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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For November 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2021	2025 On 04-November-21			Bond Future	153.70	153.7045	153.7045	153.7045	0.00
08/11/2021	2025 On 03-February-22			Bond Future	154.09	153.9369	154.0943	153.9369	5,057.00
08/11/2021	2025 On 05-May-22			Bond Future	155.96	155.7970	155.9558	155.7970	164.00
08/11/2021	2025 On 04-August-22			Bond Future	156.27	156.1050	156.2654	156.1050	0.00
08/11/2021	2025 On 03-November-22			Bond Future	158.24	158.0827	158.2449	158.0827	0.00
08/11/2021	2029 On 04-November-21			Bond Future	112.61	112.6107	112.6107	112.6107	0.00
08/11/2021	2029 On 03-February-22			Bond Future	113.92	113.6387	113.9203	113.6387	2,806.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2021	2029 On 05-May-22			Bond Future	114.10	113.8146	114.0993	113.8146	186.00
08/11/2021	2029 On 04-August-22			Bond Future	115.50	115.2166	115.5047	115.2166	0.00
08/11/2021	2029 On 03-November-22			Bond Future	115.74	115.4535	115.7448	115.4535	0.00
08/11/2021	2030 On 04-November-21			Bond Future	9.65	92.9758	9.6450	92.9758	0.00
08/11/2021	2030 On 03-February-22			Bond Future	9.54	91.1468	9.5357	91.1468	84,423.00
08/11/2021	2030 On 03-February-22	9.90	Call	Bond Future	2799	2	2799	2	0.00
08/11/2021	2030 On 03-February-22	10.85	Call	Bond Future	6689	6	6689	6	0.00
08/11/2021	2030 On 03-February-22	9.60	Call	Bond Future	1851	2	1851	2	1,000.00
08/11/2021	2030 On 03-February-22	9.78	Call	Bond Future	2396	2	2396	2	0.00
08/11/2021	2030 On 03-February-22	9.44	Call	Bond Future	1428	1	1428	1	0.00
08/11/2021	2030 On 03-February-22	9.43	Call	Bond Future	1403	1	1403	1	0.00
08/11/2021	2030 On 03-February-22	8.39	Call	Bond Future	114	0	114	0	101.00
08/11/2021	2030 On 03-February-22	8.85	Call	Bond Future	396	0	396	0	1,000.00
08/11/2021	2030 On 03-February-22	9.10	Call	Bond Future	730	1	730	1	4,000.00
08/11/2021	2030 On 03-February-22	9.45	Call	Bond Future	1453	1	1453	1	0.00
08/11/2021	2030 On 03-February-22	9.35	Call	Bond Future	1215	1	1215	1	0.00
08/11/2021	2030 On 03-February-22	9.35	Put	Bond Future	2186	3	2186	3	101.00
08/11/2021	2030 On 03-February-22	9.45	Put	Bond Future	1899	2	1899	2	0.00
08/11/2021	2030 On 03-February-22	9.10	Put	Bond Future	3031	3	3031	3	0.00
08/11/2021	2030 On 03-February-22	9.90	Put	Bond Future	931	1	931	1	8,000.00
08/11/2021	2030 On 03-February-22	8.85	Put	Bond Future	4050	5	4050	5	0.00
08/11/2021	2030 On 03-February-22	8.39	Put	Bond Future	6324	7	6324	7	0.00
08/11/2021	2030 On 03-February-22	9.43	Put	Bond Future	1954	2	1954	2	0.00
08/11/2021	2030 On 03-February-22	9.44	Put	Bond Future	1927	2	1927	2	0.00
08/11/2021	2030 On 03-February-22	9.78	Put	Bond Future	1138	1	1138	1	101.00
08/11/2021	2030 On 03-February-22	9.60	Put	Bond Future	1518	2	1518	2	0.00
08/11/2021	2030 On 03-February-22	10.85	Put	Bond Future	173	0	173	0	1,000.00
08/11/2021	2030 On 05-May-22			Bond Future	9.75	92.2267	9.7506	92.2267	14,728.00
08/11/2021	2030 On 05-May-22	11.04	Call	Bond Future	6732	6	6732	6	0.00
08/11/2021	2030 On 05-May-22	10.19	Call	Bond Future	3587	3	3587	3	0.00
08/11/2021	2030 On 05-May-22	8.89	Call	Bond Future	671	1	671	1	1,800.00
08/11/2021	2030 On 05-May-22	9.35	Call	Bond Future	1380	1	1380	1	0.00
08/11/2021	2030 On 05-May-22	8.81	Call	Bond Future	590	0	590	0	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2021	2030 On 05-May-22	7.73	Call	Bond Future	71	0	71	0	200.00
08/11/2021	2030 On 05-May-22	10.20	Call	Bond Future	3620	3	3620	3	0.00
08/11/2021	2030 On 05-May-22	10.21	Call	Bond Future	3652	3	3652	3	0.00
08/11/2021	2030 On 05-May-22	8.47	Call	Bond Future	329	0	329	0	1,073.00
08/11/2021	2030 On 05-May-22	9.95	Call	Bond Future	2850	3	2850	3	0.00
08/11/2021	2030 On 05-May-22	8.14	Call	Bond Future	176	0	176	0	1,800.00
08/11/2021	2030 On 05-May-22	8.14	Put	Bond Future	8738	9	8738	9	0.00
08/11/2021	2030 On 05-May-22	8.81	Put	Bond Future	5471	6	5471	6	0.00
08/11/2021	2030 On 05-May-22	10.21	Put	Bond Future	1383	2	1383	2	0.00
08/11/2021	2030 On 05-May-22	8.89	Put	Bond Future	5124	6	5124	6	0.00
08/11/2021	2030 On 05-May-22	10.20	Put	Bond Future	1400	2	1400	2	200.00
08/11/2021	2030 On 05-May-22	7.73	Put	Bond Future	10975	12	10975	12	0.00
08/11/2021	2030 On 05-May-22	9.35	Put	Bond Future	3419	4	3419	4	1,073.00
08/11/2021	2030 On 05-May-22	9.95	Put	Bond Future	1856	2	1856	2	1,073.00
08/11/2021	2030 On 05-May-22	8.47	Put	Bond Future	7057	8	7057	8	0.00
08/11/2021	2030 On 05-May-22	10.19	Put	Bond Future	1416	2	1416	2	0.00
08/11/2021	2030 On 05-May-22	11.04	Put	Bond Future	546	1	546	1	1,800.00
08/11/2021	2030 On 04-August-22			Bond Future	9.99	89.2877	9.9851	89.2877	0.00
08/11/2021	2030 On 04-August-22	9.54	Call	Bond Future	1714	2	1714	2	0.00
08/11/2021	2030 On 04-August-22	9.55	Call	Bond Future	1734	2	1734	2	0.00
08/11/2021	2030 On 04-August-22	9.05	Call	Bond Future	934	1	934	1	800.00
08/11/2021	2030 On 04-August-22	8.30	Call	Bond Future	317	0	317	0	800.00
08/11/2021	2030 On 04-August-22	10.95	Call	Bond Future	5682	5	5682	5	0.00
08/11/2021	2030 On 04-August-22	9.56	Call	Bond Future	1754	2	1754	2	0.00
08/11/2021	2030 On 04-August-22	9.56	Put	Bond Future	3840	4	3840	4	0.00
08/11/2021	2030 On 04-August-22	10.95	Put	Bond Future	1167	1	1167	1	800.00
08/11/2021	2030 On 04-August-22	8.30	Put	Bond Future	8958	10	8958	10	0.00
08/11/2021	2030 On 04-August-22	9.05	Put	Bond Future	5605	6	5605	6	0.00
08/11/2021	2030 On 04-August-22	9.55	Put	Bond Future	3870	4	3870	4	0.00
08/11/2021	2030 On 04-August-22	9.54	Put	Bond Future	3900	4	3900	4	0.00
08/11/2021	2030 On 03-November-22			Bond Future	10.21	90.4488	10.2082	90.4488	0.00
08/11/2021	2030 On 03-November-22	10.08	Call	Bond Future	2817	3	2817	3	0.00
08/11/2021	2030 On 03-November-22	10.09	Call	Bond Future	2841	3	2841	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
08/11/2021	2030 On 03-November-22	10.10	Call	Bond Future	2865	3	2865	3	0.00
08/11/2021	2030 On 03-November-22	10.10	Put	Bond Future	3371	4	3371	4	0.00
08/11/2021	2030 On 03-November-22	10.09	Put	Bond Future	3394	4	3394	4	0.00
08/11/2021	2030 On 03-November-22	10.08	Put	Bond Future	3418	4	3418	4	0.00
08/11/2021	2032 On 04-November-21			Bond Future	10.15	88.8615	10.1500	88.8615	0.00
08/11/2021	2032 On 03-February-22			Bond Future	9.98	91.1714	9.9822	91.1714	109,476.00
08/11/2021	2032 On 03-February-22	8.91	Call	Bond Future	121	0	121	0	198.00
08/11/2021	2032 On 03-February-22	9.14	Call	Bond Future	237	0	237	0	97.00
08/11/2021	2032 On 03-February-22	9.57	Call	Bond Future	719	1	719	1	1,050.00
08/11/2021	2032 On 03-February-22	10.95	Call	Bond Future	5721	5	5721	5	0.00
08/11/2021	2032 On 03-February-22	10.90	Call	Bond Future	5484	5	5484	5	0.00
08/11/2021	2032 On 03-February-22	10.45	Call	Bond Future	3479	3	3479	3	0.00
08/11/2021	2032 On 03-February-22	10.35	Call	Bond Future	3075	3	3075	3	0.00
08/11/2021	2032 On 03-February-22	9.90	Call	Bond Future	1515	1	1515	1	900.00
08/11/2021	2032 On 03-February-22	10.14	Call	Bond Future	2290	2	2290	2	0.00
08/11/2021	2032 On 03-February-22	10.44	Call	Bond Future	3438	3	3438	3	0.00
08/11/2021	2032 On 03-February-22	9.62	Call	Bond Future	818	1	818	1	210.00
08/11/2021	2032 On 03-February-22	9.81	Call	Bond Future	1264	1	1264	1	0.00
08/11/2021	2032 On 03-February-22	9.58	Call	Bond Future	738	1	738	1	400.00
08/11/2021	2032 On 03-February-22	9.67	Call	Bond Future	924	1	924	1	0.00
08/11/2021	2032 On 03-February-22	11.13	Call	Bond Future	6588	6	6588	6	0.00
08/11/2021	2032 On 03-February-22	10.65	Call	Bond Future	4336	4	4336	4	0.00
08/11/2021	2032 On 03-February-22	10.66	Call	Bond Future	4380	4	4380	4	0.00
08/11/2021	2032 On 03-February-22	10.53	Call	Bond Future	3814	3	3814	3	0.00
08/11/2021	2032 On 03-February-22	10.42	Call	Bond Future	3356	3	3356	3	0.00
08/11/2021	2032 On 03-February-22	10.43	Call	Bond Future	3397	3	3397	3	0.00
08/11/2021	2032 On 03-February-22	10.43	Put	Bond Future	840	1	840	1	0.00
08/11/2021	2032 On 03-February-22	10.42	Put	Bond Future	855	1	855	1	0.00
08/11/2021	2032 On 03-February-22	10.53	Put	Bond Future	700	1	700	1	210.00
08/11/2021	2032 On 03-February-22	10.35	Put	Bond Future	968	1	968	1	400.00
08/11/2021	2032 On 03-February-22	10.66	Put	Bond Future	548	1	548	1	97.00
08/11/2021	2032 On 03-February-22	10.45	Put	Bond Future	810	1	810	1	198.00
08/11/2021	2032 On 03-February-22	10.65	Put	Bond Future	558	1	558	1	1,050.00

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08/11/2021	2032 On 03-February-22	11.13	Put	Bond Future	228	0	228	0	210.00
08/11/2021	2032 On 03-February-22	8.91	Put	Bond Future	6666	8	6666	8	0.00
08/11/2021	2032 On 03-February-22	9.58	Put	Bond Future	3122	4	3122	4	0.00
08/11/2021	2032 On 03-February-22	9.81	Put	Bond Future	2274	3	2274	3	198.00
08/11/2021	2032 On 03-February-22	9.90	Put	Bond Future	1995	3	1995	3	900.00
08/11/2021	2032 On 03-February-22	9.62	Put	Bond Future	2960	4	2960	4	0.00
08/11/2021	2032 On 03-February-22	9.67	Put	Bond Future	2767	3	2767	3	1,050.00
08/11/2021	2032 On 03-February-22	10.44	Put	Bond Future	825	1	825	1	0.00
08/11/2021	2032 On 03-February-22	10.14	Put	Bond Future	1377	2	1377	2	97.00
08/11/2021	2032 On 03-February-22	10.90	Put	Bond Future	349	1	349	1	900.00
08/11/2021	2032 On 03-February-22	10.95	Put	Bond Future	317	0	317	0	400.00
08/11/2021	2032 On 03-February-22	9.57	Put	Bond Future	3163	4	3163	4	0.00
08/11/2021	2032 On 03-February-22	9.14	Put	Bond Future	5326	6	5326	6	0.00
08/11/2021	2032 On 05-May-22			Bond Future	10.18	88.1046	10.1843	88.1046	20,384.00
08/11/2021	2032 On 05-May-22	11.02	Call	Bond Future	5521	5	5521	5	0.00
08/11/2021	2032 On 05-May-22	11.04	Call	Bond Future	5605	5	5605	5	0.00
08/11/2021	2032 On 05-May-22	10.29	Call	Bond Future	2830	2	2830	2	993.00
08/11/2021	2032 On 05-May-22	9.58	Call	Bond Future	1014	1	1014	1	780.00
08/11/2021	2032 On 05-May-22	10.18	Call	Bond Future	2491	2	2491	2	780.00
08/11/2021	2032 On 05-May-22	11.18	Call	Bond Future	6199	6	6199	6	0.00
08/11/2021	2032 On 05-May-22	10.98	Call	Bond Future	5355	5	5355	5	0.00
08/11/2021	2032 On 05-May-22	11.03	Call	Bond Future	5563	5	5563	5	0.00
08/11/2021	2032 On 05-May-22	11.03	Put	Bond Future	955	1	955	1	0.00
08/11/2021	2032 On 05-May-22	10.29	Put	Bond Future	2235	3	2235	3	0.00
08/11/2021	2032 On 05-May-22	10.98	Put	Bond Future	1011	1	1011	1	993.00
08/11/2021	2032 On 05-May-22	11.18	Put	Bond Future	808	1	808	1	780.00
08/11/2021	2032 On 05-May-22	11.02	Put	Bond Future	966	1	966	1	0.00
08/11/2021	2032 On 05-May-22	10.18	Put	Bond Future	2515	3	2515	3	0.00
08/11/2021	2032 On 05-May-22	9.58	Put	Bond Future	4517	5	4517	5	0.00
08/11/2021	2032 On 05-May-22	11.04	Put	Bond Future	945	1	945	1	0.00
08/11/2021	2032 On 04-August-22			Bond Future	10.40	89.1190	10.3971	89.1190	0.00
08/11/2021	2032 On 04-August-22	11.60	Call	Bond Future	7270	7	7270	7	0.00
08/11/2021	2032 On 04-August-22	11.89	Call	Bond Future	8468	8	8468	8	0.00

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08/11/2021	2032 On 04-August-22	10.20	Call	Bond Future	2431	2	2431	2	0.00
08/11/2021	2032 On 04-August-22	10.21	Call	Bond Future	2458	2	2458	2	0.00
08/11/2021	2032 On 04-August-22	10.22	Call	Bond Future	2485	2	2485	2	0.00
08/11/2021	2032 On 04-August-22	8.97	Call	Bond Future	444	0	444	0	800.00
08/11/2021	2032 On 04-August-22	9.72	Call	Bond Future	1339	1	1339	1	800.00
08/11/2021	2032 On 04-August-22	9.72	Put	Bond Future	5154	6	5154	6	0.00
08/11/2021	2032 On 04-August-22	8.97	Put	Bond Future	8745	10	8745	10	0.00
08/11/2021	2032 On 04-August-22	10.20	Put	Bond Future	3519	4	3519	4	0.00
08/11/2021	2032 On 04-August-22	10.21	Put	Bond Future	3490	4	3490	4	0.00
08/11/2021	2032 On 04-August-22	10.22	Put	Bond Future	3462	4	3462	4	0.00
08/11/2021	2032 On 04-August-22	11.89	Put	Bond Future	782	1	782	1	0.00
08/11/2021	2032 On 04-August-22	11.60	Put	Bond Future	1004	1	1004	1	800.00
08/11/2021	2032 On 03-November-22			Bond Future	10.61	86.1325	10.6090	86.1325	0.00
08/11/2021	2032 On 03-November-22	10.66	Call	Bond Future	3613	3	3613	3	0.00
08/11/2021	2032 On 03-November-22	10.66	Put	Bond Future	3343	4	3343	4	0.00
08/11/2021	2033 On 04-November-21			Bond Future	106.91	106.9064	106.9064	106.9064	0.00
08/11/2021	2033 On 03-February-22			Bond Future	108.37	107.8219	108.3664	107.8219	7,393.00
08/11/2021	2033 On 05-May-22			Bond Future	108.40	107.8464	108.3971	107.8464	2,121.00
08/11/2021	2033 On 04-August-22			Bond Future	109.73	109.1749	109.7322	109.1749	0.00
08/11/2021	2033 On 03-November-22			Bond Future	109.82	109.2545	109.8185	109.2545	0.00
08/11/2021	2037 On 04-November-21			Bond Future	10.78	85.4634	10.7750	85.4634	0.00
08/11/2021	2037 On 03-February-22			Bond Future	10.60	83.6325	10.6048	83.6325	112,842.00
08/11/2021	2037 On 03-February-22	11.47	Call	Bond Future	5859	5	5859	5	0.00
08/11/2021	2037 On 03-February-22	11.45	Call	Bond Future	5757	5	5757	5	0.00
08/11/2021	2037 On 03-February-22	11.46	Call	Bond Future	5808	5	5808	5	0.00
08/11/2021	2037 On 03-February-22	11.47	Put	Bond Future	462	1	462	1	0.00
08/11/2021	2037 On 03-February-22	11.45	Put	Bond Future	479	1	479	1	0.00
08/11/2021	2037 On 03-February-22	11.46	Put	Bond Future	471	1	471	1	0.00
08/11/2021	2037 On 05-May-22			Bond Future	10.79	84.6235	10.7946	84.6235	11,855.00
08/11/2021	2037 On 05-May-22	11.84	Call	Bond Future	7131	6	7131	6	0.00
08/11/2021	2037 On 05-May-22	11.82	Call	Bond Future	7035	6	7035	6	0.00
08/11/2021	2037 On 05-May-22	11.83	Call	Bond Future	7083	6	7083	6	0.00
08/11/2021	2037 On 05-May-22	11.84	Put	Bond Future	841	1	841	1	0.00

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08/11/2021	2037 On 05-May-22	11.82	Put	Bond Future	859	1	859	1	0.00
08/11/2021	2037 On 05-May-22	11.83	Put	Bond Future	850	1	850	1	0.00
08/11/2021	2037 On 04-August-22			Bond Future	11.00	81.3422	10.9976	81.3422	0.00
08/11/2021	2037 On 04-August-22	10.91	Call	Bond Future	3041	3	3041	3	0.00
08/11/2021	2037 On 04-August-22	11.42	Call	Bond Future	4819	4	4819	4	0.00
08/11/2021	2037 On 04-August-22	10.10	Call	Bond Future	1134	1	1134	1	50.00
08/11/2021	2037 On 04-August-22	10.89	Call	Bond Future	2978	3	2978	3	0.00
08/11/2021	2037 On 04-August-22	10.90	Call	Bond Future	3009	3	3009	3	0.00
08/11/2021	2037 On 04-August-22	10.89	Put	Bond Future	3649	4	3649	4	0.00
08/11/2021	2037 On 04-August-22	10.91	Put	Bond Future	3586	4	3586	4	0.00
08/11/2021	2037 On 04-August-22	10.10	Put	Bond Future	6987	8	6987	8	0.00
08/11/2021	2037 On 04-August-22	10.90	Put	Bond Future	3617	4	3617	4	50.00
08/11/2021	2037 On 04-August-22	11.42	Put	Bond Future	2261	3	2261	3	50.00
08/11/2021	2037 On 03-November-22			Bond Future	11.19	82.4048	11.1874	82.4048	0.00
08/11/2021	2037 On 03-November-22	11.30	Call	Bond Future	4301	4	4301	4	0.00
08/11/2021	2037 On 03-November-22	11.31	Call	Bond Future	4333	4	4333	4	0.00
08/11/2021	2037 On 03-November-22	11.32	Call	Bond Future	4365	4	4365	4	0.00
08/11/2021	2037 On 03-November-22	11.30	Put	Bond Future	3625	4	3625	4	0.00
08/11/2021	2037 On 03-November-22	11.31	Put	Bond Future	3598	4	3598	4	0.00
08/11/2021	2037 On 03-November-22	11.32	Put	Bond Future	3571	4	3571	4	0.00
08/11/2021	2038 On 04-November-21			Bond Future	120.55	120.5489	120.5489	120.5489	0.00
08/11/2021	2038 On 03-February-22			Bond Future	121.04	120.3939	121.0386	120.3939	5,625.00
08/11/2021	2038 On 05-May-22			Bond Future	122.50	121.8488	122.5010	121.8488	677.00
08/11/2021	2038 On 04-August-22			Bond Future	122.20	121.5373	122.1970	121.5373	0.00
08/11/2021	2038 On 03-November-22			Bond Future	123.75	123.0774	123.7454	123.0774	0.00
08/11/2021	2040 On 04-November-21			Bond Future	10.89	87.5977	10.8900	87.5977	0.00
08/11/2021	2040 On 03-February-22			Bond Future	10.74	85.6125	10.7351	85.6125	76,938.00
08/11/2021	2040 On 03-February-22	11.57	Call	Bond Future	6123	5	6123	5	0.00
08/11/2021	2040 On 03-February-22	11.58	Call	Bond Future	6177	5	6177	5	0.00
08/11/2021	2040 On 03-February-22	11.59	Call	Bond Future	6231	6	6231	6	0.00
08/11/2021	2040 On 03-February-22	11.57	Put	Bond Future	546	1	546	1	0.00
08/11/2021	2040 On 03-February-22	11.58	Put	Bond Future	537	1	537	1	0.00
08/11/2021	2040 On 03-February-22	11.59	Put	Bond Future	529	1	529	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
08/11/2021	2040 On 05-May-22			Bond Future	10.92	86.6270	10.9196	86.6270	8,498.00
08/11/2021	2040 On 05-May-22	11.91	Call	Bond Future	7369	7	7369	7	0.00
08/11/2021	2040 On 05-May-22	9.82	Call	Bond Future	501	0	501	0	1,200.00
08/11/2021	2040 On 05-May-22	11.90	Call	Bond Future	7319	7	7319	7	0.00
08/11/2021	2040 On 05-May-22	10.57	Call	Bond Future	1868	2	1868	2	1,200.00
08/11/2021	2040 On 05-May-22	11.92	Call	Bond Future	7419	7	7419	7	0.00
08/11/2021	2040 On 05-May-22	13.04	Call	Bond Future	13096	12	13096	12	0.00
08/11/2021	2040 On 05-May-22	13.04	Put	Bond Future	319	0	319	0	1,200.00
08/11/2021	2040 On 05-May-22	11.92	Put	Bond Future	975	1	975	1	0.00
08/11/2021	2040 On 05-May-22	10.57	Put	Bond Future	4317	5	4317	5	0.00
08/11/2021	2040 On 05-May-22	11.91	Put	Bond Future	985	1	985	1	0.00
08/11/2021	2040 On 05-May-22	11.90	Put	Bond Future	996	1	996	1	0.00
08/11/2021	2040 On 05-May-22	9.82	Put	Bond Future	8589	9	8589	9	0.00
08/11/2021	2040 On 04-August-22			Bond Future	11.12	83.1183	11.1166	83.1183	0.00
08/11/2021	2040 On 04-August-22	11.04	Call	Bond Future	3310	3	3310	3	0.00
08/11/2021	2040 On 04-August-22	12.24	Call	Bond Future	8274	8	8274	8	0.00
08/11/2021	2040 On 04-August-22	9.70	Call	Bond Future	546	0	546	0	460.00
08/11/2021	2040 On 04-August-22	10.70	Call	Bond Future	2255	2	2255	2	460.00
08/11/2021	2040 On 04-August-22	11.03	Call	Bond Future	3277	3	3277	3	0.00
08/11/2021	2040 On 04-August-22	11.05	Call	Bond Future	3344	3	3344	3	0.00
08/11/2021	2040 On 04-August-22	11.05	Put	Bond Future	3789	4	3789	4	0.00
08/11/2021	2040 On 04-August-22	12.24	Put	Bond Future	1288	2	1288	2	460.00
08/11/2021	2040 On 04-August-22	9.70	Put	Bond Future	10874	12	10874	12	0.00
08/11/2021	2040 On 04-August-22	11.03	Put	Bond Future	3857	4	3857	4	0.00
08/11/2021	2040 On 04-August-22	10.70	Put	Bond Future	5103	6	5103	6	0.00
08/11/2021	2040 On 04-August-22	11.04	Put	Bond Future	3823	4	3823	4	0.00
08/11/2021	2040 On 03-November-22			Bond Future	11.30	84.2045	11.3004	84.2045	0.00
08/11/2021	2040 On 03-November-22	11.41	Call	Bond Future	4527	4	4527	4	0.00
08/11/2021	2040 On 03-November-22	11.39	Call	Bond Future	4458	4	4458	4	0.00
08/11/2021	2040 On 03-November-22	11.40	Call	Bond Future	4493	4	4493	4	0.00
08/11/2021	2040 On 03-November-22	11.41	Put	Bond Future	3821	4	3821	4	0.00
08/11/2021	2040 On 03-November-22	11.39	Put	Bond Future	3880	4	3880	4	0.00
08/11/2021	2040 On 03-November-22	11.40	Put	Bond Future	3850	4	3850	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
08/11/2021	2044 On 04-November-21			Bond Future	10.90	84.5125	10.9000	84.5125	0.00
08/11/2021	2044 On 03-February-22			Bond Future	10.76	82.6134	10.7556	82.6134	54,047.00
08/11/2021	2044 On 03-February-22	11.61	Call	Bond Future	6319	6	6319	6	0.00
08/11/2021	2044 On 03-February-22	11.59	Call	Bond Future	6209	6	6209	6	0.00
08/11/2021	2044 On 03-February-22	11.60	Call	Bond Future	6264	6	6264	6	0.00
08/11/2021	2044 On 03-February-22	11.60	Put	Bond Future	538	1	538	1	0.00
08/11/2021	2044 On 03-February-22	11.59	Put	Bond Future	547	1	547	1	0.00
08/11/2021	2044 On 03-February-22	11.61	Put	Bond Future	529	1	529	1	0.00
08/11/2021	2044 On 05-May-22			Bond Future	10.93	83.5924	10.9300	83.5924	5,735.00
08/11/2021	2044 On 05-May-22	11.93	Call	Bond Future	7511	7	7511	7	0.00
08/11/2021	2044 On 05-May-22	11.91	Call	Bond Future	7410	7	7410	7	0.00
08/11/2021	2044 On 05-May-22	11.92	Call	Bond Future	7460	7	7460	7	0.00
08/11/2021	2044 On 05-May-22	11.92	Put	Bond Future	983	1	983	1	0.00
08/11/2021	2044 On 05-May-22	11.91	Put	Bond Future	993	1	993	1	0.00
08/11/2021	2044 On 05-May-22	11.93	Put	Bond Future	972	1	972	1	0.00
08/11/2021	2044 On 04-August-22			Bond Future	11.12	80.1739	11.1159	80.1739	0.00
08/11/2021	2044 On 04-August-22	11.10	Call	Bond Future	3538	3	3538	3	0.00
08/11/2021	2044 On 04-August-22	11.08	Call	Bond Future	3467	3	3467	3	0.00
08/11/2021	2044 On 04-August-22	11.09	Call	Bond Future	3503	3	3503	3	0.00
08/11/2021	2044 On 04-August-22	11.09	Put	Bond Future	3679	4	3679	4	0.00
08/11/2021	2044 On 04-August-22	11.08	Put	Bond Future	3713	4	3713	4	0.00
08/11/2021	2044 On 04-August-22	11.10	Put	Bond Future	3646	4	3646	4	0.00
08/11/2021	2044 On 03-November-22			Bond Future	11.29	81.2216	11.2889	81.2216	0.00
08/11/2021	2044 On 03-November-22	11.39	Call	Bond Future	4588	4	4588	4	0.00
08/11/2021	2044 On 03-November-22	11.40	Call	Bond Future	4623	4	4623	4	0.00
08/11/2021	2044 On 03-November-22	11.41	Call	Bond Future	4658	4	4658	4	0.00
08/11/2021	2044 On 03-November-22	11.41	Put	Bond Future	3861	4	3861	4	0.00
08/11/2021	2044 On 03-November-22	11.40	Put	Bond Future	3891	4	3891	4	0.00
08/11/2021	2044 On 03-November-22	11.39	Put	Bond Future	3921	4	3921	4	0.00
08/11/2021	2046 On 04-November-21			Bond Future	107.71	107.7075	107.7075	107.7075	0.00
08/11/2021	2046 On 03-February-22			Bond Future	109.42	108.9507	109.4216	108.9507	15,506.00
08/11/2021	2046 On 05-May-22			Bond Future	108.86	108.3863	108.8625	108.3863	171.00
08/11/2021	2046 On 04-August-22			Bond Future	110.20	109.7215	110.2034	109.7215	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
08/11/2021	2046 On 03-November-22			Bond Future	109.68	109.1906	109.6780	109.1906	0.00
08/11/2021	2050 On 04-November-21			Bond Future	110.84	110.8389	110.8389	110.8389	0.00
08/11/2021	2050 On 03-February-22			Bond Future	110.36	110.3418	110.3564	110.3418	8,281.00
08/11/2021	2050 On 05-May-22			Bond Future	111.69	111.6752	111.6896	111.6752	379.00
08/11/2021	2050 On 04-August-22			Bond Future	111.05	111.0382	111.0523	111.0382	0.00
08/11/2021	2050 On 03-November-22			Bond Future	112.46	112.4452	112.4593	112.4452	0.00
08/11/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2021	AL37 On 03-February-22			Index Future	803.08	800.2380	803.0760	800.2380	0.00
08/11/2021	AL37 On 05-May-22			Index Future	812.58	809.7110	812.5750	809.7110	0.00
08/11/2021	AL37 On 04-August-22			Index Future	822.28	819.3860	822.2830	819.3860	0.00
08/11/2021	AL37 On 03-November-22			Index Future	832.61	829.6780	832.6070	829.6780	0.00
08/11/2021	AL7T On 03-February-22			Index Future	925.15	917.7290	925.1460	917.7290	0.00
08/11/2021	AL7T On 05-May-22			Index Future	936.09	928.5920	936.0880	928.5920	0.00
08/11/2021	AL7T On 04-August-22			Index Future	947.27	939.6890	947.2720	939.6890	0.00
08/11/2021	AL7T On 03-November-22			Index Future	959.17	951.4920	959.1660	951.4920	0.00
08/11/2021	ALBI On 03-February-22			Index Future	821.65	815.3810	821.6520	815.3810	193.00
08/11/2021	ALBI On 05-May-22			Index Future	831.37	825.0330	831.3710	825.0330	29.00
08/11/2021	ALBI On 04-August-22			Index Future	841.30	834.8920	841.3030	834.8920	0.00
08/11/2021	ALBI On 03-November-22			Index Future	851.87	845.3790	851.8660	845.3790	0.00
08/11/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2021	C050 On 31-December-50			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
08/11/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/11/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2021	ES33 On 04-November-21			Bond Future	11.49	75.6601	11.4850	75.6601	0.00
08/11/2021	ES33 On 03-February-22			Bond Future	11.36	77.7358	11.3620	77.7358	263.00
08/11/2021	ES33 On 05-May-22			Bond Future	11.60	74.8976	11.5963	74.8976	87.00
08/11/2021	ES33 On 04-August-22			Bond Future	11.84	75.7726	11.8429	75.7726	0.00
08/11/2021	ES33 On 03-November-22			Bond Future	12.09	73.0040	12.0908	73.0040	0.00
08/11/2021	ES42 On 04-November-21			Bond Future	11.96	74.0981	11.9600	74.0981	0.00
08/11/2021	ES42 On 03-February-22			Bond Future	11.85	76.2619	11.8463	76.2619	3,579.00
08/11/2021	ES42 On 05-May-22			Bond Future	12.07	72.9249	12.0672	72.9249	1,190.00
08/11/2021	ES42 On 04-August-22			Bond Future	12.29	73.7751	12.2933	73.7751	0.00
08/11/2021	ES42 On 03-November-22			Bond Future	12.52	70.5017	12.5213	70.5017	0.00
08/11/2021	GOVI On 03-February-22			GOVI	810.82	804.7200	810.8210	804.7200	986.00
08/11/2021	GOVI On 03-February-22	792.74	Call	GOVI	180810	12	180810	12	0.00
08/11/2021	GOVI On 03-February-22	792.75	Call	GOVI	180710	12	180710	12	0.00
08/11/2021	GOVI On 03-February-22	792.76	Call	GOVI	180610	12	180610	12	0.00
08/11/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	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
08/11/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
08/11/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
08/11/2021	GOVI On 05-May-22			GOVI	820.41	814.2460	820.4110	814.2460	0.00
08/11/2021	GOVI On 05-May-22	788.23	Call	GOVI	321810	26	321810	26	0.00
08/11/2021	GOVI On 05-May-22	788.24	Call	GOVI	321710	26	321710	26	0.00
08/11/2021	GOVI On 05-May-22	788.25	Call	GOVI	321610	26	321610	26	0.00
08/11/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
08/11/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
08/11/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
08/11/2021	GOVI On 04-August-22			GOVI	830.21	823.9760	830.2130	823.9760	0.00
08/11/2021	GOVI On 04-August-22	819.26	Call	GOVI	109530	5	109530	5	0.00
08/11/2021	GOVI On 04-August-22	819.27	Call	GOVI	109430	5	109430	5	0.00
08/11/2021	GOVI On 04-August-22	819.28	Call	GOVI	109330	5	109330	5	0.00
08/11/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
08/11/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
08/11/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
08/11/2021	GOVI On 03-November-22			GOVI	840.64	834.3250	840.6370	834.3250	0.00
08/11/2021	GOVI On 03-November-22	820.43	Call	GOVI	202070	14	202070	14	0.00
08/11/2021	GOVI On 03-November-22	820.41	Call	GOVI	202270	14	202270	14	0.00
08/11/2021	GOVI On 03-November-22	820.42	Call	GOVI	202170	14	202170	14	0.00
08/11/2021	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
08/11/2021	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
08/11/2021	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
08/11/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/11/2021	IGOV On 03-February-22			Index Future	298.53	297.8630	298.5270	297.8630	480.00
08/11/2021	IGOV On 05-May-22			Index Future	302.13	301.4610	302.1310	301.4610	16.00
08/11/2021	IGOV On 04-August-22			Index Future	305.81	305.1350	305.8130	305.1350	0.00
08/11/2021	IGOV On 03-November-22			Index Future	309.72	309.0390	309.7230	309.0390	0.00
08/11/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
08/11/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
08/11/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
08/11/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
08/11/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	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
08/11/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
08/11/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
08/11/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
08/11/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
08/11/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
08/11/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/11/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/11/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/11/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/11/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/11/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/11/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/11/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/11/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/11/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/11/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/11/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.70	96.2950	3.7000	96.2950	50,000.00
08/11/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.97	96.0250	3.9650	96.0250	0.00
08/11/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.04	95.9400	4.0400	95.9400	0.00
08/11/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.35	95.6400	4.3500	95.6400	0.00
08/11/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.42	95.5750	4.4150	95.5750	0.00
08/11/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.73	95.2600	4.7300	95.2600	0.00
08/11/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.08	94.9100	5.0800	94.9100	72.00
08/11/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.49	94.4750	5.4850	94.4750	0.00
08/11/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.99	93.9700	5.9900	93.9700	68.00
08/11/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.33	93.6300	6.3300	93.6300	0.00
08/11/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.70	93.2450	6.6950	93.2450	0.00
08/11/2021	JBAF On 20-September-23			Jibar Tradeable Future	7.00	92.9450	6.9950	92.9450	0.00
08/11/2021	R023 On 04-November-21			Bond Future	5.45	104.3559	5.4450	104.3559	0.00
08/11/2021	R023 On 03-February-22			Bond Future	5.59	105.5813	5.5929	105.5813	13,436.00
08/11/2021	R023 On 03-February-22	5.06	Call	Bond Future	37	0	37	0	0.00
08/11/2021	R023 On 03-February-22	5.07	Call	Bond Future	38	0	38	0	0.00
08/11/2021	R023 On 03-February-22	5.08	Call	Bond Future	40	0	40	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
08/11/2021	R023 On 03-February-22	5.08	Put	Bond Future	570	1	570	1	0.00
08/11/2021	R023 On 03-February-22	5.07	Put	Bond Future	578	1	578	1	0.00
08/11/2021	R023 On 03-February-22	5.06	Put	Bond Future	587	1	587	1	0.00
08/11/2021	R023 On 05-May-22			Bond Future	5.85	102.9211	5.8454	102.9211	777.00
08/11/2021	R023 On 05-May-22	6.29	Call	Bond Future	528	1	528	1	0.00
08/11/2021	R023 On 05-May-22	6.30	Call	Bond Future	533	1	533	1	0.00
08/11/2021	R023 On 05-May-22	6.31	Call	Bond Future	539	1	539	1	0.00
08/11/2021	R023 On 05-May-22	6.31	Put	Bond Future	174	0	174	0	0.00
08/11/2021	R023 On 05-May-22	6.30	Put	Bond Future	176	0	176	0	0.00
08/11/2021	R023 On 05-May-22	6.29	Put	Bond Future	178	0	178	0	0.00
08/11/2021	R023 On 04-August-22			Bond Future	6.30	104.1288	6.3040	104.1288	0.00
08/11/2021	R023 On 04-August-22	6.03	Call	Bond Future	148	0	148	0	0.00
08/11/2021	R023 On 04-August-22	6.04	Call	Bond Future	152	0	152	0	0.00
08/11/2021	R023 On 04-August-22	6.05	Call	Bond Future	157	0	157	0	0.00
08/11/2021	R023 On 04-August-22	6.05	Put	Bond Future	297	0	297	0	0.00
08/11/2021	R023 On 04-August-22	6.04	Put	Bond Future	298	0	298	0	0.00
08/11/2021	R023 On 04-August-22	6.03	Put	Bond Future	299	0	299	0	0.00
08/11/2021	R023 On 03-November-22			Bond Future	7.32	101.5498	7.3238	101.5498	0.00
08/11/2021	R023 On 03-November-22	6.27	Call	Bond Future	84	0	84	0	0.00
08/11/2021	R023 On 03-November-22	6.25	Call	Bond Future	82	0	82	0	0.00
08/11/2021	R023 On 03-November-22	6.26	Call	Bond Future	83	0	83	0	0.00
08/11/2021	R023 On 03-November-22	6.26	Put	Bond Future	408	0	408	0	0.00
08/11/2021	R023 On 03-November-22	6.25	Put	Bond Future	410	0	410	0	0.00
08/11/2021	R023 On 03-November-22	6.27	Put	Bond Future	406	0	406	0	0.00
08/11/2021	R035 On 04-November-21			Bond Future	10.57	89.7256	10.5700	89.7256	0.00
08/11/2021	R035 On 03-February-22			Bond Future	10.41	92.2584	10.4149	92.2584	98,397.00
08/11/2021	R035 On 03-February-22	9.70	Call	Bond Future	377	0	377	0	683.00
08/11/2021	R035 On 03-February-22	10.10	Call	Bond Future	1093	1	1093	1	280.00
08/11/2021	R035 On 03-February-22	11.88	Call	Bond Future	9002	8	9002	8	0.00
08/11/2021	R035 On 03-February-22	11.33	Call	Bond Future	6107	5	6107	5	0.00
08/11/2021	R035 On 03-February-22	11.24	Call	Bond Future	5645	5	5645	5	0.00
08/11/2021	R035 On 03-February-22	11.05	Call	Bond Future	4698	4	4698	4	0.00
08/11/2021	R035 On 03-February-22	10.24	Call	Bond Future	1473	1	1473	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2021	R035 On 03-February-22	11.28	Call	Bond Future	5850	5	5850	5	0.00
08/11/2021	R035 On 03-February-22	11.39	Call	Bond Future	6419	6	6419	6	0.00
08/11/2021	R035 On 03-February-22	11.22	Call	Bond Future	5543	5	5543	5	0.00
08/11/2021	R035 On 03-February-22	11.23	Call	Bond Future	5594	5	5594	5	0.00
08/11/2021	R035 On 03-February-22	11.03	Call	Bond Future	4601	4	4601	4	0.00
08/11/2021	R035 On 03-February-22	9.92	Call	Bond Future	702	1	702	1	200.00
08/11/2021	R035 On 03-February-22	11.73	Call	Bond Future	8209	7	8209	7	0.00
08/11/2021	R035 On 03-February-22	11.11	Call	Bond Future	4993	4	4993	4	0.00
08/11/2021	R035 On 03-February-22	10.35	Call	Bond Future	1814	1	1814	1	1,600.00
08/11/2021	R035 On 03-February-22	10.61	Call	Bond Future	2754	2	2754	2	0.00
08/11/2021	R035 On 03-February-22	10.65	Call	Bond Future	2913	2	2913	2	0.00
08/11/2021	R035 On 03-February-22	10.26	Call	Bond Future	1532	1	1532	1	200.00
08/11/2021	R035 On 03-February-22	10.34	Call	Bond Future	1781	1	1781	1	0.00
08/11/2021	R035 On 03-February-22	10.34	Put	Bond Future	2270	3	2270	3	500.00
08/11/2021	R035 On 03-February-22	10.26	Put	Bond Future	2547	3	2547	3	0.00
08/11/2021	R035 On 03-February-22	10.24	Put	Bond Future	2620	3	2620	3	0.00
08/11/2021	R035 On 03-February-22	10.61	Put	Bond Future	1499	2	1499	2	200.00
08/11/2021	R035 On 03-February-22	10.35	Put	Bond Future	2237	3	2237	3	0.00
08/11/2021	R035 On 03-February-22	11.73	Put	Bond Future	221	0	221	0	280.00
08/11/2021	R035 On 03-February-22	9.92	Put	Bond Future	4001	5	4001	5	0.00
08/11/2021	R035 On 03-February-22	11.05	Put	Bond Future	705	1	705	1	1,600.00
08/11/2021	R035 On 03-February-22	11.23	Put	Bond Future	516	1	516	1	0.00
08/11/2021	R035 On 03-February-22	11.22	Put	Bond Future	525	1	525	1	0.00
08/11/2021	R035 On 03-February-22	11.39	Put	Bond Future	393	1	393	1	683.00
08/11/2021	R035 On 03-February-22	11.28	Put	Bond Future	474	1	474	1	200.00
08/11/2021	R035 On 03-February-22	11.33	Put	Bond Future	435	1	435	1	500.00
08/11/2021	R035 On 03-February-22	11.11	Put	Bond Future	636	1	636	1	200.00
08/11/2021	R035 On 03-February-22	10.65	Put	Bond Future	1404	2	1404	2	683.00
08/11/2021	R035 On 03-February-22	11.24	Put	Bond Future	507	1	507	1	0.00
08/11/2021	R035 On 03-February-22	11.03	Put	Bond Future	729	1	729	1	280.00
08/11/2021	R035 On 03-February-22	11.88	Put	Bond Future	170	0	170	0	1,800.00
08/11/2021	R035 On 03-February-22	10.10	Put	Bond Future	3173	4	3173	4	0.00
08/11/2021	R035 On 03-February-22	9.70	Put	Bond Future	5199	6	5199	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
08/11/2021	R035 On 05-May-22			Bond Future	10.61	88.8729	10.6070	88.8729	8,926.00
08/11/2021	R035 On 05-May-22	11.65	Call	Bond Future	7105	6	7105	6	0.00
08/11/2021	R035 On 05-May-22	11.64	Call	Bond Future	7058	6	7058	6	0.00
08/11/2021	R035 On 05-May-22	11.63	Call	Bond Future	7011	6	7011	6	0.00
08/11/2021	R035 On 05-May-22	11.63	Put	Bond Future	871	1	871	1	0.00
08/11/2021	R035 On 05-May-22	11.64	Put	Bond Future	861	1	861	1	0.00
08/11/2021	R035 On 05-May-22	11.65	Put	Bond Future	852	1	852	1	0.00
08/11/2021	R035 On 04-August-22			Bond Future	10.81	89.8945	10.8108	89.8945	0.00
08/11/2021	R035 On 04-August-22	11.13	Call	Bond Future	4415	4	4415	4	0.00
08/11/2021	R035 On 04-August-22	12.18	Call	Bond Future	8815	8	8815	8	0.00
08/11/2021	R035 On 04-August-22	10.53	Call	Bond Future	2452	2	2452	2	400.00
08/11/2021	R035 On 04-August-22	10.74	Call	Bond Future	3084	3	3084	3	0.00
08/11/2021	R035 On 04-August-22	10.72	Call	Bond Future	3021	3	3021	3	0.00
08/11/2021	R035 On 04-August-22	10.73	Call	Bond Future	3052	3	3052	3	0.00
08/11/2021	R035 On 04-August-22	9.84	Call	Bond Future	1004	1	1004	1	100.00
08/11/2021	R035 On 04-August-22	9.53	Call	Bond Future	626	1	626	1	400.00
08/11/2021	R035 On 04-August-22	10.64	Call	Bond Future	2774	2	2774	2	0.00
08/11/2021	R035 On 04-August-22	10.64	Put	Bond Future	3832	4	3832	4	100.00
08/11/2021	R035 On 04-August-22	9.53	Put	Bond Future	9024	10	9024	10	0.00
08/11/2021	R035 On 04-August-22	9.84	Put	Bond Future	7268	8	7268	8	0.00
08/11/2021	R035 On 04-August-22	10.53	Put	Bond Future	4200	5	4200	5	0.00
08/11/2021	R035 On 04-August-22	10.73	Put	Bond Future	3550	4	3550	4	0.00
08/11/2021	R035 On 04-August-22	10.72	Put	Bond Future	3581	4	3581	4	0.00
08/11/2021	R035 On 04-August-22	11.13	Put	Bond Future	2487	3	2487	3	100.00
08/11/2021	R035 On 04-August-22	10.74	Put	Bond Future	3520	4	3520	4	0.00
08/11/2021	R035 On 04-August-22	12.18	Put	Bond Future	958	1	958	1	400.00
08/11/2021	R035 On 03-November-22			Bond Future	11.01	86.5876	11.0131	86.5876	0.00
08/11/2021	R035 On 03-November-22	11.14	Call	Bond Future	4267	4	4267	4	0.00
08/11/2021	R035 On 03-November-22	11.13	Call	Bond Future	4235	4	4235	4	0.00
08/11/2021	R035 On 03-November-22	11.15	Call	Bond Future	4299	4	4299	4	0.00
08/11/2021	R035 On 03-November-22	11.15	Put	Bond Future	3488	4	3488	4	0.00
08/11/2021	R035 On 03-November-22	11.13	Put	Bond Future	3541	4	3541	4	0.00
08/11/2021	R035 On 03-November-22	11.14	Put	Bond Future	3514	4	3514	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
08/11/2021	R186 On 04-November-21			Bond Future	8.21	113.4582	8.2050	113.4582	0.00
08/11/2021	R186 On 03-February-22			Bond Future	8.18	110.1827	8.1758	110.1827	57,108.00
08/11/2021	R186 On 03-February-22	7.28	Call	Bond Future	193	0	193	0	0.00
08/11/2021	R186 On 03-February-22	7.29	Call	Bond Future	197	0	197	0	0.00
08/11/2021	R186 On 03-February-22	7.30	Call	Bond Future	202	0	202	0	0.00
08/11/2021	R186 On 03-February-22	7.30	Put	Bond Future	3936	4	3936	4	0.00
08/11/2021	R186 On 03-February-22	7.29	Put	Bond Future	3975	4	3975	4	0.00
08/11/2021	R186 On 03-February-22	7.28	Put	Bond Future	4014	4	4014	4	0.00
08/11/2021	R186 On 05-May-22			Bond Future	8.41	111.4876	8.4098	111.4876	4,404.00
08/11/2021	R186 On 05-May-22	8.64	Call	Bond Future	2259	2	2259	2	0.00
08/11/2021	R186 On 05-May-22	8.94	Call	Bond Future	3018	3	3018	3	0.00
08/11/2021	R186 On 05-May-22	8.31	Call	Bond Future	1543	1	1543	1	0.00
08/11/2021	R186 On 05-May-22	8.35	Call	Bond Future	1623	1	1623	1	454.00
08/11/2021	R186 On 05-May-22	7.88	Call	Bond Future	804	1	804	1	435.00
08/11/2021	R186 On 05-May-22	8.30	Call	Bond Future	1523	1	1523	1	0.00
08/11/2021	R186 On 05-May-22	6.73	Call	Bond Future	103	0	103	0	3,600.00
08/11/2021	R186 On 05-May-22	9.18	Call	Bond Future	3697	3	3697	3	0.00
08/11/2021	R186 On 05-May-22	8.32	Call	Bond Future	1563	1	1563	1	0.00
08/11/2021	R186 On 05-May-22	8.14	Call	Bond Future	1221	1	1221	1	454.00
08/11/2021	R186 On 05-May-22	7.28	Call	Bond Future	292	0	292	0	435.00
08/11/2021	R186 On 05-May-22	7.48	Call	Bond Future	412	0	412	0	3,600.00
08/11/2021	R186 On 05-May-22	7.48	Put	Bond Future	4159	4	4159	4	0.00
08/11/2021	R186 On 05-May-22	7.28	Put	Bond Future	4867	5	4867	5	0.00
08/11/2021	R186 On 05-May-22	8.14	Put	Bond Future	2292	3	2292	3	0.00
08/11/2021	R186 On 05-May-22	8.32	Put	Bond Future	1918	2	1918	2	0.00
08/11/2021	R186 On 05-May-22	9.18	Put	Bond Future	712	1	712	1	454.00
08/11/2021	R186 On 05-May-22	6.73	Put	Bond Future	6992	7	6992	7	0.00
08/11/2021	R186 On 05-May-22	8.30	Put	Bond Future	1958	2	1958	2	0.00
08/11/2021	R186 On 05-May-22	7.88	Put	Bond Future	2920	3	2920	3	0.00
08/11/2021	R186 On 05-May-22	8.35	Put	Bond Future	1859	2	1859	2	0.00
08/11/2021	R186 On 05-May-22	8.31	Put	Bond Future	1938	2	1938	2	0.00
08/11/2021	R186 On 05-May-22	8.94	Put	Bond Future	951	1	951	1	454.00
08/11/2021	R186 On 05-May-22	8.64	Put	Bond Future	1356	2	1356	2	4,035.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2021	R186 On 04-August-22			Bond Future	8.67	107.4997	8.6694	107.4997	0.00
08/11/2021	R186 On 04-August-22	8.14	Call	Bond Future	1144	1	1144	1	0.00
08/11/2021	R186 On 04-August-22	8.13	Call	Bond Future	1129	1	1129	1	0.00
08/11/2021	R186 On 04-August-22	6.96	Call	Bond Future	187	0	187	0	3,600.00
08/11/2021	R186 On 04-August-22	8.15	Call	Bond Future	1160	1	1160	1	0.00
08/11/2021	R186 On 04-August-22	7.96	Call	Bond Future	893	1	893	1	3,600.00
08/11/2021	R186 On 04-August-22	9.78	Call	Bond Future	4852	5	4852	5	0.00
08/11/2021	R186 On 04-August-22	9.78	Put	Bond Future	819	1	819	1	3,600.00
08/11/2021	R186 On 04-August-22	8.15	Put	Bond Future	3114	3	3114	3	0.00
08/11/2021	R186 On 04-August-22	6.96	Put	Bond Future	6791	7	6791	7	0.00
08/11/2021	R186 On 04-August-22	7.96	Put	Bond Future	3573	4	3573	4	0.00
08/11/2021	R186 On 04-August-22	8.13	Put	Bond Future	3159	3	3159	3	0.00
08/11/2021	R186 On 04-August-22	8.14	Put	Bond Future	3137	3	3137	3	0.00
08/11/2021	R186 On 03-November-22			Bond Future	8.93	108.8898	8.9345	108.8898	0.00
08/11/2021	R186 On 03-November-22	8.55	Call	Bond Future	1750	2	1750	2	0.00
08/11/2021	R186 On 03-November-22	8.53	Call	Bond Future	1718	2	1718	2	0.00
08/11/2021	R186 On 03-November-22	8.54	Call	Bond Future	1734	2	1734	2	0.00
08/11/2021	R186 On 03-November-22	8.54	Put	Bond Future	3125	3	3125	3	0.00
08/11/2021	R186 On 03-November-22	8.53	Put	Bond Future	3145	3	3145	3	0.00
08/11/2021	R186 On 03-November-22	8.55	Put	Bond Future	3105	3	3105	3	0.00
08/11/2021	R197 On 04-November-21			Bond Future	326.86	326.8601	326.8601	326.8601	0.00
08/11/2021	R197 On 03-February-22			Bond Future	322.39	322.1790	322.3890	322.1790	1,079.00
08/11/2021	R197 On 05-May-22			Bond Future	326.28	326.0717	326.2833	326.0717	237.00
08/11/2021	R197 On 04-August-22			Bond Future	321.94	321.7292	321.9421	321.7292	0.00
08/11/2021	R197 On 03-November-22			Bond Future	326.02	325.8066	326.0216	325.8066	0.00
08/11/2021	R202 On 04-November-21			Bond Future	238.00	238.0007	238.0007	238.0007	0.00
08/11/2021	R202 On 03-February-22			Bond Future	236.52	236.4862	236.5161	236.4862	7,843.00
08/11/2021	R202 On 05-May-22			Bond Future	239.37	239.3434	239.3731	239.3434	413.00
08/11/2021	R202 On 04-August-22			Bond Future	237.88	237.8515	237.8810	237.8515	0.00
08/11/2021	R202 On 03-November-22			Bond Future	240.89	240.8653	240.8945	240.8653	0.00
08/11/2021	R209 On 04-November-21			Bond Future	10.54	69.2820	10.5350	69.2820	0.00
08/11/2021	R209 On 03-February-22			Bond Future	10.35	71.3610	10.3489	71.3610	20,114.00
08/11/2021	R209 On 03-February-22	11.04	Call	Bond Future	4322	4	4322	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
08/11/2021	R209 On 03-February-22	11.02	Call	Bond Future	4236	4	4236	4	0.00
08/11/2021	R209 On 03-February-22	11.03	Call	Bond Future	4279	4	4279	4	0.00
08/11/2021	R209 On 03-February-22	11.03	Put	Bond Future	535	1	535	1	0.00
08/11/2021	R209 On 03-February-22	11.02	Put	Bond Future	544	1	544	1	0.00
08/11/2021	R209 On 03-February-22	11.04	Put	Bond Future	526	1	526	1	0.00
08/11/2021	R209 On 05-May-22			Bond Future	10.52	69.0648	10.5204	69.0648	5,396.00
08/11/2021	R209 On 05-May-22	11.45	Call	Bond Future	5717	5	5717	5	0.00
08/11/2021	R209 On 05-May-22	12.00	Call	Bond Future	8028	7	8028	7	0.00
08/11/2021	R209 On 05-May-22	11.44	Call	Bond Future	5676	5	5676	5	0.00
08/11/2021	R209 On 05-May-22	9.75	Call	Bond Future	728	1	728	1	8,525.00
08/11/2021	R209 On 05-May-22	10.75	Call	Bond Future	3115	3	3115	3	0.00
08/11/2021	R209 On 05-May-22	11.43	Call	Bond Future	5635	5	5635	5	0.00
08/11/2021	R209 On 05-May-22	11.43	Put	Bond Future	813	1	813	1	0.00
08/11/2021	R209 On 05-May-22	10.75	Put	Bond Future	1851	2	1851	2	12,050.00
08/11/2021	R209 On 05-May-22	9.75	Put	Bond Future	5220	6	5220	6	0.00
08/11/2021	R209 On 05-May-22	11.44	Put	Bond Future	803	1	803	1	0.00
08/11/2021	R209 On 05-May-22	12.00	Put	Bond Future	425	1	425	1	12,050.00
08/11/2021	R209 On 05-May-22	11.45	Put	Bond Future	794	1	794	1	0.00
08/11/2021	R209 On 04-August-22			Bond Future	10.70	69.8590	10.6986	69.8590	0.00
08/11/2021	R209 On 04-August-22	10.57	Call	Bond Future	2557	2	2557	2	0.00
08/11/2021	R209 On 04-August-22	10.59	Call	Bond Future	2611	2	2611	2	0.00
08/11/2021	R209 On 04-August-22	10.58	Call	Bond Future	2584	2	2584	2	0.00
08/11/2021	R209 On 04-August-22	10.58	Put	Bond Future	3233	4	3233	4	0.00
08/11/2021	R209 On 04-August-22	10.57	Put	Bond Future	3262	4	3262	4	0.00
08/11/2021	R209 On 04-August-22	10.59	Put	Bond Future	3206	4	3206	4	0.00
08/11/2021	R209 On 03-November-22			Bond Future	10.87	67.6280	10.8739	67.6280	0.00
08/11/2021	R209 On 03-November-22	11.01	Call	Bond Future	3772	3	3772	3	0.00
08/11/2021	R209 On 03-November-22	11.02	Call	Bond Future	3800	3	3800	3	0.00
08/11/2021	R209 On 03-November-22	11.03	Call	Bond Future	3829	3	3829	3	0.00
08/11/2021	R209 On 03-November-22	11.03	Put	Bond Future	3007	3	3007	3	0.00
08/11/2021	R209 On 03-November-22	11.02	Put	Bond Future	3030	3	3030	3	0.00
08/11/2021	R209 On 03-November-22	11.01	Put	Bond Future	3054	3	3054	3	0.00
08/11/2021	R210 On 04-November-21			Bond Future	210.87	210.8670	210.8670	210.8670	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
08/11/2021	R210 On 03-February-22			Bond Future	212.88	212.4893	212.8806	212.4893	1,381.00
08/11/2021	R210 On 05-May-22			Bond Future	212.60	212.2054	212.6007	212.2054	104.00
08/11/2021	R210 On 04-August-22			Bond Future	215.22	214.8195	215.2194	214.8195	0.00
08/11/2021	R210 On 03-November-22			Bond Future	215.03	214.6288	215.0328	214.6288	0.00
08/11/2021	R212 On 04-November-21			Bond Future	175.91	175.9122	175.9122	175.9122	0.00
08/11/2021	R213 On 04-November-21			Bond Future	9.95	83.6947	9.9500	83.6947	0.00
08/11/2021	R213 On 03-February-22			Bond Future	9.81	85.7705	9.8106	85.7705	20,720.00
08/11/2021	R213 On 03-February-22	9.15	Call	Bond Future	378	0	378	0	220.00
08/11/2021	R213 On 03-February-22	10.25	Call	Bond Future	3059	3	3059	3	0.00
08/11/2021	R213 On 03-February-22	10.60	Call	Bond Future	4434	4	4434	4	0.00
08/11/2021	R213 On 03-February-22	10.15	Call	Bond Future	2702	2	2702	2	0.00
08/11/2021	R213 On 03-February-22	10.17	Call	Bond Future	2772	2	2772	2	0.00
08/11/2021	R213 On 03-February-22	9.96	Call	Bond Future	2075	2	2075	2	0.00
08/11/2021	R213 On 03-February-22	9.22	Call	Bond Future	447	0	447	0	430.00
08/11/2021	R213 On 03-February-22	9.58	Call	Bond Future	1059	1	1059	1	0.00
08/11/2021	R213 On 03-February-22	9.76	Call	Bond Future	1497	1	1497	1	0.00
08/11/2021	R213 On 03-February-22	9.97	Call	Bond Future	2106	2	2106	2	0.00
08/11/2021	R213 On 03-February-22	8.63	Call	Bond Future	90	0	90	0	200.00
08/11/2021	R213 On 03-February-22	9.98	Call	Bond Future	2138	2	2138	2	0.00
08/11/2021	R213 On 03-February-22	8.80	Call	Bond Future	149	0	149	0	102.00
08/11/2021	R213 On 03-February-22	10.67	Call	Bond Future	4728	4	4728	4	0.00
08/11/2021	R213 On 03-February-22	10.00	Call	Bond Future	2202	2	2202	2	0.00
08/11/2021	R213 On 03-February-22	10.00	Put	Bond Future	1214	2	1214	2	430.00
08/11/2021	R213 On 03-February-22	10.67	Put	Bond Future	364	1	364	1	220.00
08/11/2021	R213 On 03-February-22	8.80	Put	Bond Future	5687	6	5687	6	0.00
08/11/2021	R213 On 03-February-22	10.60	Put	Bond Future	414	1	414	1	430.00
08/11/2021	R213 On 03-February-22	9.98	Put	Bond Future	1254	2	1254	2	0.00
08/11/2021	R213 On 03-February-22	9.22	Put	Bond Future	3628	4	3628	4	0.00
08/11/2021	R213 On 03-February-22	9.58	Put	Bond Future	2283	3	2283	3	200.00
08/11/2021	R213 On 03-February-22	8.63	Put	Bond Future	6605	7	6605	7	0.00
08/11/2021	R213 On 03-February-22	9.97	Put	Bond Future	1274	2	1274	2	0.00
08/11/2021	R213 On 03-February-22	9.76	Put	Bond Future	1763	2	1763	2	102.00
08/11/2021	R213 On 03-February-22	9.96	Put	Bond Future	1295	2	1295	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
08/11/2021	R213 On 03-February-22	10.17	Put	Bond Future	910	1	910	1	220.00
08/11/2021	R213 On 03-February-22	10.15	Put	Bond Future	942	1	942	1	200.00
08/11/2021	R213 On 03-February-22	10.25	Put	Bond Future	790	1	790	1	102.00
08/11/2021	R213 On 03-February-22	9.15	Put	Bond Future	3946	5	3946	5	0.00
08/11/2021	R213 On 05-May-22			Bond Future	10.01	83.2541	10.0097	83.2541	0.00
08/11/2021	R213 On 05-May-22	10.64	Call	Bond Future	4230	4	4230	4	0.00
08/11/2021	R213 On 05-May-22	10.65	Call	Bond Future	4265	4	4265	4	0.00
08/11/2021	R213 On 05-May-22	10.63	Call	Bond Future	4195	4	4195	4	0.00
08/11/2021	R213 On 05-May-22	10.65	Put	Bond Future	1081	1	1081	1	0.00
08/11/2021	R213 On 05-May-22	10.64	Put	Bond Future	1094	1	1094	1	0.00
08/11/2021	R213 On 05-May-22	10.63	Put	Bond Future	1108	1	1108	1	0.00
08/11/2021	R213 On 04-August-22			Bond Future	10.22	84.2136	10.2229	84.2136	0.00
08/11/2021	R213 On 04-August-22	9.90	Call	Bond Future	1900	2	1900	2	0.00
08/11/2021	R213 On 04-August-22	9.88	Call	Bond Future	1856	2	1856	2	0.00
08/11/2021	R213 On 04-August-22	9.89	Call	Bond Future	1878	2	1878	2	0.00
08/11/2021	R213 On 04-August-22	9.90	Put	Bond Future	3515	4	3515	4	0.00
08/11/2021	R213 On 04-August-22	9.88	Put	Bond Future	3573	4	3573	4	0.00
08/11/2021	R213 On 04-August-22	9.89	Put	Bond Future	3544	4	3544	4	0.00
08/11/2021	R213 On 03-November-22			Bond Future	10.44	81.7762	10.4369	81.7762	0.00
08/11/2021	R213 On 03-November-22	10.40	Call	Bond Future	3070	3	3070	3	0.00
08/11/2021	R213 On 03-November-22	10.38	Call	Bond Future	3021	3	3021	3	0.00
08/11/2021	R213 On 03-November-22	10.39	Call	Bond Future	3045	3	3045	3	0.00
08/11/2021	R213 On 03-November-22	10.39	Put	Bond Future	3270	4	3270	4	0.00
08/11/2021	R213 On 03-November-22	10.38	Put	Bond Future	3294	4	3294	4	0.00
08/11/2021	R213 On 03-November-22	10.40	Put	Bond Future	3247	4	3247	4	0.00
08/11/2021	R214 On 04-November-21			Bond Future	10.89	66.1282	10.8900	66.1282	0.00
08/11/2021	R214 On 03-February-22			Bond Future	10.73	68.1417	10.7344	68.1417	20,094.00
08/11/2021	R214 On 03-February-22	11.39	Call	Bond Future	4268	4	4268	4	0.00
08/11/2021	R214 On 03-February-22	11.40	Call	Bond Future	4312	4	4312	4	0.00
08/11/2021	R214 On 03-February-22	11.41	Call	Bond Future	4355	4	4355	4	0.00
08/11/2021	R214 On 03-February-22	11.39	Put	Bond Future	604	1	604	1	0.00
08/11/2021	R214 On 03-February-22	11.40	Put	Bond Future	594	1	594	1	0.00
08/11/2021	R214 On 03-February-22	11.41	Put	Bond Future	584	1	584	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
08/11/2021	R214 On 05-May-22			Bond Future	10.90	65.6690	10.9003	65.6690	441.00
08/11/2021	R214 On 05-May-22	11.73	Call	Bond Future	5430	5	5430	5	0.00
08/11/2021	R214 On 05-May-22	11.74	Call	Bond Future	5471	5	5471	5	0.00
08/11/2021	R214 On 05-May-22	11.75	Call	Bond Future	5511	5	5511	5	0.00
08/11/2021	R214 On 05-May-22	11.73	Put	Bond Future	953	1	953	1	0.00
08/11/2021	R214 On 05-May-22	11.74	Put	Bond Future	942	1	942	1	0.00
08/11/2021	R214 On 05-May-22	11.75	Put	Bond Future	931	1	931	1	0.00
08/11/2021	R214 On 04-August-22			Bond Future	11.07	66.4230	11.0748	66.4230	0.00
08/11/2021	R214 On 04-August-22	10.97	Call	Bond Future	2645	2	2645	2	0.00
08/11/2021	R214 On 04-August-22	10.98	Call	Bond Future	2673	2	2673	2	0.00
08/11/2021	R214 On 04-August-22	10.99	Call	Bond Future	2701	2	2701	2	0.00
08/11/2021	R214 On 04-August-22	10.98	Put	Bond Future	3204	4	3204	4	0.00
08/11/2021	R214 On 04-August-22	10.99	Put	Bond Future	3176	4	3176	4	0.00
08/11/2021	R214 On 04-August-22	10.97	Put	Bond Future	3232	4	3232	4	0.00
08/11/2021	R214 On 03-November-22			Bond Future	11.25	64.0095	11.2465	64.0095	0.00
08/11/2021	R214 On 03-November-22	11.35	Call	Bond Future	3781	3	3781	3	0.00
08/11/2021	R214 On 03-November-22	11.36	Call	Bond Future	3810	3	3810	3	0.00
08/11/2021	R214 On 03-November-22	11.34	Call	Bond Future	3752	3	3752	3	0.00
08/11/2021	R214 On 03-November-22	11.36	Put	Bond Future	3197	4	3197	4	0.00
08/11/2021	R214 On 03-November-22	11.35	Put	Bond Future	3222	4	3222	4	0.00
08/11/2021	R214 On 03-November-22	11.34	Put	Bond Future	3247	4	3247	4	0.00
08/11/2021	R248 On 04-November-21			Bond Future	10.85	83.5111	10.8500	83.5111	0.00
08/11/2021	R248 On 03-February-22			Bond Future	10.70	86.0655	10.7021	86.0655	179,193.00
08/11/2021	R248 On 03-February-22	10.20	Call	Bond Future	758	1	758	1	900.00
08/11/2021	R248 On 03-February-22	11.49	Call	Bond Future	6095	5	6095	5	0.00
08/11/2021	R248 On 03-February-22	11.00	Call	Bond Future	3528	3	3528	3	100.00
08/11/2021	R248 On 03-February-22	10.70	Call	Bond Future	2237	2	2237	2	1,300.00
08/11/2021	R248 On 03-February-22	9.80	Call	Bond Future	244	0	244	0	0.00
08/11/2021	R248 On 03-February-22	11.47	Call	Bond Future	5984	5	5984	5	0.00
08/11/2021	R248 On 03-February-22	10.40	Call	Bond Future	1236	1	1236	1	100.00
08/11/2021	R248 On 03-February-22	10.50	Call	Bond Future	1531	1	1531	1	0.00
08/11/2021	R248 On 03-February-22	10.00	Call	Bond Future	423	0	423	0	1,300.00
08/11/2021	R248 On 03-February-22	11.48	Call	Bond Future	6039	5	6039	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
08/11/2021	R248 On 03-February-22	10.90	Call	Bond Future	3070	3	3070	3	900.00
08/11/2021	R248 On 03-February-22	10.90	Put	Bond Future	1621	2	1621	2	0.00
08/11/2021	R248 On 03-February-22	11.49	Put	Bond Future	580	1	580	1	0.00
08/11/2021	R248 On 03-February-22	10.00	Put	Bond Future	5942	7	5942	7	0.00
08/11/2021	R248 On 03-February-22	10.20	Put	Bond Future	4641	5	4641	5	0.00
08/11/2021	R248 On 03-February-22	10.50	Put	Bond Future	3058	4	3058	4	0.00
08/11/2021	R248 On 03-February-22	9.80	Put	Bond Future	7451	8	7451	8	0.00
08/11/2021	R248 On 03-February-22	10.70	Put	Bond Future	2252	3	2252	3	0.00
08/11/2021	R248 On 03-February-22	11.00	Put	Bond Future	1364	2	1364	2	0.00
08/11/2021	R248 On 03-February-22	11.47	Put	Bond Future	600	1	600	1	0.00
08/11/2021	R248 On 03-February-22	10.40	Put	Bond Future	3536	4	3536	4	0.00
08/11/2021	R248 On 03-February-22	11.48	Put	Bond Future	590	1	590	1	0.00
08/11/2021	R248 On 05-May-22			Bond Future	10.87	82.6698	10.8656	82.6698	2,035.00
08/11/2021	R248 On 05-May-22	11.81	Call	Bond Future	7387	7	7387	7	0.00
08/11/2021	R248 On 05-May-22	11.80	Call	Bond Future	7335	7	7335	7	0.00
08/11/2021	R248 On 05-May-22	11.79	Call	Bond Future	7284	7	7284	7	0.00
08/11/2021	R248 On 05-May-22	11.79	Put	Bond Future	1039	1	1039	1	0.00
08/11/2021	R248 On 05-May-22	11.81	Put	Bond Future	1017	1	1017	1	0.00
08/11/2021	R248 On 05-May-22	11.80	Put	Bond Future	1028	1	1028	1	0.00
08/11/2021	R248 On 04-August-22			Bond Future	11.04	83.6192	11.0378	83.6192	0.00
08/11/2021	R248 On 04-August-22	11.00	Call	Bond Future	3576	3	3576	3	0.00
08/11/2021	R248 On 04-August-22	10.99	Call	Bond Future	3540	3	3540	3	0.00
08/11/2021	R248 On 04-August-22	10.98	Call	Bond Future	3504	3	3504	3	0.00
08/11/2021	R248 On 04-August-22	10.98	Put	Bond Future	3913	4	3913	4	0.00
08/11/2021	R248 On 04-August-22	10.99	Put	Bond Future	3878	4	3878	4	0.00
08/11/2021	R248 On 04-August-22	11.00	Put	Bond Future	3843	4	3843	4	0.00
08/11/2021	R248 On 03-November-22			Bond Future	11.21	80.2946	11.2071	80.2946	0.00
08/11/2021	R248 On 03-November-22	11.31	Call	Bond Future	4665	4	4665	4	0.00
08/11/2021	R248 On 03-November-22	11.30	Call	Bond Future	4629	4	4629	4	0.00
08/11/2021	R248 On 03-November-22	11.32	Call	Bond Future	4702	4	4702	4	0.00
08/11/2021	R248 On 03-November-22	11.30	Put	Bond Future	3996	4	3996	4	0.00
08/11/2021	R248 On 03-November-22	11.31	Put	Bond Future	3964	4	3964	4	0.00
08/11/2021	R248 On 03-November-22	11.32	Put	Bond Future	3933	4	3933	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
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