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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
10/09/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2021	2025 On 04-November-21			Bond Future	155.63	155.5964	155.6250	155.5964	4,840.00
10/09/2021	2025 On 03-February-22			Bond Future	155.84	155.8158	155.8443	155.8158	0.00
10/09/2021	2025 On 05-May-22			Bond Future	157.70	157.6748	157.7033	157.6748	0.00
10/09/2021	2025 On 04-August-22			Bond Future	158.02	157.9952	158.0240	157.9952	0.00
10/09/2021	2029 On 04-November-21			Bond Future	115.15	115.1731	115.1544	115.1731	2,964.00
10/09/2021	2029 On 03-February-22			Bond Future	116.49	116.5063	116.4870	116.5063	0.00
10/09/2021	2029 On 05-May-22			Bond Future	116.68	116.6984	116.6784	116.6984	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2021	2029 On 04-August-22			Bond Future	118.11	118.1314	118.1111	118.1314	0.00
10/09/2021	2030 On 04-November-21			Bond Future	8.95	96.7517	8.9534	96.7517	99,404.00
10/09/2021	2030 On 04-November-21	10.61	Call	Bond Future	8654	9	8654	9	0.00
10/09/2021	2030 On 04-November-21	10.59	Call	Bond Future	8557	9	8557	9	0.00
10/09/2021	2030 On 04-November-21	8.77	Call	Bond Future	995	1	995	1	300.00
10/09/2021	2030 On 04-November-21	11.44	Call	Bond Future	12567	13	12567	13	0.00
10/09/2021	2030 On 04-November-21	8.75	Call	Bond Future	951	1	951	1	3,250.00
10/09/2021	2030 On 04-November-21	9.30	Call	Bond Future	2621	3	2621	3	0.00
10/09/2021	2030 On 04-November-21	9.90	Call	Bond Future	5243	5	5243	5	29.00
10/09/2021	2030 On 04-November-21	10.60	Call	Bond Future	8606	9	8606	9	0.00
10/09/2021	2030 On 04-November-21	8.27	Call	Bond Future	239	0	239	0	300.00
10/09/2021	2030 On 04-November-21	11.26	Call	Bond Future	11735	12	11735	12	0.00
10/09/2021	2030 On 04-November-21	9.20	Call	Bond Future	2251	2	2251	2	29.00
10/09/2021	2030 On 04-November-21	9.35	Call	Bond Future	2817	3	2817	3	0.00
10/09/2021	2030 On 04-November-21	9.35	Put	Bond Future	654	1	654	1	9,100.00
10/09/2021	2030 On 04-November-21	9.30	Put	Bond Future	728	1	728	1	0.00
10/09/2021	2030 On 04-November-21	8.77	Put	Bond Future	2017	2	2017	2	0.00
10/09/2021	2030 On 04-November-21	11.44	Put	Bond Future	2	0	2	0	300.00
10/09/2021	2030 On 04-November-21	10.60	Put	Bond Future	29	0	29	0	0.00
10/09/2021	2030 On 04-November-21	10.59	Put	Bond Future	30	0	30	0	0.00
10/09/2021	2030 On 04-November-21	8.27	Put	Bond Future	4120	4	4120	4	0.00
10/09/2021	2030 On 04-November-21	9.20	Put	Bond Future	898	1	898	1	0.00
10/09/2021	2030 On 04-November-21	8.75	Put	Bond Future	2085	2	2085	2	0.00
10/09/2021	2030 On 04-November-21	11.26	Put	Bond Future	4	0	4	0	29.00
10/09/2021	2030 On 04-November-21	9.90	Put	Bond Future	184	0	184	0	0.00
10/09/2021	2030 On 04-November-21	10.61	Put	Bond Future	28	0	28	0	0.00
10/09/2021	2030 On 03-February-22			Bond Future	9.14	93.8439	9.1431	93.8439	0.00
10/09/2021	2030 On 03-February-22	9.44	Call	Bond Future	3138	3	3138	3	0.00
10/09/2021	2030 On 03-February-22	9.43	Call	Bond Future	3105	3	3105	3	0.00
10/09/2021	2030 On 03-February-22	9.78	Call	Bond Future	4353	4	4353	4	0.00
10/09/2021	2030 On 03-February-22	10.85	Call	Bond Future	8847	9	8847	9	0.00
10/09/2021	2030 On 03-February-22	9.60	Call	Bond Future	3688	4	3688	4	1,000.00
10/09/2021	2030 On 03-February-22	9.45	Call	Bond Future	3171	3	3171	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2021	2030 On 03-February-22	9.35	Call	Bond Future	2849	3	2849	3	0.00
10/09/2021	2030 On 03-February-22	8.39	Call	Bond Future	689	1	689	1	101.00
10/09/2021	2030 On 03-February-22	8.85	Call	Bond Future	1509	2	1509	2	1,000.00
10/09/2021	2030 On 03-February-22	8.85	Put	Bond Future	3093	3	3093	3	0.00
10/09/2021	2030 On 03-February-22	9.35	Put	Bond Future	1751	2	1751	2	101.00
10/09/2021	2030 On 03-February-22	8.39	Put	Bond Future	4830	5	4830	5	0.00
10/09/2021	2030 On 03-February-22	9.45	Put	Bond Future	1548	2	1548	2	0.00
10/09/2021	2030 On 03-February-22	10.85	Put	Bond Future	262	0	262	0	1,000.00
10/09/2021	2030 On 03-February-22	9.60	Put	Bond Future	1284	1	1284	1	0.00
10/09/2021	2030 On 03-February-22	9.78	Put	Bond Future	1024	1	1024	1	101.00
10/09/2021	2030 On 03-February-22	9.43	Put	Bond Future	1587	2	1587	2	0.00
10/09/2021	2030 On 03-February-22	9.44	Put	Bond Future	1567	2	1567	2	0.00
10/09/2021	2030 On 05-May-22			Bond Future	9.34	94.9417	9.3420	94.9417	0.00
10/09/2021	2030 On 05-May-22	10.20	Call	Bond Future	5580	6	5580	6	0.00
10/09/2021	2030 On 05-May-22	10.19	Call	Bond Future	5544	6	5544	6	0.00
10/09/2021	2030 On 05-May-22	9.35	Call	Bond Future	2807	3	2807	3	0.00
10/09/2021	2030 On 05-May-22	8.89	Call	Bond Future	1716	2	1716	2	1,800.00
10/09/2021	2030 On 05-May-22	11.04	Call	Bond Future	8866	9	8866	9	0.00
10/09/2021	2030 On 05-May-22	8.81	Call	Bond Future	1557	2	1557	2	200.00
10/09/2021	2030 On 05-May-22	7.73	Call	Bond Future	309	0	309	0	200.00
10/09/2021	2030 On 05-May-22	10.21	Call	Bond Future	5617	6	5617	6	0.00
10/09/2021	2030 On 05-May-22	9.95	Call	Bond Future	4681	5	4681	5	0.00
10/09/2021	2030 On 05-May-22	8.47	Call	Bond Future	981	1	981	1	1,073.00
10/09/2021	2030 On 05-May-22	8.14	Call	Bond Future	593	1	593	1	1,800.00
10/09/2021	2030 On 05-May-22	8.89	Put	Bond Future	4088	4	4088	4	0.00
10/09/2021	2030 On 05-May-22	8.81	Put	Bond Future	4357	4	4357	4	0.00
10/09/2021	2030 On 05-May-22	8.14	Put	Bond Future	7075	7	7075	7	0.00
10/09/2021	2030 On 05-May-22	10.21	Put	Bond Future	1268	1	1268	1	0.00
10/09/2021	2030 On 05-May-22	7.73	Put	Bond Future	9133	9	9133	9	0.00
10/09/2021	2030 On 05-May-22	11.04	Put	Bond Future	600	1	600	1	1,800.00
10/09/2021	2030 On 05-May-22	9.35	Put	Bond Future	2765	3	2765	3	1,073.00
10/09/2021	2030 On 05-May-22	8.47	Put	Bond Future	5628	6	5628	6	0.00
10/09/2021	2030 On 05-May-22	10.19	Put	Bond Future	1292	1	1292	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
10/09/2021	2030 On 05-May-22	9.95	Put	Bond Future	1607	2	1607	2	1,073.00
10/09/2021	2030 On 05-May-22	10.20	Put	Bond Future	1280	1	1280	1	200.00
10/09/2021	2030 On 04-August-22			Bond Future	9.56	92.0337	9.5565	92.0337	0.00
10/09/2021	2030 On 04-August-22	9.55	Call	Bond Future	3131	3	3131	3	0.00
10/09/2021	2030 On 04-August-22	9.54	Call	Bond Future	3105	3	3105	3	0.00
10/09/2021	2030 On 04-August-22	9.56	Call	Bond Future	3157	3	3157	3	0.00
10/09/2021	2030 On 04-August-22	9.56	Put	Bond Future	3140	3	3140	3	0.00
10/09/2021	2030 On 04-August-22	9.54	Put	Bond Future	3187	3	3187	3	0.00
10/09/2021	2030 On 04-August-22	9.55	Put	Bond Future	3163	3	3163	3	0.00
10/09/2021	2032 On 04-November-21			Bond Future	9.63	91.9962	9.6310	91.9962	126,107.00
10/09/2021	2032 On 04-November-21	11.71	Call	Bond Future	11561	12	11561	12	0.00
10/09/2021	2032 On 04-November-21	9.33	Call	Bond Future	799	1	799	1	700.00
10/09/2021	2032 On 04-November-21	12.81	Call	Bond Future	16862	17	16862	17	0.00
10/09/2021	2032 On 04-November-21	11.69	Call	Bond Future	11460	12	11460	12	0.00
10/09/2021	2032 On 04-November-21	9.83	Call	Bond Future	2287	2	2287	2	700.00
10/09/2021	2032 On 04-November-21	11.70	Call	Bond Future	11510	12	11510	12	0.00
10/09/2021	2032 On 04-November-21	11.71	Put	Bond Future	10	0	10	0	0.00
10/09/2021	2032 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	700.00
10/09/2021	2032 On 04-November-21	9.83	Put	Bond Future	1087	1	1087	1	0.00
10/09/2021	2032 On 04-November-21	11.69	Put	Bond Future	11	0	11	0	0.00
10/09/2021	2032 On 04-November-21	9.33	Put	Bond Future	2655	3	2655	3	0.00
10/09/2021	2032 On 04-November-21	11.70	Put	Bond Future	11	0	11	0	0.00
10/09/2021	2032 On 03-February-22			Bond Future	9.82	93.0387	9.8235	93.0387	0.00
10/09/2021	2032 On 03-February-22	10.44	Call	Bond Future	4783	5	4783	5	0.00
10/09/2021	2032 On 03-February-22	10.45	Call	Bond Future	4825	5	4825	5	0.00
10/09/2021	2032 On 03-February-22	8.91	Call	Bond Future	529	1	529	1	198.00
10/09/2021	2032 On 03-February-22	10.14	Call	Bond Future	3595	4	3595	4	0.00
10/09/2021	2032 On 03-February-22	9.14	Call	Bond Future	870	1	870	1	97.00
10/09/2021	2032 On 03-February-22	10.95	Call	Bond Future	7017	7	7017	7	0.00
10/09/2021	2032 On 03-February-22	10.35	Call	Bond Future	4413	4	4413	4	0.00
10/09/2021	2032 On 03-February-22	9.57	Call	Bond Future	1800	2	1800	2	1,050.00
10/09/2021	2032 On 03-February-22	9.62	Call	Bond Future	1932	2	1932	2	210.00
10/09/2021	2032 On 03-February-22	10.42	Call	Bond Future	4700	5	4700	5	0.00

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10/09/2021	2032 On 03-February-22	10.66	Call	Bond Future	5723	6	5723	6	0.00
10/09/2021	2032 On 03-February-22	10.43	Call	Bond Future	4742	5	4742	5	0.00
10/09/2021	2032 On 03-February-22	9.81	Call	Bond Future	2477	3	2477	3	0.00
10/09/2021	2032 On 03-February-22	9.58	Call	Bond Future	1826	2	1826	2	400.00
10/09/2021	2032 On 03-February-22	11.13	Call	Bond Future	7841	8	7841	8	0.00
10/09/2021	2032 On 03-February-22	10.53	Call	Bond Future	5162	5	5162	5	0.00
10/09/2021	2032 On 03-February-22	10.65	Call	Bond Future	5679	6	5679	6	0.00
10/09/2021	2032 On 03-February-22	9.67	Call	Bond Future	2068	2	2068	2	0.00
10/09/2021	2032 On 03-February-22	10.65	Put	Bond Future	972	1	972	1	1,050.00
10/09/2021	2032 On 03-February-22	10.53	Put	Bond Future	1118	1	1118	1	210.00
10/09/2021	2032 On 03-February-22	11.13	Put	Bond Future	551	1	551	1	210.00
10/09/2021	2032 On 03-February-22	9.81	Put	Bond Future	2557	3	2557	3	198.00
10/09/2021	2032 On 03-February-22	8.91	Put	Bond Future	6144	6	6144	6	0.00
10/09/2021	2032 On 03-February-22	10.43	Put	Bond Future	1255	1	1255	1	0.00
10/09/2021	2032 On 03-February-22	10.66	Put	Bond Future	961	1	961	1	97.00
10/09/2021	2032 On 03-February-22	10.35	Put	Bond Future	1375	1	1375	1	400.00
10/09/2021	2032 On 03-February-22	9.58	Put	Bond Future	3279	3	3279	3	0.00
10/09/2021	2032 On 03-February-22	10.42	Put	Bond Future	1269	1	1269	1	0.00
10/09/2021	2032 On 03-February-22	10.45	Put	Bond Future	1226	1	1226	1	198.00
10/09/2021	2032 On 03-February-22	9.67	Put	Bond Future	2981	3	2981	3	1,050.00
10/09/2021	2032 On 03-February-22	9.57	Put	Bond Future	3314	3	3314	3	0.00
10/09/2021	2032 On 03-February-22	9.62	Put	Bond Future	3144	3	3144	3	0.00
10/09/2021	2032 On 03-February-22	10.95	Put	Bond Future	683	1	683	1	400.00
10/09/2021	2032 On 03-February-22	10.14	Put	Bond Future	1753	2	1753	2	97.00
10/09/2021	2032 On 03-February-22	9.14	Put	Bond Future	5029	5	5029	5	0.00
10/09/2021	2032 On 03-February-22	10.44	Put	Bond Future	1240	1	1240	1	0.00
10/09/2021	2032 On 05-May-22			Bond Future	10.02	89.9805	10.0211	89.9805	0.00
10/09/2021	2032 On 05-May-22	11.04	Call	Bond Future	6845	7	6845	7	0.00
10/09/2021	2032 On 05-May-22	11.02	Call	Bond Future	6762	7	6762	7	0.00
10/09/2021	2032 On 05-May-22	10.18	Call	Bond Future	3609	4	3609	4	780.00
10/09/2021	2032 On 05-May-22	9.58	Call	Bond Future	1941	2	1941	2	780.00
10/09/2021	2032 On 05-May-22	11.03	Call	Bond Future	6804	7	6804	7	0.00
10/09/2021	2032 On 05-May-22	11.18	Call	Bond Future	7431	7	7431	7	0.00

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10/09/2021	2032 On 05-May-22	11.18	Put	Bond Future	1112	1	1112	1	780.00
10/09/2021	2032 On 05-May-22	11.03	Put	Bond Future	1268	1	1268	1	0.00
10/09/2021	2032 On 05-May-22	11.02	Put	Bond Future	1279	1	1279	1	0.00
10/09/2021	2032 On 05-May-22	10.18	Put	Bond Future	2705	3	2705	3	0.00
10/09/2021	2032 On 05-May-22	9.58	Put	Bond Future	4516	4	4516	4	0.00
10/09/2021	2032 On 05-May-22	11.04	Put	Bond Future	1257	1	1257	1	0.00
10/09/2021	2032 On 04-August-22			Bond Future	10.23	91.0153	10.2272	91.0153	0.00
10/09/2021	2032 On 04-August-22	10.21	Call	Bond Future	3501	4	3501	4	0.00
10/09/2021	2032 On 04-August-22	10.20	Call	Bond Future	3472	4	3472	4	0.00
10/09/2021	2032 On 04-August-22	10.22	Call	Bond Future	3530	4	3530	4	0.00
10/09/2021	2032 On 04-August-22	10.20	Put	Bond Future	3624	4	3624	4	0.00
10/09/2021	2032 On 04-August-22	10.21	Put	Bond Future	3597	4	3597	4	0.00
10/09/2021	2032 On 04-August-22	10.22	Put	Bond Future	3570	4	3570	4	0.00
10/09/2021	2033 On 04-November-21			Bond Future	108.63	108.8012	108.6346	108.8012	8,979.00
10/09/2021	2033 On 03-February-22			Bond Future	109.89	110.0605	109.8915	110.0605	0.00
10/09/2021	2033 On 05-May-22			Bond Future	109.92	110.0955	109.9243	110.0955	0.00
10/09/2021	2033 On 04-August-22			Bond Future	111.27	111.4474	111.2740	111.4474	0.00
10/09/2021	2037 On 04-November-21			Bond Future	10.42	87.8472	10.4218	87.8472	121,572.00
10/09/2021	2037 On 04-November-21	12.82	Call	Bond Future	14114	14	14114	14	0.00
10/09/2021	2037 On 04-November-21	12.81	Call	Bond Future	14063	14	14063	14	0.00
10/09/2021	2037 On 04-November-21	12.83	Call	Bond Future	14165	14	14165	14	0.00
10/09/2021	2037 On 04-November-21	12.30	Call	Bond Future	11394	11	11394	11	0.00
10/09/2021	2037 On 04-November-21	11.49	Call	Bond Future	6958	7	6958	7	600.00
10/09/2021	2037 On 04-November-21	12.30	Put	Bond Future	28	0	28	0	600.00
10/09/2021	2037 On 04-November-21	11.49	Put	Bond Future	196	0	196	0	0.00
10/09/2021	2037 On 04-November-21	12.82	Put	Bond Future	6	0	6	0	0.00
10/09/2021	2037 On 04-November-21	12.81	Put	Bond Future	6	0	6	0	0.00
10/09/2021	2037 On 04-November-21	12.83	Put	Bond Future	6	0	6	0	0.00
10/09/2021	2037 On 03-February-22			Bond Future	10.61	84.5883	10.6087	84.5883	0.00
10/09/2021	2037 On 03-February-22	11.47	Call	Bond Future	6374	6	6374	6	0.00
10/09/2021	2037 On 03-February-22	11.46	Call	Bond Future	6326	6	6326	6	0.00
10/09/2021	2037 On 03-February-22	11.45	Call	Bond Future	6278	6	6278	6	0.00
10/09/2021	2037 On 03-February-22	11.47	Put	Bond Future	1003	1	1003	1	0.00

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10/09/2021	2037 On 03-February-22	11.45	Put	Bond Future	1026	1	1026	1	0.00
10/09/2021	2037 On 03-February-22	11.46	Put	Bond Future	1014	1	1014	1	0.00
10/09/2021	2037 On 05-May-22			Bond Future	10.80	85.5780	10.8006	85.5780	0.00
10/09/2021	2037 On 05-May-22	11.84	Call	Bond Future	7693	8	7693	8	0.00
10/09/2021	2037 On 05-May-22	11.83	Call	Bond Future	7648	8	7648	8	0.00
10/09/2021	2037 On 05-May-22	11.82	Call	Bond Future	7603	8	7603	8	0.00
10/09/2021	2037 On 05-May-22	11.84	Put	Bond Future	1441	1	1441	1	0.00
10/09/2021	2037 On 05-May-22	11.82	Put	Bond Future	1465	1	1465	1	0.00
10/09/2021	2037 On 05-May-22	11.83	Put	Bond Future	1453	1	1453	1	0.00
10/09/2021	2037 On 04-August-22			Bond Future	11.00	82.3057	11.0043	82.3057	0.00
10/09/2021	2037 On 04-August-22	10.91	Call	Bond Future	3721	4	3721	4	0.00
10/09/2021	2037 On 04-August-22	11.42	Call	Bond Future	5455	5	5455	5	0.00
10/09/2021	2037 On 04-August-22	10.10	Call	Bond Future	1645	2	1645	2	50.00
10/09/2021	2037 On 04-August-22	10.90	Call	Bond Future	3690	4	3690	4	0.00
10/09/2021	2037 On 04-August-22	10.89	Call	Bond Future	3660	4	3660	4	0.00
10/09/2021	2037 On 04-August-22	10.89	Put	Bond Future	4373	4	4373	4	0.00
10/09/2021	2037 On 04-August-22	10.91	Put	Bond Future	4309	4	4309	4	0.00
10/09/2021	2037 On 04-August-22	11.42	Put	Bond Future	2939	3	2939	3	50.00
10/09/2021	2037 On 04-August-22	10.10	Put	Bond Future	7540	8	7540	8	0.00
10/09/2021	2037 On 04-August-22	10.90	Put	Bond Future	4341	4	4341	4	50.00
10/09/2021	2038 On 04-November-21			Bond Future	121.66	121.4914	121.6591	121.4914	5,949.00
10/09/2021	2038 On 03-February-22			Bond Future	121.29	121.1184	121.2875	121.1184	0.00
10/09/2021	2038 On 05-May-22			Bond Future	122.73	122.5636	122.7345	122.5636	0.00
10/09/2021	2038 On 04-August-22			Bond Future	122.42	122.2510	122.4239	122.2510	0.00
10/09/2021	2040 On 04-November-21			Bond Future	10.55	89.9992	10.5488	89.9992	81,689.00
10/09/2021	2040 On 04-November-21	12.91	Call	Bond Future	14776	15	14776	15	0.00
10/09/2021	2040 On 04-November-21	12.89	Call	Bond Future	14668	15	14668	15	0.00
10/09/2021	2040 On 04-November-21	12.90	Call	Bond Future	14722	15	14722	15	0.00
10/09/2021	2040 On 04-November-21	12.90	Put	Bond Future	8	0	8	0	0.00
10/09/2021	2040 On 04-November-21	12.89	Put	Bond Future	9	0	9	0	0.00
10/09/2021	2040 On 04-November-21	12.91	Put	Bond Future	8	0	8	0	0.00
10/09/2021	2040 On 03-February-22			Bond Future	10.73	86.5144	10.7307	86.5144	0.00
10/09/2021	2040 On 03-February-22	11.58	Call	Bond Future	6798	7	6798	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
10/09/2021	2040 On 03-February-22	11.57	Call	Bond Future	6747	7	6747	7	0.00
10/09/2021	2040 On 03-February-22	11.59	Call	Bond Future	6848	7	6848	7	0.00
10/09/2021	2040 On 03-February-22	11.57	Put	Bond Future	1140	1	1140	1	0.00
10/09/2021	2040 On 03-February-22	11.58	Put	Bond Future	1127	1	1127	1	0.00
10/09/2021	2040 On 03-February-22	11.59	Put	Bond Future	1115	1	1115	1	0.00
10/09/2021	2040 On 05-May-22			Bond Future	10.92	87.5267	10.9169	87.5267	0.00
10/09/2021	2040 On 05-May-22	11.91	Call	Bond Future	7949	8	7949	8	0.00
10/09/2021	2040 On 05-May-22	11.90	Call	Bond Future	7902	8	7902	8	0.00
10/09/2021	2040 On 05-May-22	9.82	Call	Bond Future	895	1	895	1	1,200.00
10/09/2021	2040 On 05-May-22	10.57	Call	Bond Future	2576	3	2576	3	1,200.00
10/09/2021	2040 On 05-May-22	13.04	Call	Bond Future	13420	13	13420	13	0.00
10/09/2021	2040 On 05-May-22	11.92	Call	Bond Future	7997	8	7997	8	0.00
10/09/2021	2040 On 05-May-22	11.92	Put	Bond Future	1534	2	1534	2	0.00
10/09/2021	2040 On 05-May-22	10.57	Put	Bond Future	5006	5	5006	5	0.00
10/09/2021	2040 On 05-May-22	11.91	Put	Bond Future	1547	2	1547	2	0.00
10/09/2021	2040 On 05-May-22	13.04	Put	Bond Future	624	1	624	1	1,200.00
10/09/2021	2040 On 05-May-22	11.90	Put	Bond Future	1560	2	1560	2	0.00
10/09/2021	2040 On 05-May-22	9.82	Put	Bond Future	8965	9	8965	9	0.00
10/09/2021	2040 On 04-August-22			Bond Future	11.11	84.0260	11.1142	84.0260	0.00
10/09/2021	2040 On 04-August-22	11.04	Call	Bond Future	3994	4	3994	4	0.00
10/09/2021	2040 On 04-August-22	11.03	Call	Bond Future	3961	4	3961	4	0.00
10/09/2021	2040 On 04-August-22	11.05	Call	Bond Future	4028	4	4028	4	0.00
10/09/2021	2040 On 04-August-22	11.05	Put	Bond Future	4457	4	4457	4	0.00
10/09/2021	2040 On 04-August-22	11.03	Put	Bond Future	4525	5	4525	5	0.00
10/09/2021	2040 On 04-August-22	11.04	Put	Bond Future	4491	5	4491	5	0.00
10/09/2021	2044 On 04-November-21			Bond Future	10.58	86.7491	10.5834	86.7491	60,612.00
10/09/2021	2044 On 04-November-21	12.90	Call	Bond Future	14616	15	14616	15	0.00
10/09/2021	2044 On 04-November-21	12.89	Call	Bond Future	14562	15	14562	15	0.00
10/09/2021	2044 On 04-November-21	12.91	Call	Bond Future	14669	15	14669	15	0.00
10/09/2021	2044 On 04-November-21	12.91	Put	Bond Future	10	0	10	0	0.00
10/09/2021	2044 On 04-November-21	12.89	Put	Bond Future	11	0	11	0	0.00
10/09/2021	2044 On 04-November-21	12.90	Put	Bond Future	11	0	11	0	0.00
10/09/2021	2044 On 03-February-22			Bond Future	10.76	83.3526	10.7558	83.3526	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2021	2044 On 03-February-22	11.61	Call	Bond Future	6918	7	6918	7	0.00
10/09/2021	2044 On 03-February-22	11.60	Call	Bond Future	6867	7	6867	7	0.00
10/09/2021	2044 On 03-February-22	11.59	Call	Bond Future	6816	7	6816	7	0.00
10/09/2021	2044 On 03-February-22	11.59	Put	Bond Future	1155	1	1155	1	0.00
10/09/2021	2044 On 03-February-22	11.60	Put	Bond Future	1143	1	1143	1	0.00
10/09/2021	2044 On 03-February-22	11.61	Put	Bond Future	1130	1	1130	1	0.00
10/09/2021	2044 On 05-May-22			Bond Future	10.93	84.3280	10.9320	84.3280	0.00
10/09/2021	2044 On 05-May-22	11.93	Call	Bond Future	8071	8	8071	8	0.00
10/09/2021	2044 On 05-May-22	11.92	Call	Bond Future	8023	8	8023	8	0.00
10/09/2021	2044 On 05-May-22	11.91	Call	Bond Future	7975	8	7975	8	0.00
10/09/2021	2044 On 05-May-22	11.91	Put	Bond Future	1573	2	1573	2	0.00
10/09/2021	2044 On 05-May-22	11.92	Put	Bond Future	1560	2	1560	2	0.00
10/09/2021	2044 On 05-May-22	11.93	Put	Bond Future	1547	2	1547	2	0.00
10/09/2021	2044 On 04-August-22			Bond Future	11.12	80.9157	11.1184	80.9157	0.00
10/09/2021	2044 On 04-August-22	11.10	Call	Bond Future	4212	4	4212	4	0.00
10/09/2021	2044 On 04-August-22	11.09	Call	Bond Future	4177	4	4177	4	0.00
10/09/2021	2044 On 04-August-22	11.08	Call	Bond Future	4143	4	4143	4	0.00
10/09/2021	2044 On 04-August-22	11.08	Put	Bond Future	4405	4	4405	4	0.00
10/09/2021	2044 On 04-August-22	11.09	Put	Bond Future	4371	4	4371	4	0.00
10/09/2021	2044 On 04-August-22	11.10	Put	Bond Future	4337	4	4337	4	0.00
10/09/2021	2046 On 04-November-21			Bond Future	109.23	109.2205	109.2290	109.2205	17,210.00
10/09/2021	2046 On 03-February-22			Bond Future	110.49	110.4847	110.4930	110.4847	0.00
10/09/2021	2046 On 05-May-22			Bond Future	109.93	109.9208	109.9286	109.9208	0.00
10/09/2021	2046 On 04-August-22			Bond Future	111.28	111.2707	111.2788	111.2707	0.00
10/09/2021	2050 On 04-November-21			Bond Future	112.50	112.4868	112.4956	112.4868	8,607.00
10/09/2021	2050 On 03-February-22			Bond Future	111.82	111.8114	111.8197	111.8114	0.00
10/09/2021	2050 On 05-May-22			Bond Future	113.15	113.1454	113.1535	113.1454	0.00
10/09/2021	2050 On 04-August-22			Bond Future	112.52	112.5169	112.5250	112.5169	0.00
10/09/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2021	AL37 On 04-November-21			Index Future	807.85	808.1010	807.8470	808.1010	0.00
10/09/2021	AL37 On 03-February-22			Index Future	817.00	817.2560	816.9960	817.2560	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2021	AL37 On 05-May-22			Index Future	826.54	826.8070	826.5430	826.8070	0.00
10/09/2021	AL37 On 04-August-22			Index Future	836.39	836.6600	836.3910	836.6600	0.00
10/09/2021	AL7T On 04-November-21			Index Future	929.54	930.0010	929.5410	930.0010	0.00
10/09/2021	AL7T On 03-February-22			Index Future	940.07	940.5370	940.0680	940.5370	0.00
10/09/2021	AL7T On 05-May-22			Index Future	951.05	951.5300	951.0540	951.5300	0.00
10/09/2021	AL7T On 04-August-22			Index Future	962.39	962.8690	962.3860	962.8690	0.00
10/09/2021	ALBI On 04-November-21			Index Future	818.97	819.1710	818.9730	819.1710	119.00
10/09/2021	ALBI On 03-February-22			Index Future	828.25	828.4510	828.2480	828.4510	0.00
10/09/2021	ALBI On 05-May-22			Index Future	837.93	838.1340	837.9270	838.1340	0.00
10/09/2021	ALBI On 04-August-22			Index Future	847.91	848.1210	847.9110	848.1210	0.00
10/09/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/09/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2021	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
10/09/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2021	ES33 On 04-November-21			Bond Future	11.16	77.3693	11.1647	77.3693	350.00
10/09/2021	ES33 On 03-February-22			Bond Future	11.40	78.2648	11.4011	78.2648	0.00
10/09/2021	ES33 On 05-May-22			Bond Future	11.64	75.4214	11.6392	75.4214	0.00
10/09/2021	ES33 On 04-August-22			Bond Future	11.89	76.3002	11.8883	76.3002	0.00
10/09/2021	ES42 On 04-November-21			Bond Future	11.65	75.9771	11.6462	75.9771	4,779.00
10/09/2021	ES42 On 03-February-22			Bond Future	11.86	76.8571	11.8606	76.8571	0.00
10/09/2021	ES42 On 05-May-22			Bond Future	12.08	73.5160	12.0842	73.5160	0.00
10/09/2021	ES42 On 04-August-22			Bond Future	12.31	74.3711	12.3114	74.3711	0.00
10/09/2021	GOVI On 04-November-21			GOVI	808.69	808.8960	808.6850	808.8960	991.00
10/09/2021	GOVI On 04-November-21	728.42	Call	GOVI	802650	80	802650	80	0.00
10/09/2021	GOVI On 04-November-21	728.40	Call	GOVI	802850	80	802850	80	0.00
10/09/2021	GOVI On 04-November-21	728.41	Call	GOVI	802750	80	802750	80	0.00
10/09/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
10/09/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
10/09/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
10/09/2021	GOVI On 03-February-22			GOVI	817.84	818.0600	817.8430	818.0600	0.00
10/09/2021	GOVI On 03-February-22	792.75	Call	GOVI	250930	25	250930	25	0.00
10/09/2021	GOVI On 03-February-22	792.74	Call	GOVI	251030	25	251030	25	0.00
10/09/2021	GOVI On 03-February-22	792.76	Call	GOVI	250830	25	250830	25	0.00
10/09/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
10/09/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
10/09/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
10/09/2021	GOVI On 05-May-22			GOVI	827.40	827.6210	827.4010	827.6210	0.00
10/09/2021	GOVI On 05-May-22	788.24	Call	GOVI	391610	39	391610	39	0.00
10/09/2021	GOVI On 05-May-22	788.23	Call	GOVI	391710	39	391710	39	0.00
10/09/2021	GOVI On 05-May-22	788.25	Call	GOVI	391510	39	391510	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
10/09/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
10/09/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
10/09/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
10/09/2021	GOVI On 04-August-22			GOVI	837.26	837.4830	837.2590	837.4830	0.00
10/09/2021	GOVI On 04-August-22	819.27	Call	GOVI	179890	18	179890	18	0.00
10/09/2021	GOVI On 04-August-22	819.26	Call	GOVI	179990	18	179990	18	0.00
10/09/2021	GOVI On 04-August-22	819.28	Call	GOVI	179790	18	179790	18	0.00
10/09/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
10/09/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
10/09/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
10/09/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/09/2021	IGOV On 04-November-21			Index Future	297.99	297.9980	297.9850	297.9980	475.00
10/09/2021	IGOV On 03-February-22			Index Future	301.43	301.4470	301.4330	301.4470	0.00
10/09/2021	IGOV On 05-May-22			Index Future	305.03	305.0430	305.0280	305.0430	0.00
10/09/2021	IGOV On 04-August-22			Index Future	308.73	308.7490	308.7340	308.7490	0.00
10/09/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
10/09/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
10/09/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
10/09/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
10/09/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
10/09/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
10/09/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
10/09/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
10/09/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
10/09/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
10/09/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
10/09/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
10/09/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
10/09/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
10/09/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
10/09/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
10/09/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
10/09/2021	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
10/09/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
10/09/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
10/09/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/09/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/09/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.67	96.3250	3.6650	96.3250	30,000.00
10/09/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.73	96.2750	3.7250	96.2750	0.00
10/09/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.75	96.2500	3.7500	96.2500	0.00
10/09/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.86	96.1450	3.8550	96.1450	0.00
10/09/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.90	96.1000	3.9000	96.1000	0.00
10/09/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.06	95.9400	4.0600	95.9400	0.00
10/09/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.11	95.8900	4.1100	95.8900	0.00
10/09/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.53	95.4650	4.5250	95.4650	472.00
10/09/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.81	95.1800	4.8100	95.1800	0.00
10/09/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.15	94.8400	5.1500	94.8400	68.00
10/09/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.38	94.6150	5.3750	94.6150	0.00
10/09/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.67	94.3250	5.6650	94.3250	0.00
10/09/2021	R023 On 04-November-21			Bond Future	4.99	104.9034	4.9923	104.9034	14,769.00
10/09/2021	R023 On 04-November-21	4.92	Call	Bond Future	107	0	107	0	0.00
10/09/2021	R023 On 04-November-21	4.91	Call	Bond Future	102	0	102	0	0.00
10/09/2021	R023 On 04-November-21	4.90	Call	Bond Future	96	0	96	0	0.00
10/09/2021	R023 On 04-November-21	4.90	Put	Bond Future	215	0	215	0	0.00
10/09/2021	R023 On 04-November-21	4.91	Put	Bond Future	207	0	207	0	0.00
10/09/2021	R023 On 04-November-21	4.92	Put	Bond Future	200	0	200	0	0.00
10/09/2021	R023 On 03-February-22			Bond Future	5.11	106.0919	5.1085	106.0919	0.00
10/09/2021	R023 On 03-February-22	5.07	Call	Bond Future	228	0	228	0	0.00
10/09/2021	R023 On 03-February-22	5.06	Call	Bond Future	223	0	223	0	0.00
10/09/2021	R023 On 03-February-22	5.08	Call	Bond Future	234	0	234	0	0.00
10/09/2021	R023 On 03-February-22	5.08	Put	Bond Future	263	0	263	0	0.00
10/09/2021	R023 On 03-February-22	5.06	Put	Bond Future	273	0	273	0	0.00
10/09/2021	R023 On 03-February-22	5.07	Put	Bond Future	268	0	268	0	0.00
10/09/2021	R023 On 05-May-22			Bond Future	5.23	103.4223	5.2259	103.4223	0.00
10/09/2021	R023 On 05-May-22	6.30	Call	Bond Future	904	1	904	1	0.00
10/09/2021	R023 On 05-May-22	6.29	Call	Bond Future	897	1	897	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
10/09/2021	R023 On 05-May-22	6.31	Call	Bond Future	911	1	911	1	0.00
10/09/2021	R023 On 05-May-22	6.31	Put	Bond Future	55	0	55	0	0.00
10/09/2021	R023 On 05-May-22	6.29	Put	Bond Future	57	0	57	0	0.00
10/09/2021	R023 On 05-May-22	6.30	Put	Bond Future	56	0	56	0	0.00
10/09/2021	R023 On 04-August-22			Bond Future	5.40	104.6376	5.4017	104.6376	0.00
10/09/2021	R023 On 04-August-22	6.04	Call	Bond Future	471	0	471	0	0.00
10/09/2021	R023 On 04-August-22	6.03	Call	Bond Future	466	0	466	0	0.00
10/09/2021	R023 On 04-August-22	6.05	Call	Bond Future	475	0	475	0	0.00
10/09/2021	R023 On 04-August-22	6.05	Put	Bond Future	116	0	116	0	0.00
10/09/2021	R023 On 04-August-22	6.03	Put	Bond Future	119	0	119	0	0.00
10/09/2021	R023 On 04-August-22	6.04	Put	Bond Future	118	0	118	0	0.00
10/09/2021	R035 On 04-November-21			Bond Future	10.21	92.1640	10.2122	92.1640	79,848.00
10/09/2021	R035 On 04-November-21	12.52	Call	Bond Future	13727	14	13727	14	0.00
10/09/2021	R035 On 04-November-21	11.75	Call	Bond Future	9567	10	9567	10	0.00
10/09/2021	R035 On 04-November-21	10.23	Call	Bond Future	1856	2	1856	2	782.00
10/09/2021	R035 On 04-November-21	13.82	Call	Bond Future	20131	20	20131	20	0.00
10/09/2021	R035 On 04-November-21	12.51	Call	Bond Future	13675	14	13675	14	0.00
10/09/2021	R035 On 04-November-21	11.20	Call	Bond Future	6517	7	6517	7	0.00
10/09/2021	R035 On 04-November-21	10.26	Call	Bond Future	1964	2	1964	2	150.00
10/09/2021	R035 On 04-November-21	12.53	Call	Bond Future	13779	14	13779	14	0.00
10/09/2021	R035 On 04-November-21	11.08	Call	Bond Future	5859	6	5859	6	0.00
10/09/2021	R035 On 04-November-21	10.12	Call	Bond Future	1492	2	1492	2	400.00
10/09/2021	R035 On 04-November-21	10.62	Call	Bond Future	3484	4	3484	4	400.00
10/09/2021	R035 On 04-November-21	10.60	Call	Bond Future	3389	3	3389	3	0.00
10/09/2021	R035 On 04-November-21	10.11	Call	Bond Future	1461	2	1461	2	350.00
10/09/2021	R035 On 04-November-21	10.60	Put	Bond Future	847	1	847	1	350.00
10/09/2021	R035 On 04-November-21	10.11	Put	Bond Future	2148	2	2148	2	0.00
10/09/2021	R035 On 04-November-21	11.20	Put	Bond Future	239	0	239	0	350.00
10/09/2021	R035 On 04-November-21	10.62	Put	Bond Future	813	1	813	1	0.00
10/09/2021	R035 On 04-November-21	11.08	Put	Bond Future	310	0	310	0	782.00
10/09/2021	R035 On 04-November-21	10.23	Put	Bond Future	1737	2	1737	2	0.00
10/09/2021	R035 On 04-November-21	10.12	Put	Bond Future	2111	2	2111	2	0.00
10/09/2021	R035 On 04-November-21	12.53	Put	Bond Future	7	0	7	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2021	R035 On 04-November-21	11.75	Put	Bond Future	64	0	64	0	782.00
10/09/2021	R035 On 04-November-21	10.26	Put	Bond Future	1644	2	1644	2	0.00
10/09/2021	R035 On 04-November-21	12.51	Put	Bond Future	8	0	8	0	0.00
10/09/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
10/09/2021	R035 On 04-November-21	12.52	Put	Bond Future	7	0	7	0	0.00
10/09/2021	R035 On 03-February-22			Bond Future	10.41	93.2081	10.4088	93.2081	0.00
10/09/2021	R035 On 03-February-22	11.24	Call	Bond Future	6241	6	6241	6	0.00
10/09/2021	R035 On 03-February-22	11.05	Call	Bond Future	5354	5	5354	5	0.00
10/09/2021	R035 On 03-February-22	9.70	Call	Bond Future	899	1	899	1	683.00
10/09/2021	R035 On 03-February-22	10.10	Call	Bond Future	1827	2	1827	2	280.00
10/09/2021	R035 On 03-February-22	11.88	Call	Bond Future	9383	9	9383	9	0.00
10/09/2021	R035 On 03-February-22	11.23	Call	Bond Future	6193	6	6193	6	0.00
10/09/2021	R035 On 03-February-22	11.22	Call	Bond Future	6146	6	6146	6	0.00
10/09/2021	R035 On 03-February-22	11.39	Call	Bond Future	6961	7	6961	7	0.00
10/09/2021	R035 On 03-February-22	11.03	Call	Bond Future	5263	5	5263	5	0.00
10/09/2021	R035 On 03-February-22	11.28	Call	Bond Future	6431	7	6431	7	0.00
10/09/2021	R035 On 03-February-22	10.65	Call	Bond Future	3657	4	3657	4	0.00
10/09/2021	R035 On 03-February-22	11.73	Call	Bond Future	8634	9	8634	9	0.00
10/09/2021	R035 On 03-February-22	10.26	Call	Bond Future	2300	2	2300	2	200.00
10/09/2021	R035 On 03-February-22	10.35	Call	Bond Future	2585	3	2585	3	1,600.00
10/09/2021	R035 On 03-February-22	9.92	Call	Bond Future	1363	1	1363	1	200.00
10/09/2021	R035 On 03-February-22	10.61	Call	Bond Future	3504	4	3504	4	0.00
10/09/2021	R035 On 03-February-22	11.11	Call	Bond Future	5631	6	5631	6	0.00
10/09/2021	R035 On 03-February-22	10.61	Put	Bond Future	2210	2	2210	2	200.00
10/09/2021	R035 On 03-February-22	9.92	Put	Bond Future	4623	5	4623	5	0.00
10/09/2021	R035 On 03-February-22	11.05	Put	Bond Future	1322	1	1322	1	1,600.00
10/09/2021	R035 On 03-February-22	10.35	Put	Bond Future	2969	3	2969	3	0.00
10/09/2021	R035 On 03-February-22	11.73	Put	Bond Future	607	1	607	1	280.00
10/09/2021	R035 On 03-February-22	11.28	Put	Bond Future	1016	1	1016	1	200.00
10/09/2021	R035 On 03-February-22	10.26	Put	Bond Future	3275	3	3275	3	0.00
10/09/2021	R035 On 03-February-22	11.39	Put	Bond Future	896	1	896	1	683.00
10/09/2021	R035 On 03-February-22	11.22	Put	Bond Future	1088	1	1088	1	0.00
10/09/2021	R035 On 03-February-22	11.23	Put	Bond Future	1076	1	1076	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
10/09/2021	R035 On 03-February-22	11.88	Put	Bond Future	511	1	511	1	1,800.00
10/09/2021	R035 On 03-February-22	11.03	Put	Bond Future	1352	1	1352	1	280.00
10/09/2021	R035 On 03-February-22	10.10	Put	Bond Future	3867	4	3867	4	0.00
10/09/2021	R035 On 03-February-22	11.11	Put	Bond Future	1234	1	1234	1	200.00
10/09/2021	R035 On 03-February-22	9.70	Put	Bond Future	5682	6	5682	6	0.00
10/09/2021	R035 On 03-February-22	11.24	Put	Bond Future	1064	1	1064	1	0.00
10/09/2021	R035 On 03-February-22	10.65	Put	Bond Future	2109	2	2109	2	683.00
10/09/2021	R035 On 05-May-22			Bond Future	10.60	89.8204	10.6028	89.8204	0.00
10/09/2021	R035 On 05-May-22	11.65	Call	Bond Future	7727	8	7727	8	0.00
10/09/2021	R035 On 05-May-22	11.64	Call	Bond Future	7682	8	7682	8	0.00
10/09/2021	R035 On 05-May-22	11.63	Call	Bond Future	7637	8	7637	8	0.00
10/09/2021	R035 On 05-May-22	11.63	Put	Bond Future	1471	1	1471	1	0.00
10/09/2021	R035 On 05-May-22	11.64	Put	Bond Future	1458	1	1458	1	0.00
10/09/2021	R035 On 05-May-22	11.65	Put	Bond Future	1446	1	1446	1	0.00
10/09/2021	R035 On 04-August-22			Bond Future	10.81	90.8509	10.8069	90.8509	0.00
10/09/2021	R035 On 04-August-22	10.74	Call	Bond Future	3807	4	3807	4	0.00
10/09/2021	R035 On 04-August-22	11.13	Call	Bond Future	5113	5	5113	5	0.00
10/09/2021	R035 On 04-August-22	10.72	Call	Bond Future	3745	4	3745	4	0.00
10/09/2021	R035 On 04-August-22	10.64	Call	Bond Future	3503	4	3503	4	0.00
10/09/2021	R035 On 04-August-22	9.84	Call	Bond Future	1537	2	1537	2	100.00
10/09/2021	R035 On 04-August-22	10.73	Call	Bond Future	3777	4	3777	4	0.00
10/09/2021	R035 On 04-August-22	10.73	Put	Bond Future	4251	4	4251	4	0.00
10/09/2021	R035 On 04-August-22	10.64	Put	Bond Future	4537	4	4537	4	100.00
10/09/2021	R035 On 04-August-22	9.84	Put	Bond Future	7777	8	7777	8	0.00
10/09/2021	R035 On 04-August-22	10.72	Put	Bond Future	4281	4	4281	4	0.00
10/09/2021	R035 On 04-August-22	11.13	Put	Bond Future	3160	3	3160	3	100.00
10/09/2021	R035 On 04-August-22	10.74	Put	Bond Future	4220	4	4220	4	0.00
10/09/2021	R186 On 04-November-21			Bond Future	7.50	116.6154	7.5004	116.6154	63,257.00
10/09/2021	R186 On 04-November-21	8.11	Call	Bond Future	2938	3	2938	3	0.00
10/09/2021	R186 On 04-November-21	8.77	Call	Bond Future	5575	6	5575	6	0.00
10/09/2021	R186 On 04-November-21	8.10	Call	Bond Future	2901	3	2901	3	0.00
10/09/2021	R186 On 04-November-21	7.77	Call	Bond Future	1772	2	1772	2	0.00
10/09/2021	R186 On 04-November-21	8.09	Call	Bond Future	2864	3	2864	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2021	R186 On 04-November-21	8.09	Put	Bond Future	245	0	245	0	0.00
10/09/2021	R186 On 04-November-21	8.10	Put	Bond Future	239	0	239	0	0.00
10/09/2021	R186 On 04-November-21	8.77	Put	Bond Future	32	0	32	0	15,177.00
10/09/2021	R186 On 04-November-21	8.11	Put	Bond Future	232	0	232	0	0.00
10/09/2021	R186 On 04-November-21	7.77	Put	Bond Future	566	1	566	1	15,177.00
10/09/2021	R186 On 03-February-22			Bond Future	7.69	112.6551	7.6913	112.6551	0.00
10/09/2021	R186 On 03-February-22	7.29	Call	Bond Future	851	1	851	1	0.00
10/09/2021	R186 On 03-February-22	7.28	Call	Bond Future	836	1	836	1	0.00
10/09/2021	R186 On 03-February-22	7.30	Call	Bond Future	866	1	866	1	0.00
10/09/2021	R186 On 03-February-22	7.30	Put	Bond Future	2553	3	2553	3	0.00
10/09/2021	R186 On 03-February-22	7.28	Put	Bond Future	2611	3	2611	3	0.00
10/09/2021	R186 On 03-February-22	7.29	Put	Bond Future	2582	3	2582	3	0.00
10/09/2021	R186 On 05-May-22			Bond Future	7.90	113.9727	7.8953	113.9727	0.00
10/09/2021	R186 On 05-May-22	8.31	Call	Bond Future	2921	3	2921	3	0.00
10/09/2021	R186 On 05-May-22	7.88	Call	Bond Future	1902	2	1902	2	435.00
10/09/2021	R186 On 05-May-22	8.64	Call	Bond Future	3849	4	3849	4	0.00
10/09/2021	R186 On 05-May-22	8.30	Call	Bond Future	2894	3	2894	3	0.00
10/09/2021	R186 On 05-May-22	8.32	Call	Bond Future	2947	3	2947	3	0.00
10/09/2021	R186 On 05-May-22	7.28	Call	Bond Future	865	1	865	1	435.00
10/09/2021	R186 On 05-May-22	8.32	Put	Bond Future	1249	1	1249	1	0.00
10/09/2021	R186 On 05-May-22	7.28	Put	Bond Future	3386	3	3386	3	0.00
10/09/2021	R186 On 05-May-22	8.30	Put	Bond Future	1275	1	1275	1	0.00
10/09/2021	R186 On 05-May-22	7.88	Put	Bond Future	1964	2	1964	2	0.00
10/09/2021	R186 On 05-May-22	8.64	Put	Bond Future	892	1	892	1	435.00
10/09/2021	R186 On 05-May-22	8.31	Put	Bond Future	1262	1	1262	1	0.00
10/09/2021	R186 On 04-August-22			Bond Future	8.12	110.0141	8.1177	110.0141	0.00
10/09/2021	R186 On 04-August-22	8.14	Call	Bond Future	2275	2	2275	2	0.00
10/09/2021	R186 On 04-August-22	8.13	Call	Bond Future	2255	2	2255	2	0.00
10/09/2021	R186 On 04-August-22	8.15	Call	Bond Future	2296	2	2296	2	0.00
10/09/2021	R186 On 04-August-22	8.15	Put	Bond Future	2173	2	2173	2	0.00
10/09/2021	R186 On 04-August-22	8.13	Put	Bond Future	2208	2	2208	2	0.00
10/09/2021	R186 On 04-August-22	8.14	Put	Bond Future	2190	2	2190	2	0.00
10/09/2021	R197 On 04-November-21			Bond Future	327.03	326.8927	327.0277	326.8927	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
10/09/2021	R197 On 03-February-22			Bond Future	322.59	322.4565	322.5919	322.4565	0.00
10/09/2021	R197 On 05-May-22			Bond Future	326.44	326.3039	326.4404	326.3039	0.00
10/09/2021	R197 On 04-August-22			Bond Future	322.07	321.9349	322.0719	321.9349	0.00
10/09/2021	R202 On 04-November-21			Bond Future	241.82	241.8042	241.8206	241.8042	8,374.00
10/09/2021	R202 On 03-February-22			Bond Future	240.25	240.2371	240.2528	240.2371	0.00
10/09/2021	R202 On 05-May-22			Bond Future	243.12	243.1031	243.1188	243.1031	0.00
10/09/2021	R202 On 04-August-22			Bond Future	241.65	241.6395	241.6544	241.6395	0.00
10/09/2021	R209 On 04-November-21			Bond Future	10.18	71.3460	10.1783	71.3460	36,361.00
10/09/2021	R209 On 04-November-21	12.18	Call	Bond Future	10476	10	10476	10	0.00
10/09/2021	R209 On 04-November-21	9.50	Call	Bond Future	231	0	231	0	6,000.00
10/09/2021	R209 On 04-November-21	10.25	Call	Bond Future	1757	2	1757	2	0.00
10/09/2021	R209 On 04-November-21	12.17	Call	Bond Future	10430	10	10430	10	0.00
10/09/2021	R209 On 04-November-21	12.00	Call	Bond Future	9640	10	9640	10	0.00
10/09/2021	R209 On 04-November-21	10.50	Call	Bond Future	2657	3	2657	3	0.00
10/09/2021	R209 On 04-November-21	10.00	Call	Bond Future	1048	1	1048	1	0.00
10/09/2021	R209 On 04-November-21	12.19	Call	Bond Future	10523	11	10523	11	0.00
10/09/2021	R209 On 04-November-21	12.19	Put	Bond Future	15	0	15	0	0.00
10/09/2021	R209 On 04-November-21	10.00	Put	Bond Future	2103	2	2103	2	3,100.00
10/09/2021	R209 On 04-November-21	10.25	Put	Bond Future	1340	1	1340	1	9,250.00
10/09/2021	R209 On 04-November-21	12.00	Put	Bond Future	24	0	24	0	9,000.00
10/09/2021	R209 On 04-November-21	12.18	Put	Bond Future	15	0	15	0	0.00
10/09/2021	R209 On 04-November-21	12.17	Put	Bond Future	16	0	16	0	0.00
10/09/2021	R209 On 04-November-21	10.50	Put	Bond Future	809	1	809	1	150.00
10/09/2021	R209 On 04-November-21	9.50	Put	Bond Future	4365	4	4365	4	0.00
10/09/2021	R209 On 03-February-22			Bond Future	10.35	72.1544	10.3489	72.1544	0.00
10/09/2021	R209 On 03-February-22	11.04	Call	Bond Future	4902	5	4902	5	0.00
10/09/2021	R209 On 03-February-22	11.03	Call	Bond Future	4862	5	4862	5	0.00
10/09/2021	R209 On 03-February-22	11.02	Call	Bond Future	4822	5	4822	5	0.00
10/09/2021	R209 On 03-February-22	11.02	Put	Bond Future	1131	1	1131	1	0.00
10/09/2021	R209 On 03-February-22	11.03	Put	Bond Future	1118	1	1118	1	0.00
10/09/2021	R209 On 03-February-22	11.04	Put	Bond Future	1106	1	1106	1	0.00
10/09/2021	R209 On 05-May-22			Bond Future	10.52	69.8571	10.5223	69.8571	0.00
10/09/2021	R209 On 05-May-22	11.45	Call	Bond Future	6236	6	6236	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
10/09/2021	R209 On 05-May-22	11.44	Call	Bond Future	6198	6	6198	6	0.00
10/09/2021	R209 On 05-May-22	11.43	Call	Bond Future	6159	6	6159	6	0.00
10/09/2021	R209 On 05-May-22	11.43	Put	Bond Future	1347	1	1347	1	0.00
10/09/2021	R209 On 05-May-22	11.44	Put	Bond Future	1336	1	1336	1	0.00
10/09/2021	R209 On 05-May-22	11.45	Put	Bond Future	1324	1	1324	1	0.00
10/09/2021	R209 On 04-August-22			Bond Future	10.70	70.6588	10.7009	70.6588	0.00
10/09/2021	R209 On 04-August-22	10.59	Call	Bond Future	3153	3	3153	3	0.00
10/09/2021	R209 On 04-August-22	10.57	Call	Bond Future	3100	3	3100	3	0.00
10/09/2021	R209 On 04-August-22	10.58	Call	Bond Future	3127	3	3127	3	0.00
10/09/2021	R209 On 04-August-22	10.58	Put	Bond Future	3789	4	3789	4	0.00
10/09/2021	R209 On 04-August-22	10.57	Put	Bond Future	3818	4	3818	4	0.00
10/09/2021	R209 On 04-August-22	10.59	Put	Bond Future	3761	4	3761	4	0.00
10/09/2021	R210 On 04-November-21			Bond Future	212.36	212.8648	212.3643	212.8648	1,486.00
10/09/2021	R210 On 03-February-22			Bond Future	214.82	215.3288	214.8217	215.3288	0.00
10/09/2021	R210 On 05-May-22			Bond Future	214.53	215.0447	214.5308	215.0447	0.00
10/09/2021	R210 On 04-August-22			Bond Future	217.17	217.6855	217.1650	217.6855	0.00
10/09/2021	R212 On 04-November-21			Bond Future	175.04	175.0329	175.0417	175.0329	2,025.00
10/09/2021	R213 On 04-November-21			Bond Future	9.30	87.2454	9.3030	87.2454	10,562.00
10/09/2021	R213 On 04-November-21	11.10	Call	Bond Future	9311	9	9311	9	0.00
10/09/2021	R213 On 04-November-21	11.09	Call	Bond Future	9264	9	9264	9	0.00
10/09/2021	R213 On 04-November-21	11.11	Call	Bond Future	9359	9	9359	9	0.00
10/09/2021	R213 On 04-November-21	11.09	Put	Bond Future	22	0	22	0	0.00
10/09/2021	R213 On 04-November-21	11.10	Put	Bond Future	21	0	21	0	0.00
10/09/2021	R213 On 04-November-21	11.11	Put	Bond Future	21	0	21	0	0.00
10/09/2021	R213 On 03-February-22			Bond Future	9.49	88.2338	9.4922	88.2338	0.00
10/09/2021	R213 On 03-February-22	9.97	Call	Bond Future	3827	4	3827	4	0.00
10/09/2021	R213 On 03-February-22	9.96	Call	Bond Future	3791	4	3791	4	0.00
10/09/2021	R213 On 03-February-22	10.15	Call	Bond Future	4503	5	4503	5	0.00
10/09/2021	R213 On 03-February-22	9.58	Call	Bond Future	2537	3	2537	3	0.00
10/09/2021	R213 On 03-February-22	10.25	Call	Bond Future	4894	5	4894	5	0.00
10/09/2021	R213 On 03-February-22	10.60	Call	Bond Future	6322	6	6322	6	0.00
10/09/2021	R213 On 03-February-22	9.22	Call	Bond Future	1590	2	1590	2	430.00
10/09/2021	R213 On 03-February-22	10.17	Call	Bond Future	4581	5	4581	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
10/09/2021	R213 On 03-February-22	9.15	Call	Bond Future	1432	1	1432	1	220.00
10/09/2021	R213 On 03-February-22	9.76	Call	Bond Future	3097	3	3097	3	0.00
10/09/2021	R213 On 03-February-22	9.98	Call	Bond Future	3863	4	3863	4	0.00
10/09/2021	R213 On 03-February-22	8.63	Call	Bond Future	551	1	551	1	200.00
10/09/2021	R213 On 03-February-22	8.80	Call	Bond Future	782	1	782	1	102.00
10/09/2021	R213 On 03-February-22	10.00	Call	Bond Future	3936	4	3936	4	0.00
10/09/2021	R213 On 03-February-22	10.67	Call	Bond Future	6617	7	6617	7	0.00
10/09/2021	R213 On 03-February-22	10.67	Put	Bond Future	557	1	557	1	220.00
10/09/2021	R213 On 03-February-22	10.00	Put	Bond Future	1252	1	1252	1	430.00
10/09/2021	R213 On 03-February-22	9.22	Put	Bond Future	3075	3	3075	3	0.00
10/09/2021	R213 On 03-February-22	10.60	Put	Bond Future	606	1	606	1	430.00
10/09/2021	R213 On 03-February-22	8.80	Put	Bond Future	4624	5	4624	5	0.00
10/09/2021	R213 On 03-February-22	9.98	Put	Bond Future	1283	1	1283	1	0.00
10/09/2021	R213 On 03-February-22	9.58	Put	Bond Future	2065	2	2065	2	200.00
10/09/2021	R213 On 03-February-22	8.63	Put	Bond Future	5370	5	5370	5	0.00
10/09/2021	R213 On 03-February-22	9.76	Put	Bond Future	1668	2	1668	2	102.00
10/09/2021	R213 On 03-February-22	10.17	Put	Bond Future	1023	1	1023	1	220.00
10/09/2021	R213 On 03-February-22	9.15	Put	Bond Future	3304	3	3304	3	0.00
10/09/2021	R213 On 03-February-22	10.25	Put	Bond Future	929	1	929	1	102.00
10/09/2021	R213 On 03-February-22	10.15	Put	Bond Future	1048	1	1048	1	200.00
10/09/2021	R213 On 03-February-22	9.96	Put	Bond Future	1315	1	1315	1	0.00
10/09/2021	R213 On 03-February-22	9.97	Put	Bond Future	1299	1	1299	1	0.00
10/09/2021	R213 On 05-May-22			Bond Future	9.68	85.7338	9.6800	85.7338	0.00
10/09/2021	R213 On 05-May-22	10.64	Call	Bond Future	5995	6	5995	6	0.00
10/09/2021	R213 On 05-May-22	10.65	Call	Bond Future	6033	6	6033	6	0.00
10/09/2021	R213 On 05-May-22	10.63	Call	Bond Future	5957	6	5957	6	0.00
10/09/2021	R213 On 05-May-22	10.65	Put	Bond Future	1146	1	1146	1	0.00
10/09/2021	R213 On 05-May-22	10.63	Put	Bond Future	1167	1	1167	1	0.00
10/09/2021	R213 On 05-May-22	10.64	Put	Bond Future	1156	1	1156	1	0.00
10/09/2021	R213 On 04-August-22			Bond Future	9.88	86.7213	9.8790	86.7213	0.00
10/09/2021	R213 On 04-August-22	9.90	Call	Bond Future	3243	3	3243	3	0.00
10/09/2021	R213 On 04-August-22	9.89	Call	Bond Future	3216	3	3216	3	0.00
10/09/2021	R213 On 04-August-22	9.88	Call	Bond Future	3190	3	3190	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2021	R213 On 04-August-22	9.90	Put	Bond Future	3137	3	3137	3	0.00
10/09/2021	R213 On 04-August-22	9.88	Put	Bond Future	3185	3	3185	3	0.00
10/09/2021	R213 On 04-August-22	9.89	Put	Bond Future	3161	3	3161	3	0.00
10/09/2021	R214 On 04-November-21			Bond Future	10.55	68.1282	10.5472	68.1282	17,810.00
10/09/2021	R214 On 04-November-21	12.48	Call	Bond Future	10220	10	10220	10	0.00
10/09/2021	R214 On 04-November-21	12.47	Call	Bond Future	10175	10	10175	10	0.00
10/09/2021	R214 On 04-November-21	12.46	Call	Bond Future	10129	10	10129	10	0.00
10/09/2021	R214 On 04-November-21	12.46	Put	Bond Future	27	0	27	0	0.00
10/09/2021	R214 On 04-November-21	12.48	Put	Bond Future	26	0	26	0	0.00
10/09/2021	R214 On 04-November-21	12.47	Put	Bond Future	27	0	27	0	0.00
10/09/2021	R214 On 03-February-22			Bond Future	10.72	68.9001	10.7179	68.9001	0.00
10/09/2021	R214 On 03-February-22	11.40	Call	Bond Future	4928	5	4928	5	0.00
10/09/2021	R214 On 03-February-22	11.39	Call	Bond Future	4888	5	4888	5	0.00
10/09/2021	R214 On 03-February-22	11.41	Call	Bond Future	4969	5	4969	5	0.00
10/09/2021	R214 On 03-February-22	11.39	Put	Bond Future	1127	1	1127	1	0.00
10/09/2021	R214 On 03-February-22	11.40	Put	Bond Future	1114	1	1114	1	0.00
10/09/2021	R214 On 03-February-22	11.41	Put	Bond Future	1102	1	1102	1	0.00
10/09/2021	R214 On 05-May-22			Bond Future	10.88	66.4264	10.8849	66.4264	0.00
10/09/2021	R214 On 05-May-22	11.74	Call	Bond Future	6031	6	6031	6	0.00
10/09/2021	R214 On 05-May-22	11.73	Call	Bond Future	5992	6	5992	6	0.00
10/09/2021	R214 On 05-May-22	11.75	Call	Bond Future	6070	6	6070	6	0.00
10/09/2021	R214 On 05-May-22	11.73	Put	Bond Future	1426	1	1426	1	0.00
10/09/2021	R214 On 05-May-22	11.74	Put	Bond Future	1414	1	1414	1	0.00
10/09/2021	R214 On 05-May-22	11.75	Put	Bond Future	1402	1	1402	1	0.00
10/09/2021	R214 On 04-August-22			Bond Future	11.06	67.1874	11.0592	67.1874	0.00
10/09/2021	R214 On 04-August-22	10.98	Call	Bond Future	3335	3	3335	3	0.00
10/09/2021	R214 On 04-August-22	10.97	Call	Bond Future	3307	3	3307	3	0.00
10/09/2021	R214 On 04-August-22	10.99	Call	Bond Future	3363	3	3363	3	0.00
10/09/2021	R214 On 04-August-22	10.98	Put	Bond Future	3779	4	3779	4	0.00
10/09/2021	R214 On 04-August-22	10.97	Put	Bond Future	3808	4	3808	4	0.00
10/09/2021	R214 On 04-August-22	10.99	Put	Bond Future	3750	4	3750	4	0.00
10/09/2021	R248 On 04-November-21			Bond Future	10.52	85.9942	10.5156	85.9942	168,153.00
10/09/2021	R248 On 04-November-21	12.84	Call	Bond Future	15008	15	15008	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
10/09/2021	R248 On 04-November-21	12.83	Call	Bond Future	14954	15	14954	15	0.00
10/09/2021	R248 On 04-November-21	10.30	Call	Bond Future	1228	1	1228	1	0.00
10/09/2021	R248 On 04-November-21	9.60	Call	Bond Future	111	0	111	0	0.00
10/09/2021	R248 On 04-November-21	10.20	Call	Bond Future	950	1	950	1	1,050.00
10/09/2021	R248 On 04-November-21	12.85	Call	Bond Future	15061	15	15061	15	0.00
10/09/2021	R248 On 04-November-21	10.80	Call	Bond Future	3260	3	3260	3	1,050.00
10/09/2021	R248 On 04-November-21	10.20	Put	Bond Future	3430	3	3430	3	0.00
10/09/2021	R248 On 04-November-21	12.85	Put	Bond Future	11	0	11	0	0.00
10/09/2021	R248 On 04-November-21	10.80	Put	Bond Future	1128	1	1128	1	0.00
10/09/2021	R248 On 04-November-21	9.60	Put	Bond Future	7668	8	7668	8	0.00
10/09/2021	R248 On 04-November-21	12.83	Put	Bond Future	12	0	12	0	0.00
10/09/2021	R248 On 04-November-21	10.30	Put	Bond Future	2909	3	2909	3	0.00
10/09/2021	R248 On 04-November-21	12.84	Put	Bond Future	12	0	12	0	0.00
10/09/2021	R248 On 03-February-22			Bond Future	10.68	86.9684	10.6838	86.9684	0.00
10/09/2021	R248 On 03-February-22	11.49	Call	Bond Future	6832	7	6832	7	0.00
10/09/2021	R248 On 03-February-22	11.48	Call	Bond Future	6780	7	6780	7	0.00
10/09/2021	R248 On 03-February-22	11.47	Call	Bond Future	6727	7	6727	7	0.00
10/09/2021	R248 On 03-February-22	10.50	Call	Bond Future	2383	2	2383	2	1,300.00
10/09/2021	R248 On 03-February-22	9.80	Call	Bond Future	638	1	638	1	1,300.00
10/09/2021	R248 On 03-February-22	10.50	Put	Bond Future	3773	4	3773	4	0.00
10/09/2021	R248 On 03-February-22	9.80	Put	Bond Future	7709	8	7709	8	0.00
10/09/2021	R248 On 03-February-22	11.49	Put	Bond Future	1181	1	1181	1	0.00
10/09/2021	R248 On 03-February-22	11.47	Put	Bond Future	1208	1	1208	1	0.00
10/09/2021	R248 On 03-February-22	11.48	Put	Bond Future	1194	1	1194	1	0.00
10/09/2021	R248 On 05-May-22			Bond Future	10.85	83.5709	10.8483	83.5709	0.00
10/09/2021	R248 On 05-May-22	11.81	Call	Bond Future	8072	8	8072	8	0.00
10/09/2021	R248 On 05-May-22	11.80	Call	Bond Future	8023	8	8023	8	0.00
10/09/2021	R248 On 05-May-22	11.79	Call	Bond Future	7974	8	7974	8	0.00
10/09/2021	R248 On 05-May-22	11.79	Put	Bond Future	1604	2	1604	2	0.00
10/09/2021	R248 On 05-May-22	11.81	Put	Bond Future	1577	2	1577	2	0.00
10/09/2021	R248 On 05-May-22	11.80	Put	Bond Future	1591	2	1591	2	0.00
10/09/2021	R248 On 04-August-22			Bond Future	11.02	84.5286	11.0201	84.5286	0.00
10/09/2021	R248 On 04-August-22	11.00	Call	Bond Future	4332	4	4332	4	0.00

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10/09/2021	R248 On 04-August-22	10.99	Call	Bond Future	4297	4	4297	4	0.00
10/09/2021	R248 On 04-August-22	10.98	Call	Bond Future	4261	4	4261	4	0.00
10/09/2021	R248 On 04-August-22	10.98	Put	Bond Future	4545	5	4545	5	0.00
10/09/2021	R248 On 04-August-22	10.99	Put	Bond Future	4510	5	4510	5	0.00
10/09/2021	R248 On 04-August-22	11.00	Put	Bond Future	4475	4	4475	4	0.00