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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
09/11/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2021	2025 On 04-November-21			Bond Future	153.70	153.7045	153.7045	153.7045	0.00
09/11/2021	2025 On 03-February-22			Bond Future	154.72	154.0943	154.7231	154.0943	5,057.00
09/11/2021	2025 On 05-May-22			Bond Future	156.61	155.9558	156.6108	155.9558	164.00
09/11/2021	2025 On 04-August-22			Bond Future	156.91	156.2654	156.9093	156.2654	0.00
09/11/2021	2025 On 03-November-22			Bond Future	158.89	158.2449	158.8920	158.2449	0.00
09/11/2021	2029 On 04-November-21			Bond Future	112.61	112.6107	112.6107	112.6107	0.00
09/11/2021	2029 On 03-February-22			Bond Future	113.93	113.9203	113.9269	113.9203	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
09/11/2021	2029 On 05-May-22			Bond Future	114.12	114.0993	114.1195	114.0993	186.00
09/11/2021	2029 On 04-August-22			Bond Future	115.51	115.5047	115.5113	115.5047	0.00
09/11/2021	2029 On 03-November-22			Bond Future	115.75	115.7448	115.7477	115.7448	0.00
09/11/2021	2030 On 04-November-21			Bond Future	9.65	92.9758	9.6450	92.9758	0.00
09/11/2021	2030 On 03-February-22			Bond Future	9.46	91.7278	9.4559	91.7278	84,423.00
09/11/2021	2030 On 03-February-22	9.90	Call	Bond Future	3080	3	3080	3	0.00
09/11/2021	2030 On 03-February-22	10.85	Call	Bond Future	7072	7	7072	7	0.00
09/11/2021	2030 On 03-February-22	9.60	Call	Bond Future	2075	2	2075	2	1,000.00
09/11/2021	2030 On 03-February-22	9.78	Call	Bond Future	2655	2	2655	2	0.00
09/11/2021	2030 On 03-February-22	9.44	Call	Bond Future	1618	1	1618	1	0.00
09/11/2021	2030 On 03-February-22	9.43	Call	Bond Future	1592	1	1592	1	0.00
09/11/2021	2030 On 03-February-22	8.39	Call	Bond Future	142	0	142	0	101.00
09/11/2021	2030 On 03-February-22	8.85	Call	Bond Future	473	0	473	0	1,000.00
09/11/2021	2030 On 03-February-22	9.10	Call	Bond Future	852	1	852	1	4,000.00
09/11/2021	2030 On 03-February-22	9.45	Call	Bond Future	1645	1	1645	1	0.00
09/11/2021	2030 On 03-February-22	9.35	Call	Bond Future	1387	1	1387	1	0.00
09/11/2021	2030 On 03-February-22	9.35	Put	Bond Future	1942	2	1942	2	101.00
09/11/2021	2030 On 03-February-22	9.45	Put	Bond Future	1676	2	1676	2	0.00
09/11/2021	2030 On 03-February-22	9.10	Put	Bond Future	2736	3	2736	3	0.00
09/11/2021	2030 On 03-February-22	9.90	Put	Bond Future	795	1	795	1	8,000.00
09/11/2021	2030 On 03-February-22	8.85	Put	Bond Future	3711	4	3711	4	0.00
09/11/2021	2030 On 03-February-22	8.39	Put	Bond Future	5936	6	5936	6	0.00
09/11/2021	2030 On 03-February-22	9.43	Put	Bond Future	1727	2	1727	2	0.00
09/11/2021	2030 On 03-February-22	9.44	Put	Bond Future	1701	2	1701	2	0.00
09/11/2021	2030 On 03-February-22	9.78	Put	Bond Future	981	1	981	1	101.00
09/11/2021	2030 On 03-February-22	9.60	Put	Bond Future	1325	2	1325	2	0.00
09/11/2021	2030 On 03-February-22	10.85	Put	Bond Future	139	0	139	0	1,000.00
09/11/2021	2030 On 05-May-22			Bond Future	9.66	92.8142	9.6647	92.8142	14,728.00
09/11/2021	2030 On 05-May-22	11.04	Call	Bond Future	7096	7	7096	7	0.00
09/11/2021	2030 On 05-May-22	10.19	Call	Bond Future	3871	4	3871	4	0.00
09/11/2021	2030 On 05-May-22	8.89	Call	Bond Future	767	1	767	1	1,800.00
09/11/2021	2030 On 05-May-22	9.35	Call	Bond Future	1540	1	1540	1	0.00
09/11/2021	2030 On 05-May-22	8.81	Call	Bond Future	677	1	677	1	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
09/11/2021	2030 On 05-May-22	7.73	Call	Bond Future	86	0	86	0	200.00
09/11/2021	2030 On 05-May-22	10.20	Call	Bond Future	3904	4	3904	4	0.00
09/11/2021	2030 On 05-May-22	10.21	Call	Bond Future	3938	4	3938	4	0.00
09/11/2021	2030 On 05-May-22	8.47	Call	Bond Future	383	0	383	0	1,073.00
09/11/2021	2030 On 05-May-22	9.95	Call	Bond Future	3101	3	3101	3	0.00
09/11/2021	2030 On 05-May-22	8.14	Call	Bond Future	207	0	207	0	1,800.00
09/11/2021	2030 On 05-May-22	8.14	Put	Bond Future	8337	9	8337	9	0.00
09/11/2021	2030 On 05-May-22	8.81	Put	Bond Future	5125	5	5125	5	0.00
09/11/2021	2030 On 05-May-22	10.21	Put	Bond Future	1237	1	1237	1	0.00
09/11/2021	2030 On 05-May-22	8.89	Put	Bond Future	4787	5	4787	5	0.00
09/11/2021	2030 On 05-May-22	10.20	Put	Bond Future	1252	1	1252	1	200.00
09/11/2021	2030 On 05-May-22	7.73	Put	Bond Future	10557	11	10557	11	0.00
09/11/2021	2030 On 05-May-22	9.35	Put	Bond Future	3147	3	3147	3	1,073.00
09/11/2021	2030 On 05-May-22	9.95	Put	Bond Future	1675	2	1675	2	1,073.00
09/11/2021	2030 On 05-May-22	8.47	Put	Bond Future	6678	7	6678	7	0.00
09/11/2021	2030 On 05-May-22	10.19	Put	Bond Future	1267	1	1267	1	0.00
09/11/2021	2030 On 05-May-22	11.04	Put	Bond Future	478	1	478	1	1,800.00
09/11/2021	2030 On 04-August-22			Bond Future	9.90	89.8825	9.8972	89.8825	0.00
09/11/2021	2030 On 04-August-22	9.54	Call	Bond Future	1879	2	1879	2	0.00
09/11/2021	2030 On 04-August-22	9.55	Call	Bond Future	1900	2	1900	2	0.00
09/11/2021	2030 On 04-August-22	9.05	Call	Bond Future	1042	1	1042	1	800.00
09/11/2021	2030 On 04-August-22	8.30	Call	Bond Future	363	0	363	0	800.00
09/11/2021	2030 On 04-August-22	10.95	Call	Bond Future	6000	6	6000	6	0.00
09/11/2021	2030 On 04-August-22	9.56	Call	Bond Future	1921	2	1921	2	0.00
09/11/2021	2030 On 04-August-22	9.56	Put	Bond Future	3581	4	3581	4	0.00
09/11/2021	2030 On 04-August-22	10.95	Put	Bond Future	1059	1	1059	1	800.00
09/11/2021	2030 On 04-August-22	8.30	Put	Bond Future	8578	9	8578	9	0.00
09/11/2021	2030 On 04-August-22	9.05	Put	Bond Future	5286	6	5286	6	0.00
09/11/2021	2030 On 04-August-22	9.55	Put	Bond Future	3610	4	3610	4	0.00
09/11/2021	2030 On 04-August-22	9.54	Put	Bond Future	3638	4	3638	4	0.00
09/11/2021	2030 On 03-November-22			Bond Future	10.12	91.0506	10.1166	91.0506	0.00
09/11/2021	2030 On 03-November-22	10.08	Call	Bond Future	3026	3	3026	3	0.00
09/11/2021	2030 On 03-November-22	10.09	Call	Bond Future	3051	3	3051	3	0.00

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09/11/2021	2030 On 03-November-22	10.10	Call	Bond Future	3076	3	3076	3	0.00
09/11/2021	2030 On 03-November-22	10.10	Put	Bond Future	3154	3	3154	3	0.00
09/11/2021	2030 On 03-November-22	10.09	Put	Bond Future	3176	3	3176	3	0.00
09/11/2021	2030 On 03-November-22	10.08	Put	Bond Future	3198	3	3198	3	0.00
09/11/2021	2032 On 04-November-21			Bond Future	10.15	88.8615	10.1500	88.8615	0.00
09/11/2021	2032 On 03-February-22			Bond Future	9.90	92.0583	9.9027	92.0583	109,476.00
09/11/2021	2032 On 03-February-22	8.91	Call	Bond Future	152	0	152	0	198.00
09/11/2021	2032 On 03-February-22	9.14	Call	Bond Future	292	0	292	0	97.00
09/11/2021	2032 On 03-February-22	9.57	Call	Bond Future	853	1	853	1	1,050.00
09/11/2021	2032 On 03-February-22	10.95	Call	Bond Future	6127	6	6127	6	0.00
09/11/2021	2032 On 03-February-22	10.90	Call	Bond Future	5885	5	5885	5	0.00
09/11/2021	2032 On 03-February-22	10.45	Call	Bond Future	3815	3	3815	3	0.00
09/11/2021	2032 On 03-February-22	10.35	Call	Bond Future	3393	3	3393	3	0.00
09/11/2021	2032 On 03-February-22	9.90	Call	Bond Future	1731	2	1731	2	900.00
09/11/2021	2032 On 03-February-22	10.14	Call	Bond Future	2563	2	2563	2	0.00
09/11/2021	2032 On 03-February-22	10.44	Call	Bond Future	3772	3	3772	3	0.00
09/11/2021	2032 On 03-February-22	9.62	Call	Bond Future	964	1	964	1	210.00
09/11/2021	2032 On 03-February-22	9.81	Call	Bond Future	1458	1	1458	1	0.00
09/11/2021	2032 On 03-February-22	9.58	Call	Bond Future	874	1	874	1	400.00
09/11/2021	2032 On 03-February-22	9.67	Call	Bond Future	1082	1	1082	1	0.00
09/11/2021	2032 On 03-February-22	11.13	Call	Bond Future	7008	7	7008	7	0.00
09/11/2021	2032 On 03-February-22	10.65	Call	Bond Future	4705	4	4705	4	0.00
09/11/2021	2032 On 03-February-22	10.66	Call	Bond Future	4751	4	4751	4	0.00
09/11/2021	2032 On 03-February-22	10.53	Call	Bond Future	4165	4	4165	4	0.00
09/11/2021	2032 On 03-February-22	10.42	Call	Bond Future	3687	3	3687	3	0.00
09/11/2021	2032 On 03-February-22	10.43	Call	Bond Future	3729	3	3729	3	0.00
09/11/2021	2032 On 03-February-22	10.43	Put	Bond Future	708	1	708	1	0.00
09/11/2021	2032 On 03-February-22	10.42	Put	Bond Future	721	1	721	1	0.00
09/11/2021	2032 On 03-February-22	10.53	Put	Bond Future	586	1	586	1	210.00
09/11/2021	2032 On 03-February-22	10.35	Put	Bond Future	821	1	821	1	400.00
09/11/2021	2032 On 03-February-22	10.66	Put	Bond Future	454	1	454	1	97.00
09/11/2021	2032 On 03-February-22	10.45	Put	Bond Future	682	1	682	1	198.00
09/11/2021	2032 On 03-February-22	10.65	Put	Bond Future	463	1	463	1	1,050.00

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09/11/2021	2032 On 03-February-22	11.13	Put	Bond Future	184	0	184	0	210.00
09/11/2021	2032 On 03-February-22	8.91	Put	Bond Future	6233	7	6233	7	0.00
09/11/2021	2032 On 03-February-22	9.58	Put	Bond Future	2793	3	2793	3	0.00
09/11/2021	2032 On 03-February-22	9.81	Put	Bond Future	2003	2	2003	2	198.00
09/11/2021	2032 On 03-February-22	9.90	Put	Bond Future	1747	2	1747	2	900.00
09/11/2021	2032 On 03-February-22	9.62	Put	Bond Future	2642	3	2642	3	0.00
09/11/2021	2032 On 03-February-22	9.67	Put	Bond Future	2461	3	2461	3	1,050.00
09/11/2021	2032 On 03-February-22	10.44	Put	Bond Future	695	1	695	1	0.00
09/11/2021	2032 On 03-February-22	10.14	Put	Bond Future	1186	1	1186	1	97.00
09/11/2021	2032 On 03-February-22	10.90	Put	Bond Future	284	0	284	0	900.00
09/11/2021	2032 On 03-February-22	10.95	Put	Bond Future	258	0	258	0	400.00
09/11/2021	2032 On 03-February-22	9.57	Put	Bond Future	2832	3	2832	3	0.00
09/11/2021	2032 On 03-February-22	9.14	Put	Bond Future	4917	5	4917	5	0.00
09/11/2021	2032 On 05-May-22			Bond Future	10.10	89.0018	10.0994	89.0018	20,384.00
09/11/2021	2032 On 05-May-22	11.02	Call	Bond Future	5889	6	5889	6	0.00
09/11/2021	2032 On 05-May-22	11.04	Call	Bond Future	5975	6	5975	6	0.00
09/11/2021	2032 On 05-May-22	10.29	Call	Bond Future	3095	3	3095	3	993.00
09/11/2021	2032 On 05-May-22	9.58	Call	Bond Future	1154	1	1154	1	780.00
09/11/2021	2032 On 05-May-22	10.18	Call	Bond Future	2737	2	2737	2	780.00
09/11/2021	2032 On 05-May-22	11.18	Call	Bond Future	6583	6	6583	6	0.00
09/11/2021	2032 On 05-May-22	10.98	Call	Bond Future	5719	5	5719	5	0.00
09/11/2021	2032 On 05-May-22	11.03	Call	Bond Future	5932	6	5932	6	0.00
09/11/2021	2032 On 05-May-22	11.03	Put	Bond Future	843	1	843	1	0.00
09/11/2021	2032 On 05-May-22	10.29	Put	Bond Future	2020	2	2020	2	0.00
09/11/2021	2032 On 05-May-22	10.98	Put	Bond Future	893	1	893	1	993.00
09/11/2021	2032 On 05-May-22	11.18	Put	Bond Future	711	1	711	1	780.00
09/11/2021	2032 On 05-May-22	11.02	Put	Bond Future	853	1	853	1	0.00
09/11/2021	2032 On 05-May-22	10.18	Put	Bond Future	2281	3	2281	3	0.00
09/11/2021	2032 On 05-May-22	9.58	Put	Bond Future	4176	5	4176	5	0.00
09/11/2021	2032 On 05-May-22	11.04	Put	Bond Future	834	1	834	1	0.00
09/11/2021	2032 On 04-August-22			Bond Future	10.31	90.0272	10.3105	90.0272	0.00
09/11/2021	2032 On 04-August-22	11.60	Call	Bond Future	7648	7	7648	7	0.00
09/11/2021	2032 On 04-August-22	11.89	Call	Bond Future	8866	8	8866	8	0.00

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09/11/2021	2032 On 04-August-22	10.20	Call	Bond Future	2650	2	2650	2	0.00
09/11/2021	2032 On 04-August-22	10.21	Call	Bond Future	2678	2	2678	2	0.00
09/11/2021	2032 On 04-August-22	10.22	Call	Bond Future	2706	2	2706	2	0.00
09/11/2021	2032 On 04-August-22	8.97	Call	Bond Future	508	0	508	0	800.00
09/11/2021	2032 On 04-August-22	9.72	Call	Bond Future	1488	1	1488	1	800.00
09/11/2021	2032 On 04-August-22	9.72	Put	Bond Future	4826	5	4826	5	0.00
09/11/2021	2032 On 04-August-22	8.97	Put	Bond Future	8333	9	8333	9	0.00
09/11/2021	2032 On 04-August-22	10.20	Put	Bond Future	3262	4	3262	4	0.00
09/11/2021	2032 On 04-August-22	10.21	Put	Bond Future	3234	3	3234	3	0.00
09/11/2021	2032 On 04-August-22	10.22	Put	Bond Future	3207	3	3207	3	0.00
09/11/2021	2032 On 04-August-22	11.89	Put	Bond Future	704	1	704	1	0.00
09/11/2021	2032 On 04-August-22	11.60	Put	Bond Future	906	1	906	1	800.00
09/11/2021	2032 On 03-November-22			Bond Future	10.52	87.0516	10.5191	87.0516	0.00
09/11/2021	2032 On 03-November-22	10.66	Call	Bond Future	3868	4	3868	4	0.00
09/11/2021	2032 On 03-November-22	10.66	Put	Bond Future	3119	3	3119	3	0.00
09/11/2021	2033 On 04-November-21			Bond Future	106.91	106.9064	106.9064	106.9064	0.00
09/11/2021	2033 On 03-February-22			Bond Future	109.23	108.3664	109.2297	108.3664	7,393.00
09/11/2021	2033 On 05-May-22			Bond Future	109.28	108.3971	109.2838	108.3971	2,121.00
09/11/2021	2033 On 04-August-22			Bond Future	110.62	109.7322	110.6166	109.7322	0.00
09/11/2021	2033 On 03-November-22			Bond Future	110.71	109.8185	110.7105	109.8185	0.00
09/11/2021	2037 On 04-November-21			Bond Future	10.78	85.4634	10.7750	85.4634	0.00
09/11/2021	2037 On 03-February-22			Bond Future	10.54	84.5578	10.5359	84.5578	112,868.00
09/11/2021	2037 On 03-February-22	11.47	Call	Bond Future	6240	6	6240	6	0.00
09/11/2021	2037 On 03-February-22	11.45	Call	Bond Future	6135	6	6135	6	0.00
09/11/2021	2037 On 03-February-22	11.46	Call	Bond Future	6188	6	6188	6	0.00
09/11/2021	2037 On 03-February-22	11.47	Put	Bond Future	390	0	390	0	0.00
09/11/2021	2037 On 03-February-22	11.45	Put	Bond Future	405	0	405	0	0.00
09/11/2021	2037 On 03-February-22	11.46	Put	Bond Future	397	0	397	0	0.00
09/11/2021	2037 On 05-May-22			Bond Future	10.72	85.5595	10.7214	85.5595	11,855.00
09/11/2021	2037 On 05-May-22	11.84	Call	Bond Future	7509	7	7509	7	0.00
09/11/2021	2037 On 05-May-22	11.82	Call	Bond Future	7413	7	7413	7	0.00
09/11/2021	2037 On 05-May-22	11.83	Call	Bond Future	7461	7	7461	7	0.00
09/11/2021	2037 On 05-May-22	11.84	Put	Bond Future	750	1	750	1	0.00

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09/11/2021	2037 On 05-May-22	11.82	Put	Bond Future	767	1	767	1	0.00
09/11/2021	2037 On 05-May-22	11.83	Put	Bond Future	759	1	759	1	0.00
09/11/2021	2037 On 04-August-22			Bond Future	10.92	82.2895	10.9231	82.2895	0.00
09/11/2021	2037 On 04-August-22	10.91	Call	Bond Future	3269	3	3269	3	0.00
09/11/2021	2037 On 04-August-22	11.42	Call	Bond Future	5113	5	5113	5	0.00
09/11/2021	2037 On 04-August-22	10.10	Call	Bond Future	1250	1	1250	1	50.00
09/11/2021	2037 On 04-August-22	10.89	Call	Bond Future	3203	3	3203	3	0.00
09/11/2021	2037 On 04-August-22	10.90	Call	Bond Future	3236	3	3236	3	0.00
09/11/2021	2037 On 04-August-22	10.89	Put	Bond Future	3410	4	3410	4	0.00
09/11/2021	2037 On 04-August-22	10.91	Put	Bond Future	3351	4	3351	4	0.00
09/11/2021	2037 On 04-August-22	10.10	Put	Bond Future	6639	7	6639	7	0.00
09/11/2021	2037 On 04-August-22	10.90	Put	Bond Future	3380	4	3380	4	50.00
09/11/2021	2037 On 04-August-22	11.42	Put	Bond Future	2092	2	2092	2	50.00
09/11/2021	2037 On 03-November-22			Bond Future	11.11	83.3636	11.1104	83.3636	0.00
09/11/2021	2037 On 03-November-22	11.30	Call	Bond Future	4557	4	4557	4	0.00
09/11/2021	2037 On 03-November-22	11.31	Call	Bond Future	4590	4	4590	4	0.00
09/11/2021	2037 On 03-November-22	11.32	Call	Bond Future	4624	4	4624	4	0.00
09/11/2021	2037 On 03-November-22	11.30	Put	Bond Future	3414	4	3414	4	0.00
09/11/2021	2037 On 03-November-22	11.31	Put	Bond Future	3388	4	3388	4	0.00
09/11/2021	2037 On 03-November-22	11.32	Put	Bond Future	3362	4	3362	4	0.00
09/11/2021	2038 On 04-November-21			Bond Future	120.55	120.5489	120.5489	120.5489	0.00
09/11/2021	2038 On 03-February-22			Bond Future	121.44	121.0386	121.4431	121.0386	5,640.00
09/11/2021	2038 On 05-May-22			Bond Future	122.93	122.5010	122.9251	122.5010	677.00
09/11/2021	2038 On 04-August-22			Bond Future	122.61	122.1970	122.6113	122.1970	0.00
09/11/2021	2038 On 03-November-22			Bond Future	124.16	123.7454	124.1609	123.7454	0.00
09/11/2021	2040 On 04-November-21			Bond Future	10.89	87.5977	10.8900	87.5977	0.00
09/11/2021	2040 On 03-February-22			Bond Future	10.68	86.4977	10.6818	86.4977	76,971.00
09/11/2021	2040 On 03-February-22	11.57	Call	Bond Future	6432	6	6432	6	0.00
09/11/2021	2040 On 03-February-22	11.58	Call	Bond Future	6487	6	6487	6	0.00
09/11/2021	2040 On 03-February-22	11.59	Call	Bond Future	6543	6	6543	6	0.00
09/11/2021	2040 On 03-February-22	11.57	Put	Bond Future	479	1	479	1	0.00
09/11/2021	2040 On 03-February-22	11.58	Put	Bond Future	471	1	471	1	0.00
09/11/2021	2040 On 03-February-22	11.59	Put	Bond Future	463	1	463	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
09/11/2021	2040 On 05-May-22			Bond Future	10.86	87.5224	10.8626	87.5224	8,498.00
09/11/2021	2040 On 05-May-22	11.91	Call	Bond Future	7678	7	7678	7	0.00
09/11/2021	2040 On 05-May-22	9.82	Call	Bond Future	555	1	555	1	1,200.00
09/11/2021	2040 On 05-May-22	11.90	Call	Bond Future	7627	7	7627	7	0.00
09/11/2021	2040 On 05-May-22	10.57	Call	Bond Future	2015	2	2015	2	1,200.00
09/11/2021	2040 On 05-May-22	11.92	Call	Bond Future	7729	7	7729	7	0.00
09/11/2021	2040 On 05-May-22	13.04	Call	Bond Future	13458	13	13458	13	0.00
09/11/2021	2040 On 05-May-22	13.04	Put	Bond Future	289	0	289	0	1,200.00
09/11/2021	2040 On 05-May-22	11.92	Put	Bond Future	893	1	893	1	0.00
09/11/2021	2040 On 05-May-22	10.57	Put	Bond Future	4073	4	4073	4	0.00
09/11/2021	2040 On 05-May-22	11.91	Put	Bond Future	903	1	903	1	0.00
09/11/2021	2040 On 05-May-22	11.90	Put	Bond Future	913	1	913	1	0.00
09/11/2021	2040 On 05-May-22	9.82	Put	Bond Future	8252	9	8252	9	0.00
09/11/2021	2040 On 04-August-22			Bond Future	11.06	84.0244	11.0589	84.0244	0.00
09/11/2021	2040 On 04-August-22	11.04	Call	Bond Future	3499	3	3499	3	0.00
09/11/2021	2040 On 04-August-22	12.24	Call	Bond Future	8574	8	8574	8	0.00
09/11/2021	2040 On 04-August-22	9.70	Call	Bond Future	596	1	596	1	460.00
09/11/2021	2040 On 04-August-22	10.70	Call	Bond Future	2403	2	2403	2	460.00
09/11/2021	2040 On 04-August-22	11.03	Call	Bond Future	3464	3	3464	3	0.00
09/11/2021	2040 On 04-August-22	11.05	Call	Bond Future	3534	3	3534	3	0.00
09/11/2021	2040 On 04-August-22	11.05	Put	Bond Future	3594	4	3594	4	0.00
09/11/2021	2040 On 04-August-22	12.24	Put	Bond Future	1202	1	1202	1	460.00
09/11/2021	2040 On 04-August-22	9.70	Put	Bond Future	10539	11	10539	11	0.00
09/11/2021	2040 On 04-August-22	11.03	Put	Bond Future	3659	4	3659	4	0.00
09/11/2021	2040 On 04-August-22	10.70	Put	Bond Future	4866	5	4866	5	0.00
09/11/2021	2040 On 04-August-22	11.04	Put	Bond Future	3626	4	3626	4	0.00
09/11/2021	2040 On 03-November-22			Bond Future	11.24	85.1217	11.2409	85.1217	0.00
09/11/2021	2040 On 03-November-22	11.41	Call	Bond Future	4738	5	4738	5	0.00
09/11/2021	2040 On 03-November-22	11.39	Call	Bond Future	4667	4	4667	4	0.00
09/11/2021	2040 On 03-November-22	11.40	Call	Bond Future	4702	4	4702	4	0.00
09/11/2021	2040 On 03-November-22	11.41	Put	Bond Future	3644	4	3644	4	0.00
09/11/2021	2040 On 03-November-22	11.39	Put	Bond Future	3701	4	3701	4	0.00
09/11/2021	2040 On 03-November-22	11.40	Put	Bond Future	3672	4	3672	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
09/11/2021	2044 On 04-November-21			Bond Future	10.90	84.5125	10.9000	84.5125	0.00
09/11/2021	2044 On 03-February-22			Bond Future	10.70	83.4063	10.7024	83.4063	54,053.00
09/11/2021	2044 On 03-February-22	11.61	Call	Bond Future	6638	6	6638	6	0.00
09/11/2021	2044 On 03-February-22	11.59	Call	Bond Future	6526	6	6526	6	0.00
09/11/2021	2044 On 03-February-22	11.60	Call	Bond Future	6582	6	6582	6	0.00
09/11/2021	2044 On 03-February-22	11.60	Put	Bond Future	471	1	471	1	0.00
09/11/2021	2044 On 03-February-22	11.59	Put	Bond Future	479	1	479	1	0.00
09/11/2021	2044 On 03-February-22	11.61	Put	Bond Future	463	1	463	1	0.00
09/11/2021	2044 On 05-May-22			Bond Future	10.87	84.3943	10.8733	84.3943	5,735.00
09/11/2021	2044 On 05-May-22	11.93	Call	Bond Future	7828	8	7828	8	0.00
09/11/2021	2044 On 05-May-22	11.91	Call	Bond Future	7725	7	7725	7	0.00
09/11/2021	2044 On 05-May-22	11.92	Call	Bond Future	7777	7	7777	7	0.00
09/11/2021	2044 On 05-May-22	11.92	Put	Bond Future	900	1	900	1	0.00
09/11/2021	2044 On 05-May-22	11.91	Put	Bond Future	909	1	909	1	0.00
09/11/2021	2044 On 05-May-22	11.93	Put	Bond Future	890	1	890	1	0.00
09/11/2021	2044 On 04-August-22			Bond Future	11.06	80.9855	11.0584	80.9855	0.00
09/11/2021	2044 On 04-August-22	11.10	Call	Bond Future	3738	4	3738	4	0.00
09/11/2021	2044 On 04-August-22	11.08	Call	Bond Future	3665	3	3665	3	0.00
09/11/2021	2044 On 04-August-22	11.09	Call	Bond Future	3702	4	3702	4	0.00
09/11/2021	2044 On 04-August-22	11.09	Put	Bond Future	3485	4	3485	4	0.00
09/11/2021	2044 On 04-August-22	11.08	Put	Bond Future	3517	4	3517	4	0.00
09/11/2021	2044 On 04-August-22	11.10	Put	Bond Future	3453	4	3453	4	0.00
09/11/2021	2044 On 03-November-22			Bond Future	11.23	82.0431	11.2295	82.0431	0.00
09/11/2021	2044 On 03-November-22	11.39	Call	Bond Future	4803	5	4803	5	0.00
09/11/2021	2044 On 03-November-22	11.40	Call	Bond Future	4839	5	4839	5	0.00
09/11/2021	2044 On 03-November-22	11.41	Call	Bond Future	4875	5	4875	5	0.00
09/11/2021	2044 On 03-November-22	11.41	Put	Bond Future	3682	4	3682	4	0.00
09/11/2021	2044 On 03-November-22	11.40	Put	Bond Future	3711	4	3711	4	0.00
09/11/2021	2044 On 03-November-22	11.39	Put	Bond Future	3740	4	3740	4	0.00
09/11/2021	2046 On 04-November-21			Bond Future	107.71	107.7075	107.7075	107.7075	0.00
09/11/2021	2046 On 03-February-22			Bond Future	108.97	109.4216	108.9737	109.4216	15,506.00
09/11/2021	2046 On 05-May-22			Bond Future	108.42	108.8625	108.4220	108.8625	171.00
09/11/2021	2046 On 04-August-22			Bond Future	109.74	110.2034	109.7443	110.2034	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
09/11/2021	2046 On 03-November-22			Bond Future	109.21	109.6780	109.2096	109.6780	0.00
09/11/2021	2050 On 04-November-21			Bond Future	110.84	110.8389	110.8389	110.8389	0.00
09/11/2021	2050 On 03-February-22			Bond Future	111.82	110.3564	111.8185	110.3564	8,475.00
09/11/2021	2050 On 05-May-22			Bond Future	113.18	111.6896	113.1826	111.6896	379.00
09/11/2021	2050 On 04-August-22			Bond Future	112.55	111.0523	112.5500	111.0523	0.00
09/11/2021	2050 On 03-November-22			Bond Future	113.97	112.4593	113.9725	112.4593	0.00
09/11/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2021	AL37 On 03-February-22			Index Future	805.73	803.0760	805.7260	803.0760	0.00
09/11/2021	AL37 On 05-May-22			Index Future	815.35	812.5750	815.3510	812.5750	0.00
09/11/2021	AL37 On 04-August-22			Index Future	824.99	822.2830	824.9940	822.2830	0.00
09/11/2021	AL37 On 03-November-22			Index Future	835.33	832.6070	835.3270	832.6070	0.00
09/11/2021	AL7T On 03-February-22			Index Future	929.60	925.1460	929.5990	925.1460	0.00
09/11/2021	AL7T On 05-May-22			Index Future	940.70	936.0880	940.7030	936.0880	0.00
09/11/2021	AL7T On 04-August-22			Index Future	951.83	947.2720	951.8300	947.2720	0.00
09/11/2021	AL7T On 03-November-22			Index Future	963.75	959.1660	963.7510	959.1660	0.00
09/11/2021	ALBI On 03-February-22			Index Future	825.21	821.6520	825.2070	821.6520	193.00
09/11/2021	ALBI On 05-May-22			Index Future	835.07	831.3710	835.0650	831.3710	29.00
09/11/2021	ALBI On 04-August-22			Index Future	844.94	841.3030	844.9420	841.3030	0.00
09/11/2021	ALBI On 03-November-22			Index Future	855.52	851.8660	855.5240	851.8660	0.00
09/11/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2021	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
09/11/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/11/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2021	ES33 On 04-November-21			Bond Future	11.49	75.6601	11.4850	75.6601	0.00
09/11/2021	ES33 On 03-February-22			Bond Future	11.29	78.4540	11.2925	78.4540	263.00
09/11/2021	ES33 On 05-May-22			Bond Future	11.52	75.6243	11.5220	75.6243	87.00
09/11/2021	ES33 On 04-August-22			Bond Future	11.77	76.5082	11.7673	76.5082	0.00
09/11/2021	ES33 On 03-November-22			Bond Future	12.01	73.7487	12.0124	73.7487	0.00
09/11/2021	ES42 On 04-November-21			Bond Future	11.96	74.0981	11.9600	74.0981	0.00
09/11/2021	ES42 On 03-February-22			Bond Future	11.79	76.9580	11.7925	76.9580	3,579.00
09/11/2021	ES42 On 05-May-22			Bond Future	12.01	73.6292	12.0095	73.6292	1,190.00
09/11/2021	ES42 On 04-August-22			Bond Future	12.23	74.4880	12.2347	74.4880	0.00
09/11/2021	ES42 On 03-November-22			Bond Future	12.46	71.2234	12.4606	71.2234	0.00
09/11/2021	GOVI On 03-February-22			GOVI	814.32	810.8210	814.3180	810.8210	986.00
09/11/2021	GOVI On 03-February-22	792.74	Call	GOVI	215780	18	215780	18	0.00
09/11/2021	GOVI On 03-February-22	792.75	Call	GOVI	215680	18	215680	18	0.00
09/11/2021	GOVI On 03-February-22	792.76	Call	GOVI	215580	18	215580	18	0.00
09/11/2021	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
09/11/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
09/11/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
09/11/2021	GOVI On 05-May-22			GOVI	824.05	820.4110	824.0460	820.4110	0.00
09/11/2021	GOVI On 05-May-22	788.23	Call	GOVI	358160	32	358160	32	0.00
09/11/2021	GOVI On 05-May-22	788.24	Call	GOVI	358060	32	358060	32	0.00
09/11/2021	GOVI On 05-May-22	788.25	Call	GOVI	357960	32	357960	32	0.00
09/11/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
09/11/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
09/11/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
09/11/2021	GOVI On 04-August-22			GOVI	833.79	830.2130	833.7920	830.2130	0.00
09/11/2021	GOVI On 04-August-22	819.26	Call	GOVI	145320	11	145320	11	0.00
09/11/2021	GOVI On 04-August-22	819.27	Call	GOVI	145220	11	145220	11	0.00
09/11/2021	GOVI On 04-August-22	819.28	Call	GOVI	145120	11	145120	11	0.00
09/11/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
09/11/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
09/11/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
09/11/2021	GOVI On 03-November-22			GOVI	844.24	840.6370	844.2350	840.6370	0.00
09/11/2021	GOVI On 03-November-22	820.43	Call	GOVI	238050	20	238050	20	0.00
09/11/2021	GOVI On 03-November-22	820.41	Call	GOVI	238250	20	238250	20	0.00
09/11/2021	GOVI On 03-November-22	820.42	Call	GOVI	238150	20	238150	20	0.00
09/11/2021	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
09/11/2021	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
09/11/2021	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
09/11/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/11/2021	IGOV On 03-February-22			Index Future	299.72	298.5270	299.7220	298.5270	480.00
09/11/2021	IGOV On 05-May-22			Index Future	303.38	302.1310	303.3760	302.1310	16.00
09/11/2021	IGOV On 04-August-22			Index Future	307.04	305.8130	307.0360	305.8130	0.00
09/11/2021	IGOV On 03-November-22			Index Future	310.95	309.7230	310.9530	309.7230	0.00
09/11/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
09/11/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
09/11/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
09/11/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
09/11/2021	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
09/11/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
09/11/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
09/11/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
09/11/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
09/11/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
09/11/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
09/11/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
09/11/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
09/11/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
09/11/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
09/11/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
09/11/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
09/11/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
09/11/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
09/11/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/11/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/11/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.70	96.3000	3.6950	96.3000	50,000.00
09/11/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.97	96.0350	3.9650	96.0350	0.00
09/11/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.02	95.9600	4.0200	95.9600	0.00
09/11/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.33	95.6500	4.3300	95.6500	0.00
09/11/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.38	95.5850	4.3750	95.5850	0.00
09/11/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.67	95.2700	4.6700	95.2700	0.00
09/11/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.98	94.9200	4.9800	94.9200	72.00
09/11/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.34	94.5150	5.3350	94.5150	0.00
09/11/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.83	94.0100	5.8250	94.0100	68.00
09/11/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.14	93.6700	6.1400	93.6700	0.00
09/11/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.53	93.3050	6.5250	93.3050	0.00
09/11/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.81	93.0050	6.8050	93.0050	0.00
09/11/2021	R023 On 04-November-21			Bond Future	5.45	104.3559	5.4450	104.3559	0.00
09/11/2021	R023 On 03-February-22			Bond Future	5.51	105.6225	5.5146	105.6225	13,436.00
09/11/2021	R023 On 03-February-22	5.06	Call	Bond Future	49	0	49	0	0.00
09/11/2021	R023 On 03-February-22	5.07	Call	Bond Future	51	0	51	0	0.00
09/11/2021	R023 On 03-February-22	5.08	Call	Bond Future	53	0	53	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
09/11/2021	R023 On 03-February-22	5.08	Put	Bond Future	502	1	502	1	0.00
09/11/2021	R023 On 03-February-22	5.07	Put	Bond Future	510	1	510	1	0.00
09/11/2021	R023 On 03-February-22	5.06	Put	Bond Future	518	1	518	1	0.00
09/11/2021	R023 On 05-May-22			Bond Future	5.73	102.9625	5.7263	102.9625	777.00
09/11/2021	R023 On 05-May-22	6.29	Call	Bond Future	592	1	592	1	0.00
09/11/2021	R023 On 05-May-22	6.30	Call	Bond Future	598	1	598	1	0.00
09/11/2021	R023 On 05-May-22	6.31	Call	Bond Future	604	1	604	1	0.00
09/11/2021	R023 On 05-May-22	6.31	Put	Bond Future	144	0	144	0	0.00
09/11/2021	R023 On 05-May-22	6.30	Put	Bond Future	146	0	146	0	0.00
09/11/2021	R023 On 05-May-22	6.29	Put	Bond Future	148	0	148	0	0.00
09/11/2021	R023 On 04-August-22			Bond Future	6.15	104.1710	6.1526	104.1710	0.00
09/11/2021	R023 On 04-August-22	6.03	Call	Bond Future	183	0	183	0	0.00
09/11/2021	R023 On 04-August-22	6.04	Call	Bond Future	188	0	188	0	0.00
09/11/2021	R023 On 04-August-22	6.05	Call	Bond Future	193	0	193	0	0.00
09/11/2021	R023 On 04-August-22	6.05	Put	Bond Future	249	0	249	0	0.00
09/11/2021	R023 On 04-August-22	6.04	Put	Bond Future	250	0	250	0	0.00
09/11/2021	R023 On 04-August-22	6.03	Put	Bond Future	250	0	250	0	0.00
09/11/2021	R023 On 03-November-22			Bond Future	7.06	101.5919	7.0609	101.5919	0.00
09/11/2021	R023 On 03-November-22	6.27	Call	Bond Future	107	0	107	0	0.00
09/11/2021	R023 On 03-November-22	6.25	Call	Bond Future	105	0	105	0	0.00
09/11/2021	R023 On 03-November-22	6.26	Call	Bond Future	106	0	106	0	0.00
09/11/2021	R023 On 03-November-22	6.26	Put	Bond Future	351	0	351	0	0.00
09/11/2021	R023 On 03-November-22	6.25	Put	Bond Future	353	0	353	0	0.00
09/11/2021	R023 On 03-November-22	6.27	Put	Bond Future	349	0	349	0	0.00
09/11/2021	R035 On 04-November-21			Bond Future	10.57	89.7256	10.5700	89.7256	0.00
09/11/2021	R035 On 03-February-22			Bond Future	10.34	93.0787	10.3354	93.0787	98,443.00
09/11/2021	R035 On 03-February-22	9.70	Call	Bond Future	459	0	459	0	683.00
09/11/2021	R035 On 03-February-22	10.10	Call	Bond Future	1272	1	1272	1	280.00
09/11/2021	R035 On 03-February-22	11.88	Call	Bond Future	9487	9	9487	9	0.00
09/11/2021	R035 On 03-February-22	11.33	Call	Bond Future	6549	6	6549	6	0.00
09/11/2021	R035 On 03-February-22	11.24	Call	Bond Future	6076	6	6076	6	0.00
09/11/2021	R035 On 03-February-22	11.05	Call	Bond Future	5101	5	5101	5	0.00
09/11/2021	R035 On 03-February-22	10.24	Call	Bond Future	1690	1	1690	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
09/11/2021	R035 On 03-February-22	11.28	Call	Bond Future	6285	6	6285	6	0.00
09/11/2021	R035 On 03-February-22	11.39	Call	Bond Future	6867	6	6867	6	0.00
09/11/2021	R035 On 03-February-22	11.22	Call	Bond Future	5972	6	5972	6	0.00
09/11/2021	R035 On 03-February-22	11.23	Call	Bond Future	6024	6	6024	6	0.00
09/11/2021	R035 On 03-February-22	11.03	Call	Bond Future	5001	5	5001	5	0.00
09/11/2021	R035 On 03-February-22	9.92	Call	Bond Future	833	1	833	1	200.00
09/11/2021	R035 On 03-February-22	11.73	Call	Bond Future	8685	8	8685	8	0.00
09/11/2021	R035 On 03-February-22	11.11	Call	Bond Future	5405	5	5405	5	0.00
09/11/2021	R035 On 03-February-22	10.35	Call	Bond Future	2060	2	2060	2	1,600.00
09/11/2021	R035 On 03-February-22	10.61	Call	Bond Future	3067	3	3067	3	0.00
09/11/2021	R035 On 03-February-22	10.65	Call	Bond Future	3236	3	3236	3	0.00
09/11/2021	R035 On 03-February-22	10.26	Call	Bond Future	1754	2	1754	2	200.00
09/11/2021	R035 On 03-February-22	10.34	Call	Bond Future	2025	2	2025	2	0.00
09/11/2021	R035 On 03-February-22	10.34	Put	Bond Future	1995	2	1995	2	500.00
09/11/2021	R035 On 03-February-22	10.26	Put	Bond Future	2250	3	2250	3	0.00
09/11/2021	R035 On 03-February-22	10.24	Put	Bond Future	2318	3	2318	3	0.00
09/11/2021	R035 On 03-February-22	10.61	Put	Bond Future	1294	1	1294	1	200.00
09/11/2021	R035 On 03-February-22	10.35	Put	Bond Future	1965	2	1965	2	0.00
09/11/2021	R035 On 03-February-22	11.73	Put	Bond Future	179	0	179	0	280.00
09/11/2021	R035 On 03-February-22	9.92	Put	Bond Future	3615	4	3615	4	0.00
09/11/2021	R035 On 03-February-22	11.05	Put	Bond Future	590	1	590	1	1,600.00
09/11/2021	R035 On 03-February-22	11.23	Put	Bond Future	428	1	428	1	0.00
09/11/2021	R035 On 03-February-22	11.22	Put	Bond Future	435	1	435	1	0.00
09/11/2021	R035 On 03-February-22	11.39	Put	Bond Future	323	0	323	0	683.00
09/11/2021	R035 On 03-February-22	11.28	Put	Bond Future	392	0	392	0	200.00
09/11/2021	R035 On 03-February-22	11.33	Put	Bond Future	359	0	359	0	500.00
09/11/2021	R035 On 03-February-22	11.11	Put	Bond Future	530	1	530	1	200.00
09/11/2021	R035 On 03-February-22	10.65	Put	Bond Future	1208	1	1208	1	683.00
09/11/2021	R035 On 03-February-22	11.24	Put	Bond Future	420	1	420	1	0.00
09/11/2021	R035 On 03-February-22	11.03	Put	Bond Future	611	1	611	1	280.00
09/11/2021	R035 On 03-February-22	11.88	Put	Bond Future	137	0	137	0	1,800.00
09/11/2021	R035 On 03-February-22	10.10	Put	Bond Future	2833	3	2833	3	0.00
09/11/2021	R035 On 03-February-22	9.70	Put	Bond Future	4764	5	4764	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
09/11/2021	R035 On 05-May-22			Bond Future	10.52	89.7027	10.5226	89.7027	8,926.00
09/11/2021	R035 On 05-May-22	11.65	Call	Bond Future	7538	7	7538	7	0.00
09/11/2021	R035 On 05-May-22	11.64	Call	Bond Future	7490	7	7490	7	0.00
09/11/2021	R035 On 05-May-22	11.63	Call	Bond Future	7441	7	7441	7	0.00
09/11/2021	R035 On 05-May-22	11.63	Put	Bond Future	766	1	766	1	0.00
09/11/2021	R035 On 05-May-22	11.64	Put	Bond Future	758	1	758	1	0.00
09/11/2021	R035 On 05-May-22	11.65	Put	Bond Future	749	1	749	1	0.00
09/11/2021	R035 On 04-August-22			Bond Future	10.72	90.7344	10.7247	90.7344	0.00
09/11/2021	R035 On 04-August-22	11.13	Call	Bond Future	4739	4	4739	4	0.00
09/11/2021	R035 On 04-August-22	12.18	Call	Bond Future	9250	9	9250	9	0.00
09/11/2021	R035 On 04-August-22	10.53	Call	Bond Future	2682	2	2682	2	400.00
09/11/2021	R035 On 04-August-22	10.74	Call	Bond Future	3348	3	3348	3	0.00
09/11/2021	R035 On 04-August-22	10.72	Call	Bond Future	3282	3	3282	3	0.00
09/11/2021	R035 On 04-August-22	10.73	Call	Bond Future	3315	3	3315	3	0.00
09/11/2021	R035 On 04-August-22	9.84	Call	Bond Future	1128	1	1128	1	100.00
09/11/2021	R035 On 04-August-22	9.53	Call	Bond Future	712	1	712	1	400.00
09/11/2021	R035 On 04-August-22	10.64	Call	Bond Future	3022	3	3022	3	0.00
09/11/2021	R035 On 04-August-22	10.64	Put	Bond Future	3549	4	3549	4	100.00
09/11/2021	R035 On 04-August-22	9.53	Put	Bond Future	8579	9	8579	9	0.00
09/11/2021	R035 On 04-August-22	9.84	Put	Bond Future	6861	7	6861	7	0.00
09/11/2021	R035 On 04-August-22	10.53	Put	Bond Future	3900	4	3900	4	0.00
09/11/2021	R035 On 04-August-22	10.73	Put	Bond Future	3282	4	3282	4	0.00
09/11/2021	R035 On 04-August-22	10.72	Put	Bond Future	3311	4	3311	4	0.00
09/11/2021	R035 On 04-August-22	11.13	Put	Bond Future	2279	2	2279	2	100.00
09/11/2021	R035 On 04-August-22	10.74	Put	Bond Future	3254	4	3254	4	0.00
09/11/2021	R035 On 04-August-22	12.18	Put	Bond Future	863	1	863	1	400.00
09/11/2021	R035 On 03-November-22			Bond Future	10.92	87.4376	10.9239	87.4376	0.00
09/11/2021	R035 On 03-November-22	11.14	Call	Bond Future	4563	4	4563	4	0.00
09/11/2021	R035 On 03-November-22	11.13	Call	Bond Future	4529	4	4529	4	0.00
09/11/2021	R035 On 03-November-22	11.15	Call	Bond Future	4597	4	4597	4	0.00
09/11/2021	R035 On 03-November-22	11.15	Put	Bond Future	3250	3	3250	3	0.00
09/11/2021	R035 On 03-November-22	11.13	Put	Bond Future	3301	4	3301	4	0.00
09/11/2021	R035 On 03-November-22	11.14	Put	Bond Future	3275	4	3275	4	0.00

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09/11/2021	R186 On 04-November-21			Bond Future	8.21	113.4582	8.2050	113.4582	0.00
09/11/2021	R186 On 03-February-22			Bond Future	8.08	110.5709	8.0841	110.5709	57,108.00
09/11/2021	R186 On 03-February-22	7.28	Call	Bond Future	241	0	241	0	0.00
09/11/2021	R186 On 03-February-22	7.29	Call	Bond Future	246	0	246	0	0.00
09/11/2021	R186 On 03-February-22	7.30	Call	Bond Future	252	0	252	0	0.00
09/11/2021	R186 On 03-February-22	7.30	Put	Bond Future	3602	4	3602	4	0.00
09/11/2021	R186 On 03-February-22	7.29	Put	Bond Future	3640	4	3640	4	0.00
09/11/2021	R186 On 03-February-22	7.28	Put	Bond Future	3678	4	3678	4	0.00
09/11/2021	R186 On 05-May-22			Bond Future	8.31	111.8800	8.3082	111.8800	4,404.00
09/11/2021	R186 On 05-May-22	8.64	Call	Bond Future	2498	2	2498	2	0.00
09/11/2021	R186 On 05-May-22	8.94	Call	Bond Future	3294	3	3294	3	0.00
09/11/2021	R186 On 05-May-22	8.31	Call	Bond Future	1735	2	1735	2	0.00
09/11/2021	R186 On 05-May-22	8.35	Call	Bond Future	1821	2	1821	2	454.00
09/11/2021	R186 On 05-May-22	7.88	Call	Bond Future	932	1	932	1	435.00
09/11/2021	R186 On 05-May-22	8.30	Call	Bond Future	1714	2	1714	2	0.00
09/11/2021	R186 On 05-May-22	6.73	Call	Bond Future	127	0	127	0	3,600.00
09/11/2021	R186 On 05-May-22	9.18	Call	Bond Future	4000	4	4000	4	0.00
09/11/2021	R186 On 05-May-22	8.32	Call	Bond Future	1756	2	1756	2	0.00
09/11/2021	R186 On 05-May-22	8.14	Call	Bond Future	1387	1	1387	1	454.00
09/11/2021	R186 On 05-May-22	7.28	Call	Bond Future	351	0	351	0	435.00
09/11/2021	R186 On 05-May-22	7.48	Call	Bond Future	489	0	489	0	3,600.00
09/11/2021	R186 On 05-May-22	7.48	Put	Bond Future	3835	4	3835	4	0.00
09/11/2021	R186 On 05-May-22	7.28	Put	Bond Future	4524	5	4524	5	0.00
09/11/2021	R186 On 05-May-22	8.14	Put	Bond Future	2057	2	2057	2	0.00
09/11/2021	R186 On 05-May-22	8.32	Put	Bond Future	1709	2	1709	2	0.00
09/11/2021	R186 On 05-May-22	9.18	Put	Bond Future	612	1	612	1	454.00
09/11/2021	R186 On 05-May-22	6.73	Put	Bond Future	6615	7	6615	7	0.00
09/11/2021	R186 On 05-May-22	8.30	Put	Bond Future	1747	2	1747	2	0.00
09/11/2021	R186 On 05-May-22	7.88	Put	Bond Future	2646	3	2646	3	0.00
09/11/2021	R186 On 05-May-22	8.35	Put	Bond Future	1655	2	1655	2	0.00
09/11/2021	R186 On 05-May-22	8.31	Put	Bond Future	1728	2	1728	2	0.00
09/11/2021	R186 On 05-May-22	8.94	Put	Bond Future	826	1	826	1	454.00
09/11/2021	R186 On 05-May-22	8.64	Put	Bond Future	1193	1	1193	1	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
09/11/2021	R186 On 04-August-22			Bond Future	8.56	107.8972	8.5639	107.8972	0.00
09/11/2021	R186 On 04-August-22	8.14	Call	Bond Future	1286	1	1286	1	0.00
09/11/2021	R186 On 04-August-22	8.13	Call	Bond Future	1269	1	1269	1	0.00
09/11/2021	R186 On 04-August-22	6.96	Call	Bond Future	223	0	223	0	3,600.00
09/11/2021	R186 On 04-August-22	8.15	Call	Bond Future	1302	1	1302	1	0.00
09/11/2021	R186 On 04-August-22	7.96	Call	Bond Future	1013	1	1013	1	3,600.00
09/11/2021	R186 On 04-August-22	9.78	Call	Bond Future	5155	5	5155	5	0.00
09/11/2021	R186 On 04-August-22	9.78	Put	Bond Future	728	1	728	1	3,600.00
09/11/2021	R186 On 04-August-22	8.15	Put	Bond Future	2863	3	2863	3	0.00
09/11/2021	R186 On 04-August-22	6.96	Put	Bond Future	6433	7	6433	7	0.00
09/11/2021	R186 On 04-August-22	7.96	Put	Bond Future	3300	4	3300	4	0.00
09/11/2021	R186 On 04-August-22	8.13	Put	Bond Future	2906	3	2906	3	0.00
09/11/2021	R186 On 04-August-22	8.14	Put	Bond Future	2885	3	2885	3	0.00
09/11/2021	R186 On 03-November-22			Bond Future	8.82	109.2917	8.8220	109.2917	0.00
09/11/2021	R186 On 03-November-22	8.55	Call	Bond Future	1918	2	1918	2	0.00
09/11/2021	R186 On 03-November-22	8.53	Call	Bond Future	1884	2	1884	2	0.00
09/11/2021	R186 On 03-November-22	8.54	Call	Bond Future	1901	2	1901	2	0.00
09/11/2021	R186 On 03-November-22	8.54	Put	Bond Future	2897	3	2897	3	0.00
09/11/2021	R186 On 03-November-22	8.53	Put	Bond Future	2916	3	2916	3	0.00
09/11/2021	R186 On 03-November-22	8.55	Put	Bond Future	2879	3	2879	3	0.00
09/11/2021	R197 On 04-November-21			Bond Future	326.86	326.8601	326.8601	326.8601	0.00
09/11/2021	R197 On 03-February-22			Bond Future	322.52	322.3890	322.5183	322.3890	1,079.00
09/11/2021	R197 On 05-May-22			Bond Future	326.45	326.2833	326.4529	326.2833	237.00
09/11/2021	R197 On 04-August-22			Bond Future	322.07	321.9421	322.0737	321.9421	0.00
09/11/2021	R197 On 03-November-22			Bond Future	326.14	326.0216	326.1447	326.0216	0.00
09/11/2021	R202 On 04-November-21			Bond Future	238.00	238.0007	238.0007	238.0007	0.00
09/11/2021	R202 On 03-February-22			Bond Future	238.26	236.5161	238.2641	236.5161	7,843.00
09/11/2021	R202 On 05-May-22			Bond Future	241.17	239.3731	241.1706	239.3731	413.00
09/11/2021	R202 On 04-August-22			Bond Future	239.67	237.8810	239.6712	237.8810	0.00
09/11/2021	R202 On 03-November-22			Bond Future	242.70	240.8945	242.6999	240.8945	0.00
09/11/2021	R209 On 04-November-21			Bond Future	10.54	69.2820	10.5350	69.2820	0.00
09/11/2021	R209 On 03-February-22			Bond Future	10.28	72.1355	10.2804	72.1355	20,114.00
09/11/2021	R209 On 03-February-22	11.04	Call	Bond Future	4636	4	4636	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
09/11/2021	R209 On 03-February-22	11.02	Call	Bond Future	4547	4	4547	4	0.00
09/11/2021	R209 On 03-February-22	11.03	Call	Bond Future	4592	4	4592	4	0.00
09/11/2021	R209 On 03-February-22	11.03	Put	Bond Future	455	1	455	1	0.00
09/11/2021	R209 On 03-February-22	11.02	Put	Bond Future	463	1	463	1	0.00
09/11/2021	R209 On 03-February-22	11.04	Put	Bond Future	446	1	446	1	0.00
09/11/2021	R209 On 05-May-22			Bond Future	10.45	69.8482	10.4478	69.8482	5,396.00
09/11/2021	R209 On 05-May-22	11.45	Call	Bond Future	6038	6	6038	6	0.00
09/11/2021	R209 On 05-May-22	12.00	Call	Bond Future	8386	8	8386	8	0.00
09/11/2021	R209 On 05-May-22	11.44	Call	Bond Future	5997	6	5997	6	0.00
09/11/2021	R209 On 05-May-22	9.75	Call	Bond Future	822	1	822	1	8,525.00
09/11/2021	R209 On 05-May-22	10.75	Call	Bond Future	3357	3	3357	3	0.00
09/11/2021	R209 On 05-May-22	11.43	Call	Bond Future	5955	6	5955	6	0.00
09/11/2021	R209 On 05-May-22	11.43	Put	Bond Future	726	1	726	1	0.00
09/11/2021	R209 On 05-May-22	10.75	Put	Bond Future	1686	2	1686	2	12,050.00
09/11/2021	R209 On 05-May-22	9.75	Put	Bond Future	4907	5	4907	5	0.00
09/11/2021	R209 On 05-May-22	11.44	Put	Bond Future	717	1	717	1	0.00
09/11/2021	R209 On 05-May-22	12.00	Put	Bond Future	376	0	376	0	12,050.00
09/11/2021	R209 On 05-May-22	11.45	Put	Bond Future	709	1	709	1	0.00
09/11/2021	R209 On 04-August-22			Bond Future	10.62	70.6518	10.6249	70.6518	0.00
09/11/2021	R209 On 04-August-22	10.57	Call	Bond Future	2750	3	2750	3	0.00
09/11/2021	R209 On 04-August-22	10.59	Call	Bond Future	2806	3	2806	3	0.00
09/11/2021	R209 On 04-August-22	10.58	Call	Bond Future	2778	3	2778	3	0.00
09/11/2021	R209 On 04-August-22	10.58	Put	Bond Future	3025	3	3025	3	0.00
09/11/2021	R209 On 04-August-22	10.57	Put	Bond Future	3052	3	3052	3	0.00
09/11/2021	R209 On 04-August-22	10.59	Put	Bond Future	2998	3	2998	3	0.00
09/11/2021	R209 On 03-November-22			Bond Future	10.80	68.4305	10.7980	68.4305	0.00
09/11/2021	R209 On 03-November-22	11.01	Call	Bond Future	3997	4	3997	4	0.00
09/11/2021	R209 On 03-November-22	11.02	Call	Bond Future	4027	4	4027	4	0.00
09/11/2021	R209 On 03-November-22	11.03	Call	Bond Future	4057	4	4057	4	0.00
09/11/2021	R209 On 03-November-22	11.03	Put	Bond Future	2829	3	2829	3	0.00
09/11/2021	R209 On 03-November-22	11.02	Put	Bond Future	2851	3	2851	3	0.00
09/11/2021	R209 On 03-November-22	11.01	Put	Bond Future	2874	3	2874	3	0.00
09/11/2021	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
09/11/2021	R210 On 03-February-22			Bond Future	213.51	212.8806	213.5095	212.8806	1,381.00
09/11/2021	R210 On 05-May-22			Bond Future	213.26	212.6007	213.2625	212.6007	104.00
09/11/2021	R210 On 04-August-22			Bond Future	215.86	215.2194	215.8633	215.2194	0.00
09/11/2021	R210 On 03-November-22			Bond Future	215.68	215.0328	215.6779	215.0328	0.00
09/11/2021	R212 On 04-November-21			Bond Future	175.91	175.9122	175.9122	175.9122	0.00
09/11/2021	R213 On 04-November-21			Bond Future	9.95	83.6947	9.9500	83.6947	0.00
09/11/2021	R213 On 03-February-22			Bond Future	9.72	86.4914	9.7206	86.4914	20,720.00
09/11/2021	R213 On 03-February-22	9.15	Call	Bond Future	468	0	468	0	220.00
09/11/2021	R213 On 03-February-22	10.25	Call	Bond Future	3398	3	3398	3	0.00
09/11/2021	R213 On 03-February-22	10.60	Call	Bond Future	4829	4	4829	4	0.00
09/11/2021	R213 On 03-February-22	10.15	Call	Bond Future	3021	3	3021	3	0.00
09/11/2021	R213 On 03-February-22	10.17	Call	Bond Future	3095	3	3095	3	0.00
09/11/2021	R213 On 03-February-22	9.96	Call	Bond Future	2354	2	2354	2	0.00
09/11/2021	R213 On 03-February-22	9.22	Call	Bond Future	550	0	550	0	430.00
09/11/2021	R213 On 03-February-22	9.58	Call	Bond Future	1245	1	1245	1	0.00
09/11/2021	R213 On 03-February-22	9.76	Call	Bond Future	1728	1	1728	1	0.00
09/11/2021	R213 On 03-February-22	9.97	Call	Bond Future	2387	2	2387	2	0.00
09/11/2021	R213 On 03-February-22	8.63	Call	Bond Future	117	0	117	0	200.00
09/11/2021	R213 On 03-February-22	9.98	Call	Bond Future	2421	2	2421	2	0.00
09/11/2021	R213 On 03-February-22	8.80	Call	Bond Future	191	0	191	0	102.00
09/11/2021	R213 On 03-February-22	10.67	Call	Bond Future	5131	5	5131	5	0.00
09/11/2021	R213 On 03-February-22	10.00	Call	Bond Future	2490	2	2490	2	0.00
09/11/2021	R213 On 03-February-22	10.00	Put	Bond Future	1027	1	1027	1	430.00
09/11/2021	R213 On 03-February-22	10.67	Put	Bond Future	292	0	292	0	220.00
09/11/2021	R213 On 03-February-22	8.80	Put	Bond Future	5254	6	5254	6	0.00
09/11/2021	R213 On 03-February-22	10.60	Put	Bond Future	334	0	334	0	430.00
09/11/2021	R213 On 03-February-22	9.98	Put	Bond Future	1062	1	1062	1	0.00
09/11/2021	R213 On 03-February-22	9.22	Put	Bond Future	3256	4	3256	4	0.00
09/11/2021	R213 On 03-February-22	9.58	Put	Bond Future	1994	2	1994	2	200.00
09/11/2021	R213 On 03-February-22	8.63	Put	Bond Future	6157	7	6157	7	0.00
09/11/2021	R213 On 03-February-22	9.97	Put	Bond Future	1080	1	1080	1	0.00
09/11/2021	R213 On 03-February-22	9.76	Put	Bond Future	1520	2	1520	2	102.00
09/11/2021	R213 On 03-February-22	9.96	Put	Bond Future	1098	1	1098	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
09/11/2021	R213 On 03-February-22	10.17	Put	Bond Future	758	1	758	1	220.00
09/11/2021	R213 On 03-February-22	10.15	Put	Bond Future	787	1	787	1	200.00
09/11/2021	R213 On 03-February-22	10.25	Put	Bond Future	654	1	654	1	102.00
09/11/2021	R213 On 03-February-22	9.15	Put	Bond Future	3561	4	3561	4	0.00
09/11/2021	R213 On 05-May-22			Bond Future	9.91	83.9833	9.9138	83.9833	0.00
09/11/2021	R213 On 05-May-22	10.64	Call	Bond Future	4583	4	4583	4	0.00
09/11/2021	R213 On 05-May-22	10.65	Call	Bond Future	4619	4	4619	4	0.00
09/11/2021	R213 On 05-May-22	10.63	Call	Bond Future	4546	4	4546	4	0.00
09/11/2021	R213 On 05-May-22	10.65	Put	Bond Future	944	1	944	1	0.00
09/11/2021	R213 On 05-May-22	10.64	Put	Bond Future	956	1	956	1	0.00
09/11/2021	R213 On 05-May-22	10.63	Put	Bond Future	968	1	968	1	0.00
09/11/2021	R213 On 04-August-22			Bond Future	10.12	84.9518	10.1248	84.9518	0.00
09/11/2021	R213 On 04-August-22	9.90	Call	Bond Future	2106	2	2106	2	0.00
09/11/2021	R213 On 04-August-22	9.88	Call	Bond Future	2059	2	2059	2	0.00
09/11/2021	R213 On 04-August-22	9.89	Call	Bond Future	2082	2	2082	2	0.00
09/11/2021	R213 On 04-August-22	9.90	Put	Bond Future	3234	4	3234	4	0.00
09/11/2021	R213 On 04-August-22	9.88	Put	Bond Future	3289	4	3289	4	0.00
09/11/2021	R213 On 04-August-22	9.89	Put	Bond Future	3262	4	3262	4	0.00
09/11/2021	R213 On 03-November-22			Bond Future	10.33	82.5231	10.3350	82.5231	0.00
09/11/2021	R213 On 03-November-22	10.40	Call	Bond Future	3322	3	3322	3	0.00
09/11/2021	R213 On 03-November-22	10.38	Call	Bond Future	3270	3	3270	3	0.00
09/11/2021	R213 On 03-November-22	10.39	Call	Bond Future	3296	3	3296	3	0.00
09/11/2021	R213 On 03-November-22	10.39	Put	Bond Future	3031	3	3031	3	0.00
09/11/2021	R213 On 03-November-22	10.38	Put	Bond Future	3053	3	3053	3	0.00
09/11/2021	R213 On 03-November-22	10.40	Put	Bond Future	3009	3	3009	3	0.00
09/11/2021	R214 On 04-November-21			Bond Future	10.89	66.1282	10.8900	66.1282	0.00
09/11/2021	R214 On 03-February-22			Bond Future	10.68	68.8144	10.6813	68.8144	20,094.00
09/11/2021	R214 On 03-February-22	11.39	Call	Bond Future	4510	4	4510	4	0.00
09/11/2021	R214 On 03-February-22	11.40	Call	Bond Future	4554	4	4554	4	0.00
09/11/2021	R214 On 03-February-22	11.41	Call	Bond Future	4598	4	4598	4	0.00
09/11/2021	R214 On 03-February-22	11.39	Put	Bond Future	534	1	534	1	0.00
09/11/2021	R214 On 03-February-22	11.40	Put	Bond Future	524	1	524	1	0.00
09/11/2021	R214 On 03-February-22	11.41	Put	Bond Future	515	1	515	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
09/11/2021	R214 On 05-May-22			Bond Future	10.84	66.3494	10.8439	66.3494	441.00
09/11/2021	R214 On 05-May-22	11.73	Call	Bond Future	5676	5	5676	5	0.00
09/11/2021	R214 On 05-May-22	11.74	Call	Bond Future	5717	5	5717	5	0.00
09/11/2021	R214 On 05-May-22	11.75	Call	Bond Future	5758	6	5758	6	0.00
09/11/2021	R214 On 05-May-22	11.73	Put	Bond Future	875	1	875	1	0.00
09/11/2021	R214 On 05-May-22	11.74	Put	Bond Future	865	1	865	1	0.00
09/11/2021	R214 On 05-May-22	11.75	Put	Bond Future	855	1	855	1	0.00
09/11/2021	R214 On 04-August-22			Bond Future	11.02	67.1116	11.0177	67.1116	0.00
09/11/2021	R214 On 04-August-22	10.97	Call	Bond Future	2799	3	2799	3	0.00
09/11/2021	R214 On 04-August-22	10.98	Call	Bond Future	2828	3	2828	3	0.00
09/11/2021	R214 On 04-August-22	10.99	Call	Bond Future	2857	3	2857	3	0.00
09/11/2021	R214 On 04-August-22	10.98	Put	Bond Future	3039	3	3039	3	0.00
09/11/2021	R214 On 04-August-22	10.99	Put	Bond Future	3012	3	3012	3	0.00
09/11/2021	R214 On 04-August-22	10.97	Put	Bond Future	3067	3	3067	3	0.00
09/11/2021	R214 On 03-November-22			Bond Future	11.19	64.7066	11.1876	64.7066	0.00
09/11/2021	R214 On 03-November-22	11.35	Call	Bond Future	3956	4	3956	4	0.00
09/11/2021	R214 On 03-November-22	11.36	Call	Bond Future	3985	4	3985	4	0.00
09/11/2021	R214 On 03-November-22	11.34	Call	Bond Future	3926	4	3926	4	0.00
09/11/2021	R214 On 03-November-22	11.36	Put	Bond Future	3052	3	3052	3	0.00
09/11/2021	R214 On 03-November-22	11.35	Put	Bond Future	3076	3	3076	3	0.00
09/11/2021	R214 On 03-November-22	11.34	Put	Bond Future	3100	3	3100	3	0.00
09/11/2021	R248 On 04-November-21			Bond Future	10.85	83.5111	10.8500	83.5111	0.00
09/11/2021	R248 On 03-February-22			Bond Future	10.65	86.8461	10.6488	86.8461	179,193.00
09/11/2021	R248 On 03-February-22	10.20	Call	Bond Future	851	1	851	1	900.00
09/11/2021	R248 On 03-February-22	11.49	Call	Bond Future	6420	6	6420	6	0.00
09/11/2021	R248 On 03-February-22	11.00	Call	Bond Future	3783	4	3783	4	100.00
09/11/2021	R248 On 03-February-22	10.70	Call	Bond Future	2433	2	2433	2	1,300.00
09/11/2021	R248 On 03-February-22	9.80	Call	Bond Future	281	0	281	0	0.00
09/11/2021	R248 On 03-February-22	10.00	Call	Bond Future	482	0	482	0	1,300.00
09/11/2021	R248 On 03-February-22	11.48	Call	Bond Future	6363	6	6363	6	0.00
09/11/2021	R248 On 03-February-22	11.47	Call	Bond Future	6306	6	6306	6	0.00
09/11/2021	R248 On 03-February-22	10.40	Call	Bond Future	1369	1	1369	1	100.00
09/11/2021	R248 On 03-February-22	10.50	Call	Bond Future	1685	2	1685	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
09/11/2021	R248 On 03-February-22	10.90	Call	Bond Future	3306	3	3306	3	900.00
09/11/2021	R248 On 03-February-22	10.50	Put	Bond Future	2814	3	2814	3	0.00
09/11/2021	R248 On 03-February-22	11.49	Put	Bond Future	507	1	507	1	0.00
09/11/2021	R248 On 03-February-22	10.00	Put	Bond Future	5603	6	5603	6	0.00
09/11/2021	R248 On 03-February-22	10.20	Put	Bond Future	4337	5	4337	5	0.00
09/11/2021	R248 On 03-February-22	10.90	Put	Bond Future	1460	2	1460	2	0.00
09/11/2021	R248 On 03-February-22	9.80	Put	Bond Future	7090	7	7090	7	0.00
09/11/2021	R248 On 03-February-22	10.70	Put	Bond Future	2051	2	2051	2	0.00
09/11/2021	R248 On 03-February-22	11.00	Put	Bond Future	1221	1	1221	1	0.00
09/11/2021	R248 On 03-February-22	11.47	Put	Bond Future	525	1	525	1	0.00
09/11/2021	R248 On 03-February-22	10.40	Put	Bond Future	3271	4	3271	4	0.00
09/11/2021	R248 On 03-February-22	11.48	Put	Bond Future	516	1	516	1	0.00
09/11/2021	R248 On 05-May-22			Bond Future	10.81	83.4593	10.8089	83.4593	2,035.00
09/11/2021	R248 On 05-May-22	11.81	Call	Bond Future	7712	7	7712	7	0.00
09/11/2021	R248 On 05-May-22	11.80	Call	Bond Future	7659	7	7659	7	0.00
09/11/2021	R248 On 05-May-22	11.79	Call	Bond Future	7607	7	7607	7	0.00
09/11/2021	R248 On 05-May-22	11.79	Put	Bond Future	950	1	950	1	0.00
09/11/2021	R248 On 05-May-22	11.81	Put	Bond Future	930	1	930	1	0.00
09/11/2021	R248 On 05-May-22	11.80	Put	Bond Future	940	1	940	1	0.00
09/11/2021	R248 On 04-August-22			Bond Future	10.98	84.4183	10.9802	84.4183	0.00
09/11/2021	R248 On 04-August-22	11.00	Call	Bond Future	3780	4	3780	4	0.00
09/11/2021	R248 On 04-August-22	10.99	Call	Bond Future	3743	4	3743	4	0.00
09/11/2021	R248 On 04-August-22	10.98	Call	Bond Future	3706	4	3706	4	0.00
09/11/2021	R248 On 04-August-22	10.98	Put	Bond Future	3708	4	3708	4	0.00
09/11/2021	R248 On 04-August-22	10.99	Put	Bond Future	3674	4	3674	4	0.00
09/11/2021	R248 On 04-August-22	11.00	Put	Bond Future	3640	4	3640	4	0.00
09/11/2021	R248 On 03-November-22			Bond Future	11.15	81.1034	11.1477	81.1034	0.00
09/11/2021	R248 On 03-November-22	11.31	Call	Bond Future	4888	5	4888	5	0.00
09/11/2021	R248 On 03-November-22	11.30	Call	Bond Future	4851	5	4851	5	0.00
09/11/2021	R248 On 03-November-22	11.32	Call	Bond Future	4926	5	4926	5	0.00
09/11/2021	R248 On 03-November-22	11.30	Put	Bond Future	3809	4	3809	4	0.00
09/11/2021	R248 On 03-November-22	11.31	Put	Bond Future	3778	4	3778	4	0.00
09/11/2021	R248 On 03-November-22	11.32	Put	Bond Future	3748	4	3748	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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