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## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/03/2021 TO: 09/03/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	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
09/03/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	2025 On 06-May-21			Bond Future	149.48	149.2015	149.4792	149.2015	7,795.00
09/03/2021	2025 On 05-August-21			Bond Future	149.59	149.2958	149.5858	149.2958	0.00
09/03/2021	2025 On 04-November-21			Bond Future	151.27	150.9625	151.2668	150.9625	0.00
09/03/2021	2025 On 03-February-22			Bond Future	151.45	151.1351	151.4468	151.1351	0.00
09/03/2021	2029 On 06-May-21			Bond Future	106.08	104.4540	106.0789	104.4540	2,382.00
09/03/2021	2029 On 05-August-21			Bond Future	107.24	105.5915	107.2406	105.5915	0.00
09/03/2021	2029 On 04-November-21			Bond Future	107.30	105.6198	107.2953	105.6198	0.00
09/03/2021	2029 On 03-February-22			Bond Future	108.53	106.8304	108.5278	106.8304	0.00
09/03/2021	2030 On 06-May-21			Bond Future	9.63	92.4422	92.7075	92.4422	115,829.00
09/03/2021	2030 On 06-May-21	11.71	Call	Bond Future	10480	10	10	10	0.00
09/03/2021	2030 On 06-May-21	8.95	Call	Bond Future	415	0	0	0	0.00
09/03/2021	2030 On 06-May-21	8.36	Call	Bond Future	62	0	0	0	0.00
09/03/2021	2030 On 06-May-21	8.86	Call	Bond Future	325	0	0	0	0.00
09/03/2021	2030 On 06-May-21	8.77	Call	Bond Future	251	0	0	0	300.00
09/03/2021	2030 On 06-May-21	9.22	Call	Bond Future	789	1	1	1	0.00
09/03/2021	2030 On 06-May-21	10.74	Call	Bond Future	5999	6	6	6	0.00
09/03/2021	2030 On 06-May-21	11.70	Call	Bond Future	10434	10	10	10	0.00
09/03/2021	2030 On 06-May-21	11.69	Call	Bond Future	10388	10	10	10	0.00
09/03/2021	2030 On 06-May-21	8.90	Call	Bond Future	363	0	0	0	0.00
09/03/2021	2030 On 06-May-21	9.00	Call	Bond Future	473	0	0	0	0.00
09/03/2021	2030 On 06-May-21	9.25	Call	Bond Future	841	1	1	1	0.00
09/03/2021	2030 On 06-May-21	9.35	Call	Bond Future	1033	1	1	1	0.00
09/03/2021	2030 On 06-May-21	9.27	Call	Bond Future	877	1	1	1	300.00
09/03/2021	2030 On 06-May-21	10.95	Call	Bond Future	6954	7	7	7	0.00
09/03/2021	2030 On 06-May-21	9.92	Call	Bond Future	2648	2	3	2	0.00
09/03/2021	2030 On 06-May-21	7.97	Call	Bond Future	13	0	0	0	700.00
09/03/2021	2030 On 06-May-21	10.04	Call	Bond Future	3086	3	3	3	0.00
09/03/2021	2030 On 06-May-21	9.15	Call	Bond Future	675	1	1	1	0.00
09/03/2021	2030 On 06-May-21	10.04	Put	Bond Future	890	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
09/03/2021	2030 On 06-May-21	9.15	Put	Bond Future	3346	4	3	4	0.00
09/03/2021	2030 On 06-May-21	10.95	Put	Bond Future	119	0	0	0	300.00
09/03/2021	2030 On 06-May-21	9.27	Put	Bond Future	2872	3	3	3	0.00
09/03/2021	2030 On 06-May-21	9.25	Put	Bond Future	2947	3	3	3	0.00
09/03/2021	2030 On 06-May-21	9.00	Put	Bond Future	3997	4	4	4	5,000.00
09/03/2021	2030 On 06-May-21	11.69	Put	Bond Future	12	0	0	0	0.00
09/03/2021	2030 On 06-May-21	11.70	Put	Bond Future	12	0	0	0	0.00
09/03/2021	2030 On 06-May-21	10.74	Put	Bond Future	205	0	0	0	0.00
09/03/2021	2030 On 06-May-21	9.22	Put	Bond Future	3064	3	3	3	700.00
09/03/2021	2030 On 06-May-21	7.97	Put	Bond Future	9683	10	10	10	0.00
09/03/2021	2030 On 06-May-21	9.92	Put	Bond Future	1088	1	1	1	700.00
09/03/2021	2030 On 06-May-21	8.90	Put	Bond Future	4463	5	4	5	2,500.00
09/03/2021	2030 On 06-May-21	9.35	Put	Bond Future	2580	3	3	3	0.00
09/03/2021	2030 On 06-May-21	8.77	Put	Bond Future	5104	5	5	5	0.00
09/03/2021	2030 On 06-May-21	8.86	Put	Bond Future	4656	5	5	5	0.00
09/03/2021	2030 On 06-May-21	8.95	Put	Bond Future	4227	4	4	4	2,500.00
09/03/2021	2030 On 06-May-21	8.36	Put	Bond Future	7346	8	7	8	0.00
09/03/2021	2030 On 06-May-21	11.71	Put	Bond Future	12	0	0	0	0.00
09/03/2021	2030 On 05-August-21			Bond Future	9.86	89.4208	89.6947	89.4208	0.00
09/03/2021	2030 On 05-August-21	10.30	Call	Bond Future	3982	4	4	4	0.00
09/03/2021	2030 On 05-August-21	7.70	Call	Bond Future	71	0	0	0	200.00
09/03/2021	2030 On 05-August-21	8.95	Call	Bond Future	804	1	1	1	600.00
09/03/2021	2030 On 05-August-21	10.43	Call	Bond Future	4433	4	4	4	0.00
09/03/2021	2030 On 05-August-21	8.78	Call	Bond Future	604	1	1	1	200.00
09/03/2021	2030 On 05-August-21	9.45	Call	Bond Future	1636	2	2	2	600.00
09/03/2021	2030 On 05-August-21	12.10	Call	Bond Future	10958	11	11	11	0.00
09/03/2021	2030 On 05-August-21	10.41	Call	Bond Future	4363	4	4	4	0.00
09/03/2021	2030 On 05-August-21	10.42	Call	Bond Future	4398	4	4	4	0.00
09/03/2021	2030 On 05-August-21	10.42	Put	Bond Future	1536	2	2	2	0.00
09/03/2021	2030 On 05-August-21	10.41	Put	Bond Future	1552	2	2	2	0.00
09/03/2021	2030 On 05-August-21	12.10	Put	Bond Future	138	0	0	0	600.00
09/03/2021	2030 On 05-August-21	7.70	Put	Bond Future	12453	13	12	13	0.00
09/03/2021	2030 On 05-August-21	10.30	Put	Bond Future	1728	2	2	2	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2021	2030 On 05-August-21	8.78	Put	Bond Future	6550	7	7	7	0.00
09/03/2021	2030 On 05-August-21	10.43	Put	Bond Future	1521	2	2	2	0.00
09/03/2021	2030 On 05-August-21	9.45	Put	Bond Future	3850	4	4	4	0.00
09/03/2021	2030 On 05-August-21	8.95	Put	Bond Future	5785	6	6	6	0.00
09/03/2021	2030 On 04-November-21			Bond Future	10.09	90.3990	90.6825	90.3990	0.00
09/03/2021	2030 On 04-November-21	8.77	Call	Bond Future	851	1	1	1	300.00
09/03/2021	2030 On 04-November-21	11.44	Call	Bond Future	7596	7	8	7	0.00
09/03/2021	2030 On 04-November-21	10.61	Call	Bond Future	4893	5	5	5	0.00
09/03/2021	2030 On 04-November-21	10.59	Call	Bond Future	4834	5	5	5	0.00
09/03/2021	2030 On 04-November-21	8.27	Call	Bond Future	428	0	0	0	300.00
09/03/2021	2030 On 04-November-21	10.60	Call	Bond Future	4863	5	5	5	0.00
09/03/2021	2030 On 04-November-21	10.60	Put	Bond Future	2311	2	2	2	0.00
09/03/2021	2030 On 04-November-21	10.59	Put	Bond Future	2331	2	2	2	0.00
09/03/2021	2030 On 04-November-21	8.77	Put	Bond Future	7897	8	8	8	0.00
09/03/2021	2030 On 04-November-21	11.44	Put	Bond Future	1054	1	1	1	300.00
09/03/2021	2030 On 04-November-21	8.27	Put	Bond Future	10333	11	10	11	0.00
09/03/2021	2030 On 04-November-21	10.61	Put	Bond Future	2291	2	2	2	0.00
09/03/2021	2030 On 03-February-22			Bond Future	10.33	87.4106	87.6995	87.4106	0.00
09/03/2021	2030 On 03-February-22	9.78	Call	Bond Future	2514	2	3	2	0.00
09/03/2021	2030 On 03-February-22	9.44	Call	Bond Future	1872	2	2	2	0.00
09/03/2021	2030 On 03-February-22	9.43	Call	Bond Future	1855	2	2	2	0.00
09/03/2021	2030 On 03-February-22	9.45	Call	Bond Future	1889	2	2	2	0.00
09/03/2021	2030 On 03-February-22	8.39	Call	Bond Future	613	1	1	1	101.00
09/03/2021	2030 On 03-February-22	9.35	Call	Bond Future	1721	2	2	2	0.00
09/03/2021	2030 On 03-February-22	9.35	Put	Bond Future	6720	7	7	7	101.00
09/03/2021	2030 On 03-February-22	9.45	Put	Bond Future	6364	7	6	7	0.00
09/03/2021	2030 On 03-February-22	8.39	Put	Bond Future	10851	11	11	11	0.00
09/03/2021	2030 On 03-February-22	9.43	Put	Bond Future	6434	7	6	7	0.00
09/03/2021	2030 On 03-February-22	9.44	Put	Bond Future	6399	7	6	7	0.00
09/03/2021	2030 On 03-February-22	9.78	Put	Bond Future	5284	5	5	5	101.00
09/03/2021	2032 On 06-May-21			Bond Future	10.31	87.4868	87.6216	87.4868	133,206.00
09/03/2021	2032 On 06-May-21	12.11	Call	Bond Future	9775	10	10	10	0.00

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09/03/2021	2032 On 06-May-21	12.10	Call	Bond Future	9727	10	10	10	0.00
09/03/2021	2032 On 06-May-21	10.33	Call	Bond Future	1978	2	2	2	736.00
09/03/2021	2032 On 06-May-21	12.12	Call	Bond Future	9824	10	10	10	0.00
09/03/2021	2032 On 06-May-21	12.57	Call	Bond Future	11983	12	12	12	0.00
09/03/2021	2032 On 06-May-21	12.12	Put	Bond Future	42	0	0	0	0.00
09/03/2021	2032 On 06-May-21	12.10	Put	Bond Future	44	0	0	0	0.00
09/03/2021	2032 On 06-May-21	12.57	Put	Bond Future	10	0	0	0	736.00
09/03/2021	2032 On 06-May-21	10.33	Put	Bond Future	1852	2	2	2	0.00
09/03/2021	2032 On 06-May-21	12.11	Put	Bond Future	43	0	0	0	0.00
09/03/2021	2032 On 05-August-21			Bond Future	10.54	88.4181	88.5597	88.4181	0.00
09/03/2021	2032 On 05-August-21	11.35	Call	Bond Future	5823	6	6	6	0.00
09/03/2021	2032 On 05-August-21	11.36	Call	Bond Future	5860	6	6	6	0.00
09/03/2021	2032 On 05-August-21	11.37	Call	Bond Future	5897	6	6	6	0.00
09/03/2021	2032 On 05-August-21	11.37	Put	Bond Future	1336	1	1	1	0.00
09/03/2021	2032 On 05-August-21	11.36	Put	Bond Future	1351	1	1	1	0.00
09/03/2021	2032 On 05-August-21	11.35	Put	Bond Future	1367	1	1	1	0.00
09/03/2021	2032 On 04-November-21			Bond Future	10.76	85.2397	85.3894	85.2397	0.00
09/03/2021	2032 On 04-November-21	12.81	Call	Bond Future	10929	11	11	11	0.00
09/03/2021	2032 On 04-November-21	9.33	Call	Bond Future	869	1	1	1	700.00
09/03/2021	2032 On 04-November-21	11.71	Call	Bond Future	6834	7	7	7	0.00
09/03/2021	2032 On 04-November-21	9.83	Call	Bond Future	1601	2	2	2	700.00
09/03/2021	2032 On 04-November-21	11.69	Call	Bond Future	6766	7	7	7	0.00
09/03/2021	2032 On 04-November-21	11.70	Call	Bond Future	6800	7	7	7	0.00
09/03/2021	2032 On 04-November-21	11.71	Put	Bond Future	1841	2	2	2	0.00
09/03/2021	2032 On 04-November-21	11.69	Put	Bond Future	1874	2	2	2	0.00
09/03/2021	2032 On 04-November-21	9.33	Put	Bond Future	9282	9	9	9	0.00
09/03/2021	2032 On 04-November-21	11.70	Put	Bond Future	1858	2	2	2	0.00
09/03/2021	2032 On 04-November-21	12.81	Put	Bond Future	625	1	1	1	700.00
09/03/2021	2032 On 04-November-21	9.83	Put	Bond Future	6959	7	7	7	0.00
09/03/2021	2032 On 03-February-22			Bond Future	11.01	86.1977	86.3511	86.1977	0.00
09/03/2021	2032 On 03-February-22	10.14	Call	Bond Future	2230	2	2	2	0.00
09/03/2021	2032 On 03-February-22	9.14	Call	Bond Future	825	1	1	1	97.00
09/03/2021	2032 On 03-February-22	8.91	Call	Bond Future	643	1	1	1	198.00

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09/03/2021	2032 On 03-February-22	10.44	Call	Bond Future	2859	3	3	3	0.00
09/03/2021	2032 On 03-February-22	10.45	Call	Bond Future	2882	3	3	3	0.00
09/03/2021	2032 On 03-February-22	9.81	Call	Bond Future	1640	2	2	2	0.00
09/03/2021	2032 On 03-February-22	10.66	Call	Bond Future	3376	3	3	3	0.00
09/03/2021	2032 On 03-February-22	10.43	Call	Bond Future	2837	3	3	3	0.00
09/03/2021	2032 On 03-February-22	10.42	Call	Bond Future	2815	3	3	3	0.00
09/03/2021	2032 On 03-February-22	10.42	Put	Bond Future	6021	6	6	6	0.00
09/03/2021	2032 On 03-February-22	10.45	Put	Bond Future	5920	6	6	6	198.00
09/03/2021	2032 On 03-February-22	10.43	Put	Bond Future	5987	6	6	6	0.00
09/03/2021	2032 On 03-February-22	10.66	Put	Bond Future	5251	5	5	5	97.00
09/03/2021	2032 On 03-February-22	9.81	Put	Bond Future	8357	8	8	8	198.00
09/03/2021	2032 On 03-February-22	8.91	Put	Bond Future	12896	13	13	13	0.00
09/03/2021	2032 On 03-February-22	10.44	Put	Bond Future	5954	6	6	6	0.00
09/03/2021	2032 On 03-February-22	10.14	Put	Bond Future	7025	7	7	7	97.00
09/03/2021	2032 On 03-February-22	9.14	Put	Bond Future	11621	12	12	12	0.00
09/03/2021	2033 On 06-May-21			Bond Future	101.51	99.8376	101.5085	99.8376	9,583.00
09/03/2021	2033 On 05-August-21			Bond Future	102.62	100.9248	102.6201	100.9248	0.00
09/03/2021	2033 On 04-November-21			Bond Future	102.55	100.8268	102.5486	100.8268	0.00
09/03/2021	2033 On 03-February-22			Bond Future	103.73	101.9824	103.7266	101.9824	0.00
09/03/2021	2037 On 06-May-21			Bond Future	11.25	82.4430	82.2675	82.4430	130,746.00
09/03/2021	2037 On 06-May-21	12.44	Call	Bond Future	7165	7	7	7	0.00
09/03/2021	2037 On 06-May-21	12.43	Call	Bond Future	7117	7	7	7	0.00
09/03/2021	2037 On 06-May-21	12.42	Call	Bond Future	7070	7	7	7	0.00
09/03/2021	2037 On 06-May-21	12.44	Put	Bond Future	290	0	0	0	0.00
09/03/2021	2037 On 06-May-21	12.42	Put	Bond Future	303	0	0	0	0.00
09/03/2021	2037 On 06-May-21	12.43	Put	Bond Future	296	0	0	0	0.00
09/03/2021	2037 On 05-August-21			Bond Future	11.48	79.0649	78.8927	79.0649	0.00
09/03/2021	2037 On 05-August-21	12.26	Call	Bond Future	6141	6	6	6	0.00
09/03/2021	2037 On 05-August-21	12.27	Call	Bond Future	6178	6	6	6	0.00
09/03/2021	2037 On 05-August-21	12.28	Call	Bond Future	6215	6	6	6	0.00
09/03/2021	2037 On 05-August-21	12.26	Put	Bond Future	1694	2	2	2	0.00

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09/03/2021	2037 On 05-August-21	12.27	Put	Bond Future	1676	2	2	2	0.00
09/03/2021	2037 On 05-August-21	12.28	Put	Bond Future	1658	2	2	2	0.00
09/03/2021	2037 On 04-November-21			Bond Future	11.71	79.9301	79.7619	79.9301	0.00
09/03/2021	2037 On 04-November-21	12.82	Call	Bond Future	7980	8	8	8	0.00
09/03/2021	2037 On 04-November-21	12.81	Call	Bond Future	7945	8	8	8	0.00
09/03/2021	2037 On 04-November-21	12.83	Call	Bond Future	8016	8	8	8	0.00
09/03/2021	2037 On 04-November-21	12.82	Put	Bond Future	1902	2	2	2	0.00
09/03/2021	2037 On 04-November-21	12.81	Put	Bond Future	1918	2	2	2	0.00
09/03/2021	2037 On 04-November-21	12.83	Put	Bond Future	1886	2	2	2	0.00
09/03/2021	2037 On 03-February-22			Bond Future	11.95	76.5739	76.4057	76.5739	0.00
09/03/2021	2037 On 03-February-22	11.47	Call	Bond Future	3500	4	3	4	0.00
09/03/2021	2037 On 03-February-22	11.45	Call	Bond Future	3450	4	3	4	0.00
09/03/2021	2037 On 03-February-22	11.46	Call	Bond Future	3475	4	3	4	0.00
09/03/2021	2037 On 03-February-22	11.47	Put	Bond Future	6255	6	6	6	0.00
09/03/2021	2037 On 03-February-22	11.45	Put	Bond Future	6324	6	6	6	0.00
09/03/2021	2037 On 03-February-22	11.46	Put	Bond Future	6290	6	6	6	0.00
09/03/2021	2038 On 06-May-21			Bond Future	113.90	115.7224	113.8980	115.7224	7,799.00
09/03/2021	2038 On 05-August-21			Bond Future	113.42	115.2608	113.4235	115.2608	0.00
09/03/2021	2038 On 04-November-21			Bond Future	114.70	116.5478	114.6984	116.5478	0.00
09/03/2021	2038 On 03-February-22			Bond Future	114.26	116.1315	114.2638	116.1315	0.00
09/03/2021	2040 On 06-May-21			Bond Future	11.37	84.4683	84.2139	84.4683	79,471.00
09/03/2021	2040 On 06-May-21	12.43	Call	Bond Future	6864	7	7	7	0.00
09/03/2021	2040 On 06-May-21	13.38	Call	Bond Future	11644	12	12	12	0.00
09/03/2021	2040 On 06-May-21	12.42	Call	Bond Future	6815	7	7	7	0.00
09/03/2021	2040 On 06-May-21	10.83	Call	Bond Future	792	1	1	1	300.00
09/03/2021	2040 On 06-May-21	11.58	Call	Bond Future	2997	3	3	3	300.00
09/03/2021	2040 On 06-May-21	12.44	Call	Bond Future	6913	7	7	7	0.00
09/03/2021	2040 On 06-May-21	12.44	Put	Bond Future	385	0	0	0	0.00
09/03/2021	2040 On 06-May-21	10.83	Put	Bond Future	4482	4	4	4	0.00
09/03/2021	2040 On 06-May-21	11.58	Put	Bond Future	1665	2	2	2	0.00
09/03/2021	2040 On 06-May-21	12.42	Put	Bond Future	402	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
09/03/2021	2040 On 06-May-21	13.38	Put	Bond Future	41	0	0	0	300.00
09/03/2021	2040 On 06-May-21	12.43	Put	Bond Future	393	0	0	0	0.00
09/03/2021	2040 On 05-August-21			Bond Future	11.60	80.8614	80.6096	80.8614	0.00
09/03/2021	2040 On 05-August-21	11.55	Call	Bond Future	3323	3	3	3	900.00
09/03/2021	2040 On 05-August-21	14.80	Call	Bond Future	16807	17	17	17	0.00
09/03/2021	2040 On 05-August-21	12.49	Call	Bond Future	6886	7	7	7	0.00
09/03/2021	2040 On 05-August-21	11.05	Call	Bond Future	1918	2	2	2	900.00
09/03/2021	2040 On 05-August-21	12.48	Call	Bond Future	6847	7	7	7	0.00
09/03/2021	2040 On 05-August-21	12.47	Call	Bond Future	6807	7	7	7	0.00
09/03/2021	2040 On 05-August-21	12.49	Put	Bond Future	1577	2	2	2	0.00
09/03/2021	2040 On 05-August-21	11.05	Put	Bond Future	5563	5	6	5	0.00
09/03/2021	2040 On 05-August-21	12.47	Put	Bond Future	1611	2	2	2	0.00
09/03/2021	2040 On 05-August-21	14.80	Put	Bond Future	73	0	0	0	900.00
09/03/2021	2040 On 05-August-21	12.48	Put	Bond Future	1594	2	2	2	0.00
09/03/2021	2040 On 05-August-21	11.55	Put	Bond Future	3673	4	4	4	0.00
09/03/2021	2040 On 04-November-21			Bond Future	11.82	81.7463	81.4978	81.7463	0.00
09/03/2021	2040 On 04-November-21	12.91	Call	Bond Future	8282	8	8	8	0.00
09/03/2021	2040 On 04-November-21	12.90	Call	Bond Future	8245	8	8	8	0.00
09/03/2021	2040 On 04-November-21	12.89	Call	Bond Future	8208	8	8	8	0.00
09/03/2021	2040 On 04-November-21	12.89	Put	Bond Future	2064	2	2	2	0.00
09/03/2021	2040 On 04-November-21	12.90	Put	Bond Future	2047	2	2	2	0.00
09/03/2021	2040 On 04-November-21	12.91	Put	Bond Future	2030	2	2	2	0.00
09/03/2021	2040 On 03-February-22			Bond Future	12.06	78.1603	77.9110	78.1603	0.00
09/03/2021	2040 On 03-February-22	11.58	Call	Bond Future	3678	4	4	4	0.00
09/03/2021	2040 On 03-February-22	11.57	Call	Bond Future	3652	4	4	4	0.00
09/03/2021	2040 On 03-February-22	11.59	Call	Bond Future	3705	4	4	4	0.00
09/03/2021	2040 On 03-February-22	11.57	Put	Bond Future	6663	7	7	7	0.00
09/03/2021	2040 On 03-February-22	11.58	Put	Bond Future	6625	6	7	6	0.00
09/03/2021	2040 On 03-February-22	11.59	Put	Bond Future	6589	6	7	6	0.00
09/03/2021	2044 On 06-May-21			Bond Future	11.45	80.8773	80.6900	80.8773	62,084.00
09/03/2021	2044 On 06-May-21	12.45	Call	Bond Future	6572	7	7	7	0.00
09/03/2021	2044 On 06-May-21	10.70	Call	Bond Future	491	1	0	1	3,100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2021	2044 On 06-May-21	11.90	Call	Bond Future	4070	4	4	4	0.00
09/03/2021	2044 On 06-May-21	11.35	Call	Bond Future	1938	2	2	2	3,100.00
09/03/2021	2044 On 06-May-21	11.40	Call	Bond Future	2102	2	2	2	0.00
09/03/2021	2044 On 06-May-21	11.79	Call	Bond Future	3594	4	4	4	0.00
09/03/2021	2044 On 06-May-21	11.10	Call	Bond Future	1236	1	1	1	0.00
09/03/2021	2044 On 06-May-21	12.50	Call	Bond Future	6812	7	7	7	0.00
09/03/2021	2044 On 06-May-21	12.44	Call	Bond Future	6524	7	7	7	0.00
09/03/2021	2044 On 06-May-21	12.43	Call	Bond Future	6476	7	6	7	0.00
09/03/2021	2044 On 06-May-21	12.43	Put	Bond Future	476	0	0	0	0.00
09/03/2021	2044 On 06-May-21	12.44	Put	Bond Future	467	0	0	0	0.00
09/03/2021	2044 On 06-May-21	12.50	Put	Bond Future	414	0	0	0	3,100.00
09/03/2021	2044 On 06-May-21	11.79	Put	Bond Future	1415	1	1	1	3,100.00
09/03/2021	2044 On 06-May-21	11.40	Put	Bond Future	2425	2	2	2	3,100.00
09/03/2021	2044 On 06-May-21	11.90	Put	Bond Future	1210	1	1	1	0.00
09/03/2021	2044 On 06-May-21	11.35	Put	Bond Future	2592	3	3	3	0.00
09/03/2021	2044 On 06-May-21	11.10	Put	Bond Future	3581	3	4	3	3,100.00
09/03/2021	2044 On 06-May-21	12.45	Put	Bond Future	458	0	0	0	0.00
09/03/2021	2044 On 06-May-21	10.70	Put	Bond Future	5672	6	6	6	0.00
09/03/2021	2044 On 05-August-21			Bond Future	11.67	77.3574	77.1731	77.3574	0.00
09/03/2021	2044 On 05-August-21	12.60	Call	Bond Future	7051	7	7	7	0.00
09/03/2021	2044 On 05-August-21	12.59	Call	Bond Future	7011	7	7	7	0.00
09/03/2021	2044 On 05-August-21	12.61	Call	Bond Future	7090	7	7	7	0.00
09/03/2021	2044 On 05-August-21	12.61	Put	Bond Future	1522	1	2	1	0.00
09/03/2021	2044 On 05-August-21	12.60	Put	Bond Future	1538	2	2	2	0.00
09/03/2021	2044 On 05-August-21	12.59	Put	Bond Future	1554	2	2	2	0.00
09/03/2021	2044 On 04-November-21			Bond Future	11.88	78.2039	78.0234	78.2039	0.00
09/03/2021	2044 On 04-November-21	12.90	Call	Bond Future	8017	8	8	8	0.00
09/03/2021	2044 On 04-November-21	12.89	Call	Bond Future	7981	8	8	8	0.00
09/03/2021	2044 On 04-November-21	12.91	Call	Bond Future	8053	8	8	8	0.00
09/03/2021	2044 On 04-November-21	12.91	Put	Bond Future	2172	2	2	2	0.00
09/03/2021	2044 On 04-November-21	12.89	Put	Bond Future	2207	2	2	2	0.00
09/03/2021	2044 On 04-November-21	12.90	Put	Bond Future	2189	2	2	2	0.00
09/03/2021	2044 On 03-February-22			Bond Future	12.11	74.7033	74.5227	74.7033	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
09/03/2021	2044 On 03-February-22	11.61	Call	Bond Future	3667	4	4	4	0.00
09/03/2021	2044 On 03-February-22	11.59	Call	Bond Future	3615	4	4	4	0.00
09/03/2021	2044 On 03-February-22	11.60	Call	Bond Future	3641	4	4	4	0.00
09/03/2021	2044 On 03-February-22	11.60	Put	Bond Future	6799	7	7	7	0.00
09/03/2021	2044 On 03-February-22	11.59	Put	Bond Future	6836	7	7	7	0.00
09/03/2021	2044 On 03-February-22	11.61	Put	Bond Future	6761	7	7	7	0.00
09/03/2021	2046 On 06-May-21			Bond Future	102.14	101.6142	102.1406	101.6142	14,893.00
09/03/2021	2046 On 05-August-21			Bond Future	103.26	102.7208	103.2594	102.7208	0.00
09/03/2021	2046 On 04-November-21			Bond Future	102.61	102.0600	102.6124	102.0600	0.00
09/03/2021	2046 On 03-February-22			Bond Future	103.79	103.2301	103.7912	103.2301	0.00
09/03/2021	2050 On 06-May-21			Bond Future	103.94	104.0306	103.9404	104.0306	10,904.00
09/03/2021	2050 On 05-August-21			Bond Future	103.15	103.2358	103.1511	103.2358	0.00
09/03/2021	2050 On 04-November-21			Bond Future	104.31	104.3885	104.3104	104.3885	0.00
09/03/2021	2050 On 03-February-22			Bond Future	103.56	103.6375	103.5612	103.6375	0.00
09/03/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	AL37 On 06-May-21			Index Future	767.96	765.5920	767.9610	765.5920	0.00
09/03/2021	AL37 On 05-August-21			Index Future	776.09	773.6460	776.0870	773.6460	0.00
09/03/2021	AL37 On 04-November-21			Index Future	784.71	782.1800	784.7050	782.1800	0.00
09/03/2021	AL37 On 03-February-22			Index Future	793.53	790.9570	793.5300	790.9570	0.00
09/03/2021	AL7T On 06-May-21			Index Future	852.38	850.3240	852.3780	850.3240	0.00
09/03/2021	AL7T On 05-August-21			Index Future	861.40	859.2700	861.3970	859.2700	0.00
09/03/2021	AL7T On 04-November-21			Index Future	870.96	868.7480	870.9620	868.7480	0.00
09/03/2021	AL7T On 03-February-22			Index Future	880.76	878.4960	880.7580	878.4960	0.00
09/03/2021	ALBI On 06-May-21			Index Future	748.50	748.1670	748.4990	748.1670	309.00
09/03/2021	ALBI On 05-August-21			Index Future	756.42	756.0380	756.4190	756.0380	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
09/03/2021	ALBI On 04-November-21			Index Future	764.82	764.3780	764.8180	764.3780	0.00
09/03/2021	ALBI On 03-February-22			Index Future	773.42	772.9550	773.4200	772.9550	0.00
09/03/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	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
09/03/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2021	ES33 On 06-May-21			Bond Future	11.96	72.7934	72.7305	72.7934	350.00
09/03/2021	ES33 On 05-August-21			Bond Future	12.24	73.5680	73.5088	73.5680	0.00
09/03/2021	ES33 On 04-November-21			Bond Future	12.52	70.5974	70.5429	70.5974	0.00
09/03/2021	ES33 On 03-February-22			Bond Future	12.82	71.3907	71.3374	71.3907	0.00
09/03/2021	ES42 On 06-May-21			Bond Future	12.48	71.2003	71.0163	71.2003	4,779.00
09/03/2021	ES42 On 05-August-21			Bond Future	12.74	71.9585	71.7771	71.9585	0.00
09/03/2021	ES42 On 04-November-21			Bond Future	13.01	68.4876	68.3094	68.4876	0.00
09/03/2021	ES42 On 03-February-22			Bond Future	13.29	69.2578	69.0793	69.2578	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
09/03/2021	GOVI On 06-May-21			GOVI	739.81	739.3920	739.8080	739.3920	976.00
09/03/2021	GOVI On 06-May-21	678.69	Call	GOVI	611180	61	61	61	0.00
09/03/2021	GOVI On 06-May-21	678.68	Call	GOVI	611280	61	61	61	0.00
09/03/2021	GOVI On 06-May-21	678.67	Call	GOVI	611380	61	61	61	0.00
09/03/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
09/03/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
09/03/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
09/03/2021	GOVI On 05-August-21			GOVI	747.64	747.1700	747.6360	747.1700	0.00
09/03/2021	GOVI On 05-August-21	719.15	Call	GOVI	284860	28	28	28	0.00
09/03/2021	GOVI On 05-August-21	719.14	Call	GOVI	284960	28	28	28	0.00
09/03/2021	GOVI On 05-August-21	719.13	Call	GOVI	285060	28	29	28	0.00
09/03/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
09/03/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
09/03/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
09/03/2021	GOVI On 04-November-21			GOVI	755.94	755.4120	755.9370	755.4120	0.00
09/03/2021	GOVI On 04-November-21	728.42	Call	GOVI	275170	27	28	27	0.00
09/03/2021	GOVI On 04-November-21	728.41	Call	GOVI	275270	27	28	27	0.00
09/03/2021	GOVI On 04-November-21	728.40	Call	GOVI	275370	27	28	27	0.00
09/03/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
09/03/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
09/03/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
09/03/2021	GOVI On 03-February-22			GOVI	764.44	763.8880	764.4390	763.8880	0.00
09/03/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
09/03/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
09/03/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
09/03/2021	GOVI On 03-February-22	792.76	Put	GOVI	283210	29	28	29	0.00
09/03/2021	GOVI On 03-February-22	792.74	Put	GOVI	283010	29	28	29	0.00
09/03/2021	GOVI On 03-February-22	792.75	Put	GOVI	283110	29	28	29	0.00
09/03/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/03/2021	IGOV On 06-May-21			Index Future	276.14	275.7990	276.1370	275.7990	897.00
09/03/2021	IGOV On 05-August-21			Index Future	279.13	278.7680	279.1270	278.7680	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
09/03/2021	IGOV On 04-November-21			Index Future	282.29	281.9100	282.2930	281.9100	0.00
09/03/2021	IGOV On 03-February-22			Index Future	285.54	285.1390	285.5350	285.1390	0.00
09/03/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
09/03/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4400	90.4300	90.4400	0.00
09/03/2021	IS05 On 21-September-21			Interest Rate Swap	89.46	89.4600	89.4600	89.4600	0.00
09/03/2021	IS05 On 21-December-21			Interest Rate Swap	90.83	90.8400	90.8300	90.8400	51.00
09/03/2021	IS05 On 15-March-22			Interest Rate Swap	90.39	90.4000	90.3900	90.4000	0.00
09/03/2021	IS05 On 21-June-22			Interest Rate Swap	90.69	90.7000	90.6900	90.7000	0.00
09/03/2021	IS05 On 20-September-22			Interest Rate Swap	94.01	94.0400	94.0100	94.0400	0.00
09/03/2021	IS05 On 20-December-22			Interest Rate Swap	94.70	94.7300	94.7000	94.7300	0.00
09/03/2021	IS05 On 22-March-23			Interest Rate Swap	87.32	87.3600	87.3200	87.3600	0.00
09/03/2021	IS05 On 20-June-23			Interest Rate Swap	93.07	93.1100	93.0700	93.1100	0.00
09/03/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
09/03/2021	IS10 On 17-December-25			Interest Rate Swap	82.83	83.0700	82.8300	83.0700	0.00
09/03/2021	IS10 On 16-March-26			Interest Rate Swap	79.57	79.8100	79.5700	79.8100	0.00
09/03/2021	IS10 On 15-June-26			Interest Rate Swap	78.16	78.4100	78.1600	78.4100	0.00
09/03/2021	IS10 On 21-September-26			Interest Rate Swap	80.33	80.5800	80.3300	80.5800	0.00
09/03/2021	IS10 On 21-December-26			Interest Rate Swap	84.43	84.7000	84.4300	84.7000	0.00
09/03/2021	IS10 On 15-March-27			Interest Rate Swap	83.08	83.3600	83.0800	83.3600	0.00
09/03/2021	IS10 On 21-June-27			Interest Rate Swap	85.27	85.5700	85.2700	85.5700	0.00
09/03/2021	IS10 On 20-September-27			Interest Rate Swap	91.16	91.4700	91.1600	91.4700	0.00
09/03/2021	IS10 On 20-December-27			Interest Rate Swap	91.69	92.0200	91.6900	92.0200	0.00
09/03/2021	IS10 On 22-March-28			Interest Rate Swap	84.93	85.2700	84.9300	85.2700	0.00
09/03/2021	IS10 On 20-June-28			Interest Rate Swap	92.82	93.1800	92.8200	93.1800	0.00
09/03/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/03/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
09/03/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.65	96.3450	96.3550	96.3450	0.00
09/03/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.75	96.2450	96.2550	96.2450	0.00
09/03/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.77	96.2200	96.2300	96.2200	0.00
09/03/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.88	96.1250	96.1250	96.1250	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
09/03/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.91	96.0900	96.0900	96.0900	0.00
09/03/2021	JBAF On 18-August-21			Jibar Tradeable Future	4.07	95.9300	95.9300	95.9300	0.00
09/03/2021	JBAF On 15-September-21			Jibar Tradeable Future	4.11	95.8900	95.8900	95.8900	30,000.00
09/03/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.53	95.4750	95.4750	95.4750	0.00
09/03/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.80	95.1900	95.2000	95.1900	0.00
09/03/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.10	94.8700	94.9000	94.8700	471.00
09/03/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.32	94.6250	94.6850	94.6250	0.00
09/03/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.61	94.3250	94.3950	94.3250	0.00
09/03/2021	R023 On 06-May-21			Bond Future	5.53	105.0947	105.2600	105.0947	40,647.00
09/03/2021	R023 On 06-May-21	7.57	Call	Bond Future	3463	3	3	3	0.00
09/03/2021	R023 On 06-May-21	7.56	Call	Bond Future	3446	3	3	3	0.00
09/03/2021	R023 On 06-May-21	7.58	Call	Bond Future	3479	3	3	3	0.00
09/03/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
09/03/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
09/03/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
09/03/2021	R023 On 05-August-21			Bond Future	5.75	106.2130	106.3865	106.2130	0.00
09/03/2021	R023 On 05-August-21	5.31	Call	Bond Future	232	0	0	0	0.00
09/03/2021	R023 On 05-August-21	5.30	Call	Bond Future	227	0	0	0	0.00
09/03/2021	R023 On 05-August-21	5.29	Call	Bond Future	222	0	0	0	0.00
09/03/2021	R023 On 05-August-21	5.29	Put	Bond Future	909	1	1	1	0.00
09/03/2021	R023 On 05-August-21	5.30	Put	Bond Future	899	1	1	1	0.00
09/03/2021	R023 On 05-August-21	5.31	Put	Bond Future	889	1	1	1	0.00
09/03/2021	R023 On 04-November-21			Bond Future	6.00	103.4663	103.6495	103.4663	0.00
09/03/2021	R023 On 04-November-21	4.92	Call	Bond Future	86	0	0	0	0.00
09/03/2021	R023 On 04-November-21	4.91	Call	Bond Future	84	0	0	0	0.00
09/03/2021	R023 On 04-November-21	4.90	Call	Bond Future	82	0	0	0	0.00
09/03/2021	R023 On 04-November-21	4.90	Put	Bond Future	1485	2	1	2	0.00
09/03/2021	R023 On 04-November-21	4.91	Put	Bond Future	1474	2	1	2	0.00
09/03/2021	R023 On 04-November-21	4.92	Put	Bond Future	1463	2	1	2	0.00
09/03/2021	R023 On 03-February-22			Bond Future	6.38	104.6285	104.8164	104.6285	0.00
09/03/2021	R023 On 03-February-22	5.06	Call	Bond Future	125	0	0	0	0.00
09/03/2021	R023 On 03-February-22	5.07	Call	Bond Future	127	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
09/03/2021	R023 On 03-February-22	5.08	Call	Bond Future	129	0	0	0	0.00
09/03/2021	R023 On 03-February-22	5.08	Put	Bond Future	1464	2	1	2	0.00
09/03/2021	R023 On 03-February-22	5.07	Put	Bond Future	1473	2	1	2	0.00
09/03/2021	R023 On 03-February-22	5.06	Put	Bond Future	1482	2	1	2	0.00
09/03/2021	R035 On 06-May-21			Bond Future	11.01	86.7860	86.7048	86.7860	101,829.00
09/03/2021	R035 On 06-May-21	12.36	Call	Bond Future	7995	8	8	8	0.00
09/03/2021	R035 On 06-May-21	12.35	Call	Bond Future	7946	8	8	8	0.00
09/03/2021	R035 On 06-May-21	11.05	Call	Bond Future	2255	2	2	2	0.00
09/03/2021	R035 On 06-May-21	10.40	Call	Bond Future	653	1	1	1	600.00
09/03/2021	R035 On 06-May-21	11.15	Call	Bond Future	2609	3	3	3	600.00
09/03/2021	R035 On 06-May-21	12.91	Call	Bond Future	10744	11	11	11	0.00
09/03/2021	R035 On 06-May-21	11.32	Call	Bond Future	3261	3	3	3	0.00
09/03/2021	R035 On 06-May-21	10.81	Call	Bond Future	1518	2	2	2	1,650.00
09/03/2021	R035 On 06-May-21	12.02	Call	Bond Future	6334	6	6	6	0.00
09/03/2021	R035 On 06-May-21	12.37	Call	Bond Future	8045	8	8	8	0.00
09/03/2021	R035 On 06-May-21	10.55	Call	Bond Future	915	1	1	1	0.00
09/03/2021	R035 On 06-May-21	10.05	Call	Bond Future	249	0	0	0	500.00
09/03/2021	R035 On 06-May-21	11.55	Call	Bond Future	4218	4	4	4	0.00
09/03/2021	R035 On 06-May-21	12.77	Call	Bond Future	10045	10	10	10	0.00
09/03/2021	R035 On 06-May-21	10.24	Call	Bond Future	437	0	0	0	223.00
09/03/2021	R035 On 06-May-21	12.77	Put	Bond Future	66	0	0	0	1,650.00
09/03/2021	R035 On 06-May-21	10.24	Put	Bond Future	5471	5	5	5	0.00
09/03/2021	R035 On 06-May-21	11.55	Put	Bond Future	975	1	1	1	1,650.00
09/03/2021	R035 On 06-May-21	12.91	Put	Bond Future	45	0	0	0	600.00
09/03/2021	R035 On 06-May-21	10.40	Put	Bond Future	4612	5	5	5	0.00
09/03/2021	R035 On 06-May-21	10.55	Put	Bond Future	3883	4	4	4	500.00
09/03/2021	R035 On 06-May-21	10.05	Put	Bond Future	6583	7	7	7	0.00
09/03/2021	R035 On 06-May-21	12.35	Put	Bond Future	189	0	0	0	0.00
09/03/2021	R035 On 06-May-21	12.36	Put	Bond Future	184	0	0	0	0.00
09/03/2021	R035 On 06-May-21	12.02	Put	Bond Future	393	0	0	0	223.00
09/03/2021	R035 On 06-May-21	11.32	Put	Bond Future	1388	1	1	1	223.00
09/03/2021	R035 On 06-May-21	10.81	Put	Bond Future	2807	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
09/03/2021	R035 On 06-May-21	11.15	Put	Bond Future	1771	2	2	2	0.00
09/03/2021	R035 On 06-May-21	11.05	Put	Bond Future	2035	2	2	2	500.00
09/03/2021	R035 On 06-May-21	12.37	Put	Bond Future	180	0	0	0	0.00
09/03/2021	R035 On 05-August-21			Bond Future	11.25	87.7094	87.6328	87.7094	0.00
09/03/2021	R035 On 05-August-21	10.77	Call	Bond Future	1996	2	2	2	0.00
09/03/2021	R035 On 05-August-21	10.02	Call	Bond Future	661	1	1	1	100.00
09/03/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
09/03/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
09/03/2021	R035 On 05-August-21	11.37	Call	Bond Future	3742	4	4	4	0.00
09/03/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
09/03/2021	R035 On 05-August-21	5.31	Put	Bond Future	50458	50	50	50	0.00
09/03/2021	R035 On 05-August-21	11.37	Put	Bond Future	3010	3	3	3	100.00
09/03/2021	R035 On 05-August-21	5.29	Put	Bond Future	50691	51	51	51	0.00
09/03/2021	R035 On 05-August-21	5.30	Put	Bond Future	50575	50	51	50	0.00
09/03/2021	R035 On 05-August-21	10.77	Put	Bond Future	4957	5	5	5	100.00
09/03/2021	R035 On 05-August-21	10.02	Put	Bond Future	8582	9	9	9	0.00
09/03/2021	R035 On 04-November-21			Bond Future	11.48	84.1936	84.1224	84.1936	0.00
09/03/2021	R035 On 04-November-21	13.82	Call	Bond Future	12743	13	13	13	0.00
09/03/2021	R035 On 04-November-21	11.75	Call	Bond Future	5042	5	5	5	0.00
09/03/2021	R035 On 04-November-21	10.23	Call	Bond Future	1256	1	1	1	782.00
09/03/2021	R035 On 04-November-21	12.52	Call	Bond Future	7709	8	8	8	0.00
09/03/2021	R035 On 04-November-21	12.51	Call	Bond Future	7673	8	8	8	0.00
09/03/2021	R035 On 04-November-21	10.12	Call	Bond Future	1092	1	1	1	400.00
09/03/2021	R035 On 04-November-21	10.62	Call	Bond Future	1957	2	2	2	400.00
09/03/2021	R035 On 04-November-21	12.53	Call	Bond Future	7746	8	8	8	0.00
09/03/2021	R035 On 04-November-21	11.08	Call	Bond Future	3016	3	3	3	0.00
09/03/2021	R035 On 04-November-21	11.08	Put	Bond Future	5420	5	5	5	782.00
09/03/2021	R035 On 04-November-21	10.23	Put	Bond Future	9089	9	9	9	0.00
09/03/2021	R035 On 04-November-21	12.53	Put	Bond Future	1926	2	2	2	0.00
09/03/2021	R035 On 04-November-21	11.75	Put	Bond Future	3493	3	3	3	782.00
09/03/2021	R035 On 04-November-21	10.62	Put	Bond Future	7239	7	7	7	0.00
09/03/2021	R035 On 04-November-21	10.12	Put	Bond Future	9665	10	10	10	0.00
09/03/2021	R035 On 04-November-21	12.51	Put	Bond Future	1960	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2021	R035 On 04-November-21	12.52	Put	Bond Future	1943	2	2	2	0.00
09/03/2021	R035 On 04-November-21	13.82	Put	Bond Future	565	1	1	1	400.00
09/03/2021	R035 On 03-February-22			Bond Future	11.73	85.1396	85.0697	85.1396	0.00
09/03/2021	R035 On 03-February-22	9.70	Call	Bond Future	817	1	1	1	683.00
09/03/2021	R035 On 03-February-22	11.24	Call	Bond Future	3387	3	3	3	0.00
09/03/2021	R035 On 03-February-22	11.39	Call	Bond Future	3769	4	4	4	0.00
09/03/2021	R035 On 03-February-22	10.65	Call	Bond Future	2087	2	2	2	0.00
09/03/2021	R035 On 03-February-22	11.23	Call	Bond Future	3362	3	3	3	0.00
09/03/2021	R035 On 03-February-22	11.22	Call	Bond Future	3337	3	3	3	0.00
09/03/2021	R035 On 03-February-22	11.22	Put	Bond Future	6328	6	6	6	0.00
09/03/2021	R035 On 03-February-22	11.23	Put	Bond Future	6293	6	6	6	0.00
09/03/2021	R035 On 03-February-22	11.39	Put	Bond Future	5753	6	6	6	683.00
09/03/2021	R035 On 03-February-22	11.24	Put	Bond Future	6258	6	6	6	0.00
09/03/2021	R035 On 03-February-22	10.65	Put	Bond Future	8588	9	9	9	683.00
09/03/2021	R035 On 03-February-22	9.70	Put	Bond Future	13649	14	14	14	0.00
09/03/2021	R186 On 06-May-21			Bond Future	7.82	115.6625	116.0225	115.6625	107,278.00
09/03/2021	R186 On 06-May-21	10.78	Call	Bond Future	13136	13	13	13	0.00
09/03/2021	R186 On 06-May-21	7.30	Call	Bond Future	374	0	0	0	0.00
09/03/2021	R186 On 06-May-21	10.77	Call	Bond Future	13095	13	13	13	0.00
09/03/2021	R186 On 06-May-21	10.76	Call	Bond Future	13054	13	13	13	0.00
09/03/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
09/03/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
09/03/2021	R186 On 06-May-21	7.30	Put	Bond Future	2926	3	3	3	15,177.00
09/03/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
09/03/2021	R186 On 05-August-21			Bond Future	8.04	111.6129	111.9838	111.6129	0.00
09/03/2021	R186 On 05-August-21	8.63	Call	Bond Future	3594	3	4	3	0.00
09/03/2021	R186 On 05-August-21	8.62	Call	Bond Future	3561	3	4	3	0.00
09/03/2021	R186 On 05-August-21	8.61	Call	Bond Future	3529	3	4	3	0.00
09/03/2021	R186 On 05-August-21	8.61	Put	Bond Future	967	1	1	1	0.00
09/03/2021	R186 On 05-August-21	8.62	Put	Bond Future	955	1	1	1	0.00
09/03/2021	R186 On 05-August-21	8.63	Put	Bond Future	944	1	1	1	0.00
09/03/2021	R186 On 04-November-21			Bond Future	8.26	112.8333	113.2167	112.8333	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
09/03/2021	R186 On 04-November-21	8.11	Call	Bond Future	2148	2	2	2	0.00
09/03/2021	R186 On 04-November-21	8.10	Call	Bond Future	2126	2	2	2	0.00
09/03/2021	R186 On 04-November-21	8.09	Call	Bond Future	2105	2	2	2	0.00
09/03/2021	R186 On 04-November-21	8.09	Put	Bond Future	2849	3	3	3	0.00
09/03/2021	R186 On 04-November-21	8.10	Put	Bond Future	2826	3	3	3	0.00
09/03/2021	R186 On 04-November-21	8.11	Put	Bond Future	2804	3	3	3	0.00
09/03/2021	R186 On 03-February-22			Bond Future	8.50	108.8197	109.2100	108.8197	0.00
09/03/2021	R186 On 03-February-22	7.28	Call	Bond Future	824	1	1	1	0.00
09/03/2021	R186 On 03-February-22	7.29	Call	Bond Future	834	1	1	1	0.00
09/03/2021	R186 On 03-February-22	7.30	Call	Bond Future	845	1	1	1	0.00
09/03/2021	R186 On 03-February-22	7.30	Put	Bond Future	5939	6	6	6	0.00
09/03/2021	R186 On 03-February-22	7.29	Put	Bond Future	5972	6	6	6	0.00
09/03/2021	R186 On 03-February-22	7.28	Put	Bond Future	6006	6	6	6	0.00
09/03/2021	R197 On 06-May-21			Bond Future	318.79	318.7942	318.7898	318.7942	2,074.00
09/03/2021	R197 On 05-August-21			Bond Future	314.28	314.2630	314.2781	314.2630	0.00
09/03/2021	R197 On 04-November-21			Bond Future	317.81	317.7720	317.8106	317.7720	0.00
09/03/2021	R197 On 03-February-22			Bond Future	313.36	313.3158	313.3627	313.3158	0.00
09/03/2021	R202 On 06-May-21			Bond Future	223.35	223.1161	223.3509	223.1161	8,028.00
09/03/2021	R202 On 05-August-21			Bond Future	221.55	221.2950	221.5461	221.2950	0.00
09/03/2021	R202 On 04-November-21			Bond Future	224.04	223.7655	224.0360	223.7655	0.00
09/03/2021	R202 On 03-February-22			Bond Future	222.31	222.0286	222.3078	222.0286	0.00
09/03/2021	R209 On 06-May-21			Bond Future	10.93	66.7207	66.6498	66.7207	27,123.00
09/03/2021	R209 On 06-May-21	12.24	Call	Bond Future	6772	7	7	7	0.00
09/03/2021	R209 On 06-May-21	10.60	Call	Bond Future	1151	1	1	1	0.00
09/03/2021	R209 On 06-May-21	11.60	Call	Bond Future	4225	4	4	4	0.00
09/03/2021	R209 On 06-May-21	10.25	Call	Bond Future	578	1	1	1	5,325.00
09/03/2021	R209 On 06-May-21	11.25	Call	Bond Future	2959	3	3	3	0.00
09/03/2021	R209 On 06-May-21	9.75	Call	Bond Future	153	0	0	0	5,050.00
09/03/2021	R209 On 06-May-21	11.00	Call	Bond Future	2156	2	2	2	0.00
09/03/2021	R209 On 06-May-21	10.00	Call	Bond Future	314	0	0	0	0.00
09/03/2021	R209 On 06-May-21	12.25	Call	Bond Future	6814	7	7	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
09/03/2021	R209 On 06-May-21	12.23	Call	Bond Future	6731	7	7	7	0.00
09/03/2021	R209 On 06-May-21	12.22	Call	Bond Future	6689	7	7	7	0.00
09/03/2021	R209 On 06-May-21	9.50	Call	Bond Future	68	0	0	0	2,150.00
09/03/2021	R209 On 06-May-21	10.35	Call	Bond Future	715	1	1	1	500.00
09/03/2021	R209 On 06-May-21	9.75	Put	Bond Future	6994	7	7	7	0.00
09/03/2021	R209 On 06-May-21	12.22	Put	Bond Future	225	0	0	0	0.00
09/03/2021	R209 On 06-May-21	9.50	Put	Bond Future	8486	8	8	8	0.00
09/03/2021	R209 On 06-May-21	12.23	Put	Bond Future	220	0	0	0	0.00
09/03/2021	R209 On 06-May-21	12.25	Put	Bond Future	211	0	0	0	9,150.00
09/03/2021	R209 On 06-May-21	11.00	Put	Bond Future	1778	2	2	2	3,500.00
09/03/2021	R209 On 06-May-21	10.00	Put	Bond Future	5624	6	6	6	0.00
09/03/2021	R209 On 06-May-21	11.25	Put	Bond Future	1263	1	1	1	9,150.00
09/03/2021	R209 On 06-May-21	11.60	Put	Bond Future	745	1	1	1	3,750.00
09/03/2021	R209 On 06-May-21	10.25	Put	Bond Future	4401	4	4	4	0.00
09/03/2021	R209 On 06-May-21	10.60	Put	Bond Future	2968	3	3	3	6,250.00
09/03/2021	R209 On 06-May-21	12.24	Put	Bond Future	215	0	0	0	0.00
09/03/2021	R209 On 06-May-21	10.35	Put	Bond Future	3956	4	4	4	0.00
09/03/2021	R209 On 05-August-21			Bond Future	11.14	67.4310	67.3634	67.4310	0.00
09/03/2021	R209 On 05-August-21	11.80	Call	Bond Future	5063	5	5	5	0.00
09/03/2021	R209 On 05-August-21	11.79	Call	Bond Future	5032	5	5	5	0.00
09/03/2021	R209 On 05-August-21	11.81	Call	Bond Future	5094	5	5	5	0.00
09/03/2021	R209 On 05-August-21	11.81	Put	Bond Future	1685	2	2	2	0.00
09/03/2021	R209 On 05-August-21	11.79	Put	Bond Future	1719	2	2	2	0.00
09/03/2021	R209 On 05-August-21	11.80	Put	Bond Future	1702	2	2	2	0.00
09/03/2021	R209 On 04-November-21			Bond Future	11.34	65.0280	64.9646	65.0280	1,795.00
09/03/2021	R209 On 04-November-21	9.50	Call	Bond Future	608	1	1	1	3,750.00
09/03/2021	R209 On 04-November-21	12.18	Call	Bond Future	6211	6	6	6	0.00
09/03/2021	R209 On 04-November-21	10.50	Call	Bond Future	1893	2	2	2	0.00
09/03/2021	R209 On 04-November-21	12.00	Call	Bond Future	5687	6	6	6	0.00
09/03/2021	R209 On 04-November-21	12.19	Call	Bond Future	6241	6	6	6	0.00
09/03/2021	R209 On 04-November-21	12.17	Call	Bond Future	6182	6	6	6	0.00
09/03/2021	R209 On 04-November-21	12.19	Put	Bond Future	2096	2	2	2	0.00
09/03/2021	R209 On 04-November-21	12.00	Put	Bond Future	2434	2	2	2	5,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2021	R209 On 04-November-21	12.18	Put	Bond Future	2113	2	2	2	0.00
09/03/2021	R209 On 04-November-21	12.17	Put	Bond Future	2130	2	2	2	0.00
09/03/2021	R209 On 04-November-21	10.50	Put	Bond Future	6407	6	6	6	5,500.00
09/03/2021	R209 On 04-November-21	9.50	Put	Bond Future	11105	11	11	11	0.00
09/03/2021	R209 On 03-February-22			Bond Future	11.56	65.7588	65.6963	65.7588	0.00
09/03/2021	R209 On 03-February-22	11.04	Call	Bond Future	3062	3	3	3	0.00
09/03/2021	R209 On 03-February-22	11.03	Call	Bond Future	3040	3	3	3	0.00
09/03/2021	R209 On 03-February-22	11.02	Call	Bond Future	3019	3	3	3	0.00
09/03/2021	R209 On 03-February-22	11.02	Put	Bond Future	5767	6	6	6	0.00
09/03/2021	R209 On 03-February-22	11.03	Put	Bond Future	5735	6	6	6	0.00
09/03/2021	R209 On 03-February-22	11.04	Put	Bond Future	5704	6	6	6	0.00
09/03/2021	R210 On 06-May-21			Bond Future	197.56	196.8050	197.5650	196.8050	1,183.00
09/03/2021	R210 On 05-August-21			Bond Future	199.73	198.9482	199.7287	198.9482	0.00
09/03/2021	R210 On 04-November-21			Bond Future	199.23	198.4292	199.2331	198.4292	0.00
09/03/2021	R210 On 03-February-22			Bond Future	201.52	200.7037	201.5219	200.7037	0.00
09/03/2021	R212 On 06-May-21			Bond Future	171.29	171.2980	171.2926	171.2980	2,980.00
09/03/2021	R212 On 05-August-21			Bond Future	170.84	170.8315	170.8366	170.8315	0.00
09/03/2021	R212 On 04-November-21			Bond Future	172.76	172.7388	172.7567	172.7388	0.00
09/03/2021	R213 On 06-May-21			Bond Future	9.91	83.1030	83.3377	83.1030	9,543.00
09/03/2021	R213 On 06-May-21	11.90	Call	Bond Future	9934	10	10	10	0.00
09/03/2021	R213 On 06-May-21	11.89	Call	Bond Future	9888	10	10	10	0.00
09/03/2021	R213 On 06-May-21	11.91	Call	Bond Future	9979	10	10	10	0.00
09/03/2021	R213 On 06-May-21	11.91	Put	Bond Future	21	0	0	0	0.00
09/03/2021	R213 On 06-May-21	11.89	Put	Bond Future	23	0	0	0	0.00
09/03/2021	R213 On 06-May-21	11.90	Put	Bond Future	22	0	0	0	0.00
09/03/2021	R213 On 05-August-21			Bond Future	10.13	83.9873	84.2296	83.9873	0.00
09/03/2021	R213 On 05-August-21	10.78	Call	Bond Future	4822	5	5	5	0.00
09/03/2021	R213 On 05-August-21	10.14	Call	Bond Future	2771	3	3	3	0.00
09/03/2021	R213 On 05-August-21	10.86	Call	Bond Future	5089	5	5	5	0.00
09/03/2021	R213 On 05-August-21	9.34	Call	Bond Future	1062	1	1	1	0.00
09/03/2021	R213 On 05-August-21	10.85	Call	Bond Future	5055	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
09/03/2021	R213 On 05-August-21	10.84	Call	Bond Future	5022	5	5	5	0.00
09/03/2021	R213 On 05-August-21	10.84	Put	Bond Future	1399	1	1	1	0.00
09/03/2021	R213 On 05-August-21	10.85	Put	Bond Future	1383	1	1	1	0.00
09/03/2021	R213 On 05-August-21	10.14	Put	Bond Future	2721	3	3	3	0.00
09/03/2021	R213 On 05-August-21	9.34	Put	Bond Future	5364	6	5	6	0.00
09/03/2021	R213 On 05-August-21	10.86	Put	Bond Future	1367	1	1	1	0.00
09/03/2021	R213 On 05-August-21	10.78	Put	Bond Future	1497	2	1	2	0.00
09/03/2021	R213 On 04-November-21			Bond Future	10.35	81.3760	81.6270	81.3760	0.00
09/03/2021	R213 On 04-November-21	11.10	Call	Bond Future	5712	6	6	6	0.00
09/03/2021	R213 On 04-November-21	11.09	Call	Bond Future	5682	6	6	6	0.00
09/03/2021	R213 On 04-November-21	11.11	Call	Bond Future	5743	6	6	6	0.00
09/03/2021	R213 On 04-November-21	11.09	Put	Bond Future	2012	2	2	2	0.00
09/03/2021	R213 On 04-November-21	11.10	Put	Bond Future	1995	2	2	2	0.00
09/03/2021	R213 On 04-November-21	11.11	Put	Bond Future	1978	2	2	2	0.00
09/03/2021	R213 On 03-February-22			Bond Future	10.58	82.2901	82.5460	82.2901	0.00
09/03/2021	R213 On 03-February-22	10.25	Call	Bond Future	3095	3	3	3	0.00
09/03/2021	R213 On 03-February-22	9.76	Call	Bond Future	2084	2	2	2	0.00
09/03/2021	R213 On 03-February-22	10.15	Call	Bond Future	2870	3	3	3	0.00
09/03/2021	R213 On 03-February-22	9.96	Call	Bond Future	2469	2	2	2	0.00
09/03/2021	R213 On 03-February-22	9.58	Call	Bond Future	1769	2	2	2	0.00
09/03/2021	R213 On 03-February-22	9.97	Call	Bond Future	2490	2	2	2	0.00
09/03/2021	R213 On 03-February-22	8.80	Call	Bond Future	815	1	1	1	102.00
09/03/2021	R213 On 03-February-22	8.63	Call	Bond Future	681	1	1	1	200.00
09/03/2021	R213 On 03-February-22	9.98	Call	Bond Future	2510	2	3	2	0.00
09/03/2021	R213 On 03-February-22	9.98	Put	Bond Future	5571	6	6	6	0.00
09/03/2021	R213 On 03-February-22	9.58	Put	Bond Future	6938	7	7	7	200.00
09/03/2021	R213 On 03-February-22	8.63	Put	Bond Future	11141	11	11	11	0.00
09/03/2021	R213 On 03-February-22	8.80	Put	Bond Future	10299	11	10	11	0.00
09/03/2021	R213 On 03-February-22	9.97	Put	Bond Future	5603	6	6	6	0.00
09/03/2021	R213 On 03-February-22	9.96	Put	Bond Future	5634	6	6	6	0.00
09/03/2021	R213 On 03-February-22	10.15	Put	Bond Future	5056	5	5	5	200.00
09/03/2021	R213 On 03-February-22	9.76	Put	Bond Future	6296	6	6	6	102.00
09/03/2021	R213 On 03-February-22	10.25	Put	Bond Future	4771	5	5	5	102.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2021	R214 On 06-May-21			Bond Future	11.31	63.7084	63.5252	63.7084	14,035.00
09/03/2021	R214 On 06-May-21	12.27	Call	Bond Future	5359	6	5	6	0.00
09/03/2021	R214 On 06-May-21	12.26	Call	Bond Future	5321	5	5	5	0.00
09/03/2021	R214 On 06-May-21	12.25	Call	Bond Future	5283	5	5	5	0.00
09/03/2021	R214 On 06-May-21	12.25	Put	Bond Future	523	1	1	1	0.00
09/03/2021	R214 On 06-May-21	12.26	Put	Bond Future	514	0	1	0	0.00
09/03/2021	R214 On 06-May-21	12.27	Put	Bond Future	505	0	1	0	0.00
09/03/2021	R214 On 05-August-21			Bond Future	11.52	64.3862	64.2051	64.3862	0.00
09/03/2021	R214 On 05-August-21	12.02	Call	Bond Future	4691	5	5	5	0.00
09/03/2021	R214 On 05-August-21	12.03	Call	Bond Future	4720	5	5	5	0.00
09/03/2021	R214 On 05-August-21	12.01	Call	Bond Future	4662	5	5	5	0.00
09/03/2021	R214 On 05-August-21	12.03	Put	Bond Future	2116	2	2	2	0.00
09/03/2021	R214 On 05-August-21	12.01	Put	Bond Future	2155	2	2	2	0.00
09/03/2021	R214 On 05-August-21	12.02	Put	Bond Future	2136	2	2	2	0.00
09/03/2021	R214 On 04-November-21			Bond Future	11.72	61.8129	61.6343	61.8129	0.00
09/03/2021	R214 On 04-November-21	12.48	Call	Bond Future	6107	6	6	6	0.00
09/03/2021	R214 On 04-November-21	12.47	Call	Bond Future	6078	6	6	6	0.00
09/03/2021	R214 On 04-November-21	12.46	Call	Bond Future	6050	6	6	6	0.00
09/03/2021	R214 On 04-November-21	12.46	Put	Bond Future	2454	2	2	2	0.00
09/03/2021	R214 On 04-November-21	12.48	Put	Bond Future	2418	2	2	2	0.00
09/03/2021	R214 On 04-November-21	12.47	Put	Bond Future	2435	2	2	2	0.00
09/03/2021	R214 On 03-February-22			Bond Future	11.94	62.5074	62.3284	62.5074	0.00
09/03/2021	R214 On 03-February-22	11.40	Call	Bond Future	3163	3	3	3	0.00
09/03/2021	R214 On 03-February-22	11.39	Call	Bond Future	3141	3	3	3	0.00
09/03/2021	R214 On 03-February-22	11.41	Call	Bond Future	3185	3	3	3	0.00
09/03/2021	R214 On 03-February-22	11.39	Put	Bond Future	5963	6	6	6	0.00
09/03/2021	R214 On 03-February-22	11.40	Put	Bond Future	5932	6	6	6	0.00
09/03/2021	R214 On 03-February-22	11.41	Put	Bond Future	5900	6	6	6	0.00
09/03/2021	R248 On 06-May-21			Bond Future	11.36	80.0980	79.9044	80.0980	137,179.00
09/03/2021	R248 On 06-May-21	12.35	Call	Bond Future	6658	7	7	7	0.00
09/03/2021	R248 On 06-May-21	12.34	Call	Bond Future	6609	7	7	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
09/03/2021	R248 On 06-May-21	12.36	Call	Bond Future	6707	7	7	7	0.00
09/03/2021	R248 On 06-May-21	10.20	Call	Bond Future	105	0	0	0	1,200.00
09/03/2021	R248 On 06-May-21	10.80	Call	Bond Future	765	1	1	1	1,200.00
09/03/2021	R248 On 06-May-21	10.80	Put	Bond Future	4695	5	5	5	0.00
09/03/2021	R248 On 06-May-21	12.36	Put	Bond Future	449	0	0	0	0.00
09/03/2021	R248 On 06-May-21	12.34	Put	Bond Future	467	0	0	0	0.00
09/03/2021	R248 On 06-May-21	10.20	Put	Bond Future	8659	8	9	8	0.00
09/03/2021	R248 On 06-May-21	12.35	Put	Bond Future	458	0	0	0	0.00
09/03/2021	R248 On 05-August-21			Bond Future	11.57	80.9503	80.7596	80.9503	0.00
09/03/2021	R248 On 05-August-21	10.00	Call	Bond Future	336	0	0	0	1,300.00
09/03/2021	R248 On 05-August-21	12.50	Call	Bond Future	7211	7	7	7	0.00
09/03/2021	R248 On 05-August-21	12.51	Call	Bond Future	7251	7	7	7	0.00
09/03/2021	R248 On 05-August-21	10.30	Call	Bond Future	651	1	1	1	1,300.00
09/03/2021	R248 On 05-August-21	10.90	Call	Bond Future	1724	2	2	2	1,300.00
09/03/2021	R248 On 05-August-21	10.60	Call	Bond Future	1112	1	1	1	1,300.00
09/03/2021	R248 On 05-August-21	12.52	Call	Bond Future	7291	7	7	7	0.00
09/03/2021	R248 On 05-August-21	12.50	Put	Bond Future	1537	1	2	1	0.00
09/03/2021	R248 On 05-August-21	12.51	Put	Bond Future	1520	1	2	1	0.00
09/03/2021	R248 On 05-August-21	10.60	Put	Bond Future	7912	8	8	8	0.00
09/03/2021	R248 On 05-August-21	10.90	Put	Bond Future	6306	6	6	6	0.00
09/03/2021	R248 On 05-August-21	12.52	Put	Bond Future	1504	1	2	1	0.00
09/03/2021	R248 On 05-August-21	10.30	Put	Bond Future	9777	10	10	10	0.00
09/03/2021	R248 On 05-August-21	10.00	Put	Bond Future	11902	12	12	12	0.00
09/03/2021	R248 On 04-November-21			Bond Future	11.78	77.4236	77.2366	77.4236	0.00
09/03/2021	R248 On 04-November-21	12.84	Call	Bond Future	8325	8	8	8	0.00
09/03/2021	R248 On 04-November-21	12.83	Call	Bond Future	8288	8	8	8	0.00
09/03/2021	R248 On 04-November-21	12.85	Call	Bond Future	8361	9	8	9	0.00
09/03/2021	R248 On 04-November-21	12.85	Put	Bond Future	2083	2	2	2	0.00
09/03/2021	R248 On 04-November-21	12.83	Put	Bond Future	2118	2	2	2	0.00
09/03/2021	R248 On 04-November-21	12.84	Put	Bond Future	2100	2	2	2	0.00
09/03/2021	R248 On 03-February-22			Bond Future	12.00	78.2936	78.1065	78.2936	0.00
09/03/2021	R248 On 03-February-22	11.49	Call	Bond Future	3638	4	4	4	0.00
09/03/2021	R248 On 03-February-22	11.48	Call	Bond Future	3611	4	4	4	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
09/03/2021	R248 On 03-February-22	11.47	Call	Bond Future	3585	4	4	4	0.00
09/03/2021	R248 On 03-February-22	11.49	Put	Bond Future	6862	7	7	7	0.00
09/03/2021	R248 On 03-February-22	11.47	Put	Bond Future	6941	7	7	7	0.00
09/03/2021	R248 On 03-February-22	11.48	Put	Bond Future	6901	7	7	7	0.00