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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
10/11/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2021	2025 On 03-February-22			Bond Future	154.81	154.7231	154.8115	154.7231	5,316.00
10/11/2021	2025 On 05-May-22			Bond Future	156.70	156.6108	156.6984	156.6108	164.00
10/11/2021	2025 On 04-August-22			Bond Future	157.00	156.9093	156.9981	156.9093	0.00
10/11/2021	2025 On 03-November-22			Bond Future	158.98	158.8920	158.9811	158.8920	0.00
10/11/2021	2029 On 03-February-22			Bond Future	114.43	113.9269	114.4268	113.9269	2,806.00
10/11/2021	2029 On 05-May-22			Bond Future	114.62	114.1195	114.6242	114.1195	186.00
10/11/2021	2029 On 04-August-22			Bond Future	116.02	115.5113	116.0220	115.5113	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2021	2029 On 03-November-22			Bond Future	116.26	115.7477	116.2645	115.7477	0.00
10/11/2021	2030 On 03-February-22			Bond Future	9.56	92.1438	9.5586	92.1438	84,373.00
10/11/2021	2030 On 03-February-22	9,90	Call	Bond Future	2690	3	2690	3	0.00
10/11/2021	2030 On 03-February-22	10,85	Call	Bond Future	6569	7	6569	7	0.00
10/11/2021	2030 On 03-February-22	9,60	Call	Bond Future	1744	2	1744	2	1,000.00
10/11/2021	2030 On 03-February-22	9,78	Call	Bond Future	2285	3	2285	3	0.00
10/11/2021	2030 On 03-February-22	9,44	Call	Bond Future	1330	2	1330	2	0.00
10/11/2021	2030 On 03-February-22	9,43	Call	Bond Future	1307	2	1307	2	0.00
10/11/2021	2030 On 03-February-22	8,39	Call	Bond Future	81	0	81	0	101.00
10/11/2021	2030 On 03-February-22	8,85	Call	Bond Future	350	0	350	0	1,000.00
10/11/2021	2030 On 03-February-22	9,10	Call	Bond Future	664	1	664	1	4,000.00
10/11/2021	2030 On 03-February-22	9,45	Call	Bond Future	1354	2	1354	2	0.00
10/11/2021	2030 On 03-February-22	9,35	Call	Bond Future	1127	1	1127	1	0.00
10/11/2021	2030 On 03-February-22	9,35	Put	Bond Future	2217	2	2217	2	101.00
10/11/2021	2030 On 03-February-22	9,45	Put	Bond Future	1920	2	1920	2	0.00
10/11/2021	2030 On 03-February-22	9,10	Put	Bond Future	3084	3	3084	3	0.00
10/11/2021	2030 On 03-February-22	9,90	Put	Bond Future	940	1	940	1	8,000.00
10/11/2021	2030 On 03-February-22	8,85	Put	Bond Future	4123	4	4123	4	0.00
10/11/2021	2030 On 03-February-22	8,39	Put	Bond Future	6410	6	6410	6	0.00
10/11/2021	2030 On 03-February-22	9,43	Put	Bond Future	1977	2	1977	2	0.00
10/11/2021	2030 On 03-February-22	9,44	Put	Bond Future	1948	2	1948	2	0.00
10/11/2021	2030 On 03-February-22	9,78	Put	Bond Future	1146	1	1146	1	101.00
10/11/2021	2030 On 03-February-22	9,60	Put	Bond Future	1530	1	1530	1	0.00
10/11/2021	2030 On 03-February-22	10,85	Put	Bond Future	172	0	172	0	1,000.00
10/11/2021	2030 On 05-May-22			Bond Future	9.77	93.2466	9.7726	93.2466	14,728.00
10/11/2021	2030 On 05-May-22	11,04	Call	Bond Future	6636	7	6636	7	0.00
10/11/2021	2030 On 05-May-22	10,19	Call	Bond Future	3496	4	3496	4	0.00
10/11/2021	2030 On 05-May-22	8,89	Call	Bond Future	608	1	608	1	1,800.00
10/11/2021	2030 On 05-May-22	9,35	Call	Bond Future	1312	2	1312	2	0.00
10/11/2021	2030 On 05-May-22	8,81	Call	Bond Future	520	1	520	1	200.00
10/11/2021	2030 On 05-May-22	7,73	Call	Bond Future	58	0	58	0	200.00
10/11/2021	2030 On 05-May-22	10,20	Call	Bond Future	3529	4	3529	4	0.00
10/11/2021	2030 On 05-May-22	10,21	Call	Bond Future	3562	4	3562	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
10/11/2021	2030 On 05-May-22	8,47	Call	Bond Future	277	0	277	0	1,073.00
10/11/2021	2030 On 05-May-22	9,95	Call	Bond Future	2750	3	2750	3	0.00
10/11/2021	2030 On 05-May-22	8,14	Call	Bond Future	143	0	143	0	1,800.00
10/11/2021	2030 On 05-May-22	8,14	Put	Bond Future	8816	8	8816	8	0.00
10/11/2021	2030 On 05-May-22	8,81	Put	Bond Future	5512	5	5512	5	0.00
10/11/2021	2030 On 05-May-22	10,21	Put	Bond Future	1404	1	1404	1	0.00
10/11/2021	2030 On 05-May-22	8,89	Put	Bond Future	5171	5	5171	5	0.00
10/11/2021	2030 On 05-May-22	10,20	Put	Bond Future	1419	1	1419	1	200.00
10/11/2021	2030 On 05-May-22	7,73	Put	Bond Future	11072	11	11072	11	0.00
10/11/2021	2030 On 05-May-22	9,35	Put	Bond Future	3461	3	3461	3	1,073.00
10/11/2021	2030 On 05-May-22	9,95	Put	Bond Future	1867	2	1867	2	1,073.00
10/11/2021	2030 On 05-May-22	8,47	Put	Bond Future	7114	7	7114	7	0.00
10/11/2021	2030 On 05-May-22	10,19	Put	Bond Future	1435	1	1435	1	0.00
10/11/2021	2030 On 05-May-22	11,04	Put	Bond Future	561	0	561	0	1,800.00
10/11/2021	2030 On 04-August-22			Bond Future	10.01	90.3088	10.0106	90.3088	0.00
10/11/2021	2030 On 04-August-22	9,54	Call	Bond Future	1718	2	1718	2	0.00
10/11/2021	2030 On 04-August-22	9,55	Call	Bond Future	1737	2	1737	2	0.00
10/11/2021	2030 On 04-August-22	9,05	Call	Bond Future	920	1	920	1	800.00
10/11/2021	2030 On 04-August-22	8,30	Call	Bond Future	312	0	312	0	800.00
10/11/2021	2030 On 04-August-22	10,95	Call	Bond Future	5644	6	5644	6	0.00
10/11/2021	2030 On 04-August-22	9,56	Call	Bond Future	1757	2	1757	2	0.00
10/11/2021	2030 On 04-August-22	9,56	Put	Bond Future	3966	4	3966	4	0.00
10/11/2021	2030 On 04-August-22	10,95	Put	Bond Future	1252	1	1252	1	800.00
10/11/2021	2030 On 04-August-22	8,30	Put	Bond Future	9077	9	9077	9	0.00
10/11/2021	2030 On 04-August-22	9,05	Put	Bond Future	5713	5	5713	5	0.00
10/11/2021	2030 On 04-August-22	9,55	Put	Bond Future	3996	4	3996	4	0.00
10/11/2021	2030 On 04-August-22	9,54	Put	Bond Future	4027	4	4027	4	0.00
10/11/2021	2030 On 03-November-22			Bond Future	10.24	91.4791	10.2356	91.4791	0.00
10/11/2021	2030 On 03-November-22	10,08	Call	Bond Future	2748	3	2748	3	0.00
10/11/2021	2030 On 03-November-22	10,09	Call	Bond Future	2771	3	2771	3	0.00
10/11/2021	2030 On 03-November-22	10,10	Call	Bond Future	2795	3	2795	3	0.00
10/11/2021	2030 On 03-November-22	10,10	Put	Bond Future	3429	3	3429	3	0.00
10/11/2021	2030 On 03-November-22	10,09	Put	Bond Future	3453	3	3453	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2021	2030 On 03-November-22	10,08	Put	Bond Future	3477	3	3477	3	0.00
10/11/2021	2032 On 03-February-22			Bond Future	9.99	92.5229	9.9896	92.5229	109,450.00
10/11/2021	2032 On 03-February-22	8,91	Call	Bond Future	94	0	94	0	198.00
10/11/2021	2032 On 03-February-22	9,14	Call	Bond Future	216	0	216	0	97.00
10/11/2021	2032 On 03-February-22	9,57	Call	Bond Future	783	1	783	1	1,050.00
10/11/2021	2032 On 03-February-22	10,95	Call	Bond Future	5729	6	5729	6	0.00
10/11/2021	2032 On 03-February-22	10,90	Call	Bond Future	5494	6	5494	6	0.00
10/11/2021	2032 On 03-February-22	10,45	Call	Bond Future	3489	4	3489	4	0.00
10/11/2021	2032 On 03-February-22	10,35	Call	Bond Future	3084	3	3084	3	0.00
10/11/2021	2032 On 03-February-22	9,90	Call	Bond Future	1560	2	1560	2	900.00
10/11/2021	2032 On 03-February-22	10,14	Call	Bond Future	2307	3	2307	3	0.00
10/11/2021	2032 On 03-February-22	10,44	Call	Bond Future	3448	4	3448	4	0.00
10/11/2021	2032 On 03-February-22	9,62	Call	Bond Future	882	1	882	1	210.00
10/11/2021	2032 On 03-February-22	9,81	Call	Bond Future	1320	1	1320	1	0.00
10/11/2021	2032 On 03-February-22	9,58	Call	Bond Future	802	1	802	1	400.00
10/11/2021	2032 On 03-February-22	9,67	Call	Bond Future	988	1	988	1	0.00
10/11/2021	2032 On 03-February-22	11,13	Call	Bond Future	6583	7	6583	7	0.00
10/11/2021	2032 On 03-February-22	10,65	Call	Bond Future	4351	5	4351	5	0.00
10/11/2021	2032 On 03-February-22	10,66	Call	Bond Future	4395	5	4395	5	0.00
10/11/2021	2032 On 03-February-22	10,53	Call	Bond Future	3826	4	3826	4	0.00
10/11/2021	2032 On 03-February-22	10,42	Call	Bond Future	3366	4	3366	4	0.00
10/11/2021	2032 On 03-February-22	10,43	Call	Bond Future	3406	4	3406	4	0.00
10/11/2021	2032 On 03-February-22	10,43	Put	Bond Future	893	1	893	1	0.00
10/11/2021	2032 On 03-February-22	10,42	Put	Bond Future	908	1	908	1	0.00
10/11/2021	2032 On 03-February-22	10,53	Put	Bond Future	755	1	755	1	210.00
10/11/2021	2032 On 03-February-22	10,35	Put	Bond Future	1020	1	1020	1	400.00
10/11/2021	2032 On 03-February-22	10,66	Put	Bond Future	607	0	607	0	97.00
10/11/2021	2032 On 03-February-22	10,45	Put	Bond Future	863	1	863	1	198.00
10/11/2021	2032 On 03-February-22	10,65	Put	Bond Future	617	0	617	0	1,050.00
10/11/2021	2032 On 03-February-22	11,13	Put	Bond Future	266	0	266	0	210.00
10/11/2021	2032 On 03-February-22	8,91	Put	Bond Future	6682	6	6682	6	0.00
10/11/2021	2032 On 03-February-22	9,58	Put	Bond Future	3229	3	3229	3	0.00
10/11/2021	2032 On 03-February-22	9,81	Put	Bond Future	2373	2	2373	2	198.00

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10/11/2021	2032 On 03-February-22	9,90	Put	Bond Future	2083	2	2083	2	900.00
10/11/2021	2032 On 03-February-22	9,62	Put	Bond Future	3068	3	3068	3	0.00
10/11/2021	2032 On 03-February-22	9,67	Put	Bond Future	2874	2	2874	2	1,050.00
10/11/2021	2032 On 03-February-22	10,44	Put	Bond Future	878	1	878	1	0.00
10/11/2021	2032 On 03-February-22	10,14	Put	Bond Future	1438	1	1438	1	97.00
10/11/2021	2032 On 03-February-22	10,90	Put	Bond Future	402	0	402	0	900.00
10/11/2021	2032 On 03-February-22	10,95	Put	Bond Future	369	0	369	0	400.00
10/11/2021	2032 On 03-February-22	9,57	Put	Bond Future	3270	3	3270	3	0.00
10/11/2021	2032 On 03-February-22	9,14	Put	Bond Future	5348	5	5348	5	0.00
10/11/2021	2032 On 05-May-22			Bond Future	10.19	89.4828	10.1903	89.4828	20,384.00
10/11/2021	2032 On 05-May-22	11,02	Call	Bond Future	5581	6	5581	6	0.00
10/11/2021	2032 On 05-May-22	11,04	Call	Bond Future	5663	6	5663	6	0.00
10/11/2021	2032 On 05-May-22	10,29	Call	Bond Future	2856	3	2856	3	993.00
10/11/2021	2032 On 05-May-22	9,58	Call	Bond Future	1085	1	1085	1	780.00
10/11/2021	2032 On 05-May-22	10,18	Call	Bond Future	2519	3	2519	3	780.00
10/11/2021	2032 On 05-May-22	11,18	Call	Bond Future	6250	7	6250	7	0.00
10/11/2021	2032 On 05-May-22	10,98	Call	Bond Future	5416	6	5416	6	0.00
10/11/2021	2032 On 05-May-22	11,03	Call	Bond Future	5622	6	5622	6	0.00
10/11/2021	2032 On 05-May-22	11,03	Put	Bond Future	1048	1	1048	1	0.00
10/11/2021	2032 On 05-May-22	10,29	Put	Bond Future	2296	2	2296	2	0.00
10/11/2021	2032 On 05-May-22	10,98	Put	Bond Future	1106	1	1106	1	993.00
10/11/2021	2032 On 05-May-22	11,18	Put	Bond Future	893	1	893	1	780.00
10/11/2021	2032 On 05-May-22	11,02	Put	Bond Future	1060	1	1060	1	0.00
10/11/2021	2032 On 05-May-22	10,18	Put	Bond Future	2578	2	2578	2	0.00
10/11/2021	2032 On 05-May-22	9,58	Put	Bond Future	4621	4	4621	4	0.00
10/11/2021	2032 On 05-May-22	11,04	Put	Bond Future	1037	1	1037	1	0.00
10/11/2021	2032 On 04-August-22			Bond Future	10.41	90.5030	10.4054	90.5030	0.00
10/11/2021	2032 On 04-August-22	11,60	Call	Bond Future	7345	8	7345	8	0.00
10/11/2021	2032 On 04-August-22	10,20	Call	Bond Future	2508	3	2508	3	0.00
10/11/2021	2032 On 04-August-22	10,21	Call	Bond Future	2534	3	2534	3	0.00
10/11/2021	2032 On 04-August-22	11,89	Call	Bond Future	8527	9	8527	9	0.00
10/11/2021	2032 On 04-August-22	10,22	Call	Bond Future	2560	3	2560	3	0.00
10/11/2021	2032 On 04-August-22	8,97	Call	Bond Future	444	1	444	1	800.00

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10/11/2021	2032 On 04-August-22	9,72	Call	Bond Future	1430	1	1430	1	800.00
10/11/2021	2032 On 04-August-22	9,72	Put	Bond Future	5290	5	5290	5	0.00
10/11/2021	2032 On 04-August-22	8,97	Put	Bond Future	8791	8	8791	8	0.00
10/11/2021	2032 On 04-August-22	10,20	Put	Bond Future	3641	3	3641	3	0.00
10/11/2021	2032 On 04-August-22	10,21	Put	Bond Future	3612	3	3612	3	0.00
10/11/2021	2032 On 04-August-22	11,89	Put	Bond Future	886	1	886	1	0.00
10/11/2021	2032 On 04-August-22	10,22	Put	Bond Future	3582	3	3582	3	0.00
10/11/2021	2032 On 04-August-22	11,60	Put	Bond Future	1124	1	1124	1	800.00
10/11/2021	2032 On 03-November-22			Bond Future	10.62	87.5303	10.6183	87.5303	0.00
10/11/2021	2032 On 03-November-22	10,66	Call	Bond Future	3593	4	3593	4	0.00
10/11/2021	2032 On 03-November-22	10,66	Put	Bond Future	3372	3	3372	3	0.00
10/11/2021	2033 On 03-February-22			Bond Future	109.49	109.2297	109.4853	109.2297	7,393.00
10/11/2021	2033 On 05-May-22			Bond Future	109.54	109.2838	109.5413	109.2838	2,121.00
10/11/2021	2033 On 04-August-22			Bond Future	110.88	110.6166	110.8772	110.6166	0.00
10/11/2021	2033 On 03-November-22			Bond Future	110.97	110.7105	110.9739	110.7105	0.00
10/11/2021	2037 On 03-February-22			Bond Future	10.60	85.0109	10.6023	85.0109	111,894.00
10/11/2021	2037 On 03-February-22	11,47	Call	Bond Future	5954	6	5954	6	0.00
10/11/2021	2037 On 03-February-22	11,45	Call	Bond Future	5853	6	5853	6	0.00
10/11/2021	2037 On 03-February-22	11,46	Call	Bond Future	5904	6	5904	6	0.00
10/11/2021	2037 On 03-February-22	11,47	Put	Bond Future	541	0	541	0	0.00
10/11/2021	2037 On 03-February-22	11,45	Put	Bond Future	559	0	559	0	0.00
10/11/2021	2037 On 03-February-22	11,46	Put	Bond Future	550	0	550	0	0.00
10/11/2021	2037 On 05-May-22			Bond Future	10.79	86.0284	10.7905	86.0284	11,855.00
10/11/2021	2037 On 05-May-22	11,84	Call	Bond Future	7274	8	7274	8	0.00
10/11/2021	2037 On 05-May-22	11,82	Call	Bond Future	7180	7	7180	7	0.00
10/11/2021	2037 On 05-May-22	11,83	Call	Bond Future	7227	7	7227	7	0.00
10/11/2021	2037 On 05-May-22	11,84	Put	Bond Future	957	1	957	1	0.00
10/11/2021	2037 On 05-May-22	11,82	Put	Bond Future	977	1	977	1	0.00
10/11/2021	2037 On 05-May-22	11,83	Put	Bond Future	967	1	967	1	0.00
10/11/2021	2037 On 04-August-22			Bond Future	11.00	82.7536	10.9951	82.7536	0.00
10/11/2021	2037 On 04-August-22	10,91	Call	Bond Future	3204	3	3204	3	0.00
10/11/2021	2037 On 04-August-22	11,42	Call	Bond Future	4978	5	4978	5	0.00
10/11/2021	2037 On 04-August-22	10,10	Call	Bond Future	1188	1	1188	1	50.00

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10/11/2021	2037 On 04-August-22	10,89	Call	Bond Future	3143	3	3143	3	0.00
10/11/2021	2037 On 04-August-22	10,90	Call	Bond Future	3173	3	3173	3	0.00
10/11/2021	2037 On 04-August-22	10,89	Put	Bond Future	3798	3	3798	3	0.00
10/11/2021	2037 On 04-August-22	10,91	Put	Bond Future	3734	3	3734	3	0.00
10/11/2021	2037 On 04-August-22	10,10	Put	Bond Future	7026	7	7026	7	0.00
10/11/2021	2037 On 04-August-22	10,90	Put	Bond Future	3766	3	3766	3	50.00
10/11/2021	2037 On 04-August-22	11,42	Put	Bond Future	2405	2	2405	2	50.00
10/11/2021	2037 On 03-November-22			Bond Future	11.19	83.8308	11.1853	83.8308	0.00
10/11/2021	2037 On 03-November-22	11,30	Call	Bond Future	4393	5	4393	5	0.00
10/11/2021	2037 On 03-November-22	11,31	Call	Bond Future	4427	5	4427	5	0.00
10/11/2021	2037 On 03-November-22	11,32	Call	Bond Future	4460	5	4460	5	0.00
10/11/2021	2037 On 03-November-22	11,30	Put	Bond Future	3705	3	3705	3	0.00
10/11/2021	2037 On 03-November-22	11,31	Put	Bond Future	3679	3	3679	3	0.00
10/11/2021	2037 On 03-November-22	11,32	Put	Bond Future	3653	3	3653	3	0.00
10/11/2021	2038 On 03-February-22			Bond Future	121.89	121.4431	121.8866	121.4431	6,276.00
10/11/2021	2038 On 05-May-22			Bond Future	123.37	122.9251	123.3725	122.9251	677.00
10/11/2021	2038 On 04-August-22			Bond Future	123.06	122.6113	123.0644	122.6113	0.00
10/11/2021	2038 On 03-November-22			Bond Future	124.62	124.1609	124.6190	124.1609	0.00
10/11/2021	2040 On 03-February-22			Bond Future	10.76	86.8742	10.7638	86.8742	76,931.00
10/11/2021	2040 On 03-February-22	11,57	Call	Bond Future	5997	6	5997	6	0.00
10/11/2021	2040 On 03-February-22	11,58	Call	Bond Future	6051	6	6051	6	0.00
10/11/2021	2040 On 03-February-22	11,59	Call	Bond Future	6104	7	6104	7	0.00
10/11/2021	2040 On 03-February-22	11,57	Put	Bond Future	623	0	623	0	0.00
10/11/2021	2040 On 03-February-22	11,58	Put	Bond Future	613	0	613	0	0.00
10/11/2021	2040 On 03-February-22	11,59	Put	Bond Future	603	0	603	0	0.00
10/11/2021	2040 On 05-May-22			Bond Future	10.95	87.9140	10.9481	87.9140	8,498.00
10/11/2021	2040 On 05-May-22	11,91	Call	Bond Future	7372	8	7372	8	0.00
10/11/2021	2040 On 05-May-22	9,82	Call	Bond Future	461	1	461	1	1,200.00
10/11/2021	2040 On 05-May-22	11,90	Call	Bond Future	7323	8	7323	8	0.00
10/11/2021	2040 On 05-May-22	10,57	Call	Bond Future	1927	2	1927	2	1,200.00
10/11/2021	2040 On 05-May-22	11,92	Call	Bond Future	7421	8	7421	8	0.00
10/11/2021	2040 On 05-May-22	13,04	Call	Bond Future	12941	13	12941	13	0.00
10/11/2021	2040 On 05-May-22	13,04	Put	Bond Future	359	0	359	0	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
10/11/2021	2040 On 05-May-22	11,92	Put	Bond Future	1172	1	1172	1	0.00
10/11/2021	2040 On 05-May-22	10,57	Put	Bond Future	4572	4	4572	4	0.00
10/11/2021	2040 On 05-May-22	11,91	Put	Bond Future	1183	1	1183	1	0.00
10/11/2021	2040 On 05-May-22	11,90	Put	Bond Future	1195	1	1195	1	0.00
10/11/2021	2040 On 05-May-22	9,82	Put	Bond Future	8744	8	8744	8	0.00
10/11/2021	2040 On 04-August-22			Bond Future	11.15	84.4100	11.1479	84.4100	0.00
10/11/2021	2040 On 04-August-22	11,04	Call	Bond Future	3388	3	3388	3	0.00
10/11/2021	2040 On 04-August-22	12,24	Call	Bond Future	8325	9	8325	9	0.00
10/11/2021	2040 On 04-August-22	9,70	Call	Bond Future	543	1	543	1	460.00
10/11/2021	2040 On 04-August-22	10,70	Call	Bond Future	2364	2	2364	2	460.00
10/11/2021	2040 On 04-August-22	11,03	Call	Bond Future	3355	3	3355	3	0.00
10/11/2021	2040 On 04-August-22	11,05	Call	Bond Future	3421	4	3421	4	0.00
10/11/2021	2040 On 04-August-22	11,05	Put	Bond Future	4075	4	4075	4	0.00
10/11/2021	2040 On 04-August-22	12,24	Put	Bond Future	1547	1	1547	1	460.00
10/11/2021	2040 On 04-August-22	9,70	Put	Bond Future	11080	11	11080	11	0.00
10/11/2021	2040 On 04-August-22	11,03	Put	Bond Future	4143	4	4143	4	0.00
10/11/2021	2040 On 04-August-22	10,70	Put	Bond Future	5420	5	5420	5	0.00
10/11/2021	2040 On 04-August-22	11,04	Put	Bond Future	4109	4	4109	4	0.00
10/11/2021	2040 On 03-November-22			Bond Future	11.33	85.5093	11.3334	85.5093	0.00
10/11/2021	2040 On 03-November-22	11,41	Call	Bond Future	4526	5	4526	5	0.00
10/11/2021	2040 On 03-November-22	11,39	Call	Bond Future	4457	5	4457	5	0.00
10/11/2021	2040 On 03-November-22	11,40	Call	Bond Future	4491	5	4491	5	0.00
10/11/2021	2040 On 03-November-22	11,41	Put	Bond Future	4033	4	4033	4	0.00
10/11/2021	2040 On 03-November-22	11,39	Put	Bond Future	4093	4	4093	4	0.00
10/11/2021	2040 On 03-November-22	11,40	Put	Bond Future	4063	4	4063	4	0.00
10/11/2021	2044 On 03-February-22			Bond Future	10.80	83.7908	10.7951	83.7908	54,050.00
10/11/2021	2044 On 03-February-22	11,61	Call	Bond Future	6132	7	6132	7	0.00
10/11/2021	2044 On 03-February-22	11,59	Call	Bond Future	6025	7	6025	7	0.00
10/11/2021	2044 On 03-February-22	11,60	Call	Bond Future	6078	7	6078	7	0.00
10/11/2021	2044 On 03-February-22	11,60	Put	Bond Future	636	0	636	0	0.00
10/11/2021	2044 On 03-February-22	11,59	Put	Bond Future	646	0	646	0	0.00
10/11/2021	2044 On 03-February-22	11,61	Put	Bond Future	626	0	626	0	0.00
10/11/2021	2044 On 05-May-22			Bond Future	10.97	84.7938	10.9698	84.7938	5,735.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2021	2044 On 05-May-22	11,93	Call	Bond Future	7463	8	7463	8	0.00
10/11/2021	2044 On 05-May-22	11,92	Call	Bond Future	7414	8	7414	8	0.00
10/11/2021	2044 On 05-May-22	11,91	Call	Bond Future	7365	8	7365	8	0.00
10/11/2021	2044 On 05-May-22	11,91	Put	Bond Future	1226	1	1226	1	0.00
10/11/2021	2044 On 05-May-22	11,92	Put	Bond Future	1214	1	1214	1	0.00
10/11/2021	2044 On 05-May-22	11,93	Put	Bond Future	1202	1	1202	1	0.00
10/11/2021	2044 On 04-August-22			Bond Future	11.16	81.3792	11.1588	81.3792	0.00
10/11/2021	2044 On 04-August-22	11,10	Call	Bond Future	3584	4	3584	4	0.00
10/11/2021	2044 On 04-August-22	11,08	Call	Bond Future	3515	4	3515	4	0.00
10/11/2021	2044 On 04-August-22	11,09	Call	Bond Future	3550	4	3550	4	0.00
10/11/2021	2044 On 04-August-22	11,09	Put	Bond Future	4018	3	4018	3	0.00
10/11/2021	2044 On 04-August-22	11,08	Put	Bond Future	4052	4	4052	4	0.00
10/11/2021	2044 On 04-August-22	11,10	Put	Bond Future	3984	3	3984	3	0.00
10/11/2021	2044 On 03-November-22			Bond Future	11.33	82.4392	11.3339	82.4392	0.00
10/11/2021	2044 On 03-November-22	11,40	Call	Bond Future	4532	5	4532	5	0.00
10/11/2021	2044 On 03-November-22	11,39	Call	Bond Future	4498	5	4498	5	0.00
10/11/2021	2044 On 03-November-22	11,41	Call	Bond Future	4567	5	4567	5	0.00
10/11/2021	2044 On 03-November-22	11,41	Put	Bond Future	4068	4	4068	4	0.00
10/11/2021	2044 On 03-November-22	11,40	Put	Bond Future	4098	4	4098	4	0.00
10/11/2021	2044 On 03-November-22	11,39	Put	Bond Future	4129	4	4129	4	0.00
10/11/2021	2046 On 03-February-22			Bond Future	109.02	108.9737	109.0166	108.9737	15,506.00
10/11/2021	2046 On 05-May-22			Bond Future	108.46	108.4220	108.4643	108.4220	171.00
10/11/2021	2046 On 04-August-22			Bond Future	109.79	109.7443	109.7870	109.7443	0.00
10/11/2021	2046 On 03-November-22			Bond Future	109.25	109.2096	109.2524	109.2096	0.00
10/11/2021	2050 On 03-February-22			Bond Future	113.45	111.8185	113.4472	111.8185	8,495.00
10/11/2021	2050 On 05-May-22			Bond Future	114.83	113.1826	114.8300	113.1826	379.00
10/11/2021	2050 On 04-August-22			Bond Future	114.22	112.5500	114.2174	112.5500	0.00
10/11/2021	2050 On 03-November-22			Bond Future	115.66	113.9725	115.6605	113.9725	0.00
10/11/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2021	AL37 On 03-February-22			Index Future	801.55	805.7260	801.5520	805.7260	0.00
10/11/2021	AL37 On 05-May-22			Index Future	811.12	815.3510	811.1230	815.3510	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2021	AL37 On 04-August-22			Index Future	820.72	824.9940	820.7170	824.9940	0.00
10/11/2021	AL37 On 03-November-22			Index Future	830.99	835.3270	830.9940	835.3270	0.00
10/11/2021	AL7T On 03-February-22			Index Future	924.19	929.5990	924.1870	929.5990	0.00
10/11/2021	AL7T On 05-May-22			Index Future	935.22	940.7030	935.2230	940.7030	0.00
10/11/2021	AL7T On 04-August-22			Index Future	946.29	951.8300	946.2850	951.8300	0.00
10/11/2021	AL7T On 03-November-22			Index Future	958.13	963.7510	958.1340	963.7510	0.00
10/11/2021	ALBI On 03-February-22			Index Future	820.42	825.2070	820.4180	825.2070	193.00
10/11/2021	ALBI On 05-May-22			Index Future	830.22	835.0650	830.2150	835.0650	29.00
10/11/2021	ALBI On 04-August-22			Index Future	840.04	844.9420	840.0350	844.9420	0.00
10/11/2021	ALBI On 03-November-22			Index Future	850.55	855.5240	850.5540	855.5240	0.00
10/11/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/11/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/11/2021	ES33 On 03-February-22			Bond Future	11.35	78.8192	11.3523	78.8192	263.00
10/11/2021	ES33 On 05-May-22			Bond Future	11.58	76.0032	11.5845	76.0032	87.00
10/11/2021	ES33 On 04-August-22			Bond Future	11.83	76.8824	11.8325	76.8824	0.00
10/11/2021	ES33 On 03-November-22			Bond Future	12.08	74.1252	12.0805	74.1252	0.00
10/11/2021	ES42 On 03-February-22			Bond Future	11.88	77.2816	11.8789	77.2816	3,579.00
10/11/2021	ES42 On 05-May-22			Bond Future	12.10	73.9659	12.0999	73.9659	1,190.00
10/11/2021	ES42 On 04-August-22			Bond Future	12.33	74.8195	12.3291	74.8195	0.00
10/11/2021	ES42 On 03-November-22			Bond Future	12.56	71.5568	12.5592	71.5568	0.00
10/11/2021	GOVI On 03-February-22			GOVI	809.57	814.3180	809.5680	814.3180	983.00
10/11/2021	GOVI On 03-February-22	792,74	Call	GOVI	168280	22	168280	22	0.00
10/11/2021	GOVI On 03-February-22	792,75	Call	GOVI	168180	22	168180	22	0.00
10/11/2021	GOVI On 03-February-22	792,76	Call	GOVI	168080	22	168080	22	0.00
10/11/2021	GOVI On 03-February-22	792,76	Put	GOVI	0	0	0	0	0.00
10/11/2021	GOVI On 03-February-22	792,75	Put	GOVI	0	0	0	0	0.00
10/11/2021	GOVI On 03-February-22	792,74	Put	GOVI	0	0	0	0	0.00
10/11/2021	GOVI On 05-May-22			GOVI	819.24	824.0460	819.2350	824.0460	0.00
10/11/2021	GOVI On 05-May-22	788,23	Call	GOVI	310050	36	310050	36	0.00
10/11/2021	GOVI On 05-May-22	788,24	Call	GOVI	309950	36	309950	36	0.00
10/11/2021	GOVI On 05-May-22	788,25	Call	GOVI	309850	36	309850	36	0.00
10/11/2021	GOVI On 05-May-22	788,25	Put	GOVI	0	0	0	0	0.00
10/11/2021	GOVI On 05-May-22	788,24	Put	GOVI	0	0	0	0	0.00
10/11/2021	GOVI On 05-May-22	788,23	Put	GOVI	0	0	0	0	0.00
10/11/2021	GOVI On 04-August-22			GOVI	828.93	833.7920	828.9250	833.7920	0.00
10/11/2021	GOVI On 04-August-22	819,26	Call	GOVI	96650	15	96650	15	0.00
10/11/2021	GOVI On 04-August-22	819,27	Call	GOVI	96550	15	96550	15	0.00
10/11/2021	GOVI On 04-August-22	819,28	Call	GOVI	96450	15	96450	15	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2021	GOVI On 04-August-22	819,28	Put	GOVI	0	0	0	0	0.00
10/11/2021	GOVI On 04-August-22	819,27	Put	GOVI	0	0	0	0	0.00
10/11/2021	GOVI On 04-August-22	819,26	Put	GOVI	0	0	0	0	0.00
10/11/2021	GOVI On 03-November-22			GOVI	839.31	844.2350	839.3050	844.2350	0.00
10/11/2021	GOVI On 03-November-22	820,43	Call	GOVI	188750	24	188750	24	0.00
10/11/2021	GOVI On 03-November-22	820,41	Call	GOVI	188950	24	188950	24	0.00
10/11/2021	GOVI On 03-November-22	820,42	Call	GOVI	188850	24	188850	24	0.00
10/11/2021	GOVI On 03-November-22	820,42	Put	GOVI	0	0	0	0	0.00
10/11/2021	GOVI On 03-November-22	820,41	Put	GOVI	0	0	0	0	0.00
10/11/2021	GOVI On 03-November-22	820,43	Put	GOVI	0	0	0	0	0.00
10/11/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/11/2021	IGOV On 03-February-22			Index Future	300.60	299.7220	300.6010	299.7220	479.00
10/11/2021	IGOV On 05-May-22			Index Future	304.26	303.3760	304.2640	303.3760	16.00
10/11/2021	IGOV On 04-August-22			Index Future	307.94	307.0360	307.9350	307.0360	0.00
10/11/2021	IGOV On 03-November-22			Index Future	311.86	310.9530	311.8620	310.9530	0.00
10/11/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
10/11/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
10/11/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
10/11/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
10/11/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
10/11/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
10/11/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
10/11/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
10/11/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
10/11/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
10/11/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
10/11/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
10/11/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
10/11/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
10/11/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
10/11/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
10/11/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
10/11/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
10/11/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/11/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/11/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.70	96.3050	3.6950	96.3050	50,000.00
10/11/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.97	96.0350	3.9650	96.0350	0.00
10/11/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.02	95.9800	4.0200	95.9800	0.00
10/11/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.33	95.6700	4.3300	95.6700	0.00
10/11/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.38	95.6250	4.3750	95.6250	0.00
10/11/2021	JBAF On 20-April-22			Jibar Tradeable Future	4.67	95.3300	4.6700	95.3300	0.00
10/11/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.98	95.0200	4.9800	95.0200	72.00
10/11/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.34	94.6650	5.3350	94.6650	0.00
10/11/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.83	94.1750	5.8250	94.1750	68.00
10/11/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.14	93.8600	6.1400	93.8600	0.00
10/11/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.53	93.4750	6.5250	93.4750	0.00
10/11/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.81	93.1950	6.8050	93.1950	0.00
10/11/2021	R023 On 03-February-22			Bond Future	5.56	105.7030	5.5629	105.7030	13,436.00
10/11/2021	R023 On 03-February-22	5,06	Call	Bond Future	39	0	39	0	0.00
10/11/2021	R023 On 03-February-22	5,07	Call	Bond Future	42	0	42	0	0.00
10/11/2021	R023 On 03-February-22	5,08	Call	Bond Future	44	0	44	0	0.00
10/11/2021	R023 On 03-February-22	5,08	Put	Bond Future	543	1	543	1	0.00
10/11/2021	R023 On 03-February-22	5,07	Put	Bond Future	551	1	551	1	0.00
10/11/2021	R023 On 03-February-22	5,06	Put	Bond Future	559	1	559	1	0.00
10/11/2021	R023 On 05-May-22			Bond Future	5.79	103.0565	5.7915	103.0565	777.00
10/11/2021	R023 On 05-May-22	6,29	Call	Bond Future	552	1	552	1	0.00
10/11/2021	R023 On 05-May-22	6,30	Call	Bond Future	558	1	558	1	0.00
10/11/2021	R023 On 05-May-22	6,31	Call	Bond Future	564	1	564	1	0.00
10/11/2021	R023 On 05-May-22	6,31	Put	Bond Future	156	0	156	0	0.00
10/11/2021	R023 On 05-May-22	6,30	Put	Bond Future	158	0	158	0	0.00
10/11/2021	R023 On 05-May-22	6,29	Put	Bond Future	160	0	160	0	0.00
10/11/2021	R023 On 04-August-22			Bond Future	6.25	104.2543	6.2485	104.2543	0.00
10/11/2021	R023 On 04-August-22	6,03	Call	Bond Future	219	0	219	0	0.00
10/11/2021	R023 On 04-August-22	6,04	Call	Bond Future	222	0	222	0	0.00
10/11/2021	R023 On 04-August-22	6,05	Call	Bond Future	225	0	225	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2021	R023 On 04-August-22	6,05	Put	Bond Future	334	0	334	0	0.00
10/11/2021	R023 On 04-August-22	6,04	Put	Bond Future	337	0	337	0	0.00
10/11/2021	R023 On 04-August-22	6,03	Put	Bond Future	340	0	340	0	0.00
10/11/2021	R023 On 03-November-22			Bond Future	7.24	101.6721	7.2359	101.6721	0.00
10/11/2021	R023 On 03-November-22	6,27	Call	Bond Future	191	0	191	0	0.00
10/11/2021	R023 On 03-November-22	6,25	Call	Bond Future	187	0	187	0	0.00
10/11/2021	R023 On 03-November-22	6,26	Call	Bond Future	189	0	189	0	0.00
10/11/2021	R023 On 03-November-22	6,26	Put	Bond Future	488	0	488	0	0.00
10/11/2021	R023 On 03-November-22	6,25	Put	Bond Future	489	0	489	0	0.00
10/11/2021	R023 On 03-November-22	6,27	Put	Bond Future	486	0	486	0	0.00
10/11/2021	R035 On 03-February-22			Bond Future	10.40	93.5971	10.4016	93.5971	98,418.00
10/11/2021	R035 On 03-February-22	9,70	Call	Bond Future	448	0	448	0	683.00
10/11/2021	R035 On 03-February-22	10,10	Call	Bond Future	1212	1	1212	1	280.00
10/11/2021	R035 On 03-February-22	11,88	Call	Bond Future	9111	9	9111	9	0.00
10/11/2021	R035 On 03-February-22	10,24	Call	Bond Future	1588	2	1588	2	500.00
10/11/2021	R035 On 03-February-22	11,33	Call	Bond Future	6250	7	6250	7	0.00
10/11/2021	R035 On 03-February-22	11,24	Call	Bond Future	5795	6	5795	6	0.00
10/11/2021	R035 On 03-February-22	11,05	Call	Bond Future	4853	5	4853	5	0.00
10/11/2021	R035 On 03-February-22	9,92	Call	Bond Future	811	1	811	1	200.00
10/11/2021	R035 On 03-February-22	11,73	Call	Bond Future	8323	9	8323	9	0.00
10/11/2021	R035 On 03-February-22	11,28	Call	Bond Future	5997	6	5997	6	0.00
10/11/2021	R035 On 03-February-22	11,39	Call	Bond Future	6556	7	6556	7	0.00
10/11/2021	R035 On 03-February-22	11,22	Call	Bond Future	5695	6	5695	6	0.00
10/11/2021	R035 On 03-February-22	11,23	Call	Bond Future	5745	6	5745	6	0.00
10/11/2021	R035 On 03-February-22	11,03	Call	Bond Future	4756	5	4756	5	0.00
10/11/2021	R035 On 03-February-22	11,11	Call	Bond Future	5147	5	5147	5	0.00
10/11/2021	R035 On 03-February-22	10,35	Call	Bond Future	1927	2	1927	2	1,600.00
10/11/2021	R035 On 03-February-22	10,61	Call	Bond Future	2875	3	2875	3	0.00
10/11/2021	R035 On 03-February-22	10,65	Call	Bond Future	3038	3	3038	3	0.00
10/11/2021	R035 On 03-February-22	10,26	Call	Bond Future	1647	2	1647	2	200.00
10/11/2021	R035 On 03-February-22	10,34	Call	Bond Future	1895	2	1895	2	0.00
10/11/2021	R035 On 03-February-22	10,34	Put	Bond Future	2297	2	2297	2	500.00
10/11/2021	R035 On 03-February-22	10,26	Put	Bond Future	2575	2	2575	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
10/11/2021	R035 On 03-February-22	10,24	Put	Bond Future	2649	2	2649	2	0.00
10/11/2021	R035 On 03-February-22	10,61	Put	Bond Future	1533	1	1533	1	200.00
10/11/2021	R035 On 03-February-22	10,35	Put	Bond Future	2264	2	2264	2	0.00
10/11/2021	R035 On 03-February-22	11,05	Put	Bond Future	773	1	773	1	1,600.00
10/11/2021	R035 On 03-February-22	11,23	Put	Bond Future	581	0	581	0	0.00
10/11/2021	R035 On 03-February-22	11,22	Put	Bond Future	590	0	590	0	0.00
10/11/2021	R035 On 03-February-22	11,39	Put	Bond Future	445	0	445	0	683.00
10/11/2021	R035 On 03-February-22	11,28	Put	Bond Future	535	0	535	0	200.00
10/11/2021	R035 On 03-February-22	11,33	Put	Bond Future	492	0	492	0	500.00
10/11/2021	R035 On 03-February-22	11,73	Put	Bond Future	249	0	249	0	280.00
10/11/2021	R035 On 03-February-22	9,92	Put	Bond Future	4024	4	4024	4	0.00
10/11/2021	R035 On 03-February-22	11,11	Put	Bond Future	703	1	703	1	200.00
10/11/2021	R035 On 03-February-22	10,65	Put	Bond Future	1442	1	1442	1	683.00
10/11/2021	R035 On 03-February-22	11,24	Put	Bond Future	572	0	572	0	0.00
10/11/2021	R035 On 03-February-22	11,03	Put	Bond Future	798	1	798	1	280.00
10/11/2021	R035 On 03-February-22	11,88	Put	Bond Future	192	0	192	0	1,800.00
10/11/2021	R035 On 03-February-22	10,10	Put	Bond Future	3205	3	3205	3	0.00
10/11/2021	R035 On 03-February-22	9,70	Put	Bond Future	5184	5	5184	5	0.00
10/11/2021	R035 On 05-May-22			Bond Future	10.59	90.2382	10.5915	90.2382	8,926.00
10/11/2021	R035 On 05-May-22	11,65	Call	Bond Future	7294	8	7294	8	0.00
10/11/2021	R035 On 05-May-22	11,64	Call	Bond Future	7247	7	7247	7	0.00
10/11/2021	R035 On 05-May-22	11,63	Call	Bond Future	7200	7	7200	7	0.00
10/11/2021	R035 On 05-May-22	11,63	Put	Bond Future	963	1	963	1	0.00
10/11/2021	R035 On 05-May-22	11,64	Put	Bond Future	953	1	953	1	0.00
10/11/2021	R035 On 05-May-22	11,65	Put	Bond Future	943	1	943	1	0.00
10/11/2021	R035 On 04-August-22			Bond Future	10.80	91.2653	10.7966	91.2653	0.00
10/11/2021	R035 On 04-August-22	11,13	Call	Bond Future	4606	5	4606	5	0.00
10/11/2021	R035 On 04-August-22	12,18	Call	Bond Future	9036	9	9036	9	0.00
10/11/2021	R035 On 04-August-22	10,74	Call	Bond Future	3271	3	3271	3	0.00
10/11/2021	R035 On 04-August-22	10,53	Call	Bond Future	2648	3	2648	3	400.00
10/11/2021	R035 On 04-August-22	10,72	Call	Bond Future	3209	3	3209	3	0.00
10/11/2021	R035 On 04-August-22	10,73	Call	Bond Future	3240	3	3240	3	0.00
10/11/2021	R035 On 04-August-22	9,84	Call	Bond Future	1074	1	1074	1	100.00

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10/11/2021	R035 On 04-August-22	9,53	Call	Bond Future	666	1	666	1	400.00
10/11/2021	R035 On 04-August-22	10,64	Call	Bond Future	2966	3	2966	3	0.00
10/11/2021	R035 On 04-August-22	10,64	Put	Bond Future	3936	4	3936	4	100.00
10/11/2021	R035 On 04-August-22	9,53	Put	Bond Future	8976	9	8976	9	0.00
10/11/2021	R035 On 04-August-22	9,84	Put	Bond Future	7251	7	7251	7	0.00
10/11/2021	R035 On 04-August-22	10,53	Put	Bond Future	4310	4	4310	4	0.00
10/11/2021	R035 On 04-August-22	10,73	Put	Bond Future	3651	3	3651	3	0.00
10/11/2021	R035 On 04-August-22	10,72	Put	Bond Future	3681	3	3681	3	0.00
10/11/2021	R035 On 04-August-22	11,13	Put	Bond Future	2590	2	2590	2	100.00
10/11/2021	R035 On 04-August-22	10,74	Put	Bond Future	3620	3	3620	3	0.00
10/11/2021	R035 On 04-August-22	12,18	Put	Bond Future	1091	1	1091	1	400.00
10/11/2021	R035 On 03-November-22			Bond Future	11.00	87.9723	10.9988	87.9723	0.00
10/11/2021	R035 On 03-November-22	11,14	Call	Bond Future	4379	5	4379	5	0.00
10/11/2021	R035 On 03-November-22	11,13	Call	Bond Future	4346	5	4346	5	0.00
10/11/2021	R035 On 03-November-22	11,15	Call	Bond Future	4411	5	4411	5	0.00
10/11/2021	R035 On 03-November-22	11,15	Put	Bond Future	3514	3	3514	3	0.00
10/11/2021	R035 On 03-November-22	11,13	Put	Bond Future	3567	3	3567	3	0.00
10/11/2021	R035 On 03-November-22	11,14	Put	Bond Future	3541	3	3541	3	0.00
10/11/2021	R186 On 03-February-22			Bond Future	8.23	110.9546	8.2254	110.9546	57,050.00
10/11/2021	R186 On 03-February-22	7,28	Call	Bond Future	128	0	128	0	0.00
10/11/2021	R186 On 03-February-22	7,29	Call	Bond Future	132	0	132	0	0.00
10/11/2021	R186 On 03-February-22	7,30	Call	Bond Future	136	0	136	0	0.00
10/11/2021	R186 On 03-February-22	7,30	Put	Bond Future	4076	4	4076	4	0.00
10/11/2021	R186 On 03-February-22	7,29	Put	Bond Future	4116	4	4116	4	0.00
10/11/2021	R186 On 03-February-22	7,28	Put	Bond Future	4155	4	4155	4	0.00
10/11/2021	R186 On 05-May-22			Bond Future	8.46	112.2817	8.4599	112.2817	4,404.00
10/11/2021	R186 On 05-May-22	8,64	Call	Bond Future	2115	2	2115	2	0.00
10/11/2021	R186 On 05-May-22	8,94	Call	Bond Future	2875	3	2875	3	0.00
10/11/2021	R186 On 05-May-22	8,31	Call	Bond Future	1424	2	1424	2	0.00
10/11/2021	R186 On 05-May-22	8,35	Call	Bond Future	1499	2	1499	2	454.00
10/11/2021	R186 On 05-May-22	7,88	Call	Bond Future	755	1	755	1	435.00
10/11/2021	R186 On 05-May-22	6,73	Call	Bond Future	67	0	67	0	3,600.00
10/11/2021	R186 On 05-May-22	8,30	Call	Bond Future	1405	2	1405	2	0.00



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10/11/2021	R186 On 05-May-22	9,18	Call	Bond Future	3551	4	3551	4	0.00
10/11/2021	R186 On 05-May-22	8,32	Call	Bond Future	1442	2	1442	2	0.00
10/11/2021	R186 On 05-May-22	8,14	Call	Bond Future	1129	1	1129	1	454.00
10/11/2021	R186 On 05-May-22	7,28	Call	Bond Future	212	0	212	0	435.00
10/11/2021	R186 On 05-May-22	7,48	Call	Bond Future	345	0	345	0	3,600.00
10/11/2021	R186 On 05-May-22	7,48	Put	Bond Future	4289	4	4289	4	0.00
10/11/2021	R186 On 05-May-22	7,28	Put	Bond Future	4984	5	4984	5	0.00
10/11/2021	R186 On 05-May-22	8,14	Put	Bond Future	2398	2	2398	2	0.00
10/11/2021	R186 On 05-May-22	8,32	Put	Bond Future	1995	2	1995	2	0.00
10/11/2021	R186 On 05-May-22	9,18	Put	Bond Future	762	1	762	1	454.00
10/11/2021	R186 On 05-May-22	8,30	Put	Bond Future	2037	2	2037	2	0.00
10/11/2021	R186 On 05-May-22	6,73	Put	Bond Future	7154	7	7154	7	0.00
10/11/2021	R186 On 05-May-22	7,88	Put	Bond Future	3068	3	3068	3	0.00
10/11/2021	R186 On 05-May-22	8,35	Put	Bond Future	1932	2	1932	2	0.00
10/11/2021	R186 On 05-May-22	8,31	Put	Bond Future	2016	2	2016	2	0.00
10/11/2021	R186 On 05-May-22	8,94	Put	Bond Future	1006	1	1006	1	454.00
10/11/2021	R186 On 05-May-22	8,64	Put	Bond Future	1408	1	1408	1	4,035.00
10/11/2021	R186 On 04-August-22			Bond Future	8.73	108.2905	8.7269	108.2905	0.00
10/11/2021	R186 On 04-August-22	8,14	Call	Bond Future	1180	1	1180	1	0.00
10/11/2021	R186 On 04-August-22	6,96	Call	Bond Future	186	0	186	0	3,600.00
10/11/2021	R186 On 04-August-22	8,13	Call	Bond Future	1166	1	1166	1	0.00
10/11/2021	R186 On 04-August-22	8,15	Call	Bond Future	1195	1	1195	1	0.00
10/11/2021	R186 On 04-August-22	7,96	Call	Bond Future	938	1	938	1	3,600.00
10/11/2021	R186 On 04-August-22	9,78	Call	Bond Future	4769	5	4769	5	0.00
10/11/2021	R186 On 04-August-22	9,78	Put	Bond Future	950	1	950	1	3,600.00
10/11/2021	R186 On 04-August-22	8,15	Put	Bond Future	3363	3	3363	3	0.00
10/11/2021	R186 On 04-August-22	8,13	Put	Bond Future	3410	3	3410	3	0.00
10/11/2021	R186 On 04-August-22	6,96	Put	Bond Future	7003	6	7003	6	0.00
10/11/2021	R186 On 04-August-22	7,96	Put	Bond Future	3832	3	3832	3	0.00
10/11/2021	R186 On 04-August-22	8,14	Put	Bond Future	3386	3	3386	3	0.00
10/11/2021	R186 On 03-November-22			Bond Future	9.00	109.6860	8.9975	109.6860	0.00
10/11/2021	R186 On 03-November-22	8,55	Call	Bond Future	1623	2	1623	2	0.00
10/11/2021	R186 On 03-November-22	8,53	Call	Bond Future	1593	2	1593	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
10/11/2021	R186 On 03-November-22	8,54	Call	Bond Future	1608	2	1608	2	0.00
10/11/2021	R186 On 03-November-22	8,54	Put	Bond Future	3218	3	3218	3	0.00
10/11/2021	R186 On 03-November-22	8,53	Put	Bond Future	3239	3	3239	3	0.00
10/11/2021	R186 On 03-November-22	8,55	Put	Bond Future	3198	3	3198	3	0.00
10/11/2021	R197 On 03-February-22			Bond Future	322.45	322.5183	322.4456	322.5183	1,079.00
10/11/2021	R197 On 05-May-22			Bond Future	326.38	326.4529	326.3754	326.4529	237.00
10/11/2021	R197 On 04-August-22			Bond Future	322.00	322.0737	321.9957	322.0737	0.00
10/11/2021	R197 On 03-November-22			Bond Future	326.06	326.1447	326.0641	326.1447	0.00
10/11/2021	R202 On 03-February-22			Bond Future	239.17	238.2641	239.1657	238.2641	8,050.00
10/11/2021	R202 On 05-May-22			Bond Future	242.08	241.1706	242.0806	241.1706	413.00
10/11/2021	R202 On 04-August-22			Bond Future	240.59	239.6712	240.5923	239.6712	0.00
10/11/2021	R202 On 03-November-22			Bond Future	243.63	242.6999	243.6314	242.6999	0.00
10/11/2021	R209 On 03-February-22			Bond Future	10.34	72.5288	10.3419	72.5288	20,114.00
10/11/2021	R209 On 03-February-22	11,04	Call	Bond Future	4429	5	4429	5	0.00
10/11/2021	R209 On 03-February-22	11,02	Call	Bond Future	4343	5	4343	5	0.00
10/11/2021	R209 On 03-February-22	11,03	Call	Bond Future	4386	5	4386	5	0.00
10/11/2021	R209 On 03-February-22	11,03	Put	Bond Future	602	0	602	0	0.00
10/11/2021	R209 On 03-February-22	11,02	Put	Bond Future	611	0	611	0	0.00
10/11/2021	R209 On 03-February-22	11,04	Put	Bond Future	592	0	592	0	0.00
10/11/2021	R209 On 05-May-22			Bond Future	10.51	70.2548	10.5117	70.2548	5,396.00
10/11/2021	R209 On 05-May-22	11,45	Call	Bond Future	5857	6	5857	6	0.00
10/11/2021	R209 On 05-May-22	12,00	Call	Bond Future	8144	8	8144	8	0.00
10/11/2021	R209 On 05-May-22	11,44	Call	Bond Future	5816	6	5816	6	0.00
10/11/2021	R209 On 05-May-22	9,75	Call	Bond Future	765	1	765	1	8,525.00
10/11/2021	R209 On 05-May-22	10,75	Call	Bond Future	3211	3	3211	3	0.00
10/11/2021	R209 On 05-May-22	11,43	Call	Bond Future	5776	6	5776	6	0.00
10/11/2021	R209 On 05-May-22	11,43	Put	Bond Future	905	1	905	1	0.00
10/11/2021	R209 On 05-May-22	10,75	Put	Bond Future	1899	2	1899	2	12,050.00
10/11/2021	R209 On 05-May-22	9,75	Put	Bond Future	5208	5	5208	5	0.00
10/11/2021	R209 On 05-May-22	11,44	Put	Bond Future	895	1	895	1	0.00
10/11/2021	R209 On 05-May-22	12,00	Put	Bond Future	492	0	492	0	12,050.00
10/11/2021	R209 On 05-May-22	11,45	Put	Bond Future	886	1	886	1	0.00
10/11/2021	R209 On 04-August-22			Bond Future	10.69	71.0546	10.6912	71.0546	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2021	R209 On 04-August-22	10,57	Call	Bond Future	2645	3	2645	3	0.00
10/11/2021	R209 On 04-August-22	10,59	Call	Bond Future	2698	3	2698	3	0.00
10/11/2021	R209 On 04-August-22	10,58	Call	Bond Future	2672	3	2672	3	0.00
10/11/2021	R209 On 04-August-22	10,58	Put	Bond Future	3281	3	3281	3	0.00
10/11/2021	R209 On 04-August-22	10,57	Put	Bond Future	3310	3	3310	3	0.00
10/11/2021	R209 On 04-August-22	10,59	Put	Bond Future	3253	3	3253	3	0.00
10/11/2021	R209 On 03-November-22			Bond Future	10.87	68.8360	10.8667	68.8360	0.00
10/11/2021	R209 On 03-November-22	11,01	Call	Bond Future	3854	4	3854	4	0.00
10/11/2021	R209 On 03-November-22	11,02	Call	Bond Future	3883	4	3883	4	0.00
10/11/2021	R209 On 03-November-22	11,03	Call	Bond Future	3913	4	3913	4	0.00
10/11/2021	R209 On 03-November-22	11,03	Put	Bond Future	3053	3	3053	3	0.00
10/11/2021	R209 On 03-November-22	11,02	Put	Bond Future	3075	3	3075	3	0.00
10/11/2021	R209 On 03-November-22	11,01	Put	Bond Future	3098	3	3098	3	0.00
10/11/2021	R210 On 03-February-22			Bond Future	213.20	213.5095	213.1996	213.5095	1,381.00
10/11/2021	R210 On 05-May-22			Bond Future	212.95	213.2625	212.9463	213.2625	104.00
10/11/2021	R210 On 04-August-22			Bond Future	215.54	215.8633	215.5433	215.8633	0.00
10/11/2021	R210 On 03-November-22			Bond Future	215.35	215.6779	215.3531	215.6779	0.00
10/11/2021	R213 On 03-February-22			Bond Future	9.82	86.9664	9.8180	86.9664	20,720.00
10/11/2021	R213 On 03-February-22	9,15	Call	Bond Future	392	0	392	0	220.00
10/11/2021	R213 On 03-February-22	10,25	Call	Bond Future	3068	3	3068	3	0.00
10/11/2021	R213 On 03-February-22	10,60	Call	Bond Future	4447	5	4447	5	0.00
10/11/2021	R213 On 03-February-22	10,15	Call	Bond Future	2708	3	2708	3	0.00
10/11/2021	R213 On 03-February-22	10,17	Call	Bond Future	2779	3	2779	3	0.00
10/11/2021	R213 On 03-February-22	9,96	Call	Bond Future	2080	2	2080	2	0.00
10/11/2021	R213 On 03-February-22	9,22	Call	Bond Future	475	1	475	1	430.00
10/11/2021	R213 On 03-February-22	9,58	Call	Bond Future	1090	1	1090	1	0.00
10/11/2021	R213 On 03-February-22	9,76	Call	Bond Future	1514	2	1514	2	0.00
10/11/2021	R213 On 03-February-22	9,97	Call	Bond Future	2110	2	2110	2	0.00
10/11/2021	R213 On 03-February-22	8,63	Call	Bond Future	68	0	68	0	200.00
10/11/2021	R213 On 03-February-22	8,80	Call	Bond Future	123	0	123	0	102.00
10/11/2021	R213 On 03-February-22	10,67	Call	Bond Future	4738	5	4738	5	0.00
10/11/2021	R213 On 03-February-22	9,98	Call	Bond Future	2141	2	2141	2	0.00
10/11/2021	R213 On 03-February-22	10,00	Call	Bond Future	2204	2	2204	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
10/11/2021	R213 On 03-February-22	10,00	Put	Bond Future	1254	1	1254	1	430.00
10/11/2021	R213 On 03-February-22	9,98	Put	Bond Future	1295	1	1295	1	0.00
10/11/2021	R213 On 03-February-22	9,22	Put	Bond Future	3695	3	3695	3	0.00
10/11/2021	R213 On 03-February-22	9,58	Put	Bond Future	2352	2	2352	2	200.00
10/11/2021	R213 On 03-February-22	10,67	Put	Bond Future	413	0	413	0	220.00
10/11/2021	R213 On 03-February-22	8,80	Put	Bond Future	5700	5	5700	5	0.00
10/11/2021	R213 On 03-February-22	10,60	Put	Bond Future	466	0	466	0	430.00
10/11/2021	R213 On 03-February-22	8,63	Put	Bond Future	6622	6	6622	6	0.00
10/11/2021	R213 On 03-February-22	9,97	Put	Bond Future	1316	1	1316	1	0.00
10/11/2021	R213 On 03-February-22	9,76	Put	Bond Future	1819	2	1819	2	102.00
10/11/2021	R213 On 03-February-22	9,96	Put	Bond Future	1338	1	1338	1	0.00
10/11/2021	R213 On 03-February-22	10,17	Put	Bond Future	955	1	955	1	220.00
10/11/2021	R213 On 03-February-22	10,15	Put	Bond Future	987	1	987	1	200.00
10/11/2021	R213 On 03-February-22	10,25	Put	Bond Future	837	1	837	1	102.00
10/11/2021	R213 On 03-February-22	9,15	Put	Bond Future	3998	4	3998	4	0.00
10/11/2021	R213 On 05-May-22			Bond Future	10.02	84.4742	10.0156	84.4742	0.00
10/11/2021	R213 On 05-May-22	10,64	Call	Bond Future	4260	5	4260	5	0.00
10/11/2021	R213 On 05-May-22	10,65	Call	Bond Future	4296	5	4296	5	0.00
10/11/2021	R213 On 05-May-22	10,63	Call	Bond Future	4224	5	4224	5	0.00
10/11/2021	R213 On 05-May-22	10,65	Put	Bond Future	1142	1	1142	1	0.00
10/11/2021	R213 On 05-May-22	10,64	Put	Bond Future	1154	1	1154	1	0.00
10/11/2021	R213 On 05-May-22	10,63	Put	Bond Future	1167	1	1167	1	0.00
10/11/2021	R213 On 04-August-22			Bond Future	10.23	85.4384	10.2311	85.4384	0.00
10/11/2021	R213 On 04-August-22	9,90	Call	Bond Future	1977	2	1977	2	0.00
10/11/2021	R213 On 04-August-22	9,88	Call	Bond Future	1934	2	1934	2	0.00
10/11/2021	R213 On 04-August-22	9,89	Call	Bond Future	1955	2	1955	2	0.00
10/11/2021	R213 On 04-August-22	9,90	Put	Bond Future	3633	3	3633	3	0.00
10/11/2021	R213 On 04-August-22	9,88	Put	Bond Future	3691	3	3691	3	0.00
10/11/2021	R213 On 04-August-22	9,89	Put	Bond Future	3662	3	3662	3	0.00
10/11/2021	R213 On 03-November-22			Bond Future	10.45	83.0129	10.4462	83.0129	0.00
10/11/2021	R213 On 03-November-22	10,40	Call	Bond Future	3042	3	3042	3	0.00
10/11/2021	R213 On 03-November-22	10,38	Call	Bond Future	2993	3	2993	3	0.00
10/11/2021	R213 On 03-November-22	10,39	Call	Bond Future	3017	3	3017	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2021	R213 On 03-November-22	10,39	Put	Bond Future	3286	3	3286	3	0.00
10/11/2021	R213 On 03-November-22	10,38	Put	Bond Future	3310	3	3310	3	0.00
10/11/2021	R213 On 03-November-22	10,40	Put	Bond Future	3263	3	3263	3	0.00
10/11/2021	R214 On 03-February-22			Bond Future	10.77	69.1261	10.7687	69.1261	20,094.00
10/11/2021	R214 On 03-February-22	11,39	Call	Bond Future	4153	5	4153	5	0.00
10/11/2021	R214 On 03-February-22	11,40	Call	Bond Future	4196	5	4196	5	0.00
10/11/2021	R214 On 03-February-22	11,41	Call	Bond Future	4238	5	4238	5	0.00
10/11/2021	R214 On 03-February-22	11,39	Put	Bond Future	689	1	689	1	0.00
10/11/2021	R214 On 03-February-22	11,40	Put	Bond Future	678	1	678	1	0.00
10/11/2021	R214 On 03-February-22	11,41	Put	Bond Future	668	1	668	1	0.00
10/11/2021	R214 On 05-May-22			Bond Future	10.93	66.6730	10.9346	66.6730	441.00
10/11/2021	R214 On 05-May-22	11,73	Call	Bond Future	5423	6	5423	6	0.00
10/11/2021	R214 On 05-May-22	11,74	Call	Bond Future	5462	6	5462	6	0.00
10/11/2021	R214 On 05-May-22	11,75	Call	Bond Future	5502	6	5502	6	0.00
10/11/2021	R214 On 05-May-22	11,73	Put	Bond Future	1140	1	1140	1	0.00
10/11/2021	R214 On 05-May-22	11,74	Put	Bond Future	1129	1	1129	1	0.00
10/11/2021	R214 On 05-May-22	11,75	Put	Bond Future	1117	1	1117	1	0.00
10/11/2021	R214 On 04-August-22			Bond Future	11.11	67.4309	11.1118	67.4309	0.00
10/11/2021	R214 On 04-August-22	10,97	Call	Bond Future	2702	3	2702	3	0.00
10/11/2021	R214 On 04-August-22	10,98	Call	Bond Future	2729	3	2729	3	0.00
10/11/2021	R214 On 04-August-22	10,99	Call	Bond Future	2756	3	2756	3	0.00
10/11/2021	R214 On 04-August-22	10,98	Put	Bond Future	3466	3	3466	3	0.00
10/11/2021	R214 On 04-August-22	10,99	Put	Bond Future	3437	3	3437	3	0.00
10/11/2021	R214 On 04-August-22	10,97	Put	Bond Future	3495	3	3495	3	0.00
10/11/2021	R214 On 03-November-22			Bond Future	11.29	65.0277	11.2853	65.0277	0.00
10/11/2021	R214 On 03-November-22	11,35	Call	Bond Future	3711	4	3711	4	0.00
10/11/2021	R214 On 03-November-22	11,36	Call	Bond Future	3740	4	3740	4	0.00
10/11/2021	R214 On 03-November-22	11,34	Call	Bond Future	3683	4	3683	4	0.00
10/11/2021	R214 On 03-November-22	11,36	Put	Bond Future	3338	3	3338	3	0.00
10/11/2021	R214 On 03-November-22	11,35	Put	Bond Future	3363	3	3363	3	0.00
10/11/2021	R214 On 03-November-22	11,34	Put	Bond Future	3388	3	3388	3	0.00
10/11/2021	R248 On 03-February-22			Bond Future	10.74	87.2435	10.7366	87.2435	179,193.00
10/11/2021	R248 On 03-February-22	10,20	Call	Bond Future	729	1	729	1	900.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2021	R248 On 03-February-22	11,49	Call	Bond Future	5948	6	5948	6	0.00
10/11/2021	R248 On 03-February-22	11,00	Call	Bond Future	3410	4	3410	4	100.00
10/11/2021	R248 On 03-February-22	10,70	Call	Bond Future	2153	2	2153	2	1,300.00
10/11/2021	R248 On 03-February-22	9,80	Call	Bond Future	205	0	205	0	0.00
10/11/2021	R248 On 03-February-22	10,00	Call	Bond Future	409	0	409	0	1,300.00
10/11/2021	R248 On 03-February-22	11,48	Call	Bond Future	5893	6	5893	6	0.00
10/11/2021	R248 On 03-February-22	11,47	Call	Bond Future	5838	6	5838	6	0.00
10/11/2021	R248 On 03-February-22	10,40	Call	Bond Future	1193	1	1193	1	100.00
10/11/2021	R248 On 03-February-22	10,50	Call	Bond Future	1481	2	1481	2	0.00
10/11/2021	R248 On 03-February-22	10,90	Call	Bond Future	2962	3	2962	3	900.00
10/11/2021	R248 On 03-February-22	10,50	Put	Bond Future	3263	3	3263	3	0.00
10/11/2021	R248 On 03-February-22	11,49	Put	Bond Future	688	1	688	1	0.00
10/11/2021	R248 On 03-February-22	10,00	Put	Bond Future	6183	6	6183	6	0.00
10/11/2021	R248 On 03-February-22	10,20	Put	Bond Future	4868	4	4868	4	0.00
10/11/2021	R248 On 03-February-22	10,90	Put	Bond Future	1768	1	1768	1	0.00
10/11/2021	R248 On 03-February-22	9,80	Put	Bond Future	7668	7	7668	7	0.00
10/11/2021	R248 On 03-February-22	10,70	Put	Bond Future	2424	2	2424	2	0.00
10/11/2021	R248 On 03-February-22	11,00	Put	Bond Future	1501	1	1501	1	0.00
10/11/2021	R248 On 03-February-22	11,47	Put	Bond Future	710	1	710	1	0.00
10/11/2021	R248 On 03-February-22	10,40	Put	Bond Future	3748	3	3748	3	0.00
10/11/2021	R248 On 03-February-22	11,48	Put	Bond Future	699	1	699	1	0.00
10/11/2021	R248 On 05-May-22			Bond Future	10.90	83.8717	10.9002	83.8717	2,035.00
10/11/2021	R248 On 05-May-22	11,81	Call	Bond Future	7382	8	7382	8	0.00
10/11/2021	R248 On 05-May-22	11,80	Call	Bond Future	7332	8	7332	8	0.00
10/11/2021	R248 On 05-May-22	11,79	Call	Bond Future	7281	8	7281	8	0.00
10/11/2021	R248 On 05-May-22	11,79	Put	Bond Future	1287	1	1287	1	0.00
10/11/2021	R248 On 05-May-22	11,81	Put	Bond Future	1262	1	1262	1	0.00
10/11/2021	R248 On 05-May-22	11,80	Put	Bond Future	1274	1	1274	1	0.00
10/11/2021	R248 On 04-August-22			Bond Future	11.08	84.8253	11.0752	84.8253	0.00
10/11/2021	R248 On 04-August-22	11,00	Call	Bond Future	3581	4	3581	4	0.00
10/11/2021	R248 On 04-August-22	10,99	Call	Bond Future	3547	4	3547	4	0.00
10/11/2021	R248 On 04-August-22	10,98	Call	Bond Future	3512	4	3512	4	0.00
10/11/2021	R248 On 04-August-22	10,98	Put	Bond Future	4184	4	4184	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
10/11/2021	R248 On 04-August-22	10,99	Put	Bond Future	4147	4	4147	4	0.00
10/11/2021	R248 On 04-August-22	11,00	Put	Bond Future	4111	4	4111	4	0.00
10/11/2021	R248 On 03-November-22			Bond Future	11.25	81.5128	11.2464	81.5128	0.00
10/11/2021	R248 On 03-November-22	11,31	Call	Bond Future	4600	5	4600	5	0.00
10/11/2021	R248 On 03-November-22	11,30	Call	Bond Future	4564	5	4564	5	0.00
10/11/2021	R248 On 03-November-22	11,32	Call	Bond Future	4636	5	4636	5	0.00
10/11/2021	R248 On 03-November-22	11,30	Put	Bond Future	4200	4	4200	4	0.00
10/11/2021	R248 On 03-November-22	11,31	Put	Bond Future	4169	4	4169	4	0.00
10/11/2021	R248 On 03-November-22	11,32	Put	Bond Future	4137	4	4137	4	0.00