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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For June 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2021	2025 On 05-August-21			Bond Future	153.44	153.3878	153.4373	153.3878	5,211.00
09/06/2021	2025 On 04-November-21			Bond Future	155.15	155.1011	155.1497	155.1011	0.00
09/06/2021	2025 On 03-February-22			Bond Future	155.39	155.3453	155.3935	155.3453	0.00
09/06/2021	2025 On 05-May-22			Bond Future	157.27	157.2178	157.2659	157.2178	0.00
09/06/2021	2029 On 05-August-21			Bond Future	114.33	114.2703	114.3349	114.2703	3,031.00
09/06/2021	2029 On 04-November-21			Bond Future	114.44	114.3761	114.4404	114.3761	0.00
09/06/2021	2029 On 03-February-22			Bond Future	115.78	115.7164	115.7808	115.7164	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
09/06/2021	2029 On 05-May-22			Bond Future	115.98	115.9179	115.9825	115.9179	0.00
09/06/2021	2030 On 05-August-21			Bond Future	8.79	95.4032	8.7896	95.4032	101,673.00
09/06/2021	2030 On 05-August-21	10.43	Call	Bond Future	8876	9	8876	9	0.00
09/06/2021	2030 On 05-August-21	8.50	Call	Bond Future	1183	1	1183	1	5,000.00
09/06/2021	2030 On 05-August-21	9.50	Call	Bond Future	4543	4	4543	4	0.00
09/06/2021	2030 On 05-August-21	9.75	Call	Bond Future	5664	6	5664	6	0.00
09/06/2021	2030 On 05-August-21	8.95	Call	Bond Future	2406	2	2406	2	600.00
09/06/2021	2030 On 05-August-21	10.30	Call	Bond Future	8247	8	8247	8	0.00
09/06/2021	2030 On 05-August-21	7.70	Call	Bond Future	183	0	183	0	200.00
09/06/2021	2030 On 05-August-21	10.42	Call	Bond Future	8827	9	8827	9	0.00
09/06/2021	2030 On 05-August-21	10.41	Call	Bond Future	8779	9	8779	9	0.00
09/06/2021	2030 On 05-August-21	10.15	Call	Bond Future	7527	7	7527	7	0.00
09/06/2021	2030 On 05-August-21	8.83	Call	Bond Future	2029	2	2029	2	479.00
09/06/2021	2030 On 05-August-21	9.45	Call	Bond Future	4327	4	4327	4	600.00
09/06/2021	2030 On 05-August-21	12.10	Call	Bond Future	16711	17	16711	17	0.00
09/06/2021	2030 On 05-August-21	9.15	Call	Bond Future	3114	3	3114	3	0.00
09/06/2021	2030 On 05-August-21	8.78	Call	Bond Future	1882	2	1882	2	200.00
09/06/2021	2030 On 05-August-21	7.70	Put	Bond Future	6674	7	6674	7	0.00
09/06/2021	2030 On 05-August-21	9.15	Put	Bond Future	1084	1	1084	1	7,500.00
09/06/2021	2030 On 05-August-21	8.50	Put	Bond Future	2855	3	2855	3	0.00
09/06/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
09/06/2021	2030 On 05-August-21	10.30	Put	Bond Future	102	0	102	0	200.00
09/06/2021	2030 On 05-August-21	8.78	Put	Bond Future	1937	2	1937	2	0.00
09/06/2021	2030 On 05-August-21	10.41	Put	Bond Future	76	0	76	0	0.00
09/06/2021	2030 On 05-August-21	10.42	Put	Bond Future	74	0	74	0	0.00
09/06/2021	2030 On 05-August-21	8.95	Put	Bond Future	1495	2	1495	2	0.00
09/06/2021	2030 On 05-August-21	9.45	Put	Bond Future	650	1	650	1	0.00
09/06/2021	2030 On 05-August-21	9.75	Put	Bond Future	377	0	377	0	479.00
09/06/2021	2030 On 05-August-21	8.83	Put	Bond Future	1799	2	1799	2	0.00
09/06/2021	2030 On 05-August-21	9.50	Put	Bond Future	595	1	595	1	0.00
09/06/2021	2030 On 05-August-21	10.15	Put	Bond Future	150	0	150	0	479.00
09/06/2021	2030 On 05-August-21	10.43	Put	Bond Future	72	0	72	0	0.00
09/06/2021	2030 On 04-November-21			Bond Future	8.97	96.4461	8.9672	96.4461	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
09/06/2021	2030 On 04-November-21	8.77	Call	Bond Future	2262	2	2262	2	300.00
09/06/2021	2030 On 04-November-21	11.44	Call	Bond Future	12596	12	12596	12	0.00
09/06/2021	2030 On 04-November-21	10.61	Call	Bond Future	8963	9	8963	9	0.00
09/06/2021	2030 On 04-November-21	9.90	Call	Bond Future	6048	6	6048	6	29.00
09/06/2021	2030 On 04-November-21	10.59	Call	Bond Future	8878	9	8878	9	0.00
09/06/2021	2030 On 04-November-21	11.26	Call	Bond Future	11802	12	11802	12	0.00
09/06/2021	2030 On 04-November-21	9.20	Call	Bond Future	3485	4	3485	4	29.00
09/06/2021	2030 On 04-November-21	8.27	Call	Bond Future	1214	1	1214	1	300.00
09/06/2021	2030 On 04-November-21	10.60	Call	Bond Future	8920	9	8920	9	0.00
09/06/2021	2030 On 04-November-21	10.60	Put	Bond Future	420	1	420	1	0.00
09/06/2021	2030 On 04-November-21	10.59	Put	Bond Future	426	1	426	1	0.00
09/06/2021	2030 On 04-November-21	8.77	Put	Bond Future	3360	4	3360	4	0.00
09/06/2021	2030 On 04-November-21	11.44	Put	Bond Future	107	0	107	0	300.00
09/06/2021	2030 On 04-November-21	8.27	Put	Bond Future	5171	5	5171	5	0.00
09/06/2021	2030 On 04-November-21	9.20	Put	Bond Future	2209	2	2209	2	0.00
09/06/2021	2030 On 04-November-21	10.61	Put	Bond Future	414	1	414	1	0.00
09/06/2021	2030 On 04-November-21	11.26	Put	Bond Future	147	0	147	0	29.00
09/06/2021	2030 On 04-November-21	9.90	Put	Bond Future	1066	1	1066	1	0.00
09/06/2021	2030 On 03-February-22			Bond Future	9.15	93.5493	9.1548	93.5493	0.00
09/06/2021	2030 On 03-February-22	9.60	Call	Bond Future	4631	5	4631	5	1,000.00
09/06/2021	2030 On 03-February-22	10.85	Call	Bond Future	9232	9	9232	9	0.00
09/06/2021	2030 On 03-February-22	9.78	Call	Bond Future	5240	5	5240	5	0.00
09/06/2021	2030 On 03-February-22	9.43	Call	Bond Future	4089	4	4089	4	0.00
09/06/2021	2030 On 03-February-22	9.44	Call	Bond Future	4120	4	4120	4	0.00
09/06/2021	2030 On 03-February-22	8.85	Call	Bond Future	2509	3	2509	3	1,000.00
09/06/2021	2030 On 03-February-22	9.35	Call	Bond Future	3848	4	3848	4	0.00
09/06/2021	2030 On 03-February-22	8.39	Call	Bond Future	1552	2	1552	2	101.00
09/06/2021	2030 On 03-February-22	9.45	Call	Bond Future	4151	4	4151	4	0.00
09/06/2021	2030 On 03-February-22	9.45	Put	Bond Future	2590	3	2590	3	0.00
09/06/2021	2030 On 03-February-22	9.35	Put	Bond Future	2813	3	2813	3	101.00
09/06/2021	2030 On 03-February-22	8.39	Put	Bond Future	5755	6	5755	6	0.00
09/06/2021	2030 On 03-February-22	8.85	Put	Bond Future	4156	4	4156	4	0.00
09/06/2021	2030 On 03-February-22	9.44	Put	Bond Future	2612	3	2612	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
09/06/2021	2030 On 03-February-22	9.43	Put	Bond Future	2634	3	2634	3	0.00
09/06/2021	2030 On 03-February-22	9.78	Put	Bond Future	1974	2	1974	2	101.00
09/06/2021	2030 On 03-February-22	10.85	Put	Bond Future	709	1	709	1	1,000.00
09/06/2021	2030 On 03-February-22	9.60	Put	Bond Future	2290	2	2290	2	0.00
09/06/2021	2030 On 05-May-22			Bond Future	9.35	94.6564	9.3519	94.6564	0.00
09/06/2021	2030 On 05-May-22	8.89	Call	Bond Future	2468	2	2468	2	1,800.00
09/06/2021	2030 On 05-May-22	11.04	Call	Bond Future	9199	9	9199	9	0.00
09/06/2021	2030 On 05-May-22	9.35	Call	Bond Future	3594	4	3594	4	0.00
09/06/2021	2030 On 05-May-22	10.20	Call	Bond Future	6225	6	6225	6	0.00
09/06/2021	2030 On 05-May-22	10.19	Call	Bond Future	6191	6	6191	6	0.00
09/06/2021	2030 On 05-May-22	8.14	Call	Bond Future	1189	1	1189	1	1,800.00
09/06/2021	2030 On 05-May-22	9.95	Call	Bond Future	5379	5	5379	5	0.00
09/06/2021	2030 On 05-May-22	10.21	Call	Bond Future	6260	6	6260	6	0.00
09/06/2021	2030 On 05-May-22	8.47	Call	Bond Future	1645	2	1645	2	1,073.00
09/06/2021	2030 On 05-May-22	8.14	Put	Bond Future	7722	8	7722	8	0.00
09/06/2021	2030 On 05-May-22	10.21	Put	Bond Future	1962	2	1962	2	0.00
09/06/2021	2030 On 05-May-22	8.89	Put	Bond Future	4892	5	4892	5	0.00
09/06/2021	2030 On 05-May-22	10.19	Put	Bond Future	1990	2	1990	2	0.00
09/06/2021	2030 On 05-May-22	10.20	Put	Bond Future	1976	2	1976	2	0.00
09/06/2021	2030 On 05-May-22	9.35	Put	Bond Future	3604	4	3604	4	1,073.00
09/06/2021	2030 On 05-May-22	8.47	Put	Bond Future	6343	7	6343	7	0.00
09/06/2021	2030 On 05-May-22	9.95	Put	Bond Future	2356	2	2356	2	1,073.00
09/06/2021	2030 On 05-May-22	11.04	Put	Bond Future	984	1	984	1	1,800.00
09/06/2021	2032 On 05-August-21			Bond Future	9.46	94.7192	9.4638	94.7192	120,358.00
09/06/2021	2032 On 05-August-21	11.36	Call	Bond Future	10951	11	10951	11	0.00
09/06/2021	2032 On 05-August-21	11.35	Call	Bond Future	10900	11	10900	11	0.00
09/06/2021	2032 On 05-August-21	11.37	Call	Bond Future	11002	11	11002	11	0.00
09/06/2021	2032 On 05-August-21	11.37	Put	Bond Future	50	0	50	0	0.00
09/06/2021	2032 On 05-August-21	11.35	Put	Bond Future	53	0	53	0	0.00
09/06/2021	2032 On 05-August-21	11.36	Put	Bond Future	52	0	52	0	0.00
09/06/2021	2032 On 04-November-21			Bond Future	9.65	91.6093	9.6483	91.6093	21.00
09/06/2021	2032 On 04-November-21	9.33	Call	Bond Future	2307	2	2307	2	700.00
09/06/2021	2032 On 04-November-21	12.81	Call	Bond Future	16806	17	16806	17	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
09/06/2021	2032 On 04-November-21	11.71	Call	Bond Future	11749	12	11749	12	0.00
09/06/2021	2032 On 04-November-21	9.83	Call	Bond Future	3804	4	3804	4	700.00
09/06/2021	2032 On 04-November-21	11.70	Call	Bond Future	11702	12	11702	12	0.00
09/06/2021	2032 On 04-November-21	11.69	Call	Bond Future	11656	12	11656	12	0.00
09/06/2021	2032 On 04-November-21	11.71	Put	Bond Future	303	0	303	0	0.00
09/06/2021	2032 On 04-November-21	11.69	Put	Bond Future	313	0	313	0	0.00
09/06/2021	2032 On 04-November-21	12.81	Put	Bond Future	50	0	50	0	700.00
09/06/2021	2032 On 04-November-21	11.70	Put	Bond Future	308	0	308	0	0.00
09/06/2021	2032 On 04-November-21	9.83	Put	Bond Future	2710	3	2710	3	0.00
09/06/2021	2032 On 04-November-21	9.33	Put	Bond Future	4269	5	4269	5	0.00
09/06/2021	2032 On 03-February-22			Bond Future	9.84	92.6615	9.8392	92.6615	0.00
09/06/2021	2032 On 03-February-22	10.35	Call	Bond Future	5479	5	5479	5	0.00
09/06/2021	2032 On 03-February-22	10.14	Call	Bond Future	4741	5	4741	5	0.00
09/06/2021	2032 On 03-February-22	9.14	Call	Bond Future	1961	2	1961	2	97.00
09/06/2021	2032 On 03-February-22	10.45	Call	Bond Future	5849	6	5849	6	0.00
09/06/2021	2032 On 03-February-22	8.91	Call	Bond Future	1526	2	1526	2	198.00
09/06/2021	2032 On 03-February-22	10.44	Call	Bond Future	5812	6	5812	6	0.00
09/06/2021	2032 On 03-February-22	9.62	Call	Bond Future	3141	3	3141	3	210.00
09/06/2021	2032 On 03-February-22	10.95	Call	Bond Future	7835	8	7835	8	0.00
09/06/2021	2032 On 03-February-22	11.13	Call	Bond Future	8550	8	8550	8	0.00
09/06/2021	2032 On 03-February-22	10.53	Call	Bond Future	6153	6	6153	6	0.00
09/06/2021	2032 On 03-February-22	9.58	Call	Bond Future	3031	3	3031	3	400.00
09/06/2021	2032 On 03-February-22	10.66	Call	Bond Future	6660	7	6660	7	0.00
09/06/2021	2032 On 03-February-22	9.81	Call	Bond Future	3689	4	3689	4	0.00
09/06/2021	2032 On 03-February-22	10.42	Call	Bond Future	5737	6	5737	6	0.00
09/06/2021	2032 On 03-February-22	10.43	Call	Bond Future	5775	6	5775	6	0.00
09/06/2021	2032 On 03-February-22	10.43	Put	Bond Future	2380	3	2380	3	0.00
09/06/2021	2032 On 03-February-22	10.42	Put	Bond Future	2398	3	2398	3	0.00
09/06/2021	2032 On 03-February-22	9.81	Put	Bond Future	3862	4	3862	4	198.00
09/06/2021	2032 On 03-February-22	8.91	Put	Bond Future	7234	8	7234	8	0.00
09/06/2021	2032 On 03-February-22	10.66	Put	Bond Future	1990	2	1990	2	97.00
09/06/2021	2032 On 03-February-22	10.45	Put	Bond Future	2342	3	2342	3	198.00
09/06/2021	2032 On 03-February-22	10.53	Put	Bond Future	2200	2	2200	2	210.00

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09/06/2021	2032 On 03-February-22	10.35	Put	Bond Future	2534	3	2534	3	400.00
09/06/2021	2032 On 03-February-22	9.58	Put	Bond Future	4577	5	4577	5	0.00
09/06/2021	2032 On 03-February-22	11.13	Put	Bond Future	1352	2	1352	2	210.00
09/06/2021	2032 On 03-February-22	10.95	Put	Bond Future	1593	2	1593	2	400.00
09/06/2021	2032 On 03-February-22	10.44	Put	Bond Future	2361	3	2361	3	0.00
09/06/2021	2032 On 03-February-22	10.14	Put	Bond Future	2991	3	2991	3	97.00
09/06/2021	2032 On 03-February-22	9.14	Put	Bond Future	6212	7	6212	7	0.00
09/06/2021	2032 On 03-February-22	9.62	Put	Bond Future	4445	5	4445	5	0.00
09/06/2021	2032 On 05-May-22			Bond Future	10.04	89.6113	10.0353	89.6113	0.00
09/06/2021	2032 On 05-May-22	11.04	Call	Bond Future	7667	8	7667	8	0.00
09/06/2021	2032 On 05-May-22	11.02	Call	Bond Future	7597	7	7597	7	0.00
09/06/2021	2032 On 05-May-22	11.03	Call	Bond Future	7632	7	7632	7	0.00
09/06/2021	2032 On 05-May-22	11.03	Put	Bond Future	2178	2	2178	2	0.00
09/06/2021	2032 On 05-May-22	11.02	Put	Bond Future	2195	2	2195	2	0.00
09/06/2021	2032 On 05-May-22	11.04	Put	Bond Future	2160	2	2160	2	0.00
09/06/2021	2033 On 05-August-21			Bond Future	108.18	108.1095	108.1784	108.1095	9,059.00
09/06/2021	2033 On 04-November-21			Bond Future	108.14	108.0673	108.1359	108.0673	0.00
09/06/2021	2033 On 03-February-22			Bond Future	109.40	109.3335	109.4024	109.3335	0.00
09/06/2021	2033 On 05-May-22			Bond Future	109.45	109.3792	109.4483	109.3792	0.00
09/06/2021	2037 On 05-August-21			Bond Future	10.30	86.3148	10.2954	86.3148	128,272.00
09/06/2021	2037 On 05-August-21	12.26	Call	Bond Future	12119	12	12119	12	0.00
09/06/2021	2037 On 05-August-21	12.27	Call	Bond Future	12172	12	12172	12	0.00
09/06/2021	2037 On 05-August-21	12.28	Call	Bond Future	12225	12	12225	12	0.00
09/06/2021	2037 On 05-August-21	12.26	Put	Bond Future	66	0	66	0	0.00
09/06/2021	2037 On 05-August-21	12.27	Put	Bond Future	64	0	64	0	0.00
09/06/2021	2037 On 05-August-21	12.28	Put	Bond Future	62	0	62	0	0.00
09/06/2021	2037 On 04-November-21			Bond Future	10.47	87.2584	10.4737	87.2584	0.00
09/06/2021	2037 On 04-November-21	12.82	Call	Bond Future	14061	14	14061	14	0.00
09/06/2021	2037 On 04-November-21	12.81	Call	Bond Future	14014	14	14014	14	0.00
09/06/2021	2037 On 04-November-21	12.30	Call	Bond Future	11614	12	11614	12	0.00
09/06/2021	2037 On 04-November-21	11.49	Call	Bond Future	7943	8	7943	8	600.00
09/06/2021	2037 On 04-November-21	12.83	Call	Bond Future	14108	14	14108	14	0.00
09/06/2021	2037 On 04-November-21	12.82	Put	Bond Future	301	0	301	0	0.00

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09/06/2021	2037 On 04-November-21	12.30	Put	Bond Future	596	1	596	1	600.00
09/06/2021	2037 On 04-November-21	11.49	Put	Bond Future	1529	2	1529	2	0.00
09/06/2021	2037 On 04-November-21	12.81	Put	Bond Future	305	0	305	0	0.00
09/06/2021	2037 On 04-November-21	12.83	Put	Bond Future	297	0	297	0	0.00
09/06/2021	2037 On 03-February-22			Bond Future	10.66	84.0060	10.6607	84.0060	0.00
09/06/2021	2037 On 03-February-22	11.47	Call	Bond Future	7447	7	7447	7	0.00
09/06/2021	2037 On 03-February-22	11.46	Call	Bond Future	7405	7	7405	7	0.00
09/06/2021	2037 On 03-February-22	11.45	Call	Bond Future	7363	7	7363	7	0.00
09/06/2021	2037 On 03-February-22	11.47	Put	Bond Future	2415	3	2415	3	0.00
09/06/2021	2037 On 03-February-22	11.45	Put	Bond Future	2450	3	2450	3	0.00
09/06/2021	2037 On 03-February-22	11.46	Put	Bond Future	2432	3	2432	3	0.00
09/06/2021	2037 On 05-May-22			Bond Future	10.85	85.0005	10.8529	85.0005	0.00
09/06/2021	2037 On 05-May-22	11.84	Call	Bond Future	8491	8	8491	8	0.00
09/06/2021	2037 On 05-May-22	11.82	Call	Bond Future	8409	8	8409	8	0.00
09/06/2021	2037 On 05-May-22	11.83	Call	Bond Future	8450	8	8450	8	0.00
09/06/2021	2037 On 05-May-22	11.84	Put	Bond Future	2571	3	2571	3	0.00
09/06/2021	2037 On 05-May-22	11.82	Put	Bond Future	2603	3	2603	3	0.00
09/06/2021	2037 On 05-May-22	11.83	Put	Bond Future	2587	3	2587	3	0.00
09/06/2021	2038 On 05-August-21			Bond Future	120.98	120.9041	120.9840	120.9041	7,713.00
09/06/2021	2038 On 04-November-21			Bond Future	122.33	122.2545	122.3344	122.2545	0.00
09/06/2021	2038 On 03-February-22			Bond Future	122.00	121.9172	121.9972	121.9172	0.00
09/06/2021	2038 On 05-May-22			Bond Future	123.47	123.3871	123.4675	123.3871	0.00
09/06/2021	2040 On 05-August-21			Bond Future	10.44	88.3570	10.4429	88.3570	86,488.00
09/06/2021	2040 On 05-August-21	12.49	Call	Bond Future	13308	13	13308	13	0.00
09/06/2021	2040 On 05-August-21	11.55	Call	Bond Future	8052	8	8052	8	900.00
09/06/2021	2040 On 05-August-21	14.80	Call	Bond Future	24678	24	24678	24	0.00
09/06/2021	2040 On 05-August-21	12.48	Call	Bond Future	13252	13	13252	13	0.00
09/06/2021	2040 On 05-August-21	12.47	Call	Bond Future	13197	13	13197	13	0.00
09/06/2021	2040 On 05-August-21	11.05	Call	Bond Future	5323	5	5323	5	900.00
09/06/2021	2040 On 05-August-21	11.05	Put	Bond Future	1024	1	1024	1	0.00
09/06/2021	2040 On 05-August-21	12.49	Put	Bond Future	54	0	54	0	0.00
09/06/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
09/06/2021	2040 On 05-August-21	12.47	Put	Bond Future	57	0	57	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
09/06/2021	2040 On 05-August-21	11.55	Put	Bond Future	458	1	458	1	0.00
09/06/2021	2040 On 05-August-21	12.48	Put	Bond Future	56	0	56	0	0.00
09/06/2021	2040 On 04-November-21			Bond Future	10.62	89.3230	10.6172	89.3230	0.00
09/06/2021	2040 On 04-November-21	12.91	Call	Bond Future	14622	14	14622	14	0.00
09/06/2021	2040 On 04-November-21	12.89	Call	Bond Future	14524	14	14524	14	0.00
09/06/2021	2040 On 04-November-21	12.90	Call	Bond Future	14573	14	14573	14	0.00
09/06/2021	2040 On 04-November-21	12.90	Put	Bond Future	352	0	352	0	0.00
09/06/2021	2040 On 04-November-21	12.89	Put	Bond Future	357	0	357	0	0.00
09/06/2021	2040 On 04-November-21	12.91	Put	Bond Future	347	0	347	0	0.00
09/06/2021	2040 On 03-February-22			Bond Future	10.80	85.8442	10.7998	85.8442	0.00
09/06/2021	2040 On 03-February-22	11.58	Call	Bond Future	7838	8	7838	8	0.00
09/06/2021	2040 On 03-February-22	11.57	Call	Bond Future	7793	8	7793	8	0.00
09/06/2021	2040 On 03-February-22	11.59	Call	Bond Future	7883	8	7883	8	0.00
09/06/2021	2040 On 03-February-22	11.57	Put	Bond Future	2671	3	2671	3	0.00
09/06/2021	2040 On 03-February-22	11.58	Put	Bond Future	2652	3	2652	3	0.00
09/06/2021	2040 On 03-February-22	11.59	Put	Bond Future	2634	3	2634	3	0.00
09/06/2021	2040 On 05-May-22			Bond Future	10.99	86.8604	10.9870	86.8604	0.00
09/06/2021	2040 On 05-May-22	9.82	Call	Bond Future	1972	2	1972	2	1,200.00
09/06/2021	2040 On 05-May-22	11.91	Call	Bond Future	8801	9	8801	9	0.00
09/06/2021	2040 On 05-May-22	11.90	Call	Bond Future	8758	9	8758	9	0.00
09/06/2021	2040 On 05-May-22	11.92	Call	Bond Future	8844	9	8844	9	0.00
09/06/2021	2040 On 05-May-22	10.57	Call	Bond Future	3830	4	3830	4	1,200.00
09/06/2021	2040 On 05-May-22	13.04	Call	Bond Future	13491	13	13491	13	0.00
09/06/2021	2040 On 05-May-22	13.04	Put	Bond Future	1174	1	1174	1	1,200.00
09/06/2021	2040 On 05-May-22	11.91	Put	Bond Future	2878	3	2878	3	0.00
09/06/2021	2040 On 05-May-22	11.92	Put	Bond Future	2860	3	2860	3	0.00
09/06/2021	2040 On 05-May-22	10.57	Put	Bond Future	6740	7	6740	7	0.00
09/06/2021	2040 On 05-May-22	11.90	Put	Bond Future	2895	3	2895	3	0.00
09/06/2021	2040 On 05-May-22	9.82	Put	Bond Future	10520	11	10520	11	0.00
09/06/2021	2044 On 05-August-21			Bond Future	10.50	85.1959	10.4975	85.1959	59,984.00
09/06/2021	2044 On 05-August-21	12.60	Call	Bond Future	13668	14	13668	14	0.00
09/06/2021	2044 On 05-August-21	12.59	Call	Bond Future	13614	14	13614	14	0.00
09/06/2021	2044 On 05-August-21	12.61	Call	Bond Future	13722	14	13722	14	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
09/06/2021	2044 On 05-August-21	12.61	Put	Bond Future	48	0	48	0	0.00
09/06/2021	2044 On 05-August-21	12.60	Put	Bond Future	50	0	50	0	0.00
09/06/2021	2044 On 05-August-21	12.59	Put	Bond Future	51	0	51	0	0.00
09/06/2021	2044 On 04-November-21			Bond Future	10.66	86.1273	10.6637	86.1273	0.00
09/06/2021	2044 On 04-November-21	12.90	Call	Bond Future	14402	14	14402	14	0.00
09/06/2021	2044 On 04-November-21	12.89	Call	Bond Future	14353	14	14353	14	0.00
09/06/2021	2044 On 04-November-21	12.91	Call	Bond Future	14450	14	14450	14	0.00
09/06/2021	2044 On 04-November-21	12.91	Put	Bond Future	382	0	382	0	0.00
09/06/2021	2044 On 04-November-21	12.89	Put	Bond Future	392	0	392	0	0.00
09/06/2021	2044 On 04-November-21	12.90	Put	Bond Future	387	0	387	0	0.00
09/06/2021	2044 On 03-February-22			Bond Future	10.84	82.7369	10.8375	82.7369	0.00
09/06/2021	2044 On 03-February-22	11.61	Call	Bond Future	7919	8	7919	8	0.00
09/06/2021	2044 On 03-February-22	11.60	Call	Bond Future	7874	8	7874	8	0.00
09/06/2021	2044 On 03-February-22	11.59	Call	Bond Future	7829	8	7829	8	0.00
09/06/2021	2044 On 03-February-22	11.59	Put	Bond Future	2753	3	2753	3	0.00
09/06/2021	2044 On 03-February-22	11.60	Put	Bond Future	2734	3	2734	3	0.00
09/06/2021	2044 On 03-February-22	11.61	Put	Bond Future	2715	3	2715	3	0.00
09/06/2021	2044 On 05-May-22			Bond Future	11.02	83.7164	11.0153	83.7164	0.00
09/06/2021	2044 On 05-May-22	11.93	Call	Bond Future	8886	9	8886	9	0.00
09/06/2021	2044 On 05-May-22	11.92	Call	Bond Future	8842	9	8842	9	0.00
09/06/2021	2044 On 05-May-22	11.91	Call	Bond Future	8799	9	8799	9	0.00
09/06/2021	2044 On 05-May-22	11.91	Put	Bond Future	2977	3	2977	3	0.00
09/06/2021	2044 On 05-May-22	11.92	Put	Bond Future	2959	3	2959	3	0.00
09/06/2021	2044 On 05-May-22	11.93	Put	Bond Future	2941	3	2941	3	0.00
09/06/2021	2046 On 05-August-21			Bond Future	111.56	111.5868	111.5638	111.5868	18,098.00
09/06/2021	2046 On 04-November-21			Bond Future	110.97	110.9941	110.9697	110.9941	0.00
09/06/2021	2046 On 03-February-22			Bond Future	112.27	112.2948	112.2696	112.2948	0.00
09/06/2021	2046 On 05-May-22			Bond Future	111.75	111.7735	111.7475	111.7735	0.00
09/06/2021	2050 On 05-August-21			Bond Future	113.78	113.7036	113.7792	113.7036	11,059.00
09/06/2021	2050 On 04-November-21			Bond Future	115.05	114.9736	115.0487	114.9736	0.00
09/06/2021	2050 On 03-February-22			Bond Future	114.43	114.3549	114.4303	114.3549	0.00
09/06/2021	2050 On 05-May-22			Bond Future	115.81	115.7335	115.8093	115.7335	0.00
09/06/2021	8607 On 21-December-26			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
09/06/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2021	AL37 On 05-August-21			Index Future	801.63	798.9660	801.6320	798.9660	0.00
09/06/2021	AL37 On 04-November-21			Index Future	810.47	807.7820	810.4740	807.7820	0.00
09/06/2021	AL37 On 03-February-22			Index Future	819.77	817.0480	819.7700	817.0480	0.00
09/06/2021	AL37 On 05-May-22			Index Future	829.45	826.6990	829.4520	826.6990	0.00
09/06/2021	AL7T On 05-August-21			Index Future	918.61	916.9400	918.6050	916.9400	0.00
09/06/2021	AL7T On 04-November-21			Index Future	928.74	927.0570	928.7370	927.0570	0.00
09/06/2021	AL7T On 03-February-22			Index Future	939.39	937.6920	939.3900	937.6920	0.00
09/06/2021	AL7T On 05-May-22			Index Future	950.48	948.7680	950.4840	948.7680	0.00
09/06/2021	ALBI On 05-August-21			Index Future	808.62	807.1590	808.6150	807.1590	114.00
09/06/2021	ALBI On 04-November-21			Index Future	817.54	816.0650	817.5350	816.0650	0.00
09/06/2021	ALBI On 03-February-22			Index Future	826.91	825.4270	826.9120	825.4270	0.00
09/06/2021	ALBI On 05-May-22			Index Future	836.68	835.1770	836.6780	835.1770	0.00
09/06/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/06/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2021	C212 On 31-January-22			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
09/06/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2021	ES33 On 05-August-21			Bond Future	10.96	79.9583	10.9592	79.9583	350.00
09/06/2021	ES33 On 04-November-21			Bond Future	11.19	77.0572	11.1858	77.0572	0.00
09/06/2021	ES33 On 03-February-22			Bond Future	11.42	77.9422	11.4245	77.9422	0.00
09/06/2021	ES33 On 05-May-22			Bond Future	11.67	75.0873	11.6653	75.0873	0.00
09/06/2021	ES42 On 05-August-21			Bond Future	11.49	78.8541	11.4906	78.8541	4,779.00
09/06/2021	ES42 On 04-November-21			Bond Future	11.70	75.4580	11.7047	75.4580	0.00
09/06/2021	ES42 On 03-February-22			Bond Future	11.92	76.3251	11.9228	76.3251	0.00
09/06/2021	ES42 On 05-May-22			Bond Future	12.15	72.9698	12.1505	72.9698	0.00
09/06/2021	GOVI On 05-August-21			GOVI	798.41	797.0130	798.4140	797.0130	979.00
09/06/2021	GOVI On 05-August-21	719.15	Call	GOVI	792640	78	792640	78	0.00
09/06/2021	GOVI On 05-August-21	719.14	Call	GOVI	792740	78	792740	78	0.00
09/06/2021	GOVI On 05-August-21	719.13	Call	GOVI	792840	78	792840	78	0.00
09/06/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
09/06/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
09/06/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
09/06/2021	GOVI On 04-November-21			GOVI	807.22	805.8070	807.2210	805.8070	0.00
09/06/2021	GOVI On 04-November-21	728.42	Call	GOVI	788010	77	788010	77	0.00
09/06/2021	GOVI On 04-November-21	728.41	Call	GOVI	788110	77	788110	77	0.00
09/06/2021	GOVI On 04-November-21	728.40	Call	GOVI	788210	77	788210	77	0.00
09/06/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
09/06/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
09/06/2021	GOVI On 03-February-22			GOVI	816.48	815.0510	816.4790	815.0510	0.00
09/06/2021	GOVI On 03-February-22	792.75	Call	GOVI	237290	22	237290	22	0.00
09/06/2021	GOVI On 03-February-22	792.74	Call	GOVI	237390	22	237390	22	0.00
09/06/2021	GOVI On 03-February-22	792.76	Call	GOVI	237190	22	237190	22	0.00
09/06/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
09/06/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
09/06/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
09/06/2021	GOVI On 05-May-22			GOVI	826.12	824.6790	826.1230	824.6790	0.00
09/06/2021	GOVI On 05-May-22	788.24	Call	GOVI	378830	36	378830	36	0.00
09/06/2021	GOVI On 05-May-22	788.23	Call	GOVI	378930	36	378930	36	0.00
09/06/2021	GOVI On 05-May-22	788.25	Call	GOVI	378730	36	378730	36	0.00
09/06/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
09/06/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
09/06/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
09/06/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/06/2021	IGOV On 05-August-21			Index Future	294.76	294.8040	294.7550	294.8040	576.00
09/06/2021	IGOV On 04-November-21			Index Future	298.08	298.1290	298.0790	298.1290	16.00
09/06/2021	IGOV On 03-February-22			Index Future	301.57	301.6210	301.5690	301.6210	0.00
09/06/2021	IGOV On 05-May-22			Index Future	305.20	305.2540	305.2020	305.2540	0.00
09/06/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
09/06/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
09/06/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
09/06/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
09/06/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
09/06/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
09/06/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
09/06/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
09/06/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
09/06/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
09/06/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
09/06/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
09/06/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	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
09/06/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
09/06/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
09/06/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
09/06/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
09/06/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
09/06/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
09/06/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
09/06/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
09/06/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/06/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/06/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.69	96.3150	3.6850	96.3150	0.00
09/06/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.73	96.2750	3.7250	96.2750	0.00
09/06/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.75	96.2500	3.7500	96.2500	0.00
09/06/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.78	96.2250	3.7750	96.2250	30,000.00
09/06/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.86	96.1500	3.8600	96.1500	0.00
09/06/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.89	96.1200	3.8900	96.1200	0.00
09/06/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.01	96.0000	4.0100	96.0000	0.00
09/06/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.24	95.7550	4.2350	95.7550	0.00
09/06/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.53	95.4700	4.5300	95.4700	471.00
09/06/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.71	95.2700	4.7100	95.2700	0.00
09/06/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.99	94.9650	4.9850	94.9650	0.00
09/06/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.16	94.7750	5.1550	94.7750	0.00
09/06/2021	R023 On 05-August-21			Bond Future	5.07	107.3835	5.0700	107.3835	15,432.00
09/06/2021	R023 On 05-August-21	5.31	Call	Bond Future	448	0	448	0	0.00
09/06/2021	R023 On 05-August-21	5.30	Call	Bond Future	435	0	435	0	0.00
09/06/2021	R023 On 05-August-21	5.29	Call	Bond Future	423	0	423	0	0.00
09/06/2021	R023 On 05-August-21	5.29	Put	Bond Future	90	0	90	0	0.00
09/06/2021	R023 On 05-August-21	5.30	Put	Bond Future	87	0	87	0	0.00
09/06/2021	R023 On 05-August-21	5.31	Put	Bond Future	84	0	84	0	0.00
09/06/2021	R023 On 04-November-21			Bond Future	5.20	104.6493	5.1972	104.6493	0.00
09/06/2021	R023 On 04-November-21	4.92	Call	Bond Future	164	0	164	0	0.00
09/06/2021	R023 On 04-November-21	4.91	Call	Bond Future	159	0	159	0	0.00
09/06/2021	R023 On 04-November-21	4.90	Call	Bond Future	154	0	154	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
09/06/2021	R023 On 04-November-21	4.90	Put	Bond Future	535	1	535	1	0.00
09/06/2021	R023 On 04-November-21	4.91	Put	Bond Future	527	1	527	1	0.00
09/06/2021	R023 On 04-November-21	4.92	Put	Bond Future	519	1	519	1	0.00
09/06/2021	R023 On 03-February-22			Bond Future	5.35	105.8509	5.3497	105.8509	0.00
09/06/2021	R023 On 03-February-22	5.07	Call	Bond Future	231	0	231	0	0.00
09/06/2021	R023 On 03-February-22	5.06	Call	Bond Future	227	0	227	0	0.00
09/06/2021	R023 On 03-February-22	5.08	Call	Bond Future	236	0	236	0	0.00
09/06/2021	R023 On 03-February-22	5.08	Put	Bond Future	515	1	515	1	0.00
09/06/2021	R023 On 03-February-22	5.06	Put	Bond Future	526	1	526	1	0.00
09/06/2021	R023 On 03-February-22	5.07	Put	Bond Future	520	1	520	1	0.00
09/06/2021	R023 On 05-May-22			Bond Future	5.53	103.1925	5.5267	103.1925	0.00
09/06/2021	R023 On 05-May-22	6.30	Call	Bond Future	780	1	780	1	0.00
09/06/2021	R023 On 05-May-22	6.29	Call	Bond Future	774	1	774	1	0.00
09/06/2021	R023 On 05-May-22	6.31	Call	Bond Future	786	1	786	1	0.00
09/06/2021	R023 On 05-May-22	6.31	Put	Bond Future	169	0	169	0	0.00
09/06/2021	R023 On 05-May-22	6.29	Put	Bond Future	172	0	172	0	0.00
09/06/2021	R023 On 05-May-22	6.30	Put	Bond Future	171	0	171	0	0.00
09/06/2021	R035 On 05-August-21			Bond Future	10.06	95.0961	10.0600	95.0961	81,833.00
09/06/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
09/06/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
09/06/2021	R035 On 05-August-21	10.77	Call	Bond Future	5511	5	5511	5	0.00
09/06/2021	R035 On 05-August-21	10.02	Call	Bond Future	2255	2	2255	2	100.00
09/06/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
09/06/2021	R035 On 05-August-21	11.37	Call	Bond Future	8647	9	8647	9	0.00
09/06/2021	R035 On 05-August-21	11.37	Put	Bond Future	269	0	269	0	100.00
09/06/2021	R035 On 05-August-21	5.31	Put	Bond Future	42811	43	42811	43	0.00
09/06/2021	R035 On 05-August-21	10.77	Put	Bond Future	825	1	825	1	100.00
09/06/2021	R035 On 05-August-21	10.02	Put	Bond Future	2530	3	2530	3	0.00
09/06/2021	R035 On 05-August-21	5.29	Put	Bond Future	43045	43	43045	43	0.00
09/06/2021	R035 On 05-August-21	5.30	Put	Bond Future	42928	43	42928	43	0.00
09/06/2021	R035 On 04-November-21			Bond Future	10.25	91.6605	10.2467	91.6605	0.00
09/06/2021	R035 On 04-November-21	11.20	Call	Bond Future	7596	7	7596	7	0.00
09/06/2021	R035 On 04-November-21	13.82	Call	Bond Future	19939	20	19939	20	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
09/06/2021	R035 On 04-November-21	11.75	Call	Bond Future	10097	10	10097	10	0.00
09/06/2021	R035 On 04-November-21	10.23	Call	Bond Future	3620	4	3620	4	782.00
09/06/2021	R035 On 04-November-21	12.52	Call	Bond Future	13787	14	13787	14	0.00
09/06/2021	R035 On 04-November-21	12.51	Call	Bond Future	13738	14	13738	14	0.00
09/06/2021	R035 On 04-November-21	11.08	Call	Bond Future	7044	7	7044	7	0.00
09/06/2021	R035 On 04-November-21	10.60	Call	Bond Future	4984	5	4984	5	0.00
09/06/2021	R035 On 04-November-21	10.11	Call	Bond Future	3224	3	3224	3	350.00
09/06/2021	R035 On 04-November-21	10.12	Call	Bond Future	3256	3	3256	3	400.00
09/06/2021	R035 On 04-November-21	10.62	Call	Bond Future	5064	5	5064	5	400.00
09/06/2021	R035 On 04-November-21	12.53	Call	Bond Future	13835	14	13835	14	0.00
09/06/2021	R035 On 04-November-21	12.53	Put	Bond Future	293	0	293	0	0.00
09/06/2021	R035 On 04-November-21	11.75	Put	Bond Future	825	1	825	1	782.00
09/06/2021	R035 On 04-November-21	10.62	Put	Bond Future	2623	3	2623	3	0.00
09/06/2021	R035 On 04-November-21	10.12	Put	Bond Future	4106	4	4106	4	0.00
09/06/2021	R035 On 04-November-21	10.60	Put	Bond Future	2672	3	2672	3	350.00
09/06/2021	R035 On 04-November-21	10.11	Put	Bond Future	4142	4	4142	4	0.00
09/06/2021	R035 On 04-November-21	11.20	Put	Bond Future	1549	2	1549	2	350.00
09/06/2021	R035 On 04-November-21	11.08	Put	Bond Future	1726	2	1726	2	782.00
09/06/2021	R035 On 04-November-21	10.23	Put	Bond Future	3732	4	3732	4	0.00
09/06/2021	R035 On 04-November-21	12.52	Put	Bond Future	298	0	298	0	0.00
09/06/2021	R035 On 04-November-21	13.82	Put	Bond Future	38	0	38	0	400.00
09/06/2021	R035 On 04-November-21	12.51	Put	Bond Future	302	0	302	0	0.00
09/06/2021	R035 On 03-February-22			Bond Future	10.44	92.7131	10.4426	92.7131	0.00
09/06/2021	R035 On 03-February-22	11.05	Call	Bond Future	6533	7	6533	7	0.00
09/06/2021	R035 On 03-February-22	11.88	Call	Bond Future	10032	10	10032	10	0.00
09/06/2021	R035 On 03-February-22	10.10	Call	Bond Future	3209	3	3209	3	280.00
09/06/2021	R035 On 03-February-22	9.70	Call	Bond Future	2154	2	2154	2	683.00
09/06/2021	R035 On 03-February-22	11.24	Call	Bond Future	7324	7	7324	7	0.00
09/06/2021	R035 On 03-February-22	10.26	Call	Bond Future	3691	4	3691	4	200.00
09/06/2021	R035 On 03-February-22	11.73	Call	Bond Future	9397	9	9397	9	0.00
09/06/2021	R035 On 03-February-22	11.03	Call	Bond Future	6451	6	6451	6	0.00
09/06/2021	R035 On 03-February-22	11.39	Call	Bond Future	7969	8	7969	8	0.00
09/06/2021	R035 On 03-February-22	10.35	Call	Bond Future	3977	4	3977	4	1,600.00



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09/06/2021	R035 On 03-February-22	11.28	Call	Bond Future	7495	7	7495	7	0.00
09/06/2021	R035 On 03-February-22	11.22	Call	Bond Future	7240	7	7240	7	0.00
09/06/2021	R035 On 03-February-22	10.65	Call	Bond Future	4997	5	4997	5	0.00
09/06/2021	R035 On 03-February-22	11.23	Call	Bond Future	7282	7	7282	7	0.00
09/06/2021	R035 On 03-February-22	11.23	Put	Bond Future	2384	3	2384	3	0.00
09/06/2021	R035 On 03-February-22	11.22	Put	Bond Future	2401	3	2401	3	0.00
09/06/2021	R035 On 03-February-22	11.28	Put	Bond Future	2299	2	2299	2	200.00
09/06/2021	R035 On 03-February-22	10.26	Put	Bond Future	4886	5	4886	5	0.00
09/06/2021	R035 On 03-February-22	11.05	Put	Bond Future	2719	3	2719	3	1,600.00
09/06/2021	R035 On 03-February-22	10.35	Put	Bond Future	4579	5	4579	5	0.00
09/06/2021	R035 On 03-February-22	11.39	Put	Bond Future	2124	2	2124	2	683.00
09/06/2021	R035 On 03-February-22	11.73	Put	Bond Future	1589	2	1589	2	280.00
09/06/2021	R035 On 03-February-22	11.24	Put	Bond Future	2366	3	2366	3	0.00
09/06/2021	R035 On 03-February-22	10.65	Put	Bond Future	3668	4	3668	4	683.00
09/06/2021	R035 On 03-February-22	9.70	Put	Bond Future	7156	7	7156	7	0.00
09/06/2021	R035 On 03-February-22	11.88	Put	Bond Future	1379	2	1379	2	1,800.00
09/06/2021	R035 On 03-February-22	11.03	Put	Bond Future	2760	3	2760	3	280.00
09/06/2021	R035 On 03-February-22	10.10	Put	Bond Future	5469	6	5469	6	0.00
09/06/2021	R035 On 05-May-22			Bond Future	10.64	89.3320	10.6360	89.3320	0.00
09/06/2021	R035 On 05-May-22	11.65	Call	Bond Future	8517	8	8517	8	0.00
09/06/2021	R035 On 05-May-22	11.64	Call	Bond Future	8475	8	8475	8	0.00
09/06/2021	R035 On 05-May-22	11.63	Call	Bond Future	8434	8	8434	8	0.00
09/06/2021	R035 On 05-May-22	11.63	Put	Bond Future	2477	3	2477	3	0.00
09/06/2021	R035 On 05-May-22	11.64	Put	Bond Future	2462	3	2462	3	0.00
09/06/2021	R035 On 05-May-22	11.65	Put	Bond Future	2447	3	2447	3	0.00
09/06/2021	R186 On 05-August-21			Bond Future	7.22	110.0952	7.2230	110.0952	91,394.00
09/06/2021	R186 On 05-August-21	8.63	Call	Bond Future	6510	2	6510	2	0.00
09/06/2021	R186 On 05-August-21	8.62	Call	Bond Future	6468	2	6468	2	0.00
09/06/2021	R186 On 05-August-21	8.61	Call	Bond Future	6425	2	6425	2	0.00
09/06/2021	R186 On 05-August-21	8.61	Put	Bond Future	48	1	48	1	0.00
09/06/2021	R186 On 05-August-21	8.62	Put	Bond Future	46	1	46	1	0.00
09/06/2021	R186 On 05-August-21	8.63	Put	Bond Future	45	1	45	1	0.00
09/06/2021	R186 On 04-November-21			Bond Future	7.39	111.2981	7.3932	111.2981	0.00

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09/06/2021	R186 On 04-November-21	8.11	Call	Bond Future	4004	1	4004	1	0.00
09/06/2021	R186 On 04-November-21	8.77	Call	Bond Future	6342	2	6342	2	0.00
09/06/2021	R186 On 04-November-21	8.09	Call	Bond Future	3938	1	3938	1	0.00
09/06/2021	R186 On 04-November-21	7.77	Call	Bond Future	2943	1	2943	1	0.00
09/06/2021	R186 On 04-November-21	8.10	Call	Bond Future	3971	1	3971	1	0.00
09/06/2021	R186 On 04-November-21	8.10	Put	Bond Future	825	4	825	4	0.00
09/06/2021	R186 On 04-November-21	8.09	Put	Bond Future	835	4	835	4	0.00
09/06/2021	R186 On 04-November-21	8.77	Put	Bond Future	314	2	314	2	15,177.00
09/06/2021	R186 On 04-November-21	8.11	Put	Bond Future	814	4	814	4	0.00
09/06/2021	R186 On 04-November-21	7.77	Put	Bond Future	1252	5	1252	5	15,177.00
09/06/2021	R186 On 03-February-22			Bond Future	7.57	107.2939	7.5730	107.2939	0.00
09/06/2021	R186 On 03-February-22	7.29	Call	Bond Future	1703	0	1703	0	0.00
09/06/2021	R186 On 03-February-22	7.28	Call	Bond Future	1684	0	1684	0	0.00
09/06/2021	R186 On 03-February-22	7.30	Call	Bond Future	1722	0	1722	0	0.00
09/06/2021	R186 On 03-February-22	7.30	Put	Bond Future	2902	7	2902	7	0.00
09/06/2021	R186 On 03-February-22	7.28	Put	Bond Future	2952	7	2952	7	0.00
09/06/2021	R186 On 03-February-22	7.29	Put	Bond Future	2927	7	2927	7	0.00
09/06/2021	R186 On 05-May-22			Bond Future	7.77	108.5633	7.7651	108.5633	0.00
09/06/2021	R186 On 05-May-22	8.31	Call	Bond Future	3866	1	3866	1	0.00
09/06/2021	R186 On 05-May-22	8.30	Call	Bond Future	3839	1	3839	1	0.00
09/06/2021	R186 On 05-May-22	8.32	Call	Bond Future	3892	1	3892	1	0.00
09/06/2021	R186 On 05-May-22	8.32	Put	Bond Future	1666	5	1666	5	0.00
09/06/2021	R186 On 05-May-22	8.30	Put	Bond Future	1692	5	1692	5	0.00
09/06/2021	R186 On 05-May-22	8.31	Put	Bond Future	1679	5	1679	5	0.00
09/06/2021	R197 On 05-August-21			Bond Future	321.39	321.2497	321.3851	321.2497	1,120.00
09/06/2021	R197 On 04-November-21			Bond Future	324.97	324.8374	324.9713	324.8374	0.00
09/06/2021	R197 On 03-February-22			Bond Future	320.61	320.4775	320.6110	320.4775	0.00
09/06/2021	R197 On 05-May-22			Bond Future	324.48	324.3413	324.4750	324.3413	0.00
09/06/2021	R202 On 05-August-21			Bond Future	237.75	238.0314	237.7529	238.0314	9,436.00
09/06/2021	R202 On 04-November-21			Bond Future	240.41	240.6896	240.4058	240.6896	0.00
09/06/2021	R202 On 03-February-22			Bond Future	238.88	239.1722	238.8839	239.1722	0.00
09/06/2021	R202 On 05-May-22			Bond Future	241.76	242.0554	241.7624	242.0554	0.00
09/06/2021	R209 On 05-August-21			Bond Future	9.97	73.7362	9.9705	73.7362	28,639.00

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09/06/2021	R209 On 05-August-21	11.80	Call	Bond Future	10011	10	10011	10	0.00
09/06/2021	R209 On 05-August-21	11.79	Call	Bond Future	9964	10	9964	10	0.00
09/06/2021	R209 On 05-August-21	11.81	Call	Bond Future	10057	10	10057	10	0.00
09/06/2021	R209 On 05-August-21	11.81	Put	Bond Future	87	0	87	0	0.00
09/06/2021	R209 On 05-August-21	11.79	Put	Bond Future	92	0	92	0	0.00
09/06/2021	R209 On 05-August-21	11.80	Put	Bond Future	90	0	90	0	0.00
09/06/2021	R209 On 04-November-21			Bond Future	10.13	71.4018	10.1336	71.4018	4,375.00
09/06/2021	R209 On 04-November-21	9.50	Call	Bond Future	1686	2	1686	2	6,000.00
09/06/2021	R209 On 04-November-21	12.18	Call	Bond Future	11103	11	11103	11	0.00
09/06/2021	R209 On 04-November-21	12.00	Call	Bond Future	10358	10	10358	10	0.00
09/06/2021	R209 On 04-November-21	10.50	Call	Bond Future	4466	4	4466	4	0.00
09/06/2021	R209 On 04-November-21	12.19	Call	Bond Future	11144	11	11144	11	0.00
09/06/2021	R209 On 04-November-21	12.17	Call	Bond Future	11061	11	11061	11	0.00
09/06/2021	R209 On 04-November-21	12.19	Put	Bond Future	374	0	374	0	0.00
09/06/2021	R209 On 04-November-21	12.00	Put	Bond Future	480	1	480	1	9,000.00
09/06/2021	R209 On 04-November-21	12.18	Put	Bond Future	379	0	379	0	0.00
09/06/2021	R209 On 04-November-21	12.17	Put	Bond Future	384	0	384	0	0.00
09/06/2021	R209 On 04-November-21	10.50	Put	Bond Future	2355	3	2355	3	12,500.00
09/06/2021	R209 On 04-November-21	9.50	Put	Bond Future	5557	6	5557	6	0.00
09/06/2021	R209 On 03-February-22			Bond Future	10.30	72.2219	10.3007	72.2219	0.00
09/06/2021	R209 On 03-February-22	11.04	Call	Bond Future	6385	6	6385	6	0.00
09/06/2021	R209 On 03-February-22	11.02	Call	Bond Future	6312	6	6312	6	0.00
09/06/2021	R209 On 03-February-22	11.03	Call	Bond Future	6348	6	6348	6	0.00
09/06/2021	R209 On 03-February-22	11.03	Put	Bond Future	2328	2	2328	2	0.00
09/06/2021	R209 On 03-February-22	11.02	Put	Bond Future	2344	2	2344	2	0.00
09/06/2021	R209 On 03-February-22	11.04	Put	Bond Future	2312	2	2312	2	0.00
09/06/2021	R209 On 05-May-22			Bond Future	10.47	69.9351	10.4705	69.9351	0.00
09/06/2021	R209 On 05-May-22	11.45	Call	Bond Future	7520	7	7520	7	0.00
09/06/2021	R209 On 05-May-22	11.44	Call	Bond Future	7483	7	7483	7	0.00
09/06/2021	R209 On 05-May-22	11.43	Call	Bond Future	7447	7	7447	7	0.00
09/06/2021	R209 On 05-May-22	11.43	Put	Bond Future	2346	2	2346	2	0.00
09/06/2021	R209 On 05-May-22	11.44	Put	Bond Future	2332	2	2332	2	0.00
09/06/2021	R209 On 05-May-22	11.45	Put	Bond Future	2318	2	2318	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2021	R210 On 05-August-21			Bond Future	210.28	210.1674	210.2832	210.1674	1,486.00
09/06/2021	R210 On 04-November-21			Bond Future	209.84	209.7269	209.8421	209.7269	0.00
09/06/2021	R210 On 03-February-22			Bond Future	212.30	212.1847	212.2999	212.1847	0.00
09/06/2021	R210 On 05-May-22			Bond Future	212.02	211.9000	212.0157	211.9000	0.00
09/06/2021	R212 On 05-August-21			Bond Future	172.59	172.5270	172.5909	172.5270	1,657.00
09/06/2021	R212 On 04-November-21			Bond Future	174.52	174.4541	174.5171	174.4541	0.00
09/06/2021	R213 On 05-August-21			Bond Future	9.12	89.6103	9.1183	89.6103	9,043.00
09/06/2021	R213 On 05-August-21	10.86	Call	Bond Future	9352	9	9352	9	0.00
09/06/2021	R213 On 05-August-21	10.14	Call	Bond Future	5971	6	5971	6	0.00
09/06/2021	R213 On 05-August-21	10.78	Call	Bond Future	8971	9	8971	9	0.00
09/06/2021	R213 On 05-August-21	10.85	Call	Bond Future	9304	9	9304	9	0.00
09/06/2021	R213 On 05-August-21	10.84	Call	Bond Future	9257	9	9257	9	0.00
09/06/2021	R213 On 05-August-21	9.34	Call	Bond Future	2670	3	2670	3	0.00
09/06/2021	R213 On 05-August-21	10.84	Put	Bond Future	72	0	72	0	0.00
09/06/2021	R213 On 05-August-21	10.14	Put	Bond Future	360	0	360	0	0.00
09/06/2021	R213 On 05-August-21	9.34	Put	Bond Future	1411	2	1411	2	0.00
09/06/2021	R213 On 05-August-21	10.85	Put	Bond Future	70	0	70	0	0.00
09/06/2021	R213 On 05-August-21	10.78	Put	Bond Future	84	0	84	0	0.00
09/06/2021	R213 On 05-August-21	10.86	Put	Bond Future	68	0	68	0	0.00
09/06/2021	R213 On 04-November-21			Bond Future	9.30	87.0600	9.2954	87.0600	0.00
09/06/2021	R213 On 04-November-21	11.10	Call	Bond Future	9703	10	9703	10	0.00
09/06/2021	R213 On 04-November-21	11.09	Call	Bond Future	9661	10	9661	10	0.00
09/06/2021	R213 On 04-November-21	11.11	Call	Bond Future	9746	10	9746	10	0.00
09/06/2021	R213 On 04-November-21	11.09	Put	Bond Future	377	0	377	0	0.00
09/06/2021	R213 On 04-November-21	11.10	Put	Bond Future	371	0	371	0	0.00
09/06/2021	R213 On 04-November-21	11.11	Put	Bond Future	366	0	366	0	0.00
09/06/2021	R213 On 03-February-22			Bond Future	9.48	88.0597	9.4819	88.0597	0.00
09/06/2021	R213 On 03-February-22	10.17	Call	Bond Future	5634	6	5634	6	0.00
09/06/2021	R213 On 03-February-22	9.76	Call	Bond Future	4263	4	4263	4	0.00
09/06/2021	R213 On 03-February-22	9.15	Call	Bond Future	2593	3	2593	3	220.00
09/06/2021	R213 On 03-February-22	10.60	Call	Bond Future	7197	7	7197	7	0.00
09/06/2021	R213 On 03-February-22	9.22	Call	Bond Future	2763	3	2763	3	430.00
09/06/2021	R213 On 03-February-22	10.25	Call	Bond Future	5920	6	5920	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2021	R213 On 03-February-22	10.15	Call	Bond Future	5563	6	5563	6	0.00
09/06/2021	R213 On 03-February-22	9.58	Call	Bond Future	3726	4	3726	4	0.00
09/06/2021	R213 On 03-February-22	9.97	Call	Bond Future	4943	5	4943	5	0.00
09/06/2021	R213 On 03-February-22	9.96	Call	Bond Future	4909	5	4909	5	0.00
09/06/2021	R213 On 03-February-22	10.67	Call	Bond Future	7447	7	7447	7	0.00
09/06/2021	R213 On 03-February-22	10.00	Call	Bond Future	5043	5	5043	5	0.00
09/06/2021	R213 On 03-February-22	8.63	Call	Bond Future	1522	2	1522	2	200.00
09/06/2021	R213 On 03-February-22	9.98	Call	Bond Future	4976	5	4976	5	0.00
09/06/2021	R213 On 03-February-22	8.80	Call	Bond Future	1835	2	1835	2	102.00
09/06/2021	R213 On 03-February-22	9.58	Put	Bond Future	3198	3	3198	3	200.00
09/06/2021	R213 On 03-February-22	8.63	Put	Bond Future	6286	7	6286	7	0.00
09/06/2021	R213 On 03-February-22	9.98	Put	Bond Future	2340	2	2340	2	0.00
09/06/2021	R213 On 03-February-22	10.00	Put	Bond Future	2303	2	2303	2	430.00
09/06/2021	R213 On 03-February-22	9.22	Put	Bond Future	4192	4	4192	4	0.00
09/06/2021	R213 On 03-February-22	8.80	Put	Bond Future	5621	6	5621	6	0.00
09/06/2021	R213 On 03-February-22	10.67	Put	Bond Future	1331	1	1331	1	220.00
09/06/2021	R213 On 03-February-22	10.60	Put	Bond Future	1425	2	1425	2	430.00
09/06/2021	R213 On 03-February-22	9.96	Put	Bond Future	2377	3	2377	3	0.00
09/06/2021	R213 On 03-February-22	9.97	Put	Bond Future	2358	3	2358	3	0.00
09/06/2021	R213 On 03-February-22	10.15	Put	Bond Future	2052	2	2052	2	200.00
09/06/2021	R213 On 03-February-22	10.25	Put	Bond Future	1899	2	1899	2	102.00
09/06/2021	R213 On 03-February-22	9.76	Put	Bond Future	2778	3	2778	3	102.00
09/06/2021	R213 On 03-February-22	10.17	Put	Bond Future	2020	2	2020	2	220.00
09/06/2021	R213 On 03-February-22	9.15	Put	Bond Future	4410	5	4410	5	0.00
09/06/2021	R213 On 05-May-22			Bond Future	9.67	85.5693	9.6671	85.5693	0.00
09/06/2021	R213 On 05-May-22	10.64	Call	Bond Future	6858	7	6858	7	0.00
09/06/2021	R213 On 05-May-22	10.65	Call	Bond Future	6893	7	6893	7	0.00
09/06/2021	R213 On 05-May-22	10.63	Call	Bond Future	6822	7	6822	7	0.00
09/06/2021	R213 On 05-May-22	10.65	Put	Bond Future	1938	2	1938	2	0.00
09/06/2021	R213 On 05-May-22	10.63	Put	Bond Future	1964	2	1964	2	0.00
09/06/2021	R213 On 05-May-22	10.64	Put	Bond Future	1951	2	1951	2	0.00
09/06/2021	R214 On 05-August-21			Bond Future	10.39	70.4557	10.3899	70.4557	17,880.00
09/06/2021	R214 On 05-August-21	12.02	Call	Bond Future	9141	9	9141	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
09/06/2021	R214 On 05-August-21	12.03	Call	Bond Future	9186	9	9186	9	0.00
09/06/2021	R214 On 05-August-21	12.01	Call	Bond Future	9095	9	9095	9	0.00
09/06/2021	R214 On 05-August-21	12.03	Put	Bond Future	172	0	172	0	0.00
09/06/2021	R214 On 05-August-21	12.01	Put	Bond Future	179	0	179	0	0.00
09/06/2021	R214 On 05-August-21	12.02	Put	Bond Future	175	0	175	0	0.00
09/06/2021	R214 On 04-November-21			Bond Future	10.55	67.9482	10.5523	67.9482	0.00
09/06/2021	R214 On 04-November-21	12.48	Call	Bond Future	10693	11	10693	11	0.00
09/06/2021	R214 On 04-November-21	12.47	Call	Bond Future	10653	11	10653	11	0.00
09/06/2021	R214 On 04-November-21	12.46	Call	Bond Future	10613	11	10613	11	0.00
09/06/2021	R214 On 04-November-21	12.46	Put	Bond Future	542	1	542	1	0.00
09/06/2021	R214 On 04-November-21	12.48	Put	Bond Future	530	1	530	1	0.00
09/06/2021	R214 On 04-November-21	12.47	Put	Bond Future	536	1	536	1	0.00
09/06/2021	R214 On 03-February-22			Bond Future	10.72	68.7285	10.7214	68.7285	0.00
09/06/2021	R214 On 03-February-22	11.40	Call	Bond Future	6358	6	6358	6	0.00
09/06/2021	R214 On 03-February-22	11.39	Call	Bond Future	6322	6	6322	6	0.00
09/06/2021	R214 On 03-February-22	11.41	Call	Bond Future	6394	6	6394	6	0.00
09/06/2021	R214 On 03-February-22	11.39	Put	Bond Future	2582	3	2582	3	0.00
09/06/2021	R214 On 03-February-22	11.40	Put	Bond Future	2564	3	2564	3	0.00
09/06/2021	R214 On 03-February-22	11.41	Put	Bond Future	2547	3	2547	3	0.00
09/06/2021	R214 On 05-May-22			Bond Future	10.89	66.2620	10.8870	66.2620	0.00
09/06/2021	R214 On 05-May-22	11.74	Call	Bond Future	7269	7	7269	7	0.00
09/06/2021	R214 On 05-May-22	11.73	Call	Bond Future	7233	7	7233	7	0.00
09/06/2021	R214 On 05-May-22	11.75	Call	Bond Future	7304	7	7304	7	0.00
09/06/2021	R214 On 05-May-22	11.73	Put	Bond Future	2680	3	2680	3	0.00
09/06/2021	R214 On 05-May-22	11.74	Put	Bond Future	2664	3	2664	3	0.00
09/06/2021	R214 On 05-May-22	11.75	Put	Bond Future	2648	3	2648	3	0.00
09/06/2021	R248 On 05-August-21			Bond Future	10.40	88.9807	10.4044	88.9807	171,004.00
09/06/2021	R248 On 05-August-21	12.51	Call	Bond Future	14080	14	14080	14	0.00
09/06/2021	R248 On 05-August-21	12.50	Call	Bond Future	14025	14	14025	14	0.00
09/06/2021	R248 On 05-August-21	10.00	Call	Bond Future	1253	1	1253	1	0.00
09/06/2021	R248 On 05-August-21	10.50	Call	Bond Future	3007	3	3007	3	0.00
09/06/2021	R248 On 05-August-21	12.52	Call	Bond Future	14136	14	14136	14	0.00
09/06/2021	R248 On 05-August-21	11.20	Call	Bond Future	6588	7	6588	7	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
09/06/2021	R248 On 05-August-21	10.30	Call	Bond Future	2212	2	2212	2	1,300.00
09/06/2021	R248 On 05-August-21	10.90	Call	Bond Future	4933	5	4933	5	1,300.00
09/06/2021	R248 On 05-August-21	10.60	Call	Bond Future	3449	3	3449	3	0.00
09/06/2021	R248 On 05-August-21	10.90	Put	Bond Future	1211	1	1211	1	0.00
09/06/2021	R248 On 05-August-21	10.60	Put	Bond Future	1945	2	1945	2	0.00
09/06/2021	R248 On 05-August-21	10.50	Put	Bond Future	2266	2	2266	2	0.00
09/06/2021	R248 On 05-August-21	12.50	Put	Bond Future	47	0	47	0	0.00
09/06/2021	R248 On 05-August-21	11.20	Put	Bond Future	748	1	748	1	0.00
09/06/2021	R248 On 05-August-21	12.51	Put	Bond Future	46	0	46	0	0.00
09/06/2021	R248 On 05-August-21	10.30	Put	Bond Future	3034	3	3034	3	0.00
09/06/2021	R248 On 05-August-21	10.00	Put	Bond Future	4515	5	4515	5	0.00
09/06/2021	R248 On 05-August-21	12.52	Put	Bond Future	45	0	45	0	0.00
09/06/2021	R248 On 04-November-21			Bond Future	10.57	85.5412	10.5659	85.5412	0.00
09/06/2021	R248 On 04-November-21	10.30	Call	Bond Future	3159	3	3159	3	1,200.00
09/06/2021	R248 On 04-November-21	9.60	Call	Bond Future	1225	1	1225	1	1,200.00
09/06/2021	R248 On 04-November-21	12.84	Call	Bond Future	14967	15	14967	15	0.00
09/06/2021	R248 On 04-November-21	12.83	Call	Bond Future	14917	15	14917	15	0.00
09/06/2021	R248 On 04-November-21	12.85	Call	Bond Future	15016	15	15016	15	0.00
09/06/2021	R248 On 04-November-21	12.85	Put	Bond Future	351	0	351	0	0.00
09/06/2021	R248 On 04-November-21	12.83	Put	Bond Future	360	0	360	0	0.00
09/06/2021	R248 On 04-November-21	12.84	Put	Bond Future	355	0	355	0	0.00
09/06/2021	R248 On 04-November-21	9.60	Put	Bond Future	9166	9	9166	9	0.00
09/06/2021	R248 On 04-November-21	10.30	Put	Bond Future	5225	5	5225	5	0.00
09/06/2021	R248 On 03-February-22			Bond Future	10.73	86.5236	10.7344	86.5236	0.00
09/06/2021	R248 On 03-February-22	11.49	Call	Bond Future	7989	8	7989	8	0.00
09/06/2021	R248 On 03-February-22	11.48	Call	Bond Future	7943	8	7943	8	0.00
09/06/2021	R248 On 03-February-22	11.47	Call	Bond Future	7897	8	7897	8	0.00
09/06/2021	R248 On 03-February-22	11.49	Put	Bond Future	2713	3	2713	3	0.00
09/06/2021	R248 On 03-February-22	11.47	Put	Bond Future	2753	3	2753	3	0.00
09/06/2021	R248 On 03-February-22	11.48	Put	Bond Future	2733	3	2733	3	0.00
09/06/2021	R248 On 05-May-22			Bond Future	10.90	83.1324	10.8993	83.1324	0.00
09/06/2021	R248 On 05-May-22	11.81	Call	Bond Future	9028	9	9028	9	0.00
09/06/2021	R248 On 05-May-22	11.80	Call	Bond Future	8983	9	8983	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
09/06/2021	R248 On 05-May-22	11.79	Call	Bond Future	8939	9	8939	9	0.00
09/06/2021	R248 On 05-May-22	11.79	Put	Bond Future	2938	3	2938	3	0.00
09/06/2021	R248 On 05-May-22	11.81	Put	Bond Future	2901	3	2901	3	0.00
09/06/2021	R248 On 05-May-22	11.80	Put	Bond Future	2919	3	2919	3	0.00