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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/06/2021 TO: 08/06/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	2025 On 05-August-21			Bond Future	153.39	153.6898	153.3878	153.6898	5,211.00
08/06/2021	2025 On 04-November-21			Bond Future	155.10	155.4084	155.1011	155.4084	0.00
08/06/2021	2025 On 03-February-22			Bond Future	155.35	155.6752	155.3453	155.6752	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
08/06/2021	2025 On 05-May-22			Bond Future	157.22	157.5526	157.2178	157.5526	0.00
08/06/2021	2029 On 05-August-21			Bond Future	114.27	114.0891	114.2703	114.0891	3,031.00
08/06/2021	2029 On 04-November-21			Bond Future	114.38	114.2140	114.3761	114.2140	0.00
08/06/2021	2029 On 03-February-22			Bond Future	115.72	115.5554	115.7164	115.5554	0.00
08/06/2021	2029 On 05-May-22			Bond Future	115.92	115.7736	115.9179	115.7736	0.00
08/06/2021	2030 On 05-August-21			Bond Future	8.82	95.2181	95.4032	95.2181	101,453.00
08/06/2021	2030 On 05-August-21	10.43	Call	Bond Future	8720	9	9	9	0.00
08/06/2021	2030 On 05-August-21	8.50	Call	Bond Future	1181	1	1	1	5,000.00
08/06/2021	2030 On 05-August-21	9.50	Call	Bond Future	4434	4	4	4	0.00
08/06/2021	2030 On 05-August-21	9.75	Call	Bond Future	5535	5	6	5	0.00
08/06/2021	2030 On 05-August-21	8.95	Call	Bond Future	2368	2	2	2	600.00
08/06/2021	2030 On 05-August-21	10.30	Call	Bond Future	8100	8	8	8	0.00
08/06/2021	2030 On 05-August-21	7.70	Call	Bond Future	206	0	0	0	200.00
08/06/2021	2030 On 05-August-21	10.42	Call	Bond Future	8672	9	9	9	0.00
08/06/2021	2030 On 05-August-21	10.41	Call	Bond Future	8625	8	9	8	0.00
08/06/2021	2030 On 05-August-21	10.15	Call	Bond Future	7390	7	7	7	0.00
08/06/2021	2030 On 05-August-21	8.83	Call	Bond Future	2005	2	2	2	479.00
08/06/2021	2030 On 05-August-21	9.45	Call	Bond Future	4223	4	4	4	600.00
08/06/2021	2030 On 05-August-21	12.10	Call	Bond Future	16529	16	17	16	0.00
08/06/2021	2030 On 05-August-21	9.15	Call	Bond Future	3048	3	3	3	0.00
08/06/2021	2030 On 05-August-21	8.78	Call	Bond Future	1863	2	2	2	200.00
08/06/2021	2030 On 05-August-21	7.70	Put	Bond Future	6880	7	7	7	0.00
08/06/2021	2030 On 05-August-21	9.15	Put	Bond Future	1201	1	1	1	7,500.00
08/06/2021	2030 On 05-August-21	8.50	Put	Bond Future	3036	3	3	3	0.00
08/06/2021	2030 On 05-August-21	12.10	Put	Bond Future	0	0	0	0	600.00
08/06/2021	2030 On 05-August-21	10.30	Put	Bond Future	137	0	0	0	200.00
08/06/2021	2030 On 05-August-21	8.78	Put	Bond Future	2101	2	2	2	0.00
08/06/2021	2030 On 05-August-21	10.41	Put	Bond Future	105	0	0	0	0.00
08/06/2021	2030 On 05-August-21	10.42	Put	Bond Future	102	0	0	0	0.00
08/06/2021	2030 On 05-August-21	8.95	Put	Bond Future	1641	2	2	2	0.00
08/06/2021	2030 On 05-August-21	9.45	Put	Bond Future	729	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
08/06/2021	2030 On 05-August-21	9.75	Put	Bond Future	431	0	0	0	479.00
08/06/2021	2030 On 05-August-21	8.83	Put	Bond Future	1957	2	2	2	0.00
08/06/2021	2030 On 05-August-21	9.50	Put	Bond Future	669	1	1	1	0.00
08/06/2021	2030 On 05-August-21	10.15	Put	Bond Future	196	0	0	0	479.00
08/06/2021	2030 On 05-August-21	10.43	Put	Bond Future	100	0	0	0	0.00
08/06/2021	2030 On 04-November-21			Bond Future	9.00	96.2602	96.4461	96.2602	0.00
08/06/2021	2030 On 04-November-21	8.77	Call	Bond Future	2309	2	2	2	300.00
08/06/2021	2030 On 04-November-21	11.44	Call	Bond Future	12456	12	12	12	0.00
08/06/2021	2030 On 04-November-21	10.61	Call	Bond Future	8885	9	9	9	0.00
08/06/2021	2030 On 04-November-21	9.90	Call	Bond Future	5987	6	6	6	29.00
08/06/2021	2030 On 04-November-21	10.59	Call	Bond Future	8802	9	9	9	0.00
08/06/2021	2030 On 04-November-21	11.26	Call	Bond Future	11672	12	12	12	0.00
08/06/2021	2030 On 04-November-21	9.20	Call	Bond Future	3505	3	4	3	29.00
08/06/2021	2030 On 04-November-21	8.27	Call	Bond Future	1276	1	1	1	300.00
08/06/2021	2030 On 04-November-21	10.60	Call	Bond Future	8844	9	9	9	0.00
08/06/2021	2030 On 04-November-21	10.60	Put	Bond Future	527	1	1	1	0.00
08/06/2021	2030 On 04-November-21	10.59	Put	Bond Future	534	1	1	1	0.00
08/06/2021	2030 On 04-November-21	8.77	Put	Bond Future	3591	4	4	4	0.00
08/06/2021	2030 On 04-November-21	11.44	Put	Bond Future	151	0	0	0	300.00
08/06/2021	2030 On 04-November-21	8.27	Put	Bond Future	5417	6	5	6	0.00
08/06/2021	2030 On 04-November-21	9.20	Put	Bond Future	2413	3	2	3	0.00
08/06/2021	2030 On 04-November-21	10.61	Put	Bond Future	520	1	1	1	0.00
08/06/2021	2030 On 04-November-21	11.26	Put	Bond Future	201	0	0	0	29.00
08/06/2021	2030 On 04-November-21	9.90	Put	Bond Future	1189	1	1	1	0.00
08/06/2021	2030 On 03-February-22			Bond Future	9.19	93.3639	93.5493	93.3639	0.00
08/06/2021	2030 On 03-February-22	9.60	Call	Bond Future	4597	4	5	4	1,000.00
08/06/2021	2030 On 03-February-22	10.85	Call	Bond Future	9161	9	9	9	0.00
08/06/2021	2030 On 03-February-22	9.78	Call	Bond Future	5187	5	5	5	0.00
08/06/2021	2030 On 03-February-22	9.43	Call	Bond Future	4071	4	4	4	0.00
08/06/2021	2030 On 03-February-22	9.44	Call	Bond Future	4101	4	4	4	0.00
08/06/2021	2030 On 03-February-22	8.85	Call	Bond Future	2519	2	3	2	1,000.00
08/06/2021	2030 On 03-February-22	9.35	Call	Bond Future	3835	4	4	4	0.00
08/06/2021	2030 On 03-February-22	8.39	Call	Bond Future	1597	2	2	2	101.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2021	2030 On 03-February-22	9.45	Call	Bond Future	4132	4	4	4	0.00
08/06/2021	2030 On 03-February-22	9.45	Put	Bond Future	2757	3	3	3	0.00
08/06/2021	2030 On 03-February-22	9.35	Put	Bond Future	2985	3	3	3	101.00
08/06/2021	2030 On 03-February-22	8.39	Put	Bond Future	5986	6	6	6	0.00
08/06/2021	2030 On 03-February-22	8.85	Put	Bond Future	4352	4	4	4	0.00
08/06/2021	2030 On 03-February-22	9.44	Put	Bond Future	2779	3	3	3	0.00
08/06/2021	2030 On 03-February-22	9.43	Put	Bond Future	2801	3	3	3	0.00
08/06/2021	2030 On 03-February-22	9.78	Put	Bond Future	2106	2	2	2	101.00
08/06/2021	2030 On 03-February-22	10.85	Put	Bond Future	823	1	1	1	1,000.00
08/06/2021	2030 On 03-February-22	9.60	Put	Bond Future	2442	3	2	3	0.00
08/06/2021	2030 On 05-May-22			Bond Future	9.39	94.4693	94.6564	94.4693	0.00
08/06/2021	2030 On 05-May-22	8.89	Call	Bond Future	2463	2	2	2	1,800.00
08/06/2021	2030 On 05-May-22	11.04	Call	Bond Future	9141	9	9	9	0.00
08/06/2021	2030 On 05-May-22	9.35	Call	Bond Future	3576	3	4	3	0.00
08/06/2021	2030 On 05-May-22	10.20	Call	Bond Future	6151	6	6	6	0.00
08/06/2021	2030 On 05-May-22	10.19	Call	Bond Future	6117	6	6	6	0.00
08/06/2021	2030 On 05-May-22	8.14	Call	Bond Future	1244	1	1	1	1,800.00
08/06/2021	2030 On 05-May-22	9.95	Call	Bond Future	5327	5	5	5	0.00
08/06/2021	2030 On 05-May-22	10.21	Call	Bond Future	6185	6	6	6	0.00
08/06/2021	2030 On 05-May-22	8.47	Call	Bond Future	1700	2	2	2	1,073.00
08/06/2021	2030 On 05-May-22	8.14	Put	Bond Future	7964	8	8	8	0.00
08/06/2021	2030 On 05-May-22	10.21	Put	Bond Future	2075	2	2	2	0.00
08/06/2021	2030 On 05-May-22	8.89	Put	Bond Future	5074	5	5	5	0.00
08/06/2021	2030 On 05-May-22	10.19	Put	Bond Future	2104	2	2	2	0.00
08/06/2021	2030 On 05-May-22	10.20	Put	Bond Future	2089	2	2	2	0.00
08/06/2021	2030 On 05-May-22	9.35	Put	Bond Future	3773	4	4	4	1,073.00
08/06/2021	2030 On 05-May-22	8.47	Put	Bond Future	6585	7	7	7	0.00
08/06/2021	2030 On 05-May-22	9.95	Put	Bond Future	2491	3	2	3	1,073.00
08/06/2021	2030 On 05-May-22	11.04	Put	Bond Future	1113	1	1	1	1,800.00
08/06/2021	2032 On 05-August-21			Bond Future	9.50	94.5491	94.7192	94.5491	119,054.00
08/06/2021	2032 On 05-August-21	11.36	Call	Bond Future	10746	11	11	11	0.00
08/06/2021	2032 On 05-August-21	11.35	Call	Bond Future	10695	11	11	11	0.00

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08/06/2021	2032 On 05-August-21	11.37	Call	Bond Future	10797	11	11	11	0.00
08/06/2021	2032 On 05-August-21	11.37	Put	Bond Future	76	0	0	0	0.00
08/06/2021	2032 On 05-August-21	11.35	Put	Bond Future	80	0	0	0	0.00
08/06/2021	2032 On 05-August-21	11.36	Put	Bond Future	78	0	0	0	0.00
08/06/2021	2032 On 04-November-21			Bond Future	9.69	91.4385	91.6093	91.4385	21.00
08/06/2021	2032 On 04-November-21	9.33	Call	Bond Future	2351	2	2	2	700.00
08/06/2021	2032 On 04-November-21	12.81	Call	Bond Future	16599	16	17	16	0.00
08/06/2021	2032 On 04-November-21	11.71	Call	Bond Future	11609	11	12	11	0.00
08/06/2021	2032 On 04-November-21	9.83	Call	Bond Future	3817	4	4	4	700.00
08/06/2021	2032 On 04-November-21	11.70	Call	Bond Future	11563	11	12	11	0.00
08/06/2021	2032 On 04-November-21	11.69	Call	Bond Future	11518	11	12	11	0.00
08/06/2021	2032 On 04-November-21	11.71	Put	Bond Future	396	0	0	0	0.00
08/06/2021	2032 On 04-November-21	11.69	Put	Bond Future	407	0	0	0	0.00
08/06/2021	2032 On 04-November-21	12.81	Put	Bond Future	76	0	0	0	700.00
08/06/2021	2032 On 04-November-21	11.70	Put	Bond Future	401	0	0	0	0.00
08/06/2021	2032 On 04-November-21	9.83	Put	Bond Future	2955	3	3	3	0.00
08/06/2021	2032 On 04-November-21	9.33	Put	Bond Future	4545	5	5	5	0.00
08/06/2021	2032 On 03-February-22			Bond Future	9.88	92.4912	92.6615	92.4912	0.00
08/06/2021	2032 On 03-February-22	10.35	Call	Bond Future	5446	5	5	5	0.00
08/06/2021	2032 On 03-February-22	10.14	Call	Bond Future	4731	5	5	5	0.00
08/06/2021	2032 On 03-February-22	9.14	Call	Bond Future	2025	2	2	2	97.00
08/06/2021	2032 On 03-February-22	10.45	Call	Bond Future	5801	6	6	6	0.00
08/06/2021	2032 On 03-February-22	8.91	Call	Bond Future	1619	2	2	2	198.00
08/06/2021	2032 On 03-February-22	10.44	Call	Bond Future	5765	6	6	6	0.00
08/06/2021	2032 On 03-February-22	9.62	Call	Bond Future	3160	3	3	3	210.00
08/06/2021	2032 On 03-February-22	10.95	Call	Bond Future	7732	8	8	8	0.00
08/06/2021	2032 On 03-February-22	11.13	Call	Bond Future	8473	8	8	8	0.00
08/06/2021	2032 On 03-February-22	10.53	Call	Bond Future	6093	6	6	6	0.00
08/06/2021	2032 On 03-February-22	9.58	Call	Bond Future	3052	3	3	3	400.00
08/06/2021	2032 On 03-February-22	10.66	Call	Bond Future	6585	6	7	6	0.00
08/06/2021	2032 On 03-February-22	9.81	Call	Bond Future	3698	4	4	4	0.00
08/06/2021	2032 On 03-February-22	10.43	Call	Bond Future	5729	6	6	6	0.00
08/06/2021	2032 On 03-February-22	10.42	Call	Bond Future	5694	6	6	6	0.00

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08/06/2021	2032 On 03-February-22	10.42	Put	Bond Future	2589	3	3	3	0.00
08/06/2021	2032 On 03-February-22	10.43	Put	Bond Future	2569	3	3	3	0.00
08/06/2021	2032 On 03-February-22	9.81	Put	Bond Future	4105	4	4	4	198.00
08/06/2021	2032 On 03-February-22	8.91	Put	Bond Future	7561	8	8	8	0.00
08/06/2021	2032 On 03-February-22	10.66	Put	Bond Future	2149	2	2	2	97.00
08/06/2021	2032 On 03-February-22	10.45	Put	Bond Future	2529	3	3	3	198.00
08/06/2021	2032 On 03-February-22	10.53	Put	Bond Future	2376	2	2	2	210.00
08/06/2021	2032 On 03-February-22	10.35	Put	Bond Future	2735	3	3	3	400.00
08/06/2021	2032 On 03-February-22	9.58	Put	Bond Future	4832	5	5	5	0.00
08/06/2021	2032 On 03-February-22	11.13	Put	Bond Future	1510	2	2	2	210.00
08/06/2021	2032 On 03-February-22	10.95	Put	Bond Future	1725	2	2	2	400.00
08/06/2021	2032 On 03-February-22	10.44	Put	Bond Future	2549	3	3	3	0.00
08/06/2021	2032 On 03-February-22	10.14	Put	Bond Future	3216	3	3	3	97.00
08/06/2021	2032 On 03-February-22	9.14	Put	Bond Future	6510	7	7	7	0.00
08/06/2021	2032 On 03-February-22	9.62	Put	Bond Future	4699	5	5	5	0.00
08/06/2021	2032 On 05-May-22			Bond Future	10.08	89.4395	89.6113	89.4395	0.00
08/06/2021	2032 On 05-May-22	11.04	Call	Bond Future	7500	7	8	7	0.00
08/06/2021	2032 On 05-May-22	11.02	Call	Bond Future	7424	7	7	7	0.00
08/06/2021	2032 On 05-May-22	11.03	Call	Bond Future	7462	7	7	7	0.00
08/06/2021	2032 On 05-May-22	11.03	Put	Bond Future	2245	2	2	2	0.00
08/06/2021	2032 On 05-May-22	11.02	Put	Bond Future	2260	2	2	2	0.00
08/06/2021	2032 On 05-May-22	11.04	Put	Bond Future	2230	2	2	2	0.00
08/06/2021	2033 On 05-August-21			Bond Future	108.11	108.6217	108.1095	108.6217	9,059.00
08/06/2021	2033 On 04-November-21			Bond Future	108.07	108.6107	108.0673	108.6107	0.00
08/06/2021	2033 On 03-February-22			Bond Future	109.33	109.8862	109.3335	109.8862	0.00
08/06/2021	2033 On 05-May-22			Bond Future	109.38	109.9556	109.3792	109.9556	0.00
08/06/2021	2037 On 05-August-21			Bond Future	10.32	86.4788	86.3148	86.4788	128,315.00
08/06/2021	2037 On 05-August-21	12.26	Call	Bond Future	11964	12	12	12	0.00
08/06/2021	2037 On 05-August-21	12.27	Call	Bond Future	12016	12	12	12	0.00
08/06/2021	2037 On 05-August-21	12.28	Call	Bond Future	12069	12	12	12	0.00
08/06/2021	2037 On 05-August-21	12.26	Put	Bond Future	94	0	0	0	0.00

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08/06/2021	2037 On 05-August-21	12.27	Put	Bond Future	92	0	0	0	0.00
08/06/2021	2037 On 05-August-21	12.28	Put	Bond Future	90	0	0	0	0.00
08/06/2021	2037 On 04-November-21			Bond Future	10.50	87.4253	87.2584	87.4253	0.00
08/06/2021	2037 On 04-November-21	12.82	Call	Bond Future	13944	14	14	14	0.00
08/06/2021	2037 On 04-November-21	12.81	Call	Bond Future	13897	14	14	14	0.00
08/06/2021	2037 On 04-November-21	12.30	Call	Bond Future	11533	12	12	12	0.00
08/06/2021	2037 On 04-November-21	11.49	Call	Bond Future	7856	8	8	8	600.00
08/06/2021	2037 On 04-November-21	12.83	Call	Bond Future	13990	14	14	14	0.00
08/06/2021	2037 On 04-November-21	12.82	Put	Bond Future	369	0	0	0	0.00
08/06/2021	2037 On 04-November-21	12.30	Put	Bond Future	701	1	1	1	600.00
08/06/2021	2037 On 04-November-21	11.49	Put	Bond Future	1627	2	2	2	0.00
08/06/2021	2037 On 04-November-21	12.81	Put	Bond Future	374	0	0	0	0.00
08/06/2021	2037 On 04-November-21	12.83	Put	Bond Future	364	0	0	0	0.00
08/06/2021	2037 On 03-February-22			Bond Future	10.69	84.1772	84.0060	84.1772	0.00
08/06/2021	2037 On 03-February-22	11.47	Call	Bond Future	7402	8	7	8	0.00
08/06/2021	2037 On 03-February-22	11.46	Call	Bond Future	7361	7	7	7	0.00
08/06/2021	2037 On 03-February-22	11.45	Call	Bond Future	7320	7	7	7	0.00
08/06/2021	2037 On 03-February-22	11.47	Put	Bond Future	2557	3	3	3	0.00
08/06/2021	2037 On 03-February-22	11.45	Put	Bond Future	2594	3	3	3	0.00
08/06/2021	2037 On 03-February-22	11.46	Put	Bond Future	2575	3	3	3	0.00
08/06/2021	2037 On 05-May-22			Bond Future	10.88	85.1741	85.0005	85.1741	0.00
08/06/2021	2037 On 05-May-22	11.84	Call	Bond Future	8421	9	8	9	0.00
08/06/2021	2037 On 05-May-22	11.82	Call	Bond Future	8341	8	8	8	0.00
08/06/2021	2037 On 05-May-22	11.83	Call	Bond Future	8381	9	8	9	0.00
08/06/2021	2037 On 05-May-22	11.84	Put	Bond Future	2690	3	3	3	0.00
08/06/2021	2037 On 05-May-22	11.82	Put	Bond Future	2723	3	3	3	0.00
08/06/2021	2037 On 05-May-22	11.83	Put	Bond Future	2707	3	3	3	0.00
08/06/2021	2038 On 05-August-21			Bond Future	120.90	120.8810	120.9041	120.8810	7,713.00
08/06/2021	2038 On 04-November-21			Bond Future	122.25	122.2327	122.2545	122.2327	0.00
08/06/2021	2038 On 03-February-22			Bond Future	121.92	121.9152	121.9172	121.9152	0.00
08/06/2021	2038 On 05-May-22			Bond Future	123.39	123.3858	123.3871	123.3858	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
08/06/2021	2040 On 05-August-21			Bond Future	10.47	88.4198	88.3570	88.4198	86,488.00
08/06/2021	2040 On 05-August-21	12.49	Call	Bond Future	13136	13	13	13	0.00
08/06/2021	2040 On 05-August-21	11.55	Call	Bond Future	7925	8	8	8	900.00
08/06/2021	2040 On 05-August-21	14.80	Call	Bond Future	24482	25	24	25	0.00
08/06/2021	2040 On 05-August-21	12.48	Call	Bond Future	13082	13	13	13	0.00
08/06/2021	2040 On 05-August-21	12.47	Call	Bond Future	13027	13	13	13	0.00
08/06/2021	2040 On 05-August-21	11.05	Call	Bond Future	5237	5	5	5	900.00
08/06/2021	2040 On 05-August-21	11.05	Put	Bond Future	1135	1	1	1	0.00
08/06/2021	2040 On 05-August-21	12.49	Put	Bond Future	80	0	0	0	0.00
08/06/2021	2040 On 05-August-21	14.80	Put	Bond Future	0	0	0	0	900.00
08/06/2021	2040 On 05-August-21	12.47	Put	Bond Future	84	0	0	0	0.00
08/06/2021	2040 On 05-August-21	11.55	Put	Bond Future	527	1	1	1	0.00
08/06/2021	2040 On 05-August-21	12.48	Put	Bond Future	82	0	0	0	0.00
08/06/2021	2040 On 04-November-21			Bond Future	10.64	89.3876	89.3230	89.3876	0.00
08/06/2021	2040 On 04-November-21	12.91	Call	Bond Future	14499	15	14	15	0.00
08/06/2021	2040 On 04-November-21	12.89	Call	Bond Future	14402	14	14	14	0.00
08/06/2021	2040 On 04-November-21	12.90	Call	Bond Future	14450	15	14	15	0.00
08/06/2021	2040 On 04-November-21	12.90	Put	Bond Future	427	0	0	0	0.00
08/06/2021	2040 On 04-November-21	12.89	Put	Bond Future	433	0	0	0	0.00
08/06/2021	2040 On 04-November-21	12.91	Put	Bond Future	422	0	0	0	0.00
08/06/2021	2040 On 03-February-22			Bond Future	10.83	85.9118	85.8442	85.9118	0.00
08/06/2021	2040 On 03-February-22	11.58	Call	Bond Future	7703	8	8	8	0.00
08/06/2021	2040 On 03-February-22	11.57	Call	Bond Future	7659	8	8	8	0.00
08/06/2021	2040 On 03-February-22	11.59	Call	Bond Future	7746	8	8	8	0.00
08/06/2021	2040 On 03-February-22	11.57	Put	Bond Future	2737	3	3	3	0.00
08/06/2021	2040 On 03-February-22	11.58	Put	Bond Future	2717	3	3	3	0.00
08/06/2021	2040 On 03-February-22	11.59	Put	Bond Future	2697	3	3	3	0.00
08/06/2021	2040 On 05-May-22			Bond Future	11.02	86.9294	86.8604	86.9294	0.00
08/06/2021	2040 On 05-May-22	9.82	Call	Bond Future	2066	2	2	2	1,200.00
08/06/2021	2040 On 05-May-22	11.91	Call	Bond Future	8644	9	9	9	0.00
08/06/2021	2040 On 05-May-22	11.90	Call	Bond Future	8602	9	9	9	0.00
08/06/2021	2040 On 05-May-22	11.92	Call	Bond Future	8686	9	9	9	0.00
08/06/2021	2040 On 05-May-22	10.57	Call	Bond Future	3789	4	4	4	1,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2021	2040 On 05-May-22	13.04	Call	Bond Future	13441	14	13	14	0.00
08/06/2021	2040 On 05-May-22	13.04	Put	Bond Future	1326	1	1	1	1,200.00
08/06/2021	2040 On 05-May-22	11.91	Put	Bond Future	2922	3	3	3	0.00
08/06/2021	2040 On 05-May-22	11.92	Put	Bond Future	2904	3	3	3	0.00
08/06/2021	2040 On 05-May-22	10.57	Put	Bond Future	6901	7	7	7	0.00
08/06/2021	2040 On 05-May-22	11.90	Put	Bond Future	2941	3	3	3	0.00
08/06/2021	2040 On 05-May-22	9.82	Put	Bond Future	10817	11	11	11	0.00
08/06/2021	2044 On 05-August-21			Bond Future	10.51	85.2221	85.1959	85.2221	60,007.00
08/06/2021	2044 On 05-August-21	12.60	Call	Bond Future	13605	14	14	14	0.00
08/06/2021	2044 On 05-August-21	12.59	Call	Bond Future	13551	14	14	14	0.00
08/06/2021	2044 On 05-August-21	12.61	Call	Bond Future	13659	14	14	14	0.00
08/06/2021	2044 On 05-August-21	12.61	Put	Bond Future	68	0	0	0	0.00
08/06/2021	2044 On 05-August-21	12.60	Put	Bond Future	69	0	0	0	0.00
08/06/2021	2044 On 05-August-21	12.59	Put	Bond Future	71	0	0	0	0.00
08/06/2021	2044 On 04-November-21			Bond Future	10.68	86.1549	86.1273	86.1549	0.00
08/06/2021	2044 On 04-November-21	12.90	Call	Bond Future	14384	14	14	14	0.00
08/06/2021	2044 On 04-November-21	12.89	Call	Bond Future	14336	14	14	14	0.00
08/06/2021	2044 On 04-November-21	12.91	Call	Bond Future	14432	14	14	14	0.00
08/06/2021	2044 On 04-November-21	12.91	Put	Bond Future	447	0	0	0	0.00
08/06/2021	2044 On 04-November-21	12.89	Put	Bond Future	458	0	0	0	0.00
08/06/2021	2044 On 04-November-21	12.90	Put	Bond Future	452	0	0	0	0.00
08/06/2021	2044 On 03-February-22			Bond Future	10.85	82.7671	82.7369	82.7671	0.00
08/06/2021	2044 On 03-February-22	11.61	Call	Bond Future	7846	8	8	8	0.00
08/06/2021	2044 On 03-February-22	11.60	Call	Bond Future	7802	8	8	8	0.00
08/06/2021	2044 On 03-February-22	11.59	Call	Bond Future	7759	8	8	8	0.00
08/06/2021	2044 On 03-February-22	11.59	Put	Bond Future	2766	3	3	3	0.00
08/06/2021	2044 On 03-February-22	11.60	Put	Bond Future	2746	3	3	3	0.00
08/06/2021	2044 On 03-February-22	11.61	Put	Bond Future	2726	3	3	3	0.00
08/06/2021	2044 On 05-May-22			Bond Future	11.03	83.7474	83.7164	83.7474	0.00
08/06/2021	2044 On 05-May-22	11.93	Call	Bond Future	8792	9	9	9	0.00
08/06/2021	2044 On 05-May-22	11.92	Call	Bond Future	8750	9	9	9	0.00
08/06/2021	2044 On 05-May-22	11.91	Call	Bond Future	8708	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2021	2044 On 05-May-22	11.91	Put	Bond Future	2970	3	3	3	0.00
08/06/2021	2044 On 05-May-22	11.92	Put	Bond Future	2950	3	3	3	0.00
08/06/2021	2044 On 05-May-22	11.93	Put	Bond Future	2932	3	3	3	0.00
08/06/2021	2046 On 05-August-21			Bond Future	111.59	111.4705	111.5868	111.4705	18,098.00
08/06/2021	2046 On 04-November-21			Bond Future	110.99	110.9086	110.9941	110.9086	0.00
08/06/2021	2046 On 03-February-22			Bond Future	112.29	112.2112	112.2948	112.2112	0.00
08/06/2021	2046 On 05-May-22			Bond Future	111.77	111.7179	111.7735	111.7179	0.00
08/06/2021	2050 On 05-August-21			Bond Future	113.70	113.6818	113.7036	113.6818	11,059.00
08/06/2021	2050 On 04-November-21			Bond Future	114.97	114.9531	114.9736	114.9531	0.00
08/06/2021	2050 On 03-February-22			Bond Future	114.35	114.3543	114.3549	114.3543	0.00
08/06/2021	2050 On 05-May-22			Bond Future	115.73	115.7335	115.7335	115.7335	0.00
08/06/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	AL37 On 05-August-21			Index Future	798.97	797.1090	798.9660	797.1090	0.00
08/06/2021	AL37 On 04-November-21			Index Future	807.78	805.9150	807.7820	805.9150	0.00
08/06/2021	AL37 On 03-February-22			Index Future	817.05	815.1820	817.0480	815.1820	0.00
08/06/2021	AL37 On 05-May-22			Index Future	826.70	824.8160	826.6990	824.8160	0.00
08/06/2021	AL7T On 05-August-21			Index Future	916.94	915.1550	916.9400	915.1550	0.00
08/06/2021	AL7T On 04-November-21			Index Future	927.06	925.2650	927.0570	925.2650	0.00
08/06/2021	AL7T On 03-February-22			Index Future	937.69	935.9040	937.6920	935.9040	0.00
08/06/2021	AL7T On 05-May-22			Index Future	948.77	946.9650	948.7680	946.9650	0.00
08/06/2021	ALBI On 05-August-21			Index Future	807.16	806.7470	807.1590	806.7470	134.00
08/06/2021	ALBI On 04-November-21			Index Future	816.07	815.6600	816.0650	815.6600	0.00
08/06/2021	ALBI On 03-February-22			Index Future	825.43	825.0390	825.4270	825.0390	0.00
08/06/2021	ALBI On 05-May-22			Index Future	835.18	834.7890	835.1770	834.7890	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
08/06/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/06/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2021	ES33 On 05-August-21			Bond Future	10.99	80.0169	79.9583	80.0169	350.00
08/06/2021	ES33 On 04-November-21			Bond Future	11.22	77.1364	77.0572	77.1364	0.00
08/06/2021	ES33 On 03-February-22			Bond Future	11.46	78.0428	77.9422	78.0428	0.00
08/06/2021	ES33 On 05-May-22			Bond Future	11.70	75.2072	75.0873	75.2072	0.00
08/06/2021	ES42 On 05-August-21			Bond Future	11.52	78.9843	78.8541	78.9843	4,779.00
08/06/2021	ES42 On 04-November-21			Bond Future	11.73	75.6095	75.4580	75.6095	0.00
08/06/2021	ES42 On 03-February-22			Bond Future	11.95	76.4985	76.3251	76.4985	0.00
08/06/2021	ES42 On 05-May-22			Bond Future	12.18	73.1635	72.9698	73.1635	0.00
08/06/2021	GOVI On 05-August-21			GOVI	797.01	796.5290	797.0130	796.5290	979.00
08/06/2021	GOVI On 05-August-21	719.15	Call	GOVI	778630	77	78	77	0.00
08/06/2021	GOVI On 05-August-21	719.14	Call	GOVI	778730	77	78	77	0.00
08/06/2021	GOVI On 05-August-21	719.13	Call	GOVI	778830	77	78	77	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
08/06/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
08/06/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
08/06/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
08/06/2021	GOVI On 04-November-21			GOVI	805.81	805.3290	805.8070	805.3290	0.00
08/06/2021	GOVI On 04-November-21	728.42	Call	GOVI	773870	77	77	77	0.00
08/06/2021	GOVI On 04-November-21	728.41	Call	GOVI	773970	77	77	77	0.00
08/06/2021	GOVI On 04-November-21	728.40	Call	GOVI	774070	77	77	77	0.00
08/06/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
08/06/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
08/06/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
08/06/2021	GOVI On 03-February-22			GOVI	815.05	814.5890	815.0510	814.5890	0.00
08/06/2021	GOVI On 03-February-22	792.75	Call	GOVI	223010	22	22	22	0.00
08/06/2021	GOVI On 03-February-22	792.74	Call	GOVI	223110	22	22	22	0.00
08/06/2021	GOVI On 03-February-22	792.76	Call	GOVI	222910	22	22	22	0.00
08/06/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
08/06/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
08/06/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
08/06/2021	GOVI On 05-May-22			GOVI	824.68	824.2160	824.6790	824.2160	0.00
08/06/2021	GOVI On 05-May-22	788.24	Call	GOVI	364390	36	36	36	0.00
08/06/2021	GOVI On 05-May-22	788.23	Call	GOVI	364490	36	36	36	0.00
08/06/2021	GOVI On 05-May-22	788.25	Call	GOVI	364290	36	36	36	0.00
08/06/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
08/06/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
08/06/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
08/06/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/06/2021	IGOV On 05-August-21			Index Future	294.80	294.9020	294.8040	294.9020	576.00
08/06/2021	IGOV On 04-November-21			Index Future	298.13	298.2320	298.1290	298.2320	16.00
08/06/2021	IGOV On 03-February-22			Index Future	301.62	301.7330	301.6210	301.7330	0.00
08/06/2021	IGOV On 05-May-22			Index Future	305.25	305.3700	305.2540	305.3700	0.00
08/06/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
08/06/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	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
08/06/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
08/06/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
08/06/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
08/06/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
08/06/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
08/06/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
08/06/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
08/06/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
08/06/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
08/06/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
08/06/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/06/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/06/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/06/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/06/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/06/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/06/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/06/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/06/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/06/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/06/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
08/06/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.69	96.3150	96.3150	96.3150	0.00
08/06/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.73	96.2750	96.2750	96.2750	0.00
08/06/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.75	96.2400	96.2500	96.2400	0.00
08/06/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.78	96.2150	96.2250	96.2150	30,000.00
08/06/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.85	96.1400	96.1500	96.1400	0.00
08/06/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.88	96.1100	96.1200	96.1100	0.00
08/06/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.00	95.9800	96.0000	95.9800	0.00
08/06/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.25	95.7550	95.7550	95.7550	0.00
08/06/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.53	95.4300	95.4700	95.4300	471.00
08/06/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.73	95.2200	95.2700	95.2200	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
08/06/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.04	94.9050	94.9650	94.9050	0.00
08/06/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.23	94.7150	94.7750	94.7150	0.00
08/06/2021	R023 On 05-August-21			Bond Future	5.09	107.4099	107.3835	107.4099	15,432.00
08/06/2021	R023 On 05-August-21	5.31	Call	Bond Future	438	0	0	0	0.00
08/06/2021	R023 On 05-August-21	5.30	Call	Bond Future	427	0	0	0	0.00
08/06/2021	R023 On 05-August-21	5.29	Call	Bond Future	415	0	0	0	0.00
08/06/2021	R023 On 05-August-21	5.29	Put	Bond Future	105	0	0	0	0.00
08/06/2021	R023 On 05-August-21	5.30	Put	Bond Future	102	0	0	0	0.00
08/06/2021	R023 On 05-August-21	5.31	Put	Bond Future	98	0	0	0	0.00
08/06/2021	R023 On 04-November-21			Bond Future	5.21	104.6773	104.6493	104.6773	0.00
08/06/2021	R023 On 04-November-21	4.92	Call	Bond Future	172	0	0	0	0.00
08/06/2021	R023 On 04-November-21	4.91	Call	Bond Future	168	0	0	0	0.00
08/06/2021	R023 On 04-November-21	4.90	Call	Bond Future	163	0	0	0	0.00
08/06/2021	R023 On 04-November-21	4.90	Put	Bond Future	566	1	1	1	0.00
08/06/2021	R023 On 04-November-21	4.91	Put	Bond Future	558	1	1	1	0.00
08/06/2021	R023 On 04-November-21	4.92	Put	Bond Future	550	1	1	1	0.00
08/06/2021	R023 On 03-February-22			Bond Future	5.37	105.8820	105.8509	105.8820	0.00
08/06/2021	R023 On 03-February-22	5.07	Call	Bond Future	240	0	0	0	0.00
08/06/2021	R023 On 03-February-22	5.06	Call	Bond Future	235	0	0	0	0.00
08/06/2021	R023 On 03-February-22	5.08	Call	Bond Future	244	0	0	0	0.00
08/06/2021	R023 On 03-February-22	5.08	Put	Bond Future	545	1	1	1	0.00
08/06/2021	R023 On 03-February-22	5.06	Put	Bond Future	557	1	1	1	0.00
08/06/2021	R023 On 03-February-22	5.07	Put	Bond Future	551	1	1	1	0.00
08/06/2021	R023 On 05-May-22			Bond Future	5.55	103.2245	103.1925	103.2245	0.00
08/06/2021	R023 On 05-May-22	6.30	Call	Bond Future	768	1	1	1	0.00
08/06/2021	R023 On 05-May-22	6.29	Call	Bond Future	762	1	1	1	0.00
08/06/2021	R023 On 05-May-22	6.31	Call	Bond Future	774	1	1	1	0.00
08/06/2021	R023 On 05-May-22	6.31	Put	Bond Future	179	0	0	0	0.00
08/06/2021	R023 On 05-May-22	6.29	Put	Bond Future	182	0	0	0	0.00
08/06/2021	R023 On 05-May-22	6.30	Put	Bond Future	181	0	0	0	0.00
08/06/2021	R035 On 05-August-21			Bond Future	10.09	95.1900	95.0961	95.1900	81,833.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
08/06/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
08/06/2021	R035 On 05-August-21	10.77	Call	Bond Future	5377	5	5	5	0.00
08/06/2021	R035 On 05-August-21	10.02	Call	Bond Future	2219	2	2	2	100.00
08/06/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
08/06/2021	R035 On 05-August-21	11.37	Call	Bond Future	8525	9	9	9	0.00
08/06/2021	R035 On 05-August-21	11.37	Put	Bond Future	330	0	0	0	100.00
08/06/2021	R035 On 05-August-21	5.31	Put	Bond Future	42995	43	43	43	0.00
08/06/2021	R035 On 05-August-21	10.77	Put	Bond Future	875	1	1	1	100.00
08/06/2021	R035 On 05-August-21	10.02	Put	Bond Future	2677	3	3	3	0.00
08/06/2021	R035 On 05-August-21	5.29	Put	Bond Future	43228	43	43	43	0.00
08/06/2021	R035 On 05-August-21	5.30	Put	Bond Future	43111	43	43	43	0.00
08/06/2021	R035 On 04-November-21			Bond Future	10.27	91.7565	91.6605	91.7565	0.00
08/06/2021	R035 On 04-November-21	11.20	Call	Bond Future	7456	8	7	8	0.00
08/06/2021	R035 On 04-November-21	13.82	Call	Bond Future	19771	20	20	20	0.00
08/06/2021	R035 On 04-November-21	11.75	Call	Bond Future	10051	10	10	10	0.00
08/06/2021	R035 On 04-November-21	10.23	Call	Bond Future	3587	4	4	4	782.00
08/06/2021	R035 On 04-November-21	12.52	Call	Bond Future	13676	14	14	14	0.00
08/06/2021	R035 On 04-November-21	12.51	Call	Bond Future	13628	14	14	14	0.00
08/06/2021	R035 On 04-November-21	10.60	Call	Bond Future	4929	5	5	5	0.00
08/06/2021	R035 On 04-November-21	10.11	Call	Bond Future	3191	3	3	3	350.00
08/06/2021	R035 On 04-November-21	10.12	Call	Bond Future	3223	3	3	3	400.00
08/06/2021	R035 On 04-November-21	10.62	Call	Bond Future	5006	5	5	5	400.00
08/06/2021	R035 On 04-November-21	12.53	Call	Bond Future	13724	14	14	14	0.00
08/06/2021	R035 On 04-November-21	11.08	Call	Bond Future	6917	7	7	7	0.00
08/06/2021	R035 On 04-November-21	11.08	Put	Bond Future	1783	2	2	2	782.00
08/06/2021	R035 On 04-November-21	10.23	Put	Bond Future	3882	4	4	4	0.00
08/06/2021	R035 On 04-November-21	12.53	Put	Bond Future	366	0	0	0	0.00
08/06/2021	R035 On 04-November-21	11.75	Put	Bond Future	963	1	1	1	782.00
08/06/2021	R035 On 04-November-21	10.62	Put	Bond Future	2750	3	3	3	0.00
08/06/2021	R035 On 04-November-21	10.12	Put	Bond Future	4258	4	4	4	0.00
08/06/2021	R035 On 04-November-21	10.60	Put	Bond Future	2801	3	3	3	350.00
08/06/2021	R035 On 04-November-21	10.11	Put	Bond Future	4293	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2021	R035 On 04-November-21	11.20	Put	Bond Future	1593	2	2	2	350.00
08/06/2021	R035 On 04-November-21	12.51	Put	Bond Future	376	0	0	0	0.00
08/06/2021	R035 On 04-November-21	12.52	Put	Bond Future	371	0	0	0	0.00
08/06/2021	R035 On 04-November-21	13.82	Put	Bond Future	55	0	0	0	400.00
08/06/2021	R035 On 03-February-22			Bond Future	10.47	92.8127	92.7131	92.8127	0.00
08/06/2021	R035 On 03-February-22	11.05	Call	Bond Future	6517	7	7	7	0.00
08/06/2021	R035 On 03-February-22	11.88	Call	Bond Future	10030	10	10	10	0.00
08/06/2021	R035 On 03-February-22	10.10	Call	Bond Future	3259	3	3	3	280.00
08/06/2021	R035 On 03-February-22	9.70	Call	Bond Future	2228	2	2	2	683.00
08/06/2021	R035 On 03-February-22	11.24	Call	Bond Future	7287	7	7	7	0.00
08/06/2021	R035 On 03-February-22	10.35	Call	Bond Future	4020	4	4	4	1,600.00
08/06/2021	R035 On 03-February-22	11.28	Call	Bond Future	7454	8	7	8	0.00
08/06/2021	R035 On 03-February-22	10.26	Call	Bond Future	3738	4	4	4	200.00
08/06/2021	R035 On 03-February-22	11.73	Call	Bond Future	9403	9	9	9	0.00
08/06/2021	R035 On 03-February-22	11.03	Call	Bond Future	6437	7	6	7	0.00
08/06/2021	R035 On 03-February-22	11.39	Call	Bond Future	7919	8	8	8	0.00
08/06/2021	R035 On 03-February-22	10.65	Call	Bond Future	5028	5	5	5	0.00
08/06/2021	R035 On 03-February-22	11.23	Call	Bond Future	7246	7	7	7	0.00
08/06/2021	R035 On 03-February-22	11.22	Call	Bond Future	7204	7	7	7	0.00
08/06/2021	R035 On 03-February-22	11.22	Put	Bond Future	2552	3	3	3	0.00
08/06/2021	R035 On 03-February-22	11.23	Put	Bond Future	2534	3	3	3	0.00
08/06/2021	R035 On 03-February-22	11.39	Put	Bond Future	2259	2	2	2	683.00
08/06/2021	R035 On 03-February-22	11.73	Put	Bond Future	1781	2	2	2	280.00
08/06/2021	R035 On 03-February-22	11.28	Put	Bond Future	2444	2	2	2	200.00
08/06/2021	R035 On 03-February-22	10.26	Put	Bond Future	5118	5	5	5	0.00
08/06/2021	R035 On 03-February-22	11.05	Put	Bond Future	2889	3	3	3	1,600.00
08/06/2021	R035 On 03-February-22	10.35	Put	Bond Future	4809	5	5	5	0.00
08/06/2021	R035 On 03-February-22	11.24	Put	Bond Future	2515	2	3	2	0.00
08/06/2021	R035 On 03-February-22	10.65	Put	Bond Future	3884	4	4	4	683.00
08/06/2021	R035 On 03-February-22	9.70	Put	Bond Future	7416	7	7	7	0.00
08/06/2021	R035 On 03-February-22	11.88	Put	Bond Future	1564	2	2	2	1,800.00
08/06/2021	R035 On 03-February-22	11.03	Put	Bond Future	2932	3	3	3	280.00
08/06/2021	R035 On 03-February-22	10.10	Put	Bond Future	5705	6	6	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
08/06/2021	R035 On 05-May-22			Bond Future	10.67	89.4333	89.3320	89.4333	0.00
08/06/2021	R035 On 05-May-22	11.65	Call	Bond Future	8461	9	8	9	0.00
08/06/2021	R035 On 05-May-22	11.64	Call	Bond Future	8420	8	8	8	0.00
08/06/2021	R035 On 05-May-22	11.63	Call	Bond Future	8379	8	8	8	0.00
08/06/2021	R035 On 05-May-22	11.63	Put	Bond Future	2610	3	3	3	0.00
08/06/2021	R035 On 05-May-22	11.64	Put	Bond Future	2594	3	3	3	0.00
08/06/2021	R035 On 05-May-22	11.65	Put	Bond Future	2578	3	3	3	0.00
08/06/2021	R186 On 05-August-21			Bond Future	8.46	115.0942	110.0952	115.0942	91,394.00
08/06/2021	R186 On 05-August-21	8.63	Call	Bond Future	1834	6	2	6	0.00
08/06/2021	R186 On 05-August-21	8.62	Call	Bond Future	1808	6	2	6	0.00
08/06/2021	R186 On 05-August-21	8.61	Call	Bond Future	1783	6	2	6	0.00
08/06/2021	R186 On 05-August-21	8.61	Put	Bond Future	1109	0	1	0	0.00
08/06/2021	R186 On 05-August-21	8.62	Put	Bond Future	1090	0	1	0	0.00
08/06/2021	R186 On 05-August-21	8.63	Put	Bond Future	1072	0	1	0	0.00
08/06/2021	R186 On 04-November-21			Bond Future	8.71	116.3532	111.2981	116.3532	0.00
08/06/2021	R186 On 04-November-21	8.11	Call	Bond Future	972	4	1	4	0.00
08/06/2021	R186 On 04-November-21	8.77	Call	Bond Future	2217	6	2	6	0.00
08/06/2021	R186 On 04-November-21	7.77	Call	Bond Future	573	3	1	3	0.00
08/06/2021	R186 On 04-November-21	8.10	Call	Bond Future	957	3	1	3	0.00
08/06/2021	R186 On 04-November-21	8.09	Call	Bond Future	943	3	1	3	0.00
08/06/2021	R186 On 04-November-21	8.09	Put	Bond Future	3605	1	4	1	0.00
08/06/2021	R186 On 04-November-21	8.10	Put	Bond Future	3575	1	4	1	0.00
08/06/2021	R186 On 04-November-21	8.77	Put	Bond Future	1953	0	2	0	15,177.00
08/06/2021	R186 On 04-November-21	8.11	Put	Bond Future	3546	1	4	1	0.00
08/06/2021	R186 On 04-November-21	7.77	Put	Bond Future	4646	2	5	2	15,177.00
08/06/2021	R186 On 03-February-22			Bond Future	8.98	112.4100	107.2939	112.4100	0.00
08/06/2021	R186 On 03-February-22	7.29	Call	Bond Future	304	2	0	2	0.00
08/06/2021	R186 On 03-February-22	7.28	Call	Bond Future	299	1	0	1	0.00
08/06/2021	R186 On 03-February-22	7.30	Call	Bond Future	309	2	0	2	0.00
08/06/2021	R186 On 03-February-22	7.30	Put	Bond Future	7319	3	7	3	0.00
08/06/2021	R186 On 03-February-22	7.28	Put	Bond Future	7396	3	7	3	0.00
08/06/2021	R186 On 03-February-22	7.29	Put	Bond Future	7358	3	7	3	0.00

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08/06/2021	R186 On 05-May-22			Bond Future	9.27	113.7405	108.5633	113.7405	0.00
08/06/2021	R186 On 05-May-22	8.31	Call	Bond Future	1144	3	1	3	0.00
08/06/2021	R186 On 05-May-22	8.30	Call	Bond Future	1131	3	1	3	0.00
08/06/2021	R186 On 05-May-22	8.32	Call	Bond Future	1156	3	1	3	0.00
08/06/2021	R186 On 05-May-22	8.32	Put	Bond Future	4828	2	5	2	0.00
08/06/2021	R186 On 05-May-22	8.30	Put	Bond Future	4883	2	5	2	0.00
08/06/2021	R186 On 05-May-22	8.31	Put	Bond Future	4855	2	5	2	0.00
08/06/2021	R197 On 05-August-21			Bond Future	321.25	321.2140	321.2497	321.2140	1,120.00
08/06/2021	R197 On 04-November-21			Bond Future	324.84	324.8055	324.8374	324.8055	0.00
08/06/2021	R197 On 03-February-22			Bond Future	320.48	320.5158	320.4775	320.5158	0.00
08/06/2021	R197 On 05-May-22			Bond Future	324.34	324.3819	324.3413	324.3819	0.00
08/06/2021	R202 On 05-August-21			Bond Future	238.03	237.9883	238.0314	237.9883	9,436.00
08/06/2021	R202 On 04-November-21			Bond Future	240.69	240.6491	240.6896	240.6491	0.00
08/06/2021	R202 On 03-February-22			Bond Future	239.17	239.1708	239.1722	239.1708	0.00
08/06/2021	R202 On 05-May-22			Bond Future	242.06	242.0551	242.0554	242.0551	0.00
08/06/2021	R209 On 05-August-21			Bond Future	10.00	73.7888	73.7362	73.7888	28,639.00
08/06/2021	R209 On 05-August-21	11.80	Call	Bond Future	9857	10	10	10	0.00
08/06/2021	R209 On 05-August-21	11.79	Call	Bond Future	9811	10	10	10	0.00
08/06/2021	R209 On 05-August-21	11.81	Call	Bond Future	9903	10	10	10	0.00
08/06/2021	R209 On 05-August-21	11.81	Put	Bond Future	120	0	0	0	0.00
08/06/2021	R209 On 05-August-21	11.79	Put	Bond Future	126	0	0	0	0.00
08/06/2021	R209 On 05-August-21	11.80	Put	Bond Future	123	0	0	0	0.00
08/06/2021	R209 On 04-November-21			Bond Future	10.17	71.4559	71.4018	71.4559	4,375.00
08/06/2021	R209 On 04-November-21	9.50	Call	Bond Future	1767	2	2	2	6,000.00
08/06/2021	R209 On 04-November-21	12.18	Call	Bond Future	11013	11	11	11	0.00
08/06/2021	R209 On 04-November-21	12.00	Call	Bond Future	10284	10	10	10	0.00
08/06/2021	R209 On 04-November-21	10.50	Call	Bond Future	4490	5	4	5	0.00
08/06/2021	R209 On 04-November-21	12.19	Call	Bond Future	11054	11	11	11	0.00
08/06/2021	R209 On 04-November-21	12.17	Call	Bond Future	10972	11	11	11	0.00
08/06/2021	R209 On 04-November-21	12.19	Put	Bond Future	472	0	0	0	0.00
08/06/2021	R209 On 04-November-21	12.00	Put	Bond Future	594	1	1	1	9,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2021	R209 On 04-November-21	12.18	Put	Bond Future	477	0	0	0	0.00
08/06/2021	R209 On 04-November-21	12.17	Put	Bond Future	483	0	0	0	0.00
08/06/2021	R209 On 04-November-21	10.50	Put	Bond Future	2567	3	3	3	12,500.00
08/06/2021	R209 On 04-November-21	9.50	Put	Bond Future	5827	6	6	6	0.00
08/06/2021	R209 On 03-February-22			Bond Future	10.33	72.2786	72.2219	72.2786	0.00
08/06/2021	R209 On 03-February-22	11.04	Call	Bond Future	6260	6	6	6	0.00
08/06/2021	R209 On 03-February-22	11.03	Call	Bond Future	6225	6	6	6	0.00
08/06/2021	R209 On 03-February-22	11.02	Call	Bond Future	6189	6	6	6	0.00
08/06/2021	R209 On 03-February-22	11.02	Put	Bond Future	2412	2	2	2	0.00
08/06/2021	R209 On 03-February-22	11.03	Put	Bond Future	2394	2	2	2	0.00
08/06/2021	R209 On 03-February-22	11.04	Put	Bond Future	2377	2	2	2	0.00
08/06/2021	R209 On 05-May-22			Bond Future	10.50	69.9928	69.9351	69.9928	0.00
08/06/2021	R209 On 05-May-22	11.45	Call	Bond Future	7438	7	7	7	0.00
08/06/2021	R209 On 05-May-22	11.44	Call	Bond Future	7402	7	7	7	0.00
08/06/2021	R209 On 05-May-22	11.43	Call	Bond Future	7367	7	7	7	0.00
08/06/2021	R209 On 05-May-22	11.43	Put	Bond Future	2457	2	2	2	0.00
08/06/2021	R209 On 05-May-22	11.44	Put	Bond Future	2442	2	2	2	0.00
08/06/2021	R209 On 05-May-22	11.45	Put	Bond Future	2428	2	2	2	0.00
08/06/2021	R210 On 05-August-21			Bond Future	210.17	210.1996	210.1674	210.1996	1,486.00
08/06/2021	R210 On 04-November-21			Bond Future	209.73	209.8088	209.7269	209.8088	0.00
08/06/2021	R210 On 03-February-22			Bond Future	212.18	212.2731	212.1847	212.2731	0.00
08/06/2021	R210 On 05-May-22			Bond Future	211.90	212.0334	211.9000	212.0334	0.00
08/06/2021	R212 On 05-August-21			Bond Future	172.53	172.5108	172.5270	172.5108	1,803.00
08/06/2021	R212 On 04-November-21			Bond Future	174.45	174.4399	174.4541	174.4399	0.00
08/06/2021	R213 On 05-August-21			Bond Future	9.15	89.3962	89.6103	89.3962	9,043.00
08/06/2021	R213 On 05-August-21	10.86	Call	Bond Future	9199	9	9	9	0.00
08/06/2021	R213 On 05-August-21	10.14	Call	Bond Future	5846	6	6	6	0.00
08/06/2021	R213 On 05-August-21	10.78	Call	Bond Future	8822	9	9	9	0.00
08/06/2021	R213 On 05-August-21	10.85	Call	Bond Future	9151	9	9	9	0.00
08/06/2021	R213 On 05-August-21	10.84	Call	Bond Future	9104	9	9	9	0.00
08/06/2021	R213 On 05-August-21	9.34	Call	Bond Future	2638	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
08/06/2021	R213 On 05-August-21	10.84	Put	Bond Future	100	0	0	0	0.00
08/06/2021	R213 On 05-August-21	10.14	Put	Bond Future	415	0	0	0	0.00
08/06/2021	R213 On 05-August-21	9.34	Put	Bond Future	1560	2	2	2	0.00
08/06/2021	R213 On 05-August-21	10.85	Put	Bond Future	98	0	0	0	0.00
08/06/2021	R213 On 05-August-21	10.78	Put	Bond Future	116	0	0	0	0.00
08/06/2021	R213 On 05-August-21	10.86	Put	Bond Future	96	0	0	0	0.00
08/06/2021	R213 On 04-November-21			Bond Future	9.33	86.8447	87.0600	86.8447	0.00
08/06/2021	R213 On 04-November-21	11.10	Call	Bond Future	9624	9	10	9	0.00
08/06/2021	R213 On 04-November-21	11.09	Call	Bond Future	9583	9	10	9	0.00
08/06/2021	R213 On 04-November-21	11.11	Call	Bond Future	9666	9	10	9	0.00
08/06/2021	R213 On 04-November-21	11.09	Put	Bond Future	480	1	0	1	0.00
08/06/2021	R213 On 04-November-21	11.10	Put	Bond Future	474	1	0	1	0.00
08/06/2021	R213 On 04-November-21	11.11	Put	Bond Future	468	0	0	0	0.00
08/06/2021	R213 On 03-February-22			Bond Future	9.52	87.8442	88.0597	87.8442	0.00
08/06/2021	R213 On 03-February-22	10.17	Call	Bond Future	5581	5	6	5	0.00
08/06/2021	R213 On 03-February-22	9.76	Call	Bond Future	4255	4	4	4	0.00
08/06/2021	R213 On 03-February-22	9.15	Call	Bond Future	2614	3	3	3	220.00
08/06/2021	R213 On 03-February-22	10.60	Call	Bond Future	7140	7	7	7	0.00
08/06/2021	R213 On 03-February-22	9.22	Call	Bond Future	2781	3	3	3	430.00
08/06/2021	R213 On 03-February-22	10.25	Call	Bond Future	5858	6	6	6	0.00
08/06/2021	R213 On 03-February-22	10.15	Call	Bond Future	5512	5	6	5	0.00
08/06/2021	R213 On 03-February-22	9.58	Call	Bond Future	3730	4	4	4	0.00
08/06/2021	R213 On 03-February-22	9.97	Call	Bond Future	4911	5	5	5	0.00
08/06/2021	R213 On 03-February-22	9.96	Call	Bond Future	4879	5	5	5	0.00
08/06/2021	R213 On 03-February-22	8.80	Call	Bond Future	1869	2	2	2	102.00
08/06/2021	R213 On 03-February-22	8.63	Call	Bond Future	1579	2	2	2	200.00
08/06/2021	R213 On 03-February-22	9.98	Call	Bond Future	4943	5	5	5	0.00
08/06/2021	R213 On 03-February-22	10.67	Call	Bond Future	7405	7	7	7	0.00
08/06/2021	R213 On 03-February-22	10.00	Call	Bond Future	5008	5	5	5	0.00
08/06/2021	R213 On 03-February-22	10.00	Put	Bond Future	2452	3	2	3	430.00
08/06/2021	R213 On 03-February-22	9.22	Put	Bond Future	4394	5	4	5	0.00
08/06/2021	R213 On 03-February-22	8.80	Put	Bond Future	5839	6	6	6	0.00
08/06/2021	R213 On 03-February-22	10.67	Put	Bond Future	1473	2	1	2	220.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2021	R213 On 03-February-22	10.60	Put	Bond Future	1552	2	2	2	430.00
08/06/2021	R213 On 03-February-22	9.98	Put	Bond Future	2491	3	2	3	0.00
08/06/2021	R213 On 03-February-22	9.58	Put	Bond Future	3385	3	3	3	200.00
08/06/2021	R213 On 03-February-22	8.63	Put	Bond Future	6526	7	7	7	0.00
08/06/2021	R213 On 03-February-22	9.96	Put	Bond Future	2530	3	3	3	0.00
08/06/2021	R213 On 03-February-22	9.97	Put	Bond Future	2510	3	3	3	0.00
08/06/2021	R213 On 03-February-22	10.15	Put	Bond Future	2184	2	2	2	200.00
08/06/2021	R213 On 03-February-22	10.25	Put	Bond Future	2021	2	2	2	102.00
08/06/2021	R213 On 03-February-22	9.76	Put	Bond Future	2953	3	3	3	102.00
08/06/2021	R213 On 03-February-22	10.17	Put	Bond Future	2151	2	2	2	220.00
08/06/2021	R213 On 03-February-22	9.15	Put	Bond Future	4614	5	5	5	0.00
08/06/2021	R213 On 05-May-22			Bond Future	9.70	85.3518	85.5693	85.3518	0.00
08/06/2021	R213 On 05-May-22	10.64	Call	Bond Future	6787	7	7	7	0.00
08/06/2021	R213 On 05-May-22	10.65	Call	Bond Future	6822	7	7	7	0.00
08/06/2021	R213 On 05-May-22	10.63	Call	Bond Future	6752	7	7	7	0.00
08/06/2021	R213 On 05-May-22	10.65	Put	Bond Future	2052	2	2	2	0.00
08/06/2021	R213 On 05-May-22	10.63	Put	Bond Future	2079	2	2	2	0.00
08/06/2021	R213 On 05-May-22	10.64	Put	Bond Future	2065	2	2	2	0.00
08/06/2021	R214 On 05-August-21			Bond Future	10.42	70.5723	70.4557	70.5723	17,880.00
08/06/2021	R214 On 05-August-21	12.02	Call	Bond Future	9030	9	9	9	0.00
08/06/2021	R214 On 05-August-21	12.03	Call	Bond Future	9075	9	9	9	0.00
08/06/2021	R214 On 05-August-21	12.01	Call	Bond Future	8985	9	9	9	0.00
08/06/2021	R214 On 05-August-21	12.03	Put	Bond Future	220	0	0	0	0.00
08/06/2021	R214 On 05-August-21	12.01	Put	Bond Future	228	0	0	0	0.00
08/06/2021	R214 On 05-August-21	12.02	Put	Bond Future	224	0	0	0	0.00
08/06/2021	R214 On 04-November-21			Bond Future	10.58	68.0670	67.9482	68.0670	0.00
08/06/2021	R214 On 04-November-21	12.48	Call	Bond Future	10640	11	11	11	0.00
08/06/2021	R214 On 04-November-21	12.47	Call	Bond Future	10601	11	11	11	0.00
08/06/2021	R214 On 04-November-21	12.46	Call	Bond Future	10562	11	11	11	0.00
08/06/2021	R214 On 04-November-21	12.46	Put	Bond Future	652	1	1	1	0.00
08/06/2021	R214 On 04-November-21	12.48	Put	Bond Future	637	1	1	1	0.00
08/06/2021	R214 On 04-November-21	12.47	Put	Bond Future	644	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
08/06/2021	R214 On 03-February-22			Bond Future	10.75	68.8505	68.7285	68.8505	0.00
08/06/2021	R214 On 03-February-22	11.40	Call	Bond Future	6321	6	6	6	0.00
08/06/2021	R214 On 03-February-22	11.39	Call	Bond Future	6286	6	6	6	0.00
08/06/2021	R214 On 03-February-22	11.41	Call	Bond Future	6356	6	6	6	0.00
08/06/2021	R214 On 03-February-22	11.39	Put	Bond Future	2707	3	3	3	0.00
08/06/2021	R214 On 03-February-22	11.40	Put	Bond Future	2689	3	3	3	0.00
08/06/2021	R214 On 03-February-22	11.41	Put	Bond Future	2671	3	3	3	0.00
08/06/2021	R214 On 05-May-22			Bond Future	10.92	66.3857	66.2620	66.3857	0.00
08/06/2021	R214 On 05-May-22	11.74	Call	Bond Future	7204	7	7	7	0.00
08/06/2021	R214 On 05-May-22	11.73	Call	Bond Future	7170	7	7	7	0.00
08/06/2021	R214 On 05-May-22	11.75	Call	Bond Future	7239	7	7	7	0.00
08/06/2021	R214 On 05-May-22	11.73	Put	Bond Future	2780	3	3	3	0.00
08/06/2021	R214 On 05-May-22	11.74	Put	Bond Future	2763	3	3	3	0.00
08/06/2021	R214 On 05-May-22	11.75	Put	Bond Future	2747	3	3	3	0.00
08/06/2021	R248 On 05-August-21			Bond Future	10.42	89.0491	88.9807	89.0491	171,004.00
08/06/2021	R248 On 05-August-21	12.51	Call	Bond Future	14016	14	14	14	0.00
08/06/2021	R248 On 05-August-21	12.50	Call	Bond Future	13960	14	14	14	0.00
08/06/2021	R248 On 05-August-21	10.00	Call	Bond Future	1273	1	1	1	0.00
08/06/2021	R248 On 05-August-21	10.50	Call	Bond Future	3044	3	3	3	0.00
08/06/2021	R248 On 05-August-21	12.52	Call	Bond Future	14071	14	14	14	0.00
08/06/2021	R248 On 05-August-21	10.30	Call	Bond Future	2243	2	2	2	1,300.00
08/06/2021	R248 On 05-August-21	11.20	Call	Bond Future	6557	7	7	7	0.00
08/06/2021	R248 On 05-August-21	10.90	Call	Bond Future	4933	5	5	5	1,300.00
08/06/2021	R248 On 05-August-21	10.60	Call	Bond Future	3480	4	3	4	0.00
08/06/2021	R248 On 05-August-21	10.60	Put	Bond Future	2059	2	2	2	0.00
08/06/2021	R248 On 05-August-21	10.90	Put	Bond Future	1293	1	1	1	0.00
08/06/2021	R248 On 05-August-21	10.50	Put	Bond Future	2386	2	2	2	0.00
08/06/2021	R248 On 05-August-21	12.50	Put	Bond Future	65	0	0	0	0.00
08/06/2021	R248 On 05-August-21	11.20	Put	Bond Future	800	1	1	1	0.00
08/06/2021	R248 On 05-August-21	12.51	Put	Bond Future	64	0	0	0	0.00
08/06/2021	R248 On 05-August-21	10.30	Put	Bond Future	3148	3	3	3	0.00
08/06/2021	R248 On 05-August-21	10.00	Put	Bond Future	4618	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
08/06/2021	R248 On 05-August-21	12.52	Put	Bond Future	62	0	0	0	0.00
08/06/2021	R248 On 04-November-21			Bond Future	10.58	85.6116	85.5412	85.6116	0.00
08/06/2021	R248 On 04-November-21	10.30	Call	Bond Future	3113	3	3	3	1,200.00
08/06/2021	R248 On 04-November-21	9.60	Call	Bond Future	1289	1	1	1	1,200.00
08/06/2021	R248 On 04-November-21	12.84	Call	Bond Future	14943	15	15	15	0.00
08/06/2021	R248 On 04-November-21	12.83	Call	Bond Future	14894	15	15	15	0.00
08/06/2021	R248 On 04-November-21	12.85	Call	Bond Future	14991	15	15	15	0.00
08/06/2021	R248 On 04-November-21	12.85	Put	Bond Future	408	0	0	0	0.00
08/06/2021	R248 On 04-November-21	12.83	Put	Bond Future	419	0	0	0	0.00
08/06/2021	R248 On 04-November-21	12.84	Put	Bond Future	414	0	0	0	0.00
08/06/2021	R248 On 04-November-21	9.60	Put	Bond Future	9313	9	9	9	0.00
08/06/2021	R248 On 04-November-21	10.30	Put	Bond Future	5261	5	5	5	0.00
08/06/2021	R248 On 03-February-22			Bond Future	10.75	86.5970	86.5236	86.5970	0.00
08/06/2021	R248 On 03-February-22	11.49	Call	Bond Future	7992	8	8	8	0.00
08/06/2021	R248 On 03-February-22	11.48	Call	Bond Future	7946	8	8	8	0.00
08/06/2021	R248 On 03-February-22	11.47	Call	Bond Future	7902	8	8	8	0.00
08/06/2021	R248 On 03-February-22	11.49	Put	Bond Future	2799	3	3	3	0.00
08/06/2021	R248 On 03-February-22	11.47	Put	Bond Future	2840	3	3	3	0.00
08/06/2021	R248 On 03-February-22	11.48	Put	Bond Future	2819	3	3	3	0.00
08/06/2021	R248 On 05-May-22			Bond Future	10.91	83.2071	83.1324	83.2071	0.00
08/06/2021	R248 On 05-May-22	11.81	Call	Bond Future	9018	9	9	9	0.00
08/06/2021	R248 On 05-May-22	11.80	Call	Bond Future	8974	9	9	9	0.00
08/06/2021	R248 On 05-May-22	11.79	Call	Bond Future	8930	9	9	9	0.00
08/06/2021	R248 On 05-May-22	11.79	Put	Bond Future	3013	3	3	3	0.00
08/06/2021	R248 On 05-May-22	11.81	Put	Bond Future	2975	3	3	3	0.00
08/06/2021	R248 On 05-May-22	11.80	Put	Bond Future	2994	3	3	3	0.00