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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For September 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2021	2025 On 04-November-21			Bond Future	155.23	155.2240	155.2277	155.2240	4,840.00
03/09/2021	2025 On 03-February-22			Bond Future	155.44	155.4385	155.4418	155.4385	0.00
03/09/2021	2025 On 05-May-22			Bond Future	157.30	157.3005	157.3035	157.3005	0.00
03/09/2021	2025 On 04-August-22			Bond Future	157.63	157.6317	157.6347	157.6317	0.00
03/09/2021	2029 On 04-November-21			Bond Future	114.14	114.1351	114.1407	114.1351	2,964.00
03/09/2021	2029 On 03-February-22			Bond Future	115.46	115.4557	115.4609	115.4557	0.00
03/09/2021	2029 On 05-May-22			Bond Future	115.65	115.6410	115.6461	115.6410	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
03/09/2021	2029 On 04-August-22			Bond Future	117.08	117.0721	117.0772	117.0721	0.00
03/09/2021	2030 On 04-November-21			Bond Future	8.90	97.1908	8.9002	97.1908	99,404.00
03/09/2021	2030 On 04-November-21	10.61	Call	Bond Future	8954	9	8954	9	0.00
03/09/2021	2030 On 04-November-21	10.59	Call	Bond Future	8858	9	8858	9	0.00
03/09/2021	2030 On 04-November-21	8.77	Call	Bond Future	1190	1	1190	1	300.00
03/09/2021	2030 On 04-November-21	11.44	Call	Bond Future	12863	13	12863	13	0.00
03/09/2021	2030 On 04-November-21	8.75	Call	Bond Future	1142	1	1142	1	3,250.00
03/09/2021	2030 On 04-November-21	9.30	Call	Bond Future	2898	3	2898	3	0.00
03/09/2021	2030 On 04-November-21	9.90	Call	Bond Future	5546	6	5546	6	29.00
03/09/2021	2030 On 04-November-21	10.60	Call	Bond Future	8906	9	8906	9	0.00
03/09/2021	2030 On 04-November-21	8.27	Call	Bond Future	328	0	328	0	300.00
03/09/2021	2030 On 04-November-21	9.35	Call	Bond Future	3098	3	3098	3	0.00
03/09/2021	2030 On 04-November-21	11.26	Call	Bond Future	12031	12	12031	12	0.00
03/09/2021	2030 On 04-November-21	9.20	Call	Bond Future	2517	3	2517	3	29.00
03/09/2021	2030 On 04-November-21	9.30	Put	Bond Future	709	1	709	1	0.00
03/09/2021	2030 On 04-November-21	9.35	Put	Bond Future	640	1	640	1	9,100.00
03/09/2021	2030 On 04-November-21	8.77	Put	Bond Future	1917	2	1917	2	0.00
03/09/2021	2030 On 04-November-21	11.44	Put	Bond Future	2	0	2	0	300.00
03/09/2021	2030 On 04-November-21	10.60	Put	Bond Future	34	0	34	0	0.00
03/09/2021	2030 On 04-November-21	10.59	Put	Bond Future	35	0	35	0	0.00
03/09/2021	2030 On 04-November-21	8.27	Put	Bond Future	3914	4	3914	4	0.00
03/09/2021	2030 On 04-November-21	9.20	Put	Bond Future	869	1	869	1	0.00
03/09/2021	2030 On 04-November-21	8.75	Put	Bond Future	1981	2	1981	2	0.00
03/09/2021	2030 On 04-November-21	11.26	Put	Bond Future	5	0	5	0	29.00
03/09/2021	2030 On 04-November-21	9.90	Put	Bond Future	192	0	192	0	0.00
03/09/2021	2030 On 04-November-21	10.61	Put	Bond Future	33	0	33	0	0.00
03/09/2021	2030 On 03-February-22			Bond Future	9.09	94.2874	9.0875	94.2874	0.00
03/09/2021	2030 On 03-February-22	9.44	Call	Bond Future	3416	4	3416	4	0.00
03/09/2021	2030 On 03-February-22	9.43	Call	Bond Future	3382	4	3382	4	0.00
03/09/2021	2030 On 03-February-22	9.78	Call	Bond Future	4665	5	4665	5	0.00
03/09/2021	2030 On 03-February-22	10.85	Call	Bond Future	9166	9	9166	9	0.00
03/09/2021	2030 On 03-February-22	9.60	Call	Bond Future	3985	4	3985	4	1,000.00
03/09/2021	2030 On 03-February-22	9.45	Call	Bond Future	3451	4	3451	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
03/09/2021	2030 On 03-February-22	9.35	Call	Bond Future	3114	3	3114	3	0.00
03/09/2021	2030 On 03-February-22	8.39	Call	Bond Future	832	1	832	1	101.00
03/09/2021	2030 On 03-February-22	8.85	Call	Bond Future	1714	2	1714	2	1,000.00
03/09/2021	2030 On 03-February-22	8.85	Put	Bond Future	3000	3	3000	3	0.00
03/09/2021	2030 On 03-February-22	9.35	Put	Bond Future	1718	2	1718	2	101.00
03/09/2021	2030 On 03-February-22	8.39	Put	Bond Future	4674	5	4674	5	0.00
03/09/2021	2030 On 03-February-22	9.45	Put	Bond Future	1530	1	1530	1	0.00
03/09/2021	2030 On 03-February-22	10.85	Put	Bond Future	282	0	282	0	1,000.00
03/09/2021	2030 On 03-February-22	9.60	Put	Bond Future	1284	1	1284	1	0.00
03/09/2021	2030 On 03-February-22	9.78	Put	Bond Future	1039	1	1039	1	101.00
03/09/2021	2030 On 03-February-22	9.43	Put	Bond Future	1566	2	1566	2	0.00
03/09/2021	2030 On 03-February-22	9.44	Put	Bond Future	1547	1	1547	1	0.00
03/09/2021	2030 On 05-May-22			Bond Future	9.28	95.3952	9.2829	95.3952	0.00
03/09/2021	2030 On 05-May-22	10.20	Call	Bond Future	5818	6	5818	6	0.00
03/09/2021	2030 On 05-May-22	10.19	Call	Bond Future	5780	6	5780	6	0.00
03/09/2021	2030 On 05-May-22	9.35	Call	Bond Future	2980	3	2980	3	0.00
03/09/2021	2030 On 05-May-22	8.89	Call	Bond Future	1846	2	1846	2	1,800.00
03/09/2021	2030 On 05-May-22	11.04	Call	Bond Future	9139	9	9139	9	0.00
03/09/2021	2030 On 05-May-22	8.81	Call	Bond Future	1679	2	1679	2	200.00
03/09/2021	2030 On 05-May-22	7.73	Call	Bond Future	346	0	346	0	200.00
03/09/2021	2030 On 05-May-22	10.21	Call	Bond Future	5855	6	5855	6	0.00
03/09/2021	2030 On 05-May-22	8.14	Call	Bond Future	655	1	655	1	1,800.00
03/09/2021	2030 On 05-May-22	9.95	Call	Bond Future	4903	5	4903	5	0.00
03/09/2021	2030 On 05-May-22	8.47	Call	Bond Future	1071	1	1071	1	1,073.00
03/09/2021	2030 On 05-May-22	8.14	Put	Bond Future	6831	7	6831	7	0.00
03/09/2021	2030 On 05-May-22	8.89	Put	Bond Future	3912	4	3912	4	0.00
03/09/2021	2030 On 05-May-22	8.81	Put	Bond Future	4173	4	4173	4	0.00
03/09/2021	2030 On 05-May-22	10.21	Put	Bond Future	1200	1	1200	1	0.00
03/09/2021	2030 On 05-May-22	7.73	Put	Bond Future	8863	9	8863	9	0.00
03/09/2021	2030 On 05-May-22	11.04	Put	Bond Future	567	1	567	1	1,800.00
03/09/2021	2030 On 05-May-22	9.35	Put	Bond Future	2633	3	2633	3	1,073.00
03/09/2021	2030 On 05-May-22	8.47	Put	Bond Future	5412	5	5412	5	0.00
03/09/2021	2030 On 05-May-22	10.19	Put	Bond Future	1223	1	1223	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2021	2030 On 05-May-22	9.95	Put	Bond Future	1523	1	1523	1	1,073.00
03/09/2021	2030 On 05-May-22	10.20	Put	Bond Future	1211	1	1211	1	200.00
03/09/2021	2030 On 04-August-22			Bond Future	9.49	92.5021	9.4926	92.5021	0.00
03/09/2021	2030 On 04-August-22	9.55	Call	Bond Future	3313	3	3313	3	0.00
03/09/2021	2030 On 04-August-22	9.54	Call	Bond Future	3287	3	3287	3	0.00
03/09/2021	2030 On 04-August-22	9.56	Call	Bond Future	3340	3	3340	3	0.00
03/09/2021	2030 On 04-August-22	9.56	Put	Bond Future	3003	3	3003	3	0.00
03/09/2021	2030 On 04-August-22	9.54	Put	Bond Future	3050	3	3050	3	0.00
03/09/2021	2030 On 04-August-22	9.55	Put	Bond Future	3026	3	3026	3	0.00
03/09/2021	2032 On 04-November-21			Bond Future	9.57	92.5676	9.5685	92.5676	126,484.00
03/09/2021	2032 On 04-November-21	11.71	Call	Bond Future	11946	12	11946	12	0.00
03/09/2021	2032 On 04-November-21	9.33	Call	Bond Future	1057	1	1057	1	700.00
03/09/2021	2032 On 04-November-21	12.81	Call	Bond Future	17243	17	17243	17	0.00
03/09/2021	2032 On 04-November-21	11.70	Call	Bond Future	11895	12	11895	12	0.00
03/09/2021	2032 On 04-November-21	11.69	Call	Bond Future	11845	12	11845	12	0.00
03/09/2021	2032 On 04-November-21	9.83	Call	Bond Future	2656	3	2656	3	700.00
03/09/2021	2032 On 04-November-21	11.71	Put	Bond Future	14	0	14	0	0.00
03/09/2021	2032 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	700.00
03/09/2021	2032 On 04-November-21	9.83	Put	Bond Future	1074	1	1074	1	0.00
03/09/2021	2032 On 04-November-21	11.69	Put	Bond Future	15	0	15	0	0.00
03/09/2021	2032 On 04-November-21	9.33	Put	Bond Future	2532	2	2532	2	0.00
03/09/2021	2032 On 04-November-21	11.70	Put	Bond Future	14	0	14	0	0.00
03/09/2021	2032 On 03-February-22			Bond Future	9.76	93.6162	9.7584	93.6162	0.00
03/09/2021	2032 On 03-February-22	10.44	Call	Bond Future	5119	5	5119	5	0.00
03/09/2021	2032 On 03-February-22	10.45	Call	Bond Future	5162	5	5162	5	0.00
03/09/2021	2032 On 03-February-22	8.91	Call	Bond Future	651	1	651	1	198.00
03/09/2021	2032 On 03-February-22	10.14	Call	Bond Future	3905	4	3905	4	0.00
03/09/2021	2032 On 03-February-22	9.14	Call	Bond Future	1033	1	1033	1	97.00
03/09/2021	2032 On 03-February-22	10.95	Call	Bond Future	7381	8	7381	8	0.00
03/09/2021	2032 On 03-February-22	10.35	Call	Bond Future	4743	5	4743	5	0.00
03/09/2021	2032 On 03-February-22	9.57	Call	Bond Future	2035	2	2035	2	1,050.00
03/09/2021	2032 On 03-February-22	9.62	Call	Bond Future	2174	2	2174	2	210.00
03/09/2021	2032 On 03-February-22	10.43	Call	Bond Future	5077	5	5077	5	0.00

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03/09/2021	2032 On 03-February-22	10.42	Call	Bond Future	5035	5	5035	5	0.00
03/09/2021	2032 On 03-February-22	10.66	Call	Bond Future	6073	6	6073	6	0.00
03/09/2021	2032 On 03-February-22	9.81	Call	Bond Future	2746	3	2746	3	0.00
03/09/2021	2032 On 03-February-22	9.58	Call	Bond Future	2062	2	2062	2	400.00
03/09/2021	2032 On 03-February-22	11.13	Call	Bond Future	8212	8	8212	8	0.00
03/09/2021	2032 On 03-February-22	10.53	Call	Bond Future	5504	6	5504	6	0.00
03/09/2021	2032 On 03-February-22	10.65	Call	Bond Future	6029	6	6029	6	0.00
03/09/2021	2032 On 03-February-22	9.67	Call	Bond Future	2318	2	2318	2	0.00
03/09/2021	2032 On 03-February-22	10.65	Put	Bond Future	936	1	936	1	1,050.00
03/09/2021	2032 On 03-February-22	10.53	Put	Bond Future	1074	1	1074	1	210.00
03/09/2021	2032 On 03-February-22	11.13	Put	Bond Future	536	1	536	1	210.00
03/09/2021	2032 On 03-February-22	9.81	Put	Bond Future	2440	2	2440	2	198.00
03/09/2021	2032 On 03-February-22	8.91	Put	Bond Future	5881	6	5881	6	0.00
03/09/2021	2032 On 03-February-22	10.66	Put	Bond Future	925	1	925	1	97.00
03/09/2021	2032 On 03-February-22	10.35	Put	Bond Future	1320	1	1320	1	400.00
03/09/2021	2032 On 03-February-22	9.58	Put	Bond Future	3130	3	3130	3	0.00
03/09/2021	2032 On 03-February-22	10.42	Put	Bond Future	1218	1	1218	1	0.00
03/09/2021	2032 On 03-February-22	10.45	Put	Bond Future	1177	1	1177	1	198.00
03/09/2021	2032 On 03-February-22	10.43	Put	Bond Future	1205	1	1205	1	0.00
03/09/2021	2032 On 03-February-22	9.67	Put	Bond Future	2845	3	2845	3	1,050.00
03/09/2021	2032 On 03-February-22	9.57	Put	Bond Future	3163	3	3163	3	0.00
03/09/2021	2032 On 03-February-22	9.62	Put	Bond Future	3001	3	3001	3	0.00
03/09/2021	2032 On 03-February-22	10.95	Put	Bond Future	661	1	661	1	400.00
03/09/2021	2032 On 03-February-22	10.14	Put	Bond Future	1677	2	1677	2	97.00
03/09/2021	2032 On 03-February-22	9.14	Put	Bond Future	4806	5	4806	5	0.00
03/09/2021	2032 On 03-February-22	10.44	Put	Bond Future	1191	1	1191	1	0.00
03/09/2021	2032 On 05-May-22			Bond Future	9.95	90.5693	9.9524	90.5693	0.00
03/09/2021	2032 On 05-May-22	11.04	Call	Bond Future	7165	7	7165	7	0.00
03/09/2021	2032 On 05-May-22	11.02	Call	Bond Future	7081	7	7081	7	0.00
03/09/2021	2032 On 05-May-22	10.18	Call	Bond Future	3854	4	3854	4	780.00
03/09/2021	2032 On 05-May-22	9.58	Call	Bond Future	2114	2	2114	2	780.00
03/09/2021	2032 On 05-May-22	11.03	Call	Bond Future	7123	7	7123	7	0.00
03/09/2021	2032 On 05-May-22	11.18	Call	Bond Future	7759	8	7759	8	0.00

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03/09/2021	2032 On 05-May-22	11.18	Put	Bond Future	1045	1	1045	1	780.00
03/09/2021	2032 On 05-May-22	11.03	Put	Bond Future	1193	1	1193	1	0.00
03/09/2021	2032 On 05-May-22	11.02	Put	Bond Future	1203	1	1203	1	0.00
03/09/2021	2032 On 05-May-22	10.18	Put	Bond Future	2556	2	2556	2	0.00
03/09/2021	2032 On 05-May-22	9.58	Put	Bond Future	4294	4	4294	4	0.00
03/09/2021	2032 On 05-May-22	11.04	Put	Bond Future	1182	1	1182	1	0.00
03/09/2021	2032 On 04-August-22			Bond Future	10.15	91.6203	10.1539	91.6203	0.00
03/09/2021	2032 On 04-August-22	10.21	Call	Bond Future	3729	4	3729	4	0.00
03/09/2021	2032 On 04-August-22	10.20	Call	Bond Future	3699	4	3699	4	0.00
03/09/2021	2032 On 04-August-22	10.22	Call	Bond Future	3759	4	3759	4	0.00
03/09/2021	2032 On 04-August-22	10.20	Put	Bond Future	3443	3	3443	3	0.00
03/09/2021	2032 On 04-August-22	10.21	Put	Bond Future	3416	3	3416	3	0.00
03/09/2021	2032 On 04-August-22	10.22	Put	Bond Future	3391	3	3391	3	0.00
03/09/2021	2033 On 04-November-21			Bond Future	108.27	108.2628	108.2704	108.2628	8,979.00
03/09/2021	2033 On 03-February-22			Bond Future	109.52	109.5153	109.5228	109.5153	0.00
03/09/2021	2033 On 05-May-22			Bond Future	109.56	109.5493	109.5566	109.5493	0.00
03/09/2021	2033 On 04-August-22			Bond Future	110.91	110.9050	110.9123	110.9050	0.00
03/09/2021	2037 On 04-November-21			Bond Future	10.40	88.1009	10.4048	88.1009	121,572.00
03/09/2021	2037 On 04-November-21	12.82	Call	Bond Future	14232	14	14232	14	0.00
03/09/2021	2037 On 04-November-21	12.81	Call	Bond Future	14181	14	14181	14	0.00
03/09/2021	2037 On 04-November-21	12.83	Call	Bond Future	14283	14	14283	14	0.00
03/09/2021	2037 On 04-November-21	12.30	Call	Bond Future	11524	12	11524	12	0.00
03/09/2021	2037 On 04-November-21	11.49	Call	Bond Future	7129	7	7129	7	600.00
03/09/2021	2037 On 04-November-21	12.30	Put	Bond Future	43	0	43	0	600.00
03/09/2021	2037 On 04-November-21	11.49	Put	Bond Future	252	0	252	0	0.00
03/09/2021	2037 On 04-November-21	12.82	Put	Bond Future	9	0	9	0	0.00
03/09/2021	2037 On 04-November-21	12.81	Put	Bond Future	9	0	9	0	0.00
03/09/2021	2037 On 04-November-21	12.83	Put	Bond Future	9	0	9	0	0.00
03/09/2021	2037 On 03-February-22			Bond Future	10.59	84.8444	10.5911	84.8444	0.00
03/09/2021	2037 On 03-February-22	11.47	Call	Bond Future	6595	7	6595	7	0.00
03/09/2021	2037 On 03-February-22	11.46	Call	Bond Future	6548	7	6548	7	0.00
03/09/2021	2037 On 03-February-22	11.45	Call	Bond Future	6501	7	6501	7	0.00
03/09/2021	2037 On 03-February-22	11.47	Put	Bond Future	1109	1	1109	1	0.00

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03/09/2021	2037 On 03-February-22	11.45	Put	Bond Future	1133	1	1133	1	0.00
03/09/2021	2037 On 03-February-22	11.46	Put	Bond Future	1121	1	1121	1	0.00
03/09/2021	2037 On 05-May-22			Bond Future	10.78	85.8414	10.7817	85.8414	0.00
03/09/2021	2037 On 05-May-22	11.84	Call	Bond Future	7801	8	7801	8	0.00
03/09/2021	2037 On 05-May-22	11.83	Call	Bond Future	7756	8	7756	8	0.00
03/09/2021	2037 On 05-May-22	11.82	Call	Bond Future	7712	8	7712	8	0.00
03/09/2021	2037 On 05-May-22	11.84	Put	Bond Future	1429	1	1429	1	0.00
03/09/2021	2037 On 05-May-22	11.82	Put	Bond Future	1452	1	1452	1	0.00
03/09/2021	2037 On 05-May-22	11.83	Put	Bond Future	1440	1	1440	1	0.00
03/09/2021	2037 On 04-August-22			Bond Future	10.98	82.5806	10.9832	82.5806	0.00
03/09/2021	2037 On 04-August-22	10.91	Call	Bond Future	3799	4	3799	4	0.00
03/09/2021	2037 On 04-August-22	11.42	Call	Bond Future	5548	6	5548	6	0.00
03/09/2021	2037 On 04-August-22	10.10	Call	Bond Future	1697	2	1697	2	50.00
03/09/2021	2037 On 04-August-22	10.90	Call	Bond Future	3768	4	3768	4	0.00
03/09/2021	2037 On 04-August-22	10.89	Call	Bond Future	3737	4	3737	4	0.00
03/09/2021	2037 On 04-August-22	10.89	Put	Bond Future	4319	4	4319	4	0.00
03/09/2021	2037 On 04-August-22	10.91	Put	Bond Future	4256	4	4256	4	0.00
03/09/2021	2037 On 04-August-22	11.42	Put	Bond Future	2902	3	2902	3	50.00
03/09/2021	2037 On 04-August-22	10.10	Put	Bond Future	7461	7	7461	7	0.00
03/09/2021	2037 On 04-August-22	10.90	Put	Bond Future	4287	4	4287	4	50.00
03/09/2021	2038 On 04-November-21			Bond Future	120.49	120.8003	120.4949	120.8003	5,949.00
03/09/2021	2038 On 03-February-22			Bond Future	120.11	120.4189	120.1097	120.4189	0.00
03/09/2021	2038 On 05-May-22			Bond Future	121.55	121.8614	121.5484	121.8614	0.00
03/09/2021	2038 On 04-August-22			Bond Future	121.24	121.5524	121.2353	121.5524	0.00
03/09/2021	2040 On 04-November-21			Bond Future	10.52	90.4610	10.5212	90.4610	81,998.00
03/09/2021	2040 On 04-November-21	12.91	Call	Bond Future	14979	15	14979	15	0.00
03/09/2021	2040 On 04-November-21	12.89	Call	Bond Future	14872	15	14872	15	0.00
03/09/2021	2040 On 04-November-21	12.90	Call	Bond Future	14926	15	14926	15	0.00
03/09/2021	2040 On 04-November-21	12.90	Put	Bond Future	12	0	12	0	0.00
03/09/2021	2040 On 04-November-21	12.89	Put	Bond Future	12	0	12	0	0.00
03/09/2021	2040 On 04-November-21	12.91	Put	Bond Future	11	0	11	0	0.00
03/09/2021	2040 On 03-February-22			Bond Future	10.70	86.9810	10.7020	86.9810	0.00
03/09/2021	2040 On 03-February-22	11.58	Call	Bond Future	7096	7	7096	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2021	2040 On 03-February-22	11.57	Call	Bond Future	7046	7	7046	7	0.00
03/09/2021	2040 On 03-February-22	11.59	Call	Bond Future	7146	7	7146	7	0.00
03/09/2021	2040 On 03-February-22	11.57	Put	Bond Future	1236	1	1236	1	0.00
03/09/2021	2040 On 03-February-22	11.58	Put	Bond Future	1223	1	1223	1	0.00
03/09/2021	2040 On 03-February-22	11.59	Put	Bond Future	1210	1	1210	1	0.00
03/09/2021	2040 On 05-May-22			Bond Future	10.89	88.0032	10.8865	88.0032	0.00
03/09/2021	2040 On 05-May-22	11.91	Call	Bond Future	8220	8	8220	8	0.00
03/09/2021	2040 On 05-May-22	11.90	Call	Bond Future	8172	8	8172	8	0.00
03/09/2021	2040 On 05-May-22	9.82	Call	Bond Future	969	1	969	1	1,200.00
03/09/2021	2040 On 05-May-22	11.92	Call	Bond Future	8267	8	8267	8	0.00
03/09/2021	2040 On 05-May-22	10.57	Call	Bond Future	2757	3	2757	3	1,200.00
03/09/2021	2040 On 05-May-22	13.04	Call	Bond Future	13614	14	13614	14	0.00
03/09/2021	2040 On 05-May-22	13.04	Put	Bond Future	609	1	609	1	1,200.00
03/09/2021	2040 On 05-May-22	11.92	Put	Bond Future	1596	2	1596	2	0.00
03/09/2021	2040 On 05-May-22	10.57	Put	Bond Future	4980	5	4980	5	0.00
03/09/2021	2040 On 05-May-22	11.91	Put	Bond Future	1609	2	1609	2	0.00
03/09/2021	2040 On 05-May-22	11.90	Put	Bond Future	1622	2	1622	2	0.00
03/09/2021	2040 On 05-May-22	9.82	Put	Bond Future	8830	9	8830	9	0.00
03/09/2021	2040 On 04-August-22			Bond Future	11.08	84.5168	11.0813	84.5168	0.00
03/09/2021	2040 On 04-August-22	11.04	Call	Bond Future	4184	4	4184	4	0.00
03/09/2021	2040 On 04-August-22	11.03	Call	Bond Future	4150	4	4150	4	0.00
03/09/2021	2040 On 04-August-22	11.05	Call	Bond Future	4218	4	4218	4	0.00
03/09/2021	2040 On 04-August-22	11.05	Put	Bond Future	4427	4	4427	4	0.00
03/09/2021	2040 On 04-August-22	11.03	Put	Bond Future	4494	4	4494	4	0.00
03/09/2021	2040 On 04-August-22	11.04	Put	Bond Future	4461	4	4461	4	0.00
03/09/2021	2044 On 04-November-21			Bond Future	10.59	86.9966	10.5859	86.9966	60,612.00
03/09/2021	2044 On 04-November-21	12.90	Call	Bond Future	14603	15	14603	15	0.00
03/09/2021	2044 On 04-November-21	12.89	Call	Bond Future	14550	15	14550	15	0.00
03/09/2021	2044 On 04-November-21	12.91	Call	Bond Future	14656	15	14656	15	0.00
03/09/2021	2044 On 04-November-21	12.91	Put	Bond Future	16	0	16	0	0.00
03/09/2021	2044 On 04-November-21	12.89	Put	Bond Future	17	0	17	0	0.00
03/09/2021	2044 On 04-November-21	12.90	Put	Bond Future	16	0	16	0	0.00
03/09/2021	2044 On 03-February-22			Bond Future	10.76	83.6025	10.7585	83.6025	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
03/09/2021	2044 On 03-February-22	11.61	Call	Bond Future	6966	7	6966	7	0.00
03/09/2021	2044 On 03-February-22	11.60	Call	Bond Future	6915	7	6915	7	0.00
03/09/2021	2044 On 03-February-22	11.59	Call	Bond Future	6865	7	6865	7	0.00
03/09/2021	2044 On 03-February-22	11.59	Put	Bond Future	1223	1	1223	1	0.00
03/09/2021	2044 On 03-February-22	11.60	Put	Bond Future	1210	1	1210	1	0.00
03/09/2021	2044 On 03-February-22	11.61	Put	Bond Future	1197	1	1197	1	0.00
03/09/2021	2044 On 05-May-22			Bond Future	10.93	84.5849	10.9342	84.5849	0.00
03/09/2021	2044 On 05-May-22	11.93	Call	Bond Future	8183	8	8183	8	0.00
03/09/2021	2044 On 05-May-22	11.92	Call	Bond Future	8136	8	8136	8	0.00
03/09/2021	2044 On 05-May-22	11.91	Call	Bond Future	8088	8	8088	8	0.00
03/09/2021	2044 On 05-May-22	11.91	Put	Bond Future	1701	2	1701	2	0.00
03/09/2021	2044 On 05-May-22	11.92	Put	Bond Future	1687	2	1687	2	0.00
03/09/2021	2044 On 05-May-22	11.93	Put	Bond Future	1674	2	1674	2	0.00
03/09/2021	2044 On 04-August-22			Bond Future	11.12	81.1840	11.1194	81.1840	0.00
03/09/2021	2044 On 04-August-22	11.10	Call	Bond Future	4301	4	4301	4	0.00
03/09/2021	2044 On 04-August-22	11.09	Call	Bond Future	4266	4	4266	4	0.00
03/09/2021	2044 On 04-August-22	11.08	Call	Bond Future	4232	4	4232	4	0.00
03/09/2021	2044 On 04-August-22	11.08	Put	Bond Future	4501	4	4501	4	0.00
03/09/2021	2044 On 04-August-22	11.09	Put	Bond Future	4467	4	4467	4	0.00
03/09/2021	2044 On 04-August-22	11.10	Put	Bond Future	4433	4	4433	4	0.00
03/09/2021	2046 On 04-November-21			Bond Future	108.07	108.0576	108.0661	108.0576	17,210.00
03/09/2021	2046 On 03-February-22			Bond Future	109.32	109.3080	109.3163	109.3080	0.00
03/09/2021	2046 On 05-May-22			Bond Future	108.74	108.7355	108.7437	108.7355	0.00
03/09/2021	2046 On 04-August-22			Bond Future	110.09	110.0815	110.0896	110.0815	0.00
03/09/2021	2050 On 04-November-21			Bond Future	111.19	111.3890	111.1905	111.3890	8,607.00
03/09/2021	2050 On 03-February-22			Bond Future	110.50	110.7002	110.4991	110.7002	0.00
03/09/2021	2050 On 05-May-22			Bond Future	111.82	112.0264	111.8228	112.0264	0.00
03/09/2021	2050 On 04-August-22			Bond Future	111.19	111.3953	111.1892	111.3953	0.00
03/09/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2021	AL37 On 04-November-21			Index Future	809.35	810.7440	809.3470	810.7440	0.00
03/09/2021	AL37 On 03-February-22			Index Future	818.51	819.9250	818.5100	819.9250	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
03/09/2021	AL37 On 05-May-22			Index Future	828.11	829.5480	828.1140	829.5480	0.00
03/09/2021	AL37 On 04-August-22			Index Future	838.06	839.5120	838.0600	839.5120	0.00
03/09/2021	AL7T On 04-November-21			Index Future	932.68	934.8880	932.6780	934.8880	0.00
03/09/2021	AL7T On 03-February-22			Index Future	943.24	945.4740	943.2370	945.4740	0.00
03/09/2021	AL7T On 05-May-22			Index Future	954.31	956.5710	954.3050	956.5710	0.00
03/09/2021	AL7T On 04-August-22			Index Future	965.77	968.0610	965.7670	968.0610	0.00
03/09/2021	ALBI On 04-November-21			Index Future	820.59	822.4190	820.5890	822.4190	119.00
03/09/2021	ALBI On 03-February-22			Index Future	829.88	831.7320	829.8790	831.7320	0.00
03/09/2021	ALBI On 05-May-22			Index Future	839.62	841.4930	839.6170	841.4930	0.00
03/09/2021	ALBI On 04-August-22			Index Future	849.70	851.6010	849.7010	851.6010	0.00
03/09/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/09/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2021	C303 On 14-August-15			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
03/09/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2021	ES33 On 04-November-21			Bond Future	11.14	77.6947	11.1352	77.6947	350.00
03/09/2021	ES33 On 03-February-22			Bond Future	11.37	78.5936	11.3704	78.5936	0.00
03/09/2021	ES33 On 05-May-22			Bond Future	11.61	75.7578	11.6065	75.7578	0.00
03/09/2021	ES33 On 04-August-22			Bond Future	11.85	76.6482	11.8527	76.6482	0.00
03/09/2021	ES42 On 04-November-21			Bond Future	11.64	76.2890	11.6370	76.2890	4,779.00
03/09/2021	ES42 On 03-February-22			Bond Future	11.85	77.1722	11.8511	77.1722	0.00
03/09/2021	ES42 On 05-May-22			Bond Future	12.07	73.8386	12.0735	73.8386	0.00
03/09/2021	ES42 On 04-August-22			Bond Future	12.30	74.7051	12.2990	74.7051	0.00
03/09/2021	GOVI On 04-November-21			GOVI	810.35	812.0880	810.3510	812.0880	986.00
03/09/2021	GOVI On 04-November-21	728.42	Call	GOVI	819310	84	819310	84	0.00
03/09/2021	GOVI On 04-November-21	728.41	Call	GOVI	819410	84	819410	84	0.00
03/09/2021	GOVI On 04-November-21	728.40	Call	GOVI	819510	84	819510	84	0.00
03/09/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
03/09/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
03/09/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
03/09/2021	GOVI On 03-February-22			GOVI	819.53	821.2840	819.5250	821.2840	0.00
03/09/2021	GOVI On 03-February-22	792.75	Call	GOVI	267750	29	267750	29	0.00
03/09/2021	GOVI On 03-February-22	792.74	Call	GOVI	267850	29	267850	29	0.00
03/09/2021	GOVI On 03-February-22	792.76	Call	GOVI	267650	29	267650	29	0.00
03/09/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
03/09/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
03/09/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
03/09/2021	GOVI On 05-May-22			GOVI	829.14	830.9230	829.1420	830.9230	0.00
03/09/2021	GOVI On 05-May-22	788.24	Call	GOVI	409020	43	409020	43	0.00
03/09/2021	GOVI On 05-May-22	788.23	Call	GOVI	409120	43	409120	43	0.00
03/09/2021	GOVI On 05-May-22	788.25	Call	GOVI	408920	43	408920	43	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
03/09/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
03/09/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
03/09/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
03/09/2021	GOVI On 04-August-22			GOVI	839.10	840.9040	839.1000	840.9040	0.00
03/09/2021	GOVI On 04-August-22	819.27	Call	GOVI	198300	22	198300	22	0.00
03/09/2021	GOVI On 04-August-22	819.26	Call	GOVI	198400	22	198400	22	0.00
03/09/2021	GOVI On 04-August-22	819.28	Call	GOVI	198200	22	198200	22	0.00
03/09/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
03/09/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
03/09/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
03/09/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/09/2021	IGOV On 04-November-21			Index Future	296.18	296.2680	296.1830	296.2680	475.00
03/09/2021	IGOV On 03-February-22			Index Future	299.61	299.6950	299.6090	299.6950	0.00
03/09/2021	IGOV On 05-May-22			Index Future	303.20	303.2850	303.1960	303.2850	0.00
03/09/2021	IGOV On 04-August-22			Index Future	306.91	306.9990	306.9090	306.9990	0.00
03/09/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
03/09/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
03/09/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
03/09/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
03/09/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
03/09/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
03/09/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
03/09/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
03/09/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
03/09/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
03/09/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
03/09/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
03/09/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
03/09/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
03/09/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
03/09/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
03/09/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
03/09/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
03/09/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
03/09/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/09/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/09/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.68	96.3150	3.6750	96.3150	30,000.00
03/09/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.71	96.2750	3.7050	96.2750	0.00
03/09/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.73	96.2400	3.7300	96.2400	0.00
03/09/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.82	96.1550	3.8150	96.1550	0.00
03/09/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.86	96.1300	3.8600	96.1300	0.00
03/09/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.02	95.9800	4.0200	95.9800	0.00
03/09/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.07	95.9400	4.0700	95.9400	0.00
03/09/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.50	95.5250	4.4950	95.5250	472.00
03/09/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.79	95.2700	4.7900	95.2700	0.00
03/09/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.12	94.9800	5.1200	94.9800	68.00
03/09/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.34	94.7650	5.3350	94.7650	0.00
03/09/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.63	94.4850	5.6250	94.4850	0.00
03/09/2021	R023 On 04-November-21			Bond Future	4.94	104.9968	4.9422	104.9968	14,769.00
03/09/2021	R023 On 04-November-21	4.92	Call	Bond Future	155	0	155	0	0.00
03/09/2021	R023 On 04-November-21	4.90	Call	Bond Future	142	0	142	0	0.00
03/09/2021	R023 On 04-November-21	4.91	Call	Bond Future	148	0	148	0	0.00
03/09/2021	R023 On 04-November-21	4.91	Put	Bond Future	190	0	190	0	0.00
03/09/2021	R023 On 04-November-21	4.90	Put	Bond Future	196	0	196	0	0.00
03/09/2021	R023 On 04-November-21	4.92	Put	Bond Future	183	0	183	0	0.00
03/09/2021	R023 On 03-February-22			Bond Future	5.05	106.1858	5.0461	106.1858	0.00
03/09/2021	R023 On 03-February-22	5.07	Call	Bond Future	259	0	259	0	0.00
03/09/2021	R023 On 03-February-22	5.06	Call	Bond Future	253	0	253	0	0.00
03/09/2021	R023 On 03-February-22	5.08	Call	Bond Future	265	0	265	0	0.00
03/09/2021	R023 On 03-February-22	5.08	Put	Bond Future	230	0	230	0	0.00
03/09/2021	R023 On 03-February-22	5.06	Put	Bond Future	239	0	239	0	0.00
03/09/2021	R023 On 03-February-22	5.07	Put	Bond Future	235	0	235	0	0.00
03/09/2021	R023 On 05-May-22			Bond Future	5.14	103.5224	5.1373	103.5224	0.00
03/09/2021	R023 On 05-May-22	6.30	Call	Bond Future	975	1	975	1	0.00
03/09/2021	R023 On 05-May-22	6.29	Call	Bond Future	968	1	968	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2021	R023 On 05-May-22	6.31	Call	Bond Future	982	1	982	1	0.00
03/09/2021	R023 On 05-May-22	6.31	Put	Bond Future	56	0	56	0	0.00
03/09/2021	R023 On 05-May-22	6.29	Put	Bond Future	57	0	57	0	0.00
03/09/2021	R023 On 05-May-22	6.30	Put	Bond Future	56	0	56	0	0.00
03/09/2021	R023 On 04-August-22			Bond Future	5.25	104.7501	5.2536	104.7501	0.00
03/09/2021	R023 On 04-August-22	6.04	Call	Bond Future	534	1	534	1	0.00
03/09/2021	R023 On 04-August-22	6.03	Call	Bond Future	530	1	530	1	0.00
03/09/2021	R023 On 04-August-22	6.05	Call	Bond Future	539	1	539	1	0.00
03/09/2021	R023 On 04-August-22	6.05	Put	Bond Future	98	0	98	0	0.00
03/09/2021	R023 On 04-August-22	6.03	Put	Bond Future	100	0	100	0	0.00
03/09/2021	R023 On 04-August-22	6.04	Put	Bond Future	99	0	99	0	0.00
03/09/2021	R035 On 04-November-21			Bond Future	10.16	92.5854	10.1650	92.5854	79,848.00
03/09/2021	R035 On 04-November-21	12.52	Call	Bond Future	14046	14	14046	14	0.00
03/09/2021	R035 On 04-November-21	12.51	Call	Bond Future	13994	14	13994	14	0.00
03/09/2021	R035 On 04-November-21	11.75	Call	Bond Future	9903	10	9903	10	0.00
03/09/2021	R035 On 04-November-21	10.23	Call	Bond Future	2162	2	2162	2	782.00
03/09/2021	R035 On 04-November-21	13.82	Call	Bond Future	20448	21	20448	21	0.00
03/09/2021	R035 On 04-November-21	10.26	Call	Bond Future	2275	2	2275	2	150.00
03/09/2021	R035 On 04-November-21	11.20	Call	Bond Future	6872	7	6872	7	0.00
03/09/2021	R035 On 04-November-21	12.53	Call	Bond Future	14098	14	14098	14	0.00
03/09/2021	R035 On 04-November-21	11.08	Call	Bond Future	6223	6	6223	6	0.00
03/09/2021	R035 On 04-November-21	10.12	Call	Bond Future	1775	2	1775	2	400.00
03/09/2021	R035 On 04-November-21	10.62	Call	Bond Future	3852	4	3852	4	400.00
03/09/2021	R035 On 04-November-21	10.60	Call	Bond Future	3756	4	3756	4	0.00
03/09/2021	R035 On 04-November-21	10.11	Call	Bond Future	1742	2	1742	2	350.00
03/09/2021	R035 On 04-November-21	10.60	Put	Bond Future	896	1	896	1	350.00
03/09/2021	R035 On 04-November-21	10.11	Put	Bond Future	2113	2	2113	2	0.00
03/09/2021	R035 On 04-November-21	11.20	Put	Bond Future	278	0	278	0	350.00
03/09/2021	R035 On 04-November-21	10.62	Put	Bond Future	864	1	864	1	0.00
03/09/2021	R035 On 04-November-21	11.08	Put	Bond Future	357	0	357	0	782.00
03/09/2021	R035 On 04-November-21	10.23	Put	Bond Future	1726	2	1726	2	0.00
03/09/2021	R035 On 04-November-21	10.12	Put	Bond Future	2078	2	2078	2	0.00
03/09/2021	R035 On 04-November-21	12.53	Put	Bond Future	9	0	9	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
03/09/2021	R035 On 04-November-21	11.75	Put	Bond Future	84	0	84	0	782.00
03/09/2021	R035 On 04-November-21	10.26	Put	Bond Future	1639	2	1639	2	0.00
03/09/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
03/09/2021	R035 On 04-November-21	12.51	Put	Bond Future	10	0	10	0	0.00
03/09/2021	R035 On 04-November-21	12.52	Put	Bond Future	10	0	10	0	0.00
03/09/2021	R035 On 03-February-22			Bond Future	10.36	93.6338	10.3597	93.6338	0.00
03/09/2021	R035 On 03-February-22	11.24	Call	Bond Future	6613	7	6613	7	0.00
03/09/2021	R035 On 03-February-22	9.70	Call	Bond Future	1110	1	1110	1	683.00
03/09/2021	R035 On 03-February-22	11.05	Call	Bond Future	5726	6	5726	6	0.00
03/09/2021	R035 On 03-February-22	10.10	Call	Bond Future	2092	2	2092	2	280.00
03/09/2021	R035 On 03-February-22	11.88	Call	Bond Future	9747	10	9747	10	0.00
03/09/2021	R035 On 03-February-22	11.23	Call	Bond Future	6566	7	6566	7	0.00
03/09/2021	R035 On 03-February-22	11.22	Call	Bond Future	6519	7	6519	7	0.00
03/09/2021	R035 On 03-February-22	11.39	Call	Bond Future	7332	7	7332	7	0.00
03/09/2021	R035 On 03-February-22	11.03	Call	Bond Future	5634	6	5634	6	0.00
03/09/2021	R035 On 03-February-22	11.28	Call	Bond Future	6804	7	6804	7	0.00
03/09/2021	R035 On 03-February-22	10.65	Call	Bond Future	3989	4	3989	4	0.00
03/09/2021	R035 On 03-February-22	11.73	Call	Bond Future	9001	9	9001	9	0.00
03/09/2021	R035 On 03-February-22	10.26	Call	Bond Future	2578	3	2578	3	200.00
03/09/2021	R035 On 03-February-22	10.35	Call	Bond Future	2874	3	2874	3	1,600.00
03/09/2021	R035 On 03-February-22	9.92	Call	Bond Future	1609	2	1609	2	200.00
03/09/2021	R035 On 03-February-22	10.61	Call	Bond Future	3829	4	3829	4	0.00
03/09/2021	R035 On 03-February-22	11.11	Call	Bond Future	6003	6	6003	6	0.00
03/09/2021	R035 On 03-February-22	10.61	Put	Bond Future	2215	2	2215	2	200.00
03/09/2021	R035 On 03-February-22	9.92	Put	Bond Future	4550	4	4550	4	0.00
03/09/2021	R035 On 03-February-22	11.05	Put	Bond Future	1374	1	1374	1	1,600.00
03/09/2021	R035 On 03-February-22	10.35	Put	Bond Future	2938	3	2938	3	0.00
03/09/2021	R035 On 03-February-22	11.73	Put	Bond Future	654	1	654	1	280.00
03/09/2021	R035 On 03-February-22	11.28	Put	Bond Future	1069	1	1069	1	200.00
03/09/2021	R035 On 03-February-22	10.26	Put	Bond Future	3233	3	3233	3	0.00
03/09/2021	R035 On 03-February-22	11.39	Put	Bond Future	948	1	948	1	683.00
03/09/2021	R035 On 03-February-22	11.22	Put	Bond Future	1141	1	1141	1	0.00
03/09/2021	R035 On 03-February-22	11.23	Put	Bond Future	1129	1	1129	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2021	R035 On 03-February-22	11.88	Put	Bond Future	556	1	556	1	1,800.00
03/09/2021	R035 On 03-February-22	11.11	Put	Bond Future	1287	1	1287	1	200.00
03/09/2021	R035 On 03-February-22	11.03	Put	Bond Future	1404	1	1404	1	280.00
03/09/2021	R035 On 03-February-22	10.10	Put	Bond Future	3813	4	3813	4	0.00
03/09/2021	R035 On 03-February-22	11.24	Put	Bond Future	1117	1	1117	1	0.00
03/09/2021	R035 On 03-February-22	10.65	Put	Bond Future	2121	2	2121	2	683.00
03/09/2021	R035 On 03-February-22	9.70	Put	Bond Future	5574	5	5574	5	0.00
03/09/2021	R035 On 05-May-22			Bond Future	10.55	90.2556	10.5510	90.2556	0.00
03/09/2021	R035 On 05-May-22	11.65	Call	Bond Future	7986	8	7986	8	0.00
03/09/2021	R035 On 05-May-22	11.64	Call	Bond Future	7940	8	7940	8	0.00
03/09/2021	R035 On 05-May-22	11.63	Call	Bond Future	7895	8	7895	8	0.00
03/09/2021	R035 On 05-May-22	11.63	Put	Bond Future	1401	1	1401	1	0.00
03/09/2021	R035 On 05-May-22	11.64	Put	Bond Future	1389	1	1389	1	0.00
03/09/2021	R035 On 05-May-22	11.65	Put	Bond Future	1377	1	1377	1	0.00
03/09/2021	R035 On 04-August-22			Bond Future	10.75	91.3002	10.7515	91.3002	0.00
03/09/2021	R035 On 04-August-22	10.74	Call	Bond Future	3983	4	3983	4	0.00
03/09/2021	R035 On 04-August-22	11.13	Call	Bond Future	5322	5	5322	5	0.00
03/09/2021	R035 On 04-August-22	10.72	Call	Bond Future	3920	4	3920	4	0.00
03/09/2021	R035 On 04-August-22	10.73	Call	Bond Future	3951	4	3951	4	0.00
03/09/2021	R035 On 04-August-22	10.64	Call	Bond Future	3672	4	3672	4	0.00
03/09/2021	R035 On 04-August-22	9.84	Call	Bond Future	1638	2	1638	2	100.00
03/09/2021	R035 On 04-August-22	10.64	Put	Bond Future	4365	4	4365	4	100.00
03/09/2021	R035 On 04-August-22	9.84	Put	Bond Future	7537	7	7537	7	0.00
03/09/2021	R035 On 04-August-22	10.73	Put	Bond Future	4084	4	4084	4	0.00
03/09/2021	R035 On 04-August-22	10.72	Put	Bond Future	4115	4	4115	4	0.00
03/09/2021	R035 On 04-August-22	11.13	Put	Bond Future	3029	3	3029	3	100.00
03/09/2021	R035 On 04-August-22	10.74	Put	Bond Future	4054	4	4054	4	0.00
03/09/2021	R186 On 04-November-21			Bond Future	7.45	117.0020	7.4515	117.0020	63,144.00
03/09/2021	R186 On 04-November-21	8.11	Call	Bond Future	3162	3	3162	3	0.00
03/09/2021	R186 On 04-November-21	8.77	Call	Bond Future	5801	6	5801	6	0.00
03/09/2021	R186 On 04-November-21	8.10	Call	Bond Future	3124	3	3124	3	0.00
03/09/2021	R186 On 04-November-21	7.77	Call	Bond Future	1979	2	1979	2	0.00
03/09/2021	R186 On 04-November-21	8.09	Call	Bond Future	3087	3	3087	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
03/09/2021	R186 On 04-November-21	8.09	Put	Bond Future	248	0	248	0	0.00
03/09/2021	R186 On 04-November-21	8.10	Put	Bond Future	242	0	242	0	0.00
03/09/2021	R186 On 04-November-21	8.77	Put	Bond Future	36	0	36	0	15,177.00
03/09/2021	R186 On 04-November-21	8.11	Put	Bond Future	235	0	235	0	0.00
03/09/2021	R186 On 04-November-21	7.77	Put	Bond Future	552	1	552	1	15,177.00
03/09/2021	R186 On 03-February-22			Bond Future	7.64	113.0455	7.6392	113.0455	0.00
03/09/2021	R186 On 03-February-22	7.29	Call	Bond Future	979	1	979	1	0.00
03/09/2021	R186 On 03-February-22	7.28	Call	Bond Future	963	1	963	1	0.00
03/09/2021	R186 On 03-February-22	7.30	Call	Bond Future	995	1	995	1	0.00
03/09/2021	R186 On 03-February-22	7.30	Put	Bond Future	2460	2	2460	2	0.00
03/09/2021	R186 On 03-February-22	7.28	Put	Bond Future	2515	2	2515	2	0.00
03/09/2021	R186 On 03-February-22	7.29	Put	Bond Future	2487	2	2487	2	0.00
03/09/2021	R186 On 05-May-22			Bond Future	7.84	114.3733	7.8383	114.3733	0.00
03/09/2021	R186 On 05-May-22	8.31	Call	Bond Future	3138	3	3138	3	0.00
03/09/2021	R186 On 05-May-22	8.30	Call	Bond Future	3111	3	3111	3	0.00
03/09/2021	R186 On 05-May-22	7.88	Call	Bond Future	2077	2	2077	2	435.00
03/09/2021	R186 On 05-May-22	8.64	Call	Bond Future	4086	4	4086	4	0.00
03/09/2021	R186 On 05-May-22	8.32	Call	Bond Future	3165	3	3165	3	0.00
03/09/2021	R186 On 05-May-22	7.28	Call	Bond Future	994	1	994	1	435.00
03/09/2021	R186 On 05-May-22	8.32	Put	Bond Future	1236	1	1236	1	0.00
03/09/2021	R186 On 05-May-22	7.28	Put	Bond Future	3284	3	3284	3	0.00
03/09/2021	R186 On 05-May-22	8.64	Put	Bond Future	898	1	898	1	435.00
03/09/2021	R186 On 05-May-22	8.30	Put	Bond Future	1260	1	1260	1	0.00
03/09/2021	R186 On 05-May-22	7.88	Put	Bond Future	1908	2	1908	2	0.00
03/09/2021	R186 On 05-May-22	8.31	Put	Bond Future	1248	1	1248	1	0.00
03/09/2021	R186 On 04-August-22			Bond Future	8.05	110.4310	8.0535	110.4310	0.00
03/09/2021	R186 On 04-August-22	8.14	Call	Bond Future	2423	3	2423	3	0.00
03/09/2021	R186 On 04-August-22	8.13	Call	Bond Future	2402	3	2402	3	0.00
03/09/2021	R186 On 04-August-22	8.15	Call	Bond Future	2444	3	2444	3	0.00
03/09/2021	R186 On 04-August-22	8.15	Put	Bond Future	2076	2	2076	2	0.00
03/09/2021	R186 On 04-August-22	8.13	Put	Bond Future	2111	2	2111	2	0.00
03/09/2021	R186 On 04-August-22	8.14	Put	Bond Future	2093	2	2093	2	0.00
03/09/2021	R197 On 04-November-21			Bond Future	326.64	326.5049	326.6412	326.5049	1,274.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2021	R197 On 03-February-22			Bond Future	322.20	322.0628	322.1997	322.0628	0.00
03/09/2021	R197 On 05-May-22			Bond Future	326.06	325.9212	326.0591	325.9212	0.00
03/09/2021	R197 On 04-August-22			Bond Future	321.72	321.5804	321.7197	321.5804	0.00
03/09/2021	R202 On 04-November-21			Bond Future	240.42	240.4053	240.4220	240.4053	8,324.00
03/09/2021	R202 On 03-February-22			Bond Future	238.84	238.8209	238.8369	238.8209	0.00
03/09/2021	R202 On 05-May-22			Bond Future	241.70	241.6816	241.6975	241.6816	0.00
03/09/2021	R202 On 04-August-22			Bond Future	240.24	240.2244	240.2403	240.2244	0.00
03/09/2021	R209 On 04-November-21			Bond Future	10.15	71.7212	10.1453	71.7212	37,291.00
03/09/2021	R209 On 04-November-21	12.18	Call	Bond Future	10676	11	10676	11	0.00
03/09/2021	R209 On 04-November-21	9.50	Call	Bond Future	329	0	329	0	6,000.00
03/09/2021	R209 On 04-November-21	10.25	Call	Bond Future	1984	2	1984	2	0.00
03/09/2021	R209 On 04-November-21	12.19	Call	Bond Future	10722	11	10722	11	0.00
03/09/2021	R209 On 04-November-21	12.17	Call	Bond Future	10630	11	10630	11	0.00
03/09/2021	R209 On 04-November-21	12.00	Call	Bond Future	9845	10	9845	10	0.00
03/09/2021	R209 On 04-November-21	10.50	Call	Bond Future	2914	3	2914	3	0.00
03/09/2021	R209 On 04-November-21	10.00	Call	Bond Future	1241	1	1241	1	0.00
03/09/2021	R209 On 04-November-21	10.00	Put	Bond Future	2102	2	2102	2	3,100.00
03/09/2021	R209 On 04-November-21	10.25	Put	Bond Future	1372	1	1372	1	6,500.00
03/09/2021	R209 On 04-November-21	12.00	Put	Bond Future	36	0	36	0	9,000.00
03/09/2021	R209 On 04-November-21	12.19	Put	Bond Future	20	0	20	0	0.00
03/09/2021	R209 On 04-November-21	12.18	Put	Bond Future	21	0	21	0	0.00
03/09/2021	R209 On 04-November-21	12.17	Put	Bond Future	22	0	22	0	0.00
03/09/2021	R209 On 04-November-21	10.50	Put	Bond Future	872	1	872	1	2,900.00
03/09/2021	R209 On 04-November-21	9.50	Put	Bond Future	4269	4	4269	4	0.00
03/09/2021	R209 On 03-February-22			Bond Future	10.31	72.5336	10.3147	72.5336	0.00
03/09/2021	R209 On 03-February-22	11.04	Call	Bond Future	5094	5	5094	5	0.00
03/09/2021	R209 On 03-February-22	11.03	Call	Bond Future	5054	5	5054	5	0.00
03/09/2021	R209 On 03-February-22	11.02	Call	Bond Future	5013	5	5013	5	0.00
03/09/2021	R209 On 03-February-22	11.02	Put	Bond Future	1127	1	1127	1	0.00
03/09/2021	R209 On 03-February-22	11.03	Put	Bond Future	1114	1	1114	1	0.00
03/09/2021	R209 On 03-February-22	11.04	Put	Bond Future	1102	1	1102	1	0.00
03/09/2021	R209 On 05-May-22			Bond Future	10.49	70.2443	10.4862	70.2443	0.00
03/09/2021	R209 On 05-May-22	11.45	Call	Bond Future	6396	7	6396	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2021	R209 On 05-May-22	11.44	Call	Bond Future	6357	7	6357	7	0.00
03/09/2021	R209 On 05-May-22	11.43	Call	Bond Future	6319	6	6319	6	0.00
03/09/2021	R209 On 05-May-22	11.43	Put	Bond Future	1305	1	1305	1	0.00
03/09/2021	R209 On 05-May-22	11.44	Put	Bond Future	1294	1	1294	1	0.00
03/09/2021	R209 On 05-May-22	11.45	Put	Bond Future	1282	1	1282	1	0.00
03/09/2021	R209 On 04-August-22			Bond Future	10.66	71.0576	10.6622	71.0576	0.00
03/09/2021	R209 On 04-August-22	10.59	Call	Bond Future	3317	3	3317	3	0.00
03/09/2021	R209 On 04-August-22	10.57	Call	Bond Future	3263	3	3263	3	0.00
03/09/2021	R209 On 04-August-22	10.58	Call	Bond Future	3290	3	3290	3	0.00
03/09/2021	R209 On 04-August-22	10.58	Put	Bond Future	3742	4	3742	4	0.00
03/09/2021	R209 On 04-August-22	10.57	Put	Bond Future	3770	4	3770	4	0.00
03/09/2021	R209 On 04-August-22	10.59	Put	Bond Future	3714	4	3714	4	0.00
03/09/2021	R210 On 04-November-21			Bond Future	211.68	211.3542	211.6797	211.3542	1,486.00
03/09/2021	R210 On 03-February-22			Bond Future	214.13	213.7997	214.1283	213.7997	0.00
03/09/2021	R210 On 05-May-22			Bond Future	213.84	213.5081	213.8402	213.5081	0.00
03/09/2021	R210 On 04-August-22			Bond Future	216.49	216.1505	216.4864	216.1505	0.00
03/09/2021	R212 On 04-November-21			Bond Future	174.99	174.9835	174.9866	174.9835	1,025.00
03/09/2021	R213 On 04-November-21			Bond Future	9.26	87.7434	9.2551	87.7434	10,562.00
03/09/2021	R213 On 04-November-21	11.10	Call	Bond Future	9584	10	9584	10	0.00
03/09/2021	R213 On 04-November-21	11.09	Call	Bond Future	9536	10	9536	10	0.00
03/09/2021	R213 On 04-November-21	11.11	Call	Bond Future	9631	10	9631	10	0.00
03/09/2021	R213 On 04-November-21	11.09	Put	Bond Future	27	0	27	0	0.00
03/09/2021	R213 On 04-November-21	11.10	Put	Bond Future	26	0	26	0	0.00
03/09/2021	R213 On 04-November-21	11.11	Put	Bond Future	26	0	26	0	0.00
03/09/2021	R213 On 03-February-22			Bond Future	9.44	88.7369	9.4423	88.7369	0.00
03/09/2021	R213 On 03-February-22	9.97	Call	Bond Future	4048	4	4048	4	0.00
03/09/2021	R213 On 03-February-22	9.76	Call	Bond Future	3304	3	3304	3	0.00
03/09/2021	R213 On 03-February-22	9.96	Call	Bond Future	4012	4	4012	4	0.00
03/09/2021	R213 On 03-February-22	10.15	Call	Bond Future	4735	5	4735	5	0.00
03/09/2021	R213 On 03-February-22	9.58	Call	Bond Future	2727	3	2727	3	0.00
03/09/2021	R213 On 03-February-22	10.25	Call	Bond Future	5131	5	5131	5	0.00
03/09/2021	R213 On 03-February-22	9.22	Call	Bond Future	1741	2	1741	2	430.00
03/09/2021	R213 On 03-February-22	10.17	Call	Bond Future	4814	5	4814	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
03/09/2021	R213 On 03-February-22	9.15	Call	Bond Future	1576	2	1576	2	220.00
03/09/2021	R213 On 03-February-22	10.60	Call	Bond Future	6574	7	6574	7	0.00
03/09/2021	R213 On 03-February-22	9.98	Call	Bond Future	4085	4	4085	4	0.00
03/09/2021	R213 On 03-February-22	8.63	Call	Bond Future	635	1	635	1	200.00
03/09/2021	R213 On 03-February-22	8.80	Call	Bond Future	886	1	886	1	102.00
03/09/2021	R213 On 03-February-22	10.00	Call	Bond Future	4159	4	4159	4	0.00
03/09/2021	R213 On 03-February-22	10.67	Call	Bond Future	6870	7	6870	7	0.00
03/09/2021	R213 On 03-February-22	10.67	Put	Bond Future	540	1	540	1	220.00
03/09/2021	R213 On 03-February-22	10.00	Put	Bond Future	1206	1	1206	1	430.00
03/09/2021	R213 On 03-February-22	9.22	Put	Bond Future	2957	3	2957	3	0.00
03/09/2021	R213 On 03-February-22	10.60	Put	Bond Future	588	1	588	1	430.00
03/09/2021	R213 On 03-February-22	8.80	Put	Bond Future	4458	4	4458	4	0.00
03/09/2021	R213 On 03-February-22	9.98	Put	Bond Future	1235	1	1235	1	0.00
03/09/2021	R213 On 03-February-22	9.58	Put	Bond Future	1985	2	1985	2	200.00
03/09/2021	R213 On 03-February-22	8.63	Put	Bond Future	5185	5	5185	5	0.00
03/09/2021	R213 On 03-February-22	10.17	Put	Bond Future	986	1	986	1	220.00
03/09/2021	R213 On 03-February-22	9.15	Put	Bond Future	3178	3	3178	3	0.00
03/09/2021	R213 On 03-February-22	10.25	Put	Bond Future	896	1	896	1	102.00
03/09/2021	R213 On 03-February-22	10.15	Put	Bond Future	1010	1	1010	1	200.00
03/09/2021	R213 On 03-February-22	9.96	Put	Bond Future	1265	1	1265	1	0.00
03/09/2021	R213 On 03-February-22	9.76	Put	Bond Future	1605	2	1605	2	102.00
03/09/2021	R213 On 03-February-22	9.97	Put	Bond Future	1250	1	1250	1	0.00
03/09/2021	R213 On 05-May-22			Bond Future	9.63	86.2471	9.6272	86.2471	0.00
03/09/2021	R213 On 05-May-22	10.64	Call	Bond Future	6285	7	6285	7	0.00
03/09/2021	R213 On 05-May-22	10.65	Call	Bond Future	6323	7	6323	7	0.00
03/09/2021	R213 On 05-May-22	10.63	Call	Bond Future	6247	6	6247	6	0.00
03/09/2021	R213 On 05-May-22	10.65	Put	Bond Future	1159	1	1159	1	0.00
03/09/2021	R213 On 05-May-22	10.63	Put	Bond Future	1180	1	1180	1	0.00
03/09/2021	R213 On 05-May-22	10.64	Put	Bond Future	1169	1	1169	1	0.00
03/09/2021	R213 On 04-August-22			Bond Future	9.82	87.2494	9.8222	87.2494	0.00
03/09/2021	R213 On 04-August-22	9.90	Call	Bond Future	3451	4	3451	4	0.00
03/09/2021	R213 On 04-August-22	9.89	Call	Bond Future	3424	4	3424	4	0.00
03/09/2021	R213 On 04-August-22	9.88	Call	Bond Future	3397	4	3397	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
03/09/2021	R213 On 04-August-22	9.90	Put	Bond Future	3056	3	3056	3	0.00
03/09/2021	R213 On 04-August-22	9.88	Put	Bond Future	3103	3	3103	3	0.00
03/09/2021	R213 On 04-August-22	9.89	Put	Bond Future	3080	3	3080	3	0.00
03/09/2021	R214 On 04-November-21			Bond Future	10.53	68.4539	10.5342	68.4539	17,810.00
03/09/2021	R214 On 04-November-21	12.48	Call	Bond Future	10307	11	10307	11	0.00
03/09/2021	R214 On 04-November-21	12.47	Call	Bond Future	10262	10	10262	10	0.00
03/09/2021	R214 On 04-November-21	12.46	Call	Bond Future	10216	10	10216	10	0.00
03/09/2021	R214 On 04-November-21	12.46	Put	Bond Future	36	0	36	0	0.00
03/09/2021	R214 On 04-November-21	12.48	Put	Bond Future	35	0	35	0	0.00
03/09/2021	R214 On 04-November-21	12.47	Put	Bond Future	35	0	35	0	0.00
03/09/2021	R214 On 03-February-22			Bond Future	10.70	69.2291	10.7044	69.2291	0.00
03/09/2021	R214 On 03-February-22	11.40	Call	Bond Future	5119	5	5119	5	0.00
03/09/2021	R214 On 03-February-22	11.39	Call	Bond Future	5079	5	5079	5	0.00
03/09/2021	R214 On 03-February-22	11.41	Call	Bond Future	5160	5	5160	5	0.00
03/09/2021	R214 On 03-February-22	11.39	Put	Bond Future	1239	1	1239	1	0.00
03/09/2021	R214 On 03-February-22	11.40	Put	Bond Future	1226	1	1226	1	0.00
03/09/2021	R214 On 03-February-22	11.41	Put	Bond Future	1213	1	1213	1	0.00
03/09/2021	R214 On 05-May-22			Bond Future	10.87	66.7626	10.8704	66.7626	0.00
03/09/2021	R214 On 05-May-22	11.74	Call	Bond Future	6190	6	6190	6	0.00
03/09/2021	R214 On 05-May-22	11.73	Call	Bond Future	6151	6	6151	6	0.00
03/09/2021	R214 On 05-May-22	11.75	Call	Bond Future	6228	6	6228	6	0.00
03/09/2021	R214 On 05-May-22	11.73	Put	Bond Future	1502	1	1502	1	0.00
03/09/2021	R214 On 05-May-22	11.74	Put	Bond Future	1490	1	1490	1	0.00
03/09/2021	R214 On 05-May-22	11.75	Put	Bond Future	1477	1	1477	1	0.00
03/09/2021	R214 On 04-August-22			Bond Future	11.04	67.5343	11.0430	67.5343	0.00
03/09/2021	R214 On 04-August-22	10.98	Call	Bond Future	3398	4	3398	4	0.00
03/09/2021	R214 On 04-August-22	10.97	Call	Bond Future	3370	4	3370	4	0.00
03/09/2021	R214 On 04-August-22	10.99	Call	Bond Future	3426	4	3426	4	0.00
03/09/2021	R214 On 04-August-22	10.98	Put	Bond Future	3752	4	3752	4	0.00
03/09/2021	R214 On 04-August-22	10.97	Put	Bond Future	3780	4	3780	4	0.00
03/09/2021	R214 On 04-August-22	10.99	Put	Bond Future	3723	4	3723	4	0.00
03/09/2021	R248 On 04-November-21			Bond Future	10.51	86.2932	10.5075	86.2932	167,943.00
03/09/2021	R248 On 04-November-21	12.84	Call	Bond Future	15074	15	15074	15	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
03/09/2021	R248 On 04-November-21	12.83	Call	Bond Future	15021	15	15021	15	0.00
03/09/2021	R248 On 04-November-21	10.30	Call	Bond Future	1356	1	1356	1	0.00
03/09/2021	R248 On 04-November-21	9.60	Call	Bond Future	141	0	141	0	0.00
03/09/2021	R248 On 04-November-21	10.20	Call	Bond Future	1066	1	1066	1	1,050.00
03/09/2021	R248 On 04-November-21	12.85	Call	Bond Future	15128	15	15128	15	0.00
03/09/2021	R248 On 04-November-21	10.80	Call	Bond Future	3406	4	3406	4	1,050.00
03/09/2021	R248 On 04-November-21	10.20	Put	Bond Future	3484	3	3484	3	0.00
03/09/2021	R248 On 04-November-21	12.85	Put	Bond Future	16	0	16	0	0.00
03/09/2021	R248 On 04-November-21	10.80	Put	Bond Future	1211	1	1211	1	0.00
03/09/2021	R248 On 04-November-21	9.60	Put	Bond Future	7635	7	7635	7	0.00
03/09/2021	R248 On 04-November-21	12.83	Put	Bond Future	17	0	17	0	0.00
03/09/2021	R248 On 04-November-21	10.30	Put	Bond Future	2975	3	2975	3	0.00
03/09/2021	R248 On 04-November-21	12.84	Put	Bond Future	16	0	16	0	0.00
03/09/2021	R248 On 03-February-22			Bond Future	10.68	87.2704	10.6754	87.2704	0.00
03/09/2021	R248 On 03-February-22	11.49	Call	Bond Future	7045	7	7045	7	0.00
03/09/2021	R248 On 03-February-22	11.48	Call	Bond Future	6993	7	6993	7	0.00
03/09/2021	R248 On 03-February-22	11.47	Call	Bond Future	6941	7	6941	7	0.00
03/09/2021	R248 On 03-February-22	9.80	Call	Bond Future	760	1	760	1	1,300.00
03/09/2021	R248 On 03-February-22	10.50	Call	Bond Future	2571	3	2571	3	1,300.00
03/09/2021	R248 On 03-February-22	10.50	Put	Bond Future	3898	4	3898	4	0.00
03/09/2021	R248 On 03-February-22	9.80	Put	Bond Future	7768	8	7768	8	0.00
03/09/2021	R248 On 03-February-22	11.49	Put	Bond Future	1330	1	1330	1	0.00
03/09/2021	R248 On 03-February-22	11.47	Put	Bond Future	1359	1	1359	1	0.00
03/09/2021	R248 On 03-February-22	11.48	Put	Bond Future	1344	1	1344	1	0.00
03/09/2021	R248 On 05-May-22			Bond Future	10.84	83.8806	10.8390	83.8806	0.00
03/09/2021	R248 On 05-May-22	11.81	Call	Bond Future	8253	8	8253	8	0.00
03/09/2021	R248 On 05-May-22	11.80	Call	Bond Future	8204	8	8204	8	0.00
03/09/2021	R248 On 05-May-22	11.79	Call	Bond Future	8155	8	8155	8	0.00
03/09/2021	R248 On 05-May-22	11.79	Put	Bond Future	1717	2	1717	2	0.00
03/09/2021	R248 On 05-May-22	11.81	Put	Bond Future	1690	2	1690	2	0.00
03/09/2021	R248 On 05-May-22	11.80	Put	Bond Future	1704	2	1704	2	0.00
03/09/2021	R248 On 04-August-22			Bond Future	11.01	84.8503	11.0093	84.8503	0.00
03/09/2021	R248 On 04-August-22	11.00	Call	Bond Future	4406	5	4406	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
03/09/2021	R248 On 04-August-22	10.99	Call	Bond Future	4370	4	4370	4	0.00
03/09/2021	R248 On 04-August-22	10.98	Call	Bond Future	4334	4	4334	4	0.00
03/09/2021	R248 On 04-August-22	10.98	Put	Bond Future	4542	4	4542	4	0.00
03/09/2021	R248 On 04-August-22	10.99	Put	Bond Future	4507	4	4507	4	0.00
03/09/2021	R248 On 04-August-22	11.00	Put	Bond Future	4472	4	4472	4	0.00