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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
12/08/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2021	2025 On 04-November-21			Bond Future	154.94	155.2578	154.9444	155.2578	4,840.00
12/08/2021	2025 On 03-February-22			Bond Future	155.19	155.5124	155.1949	155.5124	0.00
12/08/2021	2025 On 05-May-22			Bond Future	157.06	157.3857	157.0641	157.3857	0.00
12/08/2021	2025 On 04-August-22			Bond Future	157.41	157.7384	157.4126	157.7384	0.00
12/08/2021	2029 On 04-November-21			Bond Future	113.72	113.8765	113.7161	113.8765	2,964.00
12/08/2021	2029 On 03-February-22			Bond Future	115.05	115.2120	115.0493	115.2120	0.00
12/08/2021	2029 On 05-May-22			Bond Future	115.25	115.4136	115.2487	115.4136	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
12/08/2021	2029 On 04-August-22			Bond Future	116.68	116.8469	116.6799	116.8469	0.00
12/08/2021	2030 On 04-November-21			Bond Future	9.08	95.7116	9.0801	95.7116	97,324.00
12/08/2021	2030 On 04-November-21	10.61	Call	Bond Future	8046	8	8046	8	0.00
12/08/2021	2030 On 04-November-21	10.59	Call	Bond Future	7953	8	7953	8	0.00
12/08/2021	2030 On 04-November-21	8.77	Call	Bond Future	1010	1	1010	1	300.00
12/08/2021	2030 On 04-November-21	11.44	Call	Bond Future	11888	12	11888	12	0.00
12/08/2021	2030 On 04-November-21	8.75	Call	Bond Future	970	1	970	1	3,250.00
12/08/2021	2030 On 04-November-21	9.30	Call	Bond Future	2446	2	2446	2	0.00
12/08/2021	2030 On 04-November-21	9.90	Call	Bond Future	4804	5	4804	5	29.00
12/08/2021	2030 On 04-November-21	10.60	Call	Bond Future	7999	8	7999	8	0.00
12/08/2021	2030 On 04-November-21	8.27	Call	Bond Future	297	0	297	0	300.00
12/08/2021	2030 On 04-November-21	11.26	Call	Bond Future	11066	11	11066	11	0.00
12/08/2021	2030 On 04-November-21	9.20	Call	Bond Future	2123	2	2123	2	29.00
12/08/2021	2030 On 04-November-21	9.35	Call	Bond Future	2617	2	2617	2	0.00
12/08/2021	2030 On 04-November-21	9.35	Put	Bond Future	1152	1	1152	1	9,100.00
12/08/2021	2030 On 04-November-21	9.30	Put	Bond Future	1251	1	1251	1	0.00
12/08/2021	2030 On 04-November-21	8.77	Put	Bond Future	2730	3	2730	3	0.00
12/08/2021	2030 On 04-November-21	11.44	Put	Bond Future	20	0	20	0	300.00
12/08/2021	2030 On 04-November-21	10.60	Put	Bond Future	121	0	121	0	0.00
12/08/2021	2030 On 04-November-21	10.59	Put	Bond Future	123	0	123	0	0.00
12/08/2021	2030 On 04-November-21	8.27	Put	Bond Future	4876	5	4876	5	0.00
12/08/2021	2030 On 04-November-21	9.20	Put	Bond Future	1469	2	1469	2	0.00
12/08/2021	2030 On 04-November-21	8.75	Put	Bond Future	2802	3	2802	3	0.00
12/08/2021	2030 On 04-November-21	11.26	Put	Bond Future	33	0	33	0	29.00
12/08/2021	2030 On 04-November-21	9.90	Put	Bond Future	444	1	444	1	0.00
12/08/2021	2030 On 04-November-21	10.61	Put	Bond Future	119	0	119	0	0.00
12/08/2021	2030 On 03-February-22			Bond Future	9.27	92.8066	9.2730	92.8066	0.00
12/08/2021	2030 On 03-February-22	9.44	Call	Bond Future	2983	3	2983	3	0.00
12/08/2021	2030 On 03-February-22	9.43	Call	Bond Future	2953	3	2953	3	0.00
12/08/2021	2030 On 03-February-22	9.78	Call	Bond Future	4102	4	4102	4	0.00
12/08/2021	2030 On 03-February-22	10.85	Call	Bond Future	8356	8	8356	8	0.00
12/08/2021	2030 On 03-February-22	9.60	Call	Bond Future	3488	3	3488	3	1,000.00
12/08/2021	2030 On 03-February-22	9.45	Call	Bond Future	3013	3	3013	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
12/08/2021	2030 On 03-February-22	9.35	Call	Bond Future	2719	3	2719	3	0.00
12/08/2021	2030 On 03-February-22	8.39	Call	Bond Future	727	1	727	1	101.00
12/08/2021	2030 On 03-February-22	8.85	Call	Bond Future	1492	1	1492	1	1,000.00
12/08/2021	2030 On 03-February-22	8.85	Put	Bond Future	3768	4	3768	4	0.00
12/08/2021	2030 On 03-February-22	9.35	Put	Bond Future	2312	2	2312	2	101.00
12/08/2021	2030 On 03-February-22	8.39	Put	Bond Future	5559	6	5559	6	0.00
12/08/2021	2030 On 03-February-22	9.45	Put	Bond Future	2081	2	2081	2	0.00
12/08/2021	2030 On 03-February-22	10.85	Put	Bond Future	462	1	462	1	1,000.00
12/08/2021	2030 On 03-February-22	9.60	Put	Bond Future	1776	2	1776	2	0.00
12/08/2021	2030 On 03-February-22	9.78	Put	Bond Future	1465	2	1465	2	101.00
12/08/2021	2030 On 03-February-22	9.43	Put	Bond Future	2126	2	2126	2	0.00
12/08/2021	2030 On 03-February-22	9.44	Put	Bond Future	2104	2	2104	2	0.00
12/08/2021	2030 On 05-May-22			Bond Future	9.48	93.9034	9.4759	93.9034	0.00
12/08/2021	2030 On 05-May-22	10.20	Call	Bond Future	5128	5	5128	5	0.00
12/08/2021	2030 On 05-May-22	10.19	Call	Bond Future	5092	5	5092	5	0.00
12/08/2021	2030 On 05-May-22	9.35	Call	Bond Future	2530	2	2530	2	0.00
12/08/2021	2030 On 05-May-22	8.89	Call	Bond Future	1518	1	1518	1	1,800.00
12/08/2021	2030 On 05-May-22	11.04	Call	Bond Future	8315	8	8315	8	0.00
12/08/2021	2030 On 05-May-22	8.81	Call	Bond Future	1371	1	1371	1	200.00
12/08/2021	2030 On 05-May-22	7.73	Call	Bond Future	279	0	279	0	200.00
12/08/2021	2030 On 05-May-22	10.21	Call	Bond Future	5163	5	5163	5	0.00
12/08/2021	2030 On 05-May-22	9.95	Call	Bond Future	4269	4	4269	4	0.00
12/08/2021	2030 On 05-May-22	8.47	Call	Bond Future	853	1	853	1	1,073.00
12/08/2021	2030 On 05-May-22	8.14	Call	Bond Future	535	0	535	0	1,800.00
12/08/2021	2030 On 05-May-22	8.89	Put	Bond Future	4579	5	4579	5	0.00
12/08/2021	2030 On 05-May-22	8.81	Put	Bond Future	4860	5	4860	5	0.00
12/08/2021	2030 On 05-May-22	8.14	Put	Bond Future	7705	8	7705	8	0.00
12/08/2021	2030 On 05-May-22	10.21	Put	Bond Future	1503	2	1503	2	0.00
12/08/2021	2030 On 05-May-22	7.73	Put	Bond Future	9791	10	9791	10	0.00
12/08/2021	2030 On 05-May-22	11.04	Put	Bond Future	737	1	737	1	1,800.00
12/08/2021	2030 On 05-May-22	9.35	Put	Bond Future	3177	3	3177	3	1,073.00
12/08/2021	2030 On 05-May-22	8.47	Put	Bond Future	6188	6	6188	6	0.00
12/08/2021	2030 On 05-May-22	10.19	Put	Bond Future	1529	2	1529	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
12/08/2021	2030 On 05-May-22	9.95	Put	Bond Future	1883	2	1883	2	1,073.00
12/08/2021	2030 On 05-May-22	10.20	Put	Bond Future	1516	2	1516	2	200.00
12/08/2021	2030 On 04-August-22			Bond Future	9.69	90.9958	9.6944	90.9958	0.00
12/08/2021	2030 On 04-August-22	9.55	Call	Bond Future	2958	3	2958	3	0.00
12/08/2021	2030 On 04-August-22	9.54	Call	Bond Future	2934	3	2934	3	0.00
12/08/2021	2030 On 04-August-22	9.56	Call	Bond Future	2982	3	2982	3	0.00
12/08/2021	2030 On 04-August-22	9.56	Put	Bond Future	3648	4	3648	4	0.00
12/08/2021	2030 On 04-August-22	9.54	Put	Bond Future	3699	4	3699	4	0.00
12/08/2021	2030 On 04-August-22	9.55	Put	Bond Future	3674	4	3674	4	0.00
12/08/2021	2032 On 04-November-21			Bond Future	9.79	90.6209	9.7917	90.6209	122,970.00
12/08/2021	2032 On 04-November-21	11.71	Call	Bond Future	10661	10	10661	10	0.00
12/08/2021	2032 On 04-November-21	9.33	Call	Bond Future	820	1	820	1	700.00
12/08/2021	2032 On 04-November-21	12.81	Call	Bond Future	15895	16	15895	16	0.00
12/08/2021	2032 On 04-November-21	11.70	Call	Bond Future	10612	10	10612	10	0.00
12/08/2021	2032 On 04-November-21	11.69	Call	Bond Future	10562	10	10562	10	0.00
12/08/2021	2032 On 04-November-21	9.83	Call	Bond Future	2102	2	2102	2	700.00
12/08/2021	2032 On 04-November-21	11.71	Put	Bond Future	81	0	81	0	0.00
12/08/2021	2032 On 04-November-21	12.81	Put	Bond Future	4	0	4	0	700.00
12/08/2021	2032 On 04-November-21	9.83	Put	Bond Future	1873	2	1873	2	0.00
12/08/2021	2032 On 04-November-21	11.69	Put	Bond Future	84	0	84	0	0.00
12/08/2021	2032 On 04-November-21	9.33	Put	Bond Future	3647	4	3647	4	0.00
12/08/2021	2032 On 04-November-21	11.70	Put	Bond Future	83	0	83	0	0.00
12/08/2021	2032 On 03-February-22			Bond Future	9.99	91.6620	9.9886	91.6620	0.00
12/08/2021	2032 On 03-February-22	10.44	Call	Bond Future	4313	4	4313	4	0.00
12/08/2021	2032 On 03-February-22	10.45	Call	Bond Future	4351	4	4351	4	0.00
12/08/2021	2032 On 03-February-22	8.91	Call	Bond Future	519	0	519	0	198.00
12/08/2021	2032 On 03-February-22	10.14	Call	Bond Future	3249	3	3249	3	0.00
12/08/2021	2032 On 03-February-22	9.14	Call	Bond Future	806	1	806	1	97.00
12/08/2021	2032 On 03-February-22	10.95	Call	Bond Future	6394	6	6394	6	0.00
12/08/2021	2032 On 03-February-22	10.35	Call	Bond Future	3978	4	3978	4	0.00
12/08/2021	2032 On 03-February-22	9.62	Call	Bond Future	1763	2	1763	2	210.00
12/08/2021	2032 On 03-February-22	10.43	Call	Bond Future	4275	4	4275	4	0.00
12/08/2021	2032 On 03-February-22	10.42	Call	Bond Future	4238	4	4238	4	0.00

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12/08/2021	2032 On 03-February-22	9.81	Call	Bond Future	2255	2	2255	2	0.00
12/08/2021	2032 On 03-February-22	10.66	Call	Bond Future	5180	5	5180	5	0.00
12/08/2021	2032 On 03-February-22	10.53	Call	Bond Future	4659	4	4659	4	0.00
12/08/2021	2032 On 03-February-22	9.58	Call	Bond Future	1668	2	1668	2	400.00
12/08/2021	2032 On 03-February-22	11.13	Call	Bond Future	7177	7	7177	7	0.00
12/08/2021	2032 On 03-February-22	11.13	Put	Bond Future	854	1	854	1	210.00
12/08/2021	2032 On 03-February-22	10.53	Put	Bond Future	1582	2	1582	2	210.00
12/08/2021	2032 On 03-February-22	10.66	Put	Bond Future	1386	1	1386	1	97.00
12/08/2021	2032 On 03-February-22	10.35	Put	Bond Future	1908	2	1908	2	400.00
12/08/2021	2032 On 03-February-22	9.58	Put	Bond Future	4088	4	4088	4	0.00
12/08/2021	2032 On 03-February-22	9.81	Put	Bond Future	3303	4	3303	4	198.00
12/08/2021	2032 On 03-February-22	8.91	Put	Bond Future	7102	7	7102	7	0.00
12/08/2021	2032 On 03-February-22	10.42	Put	Bond Future	1774	2	1774	2	0.00
12/08/2021	2032 On 03-February-22	10.45	Put	Bond Future	1719	2	1719	2	198.00
12/08/2021	2032 On 03-February-22	10.43	Put	Bond Future	1756	2	1756	2	0.00
12/08/2021	2032 On 03-February-22	9.62	Put	Bond Future	3943	4	3943	4	0.00
12/08/2021	2032 On 03-February-22	10.95	Put	Bond Future	1028	1	1028	1	400.00
12/08/2021	2032 On 03-February-22	10.14	Put	Bond Future	2374	3	2374	3	97.00
12/08/2021	2032 On 03-February-22	9.14	Put	Bond Future	5932	6	5932	6	0.00
12/08/2021	2032 On 03-February-22	10.44	Put	Bond Future	1737	2	1737	2	0.00
12/08/2021	2032 On 05-May-22			Bond Future	10.19	88.5986	10.1914	88.5986	0.00
12/08/2021	2032 On 05-May-22	11.04	Call	Bond Future	6181	6	6181	6	0.00
12/08/2021	2032 On 05-May-22	11.02	Call	Bond Future	6103	6	6103	6	0.00
12/08/2021	2032 On 05-May-22	9.58	Call	Bond Future	1658	2	1658	2	780.00
12/08/2021	2032 On 05-May-22	10.18	Call	Bond Future	3182	3	3182	3	780.00
12/08/2021	2032 On 05-May-22	11.03	Call	Bond Future	6142	6	6142	6	0.00
12/08/2021	2032 On 05-May-22	11.18	Call	Bond Future	6739	6	6739	6	0.00
12/08/2021	2032 On 05-May-22	11.18	Put	Bond Future	1389	1	1389	1	780.00
12/08/2021	2032 On 05-May-22	11.03	Put	Bond Future	1575	2	1575	2	0.00
12/08/2021	2032 On 05-May-22	11.02	Put	Bond Future	1588	2	1588	2	0.00
12/08/2021	2032 On 05-May-22	10.18	Put	Bond Future	3247	3	3247	3	0.00
12/08/2021	2032 On 05-May-22	9.58	Put	Bond Future	5201	5	5201	5	0.00
12/08/2021	2032 On 05-May-22	11.04	Put	Bond Future	1562	2	1562	2	0.00

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12/08/2021	2032 On 04-August-22			Bond Future	10.40	89.6292	10.4027	89.6292	0.00
12/08/2021	2032 On 04-August-22	10.21	Call	Bond Future	3204	3	3204	3	0.00
12/08/2021	2032 On 04-August-22	10.20	Call	Bond Future	3177	3	3177	3	0.00
12/08/2021	2032 On 04-August-22	10.22	Call	Bond Future	3230	3	3230	3	0.00
12/08/2021	2032 On 04-August-22	10.20	Put	Bond Future	4296	4	4296	4	0.00
12/08/2021	2032 On 04-August-22	10.21	Put	Bond Future	4266	4	4266	4	0.00
12/08/2021	2032 On 04-August-22	10.22	Put	Bond Future	4238	4	4238	4	0.00
12/08/2021	2033 On 04-November-21			Bond Future	107.11	107.3268	107.1124	107.3268	8,979.00
12/08/2021	2033 On 03-February-22			Bond Future	108.37	108.5853	108.3681	108.5853	0.00
12/08/2021	2033 On 05-May-22			Bond Future	108.41	108.6280	108.4078	108.6280	0.00
12/08/2021	2033 On 04-August-22			Bond Future	109.75	109.9771	109.7541	109.9771	0.00
12/08/2021	2037 On 04-November-21			Bond Future	10.64	85.8489	10.6357	85.8489	126,581.00
12/08/2021	2037 On 04-November-21	12.82	Call	Bond Future	12747	12	12747	12	0.00
12/08/2021	2037 On 04-November-21	12.81	Call	Bond Future	12697	12	12697	12	0.00
12/08/2021	2037 On 04-November-21	12.83	Call	Bond Future	12797	12	12797	12	0.00
12/08/2021	2037 On 04-November-21	12.30	Call	Bond Future	10094	10	10094	10	0.00
12/08/2021	2037 On 04-November-21	11.49	Call	Bond Future	5904	5	5904	5	600.00
12/08/2021	2037 On 04-November-21	12.30	Put	Bond Future	149	0	149	0	600.00
12/08/2021	2037 On 04-November-21	11.49	Put	Bond Future	563	1	563	1	0.00
12/08/2021	2037 On 04-November-21	12.82	Put	Bond Future	61	0	61	0	0.00
12/08/2021	2037 On 04-November-21	12.81	Put	Bond Future	62	0	62	0	0.00
12/08/2021	2037 On 04-November-21	12.83	Put	Bond Future	59	0	59	0	0.00
12/08/2021	2037 On 03-February-22			Bond Future	10.83	82.5804	10.8290	82.5804	0.00
12/08/2021	2037 On 03-February-22	11.47	Call	Bond Future	5495	5	5495	5	0.00
12/08/2021	2037 On 03-February-22	11.46	Call	Bond Future	5452	5	5452	5	0.00
12/08/2021	2037 On 03-February-22	11.45	Call	Bond Future	5409	5	5409	5	0.00
12/08/2021	2037 On 03-February-22	11.47	Put	Bond Future	1548	2	1548	2	0.00
12/08/2021	2037 On 03-February-22	11.45	Put	Bond Future	1581	2	1581	2	0.00
12/08/2021	2037 On 03-February-22	11.46	Put	Bond Future	1565	2	1565	2	0.00
12/08/2021	2037 On 05-May-22			Bond Future	11.03	83.5565	11.0281	83.5565	0.00
12/08/2021	2037 On 05-May-22	11.84	Call	Bond Future	6684	6	6684	6	0.00
12/08/2021	2037 On 05-May-22	11.83	Call	Bond Future	6642	6	6642	6	0.00
12/08/2021	2037 On 05-May-22	11.82	Call	Bond Future	6600	6	6600	6	0.00

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12/08/2021	2037 On 05-May-22	11.84	Put	Bond Future	1863	2	1863	2	0.00
12/08/2021	2037 On 05-May-22	11.82	Put	Bond Future	1893	2	1893	2	0.00
12/08/2021	2037 On 05-May-22	11.83	Put	Bond Future	1878	2	1878	2	0.00
12/08/2021	2037 On 04-August-22			Bond Future	11.24	80.2717	11.2393	80.2717	0.00
12/08/2021	2037 On 04-August-22	10.91	Call	Bond Future	3224	3	3224	3	0.00
12/08/2021	2037 On 04-August-22	11.42	Call	Bond Future	4766	4	4766	4	0.00
12/08/2021	2037 On 04-August-22	10.10	Call	Bond Future	1428	1	1428	1	50.00
12/08/2021	2037 On 04-August-22	10.90	Call	Bond Future	3196	3	3196	3	0.00
12/08/2021	2037 On 04-August-22	10.89	Call	Bond Future	3169	3	3169	3	0.00
12/08/2021	2037 On 04-August-22	10.89	Put	Bond Future	5318	6	5318	6	0.00
12/08/2021	2037 On 04-August-22	10.91	Put	Bond Future	5248	6	5248	6	0.00
12/08/2021	2037 On 04-August-22	11.42	Put	Bond Future	3687	4	3687	4	50.00
12/08/2021	2037 On 04-August-22	10.10	Put	Bond Future	8760	9	8760	9	0.00
12/08/2021	2037 On 04-August-22	10.90	Put	Bond Future	5283	6	5283	6	50.00
12/08/2021	2038 On 04-November-21			Bond Future	119.84	120.6286	119.8444	120.6286	7,634.00
12/08/2021	2038 On 03-February-22			Bond Future	119.49	120.2815	119.4875	120.2815	0.00
12/08/2021	2038 On 05-May-22			Bond Future	120.93	121.7305	120.9269	121.7305	0.00
12/08/2021	2038 On 04-August-22			Bond Future	120.63	121.4403	120.6266	121.4403	0.00
12/08/2021	2040 On 04-November-21			Bond Future	10.78	87.8300	10.7768	87.8300	88,052.00
12/08/2021	2040 On 04-November-21	12.91	Call	Bond Future	13219	13	13219	13	0.00
12/08/2021	2040 On 04-November-21	12.89	Call	Bond Future	13115	13	13115	13	0.00
12/08/2021	2040 On 04-November-21	12.90	Call	Bond Future	13167	13	13167	13	0.00
12/08/2021	2040 On 04-November-21	12.90	Put	Bond Future	79	0	79	0	0.00
12/08/2021	2040 On 04-November-21	12.89	Put	Bond Future	81	0	81	0	0.00
12/08/2021	2040 On 04-November-21	12.91	Put	Bond Future	77	0	77	0	0.00
12/08/2021	2040 On 03-February-22			Bond Future	10.97	84.3340	10.9657	84.3340	0.00
12/08/2021	2040 On 03-February-22	11.58	Call	Bond Future	5786	5	5786	5	0.00
12/08/2021	2040 On 03-February-22	11.57	Call	Bond Future	5740	5	5740	5	0.00
12/08/2021	2040 On 03-February-22	11.59	Call	Bond Future	5832	5	5832	5	0.00
12/08/2021	2040 On 03-February-22	11.57	Put	Bond Future	1763	2	1763	2	0.00
12/08/2021	2040 On 03-February-22	11.58	Put	Bond Future	1746	2	1746	2	0.00
12/08/2021	2040 On 03-February-22	11.59	Put	Bond Future	1729	2	1729	2	0.00
12/08/2021	2040 On 05-May-22			Bond Future	11.16	85.3309	11.1597	85.3309	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
12/08/2021	2040 On 05-May-22	11.91	Call	Bond Future	6792	6	6792	6	0.00
12/08/2021	2040 On 05-May-22	11.90	Call	Bond Future	6747	6	6747	6	0.00
12/08/2021	2040 On 05-May-22	9.82	Call	Bond Future	689	1	689	1	1,200.00
12/08/2021	2040 On 05-May-22	10.57	Call	Bond Future	2014	2	2014	2	1,200.00
12/08/2021	2040 On 05-May-22	13.04	Call	Bond Future	12023	12	12023	12	0.00
12/08/2021	2040 On 05-May-22	11.92	Call	Bond Future	6836	6	6836	6	0.00
12/08/2021	2040 On 05-May-22	11.92	Put	Bond Future	2013	2	2013	2	0.00
12/08/2021	2040 On 05-May-22	10.57	Put	Bond Future	6084	6	6084	6	0.00
12/08/2021	2040 On 05-May-22	11.91	Put	Bond Future	2029	2	2029	2	0.00
12/08/2021	2040 On 05-May-22	13.04	Put	Bond Future	867	1	867	1	1,200.00
12/08/2021	2040 On 05-May-22	11.90	Put	Bond Future	2045	2	2045	2	0.00
12/08/2021	2040 On 05-May-22	9.82	Put	Bond Future	10398	11	10398	11	0.00
12/08/2021	2040 On 04-August-22			Bond Future	11.37	81.8159	11.3653	81.8159	0.00
12/08/2021	2040 On 04-August-22	11.04	Call	Bond Future	3396	3	3396	3	0.00
12/08/2021	2040 On 04-August-22	11.03	Call	Bond Future	3366	3	3366	3	0.00
12/08/2021	2040 On 04-August-22	11.05	Call	Bond Future	3425	3	3425	3	0.00
12/08/2021	2040 On 04-August-22	11.05	Put	Bond Future	5501	6	5501	6	0.00
12/08/2021	2040 On 04-August-22	11.03	Put	Bond Future	5577	6	5577	6	0.00
12/08/2021	2040 On 04-August-22	11.04	Put	Bond Future	5539	6	5539	6	0.00
12/08/2021	2044 On 04-November-21			Bond Future	10.84	84.3406	10.8447	84.3406	61,849.00
12/08/2021	2044 On 04-November-21	12.90	Call	Bond Future	12799	12	12799	12	0.00
12/08/2021	2044 On 04-November-21	12.89	Call	Bond Future	12746	12	12746	12	0.00
12/08/2021	2044 On 04-November-21	12.91	Call	Bond Future	12851	12	12851	12	0.00
12/08/2021	2044 On 04-November-21	12.91	Put	Bond Future	89	0	89	0	0.00
12/08/2021	2044 On 04-November-21	12.89	Put	Bond Future	91	0	91	0	0.00
12/08/2021	2044 On 04-November-21	12.90	Put	Bond Future	90	0	90	0	0.00
12/08/2021	2044 On 03-February-22			Bond Future	11.03	80.9296	11.0256	80.9296	0.00
12/08/2021	2044 On 03-February-22	11.61	Call	Bond Future	5702	5	5702	5	0.00
12/08/2021	2044 On 03-February-22	11.60	Call	Bond Future	5656	5	5656	5	0.00
12/08/2021	2044 On 03-February-22	11.59	Call	Bond Future	5610	5	5610	5	0.00
12/08/2021	2044 On 03-February-22	11.59	Put	Bond Future	1854	2	1854	2	0.00
12/08/2021	2044 On 03-February-22	11.60	Put	Bond Future	1836	2	1836	2	0.00
12/08/2021	2044 On 03-February-22	11.61	Put	Bond Future	1818	2	1818	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
12/08/2021	2044 On 05-May-22			Bond Future	11.21	81.8863	11.2111	81.8863	0.00
12/08/2021	2044 On 05-May-22	11.93	Call	Bond Future	6705	6	6705	6	0.00
12/08/2021	2044 On 05-May-22	11.92	Call	Bond Future	6661	6	6661	6	0.00
12/08/2021	2044 On 05-May-22	11.91	Call	Bond Future	6617	6	6617	6	0.00
12/08/2021	2044 On 05-May-22	11.91	Put	Bond Future	2131	2	2131	2	0.00
12/08/2021	2044 On 05-May-22	11.92	Put	Bond Future	2115	2	2115	2	0.00
12/08/2021	2044 On 05-May-22	11.93	Put	Bond Future	2098	2	2098	2	0.00
12/08/2021	2044 On 04-August-22			Bond Future	11.41	78.4564	11.4073	78.4564	0.00
12/08/2021	2044 On 04-August-22	11.10	Call	Bond Future	3458	3	3458	3	0.00
12/08/2021	2044 On 04-August-22	11.09	Call	Bond Future	3428	3	3428	3	0.00
12/08/2021	2044 On 04-August-22	11.08	Call	Bond Future	3398	3	3398	3	0.00
12/08/2021	2044 On 04-August-22	11.08	Put	Bond Future	5588	6	5588	6	0.00
12/08/2021	2044 On 04-August-22	11.09	Put	Bond Future	5550	6	5550	6	0.00
12/08/2021	2044 On 04-August-22	11.10	Put	Bond Future	5512	6	5512	6	0.00
12/08/2021	2046 On 04-November-21			Bond Future	106.87	107.1451	106.8748	107.1451	18,100.00
12/08/2021	2046 On 03-February-22			Bond Future	108.13	108.4016	108.1279	108.4016	0.00
12/08/2021	2046 On 05-May-22			Bond Future	107.57	107.8437	107.5666	107.8437	0.00
12/08/2021	2046 On 04-August-22			Bond Future	108.90	109.1834	108.9026	109.1834	0.00
12/08/2021	2050 On 04-November-21			Bond Future	110.58	110.5764	110.5791	110.5764	10,845.00
12/08/2021	2050 On 03-February-22			Bond Future	109.92	109.9146	109.9166	109.9146	0.00
12/08/2021	2050 On 05-May-22			Bond Future	111.24	111.2387	111.2408	111.2387	0.00
12/08/2021	2050 On 04-August-22			Bond Future	110.62	110.6186	110.6206	110.6186	0.00
12/08/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2021	AL37 On 04-November-21			Index Future	805.06	804.0700	805.0600	804.0700	0.00
12/08/2021	AL37 On 03-February-22			Index Future	814.30	813.3020	814.3010	813.3020	0.00
12/08/2021	AL37 On 05-May-22			Index Future	823.91	822.9030	823.9120	822.9030	0.00
12/08/2021	AL37 On 04-August-22			Index Future	833.85	832.8240	833.8450	832.8240	0.00
12/08/2021	AL7T On 04-November-21			Index Future	921.46	918.3690	921.4600	918.3690	0.00
12/08/2021	AL7T On 03-February-22			Index Future	932.04	928.9140	932.0360	928.9140	0.00
12/08/2021	AL7T On 05-May-22			Index Future	943.04	939.8800	943.0370	939.8800	0.00
12/08/2021	AL7T On 04-August-22			Index Future	954.41	951.2110	954.4060	951.2110	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
12/08/2021	ALBI On 04-November-21			Index Future	809.57	806.1610	809.5670	806.1610	119.00
12/08/2021	ALBI On 03-February-22			Index Future	818.86	815.4180	818.8590	815.4180	0.00
12/08/2021	ALBI On 05-May-22			Index Future	828.52	825.0430	828.5240	825.0430	0.00
12/08/2021	ALBI On 04-August-22			Index Future	838.51	834.9910	838.5120	834.9910	0.00
12/08/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/08/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2021	CS26 On 02-April-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
12/08/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2021	ES33 On 04-November-21			Bond Future	11.37	75.8710	11.3692	75.8710	350.00
12/08/2021	ES33 On 03-February-22			Bond Future	11.61	76.7610	11.6120	76.7610	0.00
12/08/2021	ES33 On 05-May-22			Bond Future	11.86	73.9086	11.8574	73.9086	0.00
12/08/2021	ES33 On 04-August-22			Bond Future	12.11	74.7791	12.1139	74.7791	0.00
12/08/2021	ES42 On 04-November-21			Bond Future	11.90	73.9570	11.9033	73.9570	4,779.00
12/08/2021	ES42 On 03-February-22			Bond Future	12.13	74.8252	12.1267	74.8252	0.00
12/08/2021	ES42 On 05-May-22			Bond Future	12.36	71.4687	12.3605	71.4687	0.00
12/08/2021	ES42 On 04-August-22			Bond Future	12.60	72.3090	12.5981	72.3090	0.00
12/08/2021	GOVI On 04-November-21			GOVI	799.60	796.3290	799.6030	796.3290	984.00
12/08/2021	GOVI On 04-November-21	728.42	Call	GOVI	711830	68	711830	68	0.00
12/08/2021	GOVI On 04-November-21	728.40	Call	GOVI	712030	68	712030	68	0.00
12/08/2021	GOVI On 04-November-21	728.41	Call	GOVI	711930	68	711930	68	0.00
12/08/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
12/08/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
12/08/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
12/08/2021	GOVI On 03-February-22			GOVI	808.78	805.4720	808.7810	805.4720	0.00
12/08/2021	GOVI On 03-February-22	792.75	Call	GOVI	160310	13	160310	13	0.00
12/08/2021	GOVI On 03-February-22	792.74	Call	GOVI	160410	13	160410	13	0.00
12/08/2021	GOVI On 03-February-22	792.76	Call	GOVI	160210	13	160210	13	0.00
12/08/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
12/08/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
12/08/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
12/08/2021	GOVI On 05-May-22			GOVI	818.33	814.9800	818.3270	814.9800	0.00
12/08/2021	GOVI On 05-May-22	788.24	Call	GOVI	300870	27	300870	27	0.00
12/08/2021	GOVI On 05-May-22	788.23	Call	GOVI	300970	27	300970	27	0.00
12/08/2021	GOVI On 05-May-22	788.25	Call	GOVI	300770	27	300770	27	0.00
12/08/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
12/08/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
12/08/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
12/08/2021	GOVI On 04-August-22			GOVI	828.19	824.8060	828.1920	824.8060	0.00
12/08/2021	GOVI On 04-August-22	819.27	Call	GOVI	89220	6	89220	6	0.00
12/08/2021	GOVI On 04-August-22	819.26	Call	GOVI	89320	6	89320	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
12/08/2021	GOVI On 04-August-22	819.28	Call	GOVI	89120	6	89120	6	0.00
12/08/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
12/08/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
12/08/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
12/08/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/08/2021	IGOV On 04-November-21			Index Future	294.44	295.0080	294.4360	295.0080	475.00
12/08/2021	IGOV On 03-February-22			Index Future	297.89	298.4670	297.8880	298.4670	0.00
12/08/2021	IGOV On 05-May-22			Index Future	301.48	302.0620	301.4750	302.0620	0.00
12/08/2021	IGOV On 04-August-22			Index Future	305.18	305.7740	305.1790	305.7740	0.00
12/08/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
12/08/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
12/08/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
12/08/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
12/08/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
12/08/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
12/08/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
12/08/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
12/08/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
12/08/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
12/08/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
12/08/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
12/08/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
12/08/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
12/08/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
12/08/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
12/08/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
12/08/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
12/08/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
12/08/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
12/08/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/08/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/08/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.68	96.3250	3.6750	96.3250	0.00
12/08/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.69	96.3150	3.6850	96.3150	30,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.82	96.1800	3.8200	96.1800	0.00
12/08/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.87	96.1300	3.8700	96.1300	0.00
12/08/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.03	95.9750	4.0250	95.9750	0.00
12/08/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.08	95.9200	4.0800	95.9200	0.00
12/08/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.32	95.6800	4.3200	95.6800	0.00
12/08/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.74	95.2650	4.7350	95.2650	471.00
12/08/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.98	95.0200	4.9800	95.0200	0.00
12/08/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.28	94.7200	5.2800	94.7200	0.00
12/08/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.49	94.5150	5.4850	94.5150	0.00
12/08/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.67	94.3300	5.6700	94.3300	0.00
12/08/2021	R023 On 04-November-21			Bond Future	5.10	104.7581	5.0986	104.7581	13,736.00
12/08/2021	R023 On 04-November-21	4.92	Call	Bond Future	83	0	83	0	0.00
12/08/2021	R023 On 04-November-21	4.91	Call	Bond Future	78	0	78	0	0.00
12/08/2021	R023 On 04-November-21	4.90	Call	Bond Future	73	0	73	0	0.00
12/08/2021	R023 On 04-November-21	4.90	Put	Bond Future	328	0	328	0	0.00
12/08/2021	R023 On 04-November-21	4.91	Put	Bond Future	320	0	320	0	0.00
12/08/2021	R023 On 04-November-21	4.92	Put	Bond Future	312	0	312	0	0.00
12/08/2021	R023 On 03-February-22			Bond Future	5.23	105.9611	5.2258	105.9611	0.00
12/08/2021	R023 On 03-February-22	5.07	Call	Bond Future	177	0	177	0	0.00
12/08/2021	R023 On 03-February-22	5.06	Call	Bond Future	172	0	172	0	0.00
12/08/2021	R023 On 03-February-22	5.08	Call	Bond Future	181	0	181	0	0.00
12/08/2021	R023 On 03-February-22	5.08	Put	Bond Future	332	0	332	0	0.00
12/08/2021	R023 On 03-February-22	5.06	Put	Bond Future	343	0	343	0	0.00
12/08/2021	R023 On 03-February-22	5.07	Put	Bond Future	338	0	338	0	0.00
12/08/2021	R023 On 05-May-22			Bond Future	5.37	103.3023	5.3650	103.3023	0.00
12/08/2021	R023 On 05-May-22	6.30	Call	Bond Future	810	1	810	1	0.00
12/08/2021	R023 On 05-May-22	6.29	Call	Bond Future	803	1	803	1	0.00
12/08/2021	R023 On 05-May-22	6.31	Call	Bond Future	817	1	817	1	0.00
12/08/2021	R023 On 05-May-22	6.31	Put	Bond Future	71	0	71	0	0.00
12/08/2021	R023 On 05-May-22	6.29	Put	Bond Future	73	0	73	0	0.00
12/08/2021	R023 On 05-May-22	6.30	Put	Bond Future	72	0	72	0	0.00
12/08/2021	R023 On 04-August-22			Bond Future	5.58	104.5300	5.5787	104.5300	0.00
12/08/2021	R023 On 04-August-22	6.04	Call	Bond Future	408	0	408	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
12/08/2021	R023 On 04-August-22	6.03	Call	Bond Future	404	0	404	0	0.00
12/08/2021	R023 On 04-August-22	6.05	Call	Bond Future	412	0	412	0	0.00
12/08/2021	R023 On 04-August-22	6.05	Put	Bond Future	152	0	152	0	0.00
12/08/2021	R023 On 04-August-22	6.03	Put	Bond Future	155	0	155	0	0.00
12/08/2021	R023 On 04-August-22	6.04	Put	Bond Future	153	0	153	0	0.00
12/08/2021	R035 On 04-November-21			Bond Future	10.38	90.4870	10.3829	90.4870	81,384.00
12/08/2021	R035 On 04-November-21	12.52	Call	Bond Future	12652	12	12652	12	0.00
12/08/2021	R035 On 04-November-21	11.75	Call	Bond Future	8613	8	8613	8	0.00
12/08/2021	R035 On 04-November-21	10.23	Call	Bond Future	1675	1	1675	1	782.00
12/08/2021	R035 On 04-November-21	13.82	Call	Bond Future	19001	19	19001	19	0.00
12/08/2021	R035 On 04-November-21	12.51	Call	Bond Future	12601	12	12601	12	0.00
12/08/2021	R035 On 04-November-21	11.20	Call	Bond Future	5746	5	5746	5	0.00
12/08/2021	R035 On 04-November-21	12.53	Call	Bond Future	12703	12	12703	12	0.00
12/08/2021	R035 On 04-November-21	11.08	Call	Bond Future	5145	5	5145	5	0.00
12/08/2021	R035 On 04-November-21	10.12	Call	Bond Future	1358	1	1358	1	400.00
12/08/2021	R035 On 04-November-21	10.62	Call	Bond Future	3051	3	3051	3	400.00
12/08/2021	R035 On 04-November-21	10.60	Call	Bond Future	2971	3	2971	3	0.00
12/08/2021	R035 On 04-November-21	10.11	Call	Bond Future	1331	1	1331	1	350.00
12/08/2021	R035 On 04-November-21	10.12	Put	Bond Future	3110	3	3110	3	0.00
12/08/2021	R035 On 04-November-21	10.60	Put	Bond Future	1560	2	1560	2	350.00
12/08/2021	R035 On 04-November-21	10.11	Put	Bond Future	3151	3	3151	3	0.00
12/08/2021	R035 On 04-November-21	11.20	Put	Bond Future	601	1	601	1	350.00
12/08/2021	R035 On 04-November-21	10.62	Put	Bond Future	1512	2	1512	2	0.00
12/08/2021	R035 On 04-November-21	11.08	Put	Bond Future	728	1	728	1	782.00
12/08/2021	R035 On 04-November-21	10.23	Put	Bond Future	2688	3	2688	3	0.00
12/08/2021	R035 On 04-November-21	12.53	Put	Bond Future	63	0	63	0	0.00
12/08/2021	R035 On 04-November-21	11.75	Put	Bond Future	243	0	243	0	782.00
12/08/2021	R035 On 04-November-21	12.51	Put	Bond Future	66	0	66	0	0.00
12/08/2021	R035 On 04-November-21	13.82	Put	Bond Future	2	0	2	0	400.00
12/08/2021	R035 On 04-November-21	12.52	Put	Bond Future	65	0	65	0	0.00
12/08/2021	R035 On 03-February-22			Bond Future	10.58	91.5262	10.5844	91.5262	0.00
12/08/2021	R035 On 03-February-22	11.24	Call	Bond Future	5588	5	5588	5	0.00
12/08/2021	R035 On 03-February-22	9.70	Call	Bond Future	826	1	826	1	683.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2021	R035 On 03-February-22	10.10	Call	Bond Future	1632	1	1632	1	280.00
12/08/2021	R035 On 03-February-22	11.88	Call	Bond Future	8550	8	8550	8	0.00
12/08/2021	R035 On 03-February-22	11.05	Call	Bond Future	4780	4	4780	4	0.00
12/08/2021	R035 On 03-February-22	11.23	Call	Bond Future	5544	5	5544	5	0.00
12/08/2021	R035 On 03-February-22	11.22	Call	Bond Future	5501	5	5501	5	0.00
12/08/2021	R035 On 03-February-22	11.39	Call	Bond Future	6258	6	6258	6	0.00
12/08/2021	R035 On 03-February-22	10.65	Call	Bond Future	3271	3	3271	3	0.00
12/08/2021	R035 On 03-February-22	11.73	Call	Bond Future	7835	7	7835	7	0.00
12/08/2021	R035 On 03-February-22	11.03	Call	Bond Future	4697	4	4697	4	0.00
12/08/2021	R035 On 03-February-22	11.28	Call	Bond Future	5764	5	5764	5	0.00
12/08/2021	R035 On 03-February-22	10.26	Call	Bond Future	2055	2	2055	2	200.00
12/08/2021	R035 On 03-February-22	10.35	Call	Bond Future	2312	2	2312	2	1,600.00
12/08/2021	R035 On 03-February-22	11.05	Put	Bond Future	1879	2	1879	2	1,600.00
12/08/2021	R035 On 03-February-22	10.35	Put	Bond Future	3826	4	3826	4	0.00
12/08/2021	R035 On 03-February-22	11.28	Put	Bond Future	1480	2	1480	2	200.00
12/08/2021	R035 On 03-February-22	10.26	Put	Bond Future	4161	4	4161	4	0.00
12/08/2021	R035 On 03-February-22	11.73	Put	Bond Future	939	1	939	1	280.00
12/08/2021	R035 On 03-February-22	11.39	Put	Bond Future	1324	1	1324	1	683.00
12/08/2021	R035 On 03-February-22	11.22	Put	Bond Future	1574	2	1574	2	0.00
12/08/2021	R035 On 03-February-22	11.23	Put	Bond Future	1558	2	1558	2	0.00
12/08/2021	R035 On 03-February-22	11.88	Put	Bond Future	809	1	809	1	1,800.00
12/08/2021	R035 On 03-February-22	11.03	Put	Bond Future	1918	2	1918	2	280.00
12/08/2021	R035 On 03-February-22	10.10	Put	Bond Future	4803	5	4803	5	0.00
12/08/2021	R035 On 03-February-22	11.24	Put	Bond Future	1542	2	1542	2	0.00
12/08/2021	R035 On 03-February-22	10.65	Put	Bond Future	2853	3	2853	3	683.00
12/08/2021	R035 On 03-February-22	9.70	Put	Bond Future	6740	7	6740	7	0.00
12/08/2021	R035 On 05-May-22			Bond Future	10.78	88.1295	10.7837	88.1295	0.00
12/08/2021	R035 On 05-May-22	11.65	Call	Bond Future	6934	7	6934	7	0.00
12/08/2021	R035 On 05-May-22	11.64	Call	Bond Future	6891	7	6891	7	0.00
12/08/2021	R035 On 05-May-22	11.63	Call	Bond Future	6849	7	6849	7	0.00
12/08/2021	R035 On 05-May-22	11.63	Put	Bond Future	1816	2	1816	2	0.00
12/08/2021	R035 On 05-May-22	11.64	Put	Bond Future	1802	2	1802	2	0.00
12/08/2021	R035 On 05-May-22	11.65	Put	Bond Future	1787	2	1787	2	0.00



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12/08/2021	R035 On 04-August-22			Bond Future	10.99	89.1519	10.9933	89.1519	0.00
12/08/2021	R035 On 04-August-22	10.74	Call	Bond Future	3440	3	3440	3	0.00
12/08/2021	R035 On 04-August-22	11.13	Call	Bond Future	4629	4	4629	4	0.00
12/08/2021	R035 On 04-August-22	10.73	Call	Bond Future	3412	3	3412	3	0.00
12/08/2021	R035 On 04-August-22	10.72	Call	Bond Future	3383	3	3383	3	0.00
12/08/2021	R035 On 04-August-22	10.64	Call	Bond Future	3162	3	3162	3	0.00
12/08/2021	R035 On 04-August-22	9.84	Call	Bond Future	1408	1	1408	1	100.00
12/08/2021	R035 On 04-August-22	10.64	Put	Bond Future	5330	6	5330	6	100.00
12/08/2021	R035 On 04-August-22	9.84	Put	Bond Future	8783	9	8783	9	0.00
12/08/2021	R035 On 04-August-22	10.72	Put	Bond Future	5054	5	5054	5	0.00
12/08/2021	R035 On 04-August-22	11.13	Put	Bond Future	3810	4	3810	4	100.00
12/08/2021	R035 On 04-August-22	10.73	Put	Bond Future	5020	5	5020	5	0.00
12/08/2021	R035 On 04-August-22	10.74	Put	Bond Future	4987	5	4987	5	0.00
12/08/2021	R186 On 04-November-21			Bond Future	7.59	116.0621	7.5866	116.0621	73,131.00
12/08/2021	R186 On 04-November-21	8.11	Call	Bond Future	2785	3	2785	3	0.00
12/08/2021	R186 On 04-November-21	8.77	Call	Bond Future	5263	5	5263	5	0.00
12/08/2021	R186 On 04-November-21	8.10	Call	Bond Future	2751	3	2751	3	0.00
12/08/2021	R186 On 04-November-21	8.09	Call	Bond Future	2718	3	2718	3	0.00
12/08/2021	R186 On 04-November-21	7.77	Call	Bond Future	1742	2	1742	2	0.00
12/08/2021	R186 On 04-November-21	8.09	Put	Bond Future	487	1	487	1	0.00
12/08/2021	R186 On 04-November-21	8.10	Put	Bond Future	477	1	477	1	0.00
12/08/2021	R186 On 04-November-21	8.77	Put	Bond Future	107	0	107	0	15,177.00
12/08/2021	R186 On 04-November-21	8.11	Put	Bond Future	467	1	467	1	0.00
12/08/2021	R186 On 04-November-21	7.77	Put	Bond Future	923	1	923	1	15,177.00
12/08/2021	R186 On 03-February-22			Bond Future	7.78	112.1131	7.7791	112.1131	0.00
12/08/2021	R186 On 03-February-22	7.29	Call	Bond Future	920	1	920	1	0.00
12/08/2021	R186 On 03-February-22	7.28	Call	Bond Future	906	1	906	1	0.00
12/08/2021	R186 On 03-February-22	7.30	Call	Bond Future	935	1	935	1	0.00
12/08/2021	R186 On 03-February-22	7.30	Put	Bond Future	2997	3	2997	3	0.00
12/08/2021	R186 On 03-February-22	7.28	Put	Bond Future	3055	3	3055	3	0.00
12/08/2021	R186 On 03-February-22	7.29	Put	Bond Future	3026	3	3026	3	0.00
12/08/2021	R186 On 05-May-22			Bond Future	7.99	113.4377	7.9860	113.4377	0.00
12/08/2021	R186 On 05-May-22	8.31	Call	Bond Future	2796	3	2796	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
12/08/2021	R186 On 05-May-22	7.88	Call	Bond Future	1828	2	1828	2	435.00
12/08/2021	R186 On 05-May-22	8.64	Call	Bond Future	3689	4	3689	4	0.00
12/08/2021	R186 On 05-May-22	8.30	Call	Bond Future	2771	3	2771	3	0.00
12/08/2021	R186 On 05-May-22	8.32	Call	Bond Future	2821	3	2821	3	0.00
12/08/2021	R186 On 05-May-22	7.28	Call	Bond Future	833	1	833	1	435.00
12/08/2021	R186 On 05-May-22	8.32	Put	Bond Future	1488	2	1488	2	0.00
12/08/2021	R186 On 05-May-22	7.28	Put	Bond Future	3720	4	3720	4	0.00
12/08/2021	R186 On 05-May-22	8.30	Put	Bond Future	1517	2	1517	2	0.00
12/08/2021	R186 On 05-May-22	7.88	Put	Bond Future	2256	2	2256	2	0.00
12/08/2021	R186 On 05-May-22	8.64	Put	Bond Future	1097	1	1097	1	435.00
12/08/2021	R186 On 05-May-22	8.31	Put	Bond Future	1502	2	1502	2	0.00
12/08/2021	R186 On 04-August-22			Bond Future	8.21	109.4881	8.2108	109.4881	0.00
12/08/2021	R186 On 04-August-22	8.14	Call	Bond Future	2226	2	2226	2	0.00
12/08/2021	R186 On 04-August-22	8.13	Call	Bond Future	2206	2	2206	2	0.00
12/08/2021	R186 On 04-August-22	8.15	Call	Bond Future	2246	2	2246	2	0.00
12/08/2021	R186 On 04-August-22	8.15	Put	Bond Future	2477	3	2477	3	0.00
12/08/2021	R186 On 04-August-22	8.13	Put	Bond Future	2514	3	2514	3	0.00
12/08/2021	R186 On 04-August-22	8.14	Put	Bond Future	2495	3	2495	3	0.00
12/08/2021	R197 On 04-November-21			Bond Future	325.65	325.6638	325.6455	325.6638	1,274.00
12/08/2021	R197 On 03-February-22			Bond Future	321.32	321.3396	321.3200	321.3396	0.00
12/08/2021	R197 On 05-May-22			Bond Future	325.19	325.2111	325.1907	325.2111	0.00
12/08/2021	R197 On 04-August-22			Bond Future	320.92	320.9419	320.9208	320.9419	0.00
12/08/2021	R202 On 04-November-21			Bond Future	237.80	238.7314	237.8015	238.7314	9,579.00
12/08/2021	R202 On 03-February-22			Bond Future	236.26	237.2056	236.2640	237.2056	0.00
12/08/2021	R202 On 05-May-22			Bond Future	239.11	240.0633	239.1098	240.0633	0.00
12/08/2021	R202 On 04-August-22			Bond Future	237.67	238.6315	237.6661	238.6315	0.00
12/08/2021	R209 On 04-November-21			Bond Future	10.36	69.8340	10.3629	69.8340	37,402.00
12/08/2021	R209 On 04-November-21	12.18	Call	Bond Future	9481	9	9481	9	0.00
12/08/2021	R209 On 04-November-21	9.50	Call	Bond Future	226	0	226	0	6,000.00
12/08/2021	R209 On 04-November-21	12.17	Call	Bond Future	9436	9	9436	9	0.00
12/08/2021	R209 On 04-November-21	12.00	Call	Bond Future	8668	8	8668	8	0.00
12/08/2021	R209 On 04-November-21	12.19	Call	Bond Future	9526	9	9526	9	0.00
12/08/2021	R209 On 04-November-21	10.50	Call	Bond Future	2277	2	2277	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
12/08/2021	R209 On 04-November-21	10.00	Call	Bond Future	925	1	925	1	0.00
12/08/2021	R209 On 04-November-21	10.00	Put	Bond Future	3049	3	3049	3	3,100.00
12/08/2021	R209 On 04-November-21	12.19	Put	Bond Future	87	0	87	0	0.00
12/08/2021	R209 On 04-November-21	12.00	Put	Bond Future	122	0	122	0	9,000.00
12/08/2021	R209 On 04-November-21	12.18	Put	Bond Future	89	0	89	0	0.00
12/08/2021	R209 On 04-November-21	12.17	Put	Bond Future	91	0	91	0	0.00
12/08/2021	R209 On 04-November-21	10.50	Put	Bond Future	1497	2	1497	2	9,400.00
12/08/2021	R209 On 04-November-21	9.50	Put	Bond Future	5429	6	5429	6	0.00
12/08/2021	R209 On 03-February-22			Bond Future	10.54	70.6363	10.5382	70.6363	0.00
12/08/2021	R209 On 03-February-22	11.04	Call	Bond Future	4314	4	4314	4	0.00
12/08/2021	R209 On 03-February-22	11.03	Call	Bond Future	4277	4	4277	4	0.00
12/08/2021	R209 On 03-February-22	11.02	Call	Bond Future	4240	4	4240	4	0.00
12/08/2021	R209 On 03-February-22	11.02	Put	Bond Future	1620	2	1620	2	0.00
12/08/2021	R209 On 03-February-22	11.03	Put	Bond Future	1603	2	1603	2	0.00
12/08/2021	R209 On 03-February-22	11.04	Put	Bond Future	1587	2	1587	2	0.00
12/08/2021	R209 On 05-May-22			Bond Future	10.72	68.3297	10.7170	68.3297	0.00
12/08/2021	R209 On 05-May-22	11.45	Call	Bond Future	5500	5	5500	5	0.00
12/08/2021	R209 On 05-May-22	11.44	Call	Bond Future	5464	5	5464	5	0.00
12/08/2021	R209 On 05-May-22	11.43	Call	Bond Future	5427	5	5427	5	0.00
12/08/2021	R209 On 05-May-22	11.43	Put	Bond Future	1690	2	1690	2	0.00
12/08/2021	R209 On 05-May-22	11.44	Put	Bond Future	1676	2	1676	2	0.00
12/08/2021	R209 On 05-May-22	11.45	Put	Bond Future	1662	2	1662	2	0.00
12/08/2021	R209 On 04-August-22			Bond Future	10.90	69.1226	10.9011	69.1226	0.00
12/08/2021	R209 On 04-August-22	10.59	Call	Bond Future	2797	3	2797	3	0.00
12/08/2021	R209 On 04-August-22	10.57	Call	Bond Future	2749	3	2749	3	0.00
12/08/2021	R209 On 04-August-22	10.58	Call	Bond Future	2773	3	2773	3	0.00
12/08/2021	R209 On 04-August-22	10.58	Put	Bond Future	4513	5	4513	5	0.00
12/08/2021	R209 On 04-August-22	10.57	Put	Bond Future	4544	5	4544	5	0.00
12/08/2021	R209 On 04-August-22	10.59	Put	Bond Future	4482	5	4482	5	0.00
12/08/2021	R210 On 04-November-21			Bond Future	210.27	210.0213	210.2727	210.0213	1,486.00
12/08/2021	R210 On 03-February-22			Bond Future	212.74	212.4844	212.7381	212.4844	0.00
12/08/2021	R210 On 05-May-22			Bond Future	212.47	212.2186	212.4749	212.2186	0.00
12/08/2021	R210 On 04-August-22			Bond Future	215.11	214.8544	215.1136	214.8544	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
12/08/2021	R212 On 04-November-21			Bond Future	175.01	174.9904	175.0060	174.9904	1,025.00
12/08/2021	R213 On 04-November-21			Bond Future	9.46	86.0309	9.4609	86.0309	9,537.00
12/08/2021	R213 On 04-November-21	11.10	Call	Bond Future	8527	8	8527	8	0.00
12/08/2021	R213 On 04-November-21	11.09	Call	Bond Future	8481	8	8481	8	0.00
12/08/2021	R213 On 04-November-21	11.11	Call	Bond Future	8573	8	8573	8	0.00
12/08/2021	R213 On 04-November-21	11.09	Put	Bond Future	112	0	112	0	0.00
12/08/2021	R213 On 04-November-21	11.10	Put	Bond Future	110	0	110	0	0.00
12/08/2021	R213 On 04-November-21	11.11	Put	Bond Future	108	0	108	0	0.00
12/08/2021	R213 On 03-February-22			Bond Future	9.65	87.0188	9.6543	87.0188	0.00
12/08/2021	R213 On 03-February-22	9.97	Call	Bond Future	3456	3	3456	3	0.00
12/08/2021	R213 On 03-February-22	9.96	Call	Bond Future	3424	3	3424	3	0.00
12/08/2021	R213 On 03-February-22	10.15	Call	Bond Future	4067	4	4067	4	0.00
12/08/2021	R213 On 03-February-22	9.58	Call	Bond Future	2307	2	2307	2	0.00
12/08/2021	R213 On 03-February-22	10.25	Call	Bond Future	4424	4	4424	4	0.00
12/08/2021	R213 On 03-February-22	9.76	Call	Bond Future	2809	3	2809	3	0.00
12/08/2021	R213 On 03-February-22	10.60	Call	Bond Future	5762	6	5762	6	0.00
12/08/2021	R213 On 03-February-22	9.22	Call	Bond Future	1452	1	1452	1	430.00
12/08/2021	R213 On 03-February-22	10.17	Call	Bond Future	4138	4	4138	4	0.00
12/08/2021	R213 On 03-February-22	9.15	Call	Bond Future	1309	1	1309	1	220.00
12/08/2021	R213 On 03-February-22	9.98	Call	Bond Future	3489	3	3489	3	0.00
12/08/2021	R213 On 03-February-22	8.63	Call	Bond Future	541	0	541	0	200.00
12/08/2021	R213 On 03-February-22	8.80	Call	Bond Future	728	1	728	1	102.00
12/08/2021	R213 On 03-February-22	10.00	Call	Bond Future	3554	3	3554	3	0.00
12/08/2021	R213 On 03-February-22	10.67	Call	Bond Future	6040	6	6040	6	0.00
12/08/2021	R213 On 03-February-22	10.67	Put	Bond Future	848	1	848	1	220.00
12/08/2021	R213 On 03-February-22	10.00	Put	Bond Future	1739	2	1739	2	430.00
12/08/2021	R213 On 03-February-22	9.22	Put	Bond Future	3806	4	3806	4	0.00
12/08/2021	R213 On 03-February-22	10.60	Put	Bond Future	915	1	915	1	430.00
12/08/2021	R213 On 03-February-22	8.80	Put	Bond Future	5439	6	5439	6	0.00
12/08/2021	R213 On 03-February-22	9.98	Put	Bond Future	1777	2	1777	2	0.00
12/08/2021	R213 On 03-February-22	9.58	Put	Bond Future	2704	3	2704	3	200.00
12/08/2021	R213 On 03-February-22	8.63	Put	Bond Future	6230	6	6230	6	0.00
12/08/2021	R213 On 03-February-22	10.17	Put	Bond Future	1449	2	1449	2	220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2021	R213 On 03-February-22	9.15	Put	Bond Future	4051	4	4051	4	0.00
12/08/2021	R213 On 03-February-22	9.76	Put	Bond Future	2249	2	2249	2	102.00
12/08/2021	R213 On 03-February-22	10.25	Put	Bond Future	1328	1	1328	1	102.00
12/08/2021	R213 On 03-February-22	10.15	Put	Bond Future	1481	2	1481	2	200.00
12/08/2021	R213 On 03-February-22	9.96	Put	Bond Future	1817	2	1817	2	0.00
12/08/2021	R213 On 03-February-22	9.97	Put	Bond Future	1797	2	1797	2	0.00
12/08/2021	R213 On 05-May-22			Bond Future	9.85	84.5148	9.8472	84.5148	0.00
12/08/2021	R213 On 05-May-22	10.64	Call	Bond Future	5399	5	5399	5	0.00
12/08/2021	R213 On 05-May-22	10.65	Call	Bond Future	5436	5	5436	5	0.00
12/08/2021	R213 On 05-May-22	10.63	Call	Bond Future	5363	5	5363	5	0.00
12/08/2021	R213 On 05-May-22	10.65	Put	Bond Future	1418	2	1418	2	0.00
12/08/2021	R213 On 05-May-22	10.63	Put	Bond Future	1442	2	1442	2	0.00
12/08/2021	R213 On 05-May-22	10.64	Put	Bond Future	1430	2	1430	2	0.00
12/08/2021	R213 On 04-August-22			Bond Future	10.05	85.4993	10.0512	85.4993	0.00
12/08/2021	R213 On 04-August-22	9.90	Call	Bond Future	3023	3	3023	3	0.00
12/08/2021	R213 On 04-August-22	9.89	Call	Bond Future	2999	3	2999	3	0.00
12/08/2021	R213 On 04-August-22	9.88	Call	Bond Future	2975	3	2975	3	0.00
12/08/2021	R213 On 04-August-22	9.90	Put	Bond Future	3784	4	3784	4	0.00
12/08/2021	R213 On 04-August-22	9.88	Put	Bond Future	3837	4	3837	4	0.00
12/08/2021	R213 On 04-August-22	9.89	Put	Bond Future	3811	4	3811	4	0.00
12/08/2021	R214 On 04-November-21			Bond Future	10.79	66.2606	10.7873	66.2606	18,091.00
12/08/2021	R214 On 04-November-21	12.48	Call	Bond Future	8896	8	8896	8	0.00
12/08/2021	R214 On 04-November-21	12.47	Call	Bond Future	8852	8	8852	8	0.00
12/08/2021	R214 On 04-November-21	12.46	Call	Bond Future	8808	8	8808	8	0.00
12/08/2021	R214 On 04-November-21	12.46	Put	Bond Future	125	0	125	0	0.00
12/08/2021	R214 On 04-November-21	12.48	Put	Bond Future	121	0	121	0	0.00
12/08/2021	R214 On 04-November-21	12.47	Put	Bond Future	123	0	123	0	0.00
12/08/2021	R214 On 03-February-22			Bond Future	10.97	67.0215	10.9652	67.0215	0.00
12/08/2021	R214 On 03-February-22	11.40	Call	Bond Future	4107	4	4107	4	0.00
12/08/2021	R214 On 03-February-22	11.39	Call	Bond Future	4071	4	4071	4	0.00
12/08/2021	R214 On 03-February-22	11.41	Call	Bond Future	4143	4	4143	4	0.00
12/08/2021	R214 On 03-February-22	11.39	Put	Bond Future	1735	2	1735	2	0.00
12/08/2021	R214 On 03-February-22	11.40	Put	Bond Future	1718	2	1718	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
12/08/2021	R214 On 03-February-22	11.41	Put	Bond Future	1700	2	1700	2	0.00
12/08/2021	R214 On 05-May-22			Bond Future	11.14	64.5337	11.1400	64.5337	0.00
12/08/2021	R214 On 05-May-22	11.74	Call	Bond Future	5053	5	5053	5	0.00
12/08/2021	R214 On 05-May-22	11.73	Call	Bond Future	5018	5	5018	5	0.00
12/08/2021	R214 On 05-May-22	11.75	Call	Bond Future	5089	5	5089	5	0.00
12/08/2021	R214 On 05-May-22	11.73	Put	Bond Future	1886	2	1886	2	0.00
12/08/2021	R214 On 05-May-22	11.74	Put	Bond Future	1870	2	1870	2	0.00
12/08/2021	R214 On 05-May-22	11.75	Put	Bond Future	1854	2	1854	2	0.00
12/08/2021	R214 On 04-August-22			Bond Future	11.32	65.2812	11.3222	65.2812	0.00
12/08/2021	R214 On 04-August-22	10.98	Call	Bond Future	2749	3	2749	3	0.00
12/08/2021	R214 On 04-August-22	10.97	Call	Bond Future	2724	3	2724	3	0.00
12/08/2021	R214 On 04-August-22	10.99	Call	Bond Future	2773	3	2773	3	0.00
12/08/2021	R214 On 04-August-22	10.98	Put	Bond Future	4634	5	4634	5	0.00
12/08/2021	R214 On 04-August-22	10.97	Put	Bond Future	4666	5	4666	5	0.00
12/08/2021	R214 On 04-August-22	10.99	Put	Bond Future	4602	5	4602	5	0.00
12/08/2021	R248 On 04-November-21			Bond Future	10.75	83.5813	10.7502	83.5813	167,643.00
12/08/2021	R248 On 04-November-21	12.84	Call	Bond Future	13321	13	13321	13	0.00
12/08/2021	R248 On 04-November-21	12.83	Call	Bond Future	13269	13	13269	13	0.00
12/08/2021	R248 On 04-November-21	9.60	Call	Bond Future	113	0	113	0	0.00
12/08/2021	R248 On 04-November-21	10.20	Call	Bond Future	760	1	760	1	1,050.00
12/08/2021	R248 On 04-November-21	10.30	Call	Bond Future	975	1	975	1	0.00
12/08/2021	R248 On 04-November-21	12.85	Call	Bond Future	13373	13	13373	13	0.00
12/08/2021	R248 On 04-November-21	10.80	Call	Bond Future	2563	2	2563	2	1,050.00
12/08/2021	R248 On 04-November-21	10.20	Put	Bond Future	5006	6	5006	6	0.00
12/08/2021	R248 On 04-November-21	12.85	Put	Bond Future	89	0	89	0	0.00
12/08/2021	R248 On 04-November-21	10.80	Put	Bond Future	2197	3	2197	3	0.00
12/08/2021	R248 On 04-November-21	9.60	Put	Bond Future	9436	10	9436	10	0.00
12/08/2021	R248 On 04-November-21	12.83	Put	Bond Future	93	0	93	0	0.00
12/08/2021	R248 On 04-November-21	10.30	Put	Bond Future	4422	5	4422	5	0.00
12/08/2021	R248 On 04-November-21	12.84	Put	Bond Future	91	0	91	0	0.00
12/08/2021	R248 On 03-February-22			Bond Future	10.93	84.5413	10.9261	84.5413	0.00
12/08/2021	R248 On 03-February-22	11.49	Call	Bond Future	5713	5	5713	5	0.00
12/08/2021	R248 On 03-February-22	11.48	Call	Bond Future	5666	5	5666	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2021	R248 On 03-February-22	11.47	Call	Bond Future	5620	5	5620	5	0.00
12/08/2021	R248 On 03-February-22	9.80	Call	Bond Future	542	0	542	0	1,300.00
12/08/2021	R248 On 03-February-22	10.50	Call	Bond Future	1915	2	1915	2	1,300.00
12/08/2021	R248 On 03-February-22	10.50	Put	Bond Future	5077	6	5077	6	0.00
12/08/2021	R248 On 03-February-22	9.80	Put	Bond Future	9385	10	9385	10	0.00
12/08/2021	R248 On 03-February-22	11.49	Put	Bond Future	1834	2	1834	2	0.00
12/08/2021	R248 On 03-February-22	11.47	Put	Bond Future	1873	2	1873	2	0.00
12/08/2021	R248 On 03-February-22	11.48	Put	Bond Future	1853	2	1853	2	0.00
12/08/2021	R248 On 05-May-22			Bond Future	11.10	81.1252	11.0987	81.1252	0.00
12/08/2021	R248 On 05-May-22	11.81	Call	Bond Future	6791	6	6791	6	0.00
12/08/2021	R248 On 05-May-22	11.80	Call	Bond Future	6745	6	6745	6	0.00
12/08/2021	R248 On 05-May-22	11.79	Call	Bond Future	6700	6	6700	6	0.00
12/08/2021	R248 On 05-May-22	11.79	Put	Bond Future	2113	2	2113	2	0.00
12/08/2021	R248 On 05-May-22	11.81	Put	Bond Future	2079	2	2079	2	0.00
12/08/2021	R248 On 05-May-22	11.80	Put	Bond Future	2096	2	2096	2	0.00
12/08/2021	R248 On 04-August-22			Bond Future	11.28	82.0651	11.2790	82.0651	0.00
12/08/2021	R248 On 04-August-22	11.00	Call	Bond Future	3558	3	3558	3	0.00
12/08/2021	R248 On 04-August-22	10.99	Call	Bond Future	3526	3	3526	3	0.00
12/08/2021	R248 On 04-August-22	10.98	Call	Bond Future	3495	3	3495	3	0.00
12/08/2021	R248 On 04-August-22	10.98	Put	Bond Future	5573	6	5573	6	0.00
12/08/2021	R248 On 04-August-22	10.99	Put	Bond Future	5533	6	5533	6	0.00
12/08/2021	R248 On 04-August-22	11.00	Put	Bond Future	5493	6	5493	6	0.00