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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/10/2021 TO: 13/10/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2021	2025 On 04-November-21			Bond Future	155.50	155.3641	155.5000	155.3641	4,792.00
13/10/2021	2025 On 03-February-22			Bond Future	155.70	155.5671	155.7023	155.5671	1,013.00
13/10/2021	2025 On 05-May-22			Bond Future	157.57	157.4320	157.5678	157.4320	164.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2021	2025 On 04-August-22			Bond Future	157.90	157.7639	157.9010	157.7639	0.00
13/10/2021	2029 On 04-November-21			Bond Future	114.67	114.4881	114.6747	114.4881	2,395.00
13/10/2021	2029 On 03-February-22			Bond Future	115.99	115.8048	115.9918	115.8048	2,415.00
13/10/2021	2029 On 05-May-22			Bond Future	116.18	115.9933	116.1819	115.9933	186.00
13/10/2021	2029 On 04-August-22			Bond Future	117.62	117.4303	117.6207	117.4303	0.00
13/10/2021	2030 On 04-November-21			Bond Future	9.42	93.1285	94.1597	93.1285	93,458.00
13/10/2021	2030 On 04-November-21	8.75	Call	Bond Future	18	0	0	0	3,250.00
13/10/2021	2030 On 04-November-21	8.77	Call	Bond Future	22	0	0	0	300.00
13/10/2021	2030 On 04-November-21	10.61	Call	Bond Future	6081	5	6	5	0.00
13/10/2021	2030 On 04-November-21	10.59	Call	Bond Future	5984	5	6	5	0.00
13/10/2021	2030 On 04-November-21	9.30	Call	Bond Future	498	0	0	0	0.00
13/10/2021	2030 On 04-November-21	9.40	Call	Bond Future	733	0	1	0	560.00
13/10/2021	2030 On 04-November-21	8.80	Call	Bond Future	27	0	0	0	560.00
13/10/2021	2030 On 04-November-21	9.25	Call	Bond Future	402	0	0	0	0.00
13/10/2021	2030 On 04-November-21	11.44	Call	Bond Future	10019	9	10	9	0.00
13/10/2021	2030 On 04-November-21	9.90	Call	Bond Future	2629	2	3	2	29.00
13/10/2021	2030 On 04-November-21	8.27	Call	Bond Future	0	0	0	0	300.00
13/10/2021	2030 On 04-November-21	11.26	Call	Bond Future	9185	8	9	8	0.00
13/10/2021	2030 On 04-November-21	10.60	Call	Bond Future	6033	5	6	5	0.00
13/10/2021	2030 On 04-November-21	9.35	Call	Bond Future	608	0	1	0	0.00
13/10/2021	2030 On 04-November-21	9.20	Call	Bond Future	319	0	0	0	29.00
13/10/2021	2030 On 04-November-21	9.35	Put	Bond Future	992	2	1	2	9,100.00
13/10/2021	2030 On 04-November-21	9.40	Put	Bond Future	848	0	1	0	0.00
13/10/2021	2030 On 04-November-21	10.60	Put	Bond Future	3	0	0	0	0.00
13/10/2021	2030 On 04-November-21	9.30	Put	Bond Future	1151	2	1	2	0.00
13/10/2021	2030 On 04-November-21	11.44	Put	Bond Future	0	0	0	0	300.00
13/10/2021	2030 On 04-November-21	10.59	Put	Bond Future	3	0	0	0	0.00
13/10/2021	2030 On 04-November-21	8.27	Put	Bond Future	6428	7	6	7	0.00
13/10/2021	2030 On 04-November-21	8.77	Put	Bond Future	3590	5	4	5	0.00
13/10/2021	2030 On 04-November-21	9.90	Put	Bond Future	118	0	0	0	0.00
13/10/2021	2030 On 04-November-21	9.25	Put	Bond Future	1326	2	1	2	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2021	2030 On 04-November-21	8.80	Put	Bond Future	3427	0	3	0	0.00
13/10/2021	2030 On 04-November-21	9.20	Put	Bond Future	1513	2	2	2	0.00
13/10/2021	2030 On 04-November-21	10.61	Put	Bond Future	3	0	0	0	0.00
13/10/2021	2030 On 04-November-21	11.26	Put	Bond Future	0	0	0	0	29.00
13/10/2021	2030 On 04-November-21	8.75	Put	Bond Future	3699	5	4	5	0.00
13/10/2021	2030 On 03-February-22			Bond Future	9.63	90.1726	91.2140	90.1726	64,257.00
13/10/2021	2030 On 03-February-22	9.60	Call	Bond Future	1698	1	2	1	1,000.00
13/10/2021	2030 On 03-February-22	9.78	Call	Bond Future	2200	2	2	2	0.00
13/10/2021	2030 On 03-February-22	10.85	Call	Bond Future	6282	5	6	5	0.00
13/10/2021	2030 On 03-February-22	9.43	Call	Bond Future	1287	1	1	1	0.00
13/10/2021	2030 On 03-February-22	9.44	Call	Bond Future	1310	1	1	1	0.00
13/10/2021	2030 On 03-February-22	9.45	Call	Bond Future	1333	1	1	1	0.00
13/10/2021	2030 On 03-February-22	8.39	Call	Bond Future	112	0	0	0	101.00
13/10/2021	2030 On 03-February-22	9.35	Call	Bond Future	1115	1	1	1	0.00
13/10/2021	2030 On 03-February-22	8.85	Call	Bond Future	368	0	0	0	1,000.00
13/10/2021	2030 On 03-February-22	8.85	Put	Bond Future	4536	5	5	5	0.00
13/10/2021	2030 On 03-February-22	9.35	Put	Bond Future	2600	3	3	3	101.00
13/10/2021	2030 On 03-February-22	8.39	Put	Bond Future	6836	8	7	8	0.00
13/10/2021	2030 On 03-February-22	9.45	Put	Bond Future	2293	3	2	3	0.00
13/10/2021	2030 On 03-February-22	9.44	Put	Bond Future	2323	3	2	3	0.00
13/10/2021	2030 On 03-February-22	9.43	Put	Bond Future	2353	3	2	3	0.00
13/10/2021	2030 On 03-February-22	10.85	Put	Bond Future	280	0	0	0	1,000.00
13/10/2021	2030 On 03-February-22	9.78	Put	Bond Future	1455	2	1	2	101.00
13/10/2021	2030 On 03-February-22	9.60	Put	Bond Future	1879	2	2	2	0.00
13/10/2021	2030 On 05-May-22			Bond Future	9.86	91.2325	92.2855	91.2325	14,728.00
13/10/2021	2030 On 05-May-22	11.04	Call	Bond Future	6296	5	6	5	0.00
13/10/2021	2030 On 05-May-22	10.19	Call	Bond Future	3244	3	3	3	0.00
13/10/2021	2030 On 05-May-22	10.20	Call	Bond Future	3275	3	3	3	0.00
13/10/2021	2030 On 05-May-22	8.81	Call	Bond Future	476	0	0	0	200.00
13/10/2021	2030 On 05-May-22	8.89	Call	Bond Future	544	0	1	0	1,800.00
13/10/2021	2030 On 05-May-22	9.35	Call	Bond Future	1176	1	1	1	0.00
13/10/2021	2030 On 05-May-22	7.73	Call	Bond Future	53	0	0	0	200.00
13/10/2021	2030 On 05-May-22	10.21	Call	Bond Future	3306	3	3	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
13/10/2021	2030 On 05-May-22	9.95	Call	Bond Future	2543	2	3	2	0.00
13/10/2021	2030 On 05-May-22	8.14	Call	Bond Future	135	0	0	0	1,800.00
13/10/2021	2030 On 05-May-22	8.47	Call	Bond Future	259	0	0	0	1,073.00
13/10/2021	2030 On 05-May-22	8.14	Put	Bond Future	9226	10	9	10	0.00
13/10/2021	2030 On 05-May-22	8.81	Put	Bond Future	5886	7	6	7	0.00
13/10/2021	2030 On 05-May-22	8.89	Put	Bond Future	5526	6	6	6	0.00
13/10/2021	2030 On 05-May-22	10.21	Put	Bond Future	1567	2	2	2	0.00
13/10/2021	2030 On 05-May-22	7.73	Put	Bond Future	11485	13	11	13	0.00
13/10/2021	2030 On 05-May-22	8.47	Put	Bond Future	7515	8	8	8	0.00
13/10/2021	2030 On 05-May-22	9.35	Put	Bond Future	3744	5	4	5	1,073.00
13/10/2021	2030 On 05-May-22	10.20	Put	Bond Future	1584	2	2	2	200.00
13/10/2021	2030 On 05-May-22	10.19	Put	Bond Future	1602	2	2	2	0.00
13/10/2021	2030 On 05-May-22	11.04	Put	Bond Future	639	1	1	1	1,800.00
13/10/2021	2030 On 05-May-22	9.95	Put	Bond Future	2078	3	2	3	1,073.00
13/10/2021	2030 On 04-August-22			Bond Future	10.09	88.2878	89.3537	88.2878	0.00
13/10/2021	2030 On 04-August-22	9.05	Call	Bond Future	758	1	1	1	800.00
13/10/2021	2030 On 04-August-22	9.54	Call	Bond Future	1459	1	1	1	0.00
13/10/2021	2030 On 04-August-22	9.55	Call	Bond Future	1477	1	1	1	0.00
13/10/2021	2030 On 04-August-22	8.30	Call	Bond Future	240	0	0	0	800.00
13/10/2021	2030 On 04-August-22	9.56	Call	Bond Future	1496	1	1	1	0.00
13/10/2021	2030 On 04-August-22	10.95	Call	Bond Future	5255	5	5	5	0.00
13/10/2021	2030 On 04-August-22	10.95	Put	Bond Future	1269	2	1	2	800.00
13/10/2021	2030 On 04-August-22	9.56	Put	Bond Future	4111	5	4	5	0.00
13/10/2021	2030 On 04-August-22	8.30	Put	Bond Future	9410	10	9	10	0.00
13/10/2021	2030 On 04-August-22	9.55	Put	Bond Future	4142	5	4	5	0.00
13/10/2021	2030 On 04-August-22	9.54	Put	Bond Future	4173	5	4	5	0.00
13/10/2021	2030 On 04-August-22	9.05	Put	Bond Future	5957	7	6	7	0.00
13/10/2021	2032 On 04-November-21			Bond Future	10.02	88.6317	89.6456	88.6317	113,701.00
13/10/2021	2032 On 04-November-21	9.33	Call	Bond Future	13	0	0	0	700.00
13/10/2021	2032 On 04-November-21	11.71	Call	Bond Future	9249	8	9	8	0.00
13/10/2021	2032 On 04-November-21	12.81	Call	Bond Future	14560	14	15	14	0.00
13/10/2021	2032 On 04-November-21	9.83	Call	Bond Future	368	0	0	0	700.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2021	2032 On 04-November-21	11.69	Call	Bond Future	9148	8	9	8	0.00
13/10/2021	2032 On 04-November-21	11.70	Call	Bond Future	9198	8	9	8	0.00
13/10/2021	2032 On 04-November-21	11.71	Put	Bond Future	0	0	0	0	0.00
13/10/2021	2032 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	700.00
13/10/2021	2032 On 04-November-21	9.33	Put	Bond Future	4170	5	4	5	0.00
13/10/2021	2032 On 04-November-21	9.83	Put	Bond Future	1470	2	1	2	0.00
13/10/2021	2032 On 04-November-21	11.69	Put	Bond Future	0	0	0	0	0.00
13/10/2021	2032 On 04-November-21	11.70	Put	Bond Future	0	0	0	0	0.00
13/10/2021	2032 On 03-February-22			Bond Future	10.23	89.6290	90.6530	89.6290	91,187.00
13/10/2021	2032 On 03-February-22	10.95	Call	Bond Future	4620	4	5	4	0.00
13/10/2021	2032 On 03-February-22	10.90	Call	Bond Future	4402	4	4	4	0.00
13/10/2021	2032 On 03-February-22	10.44	Call	Bond Future	2594	2	3	2	0.00
13/10/2021	2032 On 03-February-22	9.57	Call	Bond Future	449	0	0	0	1,050.00
13/10/2021	2032 On 03-February-22	10.45	Call	Bond Future	2629	2	3	2	0.00
13/10/2021	2032 On 03-February-22	10.35	Call	Bond Future	2290	2	2	2	0.00
13/10/2021	2032 On 03-February-22	9.90	Call	Bond Future	1031	1	1	1	900.00
13/10/2021	2032 On 03-February-22	10.14	Call	Bond Future	1642	1	2	1	0.00
13/10/2021	2032 On 03-February-22	9.62	Call	Bond Future	518	0	1	0	210.00
13/10/2021	2032 On 03-February-22	8.91	Call	Bond Future	71	0	0	0	198.00
13/10/2021	2032 On 03-February-22	9.14	Call	Bond Future	140	0	0	0	97.00
13/10/2021	2032 On 03-February-22	11.13	Call	Bond Future	5424	5	5	5	0.00
13/10/2021	2032 On 03-February-22	10.65	Call	Bond Future	3371	3	3	3	0.00
13/10/2021	2032 On 03-February-22	10.66	Call	Bond Future	3410	3	3	3	0.00
13/10/2021	2032 On 03-February-22	10.53	Call	Bond Future	2916	2	3	2	0.00
13/10/2021	2032 On 03-February-22	10.42	Call	Bond Future	2525	2	3	2	0.00
13/10/2021	2032 On 03-February-22	10.43	Call	Bond Future	2560	2	3	2	0.00
13/10/2021	2032 On 03-February-22	9.81	Call	Bond Future	842	1	1	1	0.00
13/10/2021	2032 On 03-February-22	9.67	Call	Bond Future	594	0	1	0	0.00
13/10/2021	2032 On 03-February-22	9.58	Call	Bond Future	463	0	0	0	400.00
13/10/2021	2032 On 03-February-22	9.58	Put	Bond Future	4251	5	4	5	0.00
13/10/2021	2032 On 03-February-22	8.91	Put	Bond Future	8022	9	8	9	0.00
13/10/2021	2032 On 03-February-22	9.81	Put	Bond Future	3258	4	3	4	198.00
13/10/2021	2032 On 03-February-22	9.90	Put	Bond Future	2917	4	3	4	900.00

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13/10/2021	2032 On 03-February-22	10.43	Put	Bond Future	1408	2	1	2	0.00
13/10/2021	2032 On 03-February-22	10.42	Put	Bond Future	1429	2	1	2	0.00
13/10/2021	2032 On 03-February-22	10.53	Put	Bond Future	1207	2	1	2	210.00
13/10/2021	2032 On 03-February-22	10.35	Put	Bond Future	1587	2	2	2	400.00
13/10/2021	2032 On 03-February-22	10.66	Put	Bond Future	983	1	1	1	97.00
13/10/2021	2032 On 03-February-22	10.45	Put	Bond Future	1366	2	1	2	198.00
13/10/2021	2032 On 03-February-22	10.65	Put	Bond Future	999	1	1	1	1,050.00
13/10/2021	2032 On 03-February-22	11.13	Put	Bond Future	469	1	0	1	210.00
13/10/2021	2032 On 03-February-22	9.14	Put	Bond Future	6635	8	7	8	0.00
13/10/2021	2032 On 03-February-22	9.62	Put	Bond Future	4066	5	4	5	0.00
13/10/2021	2032 On 03-February-22	9.67	Put	Bond Future	3842	5	4	5	1,050.00
13/10/2021	2032 On 03-February-22	10.14	Put	Bond Future	2135	3	2	3	97.00
13/10/2021	2032 On 03-February-22	9.57	Put	Bond Future	4298	5	4	5	0.00
13/10/2021	2032 On 03-February-22	10.44	Put	Bond Future	1387	2	1	2	0.00
13/10/2021	2032 On 03-February-22	10.90	Put	Bond Future	672	1	1	1	900.00
13/10/2021	2032 On 03-February-22	10.95	Put	Bond Future	621	1	1	1	400.00
13/10/2021	2032 On 05-May-22			Bond Future	10.44	86.5358	87.5712	86.5358	20,384.00
13/10/2021	2032 On 05-May-22	11.02	Call	Bond Future	4381	4	4	4	0.00
13/10/2021	2032 On 05-May-22	11.04	Call	Bond Future	4458	4	4	4	0.00
13/10/2021	2032 On 05-May-22	10.29	Call	Bond Future	2001	2	2	2	993.00
13/10/2021	2032 On 05-May-22	9.58	Call	Bond Future	609	0	1	0	780.00
13/10/2021	2032 On 05-May-22	10.18	Call	Bond Future	1713	1	2	1	780.00
13/10/2021	2032 On 05-May-22	11.18	Call	Bond Future	5007	4	5	4	0.00
13/10/2021	2032 On 05-May-22	11.03	Call	Bond Future	4420	4	4	4	0.00
13/10/2021	2032 On 05-May-22	10.98	Call	Bond Future	4230	4	4	4	0.00
13/10/2021	2032 On 05-May-22	10.98	Put	Bond Future	1317	2	1	2	993.00
13/10/2021	2032 On 05-May-22	11.03	Put	Bond Future	1243	2	1	2	0.00
13/10/2021	2032 On 05-May-22	10.29	Put	Bond Future	2838	4	3	4	0.00
13/10/2021	2032 On 05-May-22	11.02	Put	Bond Future	1257	2	1	2	0.00
13/10/2021	2032 On 05-May-22	11.18	Put	Bond Future	1047	1	1	1	780.00
13/10/2021	2032 On 05-May-22	10.18	Put	Bond Future	3168	4	3	4	0.00
13/10/2021	2032 On 05-May-22	11.04	Put	Bond Future	1229	2	1	2	0.00
13/10/2021	2032 On 05-May-22	9.58	Put	Bond Future	5542	6	6	6	0.00

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13/10/2021	2032 On 04-August-22			Bond Future	10.66	87.5372	88.5851	87.5372	0.00
13/10/2021	2032 On 04-August-22	11.60	Call	Bond Future	6120	5	6	5	0.00
13/10/2021	2032 On 04-August-22	11.89	Call	Bond Future	7260	6	7	6	0.00
13/10/2021	2032 On 04-August-22	10.20	Call	Bond Future	1773	1	2	1	0.00
13/10/2021	2032 On 04-August-22	10.21	Call	Bond Future	1795	1	2	1	0.00
13/10/2021	2032 On 04-August-22	9.72	Call	Bond Future	899	1	1	1	800.00
13/10/2021	2032 On 04-August-22	10.22	Call	Bond Future	1817	1	2	1	0.00
13/10/2021	2032 On 04-August-22	8.97	Call	Bond Future	267	0	0	0	800.00
13/10/2021	2032 On 04-August-22	8.97	Put	Bond Future	10010	11	10	11	0.00
13/10/2021	2032 On 04-August-22	9.72	Put	Bond Future	6155	7	6	7	0.00
13/10/2021	2032 On 04-August-22	10.20	Put	Bond Future	4303	5	4	5	0.00
13/10/2021	2032 On 04-August-22	10.21	Put	Bond Future	4270	5	4	5	0.00
13/10/2021	2032 On 04-August-22	10.22	Put	Bond Future	4236	5	4	5	0.00
13/10/2021	2032 On 04-August-22	11.89	Put	Bond Future	1015	1	1	1	0.00
13/10/2021	2032 On 04-August-22	11.60	Put	Bond Future	1296	2	1	2	800.00
13/10/2021	2033 On 04-November-21			Bond Future	108.89	108.9469	108.8944	108.9469	2,433.00
13/10/2021	2033 On 03-February-22			Bond Future	110.15	110.1999	110.1451	110.1999	6,831.00
13/10/2021	2033 On 05-May-22			Bond Future	110.19	110.2412	110.1850	110.2412	2,121.00
13/10/2021	2033 On 04-August-22			Bond Future	111.55	111.6068	111.5495	111.6068	0.00
13/10/2021	2037 On 04-November-21			Bond Future	10.69	85.0369	85.9944	85.0369	88,946.00
13/10/2021	2037 On 04-November-21	12.81	Call	Bond Future	12259	11	12	11	0.00
13/10/2021	2037 On 04-November-21	12.82	Call	Bond Future	12311	11	12	11	0.00
13/10/2021	2037 On 04-November-21	11.49	Call	Bond Future	4996	4	5	4	600.00
13/10/2021	2037 On 04-November-21	12.30	Call	Bond Future	9569	9	10	9	0.00
13/10/2021	2037 On 04-November-21	12.83	Call	Bond Future	12362	11	12	11	0.00
13/10/2021	2037 On 04-November-21	12.30	Put	Bond Future	0	0	0	0	600.00
13/10/2021	2037 On 04-November-21	12.82	Put	Bond Future	0	0	0	0	0.00
13/10/2021	2037 On 04-November-21	11.49	Put	Bond Future	32	0	0	0	0.00
13/10/2021	2037 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
13/10/2021	2037 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	0.00
13/10/2021	2037 On 03-February-22			Bond Future	10.89	81.7397	82.7067	81.7397	81,856.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2021	2037 On 03-February-22	11.47	Call	Bond Future	4458	4	4	4	0.00
13/10/2021	2037 On 03-February-22	11.46	Call	Bond Future	4413	4	4	4	0.00
13/10/2021	2037 On 03-February-22	11.45	Call	Bond Future	4367	4	4	4	0.00
13/10/2021	2037 On 03-February-22	11.47	Put	Bond Future	913	1	1	1	0.00
13/10/2021	2037 On 03-February-22	11.45	Put	Bond Future	941	1	1	1	0.00
13/10/2021	2037 On 03-February-22	11.46	Put	Bond Future	927	1	1	1	0.00
13/10/2021	2037 On 05-May-22			Bond Future	11.09	82.7007	83.6783	82.7007	11,855.00
13/10/2021	2037 On 05-May-22	11.84	Call	Bond Future	5626	5	6	5	0.00
13/10/2021	2037 On 05-May-22	11.83	Call	Bond Future	5582	5	6	5	0.00
13/10/2021	2037 On 05-May-22	11.82	Call	Bond Future	5538	5	6	5	0.00
13/10/2021	2037 On 05-May-22	11.84	Put	Bond Future	1217	1	1	1	0.00
13/10/2021	2037 On 05-May-22	11.82	Put	Bond Future	1243	2	1	2	0.00
13/10/2021	2037 On 05-May-22	11.83	Put	Bond Future	1230	2	1	2	0.00
13/10/2021	2037 On 04-August-22			Bond Future	11.31	79.4022	80.3915	79.4022	0.00
13/10/2021	2037 On 04-August-22	11.42	Call	Bond Future	3600	3	4	3	0.00
13/10/2021	2037 On 04-August-22	10.91	Call	Bond Future	2104	2	2	2	0.00
13/10/2021	2037 On 04-August-22	10.10	Call	Bond Future	668	1	1	1	50.00
13/10/2021	2037 On 04-August-22	10.90	Call	Bond Future	2078	2	2	2	0.00
13/10/2021	2037 On 04-August-22	10.89	Call	Bond Future	2053	2	2	2	0.00
13/10/2021	2037 On 04-August-22	10.89	Put	Bond Future	4622	5	5	5	0.00
13/10/2021	2037 On 04-August-22	10.91	Put	Bond Future	4548	5	5	5	0.00
13/10/2021	2037 On 04-August-22	10.10	Put	Bond Future	8420	9	8	9	0.00
13/10/2021	2037 On 04-August-22	11.42	Put	Bond Future	2941	3	3	3	50.00
13/10/2021	2037 On 04-August-22	10.90	Put	Bond Future	4584	5	5	5	50.00
13/10/2021	2038 On 04-November-21			Bond Future	121.24	121.1192	121.2433	121.1192	4,701.00
13/10/2021	2038 On 03-February-22			Bond Future	120.85	120.7303	120.8542	120.7303	2,667.00
13/10/2021	2038 On 05-May-22			Bond Future	122.30	122.1778	122.3022	122.1778	677.00
13/10/2021	2038 On 04-August-22			Bond Future	122.00	121.8708	121.9966	121.8708	0.00
13/10/2021	2040 On 04-November-21			Bond Future	10.81	87.1859	88.1770	87.1859	54,322.00
13/10/2021	2040 On 04-November-21	12.91	Call	Bond Future	12931	12	13	12	0.00
13/10/2021	2040 On 04-November-21	12.89	Call	Bond Future	12823	12	13	12	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
13/10/2021	2040 On 04-November-21	12.90	Call	Bond Future	12877	12	13	12	0.00
13/10/2021	2040 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
13/10/2021	2040 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
13/10/2021	2040 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
13/10/2021	2040 On 03-February-22			Bond Future	11.00	83.6626	84.6635	83.6626	42,837.00
13/10/2021	2040 On 03-February-22	11.57	Call	Bond Future	4681	4	5	4	0.00
13/10/2021	2040 On 03-February-22	11.58	Call	Bond Future	4730	4	5	4	0.00
13/10/2021	2040 On 03-February-22	11.59	Call	Bond Future	4779	4	5	4	0.00
13/10/2021	2040 On 03-February-22	11.57	Put	Bond Future	939	1	1	1	0.00
13/10/2021	2040 On 03-February-22	11.58	Put	Bond Future	924	1	1	1	0.00
13/10/2021	2040 On 03-February-22	11.59	Put	Bond Future	910	1	1	1	0.00
13/10/2021	2040 On 05-May-22			Bond Future	11.20	84.6462	85.6582	84.6462	8,550.00
13/10/2021	2040 On 05-May-22	11.91	Call	Bond Future	5893	5	6	5	0.00
13/10/2021	2040 On 05-May-22	9.82	Call	Bond Future	249	0	0	0	1,200.00
13/10/2021	2040 On 05-May-22	11.90	Call	Bond Future	5847	5	6	5	0.00
13/10/2021	2040 On 05-May-22	11.92	Call	Bond Future	5939	5	6	5	0.00
13/10/2021	2040 On 05-May-22	13.04	Call	Bond Future	11369	10	11	10	0.00
13/10/2021	2040 On 05-May-22	10.57	Call	Bond Future	1168	1	1	1	1,200.00
13/10/2021	2040 On 05-May-22	10.57	Put	Bond Future	5482	6	5	6	0.00
13/10/2021	2040 On 05-May-22	13.04	Put	Bond Future	456	1	0	1	1,200.00
13/10/2021	2040 On 05-May-22	11.92	Put	Bond Future	1360	2	1	2	0.00
13/10/2021	2040 On 05-May-22	11.91	Put	Bond Future	1374	2	1	2	0.00
13/10/2021	2040 On 05-May-22	11.90	Put	Bond Future	1388	2	1	2	0.00
13/10/2021	2040 On 05-May-22	9.82	Put	Bond Future	10201	11	10	11	0.00
13/10/2021	2040 On 04-August-22			Bond Future	11.40	81.1197	82.1437	81.1197	0.00
13/10/2021	2040 On 04-August-22	11.03	Call	Bond Future	2326	2	2	2	0.00
13/10/2021	2040 On 04-August-22	11.04	Call	Bond Future	2354	2	2	2	0.00
13/10/2021	2040 On 04-August-22	11.05	Call	Bond Future	2382	2	2	2	0.00
13/10/2021	2040 On 04-August-22	11.05	Put	Bond Future	4708	5	5	5	0.00
13/10/2021	2040 On 04-August-22	11.04	Put	Bond Future	4747	5	5	5	0.00
13/10/2021	2040 On 04-August-22	11.03	Put	Bond Future	4787	5	5	5	0.00
13/10/2021	2044 On 04-November-21			Bond Future	10.83	84.0066	84.9774	84.0066	48,392.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2021	2044 On 04-November-21	12.89	Call	Bond Future	12728	12	13	12	0.00
13/10/2021	2044 On 04-November-21	12.90	Call	Bond Future	12781	12	13	12	0.00
13/10/2021	2044 On 04-November-21	12.91	Call	Bond Future	12835	12	13	12	0.00
13/10/2021	2044 On 04-November-21	12.91	Put	Bond Future	0	0	0	0	0.00
13/10/2021	2044 On 04-November-21	12.90	Put	Bond Future	0	0	0	0	0.00
13/10/2021	2044 On 04-November-21	12.89	Put	Bond Future	0	0	0	0	0.00
13/10/2021	2044 On 03-February-22			Bond Future	11.02	80.5726	81.5530	80.5726	22,138.00
13/10/2021	2044 On 03-February-22	11.61	Call	Bond Future	4842	4	5	4	0.00
13/10/2021	2044 On 03-February-22	11.59	Call	Bond Future	4743	4	5	4	0.00
13/10/2021	2044 On 03-February-22	11.60	Call	Bond Future	4792	4	5	4	0.00
13/10/2021	2044 On 03-February-22	11.60	Put	Bond Future	920	1	1	1	0.00
13/10/2021	2044 On 03-February-22	11.59	Put	Bond Future	934	1	1	1	0.00
13/10/2021	2044 On 03-February-22	11.61	Put	Bond Future	906	1	1	1	0.00
13/10/2021	2044 On 05-May-22			Bond Future	11.20	81.5199	82.5113	81.5199	5,735.00
13/10/2021	2044 On 05-May-22	11.93	Call	Bond Future	6008	5	6	5	0.00
13/10/2021	2044 On 05-May-22	11.91	Call	Bond Future	5914	5	6	5	0.00
13/10/2021	2044 On 05-May-22	11.92	Call	Bond Future	5961	5	6	5	0.00
13/10/2021	2044 On 05-May-22	11.92	Put	Bond Future	1367	2	1	2	0.00
13/10/2021	2044 On 05-May-22	11.91	Put	Bond Future	1381	2	1	2	0.00
13/10/2021	2044 On 05-May-22	11.93	Put	Bond Future	1353	2	1	2	0.00
13/10/2021	2044 On 04-August-22			Bond Future	11.40	78.0825	79.0855	78.0825	0.00
13/10/2021	2044 On 04-August-22	11.10	Call	Bond Future	2532	2	3	2	0.00
13/10/2021	2044 On 04-August-22	11.08	Call	Bond Future	2473	2	2	2	0.00
13/10/2021	2044 On 04-August-22	11.09	Call	Bond Future	2503	2	3	2	0.00
13/10/2021	2044 On 04-August-22	11.09	Put	Bond Future	4580	5	5	5	0.00
13/10/2021	2044 On 04-August-22	11.08	Put	Bond Future	4619	5	5	5	0.00
13/10/2021	2044 On 04-August-22	11.10	Put	Bond Future	4541	5	5	5	0.00
13/10/2021	2046 On 04-November-21			Bond Future	109.35	109.2365	109.3488	109.2365	9,554.00
13/10/2021	2046 On 03-February-22			Bond Future	110.60	110.4927	110.6047	110.4927	12,642.00
13/10/2021	2046 On 05-May-22			Bond Future	110.05	109.9323	110.0452	109.9323	171.00
13/10/2021	2046 On 04-August-22			Bond Future	111.41	111.2944	111.4082	111.2944	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
13/10/2021	2050 On 04-November-21			Bond Future	112.86	112.7474	112.8628	112.7474	3,193.00
13/10/2021	2050 On 03-February-22			Bond Future	112.18	112.0631	112.1782	112.0631	6,180.00
13/10/2021	2050 On 05-May-22			Bond Future	113.52	113.4066	113.5221	113.4066	379.00
13/10/2021	2050 On 04-August-22			Bond Future	112.91	112.7907	112.9078	112.7907	0.00
13/10/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2021	AL37 On 04-November-21			Index Future	797.31	793.5570	797.3100	793.5570	0.00
13/10/2021	AL37 On 03-February-22			Index Future	806.27	802.4790	806.2700	802.4790	0.00
13/10/2021	AL37 On 05-May-22			Index Future	815.73	811.8990	815.7330	811.8990	0.00
13/10/2021	AL37 On 04-August-22			Index Future	825.54	821.6570	825.5350	821.6570	0.00
13/10/2021	AL7T On 04-November-21			Index Future	905.61	895.8710	905.6140	895.8710	0.00
13/10/2021	AL7T On 03-February-22			Index Future	915.79	905.9430	915.7910	905.9430	0.00
13/10/2021	AL7T On 05-May-22			Index Future	926.54	916.5770	926.5390	916.5770	0.00
13/10/2021	AL7T On 04-August-22			Index Future	937.67	927.5930	937.6740	927.5930	0.00
13/10/2021	ALBI On 04-November-21			Index Future	802.59	795.1780	802.5900	795.1780	115.00
13/10/2021	ALBI On 03-February-22			Index Future	811.61	804.1190	811.6090	804.1190	90.00
13/10/2021	ALBI On 05-May-22			Index Future	821.13	813.5580	821.1340	813.5580	29.00
13/10/2021	ALBI On 04-August-22			Index Future	831.00	823.3350	831.0020	823.3350	0.00
13/10/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2021	C030 On 31-January-30			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
13/10/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/10/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2021	C333 On 15-September-33			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
13/10/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2021	ES33 On 04-November-21			Bond Future	11.43	75.1445	75.9227	75.1445	0.00
13/10/2021	ES33 On 03-February-22			Bond Future	11.68	76.0087	76.7947	76.0087	263.00
13/10/2021	ES33 On 05-May-22			Bond Future	11.93	73.1427	73.9376	73.1427	87.00
13/10/2021	ES33 On 04-August-22			Bond Future	12.19	74.0011	74.8056	74.0011	0.00
13/10/2021	ES42 On 04-November-21			Bond Future	11.88	73.6987	74.5495	73.6987	0.00
13/10/2021	ES42 On 03-February-22			Bond Future	12.11	74.5463	75.4058	74.5463	3,587.00
13/10/2021	ES42 On 05-May-22			Bond Future	12.34	71.1816	72.0508	71.1816	1,192.00
13/10/2021	ES42 On 04-August-22			Bond Future	12.58	72.0156	72.8954	72.0156	0.00
13/10/2021	GOVI On 04-November-21			GOVI	792.37	785.0640	792.3710	785.0640	353.00
13/10/2021	GOVI On 04-November-21	728.42	Call	GOVI	639510	57	64	57	0.00
13/10/2021	GOVI On 04-November-21	728.41	Call	GOVI	639610	57	64	57	0.00
13/10/2021	GOVI On 04-November-21	728.40	Call	GOVI	639710	57	64	57	0.00
13/10/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
13/10/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
13/10/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
13/10/2021	GOVI On 03-February-22			GOVI	801.28	793.8900	801.2750	793.8900	640.00
13/10/2021	GOVI On 03-February-22	792.74	Call	GOVI	85350	1	9	1	0.00
13/10/2021	GOVI On 03-February-22	792.75	Call	GOVI	85250	1	9	1	0.00
13/10/2021	GOVI On 03-February-22	792.76	Call	GOVI	85150	1	9	1	0.00
13/10/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
13/10/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
13/10/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
13/10/2021	GOVI On 05-May-22			GOVI	810.68	803.2090	810.6790	803.2090	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
13/10/2021	GOVI On 05-May-22	788.23	Call	GOVI	224490	15	22	15	0.00
13/10/2021	GOVI On 05-May-22	788.24	Call	GOVI	224390	15	22	15	0.00
13/10/2021	GOVI On 05-May-22	788.25	Call	GOVI	224290	15	22	15	0.00
13/10/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
13/10/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
13/10/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
13/10/2021	GOVI On 04-August-22			GOVI	820.42	812.8620	820.4210	812.8620	0.00
13/10/2021	GOVI On 04-August-22	819.26	Call	GOVI	11610	0	1	0	0.00
13/10/2021	GOVI On 04-August-22	819.27	Call	GOVI	11510	0	1	0	0.00
13/10/2021	GOVI On 04-August-22	819.28	Call	GOVI	11410	0	1	0	0.00
13/10/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	6	0	6	0.00
13/10/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	6	0	6	0.00
13/10/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	6	0	6	0.00
13/10/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/10/2021	IGOV On 04-November-21			Index Future	297.96	297.9140	297.9640	297.9140	130.00
13/10/2021	IGOV On 03-February-22			Index Future	301.39	301.3380	301.3860	301.3380	381.00
13/10/2021	IGOV On 05-May-22			Index Future	305.00	304.9480	304.9960	304.9480	0.00
13/10/2021	IGOV On 04-August-22			Index Future	308.73	308.6850	308.7330	308.6850	0.00
13/10/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
13/10/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
13/10/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
13/10/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
13/10/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
13/10/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
13/10/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
13/10/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
13/10/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
13/10/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/10/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/10/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	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
13/10/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/10/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/10/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/10/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/10/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/10/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/10/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/10/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/10/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/10/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.70	96.3050	96.3050	96.3050	0.00
13/10/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.73	96.2500	96.2700	96.2500	50,000.00
13/10/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.01	95.9750	95.9950	95.9750	0.00
13/10/2021	JBAF On 19-January-22			Jibar Tradeable Future	4.07	95.8900	95.9300	95.8900	0.00
13/10/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.36	95.5900	95.6400	95.5900	0.00
13/10/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.43	95.5250	95.5750	95.5250	0.00
13/10/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.01	94.8900	94.9900	94.8900	472.00
13/10/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.21	94.6600	94.7900	94.6600	0.00
13/10/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.84	94.0100	94.1600	94.0100	68.00
13/10/2021	JBAF On 15-March-23			Jibar Tradeable Future	6.01	93.8150	93.9900	93.8150	0.00
13/10/2021	JBAF On 21-June-23			Jibar Tradeable Future	6.45	93.4050	93.5550	93.4050	0.00
13/10/2021	JBAF On 20-September-23			Jibar Tradeable Future	6.66	93.1750	93.3450	93.1750	0.00
13/10/2021	R023 On 04-November-21			Bond Future	5.35	104.4247	104.4742	104.4247	12,574.00
13/10/2021	R023 On 04-November-21	4.92	Call	Bond Future	1	0	0	0	0.00
13/10/2021	R023 On 04-November-21	4.91	Call	Bond Future	1	0	0	0	0.00
13/10/2021	R023 On 04-November-21	4.90	Call	Bond Future	1	0	0	0	0.00
13/10/2021	R023 On 04-November-21	4.90	Put	Bond Future	579	1	1	1	0.00
13/10/2021	R023 On 04-November-21	4.91	Put	Bond Future	566	1	1	1	0.00
13/10/2021	R023 On 04-November-21	4.92	Put	Bond Future	554	1	1	1	0.00
13/10/2021	R023 On 03-February-22			Bond Future	5.57	105.5999	105.6482	105.5999	5,738.00
13/10/2021	R023 On 03-February-22	5.06	Call	Bond Future	43	0	0	0	0.00
13/10/2021	R023 On 03-February-22	5.07	Call	Bond Future	46	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
13/10/2021	R023 On 03-February-22	5.08	Call	Bond Future	49	0	0	0	0.00
13/10/2021	R023 On 03-February-22	5.08	Put	Bond Future	552	1	1	1	0.00
13/10/2021	R023 On 03-February-22	5.07	Put	Bond Future	560	1	1	1	0.00
13/10/2021	R023 On 03-February-22	5.06	Put	Bond Future	568	1	1	1	0.00
13/10/2021	R023 On 05-May-22			Bond Future	5.83	102.9303	102.9785	102.9303	777.00
13/10/2021	R023 On 05-May-22	6.29	Call	Bond Future	512	0	1	0	0.00
13/10/2021	R023 On 05-May-22	6.30	Call	Bond Future	518	0	1	0	0.00
13/10/2021	R023 On 05-May-22	6.31	Call	Bond Future	524	0	1	0	0.00
13/10/2021	R023 On 05-May-22	6.31	Put	Bond Future	142	0	0	0	0.00
13/10/2021	R023 On 05-May-22	6.30	Put	Bond Future	144	0	0	0	0.00
13/10/2021	R023 On 05-May-22	6.29	Put	Bond Future	146	0	0	0	0.00
13/10/2021	R023 On 04-August-22			Bond Future	6.26	104.1459	104.1947	104.1459	0.00
13/10/2021	R023 On 04-August-22	6.03	Call	Bond Future	172	0	0	0	0.00
13/10/2021	R023 On 04-August-22	6.04	Call	Bond Future	174	0	0	0	0.00
13/10/2021	R023 On 04-August-22	6.05	Call	Bond Future	177	0	0	0	0.00
13/10/2021	R023 On 04-August-22	6.05	Put	Bond Future	293	0	0	0	0.00
13/10/2021	R023 On 04-August-22	6.04	Put	Bond Future	296	0	0	0	0.00
13/10/2021	R023 On 04-August-22	6.03	Put	Bond Future	299	0	0	0	0.00
13/10/2021	R035 On 04-November-21			Bond Future	10.51	89.1212	90.1415	89.1212	77,209.00
13/10/2021	R035 On 04-November-21	10.23	Call	Bond Future	255	0	0	0	782.00
13/10/2021	R035 On 04-November-21	13.82	Call	Bond Future	18197	17	18	17	0.00
13/10/2021	R035 On 04-November-21	12.51	Call	Bond Future	11733	11	12	11	0.00
13/10/2021	R035 On 04-November-21	12.52	Call	Bond Future	11786	11	12	11	0.00
13/10/2021	R035 On 04-November-21	11.20	Call	Bond Future	4389	3	4	3	0.00
13/10/2021	R035 On 04-November-21	11.75	Call	Bond Future	7571	7	8	7	0.00
13/10/2021	R035 On 04-November-21	10.26	Call	Bond Future	300	0	0	0	150.00
13/10/2021	R035 On 04-November-21	10.11	Call	Bond Future	127	0	0	0	350.00
13/10/2021	R035 On 04-November-21	10.12	Call	Bond Future	135	0	0	0	400.00
13/10/2021	R035 On 04-November-21	12.53	Call	Bond Future	11838	11	12	11	0.00
13/10/2021	R035 On 04-November-21	11.08	Call	Bond Future	3696	3	4	3	0.00
13/10/2021	R035 On 04-November-21	10.62	Call	Bond Future	1344	1	1	1	400.00
13/10/2021	R035 On 04-November-21	10.60	Call	Bond Future	1263	1	1	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
13/10/2021	R035 On 04-November-21	10.60	Put	Bond Future	654	1	1	1	350.00
13/10/2021	R035 On 04-November-21	10.62	Put	Bond Future	607	1	1	1	0.00
13/10/2021	R035 On 04-November-21	11.08	Put	Bond Future	80	0	0	0	782.00
13/10/2021	R035 On 04-November-21	11.20	Put	Bond Future	45	0	0	0	350.00
13/10/2021	R035 On 04-November-21	11.75	Put	Bond Future	2	0	0	0	782.00
13/10/2021	R035 On 04-November-21	12.53	Put	Bond Future	0	0	0	0	0.00
13/10/2021	R035 On 04-November-21	10.12	Put	Bond Future	2689	4	3	4	0.00
13/10/2021	R035 On 04-November-21	10.23	Put	Bond Future	2070	3	2	3	0.00
13/10/2021	R035 On 04-November-21	10.11	Put	Bond Future	2748	4	3	4	0.00
13/10/2021	R035 On 04-November-21	10.26	Put	Bond Future	1914	3	2	3	0.00
13/10/2021	R035 On 04-November-21	12.52	Put	Bond Future	0	0	0	0	0.00
13/10/2021	R035 On 04-November-21	12.51	Put	Bond Future	0	0	0	0	0.00
13/10/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
13/10/2021	R035 On 03-February-22			Bond Future	10.72	90.1241	91.1544	90.1241	53,147.00
13/10/2021	R035 On 03-February-22	11.88	Call	Bond Future	7268	6	7	6	0.00
13/10/2021	R035 On 03-February-22	11.33	Call	Bond Future	4577	4	5	4	0.00
13/10/2021	R035 On 03-February-22	10.24	Call	Bond Future	818	1	1	1	500.00
13/10/2021	R035 On 03-February-22	9.70	Call	Bond Future	196	0	0	0	683.00
13/10/2021	R035 On 03-February-22	11.24	Call	Bond Future	4166	4	4	4	0.00
13/10/2021	R035 On 03-February-22	11.05	Call	Bond Future	3354	3	3	3	0.00
13/10/2021	R035 On 03-February-22	10.10	Call	Bond Future	568	0	1	0	280.00
13/10/2021	R035 On 03-February-22	11.39	Call	Bond Future	4857	4	5	4	0.00
13/10/2021	R035 On 03-February-22	11.73	Call	Bond Future	6514	6	7	6	0.00
13/10/2021	R035 On 03-February-22	11.28	Call	Bond Future	4347	4	4	4	0.00
13/10/2021	R035 On 03-February-22	11.11	Call	Bond Future	3603	3	4	3	0.00
13/10/2021	R035 On 03-February-22	11.22	Call	Bond Future	4078	3	4	3	0.00
13/10/2021	R035 On 03-February-22	11.23	Call	Bond Future	4122	3	4	3	0.00
13/10/2021	R035 On 03-February-22	10.65	Call	Bond Future	1892	2	2	2	0.00
13/10/2021	R035 On 03-February-22	11.03	Call	Bond Future	3272	3	3	3	0.00
13/10/2021	R035 On 03-February-22	10.34	Call	Bond Future	1034	1	1	1	0.00
13/10/2021	R035 On 03-February-22	10.35	Call	Bond Future	1057	1	1	1	1,600.00
13/10/2021	R035 On 03-February-22	10.61	Call	Bond Future	1766	1	2	1	0.00
13/10/2021	R035 On 03-February-22	10.26	Call	Bond Future	859	1	1	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
13/10/2021	R035 On 03-February-22	9.92	Call	Bond Future	349	0	0	0	200.00
13/10/2021	R035 On 03-February-22	9.92	Put	Bond Future	5573	7	6	7	0.00
13/10/2021	R035 On 03-February-22	10.26	Put	Bond Future	3798	5	4	5	0.00
13/10/2021	R035 On 03-February-22	10.61	Put	Bond Future	2436	3	2	3	200.00
13/10/2021	R035 On 03-February-22	10.24	Put	Bond Future	3889	5	4	5	0.00
13/10/2021	R035 On 03-February-22	10.35	Put	Bond Future	3405	4	3	4	0.00
13/10/2021	R035 On 03-February-22	10.34	Put	Bond Future	3447	4	3	4	500.00
13/10/2021	R035 On 03-February-22	11.05	Put	Bond Future	1285	2	1	2	1,600.00
13/10/2021	R035 On 03-February-22	11.23	Put	Bond Future	968	1	1	1	0.00
13/10/2021	R035 On 03-February-22	11.22	Put	Bond Future	984	1	1	1	0.00
13/10/2021	R035 On 03-February-22	11.28	Put	Bond Future	896	1	1	1	200.00
13/10/2021	R035 On 03-February-22	11.33	Put	Bond Future	829	1	1	1	500.00
13/10/2021	R035 On 03-February-22	11.73	Put	Bond Future	451	1	0	1	280.00
13/10/2021	R035 On 03-February-22	11.39	Put	Bond Future	756	1	1	1	683.00
13/10/2021	R035 On 03-February-22	10.10	Put	Bond Future	4572	5	5	5	0.00
13/10/2021	R035 On 03-February-22	11.24	Put	Bond Future	953	1	1	1	0.00
13/10/2021	R035 On 03-February-22	9.70	Put	Bond Future	6943	8	7	8	0.00
13/10/2021	R035 On 03-February-22	11.11	Put	Bond Future	1171	2	1	2	200.00
13/10/2021	R035 On 03-February-22	10.65	Put	Bond Future	2308	3	2	3	683.00
13/10/2021	R035 On 03-February-22	11.03	Put	Bond Future	1325	2	1	2	280.00
13/10/2021	R035 On 03-February-22	11.88	Put	Bond Future	360	1	0	1	1,800.00
13/10/2021	R035 On 05-May-22			Bond Future	10.92	86.7052	87.7470	86.7052	8,926.00
13/10/2021	R035 On 05-May-22	11.65	Call	Bond Future	5569	5	6	5	0.00
13/10/2021	R035 On 05-May-22	11.63	Call	Bond Future	5482	5	5	5	0.00
13/10/2021	R035 On 05-May-22	11.64	Call	Bond Future	5526	5	6	5	0.00
13/10/2021	R035 On 05-May-22	11.64	Put	Bond Future	1285	2	1	2	0.00
13/10/2021	R035 On 05-May-22	11.63	Put	Bond Future	1298	2	1	2	0.00
13/10/2021	R035 On 05-May-22	11.65	Put	Bond Future	1272	2	1	2	0.00
13/10/2021	R035 On 04-August-22			Bond Future	11.14	87.7067	88.7610	87.7067	0.00
13/10/2021	R035 On 04-August-22	10.74	Call	Bond Future	2135	2	2	2	0.00
13/10/2021	R035 On 04-August-22	11.13	Call	Bond Future	3239	3	3	3	0.00
13/10/2021	R035 On 04-August-22	10.73	Call	Bond Future	2109	2	2	2	0.00
13/10/2021	R035 On 04-August-22	9.84	Call	Bond Future	584	0	1	0	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2021	R035 On 04-August-22	10.64	Call	Bond Future	1885	2	2	2	0.00
13/10/2021	R035 On 04-August-22	10.72	Call	Bond Future	2083	2	2	2	0.00
13/10/2021	R035 On 04-August-22	10.72	Put	Bond Future	4617	5	5	5	0.00
13/10/2021	R035 On 04-August-22	10.64	Put	Bond Future	4917	6	5	6	100.00
13/10/2021	R035 On 04-August-22	9.84	Put	Bond Future	8822	10	9	10	0.00
13/10/2021	R035 On 04-August-22	10.73	Put	Bond Future	4581	5	5	5	0.00
13/10/2021	R035 On 04-August-22	11.13	Put	Bond Future	3283	4	3	4	100.00
13/10/2021	R035 On 04-August-22	10.74	Put	Bond Future	4544	5	5	5	0.00
13/10/2021	R186 On 04-November-21			Bond Future	7.84	114.4750	115.0464	114.4750	50,617.00
13/10/2021	R186 On 04-November-21	8.11	Call	Bond Future	1352	1	1	1	0.00
13/10/2021	R186 On 04-November-21	8.77	Call	Bond Future	4015	3	4	3	0.00
13/10/2021	R186 On 04-November-21		Call	Bond Future	15046	14	15	14	0.00
13/10/2021	R186 On 04-November-21	8.10	Call	Bond Future	1318	1	1	1	0.00
13/10/2021	R186 On 04-November-21	7.77	Call	Bond Future	429	0	0	0	0.00
13/10/2021	R186 On 04-November-21	8.09	Call	Bond Future	1284	1	1	1	0.00
13/10/2021	R186 On 04-November-21	8.09	Put	Bond Future	197	0	0	0	0.00
13/10/2021	R186 On 04-November-21	8.10	Put	Bond Future	188	0	0	0	0.00
13/10/2021	R186 On 04-November-21		Put	Bond Future	0	0	0	0	0.00
13/10/2021	R186 On 04-November-21	8.77	Put	Bond Future	3	0	0	0	15,177.00
13/10/2021	R186 On 04-November-21	8.11	Put	Bond Future	178	0	0	0	0.00
13/10/2021	R186 On 04-November-21	7.77	Put	Bond Future	754	1	1	1	15,177.00
13/10/2021	R186 On 03-February-22			Bond Future	8.06	110.4817	111.0578	110.4817	35,320.00
13/10/2021	R186 On 03-February-22	7.28	Call	Bond Future	273	0	0	0	0.00
13/10/2021	R186 On 03-February-22	7.29	Call	Bond Future	280	0	0	0	0.00
13/10/2021	R186 On 03-February-22	7.30	Call	Bond Future	287	0	0	0	0.00
13/10/2021	R186 On 03-February-22	7.30	Put	Bond Future	3534	4	4	4	0.00
13/10/2021	R186 On 03-February-22	7.29	Put	Bond Future	3570	4	4	4	0.00
13/10/2021	R186 On 03-February-22	7.28	Put	Bond Future	3607	4	4	4	0.00
13/10/2021	R186 On 05-May-22			Bond Future	8.29	111.7800	112.3620	111.7800	4,404.00
13/10/2021	R186 On 05-May-22	8.64	Call	Bond Future	2542	2	3	2	0.00
13/10/2021	R186 On 05-May-22	7.88	Call	Bond Future	976	1	1	1	435.00
13/10/2021	R186 On 05-May-22	8.30	Call	Bond Future	1753	2	2	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
13/10/2021	R186 On 05-May-22	6.73	Call	Bond Future	118	0	0	0	3,600.00
13/10/2021	R186 On 05-May-22	8.31	Call	Bond Future	1774	2	2	2	0.00
13/10/2021	R186 On 05-May-22	8.32	Call	Bond Future	1795	2	2	2	0.00
13/10/2021	R186 On 05-May-22	7.28	Call	Bond Future	331	0	0	0	435.00
13/10/2021	R186 On 05-May-22	7.48	Call	Bond Future	465	0	0	0	3,600.00
13/10/2021	R186 On 05-May-22	7.48	Put	Bond Future	3730	4	4	4	0.00
13/10/2021	R186 On 05-May-22	7.28	Put	Bond Future	4424	5	4	5	0.00
13/10/2021	R186 On 05-May-22	8.32	Put	Bond Future	1668	2	2	2	0.00
13/10/2021	R186 On 05-May-22	8.31	Put	Bond Future	1686	2	2	2	0.00
13/10/2021	R186 On 05-May-22	6.73	Put	Bond Future	6525	7	7	7	0.00
13/10/2021	R186 On 05-May-22	8.30	Put	Bond Future	1705	2	2	2	0.00
13/10/2021	R186 On 05-May-22	7.88	Put	Bond Future	2609	3	3	3	0.00
13/10/2021	R186 On 05-May-22	8.64	Put	Bond Future	1157	1	1	1	4,035.00
13/10/2021	R186 On 04-August-22			Bond Future	8.54	107.8042	108.3935	107.8042	0.00
13/10/2021	R186 On 04-August-22	6.96	Call	Bond Future	202	0	0	0	3,600.00
13/10/2021	R186 On 04-August-22	8.13	Call	Bond Future	1243	1	1	1	0.00
13/10/2021	R186 On 04-August-22	8.14	Call	Bond Future	1259	1	1	1	0.00
13/10/2021	R186 On 04-August-22	8.15	Call	Bond Future	1276	1	1	1	0.00
13/10/2021	R186 On 04-August-22	9.78	Call	Bond Future	5187	5	5	5	0.00
13/10/2021	R186 On 04-August-22	7.96	Call	Bond Future	979	1	1	1	3,600.00
13/10/2021	R186 On 04-August-22	9.78	Put	Bond Future	658	1	1	1	3,600.00
13/10/2021	R186 On 04-August-22	8.15	Put	Bond Future	2734	3	3	3	0.00
13/10/2021	R186 On 04-August-22	8.14	Put	Bond Future	2756	3	3	3	0.00
13/10/2021	R186 On 04-August-22	8.13	Put	Bond Future	2777	3	3	3	0.00
13/10/2021	R186 On 04-August-22	6.96	Put	Bond Future	6309	7	6	7	0.00
13/10/2021	R186 On 04-August-22	7.96	Put	Bond Future	3163	4	3	4	0.00
13/10/2021	R197 On 04-November-21			Bond Future	328.78	328.7506	328.7787	328.7506	1,189.00
13/10/2021	R197 On 03-February-22			Bond Future	324.32	324.2953	324.3187	324.2953	952.00
13/10/2021	R197 On 05-May-22			Bond Future	328.20	328.1831	328.2045	328.1831	237.00
13/10/2021	R197 On 04-August-22			Bond Future	323.88	323.8597	323.8815	323.8597	0.00
13/10/2021	R202 On 04-November-21			Bond Future	241.92	241.7957	241.9214	241.7957	4,481.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2021	R202 On 03-February-22			Bond Future	240.33	240.2019	240.3253	240.2019	7,887.00
13/10/2021	R202 On 05-May-22			Bond Future	243.20	243.0814	243.2046	243.0814	413.00
13/10/2021	R202 On 04-August-22			Bond Future	241.76	241.6368	241.7612	241.6368	0.00
13/10/2021	R209 On 04-November-21			Bond Future	10.47	68.8255	69.6527	68.8255	32,774.00
13/10/2021	R209 On 04-November-21	9.50	Call	Bond Future	1	0	0	0	6,000.00
13/10/2021	R209 On 04-November-21	10.25	Call	Bond Future	316	0	0	0	0.00
13/10/2021	R209 On 04-November-21	12.18	Call	Bond Future	8786	8	9	8	0.00
13/10/2021	R209 On 04-November-21	10.00	Call	Bond Future	65	0	0	0	0.00
13/10/2021	R209 On 04-November-21	12.19	Call	Bond Future	8833	8	9	8	0.00
13/10/2021	R209 On 04-November-21	10.50	Call	Bond Future	903	1	1	1	0.00
13/10/2021	R209 On 04-November-21	12.00	Call	Bond Future	7941	7	8	7	0.00
13/10/2021	R209 On 04-November-21	12.17	Call	Bond Future	8740	8	9	8	0.00
13/10/2021	R209 On 04-November-21	12.00	Put	Bond Future	0	0	0	0	9,000.00
13/10/2021	R209 On 04-November-21	12.19	Put	Bond Future	0	0	0	0	0.00
13/10/2021	R209 On 04-November-21	10.00	Put	Bond Future	2795	4	3	4	3,100.00
13/10/2021	R209 On 04-November-21	10.25	Put	Bond Future	1573	2	2	2	9,250.00
13/10/2021	R209 On 04-November-21	12.18	Put	Bond Future	0	0	0	0	0.00
13/10/2021	R209 On 04-November-21	10.50	Put	Bond Future	730	1	1	1	150.00
13/10/2021	R209 On 04-November-21	12.17	Put	Bond Future	0	0	0	0	0.00
13/10/2021	R209 On 04-November-21	9.50	Put	Bond Future	5809	7	6	7	0.00
13/10/2021	R209 On 03-February-22			Bond Future	10.65	69.5999	70.4354	69.5999	1,550.00
13/10/2021	R209 On 03-February-22	11.04	Call	Bond Future	3133	3	3	3	0.00
13/10/2021	R209 On 03-February-22	11.03	Call	Bond Future	3096	3	3	3	0.00
13/10/2021	R209 On 03-February-22	11.02	Call	Bond Future	3059	3	3	3	0.00
13/10/2021	R209 On 03-February-22	11.02	Put	Bond Future	1068	1	1	1	0.00
13/10/2021	R209 On 03-February-22	11.03	Put	Bond Future	1052	1	1	1	0.00
13/10/2021	R209 On 03-February-22	11.04	Put	Bond Future	1036	1	1	1	0.00
13/10/2021	R209 On 05-May-22			Bond Future	10.84	67.2765	68.1213	67.2765	516.00
13/10/2021	R209 On 05-May-22	11.45	Call	Bond Future	4382	4	4	4	0.00
13/10/2021	R209 On 05-May-22	11.44	Call	Bond Future	4345	4	4	4	0.00
13/10/2021	R209 On 05-May-22	11.43	Call	Bond Future	4309	4	4	4	0.00
13/10/2021	R209 On 05-May-22	11.43	Put	Bond Future	1213	1	1	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
13/10/2021	R209 On 05-May-22	11.44	Put	Bond Future	1200	1	1	1	0.00
13/10/2021	R209 On 05-May-22	11.45	Put	Bond Future	1186	1	1	1	0.00
13/10/2021	R209 On 04-August-22			Bond Future	11.02	68.0539	68.9088	68.0539	0.00
13/10/2021	R209 On 04-August-22	10.59	Call	Bond Future	1716	1	2	1	0.00
13/10/2021	R209 On 04-August-22	10.57	Call	Bond Future	1672	1	2	1	0.00
13/10/2021	R209 On 04-August-22	10.58	Call	Bond Future	1694	1	2	1	0.00
13/10/2021	R209 On 04-August-22	10.58	Put	Bond Future	4087	5	4	5	0.00
13/10/2021	R209 On 04-August-22	10.57	Put	Bond Future	4120	5	4	5	0.00
13/10/2021	R209 On 04-August-22	10.59	Put	Bond Future	4053	5	4	5	0.00
13/10/2021	R210 On 04-November-21			Bond Future	213.27	212.8853	213.2677	212.8853	1,305.00
13/10/2021	R210 On 03-February-22			Bond Future	215.72	215.3337	215.7172	215.3337	1,330.00
13/10/2021	R210 On 05-May-22			Bond Future	215.44	215.0576	215.4446	215.0576	104.00
13/10/2021	R210 On 04-August-22			Bond Future	218.11	217.7218	218.1127	217.7218	0.00
13/10/2021	R212 On 04-November-21			Bond Future	175.72	175.6423	175.7153	175.6423	3,105.00
13/10/2021	R213 On 04-November-21			Bond Future	9.76	83.8019	84.7269	83.8019	9,212.00
13/10/2021	R213 On 04-November-21	11.09	Call	Bond Future	6770	6	7	6	0.00
13/10/2021	R213 On 04-November-21	11.10	Call	Bond Future	6818	6	7	6	0.00
13/10/2021	R213 On 04-November-21	11.11	Call	Bond Future	6866	6	7	6	0.00
13/10/2021	R213 On 04-November-21	11.09	Put	Bond Future	1	0	0	0	0.00
13/10/2021	R213 On 04-November-21	11.10	Put	Bond Future	1	0	0	0	0.00
13/10/2021	R213 On 04-November-21	11.11	Put	Bond Future	1	0	0	0	0.00
13/10/2021	R213 On 03-February-22			Bond Future	9.97	84.7450	85.6790	84.7450	544.00
13/10/2021	R213 On 03-February-22	10.25	Call	Bond Future	2604	2	3	2	0.00
13/10/2021	R213 On 03-February-22	10.60	Call	Bond Future	3864	3	4	3	0.00
13/10/2021	R213 On 03-February-22	10.15	Call	Bond Future	2284	2	2	2	0.00
13/10/2021	R213 On 03-February-22	10.17	Call	Bond Future	2347	2	2	2	0.00
13/10/2021	R213 On 03-February-22	9.96	Call	Bond Future	1731	1	2	1	0.00
13/10/2021	R213 On 03-February-22	9.97	Call	Bond Future	1758	1	2	1	0.00
13/10/2021	R213 On 03-February-22	9.22	Call	Bond Future	350	0	0	0	430.00
13/10/2021	R213 On 03-February-22	9.58	Call	Bond Future	853	1	1	1	0.00
13/10/2021	R213 On 03-February-22	9.76	Call	Bond Future	1225	1	1	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
13/10/2021	R213 On 03-February-22	9.15	Call	Bond Future	295	0	0	0	220.00
13/10/2021	R213 On 03-February-22	10.67	Call	Bond Future	4138	3	4	3	0.00
13/10/2021	R213 On 03-February-22	9.98	Call	Bond Future	1786	1	2	1	0.00
13/10/2021	R213 On 03-February-22	10.00	Call	Bond Future	1843	1	2	1	0.00
13/10/2021	R213 On 03-February-22	8.63	Call	Bond Future	72	0	0	0	200.00
13/10/2021	R213 On 03-February-22	8.80	Call	Bond Future	118	0	0	0	102.00
13/10/2021	R213 On 03-February-22	8.80	Put	Bond Future	6468	7	6	7	0.00
13/10/2021	R213 On 03-February-22	8.63	Put	Bond Future	7400	8	7	8	0.00
13/10/2021	R213 On 03-February-22	10.00	Put	Bond Future	1667	2	2	2	430.00
13/10/2021	R213 On 03-February-22	9.98	Put	Bond Future	1714	2	2	2	0.00
13/10/2021	R213 On 03-February-22	9.22	Put	Bond Future	4343	5	4	5	0.00
13/10/2021	R213 On 03-February-22	9.58	Put	Bond Future	2889	4	3	4	200.00
13/10/2021	R213 On 03-February-22	10.67	Put	Bond Future	586	1	1	1	220.00
13/10/2021	R213 On 03-February-22	10.60	Put	Bond Future	656	1	1	1	430.00
13/10/2021	R213 On 03-February-22	9.15	Put	Bond Future	4676	6	5	6	0.00
13/10/2021	R213 On 03-February-22	9.76	Put	Bond Future	2305	3	2	3	102.00
13/10/2021	R213 On 03-February-22	9.97	Put	Bond Future	1738	2	2	2	0.00
13/10/2021	R213 On 03-February-22	9.96	Put	Bond Future	1762	2	2	2	0.00
13/10/2021	R213 On 03-February-22	10.17	Put	Bond Future	1297	2	1	2	220.00
13/10/2021	R213 On 03-February-22	10.15	Put	Bond Future	1337	2	1	2	200.00
13/10/2021	R213 On 03-February-22	10.25	Put	Bond Future	1147	2	1	2	102.00
13/10/2021	R213 On 05-May-22			Bond Future	10.17	82.2088	83.1532	82.2088	0.00
13/10/2021	R213 On 05-May-22	10.64	Call	Bond Future	3682	3	4	3	0.00
13/10/2021	R213 On 05-May-22	10.65	Call	Bond Future	3715	3	4	3	0.00
13/10/2021	R213 On 05-May-22	10.63	Call	Bond Future	3648	3	4	3	0.00
13/10/2021	R213 On 05-May-22	10.65	Put	Bond Future	1361	2	1	2	0.00
13/10/2021	R213 On 05-May-22	10.64	Put	Bond Future	1376	2	1	2	0.00
13/10/2021	R213 On 05-May-22	10.63	Put	Bond Future	1391	2	1	2	0.00
13/10/2021	R213 On 04-August-22			Bond Future	10.39	83.1614	84.1173	83.1614	0.00
13/10/2021	R213 On 04-August-22	9.90	Call	Bond Future	1580	1	2	1	0.00
13/10/2021	R213 On 04-August-22	9.88	Call	Bond Future	1541	1	2	1	0.00
13/10/2021	R213 On 04-August-22	9.89	Call	Bond Future	1560	1	2	1	0.00
13/10/2021	R213 On 04-August-22	9.90	Put	Bond Future	4029	5	4	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
13/10/2021	R213 On 04-August-22	9.88	Put	Bond Future	4092	5	4	5	0.00
13/10/2021	R213 On 04-August-22	9.89	Put	Bond Future	4061	5	4	5	0.00
13/10/2021	R214 On 04-November-21			Bond Future	10.80	65.8070	66.6242	65.8070	16,782.00
13/10/2021	R214 On 04-November-21	12.48	Call	Bond Future	8679	8	9	8	0.00
13/10/2021	R214 On 04-November-21	12.46	Call	Bond Future	8587	8	9	8	0.00
13/10/2021	R214 On 04-November-21	12.47	Call	Bond Future	8633	8	9	8	0.00
13/10/2021	R214 On 04-November-21	12.46	Put	Bond Future	0	0	0	0	0.00
13/10/2021	R214 On 04-November-21	12.48	Put	Bond Future	0	0	0	0	0.00
13/10/2021	R214 On 04-November-21	12.47	Put	Bond Future	0	0	0	0	0.00
13/10/2021	R214 On 03-February-22			Bond Future	10.99	66.5475	67.3729	66.5475	1,346.00
13/10/2021	R214 On 03-February-22	11.39	Call	Bond Future	3217	3	3	3	0.00
13/10/2021	R214 On 03-February-22	11.40	Call	Bond Future	3254	3	3	3	0.00
13/10/2021	R214 On 03-February-22	11.41	Call	Bond Future	3292	3	3	3	0.00
13/10/2021	R214 On 03-February-22	11.39	Put	Bond Future	994	1	1	1	0.00
13/10/2021	R214 On 03-February-22	11.40	Put	Bond Future	978	1	1	1	0.00
13/10/2021	R214 On 03-February-22	11.41	Put	Bond Future	963	1	1	1	0.00
13/10/2021	R214 On 05-May-22			Bond Future	11.16	64.0499	64.8846	64.0499	441.00
13/10/2021	R214 On 05-May-22	11.73	Call	Bond Future	4307	4	4	4	0.00
13/10/2021	R214 On 05-May-22	11.74	Call	Bond Future	4344	4	4	4	0.00
13/10/2021	R214 On 05-May-22	11.75	Call	Bond Future	4381	4	4	4	0.00
13/10/2021	R214 On 05-May-22	11.73	Put	Bond Future	1294	2	1	2	0.00
13/10/2021	R214 On 05-May-22	11.74	Put	Bond Future	1280	2	1	2	0.00
13/10/2021	R214 On 05-May-22	11.75	Put	Bond Future	1266	2	1	2	0.00
13/10/2021	R214 On 04-August-22			Bond Future	11.35	64.7891	65.6336	64.7891	0.00
13/10/2021	R214 On 04-August-22	10.97	Call	Bond Future	1896	2	2	2	0.00
13/10/2021	R214 On 04-August-22	10.98	Call	Bond Future	1920	2	2	2	0.00
13/10/2021	R214 On 04-August-22	10.99	Call	Bond Future	1943	2	2	2	0.00
13/10/2021	R214 On 04-August-22	10.98	Put	Bond Future	3929	4	4	4	0.00
13/10/2021	R214 On 04-August-22	10.99	Put	Bond Future	3896	4	4	4	0.00
13/10/2021	R214 On 04-August-22	10.97	Put	Bond Future	3962	4	4	4	0.00
13/10/2021	R248 On 04-November-21			Bond Future	10.77	83.0709	84.0713	83.0709	140,623.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2021	R248 On 04-November-21	9.60	Call	Bond Future	0	0	0	0	0.00
13/10/2021	R248 On 04-November-21	10.20	Call	Bond Future	39	0	0	0	1,050.00
13/10/2021	R248 On 04-November-21	10.30	Call	Bond Future	80	0	0	0	0.00
13/10/2021	R248 On 04-November-21	12.84	Call	Bond Future	13059	12	13	12	0.00
13/10/2021	R248 On 04-November-21	12.83	Call	Bond Future	13005	12	13	12	0.00
13/10/2021	R248 On 04-November-21	10.80	Call	Bond Future	1103	1	1	1	1,050.00
13/10/2021	R248 On 04-November-21	12.85	Call	Bond Future	13113	12	13	12	0.00
13/10/2021	R248 On 04-November-21	12.85	Put	Bond Future	0	0	0	0	0.00
13/10/2021	R248 On 04-November-21	10.80	Put	Bond Future	908	1	1	1	0.00
13/10/2021	R248 On 04-November-21	10.20	Put	Bond Future	4456	5	4	5	0.00
13/10/2021	R248 On 04-November-21	12.83	Put	Bond Future	0	0	0	0	0.00
13/10/2021	R248 On 04-November-21	12.84	Put	Bond Future	0	0	0	0	0.00
13/10/2021	R248 On 04-November-21	10.30	Put	Bond Future	3698	5	4	5	0.00
13/10/2021	R248 On 04-November-21	9.60	Put	Bond Future	9494	10	9	10	0.00
13/10/2021	R248 On 03-February-22			Bond Future	10.95	84.0058	85.0161	84.0058	129,289.00
13/10/2021	R248 On 03-February-22	11.49	Call	Bond Future	4739	4	5	4	0.00
13/10/2021	R248 On 03-February-22	10.70	Call	Bond Future	1501	1	2	1	1,300.00
13/10/2021	R248 On 03-February-22	10.20	Call	Bond Future	433	0	0	0	900.00
13/10/2021	R248 On 03-February-22	11.00	Call	Bond Future	2527	2	3	2	100.00
13/10/2021	R248 On 03-February-22	11.47	Call	Bond Future	4639	4	5	4	0.00
13/10/2021	R248 On 03-February-22	11.48	Call	Bond Future	4689	4	5	4	0.00
13/10/2021	R248 On 03-February-22	10.90	Call	Bond Future	2155	2	2	2	900.00
13/10/2021	R248 On 03-February-22	10.00	Call	Bond Future	222	0	0	0	1,300.00
13/10/2021	R248 On 03-February-22	10.40	Call	Bond Future	760	1	1	1	100.00
13/10/2021	R248 On 03-February-22	10.50	Call	Bond Future	971	1	1	1	0.00
13/10/2021	R248 On 03-February-22	9.80	Call	Bond Future	122	0	0	0	0.00
13/10/2021	R248 On 03-February-22	9.80	Put	Bond Future	9159	10	9	10	0.00
13/10/2021	R248 On 03-February-22	10.50	Put	Bond Future	4327	5	4	5	0.00
13/10/2021	R248 On 03-February-22	10.00	Put	Bond Future	7570	9	8	9	0.00
13/10/2021	R248 On 03-February-22	10.90	Put	Bond Future	2536	3	3	3	0.00
13/10/2021	R248 On 03-February-22	10.20	Put	Bond Future	6147	7	6	7	0.00
13/10/2021	R248 On 03-February-22	11.49	Put	Bond Future	1053	1	1	1	0.00
13/10/2021	R248 On 03-February-22	11.00	Put	Bond Future	2192	3	2	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
13/10/2021	R248 On 03-February-22	10.40	Put	Bond Future	4889	6	5	6	0.00
13/10/2021	R248 On 03-February-22	10.70	Put	Bond Future	3346	4	3	4	0.00
13/10/2021	R248 On 03-February-22	11.47	Put	Bond Future	1085	1	1	1	0.00
13/10/2021	R248 On 03-February-22	11.48	Put	Bond Future	1069	1	1	1	0.00
13/10/2021	R248 On 05-May-22			Bond Future	11.13	80.5781	81.5997	80.5781	2,035.00
13/10/2021	R248 On 05-May-22	11.81	Call	Bond Future	5905	5	6	5	0.00
13/10/2021	R248 On 05-May-22	11.79	Call	Bond Future	5809	5	6	5	0.00
13/10/2021	R248 On 05-May-22	11.80	Call	Bond Future	5857	5	6	5	0.00
13/10/2021	R248 On 05-May-22	11.79	Put	Bond Future	1424	2	1	2	0.00
13/10/2021	R248 On 05-May-22	11.81	Put	Bond Future	1395	2	1	2	0.00
13/10/2021	R248 On 05-May-22	11.80	Put	Bond Future	1409	2	1	2	0.00
13/10/2021	R248 On 04-August-22			Bond Future	11.31	81.5083	82.5420	81.5083	0.00
13/10/2021	R248 On 04-August-22	11.00	Call	Bond Future	2507	2	3	2	0.00
13/10/2021	R248 On 04-August-22	10.98	Call	Bond Future	2447	2	2	2	0.00
13/10/2021	R248 On 04-August-22	10.99	Call	Bond Future	2477	2	2	2	0.00
13/10/2021	R248 On 04-August-22	10.99	Put	Bond Future	4691	5	5	5	0.00
13/10/2021	R248 On 04-August-22	10.98	Put	Bond Future	4732	5	5	5	0.00
13/10/2021	R248 On 04-August-22	11.00	Put	Bond Future	4650	5	5	5	0.00