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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/02/2021 TO: 09/02/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	2025 On 04-February-21			Bond Future	149.38	149.3823	149.3823	149.3823	0.00
09/02/2021	2025 On 06-May-21			Bond Future	151.22	151.0559	151.2179	151.0559	7,790.00
09/02/2021	2025 On 05-August-21			Bond Future	151.36	151.1987	151.3583	151.1987	0.00
09/02/2021	2025 On 04-November-21			Bond Future	153.01	152.8474	153.0107	152.8474	0.00
09/02/2021	2025 On 03-February-22			Bond Future	153.17	153.0061	153.1702	153.0061	0.00
09/02/2021	2029 On 04-February-21			Bond Future	106.74	106.7365	106.7365	106.7365	0.00
09/02/2021	2029 On 06-May-21			Bond Future	107.07	106.8775	107.0728	106.8775	2,382.00
09/02/2021	2029 On 05-August-21			Bond Future	108.26	108.0607	108.2553	108.0607	0.00
09/02/2021	2029 On 04-November-21			Bond Future	108.29	108.0897	108.2878	108.0897	0.00
09/02/2021	2029 On 03-February-22			Bond Future	109.50	109.3026	109.5022	109.3026	0.00
09/02/2021	2030 On 04-February-21			Bond Future	8.47	97.3119	97.3119	97.3119	0.00
09/02/2021	2030 On 06-May-21			Bond Future	8.73	98.1153	97.7897	98.1153	111,964.00
09/02/2021	2030 On 06-May-21	11.71	Call	Bond Future	15553	16	16	16	0.00
09/02/2021	2030 On 06-May-21	8.36	Call	Bond Future	1179	1	1	1	0.00
09/02/2021	2030 On 06-May-21	8.86	Call	Bond Future	2537	3	3	3	0.00
09/02/2021	2030 On 06-May-21	8.77	Call	Bond Future	2244	2	2	2	300.00
09/02/2021	2030 On 06-May-21	9.22	Call	Bond Future	3880	4	4	4	0.00
09/02/2021	2030 On 06-May-21	10.74	Call	Bond Future	10922	11	11	11	0.00
09/02/2021	2030 On 06-May-21	11.70	Call	Bond Future	15506	16	16	16	0.00
09/02/2021	2030 On 06-May-21	11.69	Call	Bond Future	15460	16	15	16	0.00
09/02/2021	2030 On 06-May-21	9.00	Call	Bond Future	3026	3	3	3	0.00
09/02/2021	2030 On 06-May-21	9.25	Call	Bond Future	4002	4	4	4	0.00
09/02/2021	2030 On 06-May-21	9.35	Call	Bond Future	4421	5	4	5	0.00
09/02/2021	2030 On 06-May-21	9.27	Call	Bond Future	4085	4	4	4	300.00
09/02/2021	2030 On 06-May-21	10.95	Call	Bond Future	11943	12	12	12	0.00
09/02/2021	2030 On 06-May-21	9.92	Call	Bond Future	6958	7	7	7	0.00
09/02/2021	2030 On 06-May-21	7.97	Call	Bond Future	534	1	1	1	700.00
09/02/2021	2030 On 06-May-21	10.04	Call	Bond Future	7524	8	8	8	0.00
09/02/2021	2030 On 06-May-21	9.15	Call	Bond Future	3599	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2021	2030 On 06-May-21	10.04	Put	Bond Future	246	0	0	0	0.00
09/02/2021	2030 On 06-May-21	9.15	Put	Bond Future	1187	1	1	1	0.00
09/02/2021	2030 On 06-May-21	10.95	Put	Bond Future	26	0	0	0	300.00
09/02/2021	2030 On 06-May-21	9.27	Put	Bond Future	997	1	1	1	0.00
09/02/2021	2030 On 06-May-21	9.25	Put	Bond Future	1027	1	1	1	2,500.00
09/02/2021	2030 On 06-May-21	9.00	Put	Bond Future	1468	1	1	1	5,000.00
09/02/2021	2030 On 06-May-21	11.69	Put	Bond Future	3	0	0	0	0.00
09/02/2021	2030 On 06-May-21	11.70	Put	Bond Future	3	0	0	0	0.00
09/02/2021	2030 On 06-May-21	10.74	Put	Bond Future	46	0	0	0	0.00
09/02/2021	2030 On 06-May-21	9.22	Put	Bond Future	1073	1	1	1	700.00
09/02/2021	2030 On 06-May-21	7.97	Put	Bond Future	5121	5	5	5	0.00
09/02/2021	2030 On 06-May-21	9.92	Put	Bond Future	316	0	0	0	700.00
09/02/2021	2030 On 06-May-21	9.35	Put	Bond Future	886	1	1	1	2,500.00
09/02/2021	2030 On 06-May-21	8.77	Put	Bond Future	2016	2	2	2	0.00
09/02/2021	2030 On 06-May-21	8.86	Put	Bond Future	1785	2	2	2	0.00
09/02/2021	2030 On 06-May-21	11.71	Put	Bond Future	3	0	0	0	0.00
09/02/2021	2030 On 06-May-21	8.36	Put	Bond Future	3380	3	3	3	0.00
09/02/2021	2030 On 05-August-21			Bond Future	8.92	95.1722	94.8403	95.1722	0.00
09/02/2021	2030 On 05-August-21	10.30	Call	Bond Future	8071	8	8	8	0.00
09/02/2021	2030 On 05-August-21	7.70	Call	Bond Future	583	1	1	1	200.00
09/02/2021	2030 On 05-August-21	10.43	Call	Bond Future	8620	9	9	9	0.00
09/02/2021	2030 On 05-August-21	8.95	Call	Bond Future	3025	3	3	3	600.00
09/02/2021	2030 On 05-August-21	8.78	Call	Bond Future	2547	3	3	3	200.00
09/02/2021	2030 On 05-August-21	9.45	Call	Bond Future	4713	5	5	5	600.00
09/02/2021	2030 On 05-August-21	12.10	Call	Bond Future	16000	16	16	16	0.00
09/02/2021	2030 On 05-August-21	10.42	Call	Bond Future	8577	9	9	9	0.00
09/02/2021	2030 On 05-August-21	10.41	Call	Bond Future	8535	9	9	9	0.00
09/02/2021	2030 On 05-August-21	10.41	Put	Bond Future	578	1	1	1	0.00
09/02/2021	2030 On 05-August-21	10.42	Put	Bond Future	570	1	1	1	0.00
09/02/2021	2030 On 05-August-21	12.10	Put	Bond Future	35	0	0	0	600.00
09/02/2021	2030 On 05-August-21	7.70	Put	Bond Future	7819	8	8	8	0.00
09/02/2021	2030 On 05-August-21	10.30	Put	Bond Future	671	1	1	1	200.00
09/02/2021	2030 On 05-August-21	8.78	Put	Bond Future	3348	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
09/02/2021	2030 On 05-August-21	9.45	Put	Bond Future	1782	2	2	2	0.00
09/02/2021	2030 On 05-August-21	10.43	Put	Bond Future	563	1	1	1	0.00
09/02/2021	2030 On 05-August-21	8.95	Put	Bond Future	2861	3	3	3	0.00
09/02/2021	2030 On 04-November-21			Bond Future	9.11	96.1881	95.8539	96.1881	0.00
09/02/2021	2030 On 04-November-21	8.77	Call	Bond Future	2500	3	3	3	300.00
09/02/2021	2030 On 04-November-21	11.44	Call	Bond Future	12052	12	12	12	0.00
09/02/2021	2030 On 04-November-21	10.61	Call	Bond Future	8676	9	9	9	0.00
09/02/2021	2030 On 04-November-21	10.59	Call	Bond Future	8598	9	9	9	0.00
09/02/2021	2030 On 04-November-21	8.27	Call	Bond Future	1454	2	1	2	300.00
09/02/2021	2030 On 04-November-21	10.60	Call	Bond Future	8637	9	9	9	0.00
09/02/2021	2030 On 04-November-21	10.60	Put	Bond Future	913	1	1	1	0.00
09/02/2021	2030 On 04-November-21	10.59	Put	Bond Future	923	1	1	1	0.00
09/02/2021	2030 On 04-November-21	8.77	Put	Bond Future	4374	4	4	4	0.00
09/02/2021	2030 On 04-November-21	11.44	Put	Bond Future	339	0	0	0	300.00
09/02/2021	2030 On 04-November-21	8.27	Put	Bond Future	6187	6	6	6	0.00
09/02/2021	2030 On 04-November-21	10.61	Put	Bond Future	903	1	1	1	0.00
09/02/2021	2030 On 03-February-22			Bond Future	9.31	93.2415	92.9030	93.2415	0.00
09/02/2021	2030 On 03-February-22	9.43	Call	Bond Future	4154	4	4	4	0.00
09/02/2021	2030 On 03-February-22	9.44	Call	Bond Future	4183	4	4	4	0.00
09/02/2021	2030 On 03-February-22	9.45	Call	Bond Future	4211	4	4	4	0.00
09/02/2021	2030 On 03-February-22	9.45	Put	Bond Future	3483	3	3	3	0.00
09/02/2021	2030 On 03-February-22	9.44	Put	Bond Future	3507	3	4	3	0.00
09/02/2021	2030 On 03-February-22	9.43	Put	Bond Future	3530	3	4	3	0.00
09/02/2021	2032 On 04-February-21			Bond Future	9.34	95.5574	95.5574	95.5574	0.00
09/02/2021	2032 On 06-May-21			Bond Future	9.64	91.9959	91.6834	91.9959	124,779.00
09/02/2021	2032 On 06-May-21	12.11	Call	Bond Future	13820	14	14	14	0.00
09/02/2021	2032 On 06-May-21	12.10	Call	Bond Future	13771	14	14	14	0.00
09/02/2021	2032 On 06-May-21	10.33	Call	Bond Future	5166	5	5	5	736.00
09/02/2021	2032 On 06-May-21	12.12	Call	Bond Future	13869	14	14	14	0.00
09/02/2021	2032 On 06-May-21	12.57	Call	Bond Future	16042	16	16	16	0.00
09/02/2021	2032 On 06-May-21	12.12	Put	Bond Future	26	0	0	0	0.00
09/02/2021	2032 On 06-May-21	12.10	Put	Bond Future	27	0	0	0	0.00

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09/02/2021	2032 On 06-May-21	12.57	Put	Bond Future	8	0	0	0	736.00
09/02/2021	2032 On 06-May-21	10.33	Put	Bond Future	978	1	1	1	0.00
09/02/2021	2032 On 06-May-21	12.11	Put	Bond Future	26	0	0	0	0.00
09/02/2021	2032 On 05-August-21			Bond Future	9.83	92.9922	92.6738	92.9922	0.00
09/02/2021	2032 On 05-August-21	11.35	Call	Bond Future	9329	10	9	10	0.00
09/02/2021	2032 On 05-August-21	11.36	Call	Bond Future	9373	10	9	10	0.00
09/02/2021	2032 On 05-August-21	11.37	Call	Bond Future	9416	10	9	10	0.00
09/02/2021	2032 On 05-August-21	11.37	Put	Bond Future	741	1	1	1	0.00
09/02/2021	2032 On 05-August-21	11.36	Put	Bond Future	750	1	1	1	0.00
09/02/2021	2032 On 05-August-21	11.35	Put	Bond Future	759	1	1	1	0.00
09/02/2021	2032 On 04-November-21			Bond Future	10.04	89.8401	89.5195	89.8401	0.00
09/02/2021	2032 On 04-November-21	12.81	Call	Bond Future	14722	15	15	15	0.00
09/02/2021	2032 On 04-November-21	11.71	Call	Bond Future	10103	10	10	10	0.00
09/02/2021	2032 On 04-November-21	9.33	Call	Bond Future	2035	2	2	2	700.00
09/02/2021	2032 On 04-November-21	9.83	Call	Bond Future	3279	3	3	3	700.00
09/02/2021	2032 On 04-November-21	11.69	Call	Bond Future	10022	10	10	10	0.00
09/02/2021	2032 On 04-November-21	11.70	Call	Bond Future	10063	10	10	10	0.00
09/02/2021	2032 On 04-November-21	11.71	Put	Bond Future	980	1	1	1	0.00
09/02/2021	2032 On 04-November-21	11.70	Put	Bond Future	990	1	1	1	0.00
09/02/2021	2032 On 04-November-21	11.69	Put	Bond Future	1001	1	1	1	0.00
09/02/2021	2032 On 04-November-21	9.33	Put	Bond Future	6318	6	6	6	0.00
09/02/2021	2032 On 04-November-21	12.81	Put	Bond Future	288	0	0	0	700.00
09/02/2021	2032 On 04-November-21	9.83	Put	Bond Future	4506	4	5	4	0.00
09/02/2021	2032 On 03-February-22			Bond Future	10.25	90.8280	90.5032	90.8280	0.00
09/02/2021	2032 On 03-February-22	8.91	Call	Bond Future	1419	2	1	2	198.00
09/02/2021	2032 On 03-February-22	10.44	Call	Bond Future	5041	5	5	5	0.00
09/02/2021	2032 On 03-February-22	10.45	Call	Bond Future	5073	5	5	5	0.00
09/02/2021	2032 On 03-February-22	9.81	Call	Bond Future	3249	3	3	3	0.00
09/02/2021	2032 On 03-February-22	10.43	Call	Bond Future	5009	5	5	5	0.00
09/02/2021	2032 On 03-February-22	10.42	Call	Bond Future	4978	5	5	5	0.00
09/02/2021	2032 On 03-February-22	10.42	Put	Bond Future	4032	4	4	4	0.00
09/02/2021	2032 On 03-February-22	10.45	Put	Bond Future	3959	4	4	4	198.00
09/02/2021	2032 On 03-February-22	10.43	Put	Bond Future	4007	4	4	4	0.00

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09/02/2021	2032 On 03-February-22	9.81	Put	Bond Future	5814	6	6	6	198.00
09/02/2021	2032 On 03-February-22	8.91	Put	Bond Future	9520	9	10	9	0.00
09/02/2021	2032 On 03-February-22	10.44	Put	Bond Future	3983	4	4	4	0.00
09/02/2021	2033 On 04-February-21			Bond Future	101.31	101.3092	101.3092	101.3092	0.00
09/02/2021	2033 On 06-May-21			Bond Future	101.39	101.6520	101.3862	101.6520	9,583.00
09/02/2021	2033 On 05-August-21			Bond Future	102.51	102.7773	102.5057	102.7773	0.00
09/02/2021	2033 On 04-November-21			Bond Future	102.40	102.6746	102.4013	102.6746	0.00
09/02/2021	2033 On 03-February-22			Bond Future	103.55	103.8266	103.5496	103.8266	0.00
09/02/2021	2037 On 04-February-21			Bond Future	10.36	85.8629	85.8629	85.8629	0.00
09/02/2021	2037 On 06-May-21			Bond Future	10.61	86.3961	86.3751	86.3961	130,087.00
09/02/2021	2037 On 06-May-21	12.44	Call	Bond Future	11184	11	11	11	0.00
09/02/2021	2037 On 06-May-21	12.43	Call	Bond Future	11134	11	11	11	0.00
09/02/2021	2037 On 06-May-21	12.42	Call	Bond Future	11084	11	11	11	0.00
09/02/2021	2037 On 06-May-21	12.44	Put	Bond Future	201	0	0	0	0.00
09/02/2021	2037 On 06-May-21	12.42	Put	Bond Future	209	0	0	0	0.00
09/02/2021	2037 On 06-May-21	12.43	Put	Bond Future	205	0	0	0	0.00
09/02/2021	2037 On 05-August-21			Bond Future	10.81	83.0757	83.0521	83.0757	0.00
09/02/2021	2037 On 05-August-21	12.26	Call	Bond Future	9712	10	10	10	0.00
09/02/2021	2037 On 05-August-21	12.28	Call	Bond Future	9798	10	10	10	0.00
09/02/2021	2037 On 05-August-21	12.27	Call	Bond Future	9755	10	10	10	0.00
09/02/2021	2037 On 05-August-21	12.27	Put	Bond Future	1093	1	1	1	0.00
09/02/2021	2037 On 05-August-21	12.26	Put	Bond Future	1105	1	1	1	0.00
09/02/2021	2037 On 05-August-21	12.28	Put	Bond Future	1082	1	1	1	0.00
09/02/2021	2037 On 04-November-21			Bond Future	11.01	83.9626	83.9399	83.9626	0.00
09/02/2021	2037 On 04-November-21	12.82	Call	Bond Future	11407	11	11	11	0.00
09/02/2021	2037 On 04-November-21	12.81	Call	Bond Future	11366	11	11	11	0.00
09/02/2021	2037 On 04-November-21	12.83	Call	Bond Future	11448	11	11	11	0.00
09/02/2021	2037 On 04-November-21	12.82	Put	Bond Future	1151	1	1	1	0.00
09/02/2021	2037 On 04-November-21	12.81	Put	Bond Future	1162	1	1	1	0.00
09/02/2021	2037 On 04-November-21	12.83	Put	Bond Future	1141	1	1	1	0.00
09/02/2021	2037 On 03-February-22			Bond Future	11.23	80.6315	80.6080	80.6315	0.00

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09/02/2021	2037 On 03-February-22	11.47	Call	Bond Future	5853	6	6	6	0.00
09/02/2021	2037 On 03-February-22	11.46	Call	Bond Future	5820	6	6	6	0.00
09/02/2021	2037 On 03-February-22	11.45	Call	Bond Future	5787	6	6	6	0.00
09/02/2021	2037 On 03-February-22	11.47	Put	Bond Future	4406	4	4	4	0.00
09/02/2021	2037 On 03-February-22	11.45	Put	Bond Future	4459	4	4	4	0.00
09/02/2021	2037 On 03-February-22	11.46	Put	Bond Future	4433	4	4	4	0.00
09/02/2021	2038 On 04-February-21			Bond Future	113.94	113.9437	113.9437	113.9437	0.00
09/02/2021	2038 On 06-May-21			Bond Future	116.03	116.1856	116.0290	116.1856	7,799.00
09/02/2021	2038 On 05-August-21			Bond Future	115.59	115.7514	115.5896	115.7514	0.00
09/02/2021	2038 On 04-November-21			Bond Future	116.85	117.0136	116.8517	117.0136	0.00
09/02/2021	2038 On 03-February-22			Bond Future	116.41	116.5758	116.4113	116.5758	0.00
09/02/2021	2040 On 04-February-21			Bond Future	10.50	87.9818	87.9818	87.9818	0.00
09/02/2021	2040 On 06-May-21			Bond Future	10.76	88.5136	88.3804	88.5136	79,084.00
09/02/2021	2040 On 06-May-21	12.43	Call	Bond Future	10923	11	11	11	0.00
09/02/2021	2040 On 06-May-21	12.42	Call	Bond Future	10871	11	11	11	0.00
09/02/2021	2040 On 06-May-21	13.38	Call	Bond Future	15813	16	16	16	0.00
09/02/2021	2040 On 06-May-21	12.44	Call	Bond Future	10975	11	11	11	0.00
09/02/2021	2040 On 06-May-21	10.83	Call	Bond Future	3159	3	3	3	300.00
09/02/2021	2040 On 06-May-21	11.58	Call	Bond Future	6580	7	7	7	300.00
09/02/2021	2040 On 06-May-21	11.58	Put	Bond Future	1082	1	1	1	0.00
09/02/2021	2040 On 06-May-21	12.44	Put	Bond Future	281	0	0	0	0.00
09/02/2021	2040 On 06-May-21	10.83	Put	Bond Future	2684	3	3	3	0.00
09/02/2021	2040 On 06-May-21	13.38	Put	Bond Future	44	0	0	0	300.00
09/02/2021	2040 On 06-May-21	12.42	Put	Bond Future	291	0	0	0	0.00
09/02/2021	2040 On 06-May-21	12.43	Put	Bond Future	286	0	0	0	0.00
09/02/2021	2040 On 05-August-21			Bond Future	10.97	84.9659	84.8288	84.9659	0.00
09/02/2021	2040 On 05-August-21	11.55	Call	Bond Future	6503	7	7	7	900.00
09/02/2021	2040 On 05-August-21	14.80	Call	Bond Future	21010	21	21	21	0.00
09/02/2021	2040 On 05-August-21	12.49	Call	Bond Future	10598	11	11	11	0.00
09/02/2021	2040 On 05-August-21	11.05	Call	Bond Future	4464	5	4	5	900.00
09/02/2021	2040 On 05-August-21	12.48	Call	Bond Future	10553	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2021	2040 On 05-August-21	12.47	Call	Bond Future	10508	11	11	11	0.00
09/02/2021	2040 On 05-August-21	12.49	Put	Bond Future	1070	1	1	1	0.00
09/02/2021	2040 On 05-August-21	11.05	Put	Bond Future	3890	4	4	4	0.00
09/02/2021	2040 On 05-August-21	12.47	Put	Bond Future	1093	1	1	1	0.00
09/02/2021	2040 On 05-August-21	14.80	Put	Bond Future	57	0	0	0	900.00
09/02/2021	2040 On 05-August-21	12.48	Put	Bond Future	1082	1	1	1	0.00
09/02/2021	2040 On 05-August-21	11.55	Put	Bond Future	2634	3	3	3	0.00
09/02/2021	2040 On 04-November-21			Bond Future	11.16	85.8730	85.7356	85.8730	0.00
09/02/2021	2040 On 04-November-21	12.91	Call	Bond Future	11745	12	12	12	0.00
09/02/2021	2040 On 04-November-21	12.90	Call	Bond Future	11703	12	12	12	0.00
09/02/2021	2040 On 04-November-21	12.89	Call	Bond Future	11661	12	12	12	0.00
09/02/2021	2040 On 04-November-21	12.89	Put	Bond Future	1279	1	1	1	0.00
09/02/2021	2040 On 04-November-21	12.90	Put	Bond Future	1267	1	1	1	0.00
09/02/2021	2040 On 04-November-21	12.91	Put	Bond Future	1256	1	1	1	0.00
09/02/2021	2040 On 03-February-22			Bond Future	11.37	82.3127	82.1732	82.3127	0.00
09/02/2021	2040 On 03-February-22	11.58	Call	Bond Future	6080	6	6	6	0.00
09/02/2021	2040 On 03-February-22	11.57	Call	Bond Future	6044	6	6	6	0.00
09/02/2021	2040 On 03-February-22	11.59	Call	Bond Future	6116	6	6	6	0.00
09/02/2021	2040 On 03-February-22	11.57	Put	Bond Future	4793	5	5	5	0.00
09/02/2021	2040 On 03-February-22	11.58	Put	Bond Future	4765	5	5	5	0.00
09/02/2021	2040 On 03-February-22	11.59	Put	Bond Future	4737	5	5	5	0.00
09/02/2021	2044 On 04-February-21			Bond Future	10.57	84.6090	84.6090	84.6090	0.00
09/02/2021	2044 On 06-May-21			Bond Future	10.84	84.9160	84.8555	84.9160	60,886.00
09/02/2021	2044 On 06-May-21	12.45	Call	Bond Future	10610	11	11	11	0.00
09/02/2021	2044 On 06-May-21	11.35	Call	Bond Future	5131	5	5	5	3,100.00
09/02/2021	2044 On 06-May-21	10.70	Call	Bond Future	2461	3	2	3	3,100.00
09/02/2021	2044 On 06-May-21	11.90	Call	Bond Future	7833	8	8	8	0.00
09/02/2021	2044 On 06-May-21	12.44	Call	Bond Future	10559	11	11	11	0.00
09/02/2021	2044 On 06-May-21	12.43	Call	Bond Future	10507	11	11	11	0.00
09/02/2021	2044 On 06-May-21	11.40	Call	Bond Future	5369	5	5	5	0.00
09/02/2021	2044 On 06-May-21	11.79	Call	Bond Future	7297	7	7	7	0.00
09/02/2021	2044 On 06-May-21	11.10	Call	Bond Future	3998	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2021	2044 On 06-May-21	12.50	Call	Bond Future	10866	11	11	11	0.00
09/02/2021	2044 On 06-May-21	12.50	Put	Bond Future	303	0	0	0	3,100.00
09/02/2021	2044 On 06-May-21	11.79	Put	Bond Future	952	1	1	1	3,100.00
09/02/2021	2044 On 06-May-21	11.40	Put	Bond Future	1527	2	2	2	3,100.00
09/02/2021	2044 On 06-May-21	12.43	Put	Bond Future	342	0	0	0	0.00
09/02/2021	2044 On 06-May-21	12.44	Put	Bond Future	336	0	0	0	0.00
09/02/2021	2044 On 06-May-21	11.90	Put	Bond Future	807	1	1	1	0.00
09/02/2021	2044 On 06-May-21	11.35	Put	Bond Future	1619	2	2	2	0.00
09/02/2021	2044 On 06-May-21	11.10	Put	Bond Future	2177	2	2	2	3,100.00
09/02/2021	2044 On 06-May-21	12.45	Put	Bond Future	330	0	0	0	0.00
09/02/2021	2044 On 06-May-21	10.70	Put	Bond Future	3476	3	3	3	0.00
09/02/2021	2044 On 05-August-21			Bond Future	11.04	81.4545	81.3910	81.4545	0.00
09/02/2021	2044 On 05-August-21	12.60	Call	Bond Future	10784	11	11	11	0.00
09/02/2021	2044 On 05-August-21	12.59	Call	Bond Future	10739	11	11	11	0.00
09/02/2021	2044 On 05-August-21	12.61	Call	Bond Future	10828	11	11	11	0.00
09/02/2021	2044 On 05-August-21	12.61	Put	Bond Future	1042	1	1	1	0.00
09/02/2021	2044 On 05-August-21	12.60	Put	Bond Future	1053	1	1	1	0.00
09/02/2021	2044 On 05-August-21	12.59	Put	Bond Future	1064	1	1	1	0.00
09/02/2021	2044 On 04-November-21			Bond Future	11.23	82.3242	82.2611	82.3242	0.00
09/02/2021	2044 On 04-November-21	12.90	Call	Bond Future	11436	11	11	11	0.00
09/02/2021	2044 On 04-November-21	12.89	Call	Bond Future	11395	11	11	11	0.00
09/02/2021	2044 On 04-November-21	12.91	Call	Bond Future	11478	12	11	12	0.00
09/02/2021	2044 On 04-November-21	12.91	Put	Bond Future	1359	1	1	1	0.00
09/02/2021	2044 On 04-November-21	12.89	Put	Bond Future	1383	1	1	1	0.00
09/02/2021	2044 On 04-November-21	12.90	Put	Bond Future	1371	1	1	1	0.00
09/02/2021	2044 On 03-February-22			Bond Future	11.43	78.8499	78.7857	78.8499	0.00
09/02/2021	2044 On 03-February-22	11.61	Call	Bond Future	6065	6	6	6	0.00
09/02/2021	2044 On 03-February-22	11.59	Call	Bond Future	5994	6	6	6	0.00
09/02/2021	2044 On 03-February-22	11.60	Call	Bond Future	6030	6	6	6	0.00
09/02/2021	2044 On 03-February-22	11.60	Put	Bond Future	4924	5	5	5	0.00
09/02/2021	2044 On 03-February-22	11.59	Put	Bond Future	4953	5	5	5	0.00
09/02/2021	2044 On 03-February-22	11.61	Put	Bond Future	4896	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2021	2046 On 04-February-21			Bond Future	103.49	103.4932	103.4932	103.4932	0.00
09/02/2021	2046 On 06-May-21			Bond Future	103.82	102.8453	103.8211	102.8453	14,893.00
09/02/2021	2046 On 05-August-21			Bond Future	104.97	103.9841	104.9677	103.9841	0.00
09/02/2021	2046 On 04-November-21			Bond Future	104.31	103.3122	104.3078	103.3122	0.00
09/02/2021	2046 On 03-February-22			Bond Future	105.48	104.4716	105.4778	104.4716	0.00
09/02/2021	2050 On 04-February-21			Bond Future	105.33	105.3266	105.3266	105.3266	0.00
09/02/2021	2050 On 06-May-21			Bond Future	107.60	106.1983	107.6016	106.1983	10,968.00
09/02/2021	2050 On 05-August-21			Bond Future	106.86	105.4478	106.8637	105.4478	0.00
09/02/2021	2050 On 04-November-21			Bond Future	108.03	106.5977	108.0302	106.5977	0.00
09/02/2021	2050 On 03-February-22			Bond Future	107.30	105.8480	107.2958	105.8480	0.00
09/02/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	AL37 On 06-May-21			Index Future	799.83	800.5220	799.8280	800.5220	0.00
09/02/2021	AL37 On 05-August-21			Index Future	808.37	809.0890	808.3660	809.0890	0.00
09/02/2021	AL37 On 04-November-21			Index Future	817.09	817.8090	817.0870	817.8090	0.00
09/02/2021	AL37 On 03-February-22			Index Future	826.06	826.7910	826.0560	826.7910	0.00
09/02/2021	AL7T On 06-May-21			Index Future	895.01	897.8970	895.0130	897.8970	0.00
09/02/2021	AL7T On 05-August-21			Index Future	904.57	907.5050	904.5670	907.5050	0.00
09/02/2021	AL7T On 04-November-21			Index Future	914.33	917.2850	914.3260	917.2850	0.00
09/02/2021	AL7T On 03-February-22			Index Future	924.36	927.3600	924.3620	927.3600	0.00
09/02/2021	ALBI On 06-May-21			Index Future	782.92	784.0230	782.9220	784.0230	308.00
09/02/2021	ALBI On 05-August-21			Index Future	791.28	792.4130	791.2790	792.4130	0.00
09/02/2021	ALBI On 04-November-21			Index Future	799.82	800.9520	799.8160	800.9520	0.00
09/02/2021	ALBI On 03-February-22			Index Future	808.60	809.7500	808.5950	809.7500	0.00
09/02/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/02/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/02/2021	ES33 On 04-February-21			Bond Future	11.02	79.3887	79.3887	79.3887	0.00
09/02/2021	ES33 On 06-May-21			Bond Future	11.32	76.1235	76.0816	76.1235	350.00
09/02/2021	ES33 On 05-August-21			Bond Future	11.56	76.9478	76.9033	76.9478	0.00
09/02/2021	ES33 On 04-November-21			Bond Future	11.82	73.9947	73.9507	73.9947	0.00
09/02/2021	ES33 On 03-February-22			Bond Future	12.09	74.8082	74.7633	74.8082	0.00
09/02/2021	ES42 On 04-February-21			Bond Future	11.54	78.5666	78.5666	78.5666	0.00
09/02/2021	ES42 On 06-May-21			Bond Future	11.86	74.6143	74.5664	74.6143	4,779.00
09/02/2021	ES42 On 05-August-21			Bond Future	12.09	75.4230	75.3724	75.4230	0.00
09/02/2021	ES42 On 04-November-21			Bond Future	12.34	71.9704	71.9203	71.9704	0.00
09/02/2021	ES42 On 03-February-22			Bond Future	12.59	72.7621	72.7110	72.7621	0.00
09/02/2021	GOVI On 06-May-21			GOVI	773.80	774.9700	773.8010	774.9700	970.00
09/02/2021	GOVI On 06-May-21	678.69	Call	GOVI	951110	96	95	96	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2021	GOVI On 06-May-21	678.68	Call	GOVI	951210	96	95	96	0.00
09/02/2021	GOVI On 06-May-21	678.67	Call	GOVI	951310	96	95	96	0.00
09/02/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
09/02/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
09/02/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
09/02/2021	GOVI On 05-August-21			GOVI	782.06	783.2630	782.0610	783.2630	0.00
09/02/2021	GOVI On 05-August-21	719.15	Call	GOVI	629110	64	63	64	0.00
09/02/2021	GOVI On 05-August-21	719.14	Call	GOVI	629210	64	63	64	0.00
09/02/2021	GOVI On 05-August-21	719.13	Call	GOVI	629310	64	63	64	0.00
09/02/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
09/02/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
09/02/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
09/02/2021	GOVI On 04-November-21			GOVI	790.50	791.7040	790.4980	791.7040	0.00
09/02/2021	GOVI On 04-November-21	728.42	Call	GOVI	620780	63	62	63	0.00
09/02/2021	GOVI On 04-November-21	728.40	Call	GOVI	620980	63	62	63	0.00
09/02/2021	GOVI On 04-November-21	728.41	Call	GOVI	620880	63	62	63	0.00
09/02/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
09/02/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
09/02/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
09/02/2021	GOVI On 03-February-22			GOVI	799.18	800.4000	799.1760	800.4000	0.00
09/02/2021	GOVI On 03-February-22	792.75	Call	GOVI	64260	8	6	8	0.00
09/02/2021	GOVI On 03-February-22	792.74	Call	GOVI	64360	8	6	8	0.00
09/02/2021	GOVI On 03-February-22	792.76	Call	GOVI	64160	8	6	8	0.00
09/02/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
09/02/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
09/02/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
09/02/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/02/2021	IGOV On 06-May-21			Index Future	280.15	279.4160	280.1500	279.4160	976.00
09/02/2021	IGOV On 05-August-21			Index Future	283.21	282.4740	283.2080	282.4740	0.00
09/02/2021	IGOV On 04-November-21			Index Future	286.33	285.5860	286.3320	285.5860	0.00
09/02/2021	IGOV On 03-February-22			Index Future	289.54	288.7900	289.5420	288.7900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
09/02/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
09/02/2021	IS05 On 21-September-21			Interest Rate Swap	89.40	89.4000	89.4000	89.4000	0.00
09/02/2021	IS05 On 21-December-21			Interest Rate Swap	90.67	90.6600	90.6700	90.6600	51.00
09/02/2021	IS05 On 15-March-22			Interest Rate Swap	90.09	90.0900	90.0900	90.0900	0.00
09/02/2021	IS05 On 21-June-22			Interest Rate Swap	90.20	90.1900	90.2000	90.1900	0.00
09/02/2021	IS05 On 20-September-22			Interest Rate Swap	93.33	93.3200	93.3300	93.3200	0.00
09/02/2021	IS05 On 20-December-22			Interest Rate Swap	93.81	93.8000	93.8100	93.8000	0.00
09/02/2021	IS05 On 22-March-23			Interest Rate Swap	86.18	86.1600	86.1800	86.1600	0.00
09/02/2021	IS05 On 20-June-23			Interest Rate Swap	91.70	91.6700	91.7000	91.6700	0.00
09/02/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
09/02/2021	IS10 On 17-December-25			Interest Rate Swap	78.38	78.3600	78.3800	78.3600	0.00
09/02/2021	IS10 On 16-March-26			Interest Rate Swap	74.78	74.7500	74.7800	74.7500	0.00
09/02/2021	IS10 On 15-June-26			Interest Rate Swap	73.06	73.0300	73.0600	73.0300	0.00
09/02/2021	IS10 On 21-September-26			Interest Rate Swap	74.97	74.9100	74.9700	74.9100	0.00
09/02/2021	IS10 On 21-December-26			Interest Rate Swap	78.89	78.8300	78.8900	78.8300	0.00
09/02/2021	IS10 On 15-March-27			Interest Rate Swap	77.29	77.2200	77.2900	77.2200	0.00
09/02/2021	IS10 On 21-June-27			Interest Rate Swap	79.27	79.1900	79.2700	79.1900	0.00
09/02/2021	IS10 On 20-September-27			Interest Rate Swap	85.02	84.9300	85.0200	84.9300	0.00
09/02/2021	IS10 On 20-December-27			Interest Rate Swap	85.35	85.2500	85.3500	85.2500	0.00
09/02/2021	IS10 On 22-March-28			Interest Rate Swap	78.26	78.1600	78.2600	78.1600	0.00
09/02/2021	IS10 On 20-June-28			Interest Rate Swap	86.11	86.0100	86.1100	86.0100	0.00
09/02/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/02/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
09/02/2021	JBAF On 17-February-21			Jibar Tradeable Future	3.65	96.3550	96.3550	96.3550	0.00
09/02/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.66	96.3350	96.3450	96.3350	0.00
09/02/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.64	96.3600	96.3600	96.3600	0.00
09/02/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.64	96.3600	96.3600	96.3600	0.00
09/02/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.66	96.3450	96.3450	96.3450	0.00
09/02/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.67	96.3400	96.3300	96.3400	0.00
09/02/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.72	96.3000	96.2800	96.3000	30,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.92	96.0900	96.0850	96.0900	0.00
09/02/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.03	95.9800	95.9700	95.9800	0.00
09/02/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.29	95.7150	95.7150	95.7150	20,001.00
09/02/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.40	95.6150	95.6050	95.6150	0.00
09/02/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.64	95.3750	95.3650	95.3750	0.00
09/02/2021	R023 On 04-February-21			Bond Future	4.62	109.5367	109.5367	109.5367	0.00
09/02/2021	R023 On 06-May-21			Bond Future	4.74	106.6694	106.6597	106.6694	40,662.00
09/02/2021	R023 On 06-May-21	7.57	Call	Bond Future	4862	5	5	5	0.00
09/02/2021	R023 On 06-May-21	7.56	Call	Bond Future	4846	5	5	5	0.00
09/02/2021	R023 On 06-May-21	7.58	Call	Bond Future	4879	5	5	5	0.00
09/02/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
09/02/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
09/02/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
09/02/2021	R023 On 05-August-21			Bond Future	4.80	107.8240	107.8112	107.8240	0.00
09/02/2021	R023 On 05-August-21	5.31	Call	Bond Future	986	1	1	1	0.00
09/02/2021	R023 On 05-August-21	5.30	Call	Bond Future	974	1	1	1	0.00
09/02/2021	R023 On 05-August-21	5.29	Call	Bond Future	962	1	1	1	0.00
09/02/2021	R023 On 05-August-21	5.29	Put	Bond Future	224	0	0	0	0.00
09/02/2021	R023 On 05-August-21	5.30	Put	Bond Future	221	0	0	0	0.00
09/02/2021	R023 On 05-August-21	5.31	Put	Bond Future	218	0	0	0	0.00
09/02/2021	R023 On 04-November-21			Bond Future	4.90	105.0676	105.0561	105.0676	0.00
09/02/2021	R023 On 04-November-21	4.92	Call	Bond Future	520	1	1	1	0.00
09/02/2021	R023 On 04-November-21	4.91	Call	Bond Future	513	1	1	1	0.00
09/02/2021	R023 On 04-November-21	4.90	Call	Bond Future	505	1	1	1	0.00
09/02/2021	R023 On 04-November-21	4.90	Put	Bond Future	502	0	1	0	0.00
09/02/2021	R023 On 04-November-21	4.91	Put	Bond Future	496	0	0	0	0.00
09/02/2021	R023 On 04-November-21	4.92	Put	Bond Future	491	0	0	0	0.00
09/02/2021	R023 On 03-February-22			Bond Future	5.02	106.2225	106.2101	106.2225	0.00
09/02/2021	R023 On 03-February-22	5.07	Call	Bond Future	502	1	1	1	0.00
09/02/2021	R023 On 03-February-22	5.06	Call	Bond Future	497	1	0	1	0.00
09/02/2021	R023 On 03-February-22	5.08	Call	Bond Future	509	1	1	1	0.00
09/02/2021	R023 On 03-February-22	5.08	Put	Bond Future	450	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2021	R023 On 03-February-22	5.06	Put	Bond Future	459	0	0	0	0.00
09/02/2021	R023 On 03-February-22	5.07	Put	Bond Future	455	0	0	0	0.00
09/02/2021	R035 On 04-February-21			Bond Future	10.09	94.9739	94.9739	94.9739	0.00
09/02/2021	R035 On 06-May-21			Bond Future	10.35	91.0198	90.9647	91.0198	103,020.00
09/02/2021	R035 On 06-May-21	12.36	Call	Bond Future	12195	12	12	12	0.00
09/02/2021	R035 On 06-May-21	12.35	Call	Bond Future	12144	12	12	12	0.00
09/02/2021	R035 On 06-May-21	11.05	Call	Bond Future	5648	6	6	6	0.00
09/02/2021	R035 On 06-May-21	10.40	Call	Bond Future	2889	3	3	3	600.00
09/02/2021	R035 On 06-May-21	11.15	Call	Bond Future	6129	6	6	6	600.00
09/02/2021	R035 On 06-May-21	12.91	Call	Bond Future	14996	15	15	15	0.00
09/02/2021	R035 On 06-May-21	11.32	Call	Bond Future	6948	7	7	7	0.00
09/02/2021	R035 On 06-May-21	10.81	Call	Bond Future	4543	5	5	5	1,650.00
09/02/2021	R035 On 06-May-21	12.02	Call	Bond Future	10444	11	10	11	0.00
09/02/2021	R035 On 06-May-21	12.37	Call	Bond Future	12246	12	12	12	0.00
09/02/2021	R035 On 06-May-21	10.55	Call	Bond Future	3451	3	3	3	0.00
09/02/2021	R035 On 06-May-21	10.05	Call	Bond Future	1787	2	2	2	500.00
09/02/2021	R035 On 06-May-21	11.55	Call	Bond Future	8065	8	8	8	0.00
09/02/2021	R035 On 06-May-21	12.77	Call	Bond Future	14290	14	14	14	0.00
09/02/2021	R035 On 06-May-21	10.24	Call	Bond Future	2349	2	2	2	223.00
09/02/2021	R035 On 06-May-21	12.77	Put	Bond Future	51	0	0	0	1,650.00
09/02/2021	R035 On 06-May-21	10.24	Put	Bond Future	3122	3	3	3	0.00
09/02/2021	R035 On 06-May-21	11.55	Put	Bond Future	562	1	1	1	1,650.00
09/02/2021	R035 On 06-May-21	12.91	Put	Bond Future	37	0	0	0	600.00
09/02/2021	R035 On 06-May-21	10.40	Put	Bond Future	2588	3	3	3	0.00
09/02/2021	R035 On 06-May-21	10.55	Put	Bond Future	2159	2	2	2	500.00
09/02/2021	R035 On 06-May-21	10.05	Put	Bond Future	3861	4	4	4	0.00
09/02/2021	R035 On 06-May-21	12.35	Put	Bond Future	127	0	0	0	0.00
09/02/2021	R035 On 06-May-21	12.36	Put	Bond Future	124	0	0	0	0.00
09/02/2021	R035 On 06-May-21	12.02	Put	Bond Future	243	0	0	0	223.00
09/02/2021	R035 On 06-May-21	11.32	Put	Bond Future	816	1	1	1	223.00
09/02/2021	R035 On 06-May-21	10.81	Put	Bond Future	1571	2	2	2	0.00
09/02/2021	R035 On 06-May-21	11.15	Put	Bond Future	1031	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
09/02/2021	R035 On 06-May-21	11.05	Put	Bond Future	1167	1	1	1	500.00
09/02/2021	R035 On 06-May-21	12.37	Put	Bond Future	122	0	0	0	0.00
09/02/2021	R035 On 05-August-21			Bond Future	10.56	92.0050	91.9468	92.0050	0.00
09/02/2021	R035 On 05-August-21	10.77	Call	Bond Future	4563	5	5	5	0.00
09/02/2021	R035 On 05-August-21	10.02	Call	Bond Future	2228	2	2	2	100.00
09/02/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
09/02/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
09/02/2021	R035 On 05-August-21	11.37	Call	Bond Future	7014	7	7	7	0.00
09/02/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
09/02/2021	R035 On 05-August-21	5.31	Put	Bond Future	46144	46	46	46	0.00
09/02/2021	R035 On 05-August-21	11.37	Put	Bond Future	1968	2	2	2	100.00
09/02/2021	R035 On 05-August-21	5.29	Put	Bond Future	46377	46	46	46	0.00
09/02/2021	R035 On 05-August-21	5.30	Put	Bond Future	46260	46	46	46	0.00
09/02/2021	R035 On 05-August-21	10.77	Put	Bond Future	3210	3	3	3	100.00
09/02/2021	R035 On 05-August-21	10.02	Put	Bond Future	5835	6	6	6	0.00
09/02/2021	R035 On 04-November-21			Bond Future	10.77	88.5129	88.4552	88.5129	0.00
09/02/2021	R035 On 04-November-21	13.82	Call	Bond Future	16803	17	17	17	0.00
09/02/2021	R035 On 04-November-21	12.51	Call	Bond Future	11186	11	11	11	0.00
09/02/2021	R035 On 04-November-21	11.75	Call	Bond Future	8123	8	8	8	0.00
09/02/2021	R035 On 04-November-21	10.23	Call	Bond Future	2787	3	3	3	782.00
09/02/2021	R035 On 04-November-21	12.52	Call	Bond Future	11228	11	11	11	0.00
09/02/2021	R035 On 04-November-21	10.12	Call	Bond Future	2503	3	3	3	400.00
09/02/2021	R035 On 04-November-21	10.62	Call	Bond Future	3908	4	4	4	400.00
09/02/2021	R035 On 04-November-21	11.08	Call	Bond Future	5452	5	5	5	0.00
09/02/2021	R035 On 04-November-21	12.53	Call	Bond Future	11270	11	11	11	0.00
09/02/2021	R035 On 04-November-21	12.53	Put	Bond Future	1118	1	1	1	0.00
09/02/2021	R035 On 04-November-21	11.08	Put	Bond Future	3523	4	4	4	782.00
09/02/2021	R035 On 04-November-21	10.23	Put	Bond Future	6288	6	6	6	0.00
09/02/2021	R035 On 04-November-21	11.75	Put	Bond Future	2241	2	2	2	782.00
09/02/2021	R035 On 04-November-21	10.62	Put	Bond Future	4857	5	5	5	0.00
09/02/2021	R035 On 04-November-21	10.12	Put	Bond Future	6743	7	7	7	0.00
09/02/2021	R035 On 04-November-21	12.52	Put	Bond Future	1128	1	1	1	0.00
09/02/2021	R035 On 04-November-21	12.51	Put	Bond Future	1139	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
09/02/2021	R035 On 04-November-21	13.82	Put	Bond Future	293	0	0	0	400.00
09/02/2021	R035 On 03-February-22			Bond Future	10.99	89.4860	89.4271	89.4860	0.00
09/02/2021	R035 On 03-February-22	9.70	Call	Bond Future	1793	2	2	2	683.00
09/02/2021	R035 On 03-February-22	11.24	Call	Bond Future	5782	6	6	6	0.00
09/02/2021	R035 On 03-February-22	11.39	Call	Bond Future	6305	6	6	6	0.00
09/02/2021	R035 On 03-February-22	11.22	Call	Bond Future	5715	6	6	6	0.00
09/02/2021	R035 On 03-February-22	10.65	Call	Bond Future	3950	4	4	4	0.00
09/02/2021	R035 On 03-February-22	11.23	Call	Bond Future	5748	6	6	6	0.00
09/02/2021	R035 On 03-February-22	11.23	Put	Bond Future	4322	4	4	4	0.00
09/02/2021	R035 On 03-February-22	11.22	Put	Bond Future	4349	4	4	4	0.00
09/02/2021	R035 On 03-February-22	11.39	Put	Bond Future	3932	4	4	4	683.00
09/02/2021	R035 On 03-February-22	11.24	Put	Bond Future	4296	4	4	4	0.00
09/02/2021	R035 On 03-February-22	10.65	Put	Bond Future	6093	6	6	6	683.00
09/02/2021	R035 On 03-February-22	9.70	Put	Bond Future	10268	10	10	10	0.00
09/02/2021	R186 On 04-February-21			Bond Future	6.63	119.9739	119.9739	119.9739	0.00
09/02/2021	R186 On 06-May-21			Bond Future	6.84	120.9911	120.8907	120.9911	104,824.00
09/02/2021	R186 On 06-May-21	10.78	Call	Bond Future	18004	18	18	18	0.00
09/02/2021	R186 On 06-May-21	7.30	Call	Bond Future	2972	3	3	3	0.00
09/02/2021	R186 On 06-May-21	10.77	Call	Bond Future	17963	18	18	18	0.00
09/02/2021	R186 On 06-May-21	10.76	Call	Bond Future	17922	18	18	18	0.00
09/02/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
09/02/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
09/02/2021	R186 On 06-May-21	7.30	Put	Bond Future	655	1	1	1	15,177.00
09/02/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
09/02/2021	R186 On 05-August-21			Bond Future	6.99	117.0199	116.9151	117.0199	0.00
09/02/2021	R186 On 05-August-21	8.63	Call	Bond Future	7779	8	8	8	0.00
09/02/2021	R186 On 05-August-21	8.62	Call	Bond Future	7739	8	8	8	0.00
09/02/2021	R186 On 05-August-21	8.61	Call	Bond Future	7698	8	8	8	0.00
09/02/2021	R186 On 05-August-21	8.61	Put	Bond Future	205	0	0	0	0.00
09/02/2021	R186 On 05-August-21	8.62	Put	Bond Future	201	0	0	0	0.00
09/02/2021	R186 On 05-August-21	8.63	Put	Bond Future	198	0	0	0	0.00
09/02/2021	R186 On 04-November-21			Bond Future	7.15	118.2689	118.1645	118.2689	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2021	R186 On 04-November-21	8.11	Call	Bond Future	5263	5	5	5	0.00
09/02/2021	R186 On 04-November-21	8.10	Call	Bond Future	5230	5	5	5	0.00
09/02/2021	R186 On 04-November-21	8.09	Call	Bond Future	5198	5	5	5	0.00
09/02/2021	R186 On 04-November-21	8.09	Put	Bond Future	994	1	1	1	0.00
09/02/2021	R186 On 04-November-21	8.10	Put	Bond Future	982	1	1	1	0.00
09/02/2021	R186 On 04-November-21	8.11	Put	Bond Future	971	1	1	1	0.00
09/02/2021	R186 On 03-February-22			Bond Future	7.33	114.2882	114.1819	114.2882	0.00
09/02/2021	R186 On 03-February-22	7.28	Call	Bond Future	2591	3	3	3	0.00
09/02/2021	R186 On 03-February-22	7.29	Call	Bond Future	2613	3	3	3	0.00
09/02/2021	R186 On 03-February-22	7.30	Call	Bond Future	2635	3	3	3	0.00
09/02/2021	R186 On 03-February-22	7.30	Put	Bond Future	2758	3	3	3	0.00
09/02/2021	R186 On 03-February-22	7.29	Put	Bond Future	2779	3	3	3	0.00
09/02/2021	R186 On 03-February-22	7.28	Put	Bond Future	2801	3	3	3	0.00
09/02/2021	R197 On 04-February-21			Bond Future	319.13	319.1278	319.1278	319.1278	0.00
09/02/2021	R197 On 06-May-21			Bond Future	322.21	322.2369	322.2090	322.2369	2,121.00
09/02/2021	R197 On 05-August-21			Bond Future	317.77	317.8069	317.7698	317.8069	0.00
09/02/2021	R197 On 04-November-21			Bond Future	321.24	321.2728	321.2394	321.2728	0.00
09/02/2021	R197 On 03-February-22			Bond Future	316.75	316.7863	316.7505	316.7863	0.00
09/02/2021	R202 On 04-February-21			Bond Future	223.16	223.1592	223.1592	223.1592	0.00
09/02/2021	R202 On 06-May-21			Bond Future	227.25	227.0217	227.2480	227.0217	8,028.00
09/02/2021	R202 On 05-August-21			Bond Future	225.51	225.2872	225.5094	225.2872	0.00
09/02/2021	R202 On 04-November-21			Bond Future	227.97	227.7439	227.9715	227.7439	0.00
09/02/2021	R202 On 03-February-22			Bond Future	226.23	226.0015	226.2303	226.0015	0.00
09/02/2021	R209 On 04-February-21			Bond Future	10.03	73.1611	73.1611	73.1611	0.00
09/02/2021	R209 On 06-May-21			Bond Future	10.26	70.4361	70.3864	70.4361	26,585.00
09/02/2021	R209 On 06-May-21	12.24	Call	Bond Future	10430	10	10	10	0.00
09/02/2021	R209 On 06-May-21	10.60	Call	Bond Future	3582	4	4	4	0.00
09/02/2021	R209 On 06-May-21	11.60	Call	Bond Future	7645	8	8	8	0.00
09/02/2021	R209 On 06-May-21	10.25	Call	Bond Future	2434	2	2	2	5,325.00
09/02/2021	R209 On 06-May-21	11.25	Call	Bond Future	6181	6	6	6	0.00
09/02/2021	R209 On 06-May-21	9.50	Call	Bond Future	773	1	1	1	2,150.00

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09/02/2021	R209 On 06-May-21	10.35	Call	Bond Future	2739	3	3	3	1,000.00
09/02/2021	R209 On 06-May-21	12.23	Call	Bond Future	10386	10	10	10	0.00
09/02/2021	R209 On 06-May-21	12.22	Call	Bond Future	10342	10	10	10	0.00
09/02/2021	R209 On 06-May-21	9.75	Call	Bond Future	1204	1	1	1	6,050.00
09/02/2021	R209 On 06-May-21	11.00	Call	Bond Future	5132	5	5	5	0.00
09/02/2021	R209 On 06-May-21	10.00	Call	Bond Future	1761	2	2	2	0.00
09/02/2021	R209 On 06-May-21	12.25	Call	Bond Future	10473	11	10	11	0.00
09/02/2021	R209 On 06-May-21	12.25	Put	Bond Future	133	0	0	0	9,150.00
09/02/2021	R209 On 06-May-21	11.00	Put	Bond Future	1018	1	1	1	3,500.00
09/02/2021	R209 On 06-May-21	10.00	Put	Bond Future	3333	3	3	3	0.00
09/02/2021	R209 On 06-May-21	12.22	Put	Bond Future	141	0	0	0	0.00
09/02/2021	R209 On 06-May-21	9.50	Put	Bond Future	5455	5	5	5	0.00
09/02/2021	R209 On 06-May-21	12.23	Put	Bond Future	139	0	0	0	0.00
09/02/2021	R209 On 06-May-21	9.75	Put	Bond Future	4308	4	4	4	0.00
09/02/2021	R209 On 06-May-21	11.25	Put	Bond Future	748	1	1	1	9,150.00
09/02/2021	R209 On 06-May-21	11.60	Put	Bond Future	429	0	0	0	3,750.00
09/02/2021	R209 On 06-May-21	10.25	Put	Bond Future	2521	3	3	3	0.00
09/02/2021	R209 On 06-May-21	10.60	Put	Bond Future	1662	2	2	2	6,250.00
09/02/2021	R209 On 06-May-21	12.24	Put	Bond Future	136	0	0	0	0.00
09/02/2021	R209 On 06-May-21	10.35	Put	Bond Future	2244	2	2	2	0.00
09/02/2021	R209 On 05-August-21			Bond Future	10.44	71.1990	71.1467	71.1990	0.00
09/02/2021	R209 On 05-August-21	11.80	Call	Bond Future	8220	8	8	8	0.00
09/02/2021	R209 On 05-August-21	11.79	Call	Bond Future	8182	8	8	8	0.00
09/02/2021	R209 On 05-August-21	11.81	Call	Bond Future	8257	8	8	8	0.00
09/02/2021	R209 On 05-August-21	11.81	Put	Bond Future	1064	1	1	1	0.00
09/02/2021	R209 On 05-August-21	11.79	Put	Bond Future	1086	1	1	1	0.00
09/02/2021	R209 On 05-August-21	11.80	Put	Bond Future	1075	1	1	1	0.00
09/02/2021	R209 On 04-November-21			Bond Future	10.63	68.8190	68.7672	68.8190	1,795.00
09/02/2021	R209 On 04-November-21	9.50	Call	Bond Future	1454	1	1	1	3,750.00
09/02/2021	R209 On 04-November-21	12.18	Call	Bond Future	9192	9	9	9	0.00
09/02/2021	R209 On 04-November-21	12.19	Call	Bond Future	9227	9	9	9	0.00
09/02/2021	R209 On 04-November-21	12.17	Call	Bond Future	9156	9	9	9	0.00
09/02/2021	R209 On 04-November-21	10.50	Call	Bond Future	3668	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2021	R209 On 04-November-21	12.00	Call	Bond Future	8564	9	9	9	0.00
09/02/2021	R209 On 04-November-21	12.00	Put	Bond Future	1509	2	2	2	5,500.00
09/02/2021	R209 On 04-November-21	12.19	Put	Bond Future	1279	1	1	1	0.00
09/02/2021	R209 On 04-November-21	12.18	Put	Bond Future	1291	1	1	1	0.00
09/02/2021	R209 On 04-November-21	12.17	Put	Bond Future	1302	1	1	1	0.00
09/02/2021	R209 On 04-November-21	10.50	Put	Bond Future	4379	4	4	4	5,500.00
09/02/2021	R209 On 04-November-21	9.50	Put	Bond Future	8148	8	8	8	0.00
09/02/2021	R209 On 03-February-22			Bond Future	10.82	69.5757	69.5228	69.5757	0.00
09/02/2021	R209 On 03-February-22	11.04	Call	Bond Future	5176	5	5	5	0.00
09/02/2021	R209 On 03-February-22	11.02	Call	Bond Future	5116	5	5	5	0.00
09/02/2021	R209 On 03-February-22	11.03	Call	Bond Future	5146	5	5	5	0.00
09/02/2021	R209 On 03-February-22	11.03	Put	Bond Future	4015	4	4	4	0.00
09/02/2021	R209 On 03-February-22	11.02	Put	Bond Future	4038	4	4	4	0.00
09/02/2021	R209 On 03-February-22	11.04	Put	Bond Future	3992	4	4	4	0.00
09/02/2021	R210 On 04-February-21			Bond Future	198.00	198.0012	198.0012	198.0012	0.00
09/02/2021	R210 On 06-May-21			Bond Future	197.61	197.6122	197.6057	197.6122	1,183.00
09/02/2021	R210 On 05-August-21			Bond Future	199.79	199.8000	199.7879	199.8000	0.00
09/02/2021	R210 On 04-November-21			Bond Future	199.23	199.2412	199.2315	199.2412	0.00
09/02/2021	R210 On 03-February-22			Bond Future	201.47	201.4769	201.4659	201.4769	0.00
09/02/2021	R212 On 04-February-21			Bond Future	170.26	170.2609	170.2609	170.2609	0.00
09/02/2021	R212 On 06-May-21			Bond Future	171.93	171.9599	171.9343	171.9599	3,425.00
09/02/2021	R212 On 05-August-21			Bond Future	171.50	171.5333	171.5026	171.5333	0.00
09/02/2021	R212 On 04-November-21			Bond Future	173.38	173.4038	173.3751	173.4038	0.00
09/02/2021	R213 On 04-February-21			Bond Future	8.95	90.4034	90.4034	90.4034	0.00
09/02/2021	R213 On 06-May-21			Bond Future	9.21	87.5242	87.2649	87.5242	9,159.00
09/02/2021	R213 On 06-May-21	11.90	Call	Bond Future	13850	14	14	14	0.00
09/02/2021	R213 On 06-May-21	11.89	Call	Bond Future	13804	14	14	14	0.00
09/02/2021	R213 On 06-May-21	11.91	Call	Bond Future	13895	14	14	14	0.00
09/02/2021	R213 On 06-May-21	11.91	Put	Bond Future	11	0	0	0	0.00
09/02/2021	R213 On 06-May-21	11.89	Put	Bond Future	11	0	0	0	0.00
09/02/2021	R213 On 06-May-21	11.90	Put	Bond Future	11	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2021	R213 On 05-August-21			Bond Future	9.40	88.4716	88.2071	88.4716	0.00
09/02/2021	R213 On 05-August-21	10.78	Call	Bond Future	8075	8	8	8	0.00
09/02/2021	R213 On 05-August-21	10.14	Call	Bond Future	5609	6	6	6	0.00
09/02/2021	R213 On 05-August-21	10.86	Call	Bond Future	8399	9	8	9	0.00
09/02/2021	R213 On 05-August-21	9.34	Call	Bond Future	2911	3	3	3	200.00
09/02/2021	R213 On 05-August-21	10.85	Call	Bond Future	8358	9	8	9	0.00
09/02/2021	R213 On 05-August-21	10.84	Call	Bond Future	8317	9	8	9	0.00
09/02/2021	R213 On 05-August-21	10.84	Put	Bond Future	717	1	1	1	0.00
09/02/2021	R213 On 05-August-21	10.85	Put	Bond Future	708	1	1	1	0.00
09/02/2021	R213 On 05-August-21	10.14	Put	Bond Future	1582	2	2	2	200.00
09/02/2021	R213 On 05-August-21	9.34	Put	Bond Future	3236	3	3	3	0.00
09/02/2021	R213 On 05-August-21	10.86	Put	Bond Future	699	1	1	1	0.00
09/02/2021	R213 On 05-August-21	10.78	Put	Bond Future	772	1	1	1	200.00
09/02/2021	R213 On 04-November-21			Bond Future	9.59	85.8869	85.6206	85.8869	0.00
09/02/2021	R213 On 04-November-21	11.10	Call	Bond Future	8733	9	9	9	0.00
09/02/2021	R213 On 04-November-21	11.09	Call	Bond Future	8696	9	9	9	0.00
09/02/2021	R213 On 04-November-21	11.11	Call	Bond Future	8771	9	9	9	0.00
09/02/2021	R213 On 04-November-21	11.09	Put	Bond Future	1033	1	1	1	0.00
09/02/2021	R213 On 04-November-21	11.10	Put	Bond Future	1022	1	1	1	0.00
09/02/2021	R213 On 04-November-21	11.11	Put	Bond Future	1012	1	1	1	0.00
09/02/2021	R213 On 03-February-22			Bond Future	9.80	86.8310	86.5612	86.8310	0.00
09/02/2021	R213 On 03-February-22	9.97	Call	Bond Future	4496	5	4	5	0.00
09/02/2021	R213 On 03-February-22	9.96	Call	Bond Future	4467	5	4	5	0.00
09/02/2021	R213 On 03-February-22	9.98	Call	Bond Future	4524	5	5	5	0.00
09/02/2021	R213 On 03-February-22	9.98	Put	Bond Future	3570	3	4	3	0.00
09/02/2021	R213 On 03-February-22	9.96	Put	Bond Future	3617	4	4	4	0.00
09/02/2021	R213 On 03-February-22	9.97	Put	Bond Future	3593	3	4	3	0.00
09/02/2021	R214 On 04-February-21			Bond Future	10.42	70.1881	70.1881	70.1881	0.00
09/02/2021	R214 On 06-May-21			Bond Future	10.68	67.1390	67.0890	67.1390	12,697.00
09/02/2021	R214 On 06-May-21	12.27	Call	Bond Future	8751	9	9	9	0.00
09/02/2021	R214 On 06-May-21	12.26	Call	Bond Future	8709	9	9	9	0.00
09/02/2021	R214 On 06-May-21	12.25	Call	Bond Future	8667	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2021	R214 On 06-May-21	12.25	Put	Bond Future	344	0	0	0	0.00
09/02/2021	R214 On 06-May-21	12.26	Put	Bond Future	339	0	0	0	0.00
09/02/2021	R214 On 06-May-21	12.27	Put	Bond Future	333	0	0	0	0.00
09/02/2021	R214 On 05-August-21			Bond Future	10.86	67.8658	67.8134	67.8658	0.00
09/02/2021	R214 On 05-August-21	12.02	Call	Bond Future	7612	8	8	8	0.00
09/02/2021	R214 On 05-August-21	12.03	Call	Bond Future	7648	8	8	8	0.00
09/02/2021	R214 On 05-August-21	12.01	Call	Bond Future	7577	8	8	8	0.00
09/02/2021	R214 On 05-August-21	12.03	Put	Bond Future	1435	1	1	1	0.00
09/02/2021	R214 On 05-August-21	12.01	Put	Bond Future	1462	1	1	1	0.00
09/02/2021	R214 On 05-August-21	12.02	Put	Bond Future	1448	1	1	1	0.00
09/02/2021	R214 On 04-November-21			Bond Future	11.04	65.3132	65.2612	65.3132	0.00
09/02/2021	R214 On 04-November-21	12.48	Call	Bond Future	8887	9	9	9	0.00
09/02/2021	R214 On 04-November-21	12.47	Call	Bond Future	8854	9	9	9	0.00
09/02/2021	R214 On 04-November-21	12.46	Call	Bond Future	8821	9	9	9	0.00
09/02/2021	R214 On 04-November-21	12.46	Put	Bond Future	1597	2	2	2	0.00
09/02/2021	R214 On 04-November-21	12.48	Put	Bond Future	1571	2	2	2	0.00
09/02/2021	R214 On 04-November-21	12.47	Put	Bond Future	1584	2	2	2	0.00
09/02/2021	R214 On 03-February-22			Bond Future	11.24	66.0313	65.9782	66.0313	0.00
09/02/2021	R214 On 03-February-22	11.40	Call	Bond Future	5182	5	5	5	0.00
09/02/2021	R214 On 03-February-22	11.39	Call	Bond Future	5153	5	5	5	0.00
09/02/2021	R214 On 03-February-22	11.41	Call	Bond Future	5211	5	5	5	0.00
09/02/2021	R214 On 03-February-22	11.39	Put	Bond Future	4325	4	4	4	0.00
09/02/2021	R214 On 03-February-22	11.40	Put	Bond Future	4301	4	4	4	0.00
09/02/2021	R214 On 03-February-22	11.41	Put	Bond Future	4276	4	4	4	0.00
09/02/2021	R248 On 04-February-21			Bond Future	10.50	88.3230	88.3230	88.3230	0.00
09/02/2021	R248 On 06-May-21			Bond Future	10.75	84.3544	84.2147	84.3544	127,320.00
09/02/2021	R248 On 06-May-21	12.35	Call	Bond Future	10828	11	11	11	0.00
09/02/2021	R248 On 06-May-21	12.34	Call	Bond Future	10776	11	11	11	0.00
09/02/2021	R248 On 06-May-21	12.36	Call	Bond Future	10881	11	11	11	0.00
09/02/2021	R248 On 06-May-21	12.36	Put	Bond Future	313	0	0	0	0.00
09/02/2021	R248 On 06-May-21	12.34	Put	Bond Future	324	0	0	0	0.00
09/02/2021	R248 On 06-May-21	12.35	Put	Bond Future	318	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2021	R248 On 05-August-21			Bond Future	10.93	85.2676	85.1240	85.2676	0.00
09/02/2021	R248 On 05-August-21	12.51	Call	Bond Future	11114	11	11	11	0.00
09/02/2021	R248 On 05-August-21	12.50	Call	Bond Future	11069	11	11	11	0.00
09/02/2021	R248 On 05-August-21	12.52	Call	Bond Future	11160	11	11	11	0.00
09/02/2021	R248 On 05-August-21	12.50	Put	Bond Future	1030	1	1	1	0.00
09/02/2021	R248 On 05-August-21	12.51	Put	Bond Future	1019	1	1	1	0.00
09/02/2021	R248 On 05-August-21	12.52	Put	Bond Future	1008	1	1	1	0.00
09/02/2021	R248 On 04-November-21			Bond Future	11.12	81.7666	81.6226	81.7666	0.00
09/02/2021	R248 On 04-November-21	12.84	Call	Bond Future	11895	12	12	12	0.00
09/02/2021	R248 On 04-November-21	12.83	Call	Bond Future	11853	12	12	12	0.00
09/02/2021	R248 On 04-November-21	12.85	Call	Bond Future	11938	12	12	12	0.00
09/02/2021	R248 On 04-November-21	12.85	Put	Bond Future	1273	1	1	1	0.00
09/02/2021	R248 On 04-November-21	12.83	Put	Bond Future	1297	1	1	1	0.00
09/02/2021	R248 On 04-November-21	12.84	Put	Bond Future	1285	1	1	1	0.00
09/02/2021	R248 On 03-February-22			Bond Future	11.31	82.6655	82.5194	82.6655	0.00
09/02/2021	R248 On 03-February-22	11.49	Call	Bond Future	6093	6	6	6	0.00
09/02/2021	R248 On 03-February-22	11.48	Call	Bond Future	6058	6	6	6	0.00
09/02/2021	R248 On 03-February-22	11.47	Call	Bond Future	6022	6	6	6	0.00
09/02/2021	R248 On 03-February-22	11.49	Put	Bond Future	4905	5	5	5	0.00
09/02/2021	R248 On 03-February-22	11.47	Put	Bond Future	4965	5	5	5	0.00
09/02/2021	R248 On 03-February-22	11.48	Put	Bond Future	4935	5	5	5	0.00