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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2021	2025 On 04-November-21			Bond Future	155.53	155.6774	155.5255	155.6774	5,487.00
07/10/2021	2025 On 03-February-22			Bond Future	155.71	155.8689	155.7147	155.8689	0.00
07/10/2021	2025 On 05-May-22			Bond Future	157.58	157.7391	157.5826	157.7391	0.00
07/10/2021	2025 On 04-August-22			Bond Future	157.91	158.0723	157.9139	158.0723	0.00
07/10/2021	2029 On 04-November-21			Bond Future	114.74	114.9363	114.7357	114.9363	2,964.00
07/10/2021	2029 On 03-February-22			Bond Future	116.04	116.2472	116.0438	116.2472	0.00
07/10/2021	2029 On 05-May-22			Bond Future	116.24	116.4421	116.2361	116.4421	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
07/10/2021	2029 On 04-August-22			Bond Future	117.67	117.8821	117.6733	117.8821	0.00
07/10/2021	2030 On 04-November-21			Bond Future	9.48	93.4534	9.4811	93.4534	93,015.00
07/10/2021	2030 On 04-November-21	8.75	Call	Bond Future	29	0	29	0	3,250.00
07/10/2021	2030 On 04-November-21	8.77	Call	Bond Future	34	0	34	0	300.00
07/10/2021	2030 On 04-November-21	11.44	Call	Bond Future	9702	9	9702	9	0.00
07/10/2021	2030 On 04-November-21	10.61	Call	Bond Future	5773	5	5773	5	0.00
07/10/2021	2030 On 04-November-21	9.90	Call	Bond Future	2426	2	2426	2	29.00
07/10/2021	2030 On 04-November-21	10.59	Call	Bond Future	5676	5	5676	5	0.00
07/10/2021	2030 On 04-November-21	9.30	Call	Bond Future	504	0	504	0	0.00
07/10/2021	2030 On 04-November-21	9.25	Call	Bond Future	417	0	417	0	0.00
07/10/2021	2030 On 04-November-21	8.27	Call	Bond Future	1	0	1	0	300.00
07/10/2021	2030 On 04-November-21	11.26	Call	Bond Future	8868	8	8868	8	0.00
07/10/2021	2030 On 04-November-21	9.35	Call	Bond Future	603	0	603	0	0.00
07/10/2021	2030 On 04-November-21	9.20	Call	Bond Future	339	0	339	0	29.00
07/10/2021	2030 On 04-November-21	10.60	Call	Bond Future	5725	5	5725	5	0.00
07/10/2021	2030 On 04-November-21	10.60	Put	Bond Future	12	0	12	0	0.00
07/10/2021	2030 On 04-November-21	9.30	Put	Bond Future	1474	2	1474	2	0.00
07/10/2021	2030 On 04-November-21	9.35	Put	Bond Future	1304	2	1304	2	9,100.00
07/10/2021	2030 On 04-November-21	10.59	Put	Bond Future	12	0	12	0	0.00
07/10/2021	2030 On 04-November-21	8.27	Put	Bond Future	6745	7	6745	7	0.00
07/10/2021	2030 On 04-November-21	8.77	Put	Bond Future	3919	4	3919	4	0.00
07/10/2021	2030 On 04-November-21	11.44	Put	Bond Future	0	0	0	0	300.00
07/10/2021	2030 On 04-November-21	9.25	Put	Bond Future	1657	2	1657	2	5,000.00
07/10/2021	2030 On 04-November-21	9.20	Put	Bond Future	1851	2	1851	2	0.00
07/10/2021	2030 On 04-November-21	9.90	Put	Bond Future	232	0	232	0	0.00
07/10/2021	2030 On 04-November-21	10.61	Put	Bond Future	11	0	11	0	0.00
07/10/2021	2030 On 04-November-21	11.26	Put	Bond Future	0	0	0	0	29.00
07/10/2021	2030 On 04-November-21	8.75	Put	Bond Future	4027	4	4027	4	0.00
07/10/2021	2030 On 03-February-22			Bond Future	9.70	90.4922	9.6987	90.4922	4,669.00
07/10/2021	2030 On 03-February-22	10.85	Call	Bond Future	6037	6	6037	6	0.00
07/10/2021	2030 On 03-February-22	9.60	Call	Bond Future	1625	1	1625	1	1,000.00
07/10/2021	2030 On 03-February-22	9.78	Call	Bond Future	2100	2	2100	2	0.00
07/10/2021	2030 On 03-February-22	9.43	Call	Bond Future	1237	1	1237	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
07/10/2021	2030 On 03-February-22	9.44	Call	Bond Future	1258	1	1258	1	0.00
07/10/2021	2030 On 03-February-22	9.45	Call	Bond Future	1279	1	1279	1	0.00
07/10/2021	2030 On 03-February-22	9.35	Call	Bond Future	1074	1	1074	1	0.00
07/10/2021	2030 On 03-February-22	8.85	Call	Bond Future	365	0	365	0	1,000.00
07/10/2021	2030 On 03-February-22	8.39	Call	Bond Future	116	0	116	0	101.00
07/10/2021	2030 On 03-February-22	8.39	Put	Bond Future	7169	8	7169	8	0.00
07/10/2021	2030 On 03-February-22	8.85	Put	Bond Future	4861	5	4861	5	0.00
07/10/2021	2030 On 03-February-22	9.35	Put	Bond Future	2888	3	2888	3	101.00
07/10/2021	2030 On 03-February-22	9.45	Put	Bond Future	2568	3	2568	3	0.00
07/10/2021	2030 On 03-February-22	9.44	Put	Bond Future	2599	3	2599	3	0.00
07/10/2021	2030 On 03-February-22	9.43	Put	Bond Future	2630	3	2630	3	0.00
07/10/2021	2030 On 03-February-22	9.78	Put	Bond Future	1683	2	1683	2	101.00
07/10/2021	2030 On 03-February-22	9.60	Put	Bond Future	2133	2	2133	2	0.00
07/10/2021	2030 On 03-February-22	10.85	Put	Bond Future	363	0	363	0	1,000.00
07/10/2021	2030 On 05-May-22			Bond Future	9.92	91.5570	9.9229	91.5570	0.00
07/10/2021	2030 On 05-May-22	10.20	Call	Bond Future	3148	3	3148	3	0.00
07/10/2021	2030 On 05-May-22	11.04	Call	Bond Future	6080	6	6080	6	0.00
07/10/2021	2030 On 05-May-22	9.35	Call	Bond Future	1142	1	1142	1	0.00
07/10/2021	2030 On 05-May-22	8.81	Call	Bond Future	472	0	472	0	200.00
07/10/2021	2030 On 05-May-22	8.89	Call	Bond Future	538	0	538	0	1,800.00
07/10/2021	2030 On 05-May-22	7.73	Call	Bond Future	55	0	55	0	200.00
07/10/2021	2030 On 05-May-22	10.19	Call	Bond Future	3119	3	3119	3	0.00
07/10/2021	2030 On 05-May-22	10.21	Call	Bond Future	3178	3	3178	3	0.00
07/10/2021	2030 On 05-May-22	9.95	Call	Bond Future	2447	2	2447	2	0.00
07/10/2021	2030 On 05-May-22	8.47	Call	Bond Future	261	0	261	0	1,073.00
07/10/2021	2030 On 05-May-22	8.14	Call	Bond Future	138	0	138	0	1,800.00
07/10/2021	2030 On 05-May-22	8.14	Put	Bond Future	9560	10	9560	10	0.00
07/10/2021	2030 On 05-May-22	8.81	Put	Bond Future	6213	7	6213	7	0.00
07/10/2021	2030 On 05-May-22	8.89	Put	Bond Future	5851	6	5851	6	0.00
07/10/2021	2030 On 05-May-22	10.21	Put	Bond Future	1769	2	1769	2	0.00
07/10/2021	2030 On 05-May-22	10.19	Put	Bond Future	1807	2	1807	2	0.00
07/10/2021	2030 On 05-May-22	8.47	Put	Bond Future	7847	8	7847	8	0.00
07/10/2021	2030 On 05-May-22	7.73	Put	Bond Future	11819	12	11819	12	0.00

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07/10/2021	2030 On 05-May-22	9.35	Put	Bond Future	4040	4	4040	4	1,073.00
07/10/2021	2030 On 05-May-22	9.95	Put	Bond Future	2313	3	2313	3	1,073.00
07/10/2021	2030 On 05-May-22	11.04	Put	Bond Future	754	1	754	1	1,800.00
07/10/2021	2030 On 05-May-22	10.20	Put	Bond Future	1788	2	1788	2	200.00
07/10/2021	2030 On 04-August-22			Bond Future	10.17	88.6145	10.1652	88.6145	0.00
07/10/2021	2030 On 04-August-22	9.55	Call	Bond Future	1426	1	1426	1	0.00
07/10/2021	2030 On 04-August-22	9.54	Call	Bond Future	1408	1	1408	1	0.00
07/10/2021	2030 On 04-August-22	8.30	Call	Bond Future	237	0	237	0	800.00
07/10/2021	2030 On 04-August-22	9.05	Call	Bond Future	737	1	737	1	800.00
07/10/2021	2030 On 04-August-22	10.95	Call	Bond Future	5067	5	5067	5	0.00
07/10/2021	2030 On 04-August-22	9.56	Call	Bond Future	1444	1	1444	1	0.00
07/10/2021	2030 On 04-August-22	9.56	Put	Bond Future	4395	5	4395	5	0.00
07/10/2021	2030 On 04-August-22	10.95	Put	Bond Future	1417	2	1417	2	800.00
07/10/2021	2030 On 04-August-22	9.05	Put	Bond Future	6273	7	6273	7	0.00
07/10/2021	2030 On 04-August-22	8.30	Put	Bond Future	9744	10	9744	10	0.00
07/10/2021	2030 On 04-August-22	9.54	Put	Bond Future	4460	5	4460	5	0.00
07/10/2021	2030 On 04-August-22	9.55	Put	Bond Future	4427	5	4427	5	0.00
07/10/2021	2032 On 04-November-21			Bond Future	10.14	88.4023	10.1409	88.4023	127,585.00
07/10/2021	2032 On 04-November-21	9.33	Call	Bond Future	13	0	13	0	700.00
07/10/2021	2032 On 04-November-21	11.71	Call	Bond Future	8519	8	8519	8	0.00
07/10/2021	2032 On 04-November-21	12.81	Call	Bond Future	13829	13	13829	13	0.00
07/10/2021	2032 On 04-November-21	9.83	Call	Bond Future	291	0	291	0	700.00
07/10/2021	2032 On 04-November-21	11.69	Call	Bond Future	8418	8	8418	8	0.00
07/10/2021	2032 On 04-November-21	11.70	Call	Bond Future	8468	8	8468	8	0.00
07/10/2021	2032 On 04-November-21	11.71	Put	Bond Future	1	0	1	0	0.00
07/10/2021	2032 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	700.00
07/10/2021	2032 On 04-November-21	9.33	Put	Bond Future	4901	5	4901	5	0.00
07/10/2021	2032 On 04-November-21	9.83	Put	Bond Future	2123	3	2123	3	0.00
07/10/2021	2032 On 04-November-21	11.69	Put	Bond Future	1	0	1	0	0.00
07/10/2021	2032 On 04-November-21	11.70	Put	Bond Future	1	0	1	0	0.00
07/10/2021	2032 On 03-February-22			Bond Future	10.36	89.3886	10.3579	89.3886	1,373.00
07/10/2021	2032 On 03-February-22	10.95	Call	Bond Future	4132	4	4132	4	0.00
07/10/2021	2032 On 03-February-22	10.90	Call	Bond Future	3928	4	3928	4	0.00

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07/10/2021	2032 On 03-February-22	10.45	Call	Bond Future	2301	2	2301	2	0.00
07/10/2021	2032 On 03-February-22	10.35	Call	Bond Future	1995	2	1995	2	0.00
07/10/2021	2032 On 03-February-22	9.90	Call	Bond Future	885	1	885	1	900.00
07/10/2021	2032 On 03-February-22	10.14	Call	Bond Future	1420	1	1420	1	0.00
07/10/2021	2032 On 03-February-22	8.91	Call	Bond Future	63	0	63	0	198.00
07/10/2021	2032 On 03-February-22	9.14	Call	Bond Future	122	0	122	0	97.00
07/10/2021	2032 On 03-February-22	10.44	Call	Bond Future	2269	2	2269	2	0.00
07/10/2021	2032 On 03-February-22	9.62	Call	Bond Future	442	0	442	0	210.00
07/10/2021	2032 On 03-February-22	9.57	Call	Bond Future	384	0	384	0	1,050.00
07/10/2021	2032 On 03-February-22	11.13	Call	Bond Future	4890	4	4890	4	0.00
07/10/2021	2032 On 03-February-22	10.65	Call	Bond Future	2975	3	2975	3	0.00
07/10/2021	2032 On 03-February-22	10.66	Call	Bond Future	3010	3	3010	3	0.00
07/10/2021	2032 On 03-February-22	10.53	Call	Bond Future	2560	2	2560	2	0.00
07/10/2021	2032 On 03-February-22	10.42	Call	Bond Future	2207	2	2207	2	0.00
07/10/2021	2032 On 03-February-22	10.43	Call	Bond Future	2238	2	2238	2	0.00
07/10/2021	2032 On 03-February-22	9.81	Call	Bond Future	721	1	721	1	0.00
07/10/2021	2032 On 03-February-22	9.58	Call	Bond Future	395	0	395	0	400.00
07/10/2021	2032 On 03-February-22	9.67	Call	Bond Future	507	0	507	0	0.00
07/10/2021	2032 On 03-February-22	8.91	Put	Bond Future	8760	9	8760	9	0.00
07/10/2021	2032 On 03-February-22	9.58	Put	Bond Future	4930	5	4930	5	0.00
07/10/2021	2032 On 03-February-22	9.81	Put	Bond Future	3883	4	3883	4	198.00
07/10/2021	2032 On 03-February-22	9.90	Put	Bond Future	3517	4	3517	4	900.00
07/10/2021	2032 On 03-February-22	10.43	Put	Bond Future	1833	2	1833	2	0.00
07/10/2021	2032 On 03-February-22	10.42	Put	Bond Future	1858	2	1858	2	0.00
07/10/2021	2032 On 03-February-22	10.53	Put	Bond Future	1598	2	1598	2	210.00
07/10/2021	2032 On 03-February-22	10.35	Put	Bond Future	2040	2	2040	2	400.00
07/10/2021	2032 On 03-February-22	10.66	Put	Bond Future	1330	2	1330	2	97.00
07/10/2021	2032 On 03-February-22	10.45	Put	Bond Future	1784	2	1784	2	198.00
07/10/2021	2032 On 03-February-22	10.65	Put	Bond Future	1349	2	1349	2	1,050.00
07/10/2021	2032 On 03-February-22	11.13	Put	Bond Future	682	1	682	1	210.00
07/10/2021	2032 On 03-February-22	9.57	Put	Bond Future	4979	5	4979	5	0.00
07/10/2021	2032 On 03-February-22	9.62	Put	Bond Future	4737	5	4737	5	0.00
07/10/2021	2032 On 03-February-22	9.67	Put	Bond Future	4502	5	4502	5	1,050.00

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07/10/2021	2032 On 03-February-22	10.44	Put	Bond Future	1808	2	1808	2	0.00
07/10/2021	2032 On 03-February-22	9.14	Put	Bond Future	7363	8	7363	8	0.00
07/10/2021	2032 On 03-February-22	10.14	Put	Bond Future	2660	3	2660	3	97.00
07/10/2021	2032 On 03-February-22	10.90	Put	Bond Future	945	1	945	1	900.00
07/10/2021	2032 On 03-February-22	10.95	Put	Bond Future	880	1	880	1	400.00
07/10/2021	2032 On 05-May-22			Bond Future	10.58	86.2935	10.5777	86.2935	0.00
07/10/2021	2032 On 05-May-22	11.04	Call	Bond Future	4048	4	4048	4	0.00
07/10/2021	2032 On 05-May-22	10.18	Call	Bond Future	1532	1	1532	1	780.00
07/10/2021	2032 On 05-May-22	9.58	Call	Bond Future	547	0	547	0	780.00
07/10/2021	2032 On 05-May-22	11.02	Call	Bond Future	3976	4	3976	4	0.00
07/10/2021	2032 On 05-May-22	11.18	Call	Bond Future	4564	4	4564	4	0.00
07/10/2021	2032 On 05-May-22	11.03	Call	Bond Future	4012	4	4012	4	0.00
07/10/2021	2032 On 05-May-22	11.03	Put	Bond Future	1589	2	1589	2	0.00
07/10/2021	2032 On 05-May-22	11.18	Put	Bond Future	1358	2	1358	2	780.00
07/10/2021	2032 On 05-May-22	11.02	Put	Bond Future	1606	2	1606	2	0.00
07/10/2021	2032 On 05-May-22	9.58	Put	Bond Future	6234	7	6234	7	0.00
07/10/2021	2032 On 05-May-22	10.18	Put	Bond Future	3741	4	3741	4	0.00
07/10/2021	2032 On 05-May-22	11.04	Put	Bond Future	1573	2	1573	2	0.00
07/10/2021	2032 On 04-August-22			Bond Future	10.81	87.2902	10.8071	87.2902	0.00
07/10/2021	2032 On 04-August-22	10.20	Call	Bond Future	1539	1	1539	1	0.00
07/10/2021	2032 On 04-August-22	10.21	Call	Bond Future	1559	1	1559	1	0.00
07/10/2021	2032 On 04-August-22	11.60	Call	Bond Future	5576	5	5576	5	0.00
07/10/2021	2032 On 04-August-22	11.89	Call	Bond Future	6671	6	6671	6	0.00
07/10/2021	2032 On 04-August-22	10.22	Call	Bond Future	1580	1	1580	1	0.00
07/10/2021	2032 On 04-August-22	9.72	Call	Bond Future	805	1	805	1	800.00
07/10/2021	2032 On 04-August-22	8.97	Call	Bond Future	240	0	240	0	800.00
07/10/2021	2032 On 04-August-22	8.97	Put	Bond Future	10748	11	10748	11	0.00
07/10/2021	2032 On 04-August-22	9.72	Put	Bond Future	6827	7	6827	7	0.00
07/10/2021	2032 On 04-August-22	10.20	Put	Bond Future	4834	5	4834	5	0.00
07/10/2021	2032 On 04-August-22	10.21	Put	Bond Future	4799	5	4799	5	0.00
07/10/2021	2032 On 04-August-22	11.89	Put	Bond Future	1192	1	1192	1	0.00
07/10/2021	2032 On 04-August-22	11.60	Put	Bond Future	1516	2	1516	2	800.00
07/10/2021	2032 On 04-August-22	10.22	Put	Bond Future	4763	5	4763	5	0.00

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07/10/2021	2033 On 04-November-21			Bond Future	108.95	108.9110	108.9474	108.9110	9,522.00
07/10/2021	2033 On 03-February-22			Bond Future	110.19	110.1531	110.1895	110.1531	0.00
07/10/2021	2033 On 05-May-22			Bond Future	110.23	110.1947	110.2315	110.1947	0.00
07/10/2021	2033 On 04-August-22			Bond Future	111.59	111.5574	111.5945	111.5574	0.00
07/10/2021	2037 On 04-November-21			Bond Future	10.75	84.6573	10.7466	84.6573	120,827.00
07/10/2021	2037 On 04-November-21	12.81	Call	Bond Future	11912	11	11912	11	0.00
07/10/2021	2037 On 04-November-21	12.82	Call	Bond Future	11963	11	11963	11	0.00
07/10/2021	2037 On 04-November-21	11.49	Call	Bond Future	4684	4	4684	4	600.00
07/10/2021	2037 On 04-November-21	12.30	Call	Bond Future	9223	8	9223	8	0.00
07/10/2021	2037 On 04-November-21	12.83	Call	Bond Future	12015	11	12015	11	0.00
07/10/2021	2037 On 04-November-21	12.30	Put	Bond Future	2	0	2	0	600.00
07/10/2021	2037 On 04-November-21	12.82	Put	Bond Future	0	0	0	0	0.00
07/10/2021	2037 On 04-November-21	11.49	Put	Bond Future	67	0	67	0	0.00
07/10/2021	2037 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
07/10/2021	2037 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	0.00
07/10/2021	2037 On 03-February-22			Bond Future	10.95	81.3477	10.9488	81.3477	1,400.00
07/10/2021	2037 On 03-February-22	11.47	Call	Bond Future	4224	4	4224	4	0.00
07/10/2021	2037 On 03-February-22	11.46	Call	Bond Future	4181	3	4181	3	0.00
07/10/2021	2037 On 03-February-22	11.45	Call	Bond Future	4137	3	4137	3	0.00
07/10/2021	2037 On 03-February-22	11.47	Put	Bond Future	1037	1	1037	1	0.00
07/10/2021	2037 On 03-February-22	11.45	Put	Bond Future	1069	1	1069	1	0.00
07/10/2021	2037 On 03-February-22	11.46	Put	Bond Future	1053	1	1053	1	0.00
07/10/2021	2037 On 05-May-22			Bond Future	11.15	82.3051	11.1534	82.3051	0.00
07/10/2021	2037 On 05-May-22	11.84	Call	Bond Future	5385	5	5385	5	0.00
07/10/2021	2037 On 05-May-22	11.83	Call	Bond Future	5343	5	5343	5	0.00
07/10/2021	2037 On 05-May-22	11.82	Call	Bond Future	5300	5	5300	5	0.00
07/10/2021	2037 On 05-May-22	11.84	Put	Bond Future	1337	2	1337	2	0.00
07/10/2021	2037 On 05-May-22	11.82	Put	Bond Future	1366	2	1366	2	0.00
07/10/2021	2037 On 05-May-22	11.83	Put	Bond Future	1352	2	1352	2	0.00
07/10/2021	2037 On 04-August-22			Bond Future	11.37	79.0001	11.3707	79.0001	0.00
07/10/2021	2037 On 04-August-22	11.42	Call	Bond Future	3455	3	3455	3	0.00
07/10/2021	2037 On 04-August-22	10.91	Call	Bond Future	2005	2	2005	2	0.00
07/10/2021	2037 On 04-August-22	10.10	Call	Bond Future	684	1	684	1	50.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2021	2037 On 04-August-22	10.89	Call	Bond Future	1956	2	1956	2	0.00
07/10/2021	2037 On 04-August-22	10.90	Call	Bond Future	1980	2	1980	2	0.00
07/10/2021	2037 On 04-August-22	10.91	Put	Bond Future	4816	5	4816	5	0.00
07/10/2021	2037 On 04-August-22	10.89	Put	Bond Future	4893	6	4893	6	0.00
07/10/2021	2037 On 04-August-22	10.10	Put	Bond Future	8803	10	8803	10	0.00
07/10/2021	2037 On 04-August-22	11.42	Put	Bond Future	3163	4	3163	4	50.00
07/10/2021	2037 On 04-August-22	10.90	Put	Bond Future	4854	6	4854	6	50.00
07/10/2021	2038 On 04-November-21			Bond Future	121.55	121.5050	121.5464	121.5050	5,979.00
07/10/2021	2038 On 03-February-22			Bond Future	121.15	121.1088	121.1502	121.1088	0.00
07/10/2021	2038 On 05-May-22			Bond Future	122.60	122.5619	122.6037	122.5619	0.00
07/10/2021	2038 On 04-August-22			Bond Future	122.30	122.2582	122.3004	122.2582	0.00
07/10/2021	2040 On 04-November-21			Bond Future	10.88	86.4705	10.8801	86.4705	81,558.00
07/10/2021	2040 On 04-November-21	12.91	Call	Bond Future	12420	11	12420	11	0.00
07/10/2021	2040 On 04-November-21	12.89	Call	Bond Future	12312	11	12312	11	0.00
07/10/2021	2040 On 04-November-21	12.90	Call	Bond Future	12366	11	12366	11	0.00
07/10/2021	2040 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
07/10/2021	2040 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
07/10/2021	2040 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
07/10/2021	2040 On 03-February-22			Bond Future	11.08	82.9309	11.0775	82.9309	2,500.00
07/10/2021	2040 On 03-February-22	11.57	Call	Bond Future	4338	4	4338	4	0.00
07/10/2021	2040 On 03-February-22	11.58	Call	Bond Future	4384	4	4384	4	0.00
07/10/2021	2040 On 03-February-22	11.59	Call	Bond Future	4430	4	4430	4	0.00
07/10/2021	2040 On 03-February-22	11.57	Put	Bond Future	1119	2	1119	2	0.00
07/10/2021	2040 On 03-February-22	11.58	Put	Bond Future	1102	1	1102	1	0.00
07/10/2021	2040 On 03-February-22	11.59	Put	Bond Future	1085	1	1085	1	0.00
07/10/2021	2040 On 05-May-22			Bond Future	11.28	83.9070	11.2766	83.9070	0.00
07/10/2021	2040 On 05-May-22	11.91	Call	Bond Future	5530	5	5530	5	0.00
07/10/2021	2040 On 05-May-22	9.82	Call	Bond Future	268	0	268	0	1,200.00
07/10/2021	2040 On 05-May-22	11.90	Call	Bond Future	5485	5	5485	5	0.00
07/10/2021	2040 On 05-May-22	11.92	Call	Bond Future	5575	5	5575	5	0.00
07/10/2021	2040 On 05-May-22	13.04	Call	Bond Future	10908	10	10908	10	0.00
07/10/2021	2040 On 05-May-22	10.57	Call	Bond Future	1067	1	1067	1	1,200.00
07/10/2021	2040 On 05-May-22	10.57	Put	Bond Future	5909	7	5909	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
07/10/2021	2040 On 05-May-22	13.04	Put	Bond Future	523	1	523	1	1,200.00
07/10/2021	2040 On 05-May-22	11.92	Put	Bond Future	1523	2	1523	2	0.00
07/10/2021	2040 On 05-May-22	11.91	Put	Bond Future	1539	2	1539	2	0.00
07/10/2021	2040 On 05-May-22	11.90	Put	Bond Future	1555	2	1555	2	0.00
07/10/2021	2040 On 05-May-22	9.82	Put	Bond Future	10750	12	10750	12	0.00
07/10/2021	2040 On 04-August-22			Bond Future	11.49	80.3697	11.4880	80.3697	0.00
07/10/2021	2040 On 04-August-22	11.03	Call	Bond Future	2164	2	2164	2	0.00
07/10/2021	2040 On 04-August-22	11.04	Call	Bond Future	2190	2	2190	2	0.00
07/10/2021	2040 On 04-August-22	11.05	Call	Bond Future	2217	2	2217	2	0.00
07/10/2021	2040 On 04-August-22	11.05	Put	Bond Future	5079	6	5079	6	0.00
07/10/2021	2040 On 04-August-22	11.04	Put	Bond Future	5120	6	5120	6	0.00
07/10/2021	2040 On 04-August-22	11.03	Put	Bond Future	5161	6	5161	6	0.00
07/10/2021	2044 On 04-November-21			Bond Future	10.90	83.3174	10.9021	83.3174	62,280.00
07/10/2021	2044 On 04-November-21	12.89	Call	Bond Future	12248	11	12248	11	0.00
07/10/2021	2044 On 04-November-21	12.90	Call	Bond Future	12302	11	12302	11	0.00
07/10/2021	2044 On 04-November-21	12.91	Call	Bond Future	12355	11	12355	11	0.00
07/10/2021	2044 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
07/10/2021	2044 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
07/10/2021	2044 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
07/10/2021	2044 On 03-February-22			Bond Future	11.09	79.8678	11.0894	79.8678	0.00
07/10/2021	2044 On 03-February-22	11.61	Call	Bond Future	4502	4	4502	4	0.00
07/10/2021	2044 On 03-February-22	11.59	Call	Bond Future	4408	4	4408	4	0.00
07/10/2021	2044 On 03-February-22	11.60	Call	Bond Future	4455	4	4455	4	0.00
07/10/2021	2044 On 03-February-22	11.60	Put	Bond Future	1075	1	1075	1	0.00
07/10/2021	2044 On 03-February-22	11.59	Put	Bond Future	1092	1	1092	1	0.00
07/10/2021	2044 On 03-February-22	11.61	Put	Bond Future	1058	1	1058	1	0.00
07/10/2021	2044 On 05-May-22			Bond Future	11.28	80.8078	11.2780	80.8078	0.00
07/10/2021	2044 On 05-May-22	11.93	Call	Bond Future	5650	5	5650	5	0.00
07/10/2021	2044 On 05-May-22	11.91	Call	Bond Future	5559	5	5559	5	0.00
07/10/2021	2044 On 05-May-22	11.92	Call	Bond Future	5604	5	5604	5	0.00
07/10/2021	2044 On 05-May-22	11.92	Put	Bond Future	1507	2	1507	2	0.00
07/10/2021	2044 On 05-May-22	11.91	Put	Bond Future	1523	2	1523	2	0.00
07/10/2021	2044 On 05-May-22	11.93	Put	Bond Future	1491	2	1491	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2021	2044 On 04-August-22			Bond Future	11.48	77.3600	11.4779	77.3600	0.00
07/10/2021	2044 On 04-August-22	11.10	Call	Bond Future	2362	2	2362	2	0.00
07/10/2021	2044 On 04-August-22	11.08	Call	Bond Future	2307	2	2307	2	0.00
07/10/2021	2044 On 04-August-22	11.09	Call	Bond Future	2334	2	2334	2	0.00
07/10/2021	2044 On 04-August-22	11.09	Put	Bond Future	4915	6	4915	6	0.00
07/10/2021	2044 On 04-August-22	11.08	Put	Bond Future	4956	6	4956	6	0.00
07/10/2021	2044 On 04-August-22	11.10	Put	Bond Future	4875	6	4875	6	0.00
07/10/2021	2046 On 04-November-21			Bond Future	109.03	108.9964	109.0337	108.9964	17,227.00
07/10/2021	2046 On 03-February-22			Bond Future	110.28	110.2395	110.2768	110.2395	0.00
07/10/2021	2046 On 05-May-22			Bond Future	109.71	109.6772	109.7147	109.6772	0.00
07/10/2021	2046 On 04-August-22			Bond Future	111.07	111.0336	111.0717	111.0336	0.00
07/10/2021	2050 On 04-November-21			Bond Future	113.05	113.0140	113.0525	113.0140	8,607.00
07/10/2021	2050 On 03-February-22			Bond Future	112.36	112.3219	112.3603	112.3219	0.00
07/10/2021	2050 On 05-May-22			Bond Future	113.71	113.6695	113.7082	113.6695	0.00
07/10/2021	2050 On 04-August-22			Bond Future	113.09	113.0554	113.0946	113.0554	0.00
07/10/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2021	AL37 On 04-November-21			Index Future	797.22	795.7400	797.2200	795.7400	0.00
07/10/2021	AL37 On 03-February-22			Index Future	806.11	804.6180	806.1110	804.6180	0.00
07/10/2021	AL37 On 05-May-22			Index Future	815.58	814.0750	815.5840	814.0750	0.00
07/10/2021	AL37 On 04-August-22			Index Future	825.37	823.8440	825.3700	823.8440	0.00
07/10/2021	AL7T On 04-November-21			Index Future	900.75	896.2250	900.7540	896.2250	0.00
07/10/2021	AL7T On 03-February-22			Index Future	910.80	906.2240	910.8000	906.2240	0.00
07/10/2021	AL7T On 05-May-22			Index Future	921.50	916.8750	921.5030	916.8750	0.00
07/10/2021	AL7T On 04-August-22			Index Future	932.56	927.8780	932.5600	927.8780	0.00
07/10/2021	ALBI On 04-November-21			Index Future	799.41	793.2620	799.4110	793.2620	119.00
07/10/2021	ALBI On 03-February-22			Index Future	808.33	802.1120	808.3270	802.1120	0.00
07/10/2021	ALBI On 05-May-22			Index Future	817.83	811.5400	817.8250	811.5400	0.00
07/10/2021	ALBI On 04-August-22			Index Future	827.64	821.2780	827.6380	821.2780	0.00
07/10/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2021	C023 On 28-February-23			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
07/10/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/10/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2021	ES33 On 04-November-21			Bond Future	11.50	74.9059	11.4964	74.9059	350.00
07/10/2021	ES33 On 03-February-22			Bond Future	11.75	75.7602	11.7496	75.7602	0.00
07/10/2021	ES33 On 05-May-22			Bond Future	12.00	72.8919	12.0017	72.8919	0.00
07/10/2021	ES33 On 04-August-22			Bond Future	12.27	73.7457	12.2654	73.7457	0.00
07/10/2021	ES42 On 04-November-21			Bond Future	11.96	73.1283	11.9611	73.1283	4,779.00
07/10/2021	ES42 On 03-February-22			Bond Future	12.19	73.9626	12.1913	73.9626	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
07/10/2021	ES42 On 05-May-22			Bond Future	12.43	70.5917	12.4288	70.5917	0.00
07/10/2021	ES42 On 04-August-22			Bond Future	12.67	71.4171	12.6702	71.4171	0.00
07/10/2021	GOVI On 04-November-21			GOVI	789.22	783.2880	789.2230	783.2880	993.00
07/10/2021	GOVI On 04-November-21	728.42	Call	GOVI	608030	55	608030	55	0.00
07/10/2021	GOVI On 04-November-21	728.40	Call	GOVI	608230	55	608230	55	0.00
07/10/2021	GOVI On 04-November-21	728.41	Call	GOVI	608130	55	608130	55	0.00
07/10/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
07/10/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
07/10/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
07/10/2021	GOVI On 03-February-22			GOVI	798.03	792.0270	798.0250	792.0270	0.00
07/10/2021	GOVI On 03-February-22	792.74	Call	GOVI	52850	0	52850	0	0.00
07/10/2021	GOVI On 03-February-22	792.75	Call	GOVI	52750	0	52750	0	0.00
07/10/2021	GOVI On 03-February-22	792.76	Call	GOVI	52650	0	52650	0	0.00
07/10/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	1	0	1	0.00
07/10/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	1	0	1	0.00
07/10/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	1	0	1	0.00
07/10/2021	GOVI On 05-May-22			GOVI	807.40	801.3360	807.4030	801.3360	0.00
07/10/2021	GOVI On 05-May-22	788.23	Call	GOVI	191730	13	191730	13	0.00
07/10/2021	GOVI On 05-May-22	788.24	Call	GOVI	191630	13	191630	13	0.00
07/10/2021	GOVI On 05-May-22	788.25	Call	GOVI	191530	13	191530	13	0.00
07/10/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
07/10/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
07/10/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
07/10/2021	GOVI On 04-August-22			GOVI	817.09	810.9520	817.0900	810.9520	0.00
07/10/2021	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
07/10/2021	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
07/10/2021	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
07/10/2021	GOVI On 04-August-22	819.28	Put	GOVI	21900	8	21900	8	0.00
07/10/2021	GOVI On 04-August-22	819.27	Put	GOVI	21800	8	21800	8	0.00
07/10/2021	GOVI On 04-August-22	819.26	Put	GOVI	21700	8	21700	8	0.00
07/10/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/10/2021	IGOV On 04-November-21			Index Future	297.93	298.0890	297.9300	298.0890	511.00
07/10/2021	IGOV On 03-February-22			Index Future	301.33	301.4890	301.3270	301.4890	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
07/10/2021	IGOV On 05-May-22			Index Future	304.94	305.1050	304.9410	305.1050	0.00
07/10/2021	IGOV On 04-August-22			Index Future	308.67	308.8380	308.6720	308.8380	0.00
07/10/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
07/10/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
07/10/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
07/10/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
07/10/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
07/10/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
07/10/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
07/10/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
07/10/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
07/10/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
07/10/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
07/10/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
07/10/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
07/10/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
07/10/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
07/10/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
07/10/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
07/10/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
07/10/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
07/10/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/10/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/10/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.71	96.3050	3.7050	96.3050	0.00
07/10/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.76	96.2700	3.7600	96.2700	50,000.00
07/10/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.06	96.0050	4.0550	96.0050	0.00
07/10/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.13	95.9500	4.1300	95.9500	0.00
07/10/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.44	95.6800	4.4400	95.6800	0.00
07/10/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.50	95.6250	4.4950	95.6250	0.00
07/10/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.11	94.9800	5.1100	94.9800	472.00
07/10/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.32	94.8050	5.3200	94.8050	0.00
07/10/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.99	94.1500	5.9900	94.1500	68.00
07/10/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.17	93.9950	6.1650	93.9950	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
07/10/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.60	93.5350	6.5950	93.5350	0.00
07/10/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.81	93.3450	6.8050	93.3450	0.00
07/10/2021	R023 On 04-November-21			Bond Future	5.27	104.5972	5.2748	104.5972	13,734.00
07/10/2021	R023 On 04-November-21	4.92	Call	Bond Future	6	0	6	0	0.00
07/10/2021	R023 On 04-November-21	4.90	Call	Bond Future	5	0	5	0	0.00
07/10/2021	R023 On 04-November-21	4.91	Call	Bond Future	6	0	6	0	0.00
07/10/2021	R023 On 04-November-21	4.91	Put	Bond Future	473	0	473	0	0.00
07/10/2021	R023 On 04-November-21	4.90	Put	Bond Future	485	0	485	0	0.00
07/10/2021	R023 On 04-November-21	4.92	Put	Bond Future	460	0	460	0	0.00
07/10/2021	R023 On 03-February-22			Bond Future	5.48	105.7642	5.4796	105.7642	0.00
07/10/2021	R023 On 03-February-22	5.06	Call	Bond Future	44	0	44	0	0.00
07/10/2021	R023 On 03-February-22	5.07	Call	Bond Future	47	0	47	0	0.00
07/10/2021	R023 On 03-February-22	5.08	Call	Bond Future	50	0	50	0	0.00
07/10/2021	R023 On 03-February-22	5.08	Put	Bond Future	463	0	463	0	0.00
07/10/2021	R023 On 03-February-22	5.07	Put	Bond Future	471	0	471	0	0.00
07/10/2021	R023 On 03-February-22	5.06	Put	Bond Future	478	0	478	0	0.00
07/10/2021	R023 On 05-May-22			Bond Future	5.71	103.0978	5.7065	103.0978	0.00
07/10/2021	R023 On 05-May-22	6.29	Call	Bond Future	586	1	586	1	0.00
07/10/2021	R023 On 05-May-22	6.30	Call	Bond Future	592	1	592	1	0.00
07/10/2021	R023 On 05-May-22	6.31	Call	Bond Future	599	1	599	1	0.00
07/10/2021	R023 On 05-May-22	6.31	Put	Bond Future	123	0	123	0	0.00
07/10/2021	R023 On 05-May-22	6.30	Put	Bond Future	125	0	125	0	0.00
07/10/2021	R023 On 05-May-22	6.29	Put	Bond Future	127	0	127	0	0.00
07/10/2021	R023 On 04-August-22			Bond Future	6.09	104.3149	6.0904	104.3149	0.00
07/10/2021	R023 On 04-August-22	6.03	Call	Bond Future	226	0	226	0	0.00
07/10/2021	R023 On 04-August-22	6.04	Call	Bond Future	229	0	229	0	0.00
07/10/2021	R023 On 04-August-22	6.05	Call	Bond Future	232	0	232	0	0.00
07/10/2021	R023 On 04-August-22	6.05	Put	Bond Future	255	0	255	0	0.00
07/10/2021	R023 On 04-August-22	6.04	Put	Bond Future	257	0	257	0	0.00
07/10/2021	R023 On 04-August-22	6.03	Put	Bond Future	260	0	260	0	0.00
07/10/2021	R035 On 04-November-21			Bond Future	10.57	88.8688	10.5750	88.8688	79,909.00
07/10/2021	R035 On 04-November-21	10.23	Call	Bond Future	270	0	270	0	782.00
07/10/2021	R035 On 04-November-21	13.82	Call	Bond Future	17749	17	17749	17	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
07/10/2021	R035 On 04-November-21	12.51	Call	Bond Future	11285	10	11285	10	0.00
07/10/2021	R035 On 04-November-21	11.20	Call	Bond Future	4014	3	4014	3	0.00
07/10/2021	R035 On 04-November-21	11.75	Call	Bond Future	7132	6	7132	6	0.00
07/10/2021	R035 On 04-November-21	10.26	Call	Bond Future	312	0	312	0	150.00
07/10/2021	R035 On 04-November-21	12.52	Call	Bond Future	11338	11	11338	11	0.00
07/10/2021	R035 On 04-November-21	10.11	Call	Bond Future	147	0	147	0	350.00
07/10/2021	R035 On 04-November-21	10.12	Call	Bond Future	155	0	155	0	400.00
07/10/2021	R035 On 04-November-21	12.53	Call	Bond Future	11390	11	11390	11	0.00
07/10/2021	R035 On 04-November-21	11.08	Call	Bond Future	3356	3	3356	3	0.00
07/10/2021	R035 On 04-November-21	10.62	Call	Bond Future	1229	1	1229	1	400.00
07/10/2021	R035 On 04-November-21	10.60	Call	Bond Future	1158	1	1158	1	0.00
07/10/2021	R035 On 04-November-21	10.60	Put	Bond Future	997	1	997	1	350.00
07/10/2021	R035 On 04-November-21	10.62	Put	Bond Future	939	1	939	1	0.00
07/10/2021	R035 On 04-November-21	11.08	Put	Bond Future	188	0	188	0	782.00
07/10/2021	R035 On 04-November-21	11.20	Put	Bond Future	118	0	118	0	350.00
07/10/2021	R035 On 04-November-21	11.75	Put	Bond Future	12	0	12	0	782.00
07/10/2021	R035 On 04-November-21	12.53	Put	Bond Future	0	0	0	0	0.00
07/10/2021	R035 On 04-November-21	10.12	Put	Bond Future	3157	4	3157	4	0.00
07/10/2021	R035 On 04-November-21	10.23	Put	Bond Future	2533	3	2533	3	0.00
07/10/2021	R035 On 04-November-21	10.11	Put	Bond Future	3216	4	3216	4	0.00
07/10/2021	R035 On 04-November-21	12.52	Put	Bond Future	0	0	0	0	0.00
07/10/2021	R035 On 04-November-21	10.26	Put	Bond Future	2374	3	2374	3	0.00
07/10/2021	R035 On 04-November-21	12.51	Put	Bond Future	0	0	0	0	0.00
07/10/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
07/10/2021	R035 On 03-February-22			Bond Future	10.79	89.8603	10.7892	89.8603	13,345.00
07/10/2021	R035 On 03-February-22	11.88	Call	Bond Future	6933	6	6933	6	0.00
07/10/2021	R035 On 03-February-22	11.24	Call	Bond Future	3941	3	3941	3	0.00
07/10/2021	R035 On 03-February-22	10.24	Call	Bond Future	793	1	793	1	500.00
07/10/2021	R035 On 03-February-22	9.70	Call	Bond Future	203	0	203	0	683.00
07/10/2021	R035 On 03-February-22	11.33	Call	Bond Future	4333	4	4333	4	0.00
07/10/2021	R035 On 03-February-22	11.05	Call	Bond Future	3170	3	3170	3	0.00
07/10/2021	R035 On 03-February-22	10.10	Call	Bond Future	558	0	558	0	280.00
07/10/2021	R035 On 03-February-22	11.39	Call	Bond Future	4601	4	4601	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
07/10/2021	R035 On 03-February-22	11.73	Call	Bond Future	6200	6	6200	6	0.00
07/10/2021	R035 On 03-February-22	11.28	Call	Bond Future	4114	4	4114	4	0.00
07/10/2021	R035 On 03-February-22	11.11	Call	Bond Future	3407	3	3407	3	0.00
07/10/2021	R035 On 03-February-22	11.22	Call	Bond Future	3857	3	3857	3	0.00
07/10/2021	R035 On 03-February-22	11.23	Call	Bond Future	3899	3	3899	3	0.00
07/10/2021	R035 On 03-February-22	10.65	Call	Bond Future	1796	1	1796	1	0.00
07/10/2021	R035 On 03-February-22	11.03	Call	Bond Future	3093	3	3093	3	0.00
07/10/2021	R035 On 03-February-22	10.34	Call	Bond Future	995	1	995	1	0.00
07/10/2021	R035 On 03-February-22	10.35	Call	Bond Future	1017	1	1017	1	1,600.00
07/10/2021	R035 On 03-February-22	10.61	Call	Bond Future	1679	1	1679	1	0.00
07/10/2021	R035 On 03-February-22	10.26	Call	Bond Future	831	1	831	1	200.00
07/10/2021	R035 On 03-February-22	9.92	Call	Bond Future	350	0	350	0	200.00
07/10/2021	R035 On 03-February-22	9.92	Put	Bond Future	6035	7	6035	7	0.00
07/10/2021	R035 On 03-February-22	10.26	Put	Bond Future	4231	5	4231	5	0.00
07/10/2021	R035 On 03-February-22	10.61	Put	Bond Future	2809	3	2809	3	200.00
07/10/2021	R035 On 03-February-22	10.24	Put	Bond Future	4325	5	4325	5	0.00
07/10/2021	R035 On 03-February-22	10.35	Put	Bond Future	3825	4	3825	4	0.00
07/10/2021	R035 On 03-February-22	10.34	Put	Bond Future	3868	4	3868	4	500.00
07/10/2021	R035 On 03-February-22	11.05	Put	Bond Future	1562	2	1562	2	1,600.00
07/10/2021	R035 On 03-February-22	11.23	Put	Bond Future	1206	1	1206	1	0.00
07/10/2021	R035 On 03-February-22	11.22	Put	Bond Future	1224	2	1224	2	0.00
07/10/2021	R035 On 03-February-22	11.28	Put	Bond Future	1123	1	1123	1	200.00
07/10/2021	R035 On 03-February-22	11.33	Put	Bond Future	1046	1	1046	1	500.00
07/10/2021	R035 On 03-February-22	11.73	Put	Bond Future	597	1	597	1	280.00
07/10/2021	R035 On 03-February-22	11.39	Put	Bond Future	961	1	961	1	683.00
07/10/2021	R035 On 03-February-22	10.10	Put	Bond Future	5023	6	5023	6	0.00
07/10/2021	R035 On 03-February-22	11.11	Put	Bond Future	1435	2	1435	2	200.00
07/10/2021	R035 On 03-February-22	10.65	Put	Bond Future	2672	3	2672	3	683.00
07/10/2021	R035 On 03-February-22	11.03	Put	Bond Future	1607	2	1607	2	280.00
07/10/2021	R035 On 03-February-22	9.70	Put	Bond Future	7410	8	7410	8	0.00
07/10/2021	R035 On 03-February-22	11.24	Put	Bond Future	1188	1	1188	1	0.00
07/10/2021	R035 On 03-February-22	11.88	Put	Bond Future	486	1	486	1	1,800.00
07/10/2021	R035 On 05-May-22			Bond Future	11.00	86.4393	10.9976	86.4393	0.00

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07/10/2021	R035 On 05-May-22	11.65	Call	Bond Future	5260	5	5260	5	0.00
07/10/2021	R035 On 05-May-22	11.63	Call	Bond Future	5177	5	5177	5	0.00
07/10/2021	R035 On 05-May-22	11.64	Call	Bond Future	5218	5	5218	5	0.00
07/10/2021	R035 On 05-May-22	11.64	Put	Bond Future	1442	2	1442	2	0.00
07/10/2021	R035 On 05-May-22	11.63	Put	Bond Future	1457	2	1457	2	0.00
07/10/2021	R035 On 05-May-22	11.65	Put	Bond Future	1427	2	1427	2	0.00
07/10/2021	R035 On 04-August-22			Bond Future	11.22	87.4358	11.2172	87.4358	0.00
07/10/2021	R035 On 04-August-22	10.74	Call	Bond Future	1996	2	1996	2	0.00
07/10/2021	R035 On 04-August-22	11.13	Call	Bond Future	3059	3	3059	3	0.00
07/10/2021	R035 On 04-August-22	10.73	Call	Bond Future	1972	2	1972	2	0.00
07/10/2021	R035 On 04-August-22	9.84	Call	Bond Future	583	0	583	0	100.00
07/10/2021	R035 On 04-August-22	10.64	Call	Bond Future	1762	1	1762	1	0.00
07/10/2021	R035 On 04-August-22	10.72	Call	Bond Future	1948	2	1948	2	0.00
07/10/2021	R035 On 04-August-22	10.72	Put	Bond Future	4953	6	4953	6	0.00
07/10/2021	R035 On 04-August-22	10.64	Put	Bond Future	5265	6	5265	6	100.00
07/10/2021	R035 On 04-August-22	9.84	Put	Bond Future	9292	10	9292	10	0.00
07/10/2021	R035 On 04-August-22	10.73	Put	Bond Future	4916	5	4916	5	0.00
07/10/2021	R035 On 04-August-22	11.13	Put	Bond Future	3575	4	3575	4	100.00
07/10/2021	R035 On 04-August-22	10.74	Put	Bond Future	4878	5	4878	5	0.00
07/10/2021	R186 On 04-November-21			Bond Future	7.85	114.8152	7.8472	114.8152	65,134.00
07/10/2021	R186 On 04-November-21	8.77	Call	Bond Future	4005	4	4005	4	0.00
07/10/2021	R186 On 04-November-21	8.11	Call	Bond Future	1418	1	1418	1	0.00
07/10/2021	R186 On 04-November-21		Call	Bond Future	15029	15	15029	15	0.00
07/10/2021	R186 On 04-November-21	8.10	Call	Bond Future	1385	1	1385	1	0.00
07/10/2021	R186 On 04-November-21	7.77	Call	Bond Future	518	0	518	0	0.00
07/10/2021	R186 On 04-November-21	8.09	Call	Bond Future	1353	1	1353	1	0.00
07/10/2021	R186 On 04-November-21	8.09	Put	Bond Future	284	0	284	0	0.00
07/10/2021	R186 On 04-November-21	8.10	Put	Bond Future	273	0	273	0	0.00
07/10/2021	R186 On 04-November-21		Put	Bond Future	0	0	0	0	0.00
07/10/2021	R186 On 04-November-21	8.11	Put	Bond Future	262	0	262	0	0.00
07/10/2021	R186 On 04-November-21	8.77	Put	Bond Future	11	0	11	0	15,177.00
07/10/2021	R186 On 04-November-21	7.77	Put	Bond Future	861	1	861	1	15,177.00
07/10/2021	R186 On 03-February-22			Bond Future	8.07	110.8150	8.0659	110.8150	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
07/10/2021	R186 On 03-February-22	7.28	Call	Bond Future	319	0	319	0	0.00
07/10/2021	R186 On 03-February-22	7.29	Call	Bond Future	326	0	326	0	0.00
07/10/2021	R186 On 03-February-22	7.30	Call	Bond Future	334	0	334	0	0.00
07/10/2021	R186 On 03-February-22	7.30	Put	Bond Future	3608	4	3608	4	0.00
07/10/2021	R186 On 03-February-22	7.29	Put	Bond Future	3643	4	3643	4	0.00
07/10/2021	R186 On 03-February-22	7.28	Put	Bond Future	3679	4	3679	4	0.00
07/10/2021	R186 On 05-May-22			Bond Future	8.29	112.1184	8.2944	112.1184	0.00
07/10/2021	R186 On 05-May-22	8.64	Call	Bond Future	2632	3	2632	3	0.00
07/10/2021	R186 On 05-May-22	7.88	Call	Bond Future	1083	1	1083	1	435.00
07/10/2021	R186 On 05-May-22	8.30	Call	Bond Future	1843	2	1843	2	0.00
07/10/2021	R186 On 05-May-22	8.31	Call	Bond Future	1864	2	1864	2	0.00
07/10/2021	R186 On 05-May-22	6.73	Call	Bond Future	144	0	144	0	3,600.00
07/10/2021	R186 On 05-May-22	8.32	Call	Bond Future	1885	2	1885	2	0.00
07/10/2021	R186 On 05-May-22	7.28	Call	Bond Future	387	0	387	0	435.00
07/10/2021	R186 On 05-May-22	7.48	Call	Bond Future	569	1	569	1	3,600.00
07/10/2021	R186 On 05-May-22	7.48	Put	Bond Future	3860	4	3860	4	0.00
07/10/2021	R186 On 05-May-22	7.28	Put	Bond Future	4506	5	4506	5	0.00
07/10/2021	R186 On 05-May-22	8.32	Put	Bond Future	1784	2	1784	2	0.00
07/10/2021	R186 On 05-May-22	6.73	Put	Bond Future	6578	7	6578	7	0.00
07/10/2021	R186 On 05-May-22	8.31	Put	Bond Future	1802	2	1802	2	0.00
07/10/2021	R186 On 05-May-22	8.30	Put	Bond Future	1821	2	1821	2	0.00
07/10/2021	R186 On 05-May-22	7.88	Put	Bond Future	2742	3	2742	3	0.00
07/10/2021	R186 On 05-May-22	8.64	Put	Bond Future	1272	1	1272	1	4,035.00
07/10/2021	R186 On 04-August-22			Bond Future	8.54	108.1449	8.5438	108.1449	0.00
07/10/2021	R186 On 04-August-22	8.14	Call	Bond Future	1367	1	1367	1	0.00
07/10/2021	R186 On 04-August-22	8.13	Call	Bond Future	1351	1	1351	1	0.00
07/10/2021	R186 On 04-August-22	8.15	Call	Bond Future	1383	1	1383	1	0.00
07/10/2021	R186 On 04-August-22	8.15	Put	Bond Future	2869	3	2869	3	0.00
07/10/2021	R186 On 04-August-22	8.13	Put	Bond Future	2913	3	2913	3	0.00
07/10/2021	R186 On 04-August-22	8.14	Put	Bond Future	2891	3	2891	3	0.00
07/10/2021	R197 On 04-November-21			Bond Future	328.50	328.5593	328.5038	328.5593	1,292.00
07/10/2021	R197 On 03-February-22			Bond Future	324.01	324.0706	324.0132	324.0706	0.00
07/10/2021	R197 On 05-May-22			Bond Future	327.90	327.9591	327.9001	327.9591	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
07/10/2021	R197 On 04-August-22			Bond Future	323.57	323.6281	323.5688	323.6281	0.00
07/10/2021	R202 On 04-November-21			Bond Future	241.67	242.1779	241.6742	242.1779	8,374.00
07/10/2021	R202 On 03-February-22			Bond Future	240.05	240.5654	240.0550	240.5654	0.00
07/10/2021	R202 On 05-May-22			Bond Future	242.93	243.4517	242.9347	243.4517	0.00
07/10/2021	R202 On 04-August-22			Bond Future	241.48	242.0077	241.4842	242.0077	0.00
07/10/2021	R209 On 04-November-21			Bond Future	10.53	68.5842	10.5266	68.5842	34,323.00
07/10/2021	R209 On 04-November-21	9.50	Call	Bond Future	2	0	2	0	6,000.00
07/10/2021	R209 On 04-November-21	10.25	Call	Bond Future	308	0	308	0	0.00
07/10/2021	R209 On 04-November-21	12.18	Call	Bond Future	8463	8	8463	8	0.00
07/10/2021	R209 On 04-November-21	10.00	Call	Bond Future	84	0	84	0	0.00
07/10/2021	R209 On 04-November-21	12.19	Call	Bond Future	8510	8	8510	8	0.00
07/10/2021	R209 On 04-November-21	10.50	Call	Bond Future	837	1	837	1	0.00
07/10/2021	R209 On 04-November-21	12.00	Call	Bond Future	7619	7	7619	7	0.00
07/10/2021	R209 On 04-November-21	12.17	Call	Bond Future	8417	8	8417	8	0.00
07/10/2021	R209 On 04-November-21	12.00	Put	Bond Future	2	0	2	0	9,000.00
07/10/2021	R209 On 04-November-21	12.19	Put	Bond Future	1	0	1	0	0.00
07/10/2021	R209 On 04-November-21	10.00	Put	Bond Future	3137	4	3137	4	3,100.00
07/10/2021	R209 On 04-November-21	10.25	Put	Bond Future	1888	2	1888	2	9,250.00
07/10/2021	R209 On 04-November-21	12.18	Put	Bond Future	1	0	1	0	0.00
07/10/2021	R209 On 04-November-21	10.50	Put	Bond Future	987	1	987	1	150.00
07/10/2021	R209 On 04-November-21	12.17	Put	Bond Future	1	0	1	0	0.00
07/10/2021	R209 On 04-November-21	9.50	Put	Bond Future	6135	7	6135	7	0.00
07/10/2021	R209 On 03-February-22			Bond Future	10.71	69.3494	10.7122	69.3494	0.00
07/10/2021	R209 On 03-February-22	11.04	Call	Bond Future	2952	2	2952	2	0.00
07/10/2021	R209 On 03-February-22	11.02	Call	Bond Future	2882	2	2882	2	0.00
07/10/2021	R209 On 03-February-22	11.03	Call	Bond Future	2917	2	2917	2	0.00
07/10/2021	R209 On 03-February-22	11.03	Put	Bond Future	1206	1	1206	1	0.00
07/10/2021	R209 On 03-February-22	11.02	Put	Bond Future	1224	2	1224	2	0.00
07/10/2021	R209 On 03-February-22	11.04	Put	Bond Future	1188	1	1188	1	0.00
07/10/2021	R209 On 05-May-22			Bond Future	10.90	67.0238	10.8981	67.0238	0.00
07/10/2021	R209 On 05-May-22	11.45	Call	Bond Future	4178	4	4178	4	0.00
07/10/2021	R209 On 05-May-22	11.44	Call	Bond Future	4143	4	4143	4	0.00
07/10/2021	R209 On 05-May-22	11.43	Call	Bond Future	4108	4	4108	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
07/10/2021	R209 On 05-May-22	11.43	Put	Bond Future	1349	2	1349	2	0.00
07/10/2021	R209 On 05-May-22	11.44	Put	Bond Future	1333	2	1333	2	0.00
07/10/2021	R209 On 05-May-22	11.45	Put	Bond Future	1318	2	1318	2	0.00
07/10/2021	R209 On 04-August-22			Bond Future	11.09	67.7967	11.0899	67.7967	0.00
07/10/2021	R209 On 04-August-22	10.59	Call	Bond Future	1691	1	1691	1	0.00
07/10/2021	R209 On 04-August-22	10.57	Call	Bond Future	1650	1	1650	1	0.00
07/10/2021	R209 On 04-August-22	10.58	Call	Bond Future	1671	1	1671	1	0.00
07/10/2021	R209 On 04-August-22	10.58	Put	Bond Future	4405	5	4405	5	0.00
07/10/2021	R209 On 04-August-22	10.57	Put	Bond Future	4439	5	4439	5	0.00
07/10/2021	R209 On 04-August-22	10.59	Put	Bond Future	4371	5	4371	5	0.00
07/10/2021	R210 On 04-November-21			Bond Future	212.95	213.2465	212.9460	213.2465	1,486.00
07/10/2021	R210 On 03-February-22			Bond Future	215.37	215.6784	215.3737	215.6784	0.00
07/10/2021	R210 On 05-May-22			Bond Future	215.10	215.4086	215.0998	215.4086	0.00
07/10/2021	R210 On 04-August-22			Bond Future	217.76	218.0725	217.7597	218.0725	0.00
07/10/2021	R212 On 04-November-21			Bond Future	175.60	175.6216	175.6026	175.6216	4,605.00
07/10/2021	R213 On 04-November-21			Bond Future	9.85	83.8331	9.8454	83.8331	10,061.00
07/10/2021	R213 On 04-November-21	11.09	Call	Bond Future	6297	6	6297	6	0.00
07/10/2021	R213 On 04-November-21	11.10	Call	Bond Future	6344	6	6344	6	0.00
07/10/2021	R213 On 04-November-21	11.11	Call	Bond Future	6392	6	6392	6	0.00
07/10/2021	R213 On 04-November-21	11.09	Put	Bond Future	6	0	6	0	0.00
07/10/2021	R213 On 04-November-21	11.10	Put	Bond Future	5	0	5	0	0.00
07/10/2021	R213 On 04-November-21	11.11	Put	Bond Future	5	0	5	0	0.00
07/10/2021	R213 On 03-February-22			Bond Future	10.06	84.7684	10.0610	84.7684	0.00
07/10/2021	R213 On 03-February-22	10.25	Call	Bond Future	2384	2	2384	2	0.00
07/10/2021	R213 On 03-February-22	10.60	Call	Bond Future	3569	3	3569	3	0.00
07/10/2021	R213 On 03-February-22	10.15	Call	Bond Future	2088	2	2088	2	0.00
07/10/2021	R213 On 03-February-22	10.17	Call	Bond Future	2146	2	2146	2	0.00
07/10/2021	R213 On 03-February-22	9.96	Call	Bond Future	1579	1	1579	1	0.00
07/10/2021	R213 On 03-February-22	9.97	Call	Bond Future	1604	1	1604	1	0.00
07/10/2021	R213 On 03-February-22	9.22	Call	Bond Future	322	0	322	0	430.00
07/10/2021	R213 On 03-February-22	9.58	Call	Bond Future	778	1	778	1	0.00
07/10/2021	R213 On 03-February-22	9.76	Call	Bond Future	1117	1	1117	1	0.00
07/10/2021	R213 On 03-February-22	9.15	Call	Bond Future	274	0	274	0	220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2021	R213 On 03-February-22	10.67	Call	Bond Future	3830	4	3830	4	0.00
07/10/2021	R213 On 03-February-22	10.00	Call	Bond Future	1682	1	1682	1	0.00
07/10/2021	R213 On 03-February-22	9.98	Call	Bond Future	1630	1	1630	1	0.00
07/10/2021	R213 On 03-February-22	8.63	Call	Bond Future	70	0	70	0	200.00
07/10/2021	R213 On 03-February-22	8.80	Call	Bond Future	112	0	112	0	102.00
07/10/2021	R213 On 03-February-22	8.80	Put	Bond Future	6953	7	6953	7	0.00
07/10/2021	R213 On 03-February-22	8.63	Put	Bond Future	7888	8	7888	8	0.00
07/10/2021	R213 On 03-February-22	9.98	Put	Bond Future	2049	2	2049	2	0.00
07/10/2021	R213 On 03-February-22	9.22	Put	Bond Future	4806	5	4806	5	0.00
07/10/2021	R213 On 03-February-22	9.58	Put	Bond Future	3305	4	3305	4	200.00
07/10/2021	R213 On 03-February-22	10.00	Put	Bond Future	1997	2	1997	2	430.00
07/10/2021	R213 On 03-February-22	10.67	Put	Bond Future	769	1	769	1	220.00
07/10/2021	R213 On 03-February-22	10.60	Put	Bond Future	852	1	852	1	430.00
07/10/2021	R213 On 03-February-22	9.15	Put	Bond Future	5145	6	5145	6	0.00
07/10/2021	R213 On 03-February-22	9.76	Put	Bond Future	2687	3	2687	3	102.00
07/10/2021	R213 On 03-February-22	9.97	Put	Bond Future	2075	2	2075	2	0.00
07/10/2021	R213 On 03-February-22	9.96	Put	Bond Future	2101	2	2101	2	0.00
07/10/2021	R213 On 03-February-22	10.17	Put	Bond Future	1587	2	1587	2	220.00
07/10/2021	R213 On 03-February-22	10.15	Put	Bond Future	1632	2	1632	2	200.00
07/10/2021	R213 On 03-February-22	10.25	Put	Bond Future	1418	2	1418	2	102.00
07/10/2021	R213 On 05-May-22			Bond Future	10.27	82.2335	10.2723	82.2335	0.00
07/10/2021	R213 On 05-May-22	10.65	Call	Bond Future	3429	3	3429	3	0.00
07/10/2021	R213 On 05-May-22	10.64	Call	Bond Future	3398	3	3398	3	0.00
07/10/2021	R213 On 05-May-22	10.63	Call	Bond Future	3367	3	3367	3	0.00
07/10/2021	R213 On 05-May-22	10.65	Put	Bond Future	1571	2	1571	2	0.00
07/10/2021	R213 On 05-May-22	10.64	Put	Bond Future	1588	2	1588	2	0.00
07/10/2021	R213 On 05-May-22	10.63	Put	Bond Future	1606	2	1606	2	0.00
07/10/2021	R213 On 04-August-22			Bond Future	10.50	83.1847	10.4965	83.1847	0.00
07/10/2021	R213 On 04-August-22	9.90	Call	Bond Future	1485	1	1485	1	0.00
07/10/2021	R213 On 04-August-22	9.88	Call	Bond Future	1448	1	1448	1	0.00
07/10/2021	R213 On 04-August-22	9.89	Call	Bond Future	1466	1	1466	1	0.00
07/10/2021	R213 On 04-August-22	9.90	Put	Bond Future	4437	5	4437	5	0.00
07/10/2021	R213 On 04-August-22	9.88	Put	Bond Future	4502	5	4502	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
07/10/2021	R213 On 04-August-22	9.89	Put	Bond Future	4470	5	4470	5	0.00
07/10/2021	R214 On 04-November-21			Bond Future	10.88	65.2759	10.8764	65.2759	17,781.00
07/10/2021	R214 On 04-November-21	12.48	Call	Bond Future	8262	7	8262	7	0.00
07/10/2021	R214 On 04-November-21	12.46	Call	Bond Future	8170	7	8170	7	0.00
07/10/2021	R214 On 04-November-21	12.47	Call	Bond Future	8216	7	8216	7	0.00
07/10/2021	R214 On 04-November-21	12.46	Put	Bond Future	1	0	1	0	0.00
07/10/2021	R214 On 04-November-21	12.48	Put	Bond Future	1	0	1	0	0.00
07/10/2021	R214 On 04-November-21	12.47	Put	Bond Future	1	0	1	0	0.00
07/10/2021	R214 On 03-February-22			Bond Future	11.06	66.0042	11.0616	66.0042	0.00
07/10/2021	R214 On 03-February-22	11.39	Call	Bond Future	3015	2	3015	2	0.00
07/10/2021	R214 On 03-February-22	11.40	Call	Bond Future	3050	2	3050	2	0.00
07/10/2021	R214 On 03-February-22	11.41	Call	Bond Future	3086	3	3086	3	0.00
07/10/2021	R214 On 03-February-22	11.39	Put	Bond Future	1220	2	1220	2	0.00
07/10/2021	R214 On 03-February-22	11.40	Put	Bond Future	1203	2	1203	2	0.00
07/10/2021	R214 On 03-February-22	11.41	Put	Bond Future	1185	2	1185	2	0.00
07/10/2021	R214 On 05-May-22			Bond Future	11.24	63.5010	11.2406	63.5010	0.00
07/10/2021	R214 On 05-May-22	11.73	Call	Bond Future	4031	3	4031	3	0.00
07/10/2021	R214 On 05-May-22	11.74	Call	Bond Future	4065	3	4065	3	0.00
07/10/2021	R214 On 05-May-22	11.75	Call	Bond Future	4100	3	4100	3	0.00
07/10/2021	R214 On 05-May-22	11.73	Put	Bond Future	1450	2	1450	2	0.00
07/10/2021	R214 On 05-May-22	11.74	Put	Bond Future	1434	2	1434	2	0.00
07/10/2021	R214 On 05-May-22	11.75	Put	Bond Future	1418	2	1418	2	0.00
07/10/2021	R214 On 04-August-22			Bond Future	11.43	64.2322	11.4274	64.2322	0.00
07/10/2021	R214 On 04-August-22	10.97	Call	Bond Future	1757	1	1757	1	0.00
07/10/2021	R214 On 04-August-22	10.98	Call	Bond Future	1779	1	1779	1	0.00
07/10/2021	R214 On 04-August-22	10.99	Call	Bond Future	1801	1	1801	1	0.00
07/10/2021	R214 On 04-August-22	10.98	Put	Bond Future	4227	5	4227	5	0.00
07/10/2021	R214 On 04-August-22	10.99	Put	Bond Future	4192	5	4192	5	0.00
07/10/2021	R214 On 04-August-22	10.97	Put	Bond Future	4261	5	4261	5	0.00
07/10/2021	R248 On 04-November-21			Bond Future	10.84	82.3623	10.8408	82.3623	168,101.00
07/10/2021	R248 On 04-November-21	9.60	Call	Bond Future	1	0	1	0	0.00
07/10/2021	R248 On 04-November-21	10.20	Call	Bond Future	55	0	55	0	1,050.00
07/10/2021	R248 On 04-November-21	10.30	Call	Bond Future	100	0	100	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
07/10/2021	R248 On 04-November-21	12.83	Call	Bond Future	12512	11	12512	11	0.00
07/10/2021	R248 On 04-November-21	12.84	Call	Bond Future	12566	11	12566	11	0.00
07/10/2021	R248 On 04-November-21	10.80	Call	Bond Future	1011	1	1011	1	1,050.00
07/10/2021	R248 On 04-November-21	12.85	Call	Bond Future	12620	11	12620	11	0.00
07/10/2021	R248 On 04-November-21	12.85	Put	Bond Future	1	0	1	0	0.00
07/10/2021	R248 On 04-November-21	10.80	Put	Bond Future	1309	2	1309	2	0.00
07/10/2021	R248 On 04-November-21	10.20	Put	Bond Future	4965	6	4965	6	0.00
07/10/2021	R248 On 04-November-21	12.84	Put	Bond Future	1	0	1	0	0.00
07/10/2021	R248 On 04-November-21	12.83	Put	Bond Future	1	0	1	0	0.00
07/10/2021	R248 On 04-November-21	10.30	Put	Bond Future	4211	5	4211	5	0.00
07/10/2021	R248 On 04-November-21	9.60	Put	Bond Future	9988	11	9988	11	0.00
07/10/2021	R248 On 03-February-22			Bond Future	11.02	83.2812	11.0242	83.2812	3,950.00
07/10/2021	R248 On 03-February-22	11.49	Call	Bond Future	4379	4	4379	4	0.00
07/10/2021	R248 On 03-February-22	10.70	Call	Bond Future	1349	1	1349	1	1,300.00
07/10/2021	R248 On 03-February-22	11.00	Call	Bond Future	2308	2	2308	2	100.00
07/10/2021	R248 On 03-February-22	10.20	Call	Bond Future	406	0	406	0	900.00
07/10/2021	R248 On 03-February-22	11.47	Call	Bond Future	4285	3	4285	3	0.00
07/10/2021	R248 On 03-February-22	11.48	Call	Bond Future	4332	4	4332	4	0.00
07/10/2021	R248 On 03-February-22	10.90	Call	Bond Future	1957	1	1957	1	900.00
07/10/2021	R248 On 03-February-22	10.00	Call	Bond Future	248	0	248	0	1,300.00
07/10/2021	R248 On 03-February-22	10.40	Call	Bond Future	686	0	686	0	100.00
07/10/2021	R248 On 03-February-22	10.50	Call	Bond Future	875	1	875	1	0.00
07/10/2021	R248 On 03-February-22	9.80	Call	Bond Future	146	0	146	0	0.00
07/10/2021	R248 On 03-February-22	9.80	Put	Bond Future	9688	11	9688	11	0.00
07/10/2021	R248 On 03-February-22	10.50	Put	Bond Future	4737	6	4737	6	0.00
07/10/2021	R248 On 03-February-22	10.00	Put	Bond Future	8102	9	8102	9	0.00
07/10/2021	R248 On 03-February-22	10.90	Put	Bond Future	2844	4	2844	4	0.00
07/10/2021	R248 On 03-February-22	10.20	Put	Bond Future	6625	8	6625	8	0.00
07/10/2021	R248 On 03-February-22	11.49	Put	Bond Future	1200	2	1200	2	0.00
07/10/2021	R248 On 03-February-22	10.40	Put	Bond Future	5321	6	5321	6	0.00
07/10/2021	R248 On 03-February-22	11.00	Put	Bond Future	2480	3	2480	3	0.00
07/10/2021	R248 On 03-February-22	10.70	Put	Bond Future	3700	5	3700	5	0.00
07/10/2021	R248 On 03-February-22	11.47	Put	Bond Future	1237	2	1237	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2021	R248 On 03-February-22	11.48	Put	Bond Future	1218	2	1218	2	0.00
07/10/2021	R248 On 05-May-22			Bond Future	11.20	79.8460	11.2014	79.8460	0.00
07/10/2021	R248 On 05-May-22	11.81	Call	Bond Future	5537	5	5537	5	0.00
07/10/2021	R248 On 05-May-22	11.79	Call	Bond Future	5445	5	5445	5	0.00
07/10/2021	R248 On 05-May-22	11.80	Call	Bond Future	5491	5	5491	5	0.00
07/10/2021	R248 On 05-May-22	11.79	Put	Bond Future	1571	2	1571	2	0.00
07/10/2021	R248 On 05-May-22	11.81	Put	Bond Future	1537	2	1537	2	0.00
07/10/2021	R248 On 05-May-22	11.80	Put	Bond Future	1554	2	1554	2	0.00
07/10/2021	R248 On 04-August-22			Bond Future	11.39	80.7657	11.3867	80.7657	0.00
07/10/2021	R248 On 04-August-22	11.00	Call	Bond Future	2330	2	2330	2	0.00
07/10/2021	R248 On 04-August-22	10.98	Call	Bond Future	2275	2	2275	2	0.00
07/10/2021	R248 On 04-August-22	10.99	Call	Bond Future	2302	2	2302	2	0.00
07/10/2021	R248 On 04-August-22	10.99	Put	Bond Future	5034	6	5034	6	0.00
07/10/2021	R248 On 04-August-22	10.98	Put	Bond Future	5078	6	5078	6	0.00
07/10/2021	R248 On 04-August-22	11.00	Put	Bond Future	4991	6	4991	6	0.00