond Future	8.93	96.8796	8.9286	96.8796	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
11/06/2021	2030 On 04-November-21	8.77	Call	Bond Future	2341	2	2341	2	300.00
11/06/2021	2030 On 04-November-21	11.44	Call	Bond Future	12799	13	12799	13	0.00
11/06/2021	2030 On 04-November-21	10.61	Call	Bond Future	9144	9	9144	9	0.00
11/06/2021	2030 On 04-November-21	9.90	Call	Bond Future	6197	6	6197	6	29.00
11/06/2021	2030 On 04-November-21	10.59	Call	Bond Future	9058	9	9058	9	0.00
11/06/2021	2030 On 04-November-21	11.26	Call	Bond Future	12001	12	12001	12	0.00
11/06/2021	2030 On 04-November-21	9.20	Call	Bond Future	3593	4	3593	4	29.00
11/06/2021	2030 On 04-November-21	8.27	Call	Bond Future	1262	1	1262	1	300.00
11/06/2021	2030 On 04-November-21	10.60	Call	Bond Future	9101	9	9101	9	0.00
11/06/2021	2030 On 04-November-21	10.60	Put	Bond Future	388	0	388	0	0.00
11/06/2021	2030 On 04-November-21	10.59	Put	Bond Future	393	0	393	0	0.00
11/06/2021	2030 On 04-November-21	8.77	Put	Bond Future	3226	3	3226	3	0.00
11/06/2021	2030 On 04-November-21	11.44	Put	Bond Future	96	0	96	0	300.00
11/06/2021	2030 On 04-November-21	8.27	Put	Bond Future	5006	5	5006	5	0.00
11/06/2021	2030 On 04-November-21	9.20	Put	Bond Future	2104	2	2104	2	0.00
11/06/2021	2030 On 04-November-21	10.61	Put	Bond Future	382	0	382	0	0.00
11/06/2021	2030 On 04-November-21	11.26	Put	Bond Future	132	0	132	0	29.00
11/06/2021	2030 On 04-November-21	9.90	Put	Bond Future	1002	1	1002	1	0.00
11/06/2021	2030 On 03-February-22			Bond Future	9.11	93.9870	9.1146	93.9870	0.00
11/06/2021	2030 On 03-February-22	9.60	Call	Bond Future	4754	5	4754	5	1,000.00
11/06/2021	2030 On 03-February-22	10.85	Call	Bond Future	9408	9	9408	9	0.00
11/06/2021	2030 On 03-February-22	9.78	Call	Bond Future	5372	5	5372	5	0.00
11/06/2021	2030 On 03-February-22	9.43	Call	Bond Future	4203	4	4203	4	0.00
11/06/2021	2030 On 03-February-22	9.44	Call	Bond Future	4235	4	4235	4	0.00
11/06/2021	2030 On 03-February-22	8.85	Call	Bond Future	2591	3	2591	3	1,000.00
11/06/2021	2030 On 03-February-22	9.35	Call	Bond Future	3958	4	3958	4	0.00
11/06/2021	2030 On 03-February-22	8.39	Call	Bond Future	1610	2	1610	2	101.00
11/06/2021	2030 On 03-February-22	9.45	Call	Bond Future	4266	4	4266	4	0.00
11/06/2021	2030 On 03-February-22	9.45	Put	Bond Future	2490	2	2490	2	0.00
11/06/2021	2030 On 03-February-22	9.35	Put	Bond Future	2707	3	2707	3	101.00
11/06/2021	2030 On 03-February-22	8.39	Put	Bond Future	5597	6	5597	6	0.00
11/06/2021	2030 On 03-February-22	8.85	Put	Bond Future	4023	4	4023	4	0.00
11/06/2021	2030 On 03-February-22	9.44	Put	Bond Future	2511	3	2511	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
11/06/2021	2030 On 03-February-22	9.43	Put	Bond Future	2532	3	2532	3	0.00
11/06/2021	2030 On 03-February-22	9.78	Put	Bond Future	1891	2	1891	2	101.00
11/06/2021	2030 On 03-February-22	10.85	Put	Bond Future	670	1	670	1	1,000.00
11/06/2021	2030 On 03-February-22	9.60	Put	Bond Future	2198	2	2198	2	0.00
11/06/2021	2030 On 05-May-22			Bond Future	9.31	95.0986	9.3098	95.0986	0.00
11/06/2021	2030 On 05-May-22	8.89	Call	Bond Future	2548	3	2548	3	1,800.00
11/06/2021	2030 On 05-May-22	11.04	Call	Bond Future	9371	9	9371	9	0.00
11/06/2021	2030 On 05-May-22	9.35	Call	Bond Future	3697	4	3697	4	0.00
11/06/2021	2030 On 05-May-22	10.20	Call	Bond Future	6367	6	6367	6	0.00
11/06/2021	2030 On 05-May-22	10.19	Call	Bond Future	6332	6	6332	6	0.00
11/06/2021	2030 On 05-May-22	8.14	Call	Bond Future	1235	1	1235	1	1,800.00
11/06/2021	2030 On 05-May-22	9.95	Call	Bond Future	5510	6	5510	6	0.00
11/06/2021	2030 On 05-May-22	10.21	Call	Bond Future	6402	6	6402	6	0.00
11/06/2021	2030 On 05-May-22	8.47	Call	Bond Future	1704	2	1704	2	1,073.00
11/06/2021	2030 On 05-May-22	8.14	Put	Bond Future	7551	8	7551	8	0.00
11/06/2021	2030 On 05-May-22	10.21	Put	Bond Future	1887	2	1887	2	0.00
11/06/2021	2030 On 05-May-22	8.89	Put	Bond Future	4754	5	4754	5	0.00
11/06/2021	2030 On 05-May-22	10.19	Put	Bond Future	1914	2	1914	2	0.00
11/06/2021	2030 On 05-May-22	10.20	Put	Bond Future	1900	2	1900	2	0.00
11/06/2021	2030 On 05-May-22	9.35	Put	Bond Future	3489	3	3489	3	1,073.00
11/06/2021	2030 On 05-May-22	8.47	Put	Bond Future	6185	6	6185	6	0.00
11/06/2021	2030 On 05-May-22	9.95	Put	Bond Future	2270	2	2270	2	1,073.00
11/06/2021	2030 On 05-May-22	11.04	Put	Bond Future	938	1	938	1	1,800.00
11/06/2021	2032 On 05-August-21			Bond Future	9.44	95.1880	9.4371	95.1880	120,364.00
11/06/2021	2032 On 05-August-21	11.36	Call	Bond Future	11109	11	11109	11	0.00
11/06/2021	2032 On 05-August-21	11.35	Call	Bond Future	11058	11	11058	11	0.00
11/06/2021	2032 On 05-August-21	11.37	Call	Bond Future	11161	11	11161	11	0.00
11/06/2021	2032 On 05-August-21	11.37	Put	Bond Future	42	0	42	0	0.00
11/06/2021	2032 On 05-August-21	11.35	Put	Bond Future	44	0	44	0	0.00
11/06/2021	2032 On 05-August-21	11.36	Put	Bond Future	43	0	43	0	0.00
11/06/2021	2032 On 04-November-21			Bond Future	9.62	92.0820	9.6207	92.0820	21.00
11/06/2021	2032 On 04-November-21	9.33	Call	Bond Future	2358	2	2358	2	700.00
11/06/2021	2032 On 04-November-21	12.81	Call	Bond Future	16969	17	16969	17	0.00

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11/06/2021	2032 On 04-November-21	11.71	Call	Bond Future	11896	12	11896	12	0.00
11/06/2021	2032 On 04-November-21	9.83	Call	Bond Future	3879	4	3879	4	700.00
11/06/2021	2032 On 04-November-21	11.70	Call	Bond Future	11850	12	11850	12	0.00
11/06/2021	2032 On 04-November-21	11.69	Call	Bond Future	11803	12	11803	12	0.00
11/06/2021	2032 On 04-November-21	11.71	Put	Bond Future	283	0	283	0	0.00
11/06/2021	2032 On 04-November-21	11.69	Put	Bond Future	292	0	292	0	0.00
11/06/2021	2032 On 04-November-21	12.81	Put	Bond Future	45	0	45	0	700.00
11/06/2021	2032 On 04-November-21	11.70	Put	Bond Future	287	0	287	0	0.00
11/06/2021	2032 On 04-November-21	9.83	Put	Bond Future	2617	3	2617	3	0.00
11/06/2021	2032 On 04-November-21	9.33	Put	Bond Future	4151	4	4151	4	0.00
11/06/2021	2032 On 03-February-22			Bond Future	9.81	93.1389	9.8105	93.1389	0.00
11/06/2021	2032 On 03-February-22	10.35	Call	Bond Future	5573	6	5573	6	0.00
11/06/2021	2032 On 03-February-22	10.14	Call	Bond Future	4827	5	4827	5	0.00
11/06/2021	2032 On 03-February-22	9.14	Call	Bond Future	2006	2	2006	2	97.00
11/06/2021	2032 On 03-February-22	10.45	Call	Bond Future	5947	6	5947	6	0.00
11/06/2021	2032 On 03-February-22	8.91	Call	Bond Future	1562	2	1562	2	198.00
11/06/2021	2032 On 03-February-22	10.44	Call	Bond Future	5909	6	5909	6	0.00
11/06/2021	2032 On 03-February-22	9.62	Call	Bond Future	3204	3	3204	3	210.00
11/06/2021	2032 On 03-February-22	10.95	Call	Bond Future	7949	8	7949	8	0.00
11/06/2021	2032 On 03-February-22	11.13	Call	Bond Future	8670	9	8670	9	0.00
11/06/2021	2032 On 03-February-22	10.53	Call	Bond Future	6253	6	6253	6	0.00
11/06/2021	2032 On 03-February-22	9.58	Call	Bond Future	3093	3	3093	3	400.00
11/06/2021	2032 On 03-February-22	10.66	Call	Bond Future	6765	7	6765	7	0.00
11/06/2021	2032 On 03-February-22	9.81	Call	Bond Future	3761	4	3761	4	0.00
11/06/2021	2032 On 03-February-22	10.42	Call	Bond Future	5834	6	5834	6	0.00
11/06/2021	2032 On 03-February-22	10.43	Call	Bond Future	5871	6	5871	6	0.00
11/06/2021	2032 On 03-February-22	10.43	Put	Bond Future	2307	2	2307	2	0.00
11/06/2021	2032 On 03-February-22	10.42	Put	Bond Future	2325	2	2325	2	0.00
11/06/2021	2032 On 03-February-22	9.81	Put	Bond Future	3764	4	3764	4	198.00
11/06/2021	2032 On 03-February-22	8.91	Put	Bond Future	7100	7	7100	7	0.00
11/06/2021	2032 On 03-February-22	10.66	Put	Bond Future	1926	2	1926	2	97.00
11/06/2021	2032 On 03-February-22	10.45	Put	Bond Future	2271	2	2271	2	198.00
11/06/2021	2032 On 03-February-22	10.53	Put	Bond Future	2131	2	2131	2	210.00

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11/06/2021	2032 On 03-February-22	10.35	Put	Bond Future	2458	2	2458	2	400.00
11/06/2021	2032 On 03-February-22	9.58	Put	Bond Future	4469	4	4469	4	0.00
11/06/2021	2032 On 03-February-22	11.13	Put	Bond Future	1303	1	1303	1	210.00
11/06/2021	2032 On 03-February-22	10.95	Put	Bond Future	1538	2	1538	2	400.00
11/06/2021	2032 On 03-February-22	10.44	Put	Bond Future	2289	2	2289	2	0.00
11/06/2021	2032 On 03-February-22	10.14	Put	Bond Future	2907	3	2907	3	97.00
11/06/2021	2032 On 03-February-22	9.14	Put	Bond Future	6087	6	6087	6	0.00
11/06/2021	2032 On 03-February-22	9.62	Put	Bond Future	4340	4	4340	4	0.00
11/06/2021	2032 On 05-May-22			Bond Future	10.01	90.0937	10.0055	90.0937	0.00
11/06/2021	2032 On 05-May-22	11.04	Call	Bond Future	7778	8	7778	8	0.00
11/06/2021	2032 On 05-May-22	11.02	Call	Bond Future	7707	8	7707	8	0.00
11/06/2021	2032 On 05-May-22	11.03	Call	Bond Future	7742	8	7742	8	0.00
11/06/2021	2032 On 05-May-22	11.03	Put	Bond Future	2117	2	2117	2	0.00
11/06/2021	2032 On 05-May-22	11.02	Put	Bond Future	2135	2	2135	2	0.00
11/06/2021	2032 On 05-May-22	11.04	Put	Bond Future	2100	2	2100	2	0.00
11/06/2021	2033 On 05-August-21			Bond Future	108.69	108.1464	108.6873	108.1464	9,059.00
11/06/2021	2033 On 04-November-21			Bond Future	108.65	108.1033	108.6495	108.1033	0.00
11/06/2021	2033 On 03-February-22			Bond Future	109.92	109.3691	109.9214	109.3691	0.00
11/06/2021	2033 On 05-May-22			Bond Future	109.97	109.4146	109.9730	109.4146	0.00
11/06/2021	2037 On 05-August-21			Bond Future	10.29	86.6544	10.2942	86.6544	126,497.00
11/06/2021	2037 On 05-August-21	12.26	Call	Bond Future	12121	12	12121	12	0.00
11/06/2021	2037 On 05-August-21	12.27	Call	Bond Future	12174	12	12174	12	0.00
11/06/2021	2037 On 05-August-21	12.28	Call	Bond Future	12227	12	12227	12	0.00
11/06/2021	2037 On 05-August-21	12.26	Put	Bond Future	59	0	59	0	0.00
11/06/2021	2037 On 05-August-21	12.27	Put	Bond Future	57	0	57	0	0.00
11/06/2021	2037 On 05-August-21	12.28	Put	Bond Future	56	0	56	0	0.00
11/06/2021	2037 On 04-November-21			Bond Future	10.47	87.6006	10.4726	87.6006	0.00
11/06/2021	2037 On 04-November-21	12.82	Call	Bond Future	14060	14	14060	14	0.00
11/06/2021	2037 On 04-November-21	12.81	Call	Bond Future	14013	14	14013	14	0.00
11/06/2021	2037 On 04-November-21	12.30	Call	Bond Future	11607	12	11607	12	0.00
11/06/2021	2037 On 04-November-21	11.49	Call	Bond Future	7927	8	7927	8	600.00
11/06/2021	2037 On 04-November-21	12.83	Call	Bond Future	14107	14	14107	14	0.00
11/06/2021	2037 On 04-November-21	12.82	Put	Bond Future	292	0	292	0	0.00

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11/06/2021	2037 On 04-November-21	12.30	Put	Bond Future	582	1	582	1	600.00
11/06/2021	2037 On 04-November-21	11.49	Put	Bond Future	1506	1	1506	1	0.00
11/06/2021	2037 On 04-November-21	12.81	Put	Bond Future	296	0	296	0	0.00
11/06/2021	2037 On 04-November-21	12.83	Put	Bond Future	288	0	288	0	0.00
11/06/2021	2037 On 03-February-22			Bond Future	10.66	84.3514	10.6596	84.3514	0.00
11/06/2021	2037 On 03-February-22	11.47	Call	Bond Future	7435	8	7435	8	0.00
11/06/2021	2037 On 03-February-22	11.46	Call	Bond Future	7393	8	7393	8	0.00
11/06/2021	2037 On 03-February-22	11.45	Call	Bond Future	7351	7	7351	7	0.00
11/06/2021	2037 On 03-February-22	11.47	Put	Bond Future	2396	2	2396	2	0.00
11/06/2021	2037 On 03-February-22	11.45	Put	Bond Future	2431	2	2431	2	0.00
11/06/2021	2037 On 03-February-22	11.46	Put	Bond Future	2413	2	2413	2	0.00
11/06/2021	2037 On 05-May-22			Bond Future	10.85	85.3494	10.8518	85.3494	1,260.00
11/06/2021	2037 On 05-May-22	11.84	Call	Bond Future	8482	9	8482	9	0.00
11/06/2021	2037 On 05-May-22	11.82	Call	Bond Future	8400	9	8400	9	0.00
11/06/2021	2037 On 05-May-22	11.83	Call	Bond Future	8441	9	8441	9	0.00
11/06/2021	2037 On 05-May-22	11.84	Put	Bond Future	2556	3	2556	3	0.00
11/06/2021	2037 On 05-May-22	11.82	Put	Bond Future	2587	3	2587	3	0.00
11/06/2021	2037 On 05-May-22	11.83	Put	Bond Future	2572	3	2572	3	0.00
11/06/2021	2038 On 05-August-21			Bond Future	122.04	121.0108	122.0361	121.0108	7,713.00
11/06/2021	2038 On 04-November-21			Bond Future	123.40	122.3609	123.3969	122.3609	0.00
11/06/2021	2038 On 03-February-22			Bond Future	123.07	122.0240	123.0716	122.0240	0.00
11/06/2021	2038 On 05-May-22			Bond Future	124.55	123.4943	124.5543	123.4943	0.00
11/06/2021	2040 On 05-August-21			Bond Future	10.45	88.7579	10.4469	88.7579	86,088.00
11/06/2021	2040 On 05-August-21	12.49	Call	Bond Future	13273	14	13273	14	0.00
11/06/2021	2040 On 05-August-21	11.55	Call	Bond Future	8001	8	8001	8	900.00
11/06/2021	2040 On 05-August-21	14.80	Call	Bond Future	24649	25	24649	25	0.00
11/06/2021	2040 On 05-August-21	12.48	Call	Bond Future	13217	13	13217	13	0.00
11/06/2021	2040 On 05-August-21	12.47	Call	Bond Future	13162	13	13162	13	0.00
11/06/2021	2040 On 05-August-21	11.05	Call	Bond Future	5263	5	5263	5	900.00
11/06/2021	2040 On 05-August-21	11.05	Put	Bond Future	994	1	994	1	0.00
11/06/2021	2040 On 05-August-21	12.49	Put	Bond Future	49	0	49	0	0.00
11/06/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
11/06/2021	2040 On 05-August-21	12.47	Put	Bond Future	52	0	52	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
11/06/2021	2040 On 05-August-21	11.55	Put	Bond Future	436	0	436	0	0.00
11/06/2021	2040 On 05-August-21	12.48	Put	Bond Future	50	0	50	0	0.00
11/06/2021	2040 On 04-November-21			Bond Future	10.62	89.7271	10.6215	89.7271	0.00
11/06/2021	2040 On 04-November-21	12.91	Call	Bond Future	14583	15	14583	15	0.00
11/06/2021	2040 On 04-November-21	12.89	Call	Bond Future	14485	15	14485	15	0.00
11/06/2021	2040 On 04-November-21	12.90	Call	Bond Future	14534	15	14534	15	0.00
11/06/2021	2040 On 04-November-21	12.90	Put	Bond Future	344	0	344	0	0.00
11/06/2021	2040 On 04-November-21	12.89	Put	Bond Future	349	0	349	0	0.00
11/06/2021	2040 On 04-November-21	12.91	Put	Bond Future	340	0	340	0	0.00
11/06/2021	2040 On 03-February-22			Bond Future	10.80	86.2521	10.8044	86.2521	0.00
11/06/2021	2040 On 03-February-22	11.58	Call	Bond Future	7798	8	7798	8	0.00
11/06/2021	2040 On 03-February-22	11.57	Call	Bond Future	7753	8	7753	8	0.00
11/06/2021	2040 On 03-February-22	11.59	Call	Bond Future	7842	8	7842	8	0.00
11/06/2021	2040 On 03-February-22	11.57	Put	Bond Future	2663	3	2663	3	0.00
11/06/2021	2040 On 03-February-22	11.58	Put	Bond Future	2644	3	2644	3	0.00
11/06/2021	2040 On 03-February-22	11.59	Put	Bond Future	2625	3	2625	3	0.00
11/06/2021	2040 On 05-May-22			Bond Future	10.99	87.2726	10.9918	87.2726	0.00
11/06/2021	2040 On 05-May-22	9.82	Call	Bond Future	1950	2	1950	2	1,200.00
11/06/2021	2040 On 05-May-22	11.91	Call	Bond Future	8763	9	8763	9	0.00
11/06/2021	2040 On 05-May-22	11.90	Call	Bond Future	8720	9	8720	9	0.00
11/06/2021	2040 On 05-May-22	11.92	Call	Bond Future	8806	9	8806	9	0.00
11/06/2021	2040 On 05-May-22	10.57	Call	Bond Future	3800	4	3800	4	1,200.00
11/06/2021	2040 On 05-May-22	13.04	Call	Bond Future	13454	14	13454	14	0.00
11/06/2021	2040 On 05-May-22	13.04	Put	Bond Future	1169	1	1169	1	1,200.00
11/06/2021	2040 On 05-May-22	11.91	Put	Bond Future	2873	3	2873	3	0.00
11/06/2021	2040 On 05-May-22	11.92	Put	Bond Future	2855	3	2855	3	0.00
11/06/2021	2040 On 05-May-22	10.57	Put	Bond Future	6743	7	6743	7	0.00
11/06/2021	2040 On 05-May-22	11.90	Put	Bond Future	2890	3	2890	3	0.00
11/06/2021	2040 On 05-May-22	9.82	Put	Bond Future	10531	10	10531	10	0.00
11/06/2021	2044 On 05-August-21			Bond Future	10.49	85.5249	10.4916	85.5249	59,984.00
11/06/2021	2044 On 05-August-21	12.60	Call	Bond Future	13706	14	13706	14	0.00
11/06/2021	2044 On 05-August-21	12.59	Call	Bond Future	13652	14	13652	14	0.00
11/06/2021	2044 On 05-August-21	12.61	Call	Bond Future	13761	14	13761	14	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
11/06/2021	2044 On 05-August-21	12.61	Put	Bond Future	42	0	42	0	0.00
11/06/2021	2044 On 05-August-21	12.60	Put	Bond Future	43	0	43	0	0.00
11/06/2021	2044 On 05-August-21	12.59	Put	Bond Future	44	0	44	0	0.00
11/06/2021	2044 On 04-November-21			Bond Future	10.66	86.4588	10.6577	86.4588	0.00
11/06/2021	2044 On 04-November-21	12.90	Call	Bond Future	14432	15	14432	15	0.00
11/06/2021	2044 On 04-November-21	12.89	Call	Bond Future	14384	15	14384	15	0.00
11/06/2021	2044 On 04-November-21	12.91	Call	Bond Future	14481	15	14481	15	0.00
11/06/2021	2044 On 04-November-21	12.91	Put	Bond Future	369	0	369	0	0.00
11/06/2021	2044 On 04-November-21	12.89	Put	Bond Future	379	0	379	0	0.00
11/06/2021	2044 On 04-November-21	12.90	Put	Bond Future	374	0	374	0	0.00
11/06/2021	2044 On 03-February-22			Bond Future	10.83	83.0714	10.8313	83.0714	0.00
11/06/2021	2044 On 03-February-22	11.61	Call	Bond Future	7931	8	7931	8	0.00
11/06/2021	2044 On 03-February-22	11.60	Call	Bond Future	7886	8	7886	8	0.00
11/06/2021	2044 On 03-February-22	11.59	Call	Bond Future	7841	8	7841	8	0.00
11/06/2021	2044 On 03-February-22	11.59	Put	Bond Future	2721	3	2721	3	0.00
11/06/2021	2044 On 03-February-22	11.60	Put	Bond Future	2702	3	2702	3	0.00
11/06/2021	2044 On 03-February-22	11.61	Put	Bond Future	2683	3	2683	3	0.00
11/06/2021	2044 On 05-May-22			Bond Future	11.01	84.0543	11.0089	84.0543	0.00
11/06/2021	2044 On 05-May-22	11.93	Call	Bond Future	8902	9	8902	9	0.00
11/06/2021	2044 On 05-May-22	11.92	Call	Bond Future	8858	9	8858	9	0.00
11/06/2021	2044 On 05-May-22	11.91	Call	Bond Future	8815	9	8815	9	0.00
11/06/2021	2044 On 05-May-22	11.91	Put	Bond Future	2949	3	2949	3	0.00
11/06/2021	2044 On 05-May-22	11.92	Put	Bond Future	2931	3	2931	3	0.00
11/06/2021	2044 On 05-May-22	11.93	Put	Bond Future	2913	3	2913	3	0.00
11/06/2021	2046 On 05-August-21			Bond Future	113.18	111.5879	113.1758	111.5879	18,098.00
11/06/2021	2046 On 04-November-21			Bond Future	112.60	110.9939	112.5988	110.9939	0.00
11/06/2021	2046 On 03-February-22			Bond Future	113.92	112.2937	113.9169	112.2937	0.00
11/06/2021	2046 On 05-May-22			Bond Future	113.41	111.7717	113.4139	111.7717	0.00
11/06/2021	2050 On 05-August-21			Bond Future	115.39	113.8043	115.3896	113.8043	11,059.00
11/06/2021	2050 On 04-November-21			Bond Future	116.68	115.0738	116.6762	115.0738	0.00
11/06/2021	2050 On 03-February-22			Bond Future	116.08	114.4555	116.0760	114.4555	0.00
11/06/2021	2050 On 05-May-22			Bond Future	117.47	115.8346	117.4745	115.8346	0.00
11/06/2021	8607 On 21-December-26			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
11/06/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2021	AL37 On 05-August-21			Index Future	802.75	803.0060	802.7470	803.0060	0.00
11/06/2021	AL37 On 04-November-21			Index Future	811.60	811.8610	811.5970	811.8610	0.00
11/06/2021	AL37 On 03-February-22			Index Future	820.90	821.1710	820.9020	821.1710	0.00
11/06/2021	AL37 On 05-May-22			Index Future	830.60	830.8680	830.5950	830.8680	0.00
11/06/2021	AL7T On 05-August-21			Index Future	920.26	920.8860	920.2610	920.8860	0.00
11/06/2021	AL7T On 04-November-21			Index Future	930.41	931.0410	930.4060	931.0410	0.00
11/06/2021	AL7T On 03-February-22			Index Future	941.07	941.7180	941.0740	941.7180	0.00
11/06/2021	AL7T On 05-May-22			Index Future	952.19	952.8390	952.1850	952.8390	0.00
11/06/2021	ALBI On 05-August-21			Index Future	809.18	810.3150	809.1760	810.3150	114.00
11/06/2021	ALBI On 04-November-21			Index Future	818.10	819.2500	818.0960	819.2500	0.00
11/06/2021	ALBI On 03-February-22			Index Future	827.48	828.6450	827.4760	828.6450	0.00
11/06/2021	ALBI On 05-May-22			Index Future	837.25	838.4310	837.2470	838.4310	0.00
11/06/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/06/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2021	C212 On 31-January-22			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
11/06/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2021	ES33 On 05-August-21			Bond Future	10.96	80.2969	10.9568	80.2969	350.00
11/06/2021	ES33 On 04-November-21			Bond Future	11.18	77.3985	11.1835	77.3985	0.00
11/06/2021	ES33 On 03-February-22			Bond Future	11.42	78.2868	11.4221	78.2868	0.00
11/06/2021	ES33 On 05-May-22			Bond Future	11.66	75.4355	11.6629	75.4355	0.00
11/06/2021	ES42 On 05-August-21			Bond Future	11.49	79.2049	11.4938	79.2049	4,779.00
11/06/2021	ES42 On 04-November-21			Bond Future	11.71	75.8116	11.7082	75.8116	0.00
11/06/2021	ES42 On 03-February-22			Bond Future	11.93	76.6821	11.9265	76.6821	0.00
11/06/2021	ES42 On 05-May-22			Bond Future	12.15	73.3305	12.1544	73.3305	0.00
11/06/2021	GOVI On 05-August-21			GOVI	799.03	800.1090	799.0330	800.1090	977.00
11/06/2021	GOVI On 05-August-21	719.15	Call	GOVI	798830	81	798830	81	0.00
11/06/2021	GOVI On 05-August-21	719.14	Call	GOVI	798930	81	798930	81	0.00
11/06/2021	GOVI On 05-August-21	719.13	Call	GOVI	799030	81	799030	81	0.00
11/06/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
11/06/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
11/06/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
11/06/2021	GOVI On 04-November-21			GOVI	807.84	808.9330	807.8420	808.9330	0.00
11/06/2021	GOVI On 04-November-21	728.42	Call	GOVI	794220	81	794220	81	0.00
11/06/2021	GOVI On 04-November-21	728.41	Call	GOVI	794320	81	794320	81	0.00
11/06/2021	GOVI On 04-November-21	728.40	Call	GOVI	794420	81	794420	81	0.00
11/06/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
11/06/2021	GOVI On 04-November-21	728.41	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
11/06/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
11/06/2021	GOVI On 03-February-22			GOVI	817.10	818.2090	817.1040	818.2090	0.00
11/06/2021	GOVI On 03-February-22	792.75	Call	GOVI	243540	25	243540	25	0.00
11/06/2021	GOVI On 03-February-22	792.74	Call	GOVI	243640	25	243640	25	0.00
11/06/2021	GOVI On 03-February-22	792.76	Call	GOVI	243440	25	243440	25	0.00
11/06/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
11/06/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
11/06/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
11/06/2021	GOVI On 05-May-22			GOVI	826.75	827.8710	826.7520	827.8710	0.00
11/06/2021	GOVI On 05-May-22	788.24	Call	GOVI	385120	40	385120	40	0.00
11/06/2021	GOVI On 05-May-22	788.23	Call	GOVI	385220	40	385220	40	0.00
11/06/2021	GOVI On 05-May-22	788.25	Call	GOVI	385020	40	385020	40	0.00
11/06/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
11/06/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
11/06/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
11/06/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/06/2021	IGOV On 05-August-21			Index Future	296.42	294.7550	296.4220	294.7550	576.00
11/06/2021	IGOV On 04-November-21			Index Future	299.76	298.0780	299.7630	298.0780	16.00
11/06/2021	IGOV On 03-February-22			Index Future	303.27	301.5680	303.2720	301.5680	0.00
11/06/2021	IGOV On 05-May-22			Index Future	306.92	305.2000	306.9240	305.2000	0.00
11/06/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
11/06/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
11/06/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
11/06/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
11/06/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
11/06/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
11/06/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
11/06/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
11/06/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
11/06/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
11/06/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
11/06/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
11/06/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	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
11/06/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
11/06/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
11/06/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
11/06/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
11/06/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
11/06/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
11/06/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
11/06/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
11/06/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
11/06/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/06/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.69	96.3150	3.6850	96.3150	0.00
11/06/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.72	96.2850	3.7150	96.2850	0.00
11/06/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.75	96.2400	3.7500	96.2400	0.00
11/06/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.78	96.2150	3.7750	96.2150	30,000.00
11/06/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.86	96.1400	3.8600	96.1400	0.00
11/06/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.89	96.1100	3.8900	96.1100	0.00
11/06/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.00	95.9800	4.0000	95.9800	0.00
11/06/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.25	95.7550	4.2450	95.7550	0.00
11/06/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.51	95.4700	4.5100	95.4700	471.00
11/06/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.69	95.2900	4.6900	95.2900	0.00
11/06/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.97	95.0150	4.9650	95.0150	0.00
11/06/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.14	94.8400	5.1350	94.8400	0.00
11/06/2021	R023 On 05-August-21			Bond Future	5.14	107.3502	5.1375	107.3502	15,414.00
11/06/2021	R023 On 05-August-21	5.31	Call	Bond Future	371	0	371	0	0.00
11/06/2021	R023 On 05-August-21	5.30	Call	Bond Future	360	0	360	0	0.00
11/06/2021	R023 On 05-August-21	5.29	Call	Bond Future	348	0	348	0	0.00
11/06/2021	R023 On 05-August-21	5.29	Put	Bond Future	118	0	118	0	0.00
11/06/2021	R023 On 05-August-21	5.30	Put	Bond Future	114	0	114	0	0.00
11/06/2021	R023 On 05-August-21	5.31	Put	Bond Future	110	0	110	0	0.00
11/06/2021	R023 On 04-November-21			Bond Future	5.28	104.6143	5.2790	104.6143	0.00
11/06/2021	R023 On 04-November-21	4.92	Call	Bond Future	130	0	130	0	0.00
11/06/2021	R023 On 04-November-21	4.91	Call	Bond Future	126	0	126	0	0.00
11/06/2021	R023 On 04-November-21	4.90	Call	Bond Future	122	0	122	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
11/06/2021	R023 On 04-November-21	4.90	Put	Bond Future	608	1	608	1	0.00
11/06/2021	R023 On 04-November-21	4.91	Put	Bond Future	599	1	599	1	0.00
11/06/2021	R023 On 04-November-21	4.92	Put	Bond Future	590	1	590	1	0.00
11/06/2021	R023 On 03-February-22			Bond Future	5.45	105.8145	5.4528	105.8145	0.00
11/06/2021	R023 On 03-February-22	5.07	Call	Bond Future	192	0	192	0	0.00
11/06/2021	R023 On 03-February-22	5.06	Call	Bond Future	188	0	188	0	0.00
11/06/2021	R023 On 03-February-22	5.08	Call	Bond Future	196	0	196	0	0.00
11/06/2021	R023 On 03-February-22	5.08	Put	Bond Future	582	1	582	1	0.00
11/06/2021	R023 On 03-February-22	5.06	Put	Bond Future	594	1	594	1	0.00
11/06/2021	R023 On 03-February-22	5.07	Put	Bond Future	588	1	588	1	0.00
11/06/2021	R023 On 05-May-22			Bond Future	5.66	103.1550	5.6633	103.1550	0.00
11/06/2021	R023 On 05-May-22	6.30	Call	Bond Future	702	1	702	1	0.00
11/06/2021	R023 On 05-May-22	6.29	Call	Bond Future	697	1	697	1	0.00
11/06/2021	R023 On 05-May-22	6.31	Call	Bond Future	708	1	708	1	0.00
11/06/2021	R023 On 05-May-22	6.31	Put	Bond Future	199	0	199	0	0.00
11/06/2021	R023 On 05-May-22	6.29	Put	Bond Future	203	0	203	0	0.00
11/06/2021	R023 On 05-May-22	6.30	Put	Bond Future	201	0	201	0	0.00
11/06/2021	R035 On 05-August-21			Bond Future	10.05	95.5047	10.0487	95.5047	82,684.00
11/06/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
11/06/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
11/06/2021	R035 On 05-August-21	10.77	Call	Bond Future	5539	6	5539	6	0.00
11/06/2021	R035 On 05-August-21	10.02	Call	Bond Future	2252	2	2252	2	100.00
11/06/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
11/06/2021	R035 On 05-August-21	11.37	Call	Bond Future	8701	9	8701	9	0.00
11/06/2021	R035 On 05-August-21	11.37	Put	Bond Future	245	0	245	0	100.00
11/06/2021	R035 On 05-August-21	5.31	Put	Bond Future	42733	43	42733	43	0.00
11/06/2021	R035 On 05-August-21	10.77	Put	Bond Future	775	1	775	1	100.00
11/06/2021	R035 On 05-August-21	10.02	Put	Bond Future	2449	2	2449	2	0.00
11/06/2021	R035 On 05-August-21	5.29	Put	Bond Future	42967	43	42967	43	0.00
11/06/2021	R035 On 05-August-21	5.30	Put	Bond Future	42850	43	42850	43	0.00
11/06/2021	R035 On 04-November-21			Bond Future	10.24	92.0723	10.2350	92.0723	0.00
11/06/2021	R035 On 04-November-21	11.20	Call	Bond Future	7633	8	7633	8	0.00
11/06/2021	R035 On 04-November-21	13.82	Call	Bond Future	20014	20	20014	20	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
11/06/2021	R035 On 04-November-21	11.75	Call	Bond Future	10147	10	10147	10	0.00
11/06/2021	R035 On 04-November-21	10.23	Call	Bond Future	3636	4	3636	4	782.00
11/06/2021	R035 On 04-November-21	12.52	Call	Bond Future	13851	14	13851	14	0.00
11/06/2021	R035 On 04-November-21	12.51	Call	Bond Future	13802	14	13802	14	0.00
11/06/2021	R035 On 04-November-21	11.08	Call	Bond Future	7079	7	7079	7	0.00
11/06/2021	R035 On 04-November-21	10.60	Call	Bond Future	5008	5	5008	5	0.00
11/06/2021	R035 On 04-November-21	10.11	Call	Bond Future	3237	3	3237	3	350.00
11/06/2021	R035 On 04-November-21	10.12	Call	Bond Future	3269	3	3269	3	400.00
11/06/2021	R035 On 04-November-21	10.62	Call	Bond Future	5088	5	5088	5	400.00
11/06/2021	R035 On 04-November-21	12.53	Call	Bond Future	13899	14	13899	14	0.00
11/06/2021	R035 On 04-November-21	12.53	Put	Bond Future	280	0	280	0	0.00
11/06/2021	R035 On 04-November-21	11.75	Put	Bond Future	798	1	798	1	782.00
11/06/2021	R035 On 04-November-21	10.62	Put	Bond Future	2570	3	2570	3	0.00
11/06/2021	R035 On 04-November-21	10.12	Put	Bond Future	4042	4	4042	4	0.00
11/06/2021	R035 On 04-November-21	10.60	Put	Bond Future	2618	3	2618	3	350.00
11/06/2021	R035 On 04-November-21	10.11	Put	Bond Future	4077	4	4077	4	0.00
11/06/2021	R035 On 04-November-21	11.20	Put	Bond Future	1508	1	1508	1	350.00
11/06/2021	R035 On 04-November-21	11.08	Put	Bond Future	1683	2	1683	2	782.00
11/06/2021	R035 On 04-November-21	10.23	Put	Bond Future	3669	4	3669	4	0.00
11/06/2021	R035 On 04-November-21	12.52	Put	Bond Future	284	0	284	0	0.00
11/06/2021	R035 On 04-November-21	13.82	Put	Bond Future	36	0	36	0	400.00
11/06/2021	R035 On 04-November-21	12.51	Put	Bond Future	288	0	288	0	0.00
11/06/2021	R035 On 03-February-22			Bond Future	10.43	93.1289	10.4306	93.1289	0.00
11/06/2021	R035 On 03-February-22	11.05	Call	Bond Future	6567	7	6567	7	0.00
11/06/2021	R035 On 03-February-22	11.88	Call	Bond Future	10081	10	10081	10	0.00
11/06/2021	R035 On 03-February-22	10.10	Call	Bond Future	3226	3	3226	3	280.00
11/06/2021	R035 On 03-February-22	9.70	Call	Bond Future	2165	2	2165	2	683.00
11/06/2021	R035 On 03-February-22	11.24	Call	Bond Future	7362	7	7362	7	0.00
11/06/2021	R035 On 03-February-22	10.26	Call	Bond Future	3711	4	3711	4	200.00
11/06/2021	R035 On 03-February-22	11.73	Call	Bond Future	9444	10	9444	10	0.00
11/06/2021	R035 On 03-February-22	11.03	Call	Bond Future	6485	7	6485	7	0.00
11/06/2021	R035 On 03-February-22	11.39	Call	Bond Future	8010	8	8010	8	0.00
11/06/2021	R035 On 03-February-22	10.35	Call	Bond Future	3998	4	3998	4	1,600.00



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11/06/2021	R035 On 03-February-22	11.28	Call	Bond Future	7533	8	7533	8	0.00
11/06/2021	R035 On 03-February-22	11.22	Call	Bond Future	7277	7	7277	7	0.00
11/06/2021	R035 On 03-February-22	10.65	Call	Bond Future	5024	5	5024	5	0.00
11/06/2021	R035 On 03-February-22	11.23	Call	Bond Future	7319	7	7319	7	0.00
11/06/2021	R035 On 03-February-22	11.23	Put	Bond Future	2343	2	2343	2	0.00
11/06/2021	R035 On 03-February-22	11.22	Put	Bond Future	2361	2	2361	2	0.00
11/06/2021	R035 On 03-February-22	11.28	Put	Bond Future	2259	2	2259	2	200.00
11/06/2021	R035 On 03-February-22	10.26	Put	Bond Future	4827	5	4827	5	0.00
11/06/2021	R035 On 03-February-22	11.05	Put	Bond Future	2676	3	2676	3	1,600.00
11/06/2021	R035 On 03-February-22	10.35	Put	Bond Future	4523	4	4523	4	0.00
11/06/2021	R035 On 03-February-22	11.39	Put	Bond Future	2086	2	2086	2	683.00
11/06/2021	R035 On 03-February-22	11.73	Put	Bond Future	1558	2	1558	2	280.00
11/06/2021	R035 On 03-February-22	11.24	Put	Bond Future	2326	2	2326	2	0.00
11/06/2021	R035 On 03-February-22	10.65	Put	Bond Future	3617	4	3617	4	683.00
11/06/2021	R035 On 03-February-22	9.70	Put	Bond Future	7089	7	7089	7	0.00
11/06/2021	R035 On 03-February-22	11.88	Put	Bond Future	1350	1	1350	1	1,800.00
11/06/2021	R035 On 03-February-22	11.03	Put	Bond Future	2715	3	2715	3	280.00
11/06/2021	R035 On 03-February-22	10.10	Put	Bond Future	5407	5	5407	5	0.00
11/06/2021	R035 On 05-May-22			Bond Future	10.62	89.7521	10.6235	89.7521	0.00
11/06/2021	R035 On 05-May-22	11.65	Call	Bond Future	8560	9	8560	9	0.00
11/06/2021	R035 On 05-May-22	11.64	Call	Bond Future	8518	9	8518	9	0.00
11/06/2021	R035 On 05-May-22	11.63	Call	Bond Future	8477	9	8477	9	0.00
11/06/2021	R035 On 05-May-22	11.63	Put	Bond Future	2442	2	2442	2	0.00
11/06/2021	R035 On 05-May-22	11.64	Put	Bond Future	2426	2	2426	2	0.00
11/06/2021	R035 On 05-May-22	11.65	Put	Bond Future	2411	2	2411	2	0.00
11/06/2021	R186 On 05-August-21			Bond Future	7.19	116.0058	7.1863	116.0058	91,025.00
11/06/2021	R186 On 05-August-21	8.63	Call	Bond Future	6677	7	6677	7	0.00
11/06/2021	R186 On 05-August-21	8.62	Call	Bond Future	6634	7	6634	7	0.00
11/06/2021	R186 On 05-August-21	8.61	Call	Bond Future	6590	7	6590	7	0.00
11/06/2021	R186 On 05-August-21	8.61	Put	Bond Future	38	0	38	0	0.00
11/06/2021	R186 On 05-August-21	8.62	Put	Bond Future	37	0	37	0	0.00
11/06/2021	R186 On 05-August-21	8.63	Put	Bond Future	36	0	36	0	0.00
11/06/2021	R186 On 04-November-21			Bond Future	7.35	117.2717	7.3543	117.2717	0.00

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11/06/2021	R186 On 04-November-21	8.11	Call	Bond Future	4125	4	4125	4	0.00
11/06/2021	R186 On 04-November-21	8.77	Call	Bond Future	6491	7	6491	7	0.00
11/06/2021	R186 On 04-November-21	8.09	Call	Bond Future	4058	4	4058	4	0.00
11/06/2021	R186 On 04-November-21	7.77	Call	Bond Future	3045	3	3045	3	0.00
11/06/2021	R186 On 04-November-21	8.10	Call	Bond Future	4092	4	4092	4	0.00
11/06/2021	R186 On 04-November-21	8.10	Put	Bond Future	769	1	769	1	0.00
11/06/2021	R186 On 04-November-21	8.09	Put	Bond Future	779	1	779	1	0.00
11/06/2021	R186 On 04-November-21	8.77	Put	Bond Future	287	0	287	0	15,177.00
11/06/2021	R186 On 04-November-21	8.11	Put	Bond Future	759	1	759	1	0.00
11/06/2021	R186 On 04-November-21	7.77	Put	Bond Future	1177	1	1177	1	15,177.00
11/06/2021	R186 On 03-February-22			Bond Future	7.53	113.3350	7.5317	113.3350	0.00
11/06/2021	R186 On 03-February-22	7.29	Call	Bond Future	1770	2	1770	2	0.00
11/06/2021	R186 On 03-February-22	7.28	Call	Bond Future	1751	2	1751	2	0.00
11/06/2021	R186 On 03-February-22	7.30	Call	Bond Future	1789	2	1789	2	0.00
11/06/2021	R186 On 03-February-22	7.30	Put	Bond Future	2792	3	2792	3	0.00
11/06/2021	R186 On 03-February-22	7.28	Put	Bond Future	2841	3	2841	3	0.00
11/06/2021	R186 On 03-February-22	7.29	Put	Bond Future	2817	3	2817	3	0.00
11/06/2021	R186 On 05-May-22			Bond Future	7.72	114.6749	7.7211	114.6749	0.00
11/06/2021	R186 On 05-May-22	8.31	Call	Bond Future	3974	4	3974	4	0.00
11/06/2021	R186 On 05-May-22	8.30	Call	Bond Future	3947	4	3947	4	0.00
11/06/2021	R186 On 05-May-22	8.32	Call	Bond Future	4001	4	4001	4	0.00
11/06/2021	R186 On 05-May-22	8.32	Put	Bond Future	1595	2	1595	2	0.00
11/06/2021	R186 On 05-May-22	8.30	Put	Bond Future	1620	2	1620	2	0.00
11/06/2021	R186 On 05-May-22	8.31	Put	Bond Future	1608	2	1608	2	0.00
11/06/2021	R197 On 05-August-21			Bond Future	321.52	321.4302	321.5203	321.4302	1,120.00
11/06/2021	R197 On 04-November-21			Bond Future	325.10	325.0159	325.1050	325.0159	0.00
11/06/2021	R197 On 03-February-22			Bond Future	320.74	320.6555	320.7444	320.6555	0.00
11/06/2021	R197 On 05-May-22			Bond Future	324.61	324.5196	324.6085	324.5196	0.00
11/06/2021	R202 On 05-August-21			Bond Future	238.86	237.5654	238.8562	237.5654	9,436.00
11/06/2021	R202 On 04-November-21			Bond Future	241.52	240.2155	241.5192	240.2155	0.00
11/06/2021	R202 On 03-February-22			Bond Future	240.01	238.6907	240.0089	238.6907	0.00
11/06/2021	R202 On 05-May-22			Bond Future	242.90	241.5665	242.8998	241.5665	0.00
11/06/2021	R209 On 05-August-21			Bond Future	9.97	74.0884	9.9702	74.0884	28,657.00

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11/06/2021	R209 On 05-August-21	11.80	Call	Bond Future	10004	10	10004	10	0.00
11/06/2021	R209 On 05-August-21	11.79	Call	Bond Future	9958	10	9958	10	0.00
11/06/2021	R209 On 05-August-21	11.81	Call	Bond Future	10051	10	10051	10	0.00
11/06/2021	R209 On 05-August-21	11.81	Put	Bond Future	79	0	79	0	0.00
11/06/2021	R209 On 05-August-21	11.79	Put	Bond Future	83	0	83	0	0.00
11/06/2021	R209 On 05-August-21	11.80	Put	Bond Future	81	0	81	0	0.00
11/06/2021	R209 On 04-November-21			Bond Future	10.13	71.7570	10.1333	71.7570	4,375.00
11/06/2021	R209 On 04-November-21	9.50	Call	Bond Future	1667	2	1667	2	6,000.00
11/06/2021	R209 On 04-November-21	12.18	Call	Bond Future	11094	11	11094	11	0.00
11/06/2021	R209 On 04-November-21	12.00	Call	Bond Future	10348	11	10348	11	0.00
11/06/2021	R209 On 04-November-21	10.50	Call	Bond Future	4445	5	4445	5	0.00
11/06/2021	R209 On 04-November-21	12.19	Call	Bond Future	11136	11	11136	11	0.00
11/06/2021	R209 On 04-November-21	12.17	Call	Bond Future	11053	11	11053	11	0.00
11/06/2021	R209 On 04-November-21	12.19	Put	Bond Future	364	0	364	0	0.00
11/06/2021	R209 On 04-November-21	12.00	Put	Bond Future	469	0	469	0	9,000.00
11/06/2021	R209 On 04-November-21	12.18	Put	Bond Future	369	0	369	0	0.00
11/06/2021	R209 On 04-November-21	12.17	Put	Bond Future	374	0	374	0	0.00
11/06/2021	R209 On 04-November-21	10.50	Put	Bond Future	2333	2	2333	2	12,500.00
11/06/2021	R209 On 04-November-21	9.50	Put	Bond Future	5536	5	5536	5	0.00
11/06/2021	R209 On 03-February-22			Bond Future	10.30	72.5805	10.3005	72.5805	0.00
11/06/2021	R209 On 03-February-22	11.04	Call	Bond Future	6370	6	6370	6	0.00
11/06/2021	R209 On 03-February-22	11.02	Call	Bond Future	6297	6	6297	6	0.00
11/06/2021	R209 On 03-February-22	11.03	Call	Bond Future	6334	6	6334	6	0.00
11/06/2021	R209 On 03-February-22	11.03	Put	Bond Future	2312	2	2312	2	0.00
11/06/2021	R209 On 03-February-22	11.02	Put	Bond Future	2328	2	2328	2	0.00
11/06/2021	R209 On 03-February-22	11.04	Put	Bond Future	2296	2	2296	2	0.00
11/06/2021	R209 On 05-May-22			Bond Future	10.47	70.2975	10.4704	70.2975	0.00
11/06/2021	R209 On 05-May-22	11.45	Call	Bond Future	7508	8	7508	8	0.00
11/06/2021	R209 On 05-May-22	11.44	Call	Bond Future	7472	8	7472	8	0.00
11/06/2021	R209 On 05-May-22	11.43	Call	Bond Future	7436	8	7436	8	0.00
11/06/2021	R209 On 05-May-22	11.43	Put	Bond Future	2334	2	2334	2	0.00
11/06/2021	R209 On 05-May-22	11.44	Put	Bond Future	2320	2	2320	2	0.00
11/06/2021	R209 On 05-May-22	11.45	Put	Bond Future	2306	2	2306	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2021	R210 On 05-August-21			Bond Future	210.40	210.3218	210.3990	210.3218	1,486.00
11/06/2021	R210 On 04-November-21			Bond Future	209.96	209.8804	209.9571	209.8804	0.00
11/06/2021	R210 On 03-February-22			Bond Future	212.42	212.3383	212.4150	212.3383	0.00
11/06/2021	R210 On 05-May-22			Bond Future	212.13	212.0543	212.1306	212.0543	0.00
11/06/2021	R212 On 05-August-21			Bond Future	172.63	172.5905	172.6332	172.5905	1,907.00
11/06/2021	R212 On 04-November-21			Bond Future	174.56	174.5162	174.5583	174.5162	0.00
11/06/2021	R213 On 05-August-21			Bond Future	9.09	90.0084	9.0919	90.0084	9,043.00
11/06/2021	R213 On 05-August-21	10.86	Call	Bond Future	9492	10	9492	10	0.00
11/06/2021	R213 On 05-August-21	10.14	Call	Bond Future	6084	6	6084	6	0.00
11/06/2021	R213 On 05-August-21	10.78	Call	Bond Future	9109	9	9109	9	0.00
11/06/2021	R213 On 05-August-21	10.85	Call	Bond Future	9444	10	9444	10	0.00
11/06/2021	R213 On 05-August-21	10.84	Call	Bond Future	9397	9	9397	9	0.00
11/06/2021	R213 On 05-August-21	9.34	Call	Bond Future	2730	3	2730	3	0.00
11/06/2021	R213 On 05-August-21	10.84	Put	Bond Future	61	0	61	0	0.00
11/06/2021	R213 On 05-August-21	10.14	Put	Bond Future	322	0	322	0	0.00
11/06/2021	R213 On 05-August-21	9.34	Put	Bond Future	1319	1	1319	1	0.00
11/06/2021	R213 On 05-August-21	10.85	Put	Bond Future	59	0	59	0	0.00
11/06/2021	R213 On 05-August-21	10.78	Put	Bond Future	71	0	71	0	0.00
11/06/2021	R213 On 05-August-21	10.86	Put	Bond Future	57	0	57	0	0.00
11/06/2021	R213 On 04-November-21			Bond Future	9.27	87.4614	9.2681	87.4614	0.00
11/06/2021	R213 On 04-November-21	11.10	Call	Bond Future	9832	10	9832	10	0.00
11/06/2021	R213 On 04-November-21	11.09	Call	Bond Future	9790	10	9790	10	0.00
11/06/2021	R213 On 04-November-21	11.11	Call	Bond Future	9875	10	9875	10	0.00
11/06/2021	R213 On 04-November-21	11.09	Put	Bond Future	353	0	353	0	0.00
11/06/2021	R213 On 04-November-21	11.10	Put	Bond Future	348	0	348	0	0.00
11/06/2021	R213 On 04-November-21	11.11	Put	Bond Future	343	0	343	0	0.00
11/06/2021	R213 On 03-February-22			Bond Future	9.45	88.4650	9.4535	88.4650	0.00
11/06/2021	R213 On 03-February-22	10.17	Call	Bond Future	5725	6	5725	6	0.00
11/06/2021	R213 On 03-February-22	9.76	Call	Bond Future	4339	4	4339	4	0.00
11/06/2021	R213 On 03-February-22	9.15	Call	Bond Future	2646	3	2646	3	220.00
11/06/2021	R213 On 03-February-22	10.60	Call	Bond Future	7301	7	7301	7	0.00
11/06/2021	R213 On 03-February-22	9.22	Call	Bond Future	2819	3	2819	3	430.00
11/06/2021	R213 On 03-February-22	10.25	Call	Bond Future	6013	6	6013	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
11/06/2021	R213 On 03-February-22	10.15	Call	Bond Future	5653	6	5653	6	0.00
11/06/2021	R213 On 03-February-22	9.58	Call	Bond Future	3795	4	3795	4	0.00
11/06/2021	R213 On 03-February-22	9.97	Call	Bond Future	5026	5	5026	5	0.00
11/06/2021	R213 On 03-February-22	9.96	Call	Bond Future	4993	5	4993	5	0.00
11/06/2021	R213 On 03-February-22	10.67	Call	Bond Future	7554	8	7554	8	0.00
11/06/2021	R213 On 03-February-22	10.00	Call	Bond Future	5128	5	5128	5	0.00
11/06/2021	R213 On 03-February-22	8.63	Call	Bond Future	1557	2	1557	2	200.00
11/06/2021	R213 On 03-February-22	9.98	Call	Bond Future	5060	5	5060	5	0.00
11/06/2021	R213 On 03-February-22	8.80	Call	Bond Future	1875	2	1875	2	102.00
11/06/2021	R213 On 03-February-22	9.58	Put	Bond Future	3114	3	3114	3	200.00
11/06/2021	R213 On 03-February-22	8.63	Put	Bond Future	6167	6	6167	6	0.00
11/06/2021	R213 On 03-February-22	9.98	Put	Bond Future	2271	2	2271	2	0.00
11/06/2021	R213 On 03-February-22	10.00	Put	Bond Future	2235	2	2235	2	430.00
11/06/2021	R213 On 03-February-22	9.22	Put	Bond Future	4095	4	4095	4	0.00
11/06/2021	R213 On 03-February-22	8.80	Put	Bond Future	5508	5	5508	5	0.00
11/06/2021	R213 On 03-February-22	10.67	Put	Bond Future	1284	1	1284	1	220.00
11/06/2021	R213 On 03-February-22	10.60	Put	Bond Future	1376	1	1376	1	430.00
11/06/2021	R213 On 03-February-22	9.96	Put	Bond Future	2307	2	2307	2	0.00
11/06/2021	R213 On 03-February-22	9.97	Put	Bond Future	2289	2	2289	2	0.00
11/06/2021	R213 On 03-February-22	10.15	Put	Bond Future	1988	2	1988	2	200.00
11/06/2021	R213 On 03-February-22	10.25	Put	Bond Future	1839	2	1839	2	102.00
11/06/2021	R213 On 03-February-22	9.76	Put	Bond Future	2701	3	2701	3	102.00
11/06/2021	R213 On 03-February-22	10.17	Put	Bond Future	1957	2	1957	2	220.00
11/06/2021	R213 On 03-February-22	9.15	Put	Bond Future	4309	4	4309	4	0.00
11/06/2021	R213 On 05-May-22			Bond Future	9.64	85.9788	9.6376	85.9788	0.00
11/06/2021	R213 On 05-May-22	10.64	Call	Bond Future	6958	7	6958	7	0.00
11/06/2021	R213 On 05-May-22	10.65	Call	Bond Future	6994	7	6994	7	0.00
11/06/2021	R213 On 05-May-22	10.63	Call	Bond Future	6922	7	6922	7	0.00
11/06/2021	R213 On 05-May-22	10.65	Put	Bond Future	1884	2	1884	2	0.00
11/06/2021	R213 On 05-May-22	10.63	Put	Bond Future	1909	2	1909	2	0.00
11/06/2021	R213 On 05-May-22	10.64	Put	Bond Future	1897	2	1897	2	0.00
11/06/2021	R214 On 05-August-21			Bond Future	10.39	70.7837	10.3947	70.7837	17,880.00
11/06/2021	R214 On 05-August-21	12.02	Call	Bond Future	9100	9	9100	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2021	R214 On 05-August-21	12.03	Call	Bond Future	9145	9	9145	9	0.00
11/06/2021	R214 On 05-August-21	12.01	Call	Bond Future	9054	9	9054	9	0.00
11/06/2021	R214 On 05-August-21	12.03	Put	Bond Future	160	0	160	0	0.00
11/06/2021	R214 On 05-August-21	12.01	Put	Bond Future	167	0	167	0	0.00
11/06/2021	R214 On 05-August-21	12.02	Put	Bond Future	163	0	163	0	0.00
11/06/2021	R214 On 04-November-21			Bond Future	10.56	68.2790	10.5574	68.2790	0.00
11/06/2021	R214 On 04-November-21	12.48	Call	Bond Future	10654	11	10654	11	0.00
11/06/2021	R214 On 04-November-21	12.47	Call	Bond Future	10614	11	10614	11	0.00
11/06/2021	R214 On 04-November-21	12.46	Call	Bond Future	10574	11	10574	11	0.00
11/06/2021	R214 On 04-November-21	12.46	Put	Bond Future	534	1	534	1	0.00
11/06/2021	R214 On 04-November-21	12.48	Put	Bond Future	521	1	521	1	0.00
11/06/2021	R214 On 04-November-21	12.47	Put	Bond Future	527	1	527	1	0.00
11/06/2021	R214 On 03-February-22			Bond Future	10.73	69.0625	10.7267	69.0625	0.00
11/06/2021	R214 On 03-February-22	11.40	Call	Bond Future	6320	6	6320	6	0.00
11/06/2021	R214 On 03-February-22	11.39	Call	Bond Future	6284	6	6284	6	0.00
11/06/2021	R214 On 03-February-22	11.41	Call	Bond Future	6356	7	6356	7	0.00
11/06/2021	R214 On 03-February-22	11.39	Put	Bond Future	2576	3	2576	3	0.00
11/06/2021	R214 On 03-February-22	11.40	Put	Bond Future	2558	2	2558	2	0.00
11/06/2021	R214 On 03-February-22	11.41	Put	Bond Future	2541	2	2541	2	0.00
11/06/2021	R214 On 05-May-22			Bond Future	10.89	66.5995	10.8926	66.5995	0.00
11/06/2021	R214 On 05-May-22	11.74	Call	Bond Future	7234	7	7234	7	0.00
11/06/2021	R214 On 05-May-22	11.73	Call	Bond Future	7199	7	7199	7	0.00
11/06/2021	R214 On 05-May-22	11.75	Call	Bond Future	7269	7	7269	7	0.00
11/06/2021	R214 On 05-May-22	11.73	Put	Bond Future	2677	3	2677	3	0.00
11/06/2021	R214 On 05-May-22	11.74	Put	Bond Future	2661	3	2661	3	0.00
11/06/2021	R214 On 05-May-22	11.75	Put	Bond Future	2645	3	2645	3	0.00
11/06/2021	R248 On 05-August-21			Bond Future	10.40	89.3178	10.4041	89.3178	170,996.00
11/06/2021	R248 On 05-August-21	12.51	Call	Bond Future	14078	14	14078	14	0.00
11/06/2021	R248 On 05-August-21	12.50	Call	Bond Future	14022	14	14022	14	0.00
11/06/2021	R248 On 05-August-21	10.00	Call	Bond Future	1214	1	1214	1	0.00
11/06/2021	R248 On 05-August-21	10.50	Call	Bond Future	2962	3	2962	3	0.00
11/06/2021	R248 On 05-August-21	12.52	Call	Bond Future	14133	14	14133	14	0.00
11/06/2021	R248 On 05-August-21	11.20	Call	Bond Future	6556	7	6556	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
11/06/2021	R248 On 05-August-21	10.30	Call	Bond Future	2167	2	2167	2	1,300.00
11/06/2021	R248 On 05-August-21	10.90	Call	Bond Future	4894	5	4894	5	1,300.00
11/06/2021	R248 On 05-August-21	10.60	Call	Bond Future	3405	4	3405	4	0.00
11/06/2021	R248 On 05-August-21	10.90	Put	Bond Future	1170	1	1170	1	0.00
11/06/2021	R248 On 05-August-21	10.60	Put	Bond Future	1899	2	1899	2	0.00
11/06/2021	R248 On 05-August-21	10.50	Put	Bond Future	2219	2	2219	2	0.00
11/06/2021	R248 On 05-August-21	12.50	Put	Bond Future	42	0	42	0	0.00
11/06/2021	R248 On 05-August-21	11.20	Put	Bond Future	715	1	715	1	0.00
11/06/2021	R248 On 05-August-21	12.51	Put	Bond Future	41	0	41	0	0.00
11/06/2021	R248 On 05-August-21	10.30	Put	Bond Future	2987	3	2987	3	0.00
11/06/2021	R248 On 05-August-21	10.00	Put	Bond Future	4474	4	4474	4	0.00
11/06/2021	R248 On 05-August-21	12.52	Put	Bond Future	40	0	40	0	0.00
11/06/2021	R248 On 04-November-21			Bond Future	10.57	85.8809	10.5657	85.8809	0.00
11/06/2021	R248 On 04-November-21	10.30	Call	Bond Future	3133	3	3133	3	1,200.00
11/06/2021	R248 On 04-November-21	9.60	Call	Bond Future	1206	1	1206	1	1,200.00
11/06/2021	R248 On 04-November-21	12.84	Call	Bond Future	14958	15	14958	15	0.00
11/06/2021	R248 On 04-November-21	12.83	Call	Bond Future	14909	15	14909	15	0.00
11/06/2021	R248 On 04-November-21	12.85	Call	Bond Future	15008	15	15008	15	0.00
11/06/2021	R248 On 04-November-21	12.85	Put	Bond Future	341	0	341	0	0.00
11/06/2021	R248 On 04-November-21	12.83	Put	Bond Future	350	0	350	0	0.00
11/06/2021	R248 On 04-November-21	12.84	Put	Bond Future	345	0	345	0	0.00
11/06/2021	R248 On 04-November-21	9.60	Put	Bond Future	9145	9	9145	9	0.00
11/06/2021	R248 On 04-November-21	10.30	Put	Bond Future	5196	5	5196	5	0.00
11/06/2021	R248 On 03-February-22			Bond Future	10.73	86.8665	10.7342	86.8665	0.00
11/06/2021	R248 On 03-February-22	11.49	Call	Bond Future	7971	8	7971	8	0.00
11/06/2021	R248 On 03-February-22	11.48	Call	Bond Future	7925	8	7925	8	0.00
11/06/2021	R248 On 03-February-22	11.47	Call	Bond Future	7879	8	7879	8	0.00
11/06/2021	R248 On 03-February-22	11.49	Put	Bond Future	2694	3	2694	3	0.00
11/06/2021	R248 On 03-February-22	11.47	Put	Bond Future	2734	3	2734	3	0.00
11/06/2021	R248 On 03-February-22	11.48	Put	Bond Future	2714	3	2714	3	0.00
11/06/2021	R248 On 05-May-22			Bond Future	10.90	83.4788	10.8992	83.4788	0.00
11/06/2021	R248 On 05-May-22	11.81	Call	Bond Future	9014	9	9014	9	0.00
11/06/2021	R248 On 05-May-22	11.80	Call	Bond Future	8969	9	8969	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2021	R248 On 05-May-22	11.79	Call	Bond Future	8924	9	8924	9	0.00
11/06/2021	R248 On 05-May-22	11.79	Put	Bond Future	2923	3	2923	3	0.00
11/06/2021	R248 On 05-May-22	11.81	Put	Bond Future	2886	3	2886	3	0.00
11/06/2021	R248 On 05-May-22	11.80	Put	Bond Future	2904	3	2904	3	0.00