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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
07/09/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2021	2025 On 04-November-21			Bond Future	155.51	155.3045	155.5066	155.3045	4,840.00
07/09/2021	2025 On 03-February-22			Bond Future	155.73	155.5169	155.7273	155.5169	0.00
07/09/2021	2025 On 05-May-22			Bond Future	157.59	157.3761	157.5862	157.3761	0.00
07/09/2021	2025 On 04-August-22			Bond Future	157.91	157.7054	157.9065	157.7054	0.00
07/09/2021	2029 On 04-November-21			Bond Future	114.70	114.3827	114.7042	114.3827	2,964.00
07/09/2021	2029 On 03-February-22			Bond Future	116.03	115.7038	116.0335	115.7038	0.00
07/09/2021	2029 On 05-May-22			Bond Future	116.22	115.8894	116.2209	115.8894	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
07/09/2021	2029 On 04-August-22			Bond Future	117.65	117.3214	117.6485	117.3214	0.00
07/09/2021	2030 On 04-November-21			Bond Future	8.96	96.9538	8.9638	96.9538	99,404.00
07/09/2021	2030 On 04-November-21	10.61	Call	Bond Future	8601	9	8601	9	0.00
07/09/2021	2030 On 04-November-21	10.59	Call	Bond Future	8505	9	8505	9	0.00
07/09/2021	2030 On 04-November-21	8.77	Call	Bond Future	996	1	996	1	300.00
07/09/2021	2030 On 04-November-21	11.44	Call	Bond Future	12510	13	12510	13	0.00
07/09/2021	2030 On 04-November-21	8.75	Call	Bond Future	952	1	952	1	3,250.00
07/09/2021	2030 On 04-November-21	9.30	Call	Bond Future	2604	3	2604	3	0.00
07/09/2021	2030 On 04-November-21	9.90	Call	Bond Future	5204	5	5204	5	29.00
07/09/2021	2030 On 04-November-21	10.60	Call	Bond Future	8553	9	8553	9	0.00
07/09/2021	2030 On 04-November-21	8.27	Call	Bond Future	245	0	245	0	300.00
07/09/2021	2030 On 04-November-21	11.26	Call	Bond Future	11678	12	11678	12	0.00
07/09/2021	2030 On 04-November-21	9.20	Call	Bond Future	2238	2	2238	2	29.00
07/09/2021	2030 On 04-November-21	9.35	Call	Bond Future	2798	3	2798	3	0.00
07/09/2021	2030 On 04-November-21	9.35	Put	Bond Future	692	1	692	1	9,100.00
07/09/2021	2030 On 04-November-21	9.30	Put	Bond Future	768	1	768	1	0.00
07/09/2021	2030 On 04-November-21	8.77	Put	Bond Future	2076	2	2076	2	0.00
07/09/2021	2030 On 04-November-21	11.44	Put	Bond Future	2	0	2	0	300.00
07/09/2021	2030 On 04-November-21	10.60	Put	Bond Future	34	0	34	0	0.00
07/09/2021	2030 On 04-November-21	10.59	Put	Bond Future	35	0	35	0	0.00
07/09/2021	2030 On 04-November-21	8.27	Put	Bond Future	4183	4	4183	4	0.00
07/09/2021	2030 On 04-November-21	9.20	Put	Bond Future	943	1	943	1	0.00
07/09/2021	2030 On 04-November-21	8.75	Put	Bond Future	2144	2	2144	2	0.00
07/09/2021	2030 On 04-November-21	11.26	Put	Bond Future	4	0	4	0	29.00
07/09/2021	2030 On 04-November-21	9.90	Put	Bond Future	203	0	203	0	0.00
07/09/2021	2030 On 04-November-21	10.61	Put	Bond Future	33	0	33	0	0.00
07/09/2021	2030 On 03-February-22			Bond Future	9.15	94.0458	9.1536	94.0458	0.00
07/09/2021	2030 On 03-February-22	9.44	Call	Bond Future	3165	3	3165	3	0.00
07/09/2021	2030 On 03-February-22	9.43	Call	Bond Future	3132	3	3132	3	0.00
07/09/2021	2030 On 03-February-22	9.78	Call	Bond Future	4381	5	4381	5	0.00
07/09/2021	2030 On 03-February-22	10.85	Call	Bond Future	8829	9	8829	9	0.00
07/09/2021	2030 On 03-February-22	9.60	Call	Bond Future	3717	4	3717	4	1,000.00
07/09/2021	2030 On 03-February-22	9.45	Call	Bond Future	3198	3	3198	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
07/09/2021	2030 On 03-February-22	9.35	Call	Bond Future	2874	3	2874	3	0.00
07/09/2021	2030 On 03-February-22	8.39	Call	Bond Future	722	1	722	1	101.00
07/09/2021	2030 On 03-February-22	8.85	Call	Bond Future	1539	2	1539	2	1,000.00
07/09/2021	2030 On 03-February-22	8.85	Put	Bond Future	3179	3	3179	3	0.00
07/09/2021	2030 On 03-February-22	9.35	Put	Bond Future	1832	2	1832	2	101.00
07/09/2021	2030 On 03-February-22	8.39	Put	Bond Future	4919	5	4919	5	0.00
07/09/2021	2030 On 03-February-22	9.45	Put	Bond Future	1631	2	1631	2	0.00
07/09/2021	2030 On 03-February-22	10.85	Put	Bond Future	299	0	299	0	1,000.00
07/09/2021	2030 On 03-February-22	9.60	Put	Bond Future	1370	1	1370	1	0.00
07/09/2021	2030 On 03-February-22	9.78	Put	Bond Future	1108	1	1108	1	101.00
07/09/2021	2030 On 03-February-22	9.43	Put	Bond Future	1670	2	1670	2	0.00
07/09/2021	2030 On 03-February-22	9.44	Put	Bond Future	1650	2	1650	2	0.00
07/09/2021	2030 On 05-May-22			Bond Future	9.35	95.1484	9.3528	95.1484	0.00
07/09/2021	2030 On 05-May-22	10.20	Call	Bond Future	5530	6	5530	6	0.00
07/09/2021	2030 On 05-May-22	10.19	Call	Bond Future	5493	6	5493	6	0.00
07/09/2021	2030 On 05-May-22	9.35	Call	Bond Future	2768	3	2768	3	0.00
07/09/2021	2030 On 05-May-22	8.89	Call	Bond Future	1685	2	1685	2	1,800.00
07/09/2021	2030 On 05-May-22	11.04	Call	Bond Future	8811	9	8811	9	0.00
07/09/2021	2030 On 05-May-22	8.81	Call	Bond Future	1527	2	1527	2	200.00
07/09/2021	2030 On 05-May-22	7.73	Call	Bond Future	298	0	298	0	200.00
07/09/2021	2030 On 05-May-22	10.21	Call	Bond Future	5567	6	5567	6	0.00
07/09/2021	2030 On 05-May-22	9.95	Call	Bond Future	4634	5	4634	5	0.00
07/09/2021	2030 On 05-May-22	8.47	Call	Bond Future	958	1	958	1	1,073.00
07/09/2021	2030 On 05-May-22	8.14	Call	Bond Future	576	1	576	1	1,800.00
07/09/2021	2030 On 05-May-22	8.89	Put	Bond Future	4113	4	4113	4	0.00
07/09/2021	2030 On 05-May-22	8.81	Put	Bond Future	4383	4	4383	4	0.00
07/09/2021	2030 On 05-May-22	8.14	Put	Bond Future	7114	7	7114	7	0.00
07/09/2021	2030 On 05-May-22	10.21	Put	Bond Future	1274	1	1274	1	0.00
07/09/2021	2030 On 05-May-22	7.73	Put	Bond Future	9177	9	9177	9	0.00
07/09/2021	2030 On 05-May-22	11.04	Put	Bond Future	601	1	601	1	1,800.00
07/09/2021	2030 On 05-May-22	9.35	Put	Bond Future	2782	3	2782	3	1,073.00
07/09/2021	2030 On 05-May-22	8.47	Put	Bond Future	5661	5	5661	5	0.00
07/09/2021	2030 On 05-May-22	10.19	Put	Bond Future	1298	1	1298	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
07/09/2021	2030 On 05-May-22	9.95	Put	Bond Future	1616	2	1616	2	1,073.00
07/09/2021	2030 On 05-May-22	10.20	Put	Bond Future	1286	1	1286	1	200.00
07/09/2021	2030 On 04-August-22			Bond Future	9.57	92.2504	9.5678	92.2504	0.00
07/09/2021	2030 On 04-August-22	9.55	Call	Bond Future	3098	3	3098	3	0.00
07/09/2021	2030 On 04-August-22	9.54	Call	Bond Future	3073	3	3073	3	0.00
07/09/2021	2030 On 04-August-22	9.56	Call	Bond Future	3124	3	3124	3	0.00
07/09/2021	2030 On 04-August-22	9.56	Put	Bond Future	3163	3	3163	3	0.00
07/09/2021	2030 On 04-August-22	9.54	Put	Bond Future	3211	3	3211	3	0.00
07/09/2021	2030 On 04-August-22	9.55	Put	Bond Future	3187	3	3187	3	0.00
07/09/2021	2032 On 04-November-21			Bond Future	9.64	92.1829	9.6418	92.1829	126,478.00
07/09/2021	2032 On 04-November-21	11.71	Call	Bond Future	11498	12	11498	12	0.00
07/09/2021	2032 On 04-November-21	9.33	Call	Bond Future	849	1	849	1	700.00
07/09/2021	2032 On 04-November-21	12.81	Call	Bond Future	16796	17	16796	17	0.00
07/09/2021	2032 On 04-November-21	11.69	Call	Bond Future	11397	12	11397	12	0.00
07/09/2021	2032 On 04-November-21	9.83	Call	Bond Future	2318	3	2318	3	700.00
07/09/2021	2032 On 04-November-21	11.70	Call	Bond Future	11448	12	11448	12	0.00
07/09/2021	2032 On 04-November-21	11.71	Put	Bond Future	14	0	14	0	0.00
07/09/2021	2032 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	700.00
07/09/2021	2032 On 04-November-21	9.83	Put	Bond Future	1184	1	1184	1	0.00
07/09/2021	2032 On 04-November-21	11.69	Put	Bond Future	14	0	14	0	0.00
07/09/2021	2032 On 04-November-21	9.33	Put	Bond Future	2771	3	2771	3	0.00
07/09/2021	2032 On 04-November-21	11.70	Put	Bond Future	14	0	14	0	0.00
07/09/2021	2032 On 03-February-22			Bond Future	9.83	93.2253	9.8346	93.2253	0.00
07/09/2021	2032 On 03-February-22	10.44	Call	Bond Future	4764	5	4764	5	0.00
07/09/2021	2032 On 03-February-22	10.45	Call	Bond Future	4805	5	4805	5	0.00
07/09/2021	2032 On 03-February-22	8.91	Call	Bond Future	544	1	544	1	198.00
07/09/2021	2032 On 03-February-22	10.14	Call	Bond Future	3587	4	3587	4	0.00
07/09/2021	2032 On 03-February-22	9.14	Call	Bond Future	885	1	885	1	97.00
07/09/2021	2032 On 03-February-22	10.95	Call	Bond Future	6982	7	6982	7	0.00
07/09/2021	2032 On 03-February-22	10.35	Call	Bond Future	4397	5	4397	5	0.00
07/09/2021	2032 On 03-February-22	9.57	Call	Bond Future	1809	2	1809	2	1,050.00
07/09/2021	2032 On 03-February-22	9.62	Call	Bond Future	1939	2	1939	2	210.00
07/09/2021	2032 On 03-February-22	10.42	Call	Bond Future	4682	5	4682	5	0.00

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07/09/2021	2032 On 03-February-22	10.66	Call	Bond Future	5696	6	5696	6	0.00
07/09/2021	2032 On 03-February-22	10.43	Call	Bond Future	4723	5	4723	5	0.00
07/09/2021	2032 On 03-February-22	9.81	Call	Bond Future	2478	3	2478	3	0.00
07/09/2021	2032 On 03-February-22	9.58	Call	Bond Future	1834	2	1834	2	400.00
07/09/2021	2032 On 03-February-22	11.13	Call	Bond Future	7803	8	7803	8	0.00
07/09/2021	2032 On 03-February-22	10.53	Call	Bond Future	5140	5	5140	5	0.00
07/09/2021	2032 On 03-February-22	10.65	Call	Bond Future	5653	6	5653	6	0.00
07/09/2021	2032 On 03-February-22	9.67	Call	Bond Future	2074	2	2074	2	0.00
07/09/2021	2032 On 03-February-22	10.65	Put	Bond Future	1010	1	1010	1	1,050.00
07/09/2021	2032 On 03-February-22	10.53	Put	Bond Future	1160	1	1160	1	210.00
07/09/2021	2032 On 03-February-22	11.13	Put	Bond Future	577	1	577	1	210.00
07/09/2021	2032 On 03-February-22	9.81	Put	Bond Future	2623	2	2623	2	198.00
07/09/2021	2032 On 03-February-22	8.91	Put	Bond Future	6224	6	6224	6	0.00
07/09/2021	2032 On 03-February-22	10.43	Put	Bond Future	1301	1	1301	1	0.00
07/09/2021	2032 On 03-February-22	10.66	Put	Bond Future	999	1	999	1	97.00
07/09/2021	2032 On 03-February-22	10.35	Put	Bond Future	1425	1	1425	1	400.00
07/09/2021	2032 On 03-February-22	9.58	Put	Bond Future	3353	3	3353	3	0.00
07/09/2021	2032 On 03-February-22	10.42	Put	Bond Future	1316	1	1316	1	0.00
07/09/2021	2032 On 03-February-22	10.45	Put	Bond Future	1271	1	1271	1	198.00
07/09/2021	2032 On 03-February-22	9.67	Put	Bond Future	3051	3	3051	3	1,050.00
07/09/2021	2032 On 03-February-22	9.57	Put	Bond Future	3387	3	3387	3	0.00
07/09/2021	2032 On 03-February-22	9.62	Put	Bond Future	3216	3	3216	3	0.00
07/09/2021	2032 On 03-February-22	10.95	Put	Bond Future	713	1	713	1	400.00
07/09/2021	2032 On 03-February-22	10.14	Put	Bond Future	1809	2	1809	2	97.00
07/09/2021	2032 On 03-February-22	9.14	Put	Bond Future	5109	5	5109	5	0.00
07/09/2021	2032 On 03-February-22	10.44	Put	Bond Future	1286	1	1286	1	0.00
07/09/2021	2032 On 05-May-22			Bond Future	10.03	90.1716	10.0325	90.1716	0.00
07/09/2021	2032 On 05-May-22	11.04	Call	Bond Future	6790	7	6790	7	0.00
07/09/2021	2032 On 05-May-22	11.02	Call	Bond Future	6707	7	6707	7	0.00
07/09/2021	2032 On 05-May-22	10.18	Call	Bond Future	3566	4	3566	4	780.00
07/09/2021	2032 On 05-May-22	9.58	Call	Bond Future	1909	2	1909	2	780.00
07/09/2021	2032 On 05-May-22	11.03	Call	Bond Future	6748	7	6748	7	0.00
07/09/2021	2032 On 05-May-22	11.18	Call	Bond Future	7374	8	7374	8	0.00

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07/09/2021	2032 On 05-May-22	11.18	Put	Bond Future	1120	1	1120	1	780.00
07/09/2021	2032 On 05-May-22	11.03	Put	Bond Future	1278	1	1278	1	0.00
07/09/2021	2032 On 05-May-22	11.02	Put	Bond Future	1289	1	1289	1	0.00
07/09/2021	2032 On 05-May-22	10.18	Put	Bond Future	2727	3	2727	3	0.00
07/09/2021	2032 On 05-May-22	9.58	Put	Bond Future	4549	4	4549	4	0.00
07/09/2021	2032 On 05-May-22	11.04	Put	Bond Future	1267	1	1267	1	0.00
07/09/2021	2032 On 04-August-22			Bond Future	10.24	91.2159	10.2390	91.2159	0.00
07/09/2021	2032 On 04-August-22	10.21	Call	Bond Future	3460	4	3460	4	0.00
07/09/2021	2032 On 04-August-22	10.20	Call	Bond Future	3432	4	3432	4	0.00
07/09/2021	2032 On 04-August-22	10.22	Call	Bond Future	3489	4	3489	4	0.00
07/09/2021	2032 On 04-August-22	10.20	Put	Bond Future	3648	4	3648	4	0.00
07/09/2021	2032 On 04-August-22	10.21	Put	Bond Future	3621	3	3621	3	0.00
07/09/2021	2032 On 04-August-22	10.22	Put	Bond Future	3594	3	3594	3	0.00
07/09/2021	2033 On 04-November-21			Bond Future	108.39	108.2762	108.3899	108.2762	8,979.00
07/09/2021	2033 On 03-February-22			Bond Future	109.65	109.5268	109.6460	109.5268	0.00
07/09/2021	2033 On 05-May-22			Bond Future	109.68	109.5583	109.6769	109.5583	0.00
07/09/2021	2033 On 04-August-22			Bond Future	111.02	110.9120	111.0242	110.9120	0.00
07/09/2021	2037 On 04-November-21			Bond Future	10.44	87.8497	10.4423	87.8497	121,572.00
07/09/2021	2037 On 04-November-21	12.82	Call	Bond Future	13978	14	13978	14	0.00
07/09/2021	2037 On 04-November-21	12.81	Call	Bond Future	13927	14	13927	14	0.00
07/09/2021	2037 On 04-November-21	12.83	Call	Bond Future	14029	14	14029	14	0.00
07/09/2021	2037 On 04-November-21	12.30	Call	Bond Future	11267	11	11267	11	0.00
07/09/2021	2037 On 04-November-21	11.49	Call	Bond Future	6870	7	6870	7	600.00
07/09/2021	2037 On 04-November-21	12.30	Put	Bond Future	39	0	39	0	600.00
07/09/2021	2037 On 04-November-21	11.49	Put	Bond Future	245	0	245	0	0.00
07/09/2021	2037 On 04-November-21	12.82	Put	Bond Future	7	0	7	0	0.00
07/09/2021	2037 On 04-November-21	12.81	Put	Bond Future	8	0	8	0	0.00
07/09/2021	2037 On 04-November-21	12.83	Put	Bond Future	7	0	7	0	0.00
07/09/2021	2037 On 03-February-22			Bond Future	10.63	84.5886	10.6298	84.5886	0.00
07/09/2021	2037 On 03-February-22	11.47	Call	Bond Future	6368	7	6368	7	0.00
07/09/2021	2037 On 03-February-22	11.46	Call	Bond Future	6321	6	6321	6	0.00
07/09/2021	2037 On 03-February-22	11.45	Call	Bond Future	6275	6	6275	6	0.00
07/09/2021	2037 On 03-February-22	11.47	Put	Bond Future	1135	1	1135	1	0.00

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07/09/2021	2037 On 03-February-22	11.45	Put	Bond Future	1160	1	1160	1	0.00
07/09/2021	2037 On 03-February-22	11.46	Put	Bond Future	1147	1	1147	1	0.00
07/09/2021	2037 On 05-May-22			Bond Future	10.82	85.5805	10.8224	85.5805	0.00
07/09/2021	2037 On 05-May-22	11.84	Call	Bond Future	7578	8	7578	8	0.00
07/09/2021	2037 On 05-May-22	11.83	Call	Bond Future	7534	8	7534	8	0.00
07/09/2021	2037 On 05-May-22	11.82	Call	Bond Future	7489	8	7489	8	0.00
07/09/2021	2037 On 05-May-22	11.84	Put	Bond Future	1465	1	1465	1	0.00
07/09/2021	2037 On 05-May-22	11.82	Put	Bond Future	1490	1	1490	1	0.00
07/09/2021	2037 On 05-May-22	11.83	Put	Bond Future	1477	1	1477	1	0.00
07/09/2021	2037 On 04-August-22			Bond Future	11.03	82.3150	11.0269	82.3150	0.00
07/09/2021	2037 On 04-August-22	10.91	Call	Bond Future	3640	4	3640	4	0.00
07/09/2021	2037 On 04-August-22	11.42	Call	Bond Future	5356	5	5356	5	0.00
07/09/2021	2037 On 04-August-22	10.10	Call	Bond Future	1598	2	1598	2	50.00
07/09/2021	2037 On 04-August-22	10.90	Call	Bond Future	3610	4	3610	4	0.00
07/09/2021	2037 On 04-August-22	10.89	Call	Bond Future	3579	4	3579	4	0.00
07/09/2021	2037 On 04-August-22	10.89	Put	Bond Future	4432	4	4432	4	0.00
07/09/2021	2037 On 04-August-22	10.91	Put	Bond Future	4367	4	4367	4	0.00
07/09/2021	2037 On 04-August-22	11.42	Put	Bond Future	2980	3	2980	3	50.00
07/09/2021	2037 On 04-August-22	10.10	Put	Bond Future	7632	7	7632	7	0.00
07/09/2021	2037 On 04-August-22	10.90	Put	Bond Future	4399	4	4399	4	50.00
07/09/2021	2038 On 04-November-21			Bond Future	120.67	120.6593	120.6657	120.6593	5,949.00
07/09/2021	2038 On 03-February-22			Bond Future	120.28	120.2738	120.2850	120.2738	0.00
07/09/2021	2038 On 05-May-22			Bond Future	121.72	121.7118	121.7209	121.7118	0.00
07/09/2021	2038 On 04-August-22			Bond Future	121.40	121.3987	121.3987	121.3987	0.00
07/09/2021	2040 On 04-November-21			Bond Future	10.57	90.1150	10.5742	90.1150	81,998.00
07/09/2021	2040 On 04-November-21	12.91	Call	Bond Future	14595	15	14595	15	0.00
07/09/2021	2040 On 04-November-21	12.89	Call	Bond Future	14487	15	14487	15	0.00
07/09/2021	2040 On 04-November-21	12.90	Call	Bond Future	14541	15	14541	15	0.00
07/09/2021	2040 On 04-November-21	12.90	Put	Bond Future	10	0	10	0	0.00
07/09/2021	2040 On 04-November-21	12.89	Put	Bond Future	11	0	11	0	0.00
07/09/2021	2040 On 04-November-21	12.91	Put	Bond Future	10	0	10	0	0.00
07/09/2021	2040 On 03-February-22			Bond Future	10.76	86.6292	10.7568	86.6292	0.00
07/09/2021	2040 On 03-February-22	11.58	Call	Bond Future	6765	7	6765	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
07/09/2021	2040 On 03-February-22	11.57	Call	Bond Future	6716	7	6716	7	0.00
07/09/2021	2040 On 03-February-22	11.59	Call	Bond Future	6815	7	6815	7	0.00
07/09/2021	2040 On 03-February-22	11.57	Put	Bond Future	1292	1	1292	1	0.00
07/09/2021	2040 On 03-February-22	11.58	Put	Bond Future	1278	1	1278	1	0.00
07/09/2021	2040 On 03-February-22	11.59	Put	Bond Future	1265	1	1265	1	0.00
07/09/2021	2040 On 05-May-22			Bond Future	10.94	87.6452	10.9439	87.6452	0.00
07/09/2021	2040 On 05-May-22	11.91	Call	Bond Future	7895	8	7895	8	0.00
07/09/2021	2040 On 05-May-22	11.90	Call	Bond Future	7848	8	7848	8	0.00
07/09/2021	2040 On 05-May-22	9.82	Call	Bond Future	870	1	870	1	1,200.00
07/09/2021	2040 On 05-May-22	10.57	Call	Bond Future	2563	3	2563	3	1,200.00
07/09/2021	2040 On 05-May-22	13.04	Call	Bond Future	13244	14	13244	14	0.00
07/09/2021	2040 On 05-May-22	11.92	Call	Bond Future	7942	8	7942	8	0.00
07/09/2021	2040 On 05-May-22	11.92	Put	Bond Future	1664	2	1664	2	0.00
07/09/2021	2040 On 05-May-22	10.57	Put	Bond Future	5178	5	5178	5	0.00
07/09/2021	2040 On 05-May-22	11.91	Put	Bond Future	1678	2	1678	2	0.00
07/09/2021	2040 On 05-May-22	13.04	Put	Bond Future	633	1	633	1	1,200.00
07/09/2021	2040 On 05-May-22	11.90	Put	Bond Future	1692	2	1692	2	0.00
07/09/2021	2040 On 05-May-22	9.82	Put	Bond Future	9125	9	9125	9	0.00
07/09/2021	2040 On 04-August-22			Bond Future	11.14	84.1528	11.1423	84.1528	0.00
07/09/2021	2040 On 04-August-22	11.04	Call	Bond Future	3952	4	3952	4	0.00
07/09/2021	2040 On 04-August-22	11.03	Call	Bond Future	3919	4	3919	4	0.00
07/09/2021	2040 On 04-August-22	11.05	Call	Bond Future	3984	4	3984	4	0.00
07/09/2021	2040 On 04-August-22	11.05	Put	Bond Future	4600	4	4600	4	0.00
07/09/2021	2040 On 04-August-22	11.03	Put	Bond Future	4669	5	4669	5	0.00
07/09/2021	2040 On 04-August-22	11.04	Put	Bond Future	4635	4	4635	4	0.00
07/09/2021	2044 On 04-November-21			Bond Future	10.62	86.7192	10.6236	86.7192	60,612.00
07/09/2021	2044 On 04-November-21	12.90	Call	Bond Future	14322	15	14322	15	0.00
07/09/2021	2044 On 04-November-21	12.89	Call	Bond Future	14269	14	14269	14	0.00
07/09/2021	2044 On 04-November-21	12.91	Call	Bond Future	14375	15	14375	15	0.00
07/09/2021	2044 On 04-November-21	12.91	Put	Bond Future	13	0	13	0	0.00
07/09/2021	2044 On 04-November-21	12.89	Put	Bond Future	14	0	14	0	0.00
07/09/2021	2044 On 04-November-21	12.90	Put	Bond Future	14	0	14	0	0.00
07/09/2021	2044 On 03-February-22			Bond Future	10.80	83.3202	10.7974	83.3202	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
07/09/2021	2044 On 03-February-22	11.61	Call	Bond Future	6717	7	6717	7	0.00
07/09/2021	2044 On 03-February-22	11.60	Call	Bond Future	6667	7	6667	7	0.00
07/09/2021	2044 On 03-February-22	11.59	Call	Bond Future	6617	7	6617	7	0.00
07/09/2021	2044 On 03-February-22	11.59	Put	Bond Future	1254	1	1254	1	0.00
07/09/2021	2044 On 03-February-22	11.60	Put	Bond Future	1241	1	1241	1	0.00
07/09/2021	2044 On 03-February-22	11.61	Put	Bond Future	1227	1	1227	1	0.00
07/09/2021	2044 On 05-May-22			Bond Future	10.98	84.2973	10.9751	84.2973	0.00
07/09/2021	2044 On 05-May-22	11.93	Call	Bond Future	7940	8	7940	8	0.00
07/09/2021	2044 On 05-May-22	11.92	Call	Bond Future	7893	8	7893	8	0.00
07/09/2021	2044 On 05-May-22	11.91	Call	Bond Future	7846	8	7846	8	0.00
07/09/2021	2044 On 05-May-22	11.91	Put	Bond Future	1744	2	1744	2	0.00
07/09/2021	2044 On 05-May-22	11.92	Put	Bond Future	1730	2	1730	2	0.00
07/09/2021	2044 On 05-May-22	11.93	Put	Bond Future	1717	2	1717	2	0.00
07/09/2021	2044 On 04-August-22			Bond Future	11.16	80.8913	11.1632	80.8913	0.00
07/09/2021	2044 On 04-August-22	11.10	Call	Bond Future	4122	4	4122	4	0.00
07/09/2021	2044 On 04-August-22	11.09	Call	Bond Future	4088	4	4088	4	0.00
07/09/2021	2044 On 04-August-22	11.08	Call	Bond Future	4054	4	4054	4	0.00
07/09/2021	2044 On 04-August-22	11.08	Put	Bond Future	4620	5	4620	5	0.00
07/09/2021	2044 On 04-August-22	11.09	Put	Bond Future	4585	4	4585	4	0.00
07/09/2021	2044 On 04-August-22	11.10	Put	Bond Future	4551	4	4551	4	0.00
07/09/2021	2046 On 04-November-21			Bond Future	108.54	108.0729	108.5386	108.0729	17,210.00
07/09/2021	2046 On 03-February-22			Bond Future	109.80	109.3211	109.7965	109.3211	0.00
07/09/2021	2046 On 05-May-22			Bond Future	109.23	108.7464	109.2253	108.7464	0.00
07/09/2021	2046 On 04-August-22			Bond Future	110.57	110.0902	110.5672	110.0902	0.00
07/09/2021	2050 On 04-November-21			Bond Future	111.41	111.8196	111.4102	111.8196	8,607.00
07/09/2021	2050 On 03-February-22			Bond Future	110.72	111.1336	110.7238	111.1336	0.00
07/09/2021	2050 On 05-May-22			Bond Future	112.05	112.4624	112.0456	112.4624	0.00
07/09/2021	2050 On 04-August-22			Bond Future	111.40	111.8347	111.4044	111.8347	0.00
07/09/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2021	AL37 On 04-November-21			Index Future	808.45	809.0480	808.4500	809.0480	0.00
07/09/2021	AL37 On 03-February-22			Index Future	817.62	818.1890	817.6150	818.1890	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
07/09/2021	AL37 On 05-May-22			Index Future	827.17	827.7690	827.1740	827.7690	0.00
07/09/2021	AL37 On 04-August-22			Index Future	837.03	837.6940	837.0320	837.6940	0.00
07/09/2021	AL7T On 04-November-21			Index Future	929.13	932.0620	929.1270	932.0620	0.00
07/09/2021	AL7T On 03-February-22			Index Future	939.66	942.5920	939.6590	942.5920	0.00
07/09/2021	AL7T On 05-May-22			Index Future	950.65	953.6290	950.6450	953.6290	0.00
07/09/2021	AL7T On 04-August-22			Index Future	961.98	965.0630	961.9750	965.0630	0.00
07/09/2021	ALBI On 04-November-21			Index Future	818.25	820.1560	818.2490	820.1560	119.00
07/09/2021	ALBI On 03-February-22			Index Future	827.53	829.4220	827.5250	829.4220	0.00
07/09/2021	ALBI On 05-May-22			Index Future	837.20	839.1340	837.2000	839.1340	0.00
07/09/2021	ALBI On 04-August-22			Index Future	847.18	849.1950	847.1780	849.1950	0.00
07/09/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/09/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2021	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
07/09/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/09/2021	ES33 On 04-November-21			Bond Future	11.19	77.4702	11.1873	77.4702	350.00
07/09/2021	ES33 On 03-February-22			Bond Future	11.42	78.3650	11.4244	78.3650	0.00
07/09/2021	ES33 On 05-May-22			Bond Future	11.66	75.5247	11.6635	75.5247	0.00
07/09/2021	ES33 On 04-August-22			Bond Future	11.91	76.4107	11.9135	76.4107	0.00
07/09/2021	ES42 On 04-November-21			Bond Future	11.68	75.9991	11.6789	75.9991	4,779.00
07/09/2021	ES42 On 03-February-22			Bond Future	11.89	76.8775	11.8945	76.8775	0.00
07/09/2021	ES42 On 05-May-22			Bond Future	12.12	73.5385	12.1194	73.5385	0.00
07/09/2021	ES42 On 04-August-22			Bond Future	12.35	74.3999	12.3482	74.3999	0.00
07/09/2021	GOVI On 04-November-21			GOVI	806.71	808.5790	806.7140	808.5790	990.00
07/09/2021	GOVI On 04-November-21	728.42	Call	GOVI	782940	80	782940	80	0.00
07/09/2021	GOVI On 04-November-21	728.40	Call	GOVI	783140	80	783140	80	0.00
07/09/2021	GOVI On 04-November-21	728.41	Call	GOVI	783040	80	783040	80	0.00
07/09/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
07/09/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
07/09/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
07/09/2021	GOVI On 03-February-22			GOVI	815.86	817.7140	815.8580	817.7140	0.00
07/09/2021	GOVI On 03-February-22	792.75	Call	GOVI	231080	25	231080	25	0.00
07/09/2021	GOVI On 03-February-22	792.74	Call	GOVI	231180	25	231180	25	0.00
07/09/2021	GOVI On 03-February-22	792.76	Call	GOVI	230980	25	230980	25	0.00
07/09/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
07/09/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
07/09/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
07/09/2021	GOVI On 05-May-22			GOVI	825.40	827.2890	825.3970	827.2890	0.00
07/09/2021	GOVI On 05-May-22	788.24	Call	GOVI	371570	39	371570	39	0.00
07/09/2021	GOVI On 05-May-22	788.23	Call	GOVI	371670	39	371670	39	0.00
07/09/2021	GOVI On 05-May-22	788.25	Call	GOVI	371470	39	371470	39	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
07/09/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
07/09/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
07/09/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
07/09/2021	GOVI On 04-August-22			GOVI	835.23	837.2080	835.2340	837.2080	0.00
07/09/2021	GOVI On 04-August-22	819.27	Call	GOVI	159640	18	159640	18	0.00
07/09/2021	GOVI On 04-August-22	819.26	Call	GOVI	159740	18	159740	18	0.00
07/09/2021	GOVI On 04-August-22	819.28	Call	GOVI	159540	18	159540	18	0.00
07/09/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
07/09/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
07/09/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
07/09/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/09/2021	IGOV On 04-November-21			Index Future	296.95	296.5470	296.9500	296.5470	475.00
07/09/2021	IGOV On 03-February-22			Index Future	300.39	299.9710	300.3890	299.9710	0.00
07/09/2021	IGOV On 05-May-22			Index Future	303.97	303.5550	303.9730	303.5550	0.00
07/09/2021	IGOV On 04-August-22			Index Future	307.67	307.2660	307.6670	307.2660	0.00
07/09/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
07/09/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
07/09/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
07/09/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
07/09/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
07/09/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
07/09/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
07/09/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
07/09/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
07/09/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
07/09/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
07/09/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
07/09/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
07/09/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
07/09/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
07/09/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
07/09/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
07/09/2021	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
07/09/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
07/09/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
07/09/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/09/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/09/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.68	96.3250	3.6750	96.3250	30,000.00
07/09/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.72	96.2850	3.7150	96.2850	0.00
07/09/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.74	96.2600	3.7400	96.2600	0.00
07/09/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.84	96.1750	3.8350	96.1750	0.00
07/09/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.88	96.1300	3.8800	96.1300	0.00
07/09/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.04	95.9800	4.0400	95.9800	0.00
07/09/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.08	95.9400	4.0800	95.9400	0.00
07/09/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.53	95.4950	4.5250	95.4950	472.00
07/09/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.82	95.2100	4.8200	95.2100	0.00
07/09/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.15	94.8800	5.1500	94.8800	68.00
07/09/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.38	94.6550	5.3750	94.6550	0.00
07/09/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.67	94.3650	5.6650	94.3650	0.00
07/09/2021	R023 On 04-November-21			Bond Future	4.96	104.9837	4.9599	104.9837	14,769.00
07/09/2021	R023 On 04-November-21	4.92	Call	Bond Future	139	0	139	0	0.00
07/09/2021	R023 On 04-November-21	4.91	Call	Bond Future	133	0	133	0	0.00
07/09/2021	R023 On 04-November-21	4.90	Call	Bond Future	126	0	126	0	0.00
07/09/2021	R023 On 04-November-21	4.90	Put	Bond Future	203	0	203	0	0.00
07/09/2021	R023 On 04-November-21	4.91	Put	Bond Future	197	0	197	0	0.00
07/09/2021	R023 On 04-November-21	4.92	Put	Bond Future	190	0	190	0	0.00
07/09/2021	R023 On 03-February-22			Bond Future	5.07	106.1705	5.0660	106.1705	0.00
07/09/2021	R023 On 03-February-22	5.07	Call	Bond Future	246	0	246	0	0.00
07/09/2021	R023 On 03-February-22	5.06	Call	Bond Future	240	0	240	0	0.00
07/09/2021	R023 On 03-February-22	5.08	Call	Bond Future	251	0	251	0	0.00
07/09/2021	R023 On 03-February-22	5.08	Put	Bond Future	237	0	237	0	0.00
07/09/2021	R023 On 03-February-22	5.06	Put	Bond Future	246	0	246	0	0.00
07/09/2021	R023 On 03-February-22	5.07	Put	Bond Future	242	0	242	0	0.00
07/09/2021	R023 On 05-May-22			Bond Future	5.17	103.5045	5.1687	103.5045	0.00
07/09/2021	R023 On 05-May-22	6.30	Call	Bond Future	952	1	952	1	0.00
07/09/2021	R023 On 05-May-22	6.29	Call	Bond Future	945	1	945	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
07/09/2021	R023 On 05-May-22	6.31	Call	Bond Future	959	1	959	1	0.00
07/09/2021	R023 On 05-May-22	6.31	Put	Bond Future	58	0	58	0	0.00
07/09/2021	R023 On 05-May-22	6.29	Put	Bond Future	59	0	59	0	0.00
07/09/2021	R023 On 05-May-22	6.30	Put	Bond Future	58	0	58	0	0.00
07/09/2021	R023 On 04-August-22			Bond Future	5.32	104.7298	5.3170	104.7298	0.00
07/09/2021	R023 On 04-August-22	6.04	Call	Bond Future	507	1	507	1	0.00
07/09/2021	R023 On 04-August-22	6.03	Call	Bond Future	503	1	503	1	0.00
07/09/2021	R023 On 04-August-22	6.05	Call	Bond Future	511	1	511	1	0.00
07/09/2021	R023 On 04-August-22	6.05	Put	Bond Future	106	0	106	0	0.00
07/09/2021	R023 On 04-August-22	6.03	Put	Bond Future	108	0	108	0	0.00
07/09/2021	R023 On 04-August-22	6.04	Put	Bond Future	107	0	107	0	0.00
07/09/2021	R035 On 04-November-21			Bond Future	10.23	92.2667	10.2280	92.2667	79,848.00
07/09/2021	R035 On 04-November-21	12.52	Call	Bond Future	13623	14	13623	14	0.00
07/09/2021	R035 On 04-November-21	11.75	Call	Bond Future	9481	10	9481	10	0.00
07/09/2021	R035 On 04-November-21	10.23	Call	Bond Future	1875	2	1875	2	782.00
07/09/2021	R035 On 04-November-21	13.82	Call	Bond Future	20025	20	20025	20	0.00
07/09/2021	R035 On 04-November-21	12.51	Call	Bond Future	13570	14	13570	14	0.00
07/09/2021	R035 On 04-November-21	11.20	Call	Bond Future	6462	7	6462	7	0.00
07/09/2021	R035 On 04-November-21	10.26	Call	Bond Future	1981	2	1981	2	150.00
07/09/2021	R035 On 04-November-21	12.53	Call	Bond Future	13675	14	13675	14	0.00
07/09/2021	R035 On 04-November-21	11.08	Call	Bond Future	5818	6	5818	6	0.00
07/09/2021	R035 On 04-November-21	10.12	Call	Bond Future	1515	2	1515	2	400.00
07/09/2021	R035 On 04-November-21	10.62	Call	Bond Future	3491	4	3491	4	400.00
07/09/2021	R035 On 04-November-21	10.60	Call	Bond Future	3398	4	3398	4	0.00
07/09/2021	R035 On 04-November-21	10.11	Call	Bond Future	1485	2	1485	2	350.00
07/09/2021	R035 On 04-November-21	10.60	Put	Bond Future	961	1	961	1	350.00
07/09/2021	R035 On 04-November-21	10.11	Put	Bond Future	2278	2	2278	2	0.00
07/09/2021	R035 On 04-November-21	11.20	Put	Bond Future	290	0	290	0	350.00
07/09/2021	R035 On 04-November-21	10.62	Put	Bond Future	925	1	925	1	0.00
07/09/2021	R035 On 04-November-21	11.08	Put	Bond Future	375	0	375	0	782.00
07/09/2021	R035 On 04-November-21	10.23	Put	Bond Future	1861	2	1861	2	0.00
07/09/2021	R035 On 04-November-21	10.12	Put	Bond Future	2241	2	2241	2	0.00
07/09/2021	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
07/09/2021	R035 On 04-November-21	11.75	Put	Bond Future	84	0	84	0	782.00
07/09/2021	R035 On 04-November-21	10.26	Put	Bond Future	1768	2	1768	2	0.00
07/09/2021	R035 On 04-November-21	12.51	Put	Bond Future	9	0	9	0	0.00
07/09/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
07/09/2021	R035 On 04-November-21	12.52	Put	Bond Future	9	0	9	0	0.00
07/09/2021	R035 On 03-February-22			Bond Future	10.43	93.3097	10.4250	93.3097	0.00
07/09/2021	R035 On 03-February-22	11.24	Call	Bond Future	6256	6	6256	6	0.00
07/09/2021	R035 On 03-February-22	11.05	Call	Bond Future	5385	6	5385	6	0.00
07/09/2021	R035 On 03-February-22	9.70	Call	Bond Future	970	1	970	1	683.00
07/09/2021	R035 On 03-February-22	10.10	Call	Bond Future	1882	2	1882	2	280.00
07/09/2021	R035 On 03-February-22	11.88	Call	Bond Future	9352	10	9352	10	0.00
07/09/2021	R035 On 03-February-22	11.23	Call	Bond Future	6209	6	6209	6	0.00
07/09/2021	R035 On 03-February-22	11.22	Call	Bond Future	6162	6	6162	6	0.00
07/09/2021	R035 On 03-February-22	11.39	Call	Bond Future	6963	7	6963	7	0.00
07/09/2021	R035 On 03-February-22	11.03	Call	Bond Future	5295	6	5295	6	0.00
07/09/2021	R035 On 03-February-22	11.28	Call	Bond Future	6443	7	6443	7	0.00
07/09/2021	R035 On 03-February-22	10.65	Call	Bond Future	3694	4	3694	4	0.00
07/09/2021	R035 On 03-February-22	11.73	Call	Bond Future	8612	9	8612	9	0.00
07/09/2021	R035 On 03-February-22	10.26	Call	Bond Future	2341	2	2341	2	200.00
07/09/2021	R035 On 03-February-22	10.35	Call	Bond Future	2623	3	2623	3	1,600.00
07/09/2021	R035 On 03-February-22	9.92	Call	Bond Future	1430	2	1430	2	200.00
07/09/2021	R035 On 03-February-22	10.61	Call	Bond Future	3540	4	3540	4	0.00
07/09/2021	R035 On 03-February-22	11.11	Call	Bond Future	5656	6	5656	6	0.00
07/09/2021	R035 On 03-February-22	10.61	Put	Bond Future	2351	2	2351	2	200.00
07/09/2021	R035 On 03-February-22	9.92	Put	Bond Future	4796	5	4796	5	0.00
07/09/2021	R035 On 03-February-22	11.05	Put	Bond Future	1458	1	1458	1	1,600.00
07/09/2021	R035 On 03-February-22	10.35	Put	Bond Future	3112	3	3112	3	0.00
07/09/2021	R035 On 03-February-22	11.73	Put	Bond Future	690	1	690	1	280.00
07/09/2021	R035 On 03-February-22	11.28	Put	Bond Future	1133	1	1133	1	200.00
07/09/2021	R035 On 03-February-22	10.26	Put	Bond Future	3422	3	3422	3	0.00
07/09/2021	R035 On 03-February-22	11.39	Put	Bond Future	1004	1	1004	1	683.00
07/09/2021	R035 On 03-February-22	11.22	Put	Bond Future	1210	1	1210	1	0.00
07/09/2021	R035 On 03-February-22	11.23	Put	Bond Future	1197	1	1197	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
07/09/2021	R035 On 03-February-22	11.88	Put	Bond Future	586	1	586	1	1,800.00
07/09/2021	R035 On 03-February-22	11.03	Put	Bond Future	1490	1	1490	1	280.00
07/09/2021	R035 On 03-February-22	10.10	Put	Bond Future	4028	4	4028	4	0.00
07/09/2021	R035 On 03-February-22	11.11	Put	Bond Future	1365	1	1365	1	200.00
07/09/2021	R035 On 03-February-22	9.70	Put	Bond Future	5858	6	5858	6	0.00
07/09/2021	R035 On 03-February-22	11.24	Put	Bond Future	1184	1	1184	1	0.00
07/09/2021	R035 On 03-February-22	10.65	Put	Bond Future	2251	2	2251	2	683.00
07/09/2021	R035 On 05-May-22			Bond Future	10.62	89.9256	10.6195	89.9256	0.00
07/09/2021	R035 On 05-May-22	11.65	Call	Bond Future	7628	8	7628	8	0.00
07/09/2021	R035 On 05-May-22	11.64	Call	Bond Future	7583	8	7583	8	0.00
07/09/2021	R035 On 05-May-22	11.63	Call	Bond Future	7539	8	7539	8	0.00
07/09/2021	R035 On 05-May-22	11.63	Put	Bond Future	1478	1	1478	1	0.00
07/09/2021	R035 On 05-May-22	11.64	Put	Bond Future	1466	1	1466	1	0.00
07/09/2021	R035 On 05-May-22	11.65	Put	Bond Future	1454	1	1454	1	0.00
07/09/2021	R035 On 04-August-22			Bond Future	10.82	90.9643	10.8242	90.9643	0.00
07/09/2021	R035 On 04-August-22	10.74	Call	Bond Future	3731	4	3731	4	0.00
07/09/2021	R035 On 04-August-22	11.13	Call	Bond Future	5029	5	5029	5	0.00
07/09/2021	R035 On 04-August-22	10.72	Call	Bond Future	3670	4	3670	4	0.00
07/09/2021	R035 On 04-August-22	10.64	Call	Bond Future	3431	4	3431	4	0.00
07/09/2021	R035 On 04-August-22	9.84	Call	Bond Future	1493	2	1493	2	100.00
07/09/2021	R035 On 04-August-22	10.73	Call	Bond Future	3700	4	3700	4	0.00
07/09/2021	R035 On 04-August-22	10.73	Put	Bond Future	4281	4	4281	4	0.00
07/09/2021	R035 On 04-August-22	10.64	Put	Bond Future	4571	4	4571	4	100.00
07/09/2021	R035 On 04-August-22	9.84	Put	Bond Future	7840	8	7840	8	0.00
07/09/2021	R035 On 04-August-22	10.72	Put	Bond Future	4312	4	4312	4	0.00
07/09/2021	R035 On 04-August-22	11.13	Put	Bond Future	3183	3	3183	3	100.00
07/09/2021	R035 On 04-August-22	10.74	Put	Bond Future	4249	4	4249	4	0.00
07/09/2021	R186 On 04-November-21			Bond Future	7.48	116.7354	7.4849	116.7354	63,183.00
07/09/2021	R186 On 04-November-21	8.11	Call	Bond Future	3011	3	3011	3	0.00
07/09/2021	R186 On 04-November-21	8.77	Call	Bond Future	5647	6	5647	6	0.00
07/09/2021	R186 On 04-November-21	8.10	Call	Bond Future	2974	3	2974	3	0.00
07/09/2021	R186 On 04-November-21	7.77	Call	Bond Future	1842	2	1842	2	0.00
07/09/2021	R186 On 04-November-21	8.09	Call	Bond Future	2937	3	2937	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
07/09/2021	R186 On 04-November-21	8.09	Put	Bond Future	249	0	249	0	0.00
07/09/2021	R186 On 04-November-21	8.10	Put	Bond Future	242	0	242	0	0.00
07/09/2021	R186 On 04-November-21	8.77	Put	Bond Future	34	0	34	0	15,177.00
07/09/2021	R186 On 04-November-21	8.11	Put	Bond Future	236	0	236	0	0.00
07/09/2021	R186 On 04-November-21	7.77	Put	Bond Future	566	1	566	1	15,177.00
07/09/2021	R186 On 03-February-22			Bond Future	7.67	112.7735	7.6743	112.7735	0.00
07/09/2021	R186 On 03-February-22	7.29	Call	Bond Future	906	1	906	1	0.00
07/09/2021	R186 On 03-February-22	7.28	Call	Bond Future	891	1	891	1	0.00
07/09/2021	R186 On 03-February-22	7.30	Call	Bond Future	921	1	921	1	0.00
07/09/2021	R186 On 03-February-22	7.30	Put	Bond Future	2536	2	2536	2	0.00
07/09/2021	R186 On 03-February-22	7.28	Put	Bond Future	2593	3	2593	3	0.00
07/09/2021	R186 On 03-February-22	7.29	Put	Bond Future	2564	3	2564	3	0.00
07/09/2021	R186 On 05-May-22			Bond Future	7.88	114.0955	7.8769	114.0955	0.00
07/09/2021	R186 On 05-May-22	8.31	Call	Bond Future	3021	3	3021	3	0.00
07/09/2021	R186 On 05-May-22	7.88	Call	Bond Future	1980	2	1980	2	435.00
07/09/2021	R186 On 05-May-22	8.64	Call	Bond Future	3958	4	3958	4	0.00
07/09/2021	R186 On 05-May-22	8.30	Call	Bond Future	2994	3	2994	3	0.00
07/09/2021	R186 On 05-May-22	8.32	Call	Bond Future	3048	3	3048	3	0.00
07/09/2021	R186 On 05-May-22	7.28	Call	Bond Future	930	1	930	1	435.00
07/09/2021	R186 On 05-May-22	8.32	Put	Bond Future	1275	1	1275	1	0.00
07/09/2021	R186 On 05-May-22	7.28	Put	Bond Future	3377	3	3377	3	0.00
07/09/2021	R186 On 05-May-22	8.30	Put	Bond Future	1300	1	1300	1	0.00
07/09/2021	R186 On 05-May-22	7.88	Put	Bond Future	1967	2	1967	2	0.00
07/09/2021	R186 On 05-May-22	8.64	Put	Bond Future	926	1	926	1	435.00
07/09/2021	R186 On 05-May-22	8.31	Put	Bond Future	1287	1	1287	1	0.00
07/09/2021	R186 On 04-August-22			Bond Future	8.10	110.1473	8.0977	110.1473	0.00
07/09/2021	R186 On 04-August-22	8.14	Call	Bond Future	2321	2	2321	2	0.00
07/09/2021	R186 On 04-August-22	8.13	Call	Bond Future	2300	2	2300	2	0.00
07/09/2021	R186 On 04-August-22	8.15	Call	Bond Future	2341	2	2341	2	0.00
07/09/2021	R186 On 04-August-22	8.15	Put	Bond Future	2142	2	2142	2	0.00
07/09/2021	R186 On 04-August-22	8.13	Put	Bond Future	2177	2	2177	2	0.00
07/09/2021	R186 On 04-August-22	8.14	Put	Bond Future	2159	2	2159	2	0.00
07/09/2021	R197 On 04-November-21			Bond Future	326.76	326.6340	326.7624	326.6340	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
07/09/2021	R197 On 03-February-22			Bond Future	322.33	322.1870	322.3294	322.1870	0.00
07/09/2021	R197 On 05-May-22			Bond Future	326.18	326.0393	326.1776	326.0393	0.00
07/09/2021	R197 On 04-August-22			Bond Future	321.81	321.6938	321.8093	321.6938	0.00
07/09/2021	R202 On 04-November-21			Bond Future	241.74	240.3172	241.7384	240.3172	8,324.00
07/09/2021	R202 On 03-February-22			Bond Future	240.17	238.7269	240.1740	238.7269	0.00
07/09/2021	R202 On 05-May-22			Bond Future	243.04	241.5813	243.0411	241.5813	0.00
07/09/2021	R202 On 04-August-22			Bond Future	241.58	240.1180	241.5779	240.1180	0.00
07/09/2021	R209 On 04-November-21			Bond Future	10.20	71.4711	10.1982	71.4711	36,361.00
07/09/2021	R209 On 04-November-21	12.18	Call	Bond Future	10364	11	10364	11	0.00
07/09/2021	R209 On 04-November-21	9.50	Call	Bond Future	252	0	252	0	6,000.00
07/09/2021	R209 On 04-November-21	10.25	Call	Bond Future	1757	2	1757	2	0.00
07/09/2021	R209 On 04-November-21	12.17	Call	Bond Future	10318	11	10318	11	0.00
07/09/2021	R209 On 04-November-21	12.00	Call	Bond Future	9533	10	9533	10	0.00
07/09/2021	R209 On 04-November-21	10.50	Call	Bond Future	2651	3	2651	3	0.00
07/09/2021	R209 On 04-November-21	10.00	Call	Bond Future	1062	1	1062	1	0.00
07/09/2021	R209 On 04-November-21	12.19	Call	Bond Future	10410	11	10410	11	0.00
07/09/2021	R209 On 04-November-21	12.19	Put	Bond Future	19	0	19	0	0.00
07/09/2021	R209 On 04-November-21	10.00	Put	Bond Future	2233	2	2233	2	3,100.00
07/09/2021	R209 On 04-November-21	10.25	Put	Bond Future	1456	1	1456	1	9,250.00
07/09/2021	R209 On 04-November-21	12.00	Put	Bond Future	34	0	34	0	9,000.00
07/09/2021	R209 On 04-November-21	12.18	Put	Bond Future	20	0	20	0	0.00
07/09/2021	R209 On 04-November-21	12.17	Put	Bond Future	20	0	20	0	0.00
07/09/2021	R209 On 04-November-21	10.50	Put	Bond Future	919	1	919	1	150.00
07/09/2021	R209 On 04-November-21	9.50	Put	Bond Future	4503	4	4503	4	0.00
07/09/2021	R209 On 03-February-22			Bond Future	10.37	72.2793	10.3693	72.2793	0.00
07/09/2021	R209 On 03-February-22	11.04	Call	Bond Future	4835	5	4835	5	0.00
07/09/2021	R209 On 03-February-22	11.03	Call	Bond Future	4795	5	4795	5	0.00
07/09/2021	R209 On 03-February-22	11.02	Call	Bond Future	4756	5	4756	5	0.00
07/09/2021	R209 On 03-February-22	11.02	Put	Bond Future	1181	1	1181	1	0.00
07/09/2021	R209 On 03-February-22	11.03	Put	Bond Future	1168	1	1168	1	0.00
07/09/2021	R209 On 03-February-22	11.04	Put	Bond Future	1155	1	1155	1	0.00
07/09/2021	R209 On 05-May-22			Bond Future	10.54	69.9853	10.5433	69.9853	0.00
07/09/2021	R209 On 05-May-22	11.45	Call	Bond Future	6135	6	6135	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
07/09/2021	R209 On 05-May-22	11.44	Call	Bond Future	6097	6	6097	6	0.00
07/09/2021	R209 On 05-May-22	11.43	Call	Bond Future	6058	6	6058	6	0.00
07/09/2021	R209 On 05-May-22	11.43	Put	Bond Future	1364	1	1364	1	0.00
07/09/2021	R209 On 05-May-22	11.44	Put	Bond Future	1352	1	1352	1	0.00
07/09/2021	R209 On 05-May-22	11.45	Put	Bond Future	1340	1	1340	1	0.00
07/09/2021	R209 On 04-August-22			Bond Future	10.72	70.7940	10.7227	70.7940	0.00
07/09/2021	R209 On 04-August-22	10.59	Call	Bond Future	3132	3	3132	3	0.00
07/09/2021	R209 On 04-August-22	10.57	Call	Bond Future	3079	3	3079	3	0.00
07/09/2021	R209 On 04-August-22	10.58	Call	Bond Future	3106	3	3106	3	0.00
07/09/2021	R209 On 04-August-22	10.58	Put	Bond Future	3886	4	3886	4	0.00
07/09/2021	R209 On 04-August-22	10.57	Put	Bond Future	3915	4	3915	4	0.00
07/09/2021	R209 On 04-August-22	10.59	Put	Bond Future	3858	4	3858	4	0.00
07/09/2021	R210 On 04-November-21			Bond Future	212.20	211.9384	212.1959	211.9384	1,486.00
07/09/2021	R210 On 03-February-22			Bond Future	214.66	214.3864	214.6553	214.3864	0.00
07/09/2021	R210 On 05-May-22			Bond Future	214.36	214.0966	214.3647	214.0966	0.00
07/09/2021	R210 On 04-August-22			Bond Future	217.00	216.7424	216.9980	216.7424	0.00
07/09/2021	R212 On 04-November-21			Bond Future	174.97	174.9797	174.9717	174.9797	1,025.00
07/09/2021	R213 On 04-November-21			Bond Future	9.32	87.3905	9.3185	87.3905	10,562.00
07/09/2021	R213 On 04-November-21	11.10	Call	Bond Future	9230	10	9230	10	0.00
07/09/2021	R213 On 04-November-21	11.09	Call	Bond Future	9183	9	9183	9	0.00
07/09/2021	R213 On 04-November-21	11.11	Call	Bond Future	9277	10	9277	10	0.00
07/09/2021	R213 On 04-November-21	11.09	Put	Bond Future	26	0	26	0	0.00
07/09/2021	R213 On 04-November-21	11.10	Put	Bond Future	26	0	26	0	0.00
07/09/2021	R213 On 04-November-21	11.11	Put	Bond Future	25	0	25	0	0.00
07/09/2021	R213 On 03-February-22			Bond Future	9.51	88.3784	9.5080	88.3784	0.00
07/09/2021	R213 On 03-February-22	9.97	Call	Bond Future	3778	4	3778	4	0.00
07/09/2021	R213 On 03-February-22	9.96	Call	Bond Future	3742	4	3742	4	0.00
07/09/2021	R213 On 03-February-22	10.15	Call	Bond Future	4448	5	4448	5	0.00
07/09/2021	R213 On 03-February-22	9.58	Call	Bond Future	2500	3	2500	3	0.00
07/09/2021	R213 On 03-February-22	10.25	Call	Bond Future	4836	5	4836	5	0.00
07/09/2021	R213 On 03-February-22	10.60	Call	Bond Future	6257	6	6257	6	0.00
07/09/2021	R213 On 03-February-22	9.22	Call	Bond Future	1564	2	1564	2	430.00
07/09/2021	R213 On 03-February-22	10.17	Call	Bond Future	4525	5	4525	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
07/09/2021	R213 On 03-February-22	9.15	Call	Bond Future	1409	2	1409	2	220.00
07/09/2021	R213 On 03-February-22	9.76	Call	Bond Future	3055	3	3055	3	0.00
07/09/2021	R213 On 03-February-22	9.98	Call	Bond Future	3813	4	3813	4	0.00
07/09/2021	R213 On 03-February-22	8.63	Call	Bond Future	543	1	543	1	200.00
07/09/2021	R213 On 03-February-22	8.80	Call	Bond Future	770	1	770	1	102.00
07/09/2021	R213 On 03-February-22	10.00	Call	Bond Future	3885	4	3885	4	0.00
07/09/2021	R213 On 03-February-22	10.67	Call	Bond Future	6550	7	6550	7	0.00
07/09/2021	R213 On 03-February-22	10.67	Put	Bond Future	575	1	575	1	220.00
07/09/2021	R213 On 03-February-22	10.00	Put	Bond Future	1287	1	1287	1	430.00
07/09/2021	R213 On 03-February-22	9.22	Put	Bond Future	3135	3	3135	3	0.00
07/09/2021	R213 On 03-February-22	10.60	Put	Bond Future	626	1	626	1	430.00
07/09/2021	R213 On 03-February-22	8.80	Put	Bond Future	4698	4	4698	4	0.00
07/09/2021	R213 On 03-February-22	9.98	Put	Bond Future	1319	1	1319	1	0.00
07/09/2021	R213 On 03-February-22	9.58	Put	Bond Future	2114	2	2114	2	200.00
07/09/2021	R213 On 03-February-22	8.63	Put	Bond Future	5448	5	5448	5	0.00
07/09/2021	R213 On 03-February-22	9.76	Put	Bond Future	1712	2	1712	2	102.00
07/09/2021	R213 On 03-February-22	10.17	Put	Bond Future	1053	1	1053	1	220.00
07/09/2021	R213 On 03-February-22	9.15	Put	Bond Future	3367	3	3367	3	0.00
07/09/2021	R213 On 03-February-22	10.25	Put	Bond Future	957	1	957	1	102.00
07/09/2021	R213 On 03-February-22	10.15	Put	Bond Future	1078	1	1078	1	200.00
07/09/2021	R213 On 03-February-22	9.96	Put	Bond Future	1351	1	1351	1	0.00
07/09/2021	R213 On 03-February-22	9.97	Put	Bond Future	1335	1	1335	1	0.00
07/09/2021	R213 On 05-May-22			Bond Future	9.70	85.8824	9.6964	85.8824	0.00
07/09/2021	R213 On 05-May-22	10.64	Call	Bond Future	5991	6	5991	6	0.00
07/09/2021	R213 On 05-May-22	10.65	Call	Bond Future	6028	6	6028	6	0.00
07/09/2021	R213 On 05-May-22	10.63	Call	Bond Future	5953	6	5953	6	0.00
07/09/2021	R213 On 05-May-22	10.65	Put	Bond Future	1227	1	1227	1	0.00
07/09/2021	R213 On 05-May-22	10.63	Put	Bond Future	1249	1	1249	1	0.00
07/09/2021	R213 On 05-May-22	10.64	Put	Bond Future	1238	1	1238	1	0.00
07/09/2021	R213 On 04-August-22			Bond Future	9.90	86.8784	9.8960	86.8784	0.00
07/09/2021	R213 On 04-August-22	9.90	Call	Bond Future	3234	3	3234	3	0.00
07/09/2021	R213 On 04-August-22	9.89	Call	Bond Future	3208	3	3208	3	0.00
07/09/2021	R213 On 04-August-22	9.88	Call	Bond Future	3181	3	3181	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
07/09/2021	R213 On 04-August-22	9.90	Put	Bond Future	3213	3	3213	3	0.00
07/09/2021	R213 On 04-August-22	9.88	Put	Bond Future	3262	3	3262	3	0.00
07/09/2021	R213 On 04-August-22	9.89	Put	Bond Future	3238	3	3238	3	0.00
07/09/2021	R214 On 04-November-21			Bond Future	10.58	68.1660	10.5770	68.1660	17,810.00
07/09/2021	R214 On 04-November-21	12.48	Call	Bond Future	10047	10	10047	10	0.00
07/09/2021	R214 On 04-November-21	12.47	Call	Bond Future	10001	10	10001	10	0.00
07/09/2021	R214 On 04-November-21	12.46	Call	Bond Future	9956	10	9956	10	0.00
07/09/2021	R214 On 04-November-21	12.46	Put	Bond Future	33	0	33	0	0.00
07/09/2021	R214 On 04-November-21	12.48	Put	Bond Future	32	0	32	0	0.00
07/09/2021	R214 On 04-November-21	12.47	Put	Bond Future	32	0	32	0	0.00
07/09/2021	R214 On 03-February-22			Bond Future	10.75	68.9366	10.7486	68.9366	0.00
07/09/2021	R214 On 03-February-22	11.40	Call	Bond Future	4901	5	4901	5	0.00
07/09/2021	R214 On 03-February-22	11.39	Call	Bond Future	4861	5	4861	5	0.00
07/09/2021	R214 On 03-February-22	11.41	Call	Bond Future	4940	5	4940	5	0.00
07/09/2021	R214 On 03-February-22	11.39	Put	Bond Future	1280	1	1280	1	0.00
07/09/2021	R214 On 03-February-22	11.40	Put	Bond Future	1266	1	1266	1	0.00
07/09/2021	R214 On 03-February-22	11.41	Put	Bond Future	1252	1	1252	1	0.00
07/09/2021	R214 On 05-May-22			Bond Future	10.92	66.4650	10.9166	66.4650	0.00
07/09/2021	R214 On 05-May-22	11.74	Call	Bond Future	5973	6	5973	6	0.00
07/09/2021	R214 On 05-May-22	11.73	Call	Bond Future	5935	6	5935	6	0.00
07/09/2021	R214 On 05-May-22	11.75	Call	Bond Future	6011	6	6011	6	0.00
07/09/2021	R214 On 05-May-22	11.73	Put	Bond Future	1551	1	1551	1	0.00
07/09/2021	R214 On 05-May-22	11.74	Put	Bond Future	1537	1	1537	1	0.00
07/09/2021	R214 On 05-May-22	11.75	Put	Bond Future	1525	1	1525	1	0.00
07/09/2021	R214 On 04-August-22			Bond Future	11.09	67.2318	11.0920	67.2318	0.00
07/09/2021	R214 On 04-August-22	10.98	Call	Bond Future	3239	3	3239	3	0.00
07/09/2021	R214 On 04-August-22	10.97	Call	Bond Future	3212	3	3212	3	0.00
07/09/2021	R214 On 04-August-22	10.99	Call	Bond Future	3266	3	3266	3	0.00
07/09/2021	R214 On 04-August-22	10.98	Put	Bond Future	3866	4	3866	4	0.00
07/09/2021	R214 On 04-August-22	10.97	Put	Bond Future	3895	4	3895	4	0.00
07/09/2021	R214 On 04-August-22	10.99	Put	Bond Future	3837	4	3837	4	0.00
07/09/2021	R248 On 04-November-21			Bond Future	10.55	85.9650	10.5504	85.9650	167,943.00
07/09/2021	R248 On 04-November-21	12.84	Call	Bond Future	14744	15	14744	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
07/09/2021	R248 On 04-November-21	12.83	Call	Bond Future	14690	15	14690	15	0.00
07/09/2021	R248 On 04-November-21	10.30	Call	Bond Future	1170	1	1170	1	0.00
07/09/2021	R248 On 04-November-21	9.60	Call	Bond Future	102	0	102	0	0.00
07/09/2021	R248 On 04-November-21	10.20	Call	Bond Future	903	1	903	1	1,050.00
07/09/2021	R248 On 04-November-21	12.85	Call	Bond Future	14798	15	14798	15	0.00
07/09/2021	R248 On 04-November-21	10.80	Call	Bond Future	3124	3	3124	3	1,050.00
07/09/2021	R248 On 04-November-21	10.20	Put	Bond Future	3650	4	3650	4	0.00
07/09/2021	R248 On 04-November-21	12.85	Put	Bond Future	14	0	14	0	0.00
07/09/2021	R248 On 04-November-21	10.80	Put	Bond Future	1258	1	1258	1	0.00
07/09/2021	R248 On 04-November-21	9.60	Put	Bond Future	7925	8	7925	8	0.00
07/09/2021	R248 On 04-November-21	12.83	Put	Bond Future	15	0	15	0	0.00
07/09/2021	R248 On 04-November-21	10.30	Put	Bond Future	3117	3	3117	3	0.00
07/09/2021	R248 On 04-November-21	12.84	Put	Bond Future	14	0	14	0	0.00
07/09/2021	R248 On 03-February-22			Bond Future	10.72	86.9368	10.7198	86.9368	0.00
07/09/2021	R248 On 03-February-22	11.49	Call	Bond Future	6758	7	6758	7	0.00
07/09/2021	R248 On 03-February-22	11.48	Call	Bond Future	6707	7	6707	7	0.00
07/09/2021	R248 On 03-February-22	11.47	Call	Bond Future	6656	7	6656	7	0.00
07/09/2021	R248 On 03-February-22	10.50	Call	Bond Future	2383	2	2383	2	1,300.00
07/09/2021	R248 On 03-February-22	9.80	Call	Bond Future	673	1	673	1	1,300.00
07/09/2021	R248 On 03-February-22	10.50	Put	Bond Future	4041	4	4041	4	0.00
07/09/2021	R248 On 03-February-22	9.80	Put	Bond Future	8011	8	8011	8	0.00
07/09/2021	R248 On 03-February-22	11.49	Put	Bond Future	1374	1	1374	1	0.00
07/09/2021	R248 On 03-February-22	11.47	Put	Bond Future	1403	1	1403	1	0.00
07/09/2021	R248 On 03-February-22	11.48	Put	Bond Future	1389	1	1389	1	0.00
07/09/2021	R248 On 05-May-22			Bond Future	10.89	83.5411	10.8856	83.5411	0.00
07/09/2021	R248 On 05-May-22	11.81	Call	Bond Future	7971	8	7971	8	0.00
07/09/2021	R248 On 05-May-22	11.80	Call	Bond Future	7922	8	7922	8	0.00
07/09/2021	R248 On 05-May-22	11.79	Call	Bond Future	7874	8	7874	8	0.00
07/09/2021	R248 On 05-May-22	11.79	Put	Bond Future	1774	2	1774	2	0.00
07/09/2021	R248 On 05-May-22	11.81	Put	Bond Future	1745	2	1745	2	0.00
07/09/2021	R248 On 05-May-22	11.80	Put	Bond Future	1760	2	1760	2	0.00
07/09/2021	R248 On 04-August-22			Bond Future	11.06	84.5050	11.0589	84.5050	0.00
07/09/2021	R248 On 04-August-22	11.00	Call	Bond Future	4199	4	4199	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
07/09/2021	R248 On 04-August-22	10.99	Call	Bond Future	4164	4	4164	4	0.00
07/09/2021	R248 On 04-August-22	10.98	Call	Bond Future	4129	4	4129	4	0.00
07/09/2021	R248 On 04-August-22	10.98	Put	Bond Future	4686	5	4686	5	0.00
07/09/2021	R248 On 04-August-22	10.99	Put	Bond Future	4650	5	4650	5	0.00
07/09/2021	R248 On 04-August-22	11.00	Put	Bond Future	4614	5	4614	5	0.00