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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For August 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2021	2025 On 05-August-21			Bond Future	153.66	153.6634	153.6634	153.6634	0.00
10/08/2021	2025 On 04-November-21			Bond Future	155.38	155.3874	155.3760	155.3874	4,840.00
10/08/2021	2025 On 03-February-22			Bond Future	155.63	155.6492	155.6335	155.6492	0.00
10/08/2021	2025 On 05-May-22			Bond Future	157.51	157.5248	157.5091	157.5248	0.00
10/08/2021	2025 On 04-August-22			Bond Future	157.86	157.8796	157.8635	157.8796	0.00
10/08/2021	2029 On 05-August-21			Bond Future	114.13	114.1294	114.1294	114.1294	0.00
10/08/2021	2029 On 04-November-21			Bond Future	113.96	113.9643	113.9588	113.9643	2,964.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2021	2029 On 03-February-22			Bond Future	115.30	115.3051	115.2965	115.3051	0.00
10/08/2021	2029 On 05-May-22			Bond Future	115.50	115.5081	115.4996	115.5081	0.00
10/08/2021	2029 On 04-August-22			Bond Future	116.93	116.9433	116.9344	116.9433	0.00
10/08/2021	2030 On 05-August-21			Bond Future	8.87	95.1286	8.8700	95.1286	0.00
10/08/2021	2030 On 04-November-21			Bond Future	9.13	95.7261	9.1303	95.7261	97,529.00
10/08/2021	2030 On 04-November-21	10.61	Call	Bond Future	7806	8	7806	8	0.00
10/08/2021	2030 On 04-November-21	10.59	Call	Bond Future	7714	8	7714	8	0.00
10/08/2021	2030 On 04-November-21	8.77	Call	Bond Future	958	1	958	1	300.00
10/08/2021	2030 On 04-November-21	11.44	Call	Bond Future	11617	12	11617	12	0.00
10/08/2021	2030 On 04-November-21	8.75	Call	Bond Future	920	1	920	1	3,250.00
10/08/2021	2030 On 04-November-21	9.30	Call	Bond Future	2324	2	2324	2	0.00
10/08/2021	2030 On 04-November-21	9.90	Call	Bond Future	4622	5	4622	5	29.00
10/08/2021	2030 On 04-November-21	10.60	Call	Bond Future	7760	8	7760	8	0.00
10/08/2021	2030 On 04-November-21	8.27	Call	Bond Future	284	0	284	0	300.00
10/08/2021	2030 On 04-November-21	11.26	Call	Bond Future	10798	11	10798	11	0.00
10/08/2021	2030 On 04-November-21	9.20	Call	Bond Future	2011	2	2011	2	29.00
10/08/2021	2030 On 04-November-21	9.35	Call	Bond Future	2491	3	2491	3	0.00
10/08/2021	2030 On 04-November-21	9.35	Put	Bond Future	1300	1	1300	1	9,100.00
10/08/2021	2030 On 04-November-21	9.30	Put	Bond Future	1403	1	1403	1	0.00
10/08/2021	2030 On 04-November-21	8.77	Put	Bond Future	2952	3	2952	3	0.00
10/08/2021	2030 On 04-November-21	11.44	Put	Bond Future	24	0	24	0	300.00
10/08/2021	2030 On 04-November-21	10.60	Put	Bond Future	156	0	156	0	0.00
10/08/2021	2030 On 04-November-21	10.59	Put	Bond Future	159	0	159	0	0.00
10/08/2021	2030 On 04-November-21	8.27	Put	Bond Future	5138	5	5138	5	0.00
10/08/2021	2030 On 04-November-21	9.20	Put	Bond Future	1632	2	1632	2	0.00
10/08/2021	2030 On 04-November-21	8.75	Put	Bond Future	3027	3	3027	3	0.00
10/08/2021	2030 On 04-November-21	11.26	Put	Bond Future	39	0	39	0	29.00
10/08/2021	2030 On 04-November-21	9.90	Put	Bond Future	536	1	536	1	0.00
10/08/2021	2030 On 04-November-21	10.61	Put	Bond Future	153	0	153	0	0.00
10/08/2021	2030 On 03-February-22			Bond Future	9.33	92.8249	9.3252	92.8249	0.00
10/08/2021	2030 On 03-February-22	9.44	Call	Bond Future	2784	3	2784	3	0.00
10/08/2021	2030 On 03-February-22	9.43	Call	Bond Future	2755	3	2755	3	0.00
10/08/2021	2030 On 03-February-22	9.78	Call	Bond Future	3878	4	3878	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2021	2030 On 03-February-22	10.85	Call	Bond Future	8090	8	8090	8	0.00
10/08/2021	2030 On 03-February-22	9.60	Call	Bond Future	3276	3	3276	3	1,000.00
10/08/2021	2030 On 03-February-22	9.45	Call	Bond Future	2813	3	2813	3	0.00
10/08/2021	2030 On 03-February-22	9.35	Call	Bond Future	2529	3	2529	3	0.00
10/08/2021	2030 On 03-February-22	8.39	Call	Bond Future	636	1	636	1	101.00
10/08/2021	2030 On 03-February-22	8.85	Call	Bond Future	1353	1	1353	1	1,000.00
10/08/2021	2030 On 03-February-22	8.85	Put	Bond Future	3904	4	3904	4	0.00
10/08/2021	2030 On 03-February-22	9.35	Put	Bond Future	2398	2	2398	2	101.00
10/08/2021	2030 On 03-February-22	8.39	Put	Bond Future	5744	6	5744	6	0.00
10/08/2021	2030 On 03-February-22	9.45	Put	Bond Future	2158	2	2158	2	0.00
10/08/2021	2030 On 03-February-22	10.85	Put	Bond Future	471	0	471	0	1,000.00
10/08/2021	2030 On 03-February-22	9.60	Put	Bond Future	1840	2	1840	2	0.00
10/08/2021	2030 On 03-February-22	9.78	Put	Bond Future	1517	2	1517	2	101.00
10/08/2021	2030 On 03-February-22	9.43	Put	Bond Future	2204	2	2204	2	0.00
10/08/2021	2030 On 03-February-22	9.44	Put	Bond Future	2181	2	2181	2	0.00
10/08/2021	2030 On 05-May-22			Bond Future	9.53	93.9222	9.5305	93.9222	0.00
10/08/2021	2030 On 05-May-22	10.20	Call	Bond Future	4935	5	4935	5	0.00
10/08/2021	2030 On 05-May-22	10.19	Call	Bond Future	4900	5	4900	5	0.00
10/08/2021	2030 On 05-May-22	9.35	Call	Bond Future	2408	2	2408	2	0.00
10/08/2021	2030 On 05-May-22	8.89	Call	Bond Future	1435	1	1435	1	1,800.00
10/08/2021	2030 On 05-May-22	11.04	Call	Bond Future	8078	8	8078	8	0.00
10/08/2021	2030 On 05-May-22	8.81	Call	Bond Future	1295	1	1295	1	200.00
10/08/2021	2030 On 05-May-22	7.73	Call	Bond Future	261	0	261	0	200.00
10/08/2021	2030 On 05-May-22	10.21	Call	Bond Future	4970	5	4970	5	0.00
10/08/2021	2030 On 05-May-22	9.95	Call	Bond Future	4094	4	4094	4	0.00
10/08/2021	2030 On 05-May-22	8.47	Call	Bond Future	803	1	803	1	1,073.00
10/08/2021	2030 On 05-May-22	8.14	Call	Bond Future	502	1	502	1	1,800.00
10/08/2021	2030 On 05-May-22	8.89	Put	Bond Future	4775	5	4775	5	0.00
10/08/2021	2030 On 05-May-22	8.81	Put	Bond Future	5063	5	5063	5	0.00
10/08/2021	2030 On 05-May-22	8.14	Put	Bond Future	7951	8	7951	8	0.00
10/08/2021	2030 On 05-May-22	10.21	Put	Bond Future	1588	2	1588	2	0.00
10/08/2021	2030 On 05-May-22	7.73	Put	Bond Future	10051	10	10051	10	0.00
10/08/2021	2030 On 05-May-22	11.04	Put	Bond Future	779	1	779	1	1,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2021	2030 On 05-May-22	9.35	Put	Bond Future	3334	3	3334	3	1,073.00
10/08/2021	2030 On 05-May-22	8.47	Put	Bond Future	6417	6	6417	6	0.00
10/08/2021	2030 On 05-May-22	10.19	Put	Bond Future	1616	2	1616	2	0.00
10/08/2021	2030 On 05-May-22	9.95	Put	Bond Future	1987	2	1987	2	1,073.00
10/08/2021	2030 On 05-May-22	10.20	Put	Bond Future	1602	2	1602	2	200.00
10/08/2021	2030 On 04-August-22			Bond Future	9.75	91.0153	9.7516	91.0153	0.00
10/08/2021	2030 On 04-August-22	9.55	Call	Bond Future	2714	3	2714	3	0.00
10/08/2021	2030 On 04-August-22	9.54	Call	Bond Future	2691	3	2691	3	0.00
10/08/2021	2030 On 04-August-22	9.56	Call	Bond Future	2738	3	2738	3	0.00
10/08/2021	2030 On 04-August-22	9.56	Put	Bond Future	3686	4	3686	4	0.00
10/08/2021	2030 On 04-August-22	9.54	Put	Bond Future	3738	4	3738	4	0.00
10/08/2021	2030 On 04-August-22	9.55	Put	Bond Future	3712	4	3712	4	0.00
10/08/2021	2032 On 05-August-21			Bond Future	9.59	94.1959	9.5850	94.1959	0.00
10/08/2021	2032 On 04-November-21			Bond Future	9.86	90.5712	9.8578	90.5712	123,155.00
10/08/2021	2032 On 04-November-21	11.71	Call	Bond Future	10283	10	10283	10	0.00
10/08/2021	2032 On 04-November-21	9.33	Call	Bond Future	722	1	722	1	700.00
10/08/2021	2032 On 04-November-21	12.81	Call	Bond Future	15501	15	15501	15	0.00
10/08/2021	2032 On 04-November-21	11.70	Call	Bond Future	10234	10	10234	10	0.00
10/08/2021	2032 On 04-November-21	11.69	Call	Bond Future	10185	10	10185	10	0.00
10/08/2021	2032 On 04-November-21	9.83	Call	Bond Future	1909	2	1909	2	700.00
10/08/2021	2032 On 04-November-21	11.71	Put	Bond Future	99	0	99	0	0.00
10/08/2021	2032 On 04-November-21	12.81	Put	Bond Future	6	0	6	0	700.00
10/08/2021	2032 On 04-November-21	9.83	Put	Bond Future	2075	2	2075	2	0.00
10/08/2021	2032 On 04-November-21	11.69	Put	Bond Future	102	0	102	0	0.00
10/08/2021	2032 On 04-November-21	9.33	Put	Bond Future	3944	4	3944	4	0.00
10/08/2021	2032 On 04-November-21	11.70	Put	Bond Future	100	0	100	0	0.00
10/08/2021	2032 On 03-February-22			Bond Future	10.06	91.6152	10.0573	91.6152	0.00
10/08/2021	2032 On 03-February-22	10.44	Call	Bond Future	4018	4	4018	4	0.00
10/08/2021	2032 On 03-February-22	10.45	Call	Bond Future	4055	4	4055	4	0.00
10/08/2021	2032 On 03-February-22	8.91	Call	Bond Future	437	0	437	0	198.00
10/08/2021	2032 On 03-February-22	10.14	Call	Bond Future	2989	3	2989	3	0.00
10/08/2021	2032 On 03-February-22	9.14	Call	Bond Future	693	1	693	1	97.00
10/08/2021	2032 On 03-February-22	10.95	Call	Bond Future	6056	6	6056	6	0.00

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10/08/2021	2032 On 03-February-22	10.35	Call	Bond Future	3693	4	3693	4	0.00
10/08/2021	2032 On 03-February-22	9.62	Call	Bond Future	1578	2	1578	2	210.00
10/08/2021	2032 On 03-February-22	10.43	Call	Bond Future	3982	4	3982	4	0.00
10/08/2021	2032 On 03-February-22	10.42	Call	Bond Future	3945	4	3945	4	0.00
10/08/2021	2032 On 03-February-22	9.81	Call	Bond Future	2042	2	2042	2	0.00
10/08/2021	2032 On 03-February-22	10.66	Call	Bond Future	4865	5	4865	5	0.00
10/08/2021	2032 On 03-February-22	10.53	Call	Bond Future	4356	4	4356	4	0.00
10/08/2021	2032 On 03-February-22	9.58	Call	Bond Future	1489	2	1489	2	400.00
10/08/2021	2032 On 03-February-22	11.13	Call	Bond Future	6827	7	6827	7	0.00
10/08/2021	2032 On 03-February-22	11.13	Put	Bond Future	903	1	903	1	210.00
10/08/2021	2032 On 03-February-22	10.53	Put	Bond Future	1677	2	1677	2	210.00
10/08/2021	2032 On 03-February-22	10.66	Put	Bond Future	1468	1	1468	1	97.00
10/08/2021	2032 On 03-February-22	10.35	Put	Bond Future	2022	2	2022	2	400.00
10/08/2021	2032 On 03-February-22	9.58	Put	Bond Future	4308	4	4308	4	0.00
10/08/2021	2032 On 03-February-22	9.81	Put	Bond Future	3488	4	3488	4	198.00
10/08/2021	2032 On 03-February-22	8.91	Put	Bond Future	7418	7	7418	7	0.00
10/08/2021	2032 On 03-February-22	10.42	Put	Bond Future	1880	2	1880	2	0.00
10/08/2021	2032 On 03-February-22	10.45	Put	Bond Future	1822	2	1822	2	198.00
10/08/2021	2032 On 03-February-22	10.43	Put	Bond Future	1861	2	1861	2	0.00
10/08/2021	2032 On 03-February-22	9.62	Put	Bond Future	4157	4	4157	4	0.00
10/08/2021	2032 On 03-February-22	10.95	Put	Bond Future	1088	1	1088	1	400.00
10/08/2021	2032 On 03-February-22	10.14	Put	Bond Future	2513	3	2513	3	97.00
10/08/2021	2032 On 03-February-22	9.14	Put	Bond Future	6218	6	6218	6	0.00
10/08/2021	2032 On 03-February-22	10.44	Put	Bond Future	1841	2	1841	2	0.00
10/08/2021	2032 On 05-May-22			Bond Future	10.26	88.5516	10.2630	88.5516	0.00
10/08/2021	2032 On 05-May-22	11.04	Call	Bond Future	5894	6	5894	6	0.00
10/08/2021	2032 On 05-May-22	11.02	Call	Bond Future	5817	6	5817	6	0.00
10/08/2021	2032 On 05-May-22	9.58	Call	Bond Future	1538	0	1538	0	0.00
10/08/2021	2032 On 05-May-22	10.18	Call	Bond Future	2988	0	2988	0	0.00
10/08/2021	2032 On 05-May-22	11.03	Call	Bond Future	5855	6	5855	6	0.00
10/08/2021	2032 On 05-May-22	11.18	Call	Bond Future	6440	0	6440	0	0.00
10/08/2021	2032 On 05-May-22	11.18	Put	Bond Future	1491	0	1491	0	0.00
10/08/2021	2032 On 05-May-22	11.03	Put	Bond Future	1690	2	1690	2	0.00

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10/08/2021	2032 On 05-May-22	11.02	Put	Bond Future	1704	2	1704	2	0.00
10/08/2021	2032 On 05-May-22	10.18	Put	Bond Future	3455	0	3455	0	0.00
10/08/2021	2032 On 05-May-22	9.58	Put	Bond Future	5484	0	5484	0	0.00
10/08/2021	2032 On 05-May-22	11.04	Put	Bond Future	1676	2	1676	2	0.00
10/08/2021	2032 On 04-August-22			Bond Future	10.48	89.5821	10.4773	89.5821	0.00
10/08/2021	2032 On 04-August-22	10.21	Call	Bond Future	2944	3	2944	3	0.00
10/08/2021	2032 On 04-August-22	10.20	Call	Bond Future	2918	3	2918	3	0.00
10/08/2021	2032 On 04-August-22	10.22	Call	Bond Future	2969	3	2969	3	0.00
10/08/2021	2032 On 04-August-22	10.20	Put	Bond Future	4444	4	4444	4	0.00
10/08/2021	2032 On 04-August-22	10.21	Put	Bond Future	4414	4	4414	4	0.00
10/08/2021	2032 On 04-August-22	10.22	Put	Bond Future	4383	4	4383	4	0.00
10/08/2021	2033 On 05-August-21			Bond Future	107.83	107.8284	107.8284	107.8284	0.00
10/08/2021	2033 On 04-November-21			Bond Future	107.43	107.5416	107.4303	107.5416	8,979.00
10/08/2021	2033 On 03-February-22			Bond Future	108.69	108.8067	108.6912	108.8067	0.00
10/08/2021	2033 On 05-May-22			Bond Future	108.74	108.8523	108.7356	108.8523	0.00
10/08/2021	2033 On 04-August-22			Bond Future	110.09	110.2046	110.0863	110.2046	0.00
10/08/2021	2037 On 05-August-21			Bond Future	10.46	85.4138	10.4550	85.4138	0.00
10/08/2021	2037 On 04-November-21			Bond Future	10.72	85.7967	10.7167	85.7967	126,488.00
10/08/2021	2037 On 04-November-21	12.82	Call	Bond Future	12233	12	12233	12	0.00
10/08/2021	2037 On 04-November-21	12.81	Call	Bond Future	12184	12	12184	12	0.00
10/08/2021	2037 On 04-November-21	12.83	Call	Bond Future	12283	12	12283	12	0.00
10/08/2021	2037 On 04-November-21	12.30	Call	Bond Future	9622	10	9622	10	0.00
10/08/2021	2037 On 04-November-21	11.49	Call	Bond Future	5539	6	5539	6	600.00
10/08/2021	2037 On 04-November-21	12.30	Put	Bond Future	207	0	207	0	600.00
10/08/2021	2037 On 04-November-21	11.49	Put	Bond Future	728	1	728	1	0.00
10/08/2021	2037 On 04-November-21	12.82	Put	Bond Future	76	0	76	0	0.00
10/08/2021	2037 On 04-November-21	12.81	Put	Bond Future	78	0	78	0	0.00
10/08/2021	2037 On 04-November-21	12.83	Put	Bond Future	74	0	74	0	0.00
10/08/2021	2037 On 03-February-22			Bond Future	10.91	82.5308	10.9132	82.5308	0.00
10/08/2021	2037 On 03-February-22	11.47	Call	Bond Future	5171	5	5171	5	0.00
10/08/2021	2037 On 03-February-22	11.46	Call	Bond Future	5129	5	5129	5	0.00
10/08/2021	2037 On 03-February-22	11.45	Call	Bond Future	5086	5	5086	5	0.00
10/08/2021	2037 On 03-February-22	11.47	Put	Bond Future	1759	2	1759	2	0.00

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10/08/2021	2037 On 03-February-22	11.45	Put	Bond Future	1793	2	1793	2	0.00
10/08/2021	2037 On 03-February-22	11.46	Put	Bond Future	1776	2	1776	2	0.00
10/08/2021	2037 On 05-May-22			Bond Future	11.12	83.5067	11.1155	83.5067	0.00
10/08/2021	2037 On 05-May-22	11.84	Call	Bond Future	6300	6	6300	6	0.00
10/08/2021	2037 On 05-May-22	11.83	Call	Bond Future	6259	6	6259	6	0.00
10/08/2021	2037 On 05-May-22	11.82	Call	Bond Future	6219	6	6219	6	0.00
10/08/2021	2037 On 05-May-22	11.84	Put	Bond Future	2020	2	2020	2	0.00
10/08/2021	2037 On 05-May-22	11.82	Put	Bond Future	2052	2	2052	2	0.00
10/08/2021	2037 On 05-May-22	11.83	Put	Bond Future	2036	2	2036	2	0.00
10/08/2021	2037 On 04-August-22			Bond Future	11.33	80.2216	11.3304	80.2216	0.00
10/08/2021	2037 On 04-August-22	10.91	Call	Bond Future	2862	3	2862	3	0.00
10/08/2021	2037 On 04-August-22	11.42	Call	Bond Future	4336	4	4336	4	0.00
10/08/2021	2037 On 04-August-22	10.10	Call	Bond Future	1197	1	1197	1	50.00
10/08/2021	2037 On 04-August-22	10.90	Call	Bond Future	2836	3	2836	3	0.00
10/08/2021	2037 On 04-August-22	10.89	Call	Bond Future	2810	3	2810	3	0.00
10/08/2021	2037 On 04-August-22	10.89	Put	Bond Future	5506	6	5506	6	0.00
10/08/2021	2037 On 04-August-22	10.91	Put	Bond Future	5432	5	5432	5	0.00
10/08/2021	2037 On 04-August-22	11.42	Put	Bond Future	3803	4	3803	4	50.00
10/08/2021	2037 On 04-August-22	10.10	Put	Bond Future	9075	9	9075	9	0.00
10/08/2021	2037 On 04-August-22	10.90	Put	Bond Future	5469	6	5469	6	50.00
10/08/2021	2038 On 05-August-21			Bond Future	119.24	119.2408	119.2408	119.2408	0.00
10/08/2021	2038 On 04-November-21			Bond Future	120.62	120.6237	120.6214	120.6237	7,634.00
10/08/2021	2038 On 03-February-22			Bond Future	120.28	120.2810	120.2752	120.2810	0.00
10/08/2021	2038 On 05-May-22			Bond Future	121.72	121.7304	121.7249	121.7304	0.00
10/08/2021	2038 On 04-August-22			Bond Future	121.43	121.4404	121.4345	121.4404	0.00
10/08/2021	2040 On 05-August-21			Bond Future	10.61	87.3364	10.6100	87.3364	0.00
10/08/2021	2040 On 04-November-21			Bond Future	10.86	87.7032	10.8576	87.7032	88,072.00
10/08/2021	2040 On 04-November-21	12.91	Call	Bond Future	12673	13	12673	13	0.00
10/08/2021	2040 On 04-November-21	12.89	Call	Bond Future	12569	12	12569	12	0.00
10/08/2021	2040 On 04-November-21	12.90	Call	Bond Future	12621	13	12621	13	0.00
10/08/2021	2040 On 04-November-21	12.90	Put	Bond Future	99	0	99	0	0.00
10/08/2021	2040 On 04-November-21	12.89	Put	Bond Future	101	0	101	0	0.00
10/08/2021	2040 On 04-November-21	12.91	Put	Bond Future	97	0	97	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2021	2040 On 03-February-22			Bond Future	11.05	84.2091	11.0496	84.2091	0.00
10/08/2021	2040 On 03-February-22	11.58	Call	Bond Future	5351	5	5351	5	0.00
10/08/2021	2040 On 03-February-22	11.57	Call	Bond Future	5306	5	5306	5	0.00
10/08/2021	2040 On 03-February-22	11.59	Call	Bond Future	5395	5	5395	5	0.00
10/08/2021	2040 On 03-February-22	11.57	Put	Bond Future	1900	2	1900	2	0.00
10/08/2021	2040 On 03-February-22	11.58	Put	Bond Future	1881	2	1881	2	0.00
10/08/2021	2040 On 03-February-22	11.59	Put	Bond Future	1863	2	1863	2	0.00
10/08/2021	2040 On 05-May-22			Bond Future	11.25	85.2048	11.2469	85.2048	0.00
10/08/2021	2040 On 05-May-22	11.91	Call	Bond Future	6503	6	6503	6	0.00
10/08/2021	2040 On 05-May-22	11.90	Call	Bond Future	6460	6	6460	6	0.00
10/08/2021	2040 On 05-May-22	9.82	Call	Bond Future	623	1	623	1	1,200.00
10/08/2021	2040 On 05-May-22	10.57	Call	Bond Future	1915	2	1915	2	1,200.00
10/08/2021	2040 On 05-May-22	13.04	Call	Bond Future	11588	12	11588	12	0.00
10/08/2021	2040 On 05-May-22	11.92	Call	Bond Future	6545	6	6545	6	0.00
10/08/2021	2040 On 05-May-22	11.92	Put	Bond Future	2299	2	2299	2	0.00
10/08/2021	2040 On 05-May-22	10.57	Put	Bond Future	6562	7	6562	7	0.00
10/08/2021	2040 On 05-May-22	11.91	Put	Bond Future	2317	2	2317	2	0.00
10/08/2021	2040 On 05-May-22	13.04	Put	Bond Future	1008	1	1008	1	1,200.00
10/08/2021	2040 On 05-May-22	11.90	Put	Bond Future	2335	2	2335	2	0.00
10/08/2021	2040 On 05-May-22	9.82	Put	Bond Future	10909	11	10909	11	0.00
10/08/2021	2040 On 04-August-22			Bond Future	11.46	81.6887	11.4562	81.6887	0.00
10/08/2021	2040 On 04-August-22	11.04	Call	Bond Future	3084	3	3084	3	0.00
10/08/2021	2040 On 04-August-22	11.03	Call	Bond Future	3057	3	3057	3	0.00
10/08/2021	2040 On 04-August-22	11.05	Call	Bond Future	3112	3	3112	3	0.00
10/08/2021	2040 On 04-August-22	11.05	Put	Bond Future	5772	6	5772	6	0.00
10/08/2021	2040 On 04-August-22	11.03	Put	Bond Future	5851	6	5851	6	0.00
10/08/2021	2040 On 04-August-22	11.04	Put	Bond Future	5812	6	5812	6	0.00
10/08/2021	2044 On 05-August-21			Bond Future	10.68	83.9284	10.6800	83.9284	0.00
10/08/2021	2044 On 04-November-21			Bond Future	10.92	84.2509	10.9200	84.2509	61,282.00
10/08/2021	2044 On 04-November-21	12.90	Call	Bond Future	12293	12	12293	12	0.00
10/08/2021	2044 On 04-November-21	12.89	Call	Bond Future	12242	12	12242	12	0.00
10/08/2021	2044 On 04-November-21	12.91	Call	Bond Future	12344	12	12344	12	0.00
10/08/2021	2044 On 04-November-21	12.91	Put	Bond Future	116	0	116	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2021	2044 On 04-November-21	12.89	Put	Bond Future	121	0	121	0	0.00
10/08/2021	2044 On 04-November-21	12.90	Put	Bond Future	118	0	118	0	0.00
10/08/2021	2044 On 03-February-22			Bond Future	11.10	80.8421	11.1039	80.8421	0.00
10/08/2021	2044 On 03-February-22	11.61	Call	Bond Future	5297	5	5297	5	0.00
10/08/2021	2044 On 03-February-22	11.60	Call	Bond Future	5252	5	5252	5	0.00
10/08/2021	2044 On 03-February-22	11.59	Call	Bond Future	5208	5	5208	5	0.00
10/08/2021	2044 On 03-February-22	11.59	Put	Bond Future	1990	2	1990	2	0.00
10/08/2021	2044 On 03-February-22	11.60	Put	Bond Future	1971	2	1971	2	0.00
10/08/2021	2044 On 03-February-22	11.61	Put	Bond Future	1952	2	1952	2	0.00
10/08/2021	2044 On 05-May-22			Bond Future	11.29	81.7980	11.2924	81.7980	0.00
10/08/2021	2044 On 05-May-22	11.93	Call	Bond Future	6449	6	6449	6	0.00
10/08/2021	2044 On 05-May-22	11.92	Call	Bond Future	6406	6	6406	6	0.00
10/08/2021	2044 On 05-May-22	11.91	Call	Bond Future	6363	6	6363	6	0.00
10/08/2021	2044 On 05-May-22	11.91	Put	Bond Future	2422	2	2422	2	0.00
10/08/2021	2044 On 05-May-22	11.92	Put	Bond Future	2404	2	2404	2	0.00
10/08/2021	2044 On 05-May-22	11.93	Put	Bond Future	2386	2	2386	2	0.00
10/08/2021	2044 On 04-August-22			Bond Future	11.49	78.3674	11.4920	78.3674	0.00
10/08/2021	2044 On 04-August-22	11.10	Call	Bond Future	3162	3	3162	3	0.00
10/08/2021	2044 On 04-August-22	11.09	Call	Bond Future	3134	3	3134	3	0.00
10/08/2021	2044 On 04-August-22	11.08	Call	Bond Future	3105	3	3105	3	0.00
10/08/2021	2044 On 04-August-22	11.08	Put	Bond Future	5847	6	5847	6	0.00
10/08/2021	2044 On 04-August-22	11.09	Put	Bond Future	5806	6	5806	6	0.00
10/08/2021	2044 On 04-August-22	11.10	Put	Bond Future	5766	6	5766	6	0.00
10/08/2021	2046 On 05-August-21			Bond Future	108.34	108.3403	108.3403	108.3403	0.00
10/08/2021	2046 On 04-November-21			Bond Future	107.14	107.1393	107.1375	107.1393	18,100.00
10/08/2021	2046 On 03-February-22			Bond Future	108.40	108.4000	108.3952	108.4000	0.00
10/08/2021	2046 On 05-May-22			Bond Future	107.84	107.8421	107.8374	107.8421	0.00
10/08/2021	2046 On 04-August-22			Bond Future	109.18	109.1822	109.1772	109.1822	0.00
10/08/2021	2050 On 05-August-21			Bond Future	109.89	109.8859	109.8859	109.8859	0.00
10/08/2021	2050 On 04-November-21			Bond Future	110.57	110.7774	110.5692	110.7774	10,845.00
10/08/2021	2050 On 03-February-22			Bond Future	109.91	110.1217	109.9082	110.1217	0.00
10/08/2021	2050 On 05-May-22			Bond Future	111.23	111.4488	111.2328	111.4488	0.00
10/08/2021	2050 On 04-August-22			Bond Future	110.61	110.8315	110.6126	110.8315	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2021	AL37 On 04-November-21			Index Future	804.17	804.4140	804.1650	804.4140	0.00
10/08/2021	AL37 On 03-February-22			Index Future	813.40	813.6830	813.4010	813.6830	0.00
10/08/2021	AL37 On 05-May-22			Index Future	823.00	823.2930	823.0040	823.2930	0.00
10/08/2021	AL37 On 04-August-22			Index Future	832.93	833.2240	832.9280	833.2240	0.00
10/08/2021	AL7T On 04-November-21			Index Future	918.74	918.3010	918.7390	918.3010	0.00
10/08/2021	AL7T On 03-February-22			Index Future	929.29	928.8830	929.2910	928.8830	0.00
10/08/2021	AL7T On 05-May-22			Index Future	940.26	939.8530	940.2630	939.8530	0.00
10/08/2021	AL7T On 04-August-22			Index Future	951.60	951.1900	951.6010	951.1900	0.00
10/08/2021	ALBI On 04-November-21			Index Future	806.36	805.7190	806.3590	805.7190	115.00
10/08/2021	ALBI On 03-February-22			Index Future	815.62	815.0030	815.6200	815.0030	0.00
10/08/2021	ALBI On 05-May-22			Index Future	825.25	824.6280	825.2500	824.6280	0.00
10/08/2021	ALBI On 04-August-22			Index Future	835.20	834.5760	835.2000	834.5760	0.00
10/08/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/08/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2021	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
10/08/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2021	ES33 On 05-August-21			Bond Future	11.14	79.1516	11.1400	79.1516	0.00
10/08/2021	ES33 On 04-November-21			Bond Future	11.44	75.8449	11.4423	75.8449	350.00
10/08/2021	ES33 On 03-February-22			Bond Future	11.69	76.7375	11.6881	76.7375	0.00
10/08/2021	ES33 On 05-May-22			Bond Future	11.94	73.8850	11.9366	73.8850	0.00
10/08/2021	ES33 On 04-August-22			Bond Future	12.20	74.7556	12.1965	74.7556	0.00
10/08/2021	ES42 On 05-August-21			Bond Future	11.71	77.6952	11.7050	77.6952	0.00
10/08/2021	ES42 On 04-November-21			Bond Future	12.00	73.8078	11.9968	73.8078	4,779.00
10/08/2021	ES42 On 03-February-22			Bond Future	12.22	74.6771	12.2241	74.6771	0.00
10/08/2021	ES42 On 05-May-22			Bond Future	12.46	71.3190	12.4622	71.3190	0.00
10/08/2021	ES42 On 04-August-22			Bond Future	12.70	72.1577	12.7043	72.1577	0.00
10/08/2021	GOVI On 04-November-21			GOVI	796.54	795.9110	796.5350	795.9110	984.00
10/08/2021	GOVI On 04-November-21	728.42	Call	GOVI	681150	67	681150	67	0.00
10/08/2021	GOVI On 04-November-21	728.40	Call	GOVI	681350	68	681350	68	0.00
10/08/2021	GOVI On 04-November-21	728.41	Call	GOVI	681250	68	681250	68	0.00
10/08/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
10/08/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
10/08/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
10/08/2021	GOVI On 03-February-22			GOVI	805.68	805.0820	805.6830	805.0820	0.00
10/08/2021	GOVI On 03-February-22	792.75	Call	GOVI	129330	12	129330	12	0.00
10/08/2021	GOVI On 03-February-22	792.74	Call	GOVI	129430	12	129430	12	0.00
10/08/2021	GOVI On 03-February-22	792.76	Call	GOVI	129230	12	129230	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
10/08/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
10/08/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
10/08/2021	GOVI On 05-May-22			GOVI	815.20	814.5910	815.1960	814.5910	0.00
10/08/2021	GOVI On 05-May-22	788.24	Call	GOVI	269560	26	269560	26	0.00
10/08/2021	GOVI On 05-May-22	788.23	Call	GOVI	269660	26	269660	26	0.00
10/08/2021	GOVI On 05-May-22	788.25	Call	GOVI	269460	26	269460	26	0.00
10/08/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
10/08/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
10/08/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
10/08/2021	GOVI On 04-August-22			GOVI	825.03	824.4170	825.0250	824.4170	0.00
10/08/2021	GOVI On 04-August-22	819.27	Call	GOVI	57550	5	57550	5	0.00
10/08/2021	GOVI On 04-August-22	819.26	Call	GOVI	57650	5	57650	5	0.00
10/08/2021	GOVI On 04-August-22	819.28	Call	GOVI	57450	5	57450	5	0.00
10/08/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
10/08/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
10/08/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
10/08/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/08/2021	IGOV On 04-November-21			Index Future	295.09	295.1930	295.0870	295.1930	475.00
10/08/2021	IGOV On 03-February-22			Index Future	298.55	298.6670	298.5480	298.6670	0.00
10/08/2021	IGOV On 05-May-22			Index Future	302.14	302.2650	302.1440	302.2650	0.00
10/08/2021	IGOV On 04-August-22			Index Future	305.86	305.9820	305.8570	305.9820	0.00
10/08/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
10/08/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
10/08/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
10/08/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
10/08/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
10/08/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
10/08/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
10/08/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
10/08/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
10/08/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
10/08/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
10/08/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
10/08/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
10/08/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
10/08/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
10/08/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
10/08/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
10/08/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
10/08/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
10/08/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/08/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/08/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.68	96.3150	3.6750	96.3150	0.00
10/08/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.71	96.2850	3.7050	96.2850	30,000.00
10/08/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.82	96.1900	3.8200	96.1900	0.00
10/08/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.86	96.1500	3.8600	96.1500	0.00
10/08/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.00	96.0250	3.9950	96.0250	0.00
10/08/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.05	95.9700	4.0500	95.9700	0.00
10/08/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.26	95.7800	4.2600	95.7800	0.00
10/08/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.64	95.3900	4.6400	95.3900	471.00
10/08/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.89	95.1700	4.8900	95.1700	0.00
10/08/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.18	94.8650	5.1800	94.8650	0.00
10/08/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.40	94.6750	5.3950	94.6750	0.00
10/08/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.61	94.4550	5.6100	94.4550	0.00
10/08/2021	R023 On 05-August-21			Bond Future	4.98	107.5435	4.9800	107.5435	0.00
10/08/2021	R023 On 04-November-21			Bond Future	5.12	104.7318	5.1222	104.7318	13,736.00
10/08/2021	R023 On 04-November-21	4.92	Call	Bond Future	97	0	97	0	0.00
10/08/2021	R023 On 04-November-21	4.91	Call	Bond Future	92	0	92	0	0.00
10/08/2021	R023 On 04-November-21	4.90	Call	Bond Future	88	0	88	0	0.00
10/08/2021	R023 On 04-November-21	4.90	Put	Bond Future	372	0	372	0	0.00
10/08/2021	R023 On 04-November-21	4.91	Put	Bond Future	364	0	364	0	0.00
10/08/2021	R023 On 04-November-21	4.92	Put	Bond Future	356	0	356	0	0.00
10/08/2021	R023 On 03-February-22			Bond Future	5.25	105.9386	5.2539	105.9386	0.00
10/08/2021	R023 On 03-February-22	5.07	Call	Bond Future	160	0	160	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2021	R023 On 03-February-22	5.06	Call	Bond Future	156	0	156	0	0.00
10/08/2021	R023 On 03-February-22	5.08	Call	Bond Future	165	0	165	0	0.00
10/08/2021	R023 On 03-February-22	5.08	Put	Bond Future	345	0	345	0	0.00
10/08/2021	R023 On 03-February-22	5.06	Put	Bond Future	356	0	356	0	0.00
10/08/2021	R023 On 03-February-22	5.07	Put	Bond Future	351	0	351	0	0.00
10/08/2021	R023 On 05-May-22			Bond Future	5.40	103.2799	5.4011	103.2799	0.00
10/08/2021	R023 On 05-May-22	6.30	Call	Bond Future	792	1	792	1	0.00
10/08/2021	R023 On 05-May-22	6.29	Call	Bond Future	785	1	785	1	0.00
10/08/2021	R023 On 05-May-22	6.31	Call	Bond Future	799	1	799	1	0.00
10/08/2021	R023 On 05-May-22	6.31	Put	Bond Future	82	0	82	0	0.00
10/08/2021	R023 On 05-May-22	6.29	Put	Bond Future	84	0	84	0	0.00
10/08/2021	R023 On 05-May-22	6.30	Put	Bond Future	83	0	83	0	0.00
10/08/2021	R023 On 04-August-22			Bond Future	5.63	104.5076	5.6306	104.5076	0.00
10/08/2021	R023 On 04-August-22	6.04	Call	Bond Future	394	0	394	0	0.00
10/08/2021	R023 On 04-August-22	6.03	Call	Bond Future	390	0	390	0	0.00
10/08/2021	R023 On 04-August-22	6.05	Call	Bond Future	398	0	398	0	0.00
10/08/2021	R023 On 04-August-22	6.05	Put	Bond Future	166	0	166	0	0.00
10/08/2021	R023 On 04-August-22	6.03	Put	Bond Future	169	0	169	0	0.00
10/08/2021	R023 On 04-August-22	6.04	Put	Bond Future	168	0	168	0	0.00
10/08/2021	R035 On 05-August-21			Bond Future	10.19	94.3946	10.1900	94.3946	0.00
10/08/2021	R035 On 04-November-21			Bond Future	10.46	90.3979	10.4593	90.3979	81,398.00
10/08/2021	R035 On 04-November-21	12.52	Call	Bond Future	12167	12	12167	12	0.00
10/08/2021	R035 On 04-November-21	12.51	Call	Bond Future	12116	12	12116	12	0.00
10/08/2021	R035 On 04-November-21	11.75	Call	Bond Future	8192	8	8192	8	0.00
10/08/2021	R035 On 04-November-21	10.23	Call	Bond Future	1527	2	1527	2	782.00
10/08/2021	R035 On 04-November-21	13.82	Call	Bond Future	18501	18	18501	18	0.00
10/08/2021	R035 On 04-November-21	11.20	Call	Bond Future	5408	5	5408	5	0.00
10/08/2021	R035 On 04-November-21	12.53	Call	Bond Future	12218	12	12218	12	0.00
10/08/2021	R035 On 04-November-21	11.08	Call	Bond Future	4830	5	4830	5	0.00
10/08/2021	R035 On 04-November-21	10.12	Call	Bond Future	1243	1	1243	1	400.00
10/08/2021	R035 On 04-November-21	10.62	Call	Bond Future	2820	3	2820	3	400.00
10/08/2021	R035 On 04-November-21	10.60	Call	Bond Future	2743	3	2743	3	0.00
10/08/2021	R035 On 04-November-21	10.11	Call	Bond Future	1218	1	1218	1	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2021	R035 On 04-November-21	10.12	Put	Bond Future	3495	4	3495	4	0.00
10/08/2021	R035 On 04-November-21	10.60	Put	Bond Future	1832	2	1832	2	350.00
10/08/2021	R035 On 04-November-21	10.11	Put	Bond Future	3538	4	3538	4	0.00
10/08/2021	R035 On 04-November-21	11.20	Put	Bond Future	763	1	763	1	350.00
10/08/2021	R035 On 04-November-21	10.62	Put	Bond Future	1781	2	1781	2	0.00
10/08/2021	R035 On 04-November-21	11.08	Put	Bond Future	913	1	913	1	782.00
10/08/2021	R035 On 04-November-21	10.23	Put	Bond Future	3040	3	3040	3	0.00
10/08/2021	R035 On 04-November-21	12.53	Put	Bond Future	78	0	78	0	0.00
10/08/2021	R035 On 04-November-21	11.75	Put	Bond Future	322	0	322	0	782.00
10/08/2021	R035 On 04-November-21	13.82	Put	Bond Future	3	0	3	0	400.00
10/08/2021	R035 On 04-November-21	12.51	Put	Bond Future	82	0	82	0	0.00
10/08/2021	R035 On 04-November-21	12.52	Put	Bond Future	80	0	80	0	0.00
10/08/2021	R035 On 03-February-22			Bond Future	10.66	91.4396	10.6638	91.4396	0.00
10/08/2021	R035 On 03-February-22	11.24	Call	Bond Future	5282	5	5282	5	0.00
10/08/2021	R035 On 03-February-22	9.70	Call	Bond Future	743	1	743	1	683.00
10/08/2021	R035 On 03-February-22	10.10	Call	Bond Future	1497	2	1497	2	280.00
10/08/2021	R035 On 03-February-22	11.88	Call	Bond Future	8169	8	8169	8	0.00
10/08/2021	R035 On 03-February-22	11.05	Call	Bond Future	4492	4	4492	4	0.00
10/08/2021	R035 On 03-February-22	11.23	Call	Bond Future	5239	5	5239	5	0.00
10/08/2021	R035 On 03-February-22	11.22	Call	Bond Future	5197	5	5197	5	0.00
10/08/2021	R035 On 03-February-22	11.39	Call	Bond Future	5932	6	5932	6	0.00
10/08/2021	R035 On 03-February-22	10.65	Call	Bond Future	3021	3	3021	3	0.00
10/08/2021	R035 On 03-February-22	11.73	Call	Bond Future	7470	7	7470	7	0.00
10/08/2021	R035 On 03-February-22	11.03	Call	Bond Future	4411	4	4411	4	0.00
10/08/2021	R035 On 03-February-22	11.28	Call	Bond Future	5453	5	5453	5	0.00
10/08/2021	R035 On 03-February-22	10.26	Call	Bond Future	1885	2	1885	2	200.00
10/08/2021	R035 On 03-February-22	10.35	Call	Bond Future	2121	2	2121	2	1,600.00
10/08/2021	R035 On 03-February-22	11.05	Put	Bond Future	2095	2	2095	2	1,600.00
10/08/2021	R035 On 03-February-22	10.35	Put	Bond Future	4140	4	4140	4	0.00
10/08/2021	R035 On 03-February-22	11.28	Put	Bond Future	1674	2	1674	2	200.00
10/08/2021	R035 On 03-February-22	10.26	Put	Bond Future	4496	5	4496	5	0.00
10/08/2021	R035 On 03-February-22	11.73	Put	Bond Future	1079	1	1079	1	280.00
10/08/2021	R035 On 03-February-22	11.39	Put	Bond Future	1503	2	1503	2	683.00



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10/08/2021	R035 On 03-February-22	11.22	Put	Bond Future	1775	2	1775	2	0.00
10/08/2021	R035 On 03-February-22	11.23	Put	Bond Future	1758	2	1758	2	0.00
10/08/2021	R035 On 03-February-22	11.88	Put	Bond Future	933	1	933	1	1,800.00
10/08/2021	R035 On 03-February-22	11.03	Put	Bond Future	2136	2	2136	2	280.00
10/08/2021	R035 On 03-February-22	10.10	Put	Bond Future	5173	5	5173	5	0.00
10/08/2021	R035 On 03-February-22	11.24	Put	Bond Future	1740	2	1740	2	0.00
10/08/2021	R035 On 03-February-22	10.65	Put	Bond Future	3108	3	3108	3	683.00
10/08/2021	R035 On 03-February-22	9.70	Put	Bond Future	7162	7	7162	7	0.00
10/08/2021	R035 On 05-May-22			Bond Future	10.87	88.0422	10.8662	88.0422	0.00
10/08/2021	R035 On 05-May-22	11.65	Call	Bond Future	6565	7	6565	7	0.00
10/08/2021	R035 On 05-May-22	11.64	Call	Bond Future	6524	7	6524	7	0.00
10/08/2021	R035 On 05-May-22	11.63	Call	Bond Future	6483	6	6483	6	0.00
10/08/2021	R035 On 05-May-22	11.63	Put	Bond Future	1960	2	1960	2	0.00
10/08/2021	R035 On 05-May-22	11.64	Put	Bond Future	1944	2	1944	2	0.00
10/08/2021	R035 On 05-May-22	11.65	Put	Bond Future	1929	2	1929	2	0.00
10/08/2021	R035 On 04-August-22			Bond Future	11.08	89.0639	11.0793	89.0639	0.00
10/08/2021	R035 On 04-August-22	10.74	Call	Bond Future	3081	3	3081	3	0.00
10/08/2021	R035 On 04-August-22	11.13	Call	Bond Future	4221	4	4221	4	0.00
10/08/2021	R035 On 04-August-22	10.73	Call	Bond Future	3054	3	3054	3	0.00
10/08/2021	R035 On 04-August-22	10.72	Call	Bond Future	3027	3	3027	3	0.00
10/08/2021	R035 On 04-August-22	10.64	Call	Bond Future	2817	3	2817	3	0.00
10/08/2021	R035 On 04-August-22	9.84	Call	Bond Future	1189	1	1189	1	100.00
10/08/2021	R035 On 04-August-22	10.64	Put	Bond Future	5501	6	5501	6	100.00
10/08/2021	R035 On 04-August-22	9.84	Put	Bond Future	9079	9	9079	9	0.00
10/08/2021	R035 On 04-August-22	10.72	Put	Bond Future	5214	5	5214	5	0.00
10/08/2021	R035 On 04-August-22	11.13	Put	Bond Future	3918	4	3918	4	100.00
10/08/2021	R035 On 04-August-22	10.73	Put	Bond Future	5178	5	5178	5	0.00
10/08/2021	R035 On 04-August-22	10.74	Put	Bond Future	5144	5	5144	5	0.00
10/08/2021	R186 On 05-August-21			Bond Future	7.35	115.1956	7.3500	115.1956	0.00
10/08/2021	R186 On 04-November-21			Bond Future	7.62	116.1237	7.6164	116.1237	73,055.00
10/08/2021	R186 On 04-November-21	8.11	Call	Bond Future	2710	3	2710	3	0.00
10/08/2021	R186 On 04-November-21	8.77	Call	Bond Future	5154	5	5154	5	0.00
10/08/2021	R186 On 04-November-21	8.10	Call	Bond Future	2677	3	2677	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2021	R186 On 04-November-21	8.09	Call	Bond Future	2644	3	2644	3	0.00
10/08/2021	R186 On 04-November-21	7.77	Call	Bond Future	1682	2	1682	2	0.00
10/08/2021	R186 On 04-November-21	8.09	Put	Bond Future	547	1	547	1	0.00
10/08/2021	R186 On 04-November-21	8.10	Put	Bond Future	536	1	536	1	0.00
10/08/2021	R186 On 04-November-21	8.77	Put	Bond Future	131	0	131	0	15,177.00
10/08/2021	R186 On 04-November-21	8.11	Put	Bond Future	526	1	526	1	0.00
10/08/2021	R186 On 04-November-21	7.77	Put	Bond Future	997	1	997	1	15,177.00
10/08/2021	R186 On 03-February-22			Bond Future	7.81	112.1797	7.8105	112.1797	0.00
10/08/2021	R186 On 03-February-22	7.29	Call	Bond Future	839	1	839	1	0.00
10/08/2021	R186 On 03-February-22	7.28	Call	Bond Future	825	1	825	1	0.00
10/08/2021	R186 On 03-February-22	7.30	Call	Bond Future	853	1	853	1	0.00
10/08/2021	R186 On 03-February-22	7.30	Put	Bond Future	3048	3	3048	3	0.00
10/08/2021	R186 On 03-February-22	7.28	Put	Bond Future	3108	3	3108	3	0.00
10/08/2021	R186 On 03-February-22	7.29	Put	Bond Future	3078	3	3078	3	0.00
10/08/2021	R186 On 05-May-22			Bond Future	8.02	113.5055	8.0193	113.5055	0.00
10/08/2021	R186 On 05-May-22	8.31	Call	Bond Future	2722	3	2722	3	0.00
10/08/2021	R186 On 05-May-22	7.88	Call	Bond Future	1773	0	1773	0	435.00
10/08/2021	R186 On 05-May-22	8.64	Call	Bond Future	3600	0	3600	0	0.00
10/08/2021	R186 On 05-May-22	8.30	Call	Bond Future	2697	3	2697	3	0.00
10/08/2021	R186 On 05-May-22	8.32	Call	Bond Future	2747	3	2747	3	0.00
10/08/2021	R186 On 05-May-22	7.28	Call	Bond Future	812	0	812	0	435.00
10/08/2021	R186 On 05-May-22	8.32	Put	Bond Future	1547	2	1547	2	0.00
10/08/2021	R186 On 05-May-22	7.28	Put	Bond Future	3833	0	3833	0	0.00
10/08/2021	R186 On 05-May-22	8.30	Put	Bond Future	1577	2	1577	2	0.00
10/08/2021	R186 On 05-May-22	7.88	Put	Bond Future	2334	0	2334	0	0.00
10/08/2021	R186 On 05-May-22	8.64	Put	Bond Future	1142	0	1142	0	435.00
10/08/2021	R186 On 05-May-22	8.31	Put	Bond Future	1562	2	1562	2	0.00
10/08/2021	R186 On 04-August-22			Bond Future	8.25	109.5574	8.2464	109.5574	0.00
10/08/2021	R186 On 04-August-22	8.14	Call	Bond Future	2108	2	2108	2	0.00
10/08/2021	R186 On 04-August-22	8.13	Call	Bond Future	2089	2	2089	2	0.00
10/08/2021	R186 On 04-August-22	8.15	Call	Bond Future	2127	2	2127	2	0.00
10/08/2021	R186 On 04-August-22	8.15	Put	Bond Future	2493	2	2493	2	0.00
10/08/2021	R186 On 04-August-22	8.13	Put	Bond Future	2531	3	2531	3	0.00

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10/08/2021	R186 On 04-August-22	8.14	Put	Bond Future	2512	2	2512	2	0.00
10/08/2021	R197 On 05-August-21			Bond Future	322.43	322.4269	322.4269	322.4269	0.00
10/08/2021	R197 On 04-November-21			Bond Future	325.90	325.9277	325.8961	325.9277	1,274.00
10/08/2021	R197 On 03-February-22			Bond Future	321.58	321.6183	321.5776	321.6183	0.00
10/08/2021	R197 On 05-May-22			Bond Future	325.45	325.4943	325.4537	325.4943	0.00
10/08/2021	R197 On 04-August-22			Bond Future	321.19	321.2288	321.1872	321.2288	0.00
10/08/2021	R202 On 05-August-21			Bond Future	236.15	236.1459	236.1459	236.1459	0.00
10/08/2021	R202 On 04-November-21			Bond Future	238.72	238.7270	238.7209	238.7270	9,704.00
10/08/2021	R202 On 03-February-22			Bond Future	237.20	237.2100	237.1972	237.2100	0.00
10/08/2021	R202 On 05-May-22			Bond Future	240.06	240.0683	240.0560	240.0683	0.00
10/08/2021	R202 On 04-August-22			Bond Future	238.62	238.6373	238.6243	238.6373	0.00
10/08/2021	R209 On 05-August-21			Bond Future	10.19	72.6174	10.1900	72.6174	0.00
10/08/2021	R209 On 04-November-21			Bond Future	10.43	69.8205	10.4330	69.8205	33,607.00
10/08/2021	R209 On 04-November-21	12.18	Call	Bond Future	9116	9	9116	9	0.00
10/08/2021	R209 On 04-November-21	9.50	Call	Bond Future	216	0	216	0	6,000.00
10/08/2021	R209 On 04-November-21	12.17	Call	Bond Future	9071	9	9071	9	0.00
10/08/2021	R209 On 04-November-21	12.00	Call	Bond Future	8313	8	8313	8	0.00
10/08/2021	R209 On 04-November-21	12.19	Call	Bond Future	9160	9	9160	9	0.00
10/08/2021	R209 On 04-November-21	10.50	Call	Bond Future	2106	2	2106	2	0.00
10/08/2021	R209 On 04-November-21	10.00	Call	Bond Future	862	1	862	1	0.00
10/08/2021	R209 On 04-November-21	10.00	Put	Bond Future	3386	3	3386	3	3,100.00
10/08/2021	R209 On 04-November-21	12.19	Put	Bond Future	122	0	122	0	0.00
10/08/2021	R209 On 04-November-21	12.00	Put	Bond Future	166	0	166	0	9,000.00
10/08/2021	R209 On 04-November-21	12.18	Put	Bond Future	124	0	124	0	0.00
10/08/2021	R209 On 04-November-21	12.17	Put	Bond Future	126	0	126	0	0.00
10/08/2021	R209 On 04-November-21	10.50	Put	Bond Future	1726	2	1726	2	9,400.00
10/08/2021	R209 On 04-November-21	9.50	Put	Bond Future	5818	6	5818	6	0.00
10/08/2021	R209 On 03-February-22			Bond Future	10.61	70.6254	10.6107	70.6254	0.00
10/08/2021	R209 On 03-February-22	11.04	Call	Bond Future	4010	4	4010	4	0.00
10/08/2021	R209 On 03-February-22	11.03	Call	Bond Future	3974	4	3974	4	0.00
10/08/2021	R209 On 03-February-22	11.02	Call	Bond Future	3939	4	3939	4	0.00
10/08/2021	R209 On 03-February-22	11.02	Put	Bond Future	1721	2	1721	2	0.00
10/08/2021	R209 On 03-February-22	11.03	Put	Bond Future	1704	2	1704	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2021	R209 On 03-February-22	11.04	Put	Bond Future	1687	2	1687	2	0.00
10/08/2021	R209 On 05-May-22			Bond Future	10.79	68.3189	10.7920	68.3189	0.00
10/08/2021	R209 On 05-May-22	11.45	Call	Bond Future	5216	5	5216	5	0.00
10/08/2021	R209 On 05-May-22	11.44	Call	Bond Future	5180	5	5180	5	0.00
10/08/2021	R209 On 05-May-22	11.43	Call	Bond Future	5145	5	5145	5	0.00
10/08/2021	R209 On 05-May-22	11.43	Put	Bond Future	1815	2	1815	2	0.00
10/08/2021	R209 On 05-May-22	11.44	Put	Bond Future	1800	2	1800	2	0.00
10/08/2021	R209 On 05-May-22	11.45	Put	Bond Future	1785	2	1785	2	0.00
10/08/2021	R209 On 04-August-22			Bond Future	10.98	69.1120	10.9789	69.1120	0.00
10/08/2021	R209 On 04-August-22	10.59	Call	Bond Future	2563	3	2563	3	0.00
10/08/2021	R209 On 04-August-22	10.57	Call	Bond Future	2517	3	2517	3	0.00
10/08/2021	R209 On 04-August-22	10.58	Call	Bond Future	2540	3	2540	3	0.00
10/08/2021	R209 On 04-August-22	10.58	Put	Bond Future	4692	5	4692	5	0.00
10/08/2021	R209 On 04-August-22	10.57	Put	Bond Future	4725	5	4725	5	0.00
10/08/2021	R209 On 04-August-22	10.59	Put	Bond Future	4660	5	4660	5	0.00
10/08/2021	R210 On 05-August-21			Bond Future	210.97	210.9735	210.9735	210.9735	0.00
10/08/2021	R210 On 04-November-21			Bond Future	209.97	209.9777	209.9663	209.9777	1,486.00
10/08/2021	R210 On 03-February-22			Bond Future	212.43	212.4482	212.4309	212.4482	0.00
10/08/2021	R210 On 05-May-22			Bond Future	212.17	212.1823	212.1652	212.1823	0.00
10/08/2021	R210 On 04-August-22			Bond Future	214.80	214.8187	214.8010	214.8187	0.00
10/08/2021	R212 On 05-August-21			Bond Future	173.16	173.1565	173.1565	173.1565	0.00
10/08/2021	R212 On 04-November-21			Bond Future	175.02	175.0343	175.0151	175.0343	1,025.00
10/08/2021	R213 On 05-August-21			Bond Future	9.23	89.1536	9.2300	89.1536	0.00
10/08/2021	R213 On 04-November-21			Bond Future	9.50	86.1013	9.5005	86.1013	9,537.00
10/08/2021	R213 On 04-November-21	11.10	Call	Bond Future	8339	8	8339	8	0.00
10/08/2021	R213 On 04-November-21	11.09	Call	Bond Future	8294	8	8294	8	0.00
10/08/2021	R213 On 04-November-21	11.11	Call	Bond Future	8385	8	8385	8	0.00
10/08/2021	R213 On 04-November-21	11.09	Put	Bond Future	142	0	142	0	0.00
10/08/2021	R213 On 04-November-21	11.10	Put	Bond Future	140	0	140	0	0.00
10/08/2021	R213 On 04-November-21	11.11	Put	Bond Future	137	0	137	0	0.00
10/08/2021	R213 On 03-February-22			Bond Future	9.70	87.0933	9.6955	87.0933	0.00
10/08/2021	R213 On 03-February-22	9.97	Call	Bond Future	3337	3	3337	3	0.00
10/08/2021	R213 On 03-February-22	9.96	Call	Bond Future	3305	3	3305	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2021	R213 On 03-February-22	10.15	Call	Bond Future	3945	4	3945	4	0.00
10/08/2021	R213 On 03-February-22	9.58	Call	Bond Future	2200	2	2200	2	0.00
10/08/2021	R213 On 03-February-22	10.25	Call	Bond Future	4300	4	4300	4	0.00
10/08/2021	R213 On 03-February-22	9.76	Call	Bond Future	2690	3	2690	3	0.00
10/08/2021	R213 On 03-February-22	10.60	Call	Bond Future	5615	6	5615	6	0.00
10/08/2021	R213 On 03-February-22	9.22	Call	Bond Future	1383	1	1383	1	430.00
10/08/2021	R213 On 03-February-22	10.17	Call	Bond Future	4015	4	4015	4	0.00
10/08/2021	R213 On 03-February-22	9.15	Call	Bond Future	1248	1	1248	1	220.00
10/08/2021	R213 On 03-February-22	9.98	Call	Bond Future	3369	3	3369	3	0.00
10/08/2021	R213 On 03-February-22	8.63	Call	Bond Future	496	1	496	1	200.00
10/08/2021	R213 On 03-February-22	8.80	Call	Bond Future	693	1	693	1	102.00
10/08/2021	R213 On 03-February-22	10.00	Call	Bond Future	3434	3	3434	3	0.00
10/08/2021	R213 On 03-February-22	10.67	Call	Bond Future	5890	6	5890	6	0.00
10/08/2021	R213 On 03-February-22	10.67	Put	Bond Future	917	1	917	1	220.00
10/08/2021	R213 On 03-February-22	10.00	Put	Bond Future	1838	2	1838	2	430.00
10/08/2021	R213 On 03-February-22	9.22	Put	Bond Future	3956	4	3956	4	0.00
10/08/2021	R213 On 03-February-22	10.60	Put	Bond Future	987	1	987	1	430.00
10/08/2021	R213 On 03-February-22	8.80	Put	Bond Future	5623	6	5623	6	0.00
10/08/2021	R213 On 03-February-22	9.98	Put	Bond Future	1877	2	1877	2	0.00
10/08/2021	R213 On 03-February-22	9.58	Put	Bond Future	2816	3	2816	3	200.00
10/08/2021	R213 On 03-February-22	8.63	Put	Bond Future	6403	6	6403	6	0.00
10/08/2021	R213 On 03-February-22	10.17	Put	Bond Future	1545	2	1545	2	220.00
10/08/2021	R213 On 03-February-22	9.15	Put	Bond Future	4208	4	4208	4	0.00
10/08/2021	R213 On 03-February-22	9.76	Put	Bond Future	2349	2	2349	2	102.00
10/08/2021	R213 On 03-February-22	10.25	Put	Bond Future	1423	1	1423	1	102.00
10/08/2021	R213 On 03-February-22	10.15	Put	Bond Future	1578	2	1578	2	200.00
10/08/2021	R213 On 03-February-22	9.96	Put	Bond Future	1916	2	1916	2	0.00
10/08/2021	R213 On 03-February-22	9.97	Put	Bond Future	1897	2	1897	2	0.00
10/08/2021	R213 On 05-May-22			Bond Future	9.89	84.5905	9.8900	84.5905	0.00
10/08/2021	R213 On 05-May-22	10.64	Call	Bond Future	5305	5	5305	5	0.00
10/08/2021	R213 On 05-May-22	10.65	Call	Bond Future	5341	5	5341	5	0.00
10/08/2021	R213 On 05-May-22	10.63	Call	Bond Future	5270	5	5270	5	0.00
10/08/2021	R213 On 05-May-22	10.65	Put	Bond Future	1543	2	1543	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2021	R213 On 05-May-22	10.63	Put	Bond Future	1570	2	1570	2	0.00
10/08/2021	R213 On 05-May-22	10.64	Put	Bond Future	1556	2	1556	2	0.00
10/08/2021	R213 On 04-August-22			Bond Future	10.10	85.5764	10.0958	85.5764	0.00
10/08/2021	R213 On 04-August-22	9.90	Call	Bond Future	2764	3	2764	3	0.00
10/08/2021	R213 On 04-August-22	9.89	Call	Bond Future	2740	3	2740	3	0.00
10/08/2021	R213 On 04-August-22	9.88	Call	Bond Future	2716	3	2716	3	0.00
10/08/2021	R213 On 04-August-22	9.90	Put	Bond Future	3748	4	3748	4	0.00
10/08/2021	R213 On 04-August-22	9.88	Put	Bond Future	3802	4	3802	4	0.00
10/08/2021	R213 On 04-August-22	9.89	Put	Bond Future	3775	4	3775	4	0.00
10/08/2021	R214 On 05-August-21			Bond Future	10.64	69.1334	10.6350	69.1334	0.00
10/08/2021	R214 On 04-November-21			Bond Future	10.88	66.1278	10.8782	66.1278	18,091.00
10/08/2021	R214 On 04-November-21	12.48	Call	Bond Future	8425	8	8425	8	0.00
10/08/2021	R214 On 04-November-21	12.47	Call	Bond Future	8381	8	8381	8	0.00
10/08/2021	R214 On 04-November-21	12.46	Call	Bond Future	8338	8	8338	8	0.00
10/08/2021	R214 On 04-November-21	12.46	Put	Bond Future	179	0	179	0	0.00
10/08/2021	R214 On 04-November-21	12.48	Put	Bond Future	174	0	174	0	0.00
10/08/2021	R214 On 04-November-21	12.47	Put	Bond Future	177	0	177	0	0.00
10/08/2021	R214 On 03-February-22			Bond Future	11.06	66.8898	11.0593	66.8898	0.00
10/08/2021	R214 On 03-February-22	11.40	Call	Bond Future	3817	4	3817	4	0.00
10/08/2021	R214 On 03-February-22	11.39	Call	Bond Future	3782	4	3782	4	0.00
10/08/2021	R214 On 03-February-22	11.41	Call	Bond Future	3852	4	3852	4	0.00
10/08/2021	R214 On 03-February-22	11.39	Put	Bond Future	1975	2	1975	2	0.00
10/08/2021	R214 On 03-February-22	11.40	Put	Bond Future	1957	2	1957	2	0.00
10/08/2021	R214 On 03-February-22	11.41	Put	Bond Future	1938	2	1938	2	0.00
10/08/2021	R214 On 05-May-22			Bond Future	11.24	64.4006	11.2375	64.4006	0.00
10/08/2021	R214 On 05-May-22	11.74	Call	Bond Future	4793	5	4793	5	0.00
10/08/2021	R214 On 05-May-22	11.73	Call	Bond Future	4759	5	4759	5	0.00
10/08/2021	R214 On 05-May-22	11.75	Call	Bond Future	4827	5	4827	5	0.00
10/08/2021	R214 On 05-May-22	11.73	Put	Bond Future	2162	2	2162	2	0.00
10/08/2021	R214 On 05-May-22	11.74	Put	Bond Future	2145	2	2145	2	0.00
10/08/2021	R214 On 05-May-22	11.75	Put	Bond Future	2128	2	2128	2	0.00
10/08/2021	R214 On 04-August-22			Bond Future	11.42	65.1469	11.4235	65.1469	0.00
10/08/2021	R214 On 04-August-22	10.98	Call	Bond Future	2469	2	2469	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2021	R214 On 04-August-22	10.97	Call	Bond Future	2446	2	2446	2	0.00
10/08/2021	R214 On 04-August-22	10.99	Call	Bond Future	2492	2	2492	2	0.00
10/08/2021	R214 On 04-August-22	10.98	Put	Bond Future	4895	5	4895	5	0.00
10/08/2021	R214 On 04-August-22	10.97	Put	Bond Future	4929	5	4929	5	0.00
10/08/2021	R214 On 04-August-22	10.99	Put	Bond Future	4862	5	4862	5	0.00
10/08/2021	R248 On 05-August-21			Bond Future	10.60	87.5595	10.6000	87.5595	0.00
10/08/2021	R248 On 04-November-21			Bond Future	10.84	83.4509	10.8412	83.4509	167,643.00
10/08/2021	R248 On 04-November-21	12.84	Call	Bond Future	12679	13	12679	13	0.00
10/08/2021	R248 On 04-November-21	12.83	Call	Bond Future	12628	13	12628	13	0.00
10/08/2021	R248 On 04-November-21	9.60	Call	Bond Future	85	0	85	0	0.00
10/08/2021	R248 On 04-November-21	10.20	Call	Bond Future	626	1	626	1	1,050.00
10/08/2021	R248 On 04-November-21	10.30	Call	Bond Future	813	1	813	1	0.00
10/08/2021	R248 On 04-November-21	10.80	Call	Bond Future	2240	2	2240	2	1,050.00
10/08/2021	R248 On 04-November-21	12.85	Call	Bond Future	12731	13	12731	13	0.00
10/08/2021	R248 On 04-November-21	12.85	Put	Bond Future	114	0	114	0	0.00
10/08/2021	R248 On 04-November-21	10.80	Put	Bond Future	2541	3	2541	3	0.00
10/08/2021	R248 On 04-November-21	10.20	Put	Bond Future	5539	6	5539	6	0.00
10/08/2021	R248 On 04-November-21	9.60	Put	Bond Future	10074	10	10074	10	0.00
10/08/2021	R248 On 04-November-21	12.83	Put	Bond Future	119	0	119	0	0.00
10/08/2021	R248 On 04-November-21	10.30	Put	Bond Future	4927	5	4927	5	0.00
10/08/2021	R248 On 04-November-21	12.84	Put	Bond Future	116	0	116	0	0.00
10/08/2021	R248 On 03-February-22			Bond Future	11.02	84.4125	11.0205	84.4125	0.00
10/08/2021	R248 On 03-February-22	11.49	Call	Bond Future	5334	5	5334	5	0.00
10/08/2021	R248 On 03-February-22	11.48	Call	Bond Future	5289	5	5289	5	0.00
10/08/2021	R248 On 03-February-22	11.47	Call	Bond Future	5243	5	5243	5	0.00
10/08/2021	R248 On 03-February-22	10.50	Call	Bond Future	1721	2	1721	2	1,300.00
10/08/2021	R248 On 03-February-22	9.80	Call	Bond Future	437	0	437	0	1,300.00
10/08/2021	R248 On 03-February-22	10.50	Put	Bond Future	5557	6	5557	6	0.00
10/08/2021	R248 On 03-February-22	9.80	Put	Bond Future	9954	10	9954	10	0.00
10/08/2021	R248 On 03-February-22	11.49	Put	Bond Future	2128	2	2128	2	0.00
10/08/2021	R248 On 03-February-22	11.47	Put	Bond Future	2170	2	2170	2	0.00
10/08/2021	R248 On 03-February-22	11.48	Put	Bond Future	2149	2	2149	2	0.00
10/08/2021	R248 On 05-May-22			Bond Future	11.20	80.9952	11.1969	80.9952	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2021	R248 On 05-May-22	11.81	Call	Bond Future	6452	6	6452	6	0.00
10/08/2021	R248 On 05-May-22	11.80	Call	Bond Future	6408	6	6408	6	0.00
10/08/2021	R248 On 05-May-22	11.79	Call	Bond Future	6364	6	6364	6	0.00
10/08/2021	R248 On 05-May-22	11.79	Put	Bond Future	2459	3	2459	3	0.00
10/08/2021	R248 On 05-May-22	11.81	Put	Bond Future	2420	2	2420	2	0.00
10/08/2021	R248 On 05-May-22	11.80	Put	Bond Future	2439	3	2439	3	0.00
10/08/2021	R248 On 04-August-22			Bond Future	11.38	81.9339	11.3812	81.9339	0.00
10/08/2021	R248 On 04-August-22	11.00	Call	Bond Future	3209	3	3209	3	0.00
10/08/2021	R248 On 04-August-22	10.99	Call	Bond Future	3179	3	3179	3	0.00
10/08/2021	R248 On 04-August-22	10.98	Call	Bond Future	3150	3	3150	3	0.00
10/08/2021	R248 On 04-August-22	10.98	Put	Bond Future	5916	6	5916	6	0.00
10/08/2021	R248 On 04-August-22	10.99	Put	Bond Future	5874	6	5874	6	0.00
10/08/2021	R248 On 04-August-22	11.00	Put	Bond Future	5833	6	5833	6	0.00