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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/09/2021 TO: 08/09/2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2021	2025 On 04-November-21			Bond Future	155.62	155.5066	155.6181	155.5066	4,840.00
08/09/2021	2025 On 03-February-22			Bond Future	155.84	155.7273	155.8383	155.7273	0.00
08/09/2021	2025 On 05-May-22			Bond Future	157.70	157.5862	157.6978	157.5862	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
08/09/2021	2025 On 04-August-22			Bond Future	158.02	157.9065	158.0187	157.9065	0.00
08/09/2021	2029 On 04-November-21			Bond Future	114.88	114.7042	114.8800	114.7042	2,964.00
08/09/2021	2029 On 03-February-22			Bond Future	116.21	116.0335	116.2103	116.0335	0.00
08/09/2021	2029 On 05-May-22			Bond Future	116.40	116.2209	116.3990	116.2209	0.00
08/09/2021	2029 On 04-August-22			Bond Future	117.83	117.6485	117.8284	117.6485	0.00
08/09/2021	2030 On 04-November-21			Bond Future	8.93	96.6490	96.8542	96.6490	99,404.00
08/09/2021	2030 On 04-November-21	10.61	Call	Bond Future	8802	9	9	9	0.00
08/09/2021	2030 On 04-November-21	10.59	Call	Bond Future	8706	9	9	9	0.00
08/09/2021	2030 On 04-November-21	8.77	Call	Bond Future	1080	1	1	1	300.00
08/09/2021	2030 On 04-November-21	11.44	Call	Bond Future	12715	13	13	13	0.00
08/09/2021	2030 On 04-November-21	8.75	Call	Bond Future	1034	1	1	1	3,250.00
08/09/2021	2030 On 04-November-21	9.30	Call	Bond Future	2749	3	3	3	0.00
08/09/2021	2030 On 04-November-21	9.90	Call	Bond Future	5389	5	5	5	29.00
08/09/2021	2030 On 04-November-21	10.60	Call	Bond Future	8754	9	9	9	0.00
08/09/2021	2030 On 04-November-21	8.27	Call	Bond Future	275	0	0	0	300.00
08/09/2021	2030 On 04-November-21	11.26	Call	Bond Future	11883	12	12	12	0.00
08/09/2021	2030 On 04-November-21	9.20	Call	Bond Future	2372	2	2	2	29.00
08/09/2021	2030 On 04-November-21	9.35	Call	Bond Future	2947	3	3	3	0.00
08/09/2021	2030 On 04-November-21	9.35	Put	Bond Future	637	1	1	1	9,100.00
08/09/2021	2030 On 04-November-21	9.30	Put	Bond Future	708	1	1	1	0.00
08/09/2021	2030 On 04-November-21	8.77	Put	Bond Future	1954	2	2	2	0.00
08/09/2021	2030 On 04-November-21	11.44	Put	Bond Future	2	0	0	0	300.00
08/09/2021	2030 On 04-November-21	10.60	Put	Bond Future	30	0	0	0	0.00
08/09/2021	2030 On 04-November-21	10.59	Put	Bond Future	31	0	0	0	0.00
08/09/2021	2030 On 04-November-21	8.27	Put	Bond Future	4008	4	4	4	0.00
08/09/2021	2030 On 04-November-21	9.20	Put	Bond Future	872	1	1	1	0.00
08/09/2021	2030 On 04-November-21	8.75	Put	Bond Future	2020	2	2	2	0.00
08/09/2021	2030 On 04-November-21	11.26	Put	Bond Future	4	0	0	0	29.00
08/09/2021	2030 On 04-November-21	9.90	Put	Bond Future	183	0	0	0	0.00
08/09/2021	2030 On 04-November-21	10.61	Put	Bond Future	29	0	0	0	0.00
08/09/2021	2030 On 03-February-22			Bond Future	9.12	93.7414	93.9479	93.7414	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
08/09/2021	2030 On 03-February-22	9.44	Call	Bond Future	3247	3	3	3	0.00
08/09/2021	2030 On 03-February-22	9.43	Call	Bond Future	3214	3	3	3	0.00
08/09/2021	2030 On 03-February-22	9.78	Call	Bond Future	4476	4	4	4	0.00
08/09/2021	2030 On 03-February-22	10.85	Call	Bond Future	8992	9	9	9	0.00
08/09/2021	2030 On 03-February-22	9.60	Call	Bond Future	3804	4	4	4	1,000.00
08/09/2021	2030 On 03-February-22	9.45	Call	Bond Future	3280	3	3	3	0.00
08/09/2021	2030 On 03-February-22	9.35	Call	Bond Future	2954	3	3	3	0.00
08/09/2021	2030 On 03-February-22	8.39	Call	Bond Future	736	1	1	1	101.00
08/09/2021	2030 On 03-February-22	8.85	Call	Bond Future	1584	2	2	2	1,000.00
08/09/2021	2030 On 03-February-22	8.85	Put	Bond Future	3018	3	3	3	0.00
08/09/2021	2030 On 03-February-22	9.35	Put	Bond Future	1705	2	2	2	101.00
08/09/2021	2030 On 03-February-22	8.39	Put	Bond Future	4726	5	5	5	0.00
08/09/2021	2030 On 03-February-22	9.45	Put	Bond Future	1507	2	2	2	0.00
08/09/2021	2030 On 03-February-22	10.85	Put	Bond Future	256	0	0	0	1,000.00
08/09/2021	2030 On 03-February-22	9.60	Put	Bond Future	1250	1	1	1	0.00
08/09/2021	2030 On 03-February-22	9.78	Put	Bond Future	997	1	1	1	101.00
08/09/2021	2030 On 03-February-22	9.43	Put	Bond Future	1545	2	2	2	0.00
08/09/2021	2030 On 03-February-22	9.44	Put	Bond Future	1526	2	2	2	0.00
08/09/2021	2030 On 05-May-22			Bond Future	9.31	94.8387	95.0471	94.8387	0.00
08/09/2021	2030 On 05-May-22	10.20	Call	Bond Future	5703	6	6	6	0.00
08/09/2021	2030 On 05-May-22	10.19	Call	Bond Future	5666	5	6	5	0.00
08/09/2021	2030 On 05-May-22	9.35	Call	Bond Future	2898	3	3	3	0.00
08/09/2021	2030 On 05-May-22	8.89	Call	Bond Future	1785	2	2	2	1,800.00
08/09/2021	2030 On 05-May-22	11.04	Call	Bond Future	9005	9	9	9	0.00
08/09/2021	2030 On 05-May-22	8.81	Call	Bond Future	1622	2	2	2	200.00
08/09/2021	2030 On 05-May-22	7.73	Call	Bond Future	330	0	0	0	200.00
08/09/2021	2030 On 05-May-22	10.21	Call	Bond Future	5740	6	6	6	0.00
08/09/2021	2030 On 05-May-22	9.95	Call	Bond Future	4796	5	5	5	0.00
08/09/2021	2030 On 05-May-22	8.47	Call	Bond Future	1030	1	1	1	1,073.00
08/09/2021	2030 On 05-May-22	8.14	Call	Bond Future	627	1	1	1	1,800.00
08/09/2021	2030 On 05-May-22	8.89	Put	Bond Future	4005	4	4	4	0.00
08/09/2021	2030 On 05-May-22	8.81	Put	Bond Future	4270	4	4	4	0.00
08/09/2021	2030 On 05-May-22	8.14	Put	Bond Future	6957	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
08/09/2021	2030 On 05-May-22	10.21	Put	Bond Future	1239	1	1	1	0.00
08/09/2021	2030 On 05-May-22	7.73	Put	Bond Future	9001	9	9	9	0.00
08/09/2021	2030 On 05-May-22	11.04	Put	Bond Future	587	1	1	1	1,800.00
08/09/2021	2030 On 05-May-22	9.35	Put	Bond Future	2704	3	3	3	1,073.00
08/09/2021	2030 On 05-May-22	8.47	Put	Bond Future	5524	6	6	6	0.00
08/09/2021	2030 On 05-May-22	10.19	Put	Bond Future	1262	1	1	1	0.00
08/09/2021	2030 On 05-May-22	9.95	Put	Bond Future	1569	2	2	2	1,073.00
08/09/2021	2030 On 05-May-22	10.20	Put	Bond Future	1250	1	1	1	200.00
08/09/2021	2030 On 04-August-22			Bond Future	9.53	91.9299	92.1405	91.9299	0.00
08/09/2021	2030 On 04-August-22	9.55	Call	Bond Future	3221	3	3	3	0.00
08/09/2021	2030 On 04-August-22	9.54	Call	Bond Future	3194	3	3	3	0.00
08/09/2021	2030 On 04-August-22	9.56	Call	Bond Future	3247	3	3	3	0.00
08/09/2021	2030 On 04-August-22	9.56	Put	Bond Future	3075	3	3	3	0.00
08/09/2021	2030 On 04-August-22	9.54	Put	Bond Future	3122	3	3	3	0.00
08/09/2021	2030 On 04-August-22	9.55	Put	Bond Future	3099	3	3	3	0.00
08/09/2021	2032 On 04-November-21			Bond Future	9.60	91.8810	92.1080	91.8810	126,478.00
08/09/2021	2032 On 04-November-21	11.71	Call	Bond Future	11722	11	12	11	0.00
08/09/2021	2032 On 04-November-21	9.33	Call	Bond Future	878	1	1	1	700.00
08/09/2021	2032 On 04-November-21	12.81	Call	Bond Future	17023	17	17	17	0.00
08/09/2021	2032 On 04-November-21	11.69	Call	Bond Future	11622	11	12	11	0.00
08/09/2021	2032 On 04-November-21	9.83	Call	Bond Future	2416	2	2	2	700.00
08/09/2021	2032 On 04-November-21	11.70	Call	Bond Future	11672	11	12	11	0.00
08/09/2021	2032 On 04-November-21	11.71	Put	Bond Future	11	0	0	0	0.00
08/09/2021	2032 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	700.00
08/09/2021	2032 On 04-November-21	9.83	Put	Bond Future	1055	1	1	1	0.00
08/09/2021	2032 On 04-November-21	11.69	Put	Bond Future	12	0	0	0	0.00
08/09/2021	2032 On 04-November-21	9.33	Put	Bond Future	2573	3	3	3	0.00
08/09/2021	2032 On 04-November-21	11.70	Put	Bond Future	11	0	0	0	0.00
08/09/2021	2032 On 03-February-22			Bond Future	9.80	92.9235	93.1520	92.9235	0.00
08/09/2021	2032 On 03-February-22	10.44	Call	Bond Future	4916	5	5	5	0.00
08/09/2021	2032 On 03-February-22	10.45	Call	Bond Future	4959	5	5	5	0.00
08/09/2021	2032 On 03-February-22	8.91	Call	Bond Future	569	1	1	1	198.00

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08/09/2021	2032 On 03-February-22	10.14	Call	Bond Future	3715	4	4	4	0.00
08/09/2021	2032 On 03-February-22	9.14	Call	Bond Future	926	1	1	1	97.00
08/09/2021	2032 On 03-February-22	10.95	Call	Bond Future	7165	7	7	7	0.00
08/09/2021	2032 On 03-February-22	10.35	Call	Bond Future	4543	4	5	4	0.00
08/09/2021	2032 On 03-February-22	9.57	Call	Bond Future	1886	2	2	2	1,050.00
08/09/2021	2032 On 03-February-22	9.62	Call	Bond Future	2020	2	2	2	210.00
08/09/2021	2032 On 03-February-22	10.42	Call	Bond Future	4833	5	5	5	0.00
08/09/2021	2032 On 03-February-22	10.66	Call	Bond Future	5864	6	6	6	0.00
08/09/2021	2032 On 03-February-22	10.43	Call	Bond Future	4874	5	5	5	0.00
08/09/2021	2032 On 03-February-22	9.81	Call	Bond Future	2578	2	3	2	0.00
08/09/2021	2032 On 03-February-22	9.58	Call	Bond Future	1912	2	2	2	400.00
08/09/2021	2032 On 03-February-22	11.13	Call	Bond Future	7993	8	8	8	0.00
08/09/2021	2032 On 03-February-22	10.53	Call	Bond Future	5299	5	5	5	0.00
08/09/2021	2032 On 03-February-22	10.65	Call	Bond Future	5820	6	6	6	0.00
08/09/2021	2032 On 03-February-22	9.67	Call	Bond Future	2160	2	2	2	0.00
08/09/2021	2032 On 03-February-22	10.65	Put	Bond Future	949	1	1	1	1,050.00
08/09/2021	2032 On 03-February-22	10.53	Put	Bond Future	1091	1	1	1	210.00
08/09/2021	2032 On 03-February-22	11.13	Put	Bond Future	539	1	1	1	210.00
08/09/2021	2032 On 03-February-22	9.81	Put	Bond Future	2494	3	2	3	198.00
08/09/2021	2032 On 03-February-22	8.91	Put	Bond Future	6021	6	6	6	0.00
08/09/2021	2032 On 03-February-22	10.43	Put	Bond Future	1224	1	1	1	0.00
08/09/2021	2032 On 03-February-22	10.66	Put	Bond Future	938	1	1	1	97.00
08/09/2021	2032 On 03-February-22	10.35	Put	Bond Future	1341	1	1	1	400.00
08/09/2021	2032 On 03-February-22	9.58	Put	Bond Future	3202	3	3	3	0.00
08/09/2021	2032 On 03-February-22	10.42	Put	Bond Future	1238	1	1	1	0.00
08/09/2021	2032 On 03-February-22	10.45	Put	Bond Future	1196	1	1	1	198.00
08/09/2021	2032 On 03-February-22	9.67	Put	Bond Future	2909	3	3	3	1,050.00
08/09/2021	2032 On 03-February-22	9.57	Put	Bond Future	3236	3	3	3	0.00
08/09/2021	2032 On 03-February-22	9.62	Put	Bond Future	3069	3	3	3	0.00
08/09/2021	2032 On 03-February-22	10.95	Put	Bond Future	667	1	1	1	400.00
08/09/2021	2032 On 03-February-22	10.14	Put	Bond Future	1709	2	2	2	97.00
08/09/2021	2032 On 03-February-22	9.14	Put	Bond Future	4921	5	5	5	0.00
08/09/2021	2032 On 03-February-22	10.44	Put	Bond Future	1210	1	1	1	0.00

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08/09/2021	2032 On 05-May-22			Bond Future	9.99	89.8647	90.0954	89.8647	0.00
08/09/2021	2032 On 05-May-22	11.04	Call	Bond Future	6983	7	7	7	0.00
08/09/2021	2032 On 05-May-22	11.02	Call	Bond Future	6900	7	7	7	0.00
08/09/2021	2032 On 05-May-22	10.18	Call	Bond Future	3716	4	4	4	780.00
08/09/2021	2032 On 05-May-22	9.58	Call	Bond Future	2018	2	2	2	780.00
08/09/2021	2032 On 05-May-22	11.03	Call	Bond Future	6942	7	7	7	0.00
08/09/2021	2032 On 05-May-22	11.18	Call	Bond Future	7572	7	8	7	0.00
08/09/2021	2032 On 05-May-22	11.18	Put	Bond Future	1088	1	1	1	780.00
08/09/2021	2032 On 05-May-22	11.03	Put	Bond Future	1240	1	1	1	0.00
08/09/2021	2032 On 05-May-22	11.02	Put	Bond Future	1251	1	1	1	0.00
08/09/2021	2032 On 05-May-22	10.18	Put	Bond Future	2647	3	3	3	0.00
08/09/2021	2032 On 05-May-22	9.58	Put	Bond Future	4426	5	4	5	0.00
08/09/2021	2032 On 05-May-22	11.04	Put	Bond Future	1229	1	1	1	0.00
08/09/2021	2032 On 04-August-22			Bond Future	10.20	90.8985	91.1317	90.8985	0.00
08/09/2021	2032 On 04-August-22	10.21	Call	Bond Future	3599	3	4	3	0.00
08/09/2021	2032 On 04-August-22	10.20	Call	Bond Future	3570	3	4	3	0.00
08/09/2021	2032 On 04-August-22	10.22	Call	Bond Future	3628	3	4	3	0.00
08/09/2021	2032 On 04-August-22	10.20	Put	Bond Future	3553	4	4	4	0.00
08/09/2021	2032 On 04-August-22	10.21	Put	Bond Future	3527	4	4	4	0.00
08/09/2021	2032 On 04-August-22	10.22	Put	Bond Future	3500	4	4	4	0.00
08/09/2021	2033 On 04-November-21			Bond Future	108.79	108.3899	108.7936	108.3899	8,979.00
08/09/2021	2033 On 03-February-22			Bond Future	110.05	109.6460	110.0532	109.6460	0.00
08/09/2021	2033 On 05-May-22			Bond Future	110.09	109.6769	110.0883	109.6769	0.00
08/09/2021	2033 On 04-August-22			Bond Future	111.44	111.0242	111.4403	111.0242	0.00
08/09/2021	2037 On 04-November-21			Bond Future	10.40	87.6544	87.9370	87.6544	121,572.00
08/09/2021	2037 On 04-November-21	12.82	Call	Bond Future	14260	14	14	14	0.00
08/09/2021	2037 On 04-November-21	12.81	Call	Bond Future	14209	14	14	14	0.00
08/09/2021	2037 On 04-November-21	12.83	Call	Bond Future	14311	14	14	14	0.00
08/09/2021	2037 On 04-November-21	12.30	Call	Bond Future	11541	11	12	11	0.00
08/09/2021	2037 On 04-November-21	11.49	Call	Bond Future	7105	7	7	7	600.00
08/09/2021	2037 On 04-November-21	12.30	Put	Bond Future	30	0	0	0	600.00

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08/09/2021	2037 On 04-November-21	11.49	Put	Bond Future	198	0	0	0	0.00
08/09/2021	2037 On 04-November-21	12.82	Put	Bond Future	6	0	0	0	0.00
08/09/2021	2037 On 04-November-21	12.81	Put	Bond Future	7	0	0	0	0.00
08/09/2021	2037 On 04-November-21	12.83	Put	Bond Future	6	0	0	0	0.00
08/09/2021	2037 On 03-February-22			Bond Future	10.59	84.3946	84.6794	84.3946	0.00
08/09/2021	2037 On 03-February-22	11.47	Call	Bond Future	6504	6	7	6	0.00
08/09/2021	2037 On 03-February-22	11.46	Call	Bond Future	6456	6	6	6	0.00
08/09/2021	2037 On 03-February-22	11.45	Call	Bond Future	6408	6	6	6	0.00
08/09/2021	2037 On 03-February-22	11.47	Put	Bond Future	986	1	1	1	0.00
08/09/2021	2037 On 03-February-22	11.45	Put	Bond Future	1009	1	1	1	0.00
08/09/2021	2037 On 03-February-22	11.46	Put	Bond Future	997	1	1	1	0.00
08/09/2021	2037 On 05-May-22			Bond Future	10.78	85.3826	85.6703	85.3826	0.00
08/09/2021	2037 On 05-May-22	11.84	Call	Bond Future	7820	8	8	8	0.00
08/09/2021	2037 On 05-May-22	11.83	Call	Bond Future	7775	8	8	8	0.00
08/09/2021	2037 On 05-May-22	11.82	Call	Bond Future	7730	7	8	7	0.00
08/09/2021	2037 On 05-May-22	11.84	Put	Bond Future	1419	1	1	1	0.00
08/09/2021	2037 On 05-May-22	11.82	Put	Bond Future	1443	1	1	1	0.00
08/09/2021	2037 On 05-May-22	11.83	Put	Bond Future	1431	1	1	1	0.00
08/09/2021	2037 On 04-August-22			Bond Future	10.98	82.1084	82.3992	82.1084	0.00
08/09/2021	2037 On 04-August-22	10.91	Call	Bond Future	3810	4	4	4	0.00
08/09/2021	2037 On 04-August-22	11.42	Call	Bond Future	5561	5	6	5	0.00
08/09/2021	2037 On 04-August-22	10.10	Call	Bond Future	1700	2	2	2	50.00
08/09/2021	2037 On 04-August-22	10.90	Call	Bond Future	3779	4	4	4	0.00
08/09/2021	2037 On 04-August-22	10.89	Call	Bond Future	3748	4	4	4	0.00
08/09/2021	2037 On 04-August-22	10.89	Put	Bond Future	4309	4	4	4	0.00
08/09/2021	2037 On 04-August-22	10.91	Put	Bond Future	4246	4	4	4	0.00
08/09/2021	2037 On 04-August-22	11.42	Put	Bond Future	2894	3	3	3	50.00
08/09/2021	2037 On 04-August-22	10.10	Put	Bond Future	7444	8	7	8	0.00
08/09/2021	2037 On 04-August-22	10.90	Put	Bond Future	4277	4	4	4	50.00
08/09/2021	2038 On 04-November-21			Bond Future	121.01	120.6657	121.0082	120.6657	5,949.00
08/09/2021	2038 On 03-February-22			Bond Future	120.63	120.2850	120.6300	120.2850	0.00
08/09/2021	2038 On 05-May-22			Bond Future	122.07	121.7209	122.0696	121.7209	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
08/09/2021	2038 On 04-August-22			Bond Future	121.75	121.3987	121.7511	121.3987	0.00
08/09/2021	2040 On 04-November-21			Bond Future	10.53	89.8306	90.1331	89.8306	81,689.00
08/09/2021	2040 On 04-November-21	12.91	Call	Bond Future	14896	15	15	15	0.00
08/09/2021	2040 On 04-November-21	12.89	Call	Bond Future	14789	14	15	14	0.00
08/09/2021	2040 On 04-November-21	12.90	Call	Bond Future	14843	15	15	15	0.00
08/09/2021	2040 On 04-November-21	12.90	Put	Bond Future	9	0	0	0	0.00
08/09/2021	2040 On 04-November-21	12.89	Put	Bond Future	10	0	0	0	0.00
08/09/2021	2040 On 04-November-21	12.91	Put	Bond Future	9	0	0	0	0.00
08/09/2021	2040 On 03-February-22			Bond Future	10.71	86.3451	86.6502	86.3451	0.00
08/09/2021	2040 On 03-February-22	11.58	Call	Bond Future	6909	7	7	7	0.00
08/09/2021	2040 On 03-February-22	11.57	Call	Bond Future	6858	7	7	7	0.00
08/09/2021	2040 On 03-February-22	11.59	Call	Bond Future	6960	7	7	7	0.00
08/09/2021	2040 On 03-February-22	11.57	Put	Bond Future	1130	1	1	1	0.00
08/09/2021	2040 On 03-February-22	11.58	Put	Bond Future	1117	1	1	1	0.00
08/09/2021	2040 On 03-February-22	11.59	Put	Bond Future	1105	1	1	1	0.00
08/09/2021	2040 On 05-May-22			Bond Future	10.90	87.3561	87.6642	87.3561	0.00
08/09/2021	2040 On 05-May-22	11.91	Call	Bond Future	8057	8	8	8	0.00
08/09/2021	2040 On 05-May-22	11.90	Call	Bond Future	8009	8	8	8	0.00
08/09/2021	2040 On 05-May-22	9.82	Call	Bond Future	930	1	1	1	1,200.00
08/09/2021	2040 On 05-May-22	10.57	Call	Bond Future	2642	3	3	3	1,200.00
08/09/2021	2040 On 05-May-22	13.04	Call	Bond Future	13540	13	14	13	0.00
08/09/2021	2040 On 05-May-22	11.92	Call	Bond Future	8104	8	8	8	0.00
08/09/2021	2040 On 05-May-22	11.92	Put	Bond Future	1518	2	2	2	0.00
08/09/2021	2040 On 05-May-22	10.57	Put	Bond Future	4950	5	5	5	0.00
08/09/2021	2040 On 05-May-22	11.91	Put	Bond Future	1531	2	2	2	0.00
08/09/2021	2040 On 05-May-22	13.04	Put	Bond Future	621	1	1	1	1,200.00
08/09/2021	2040 On 05-May-22	11.90	Put	Bond Future	1544	2	2	2	0.00
08/09/2021	2040 On 05-May-22	9.82	Put	Bond Future	8876	9	9	9	0.00
08/09/2021	2040 On 04-August-22			Bond Future	11.10	83.8537	84.1653	83.8537	0.00
08/09/2021	2040 On 04-August-22	11.04	Call	Bond Future	4071	4	4	4	0.00
08/09/2021	2040 On 04-August-22	11.03	Call	Bond Future	4037	4	4	4	0.00
08/09/2021	2040 On 04-August-22	11.05	Call	Bond Future	4104	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
08/09/2021	2040 On 04-August-22	11.05	Put	Bond Future	4409	5	4	5	0.00
08/09/2021	2040 On 04-August-22	11.03	Put	Bond Future	4476	5	4	5	0.00
08/09/2021	2040 On 04-August-22	11.04	Put	Bond Future	4442	5	4	5	0.00
08/09/2021	2044 On 04-November-21			Bond Future	10.58	86.5045	86.8108	86.5045	60,612.00
08/09/2021	2044 On 04-November-21	12.90	Call	Bond Future	14627	14	15	14	0.00
08/09/2021	2044 On 04-November-21	12.89	Call	Bond Future	14574	14	15	14	0.00
08/09/2021	2044 On 04-November-21	12.91	Call	Bond Future	14680	14	15	14	0.00
08/09/2021	2044 On 04-November-21	12.91	Put	Bond Future	12	0	0	0	0.00
08/09/2021	2044 On 04-November-21	12.89	Put	Bond Future	13	0	0	0	0.00
08/09/2021	2044 On 04-November-21	12.90	Put	Bond Future	13	0	0	0	0.00
08/09/2021	2044 On 03-February-22			Bond Future	10.75	83.1064	83.4153	83.1064	0.00
08/09/2021	2044 On 03-February-22	11.61	Call	Bond Future	6943	7	7	7	0.00
08/09/2021	2044 On 03-February-22	11.60	Call	Bond Future	6892	7	7	7	0.00
08/09/2021	2044 On 03-February-22	11.59	Call	Bond Future	6841	7	7	7	0.00
08/09/2021	2044 On 03-February-22	11.59	Put	Bond Future	1170	1	1	1	0.00
08/09/2021	2044 On 03-February-22	11.60	Put	Bond Future	1157	1	1	1	0.00
08/09/2021	2044 On 03-February-22	11.61	Put	Bond Future	1145	1	1	1	0.00
08/09/2021	2044 On 05-May-22			Bond Future	10.93	84.0795	84.3916	84.0795	0.00
08/09/2021	2044 On 05-May-22	11.93	Call	Bond Future	8093	8	8	8	0.00
08/09/2021	2044 On 05-May-22	11.92	Call	Bond Future	8045	8	8	8	0.00
08/09/2021	2044 On 05-May-22	11.91	Call	Bond Future	7997	8	8	8	0.00
08/09/2021	2044 On 05-May-22	11.91	Put	Bond Future	1584	2	2	2	0.00
08/09/2021	2044 On 05-May-22	11.92	Put	Bond Future	1571	2	2	2	0.00
08/09/2021	2044 On 05-May-22	11.93	Put	Bond Future	1558	2	2	2	0.00
08/09/2021	2044 On 04-August-22			Bond Future	11.12	80.6647	80.9802	80.6647	0.00
08/09/2021	2044 On 04-August-22	11.10	Call	Bond Future	4231	4	4	4	0.00
08/09/2021	2044 On 04-August-22	11.09	Call	Bond Future	4196	4	4	4	0.00
08/09/2021	2044 On 04-August-22	11.08	Call	Bond Future	4161	4	4	4	0.00
08/09/2021	2044 On 04-August-22	11.08	Put	Bond Future	4412	5	4	5	0.00
08/09/2021	2044 On 04-August-22	11.09	Put	Bond Future	4378	5	4	5	0.00
08/09/2021	2044 On 04-August-22	11.10	Put	Bond Future	4345	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2021	2046 On 04-November-21			Bond Future	108.56	108.5386	108.5643	108.5386	17,210.00
08/09/2021	2046 On 03-February-22			Bond Future	109.82	109.7965	109.8215	109.7965	0.00
08/09/2021	2046 On 05-May-22			Bond Future	109.25	109.2253	109.2498	109.2253	0.00
08/09/2021	2046 On 04-August-22			Bond Future	110.59	110.5672	110.5917	110.5672	0.00
08/09/2021	2050 On 04-November-21			Bond Future	112.37	111.4102	112.3735	111.4102	8,607.00
08/09/2021	2050 On 03-February-22			Bond Future	111.70	110.7238	111.6970	110.7238	0.00
08/09/2021	2050 On 05-May-22			Bond Future	113.03	112.0456	113.0298	112.0456	0.00
08/09/2021	2050 On 04-August-22			Bond Future	112.40	111.4044	112.4001	111.4044	0.00
08/09/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2021	AL37 On 04-November-21			Index Future	808.68	808.4500	808.6790	808.4500	0.00
08/09/2021	AL37 On 03-February-22			Index Future	817.84	817.6150	817.8430	817.6150	0.00
08/09/2021	AL37 On 05-May-22			Index Future	827.40	827.1740	827.4040	827.1740	0.00
08/09/2021	AL37 On 04-August-22			Index Future	837.26	837.0320	837.2640	837.0320	0.00
08/09/2021	AL7T On 04-November-21			Index Future	931.04	929.1270	931.0430	929.1270	0.00
08/09/2021	AL7T On 03-February-22			Index Future	941.59	939.6590	941.5940	939.6590	0.00
08/09/2021	AL7T On 05-May-22			Index Future	952.60	950.6450	952.6010	950.6450	0.00
08/09/2021	AL7T On 04-August-22			Index Future	963.95	961.9750	963.9530	961.9750	0.00
08/09/2021	ALBI On 04-November-21			Index Future	819.95	818.2490	819.9460	818.2490	119.00
08/09/2021	ALBI On 03-February-22			Index Future	829.24	827.5250	829.2380	827.5250	0.00
08/09/2021	ALBI On 05-May-22			Index Future	838.93	837.2000	838.9310	837.2000	0.00
08/09/2021	ALBI On 04-August-22			Index Future	848.93	847.1780	848.9290	847.1780	0.00
08/09/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2021	C007 On 31-January-37			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
08/09/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/09/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2021	C226 On 25-January-23			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
08/09/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2021	ES33 On 04-November-21			Bond Future	11.14	77.2333	77.4663	77.2333	350.00
08/09/2021	ES33 On 03-February-22			Bond Future	11.38	78.1284	78.3632	78.1284	0.00
08/09/2021	ES33 On 05-May-22			Bond Future	11.62	75.2839	75.5211	75.2839	0.00
08/09/2021	ES33 On 04-August-22			Bond Future	11.86	76.1613	76.4012	76.1613	0.00
08/09/2021	ES42 On 04-November-21			Bond Future	11.64	75.7908	76.0571	75.7908	4,779.00
08/09/2021	ES42 On 03-February-22			Bond Future	11.85	76.6698	76.9383	76.6698	0.00
08/09/2021	ES42 On 05-May-22			Bond Future	12.07	73.3270	73.5983	73.3270	0.00
08/09/2021	ES42 On 04-August-22			Bond Future	12.30	74.1801	74.4545	74.1801	0.00
08/09/2021	GOVI On 04-November-21			GOVI	809.64	806.7140	809.6440	806.7140	990.00
08/09/2021	GOVI On 04-November-21	728.42	Call	GOVI	812240	78	81	78	0.00
08/09/2021	GOVI On 04-November-21	728.40	Call	GOVI	812440	78	81	78	0.00
08/09/2021	GOVI On 04-November-21	728.41	Call	GOVI	812340	78	81	78	0.00
08/09/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
08/09/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
08/09/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
08/09/2021	GOVI On 03-February-22			GOVI	818.82	815.8580	818.8190	815.8580	0.00
08/09/2021	GOVI On 03-February-22	792.75	Call	GOVI	260690	23	26	23	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
08/09/2021	GOVI On 03-February-22	792.74	Call	GOVI	260790	23	26	23	0.00
08/09/2021	GOVI On 03-February-22	792.76	Call	GOVI	260590	23	26	23	0.00
08/09/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
08/09/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
08/09/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
08/09/2021	GOVI On 05-May-22			GOVI	828.39	825.3970	828.3900	825.3970	0.00
08/09/2021	GOVI On 05-May-22	788.24	Call	GOVI	401500	37	40	37	0.00
08/09/2021	GOVI On 05-May-22	788.23	Call	GOVI	401600	37	40	37	0.00
08/09/2021	GOVI On 05-May-22	788.25	Call	GOVI	401400	37	40	37	0.00
08/09/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
08/09/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
08/09/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
08/09/2021	GOVI On 04-August-22			GOVI	838.26	835.2340	838.2630	835.2340	0.00
08/09/2021	GOVI On 04-August-22	819.27	Call	GOVI	189930	16	19	16	0.00
08/09/2021	GOVI On 04-August-22	819.26	Call	GOVI	190030	16	19	16	0.00
08/09/2021	GOVI On 04-August-22	819.28	Call	GOVI	189830	16	19	16	0.00
08/09/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
08/09/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
08/09/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
08/09/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/09/2021	IGOV On 04-November-21			Index Future	297.49	296.9500	297.4890	296.9500	475.00
08/09/2021	IGOV On 03-February-22			Index Future	300.93	300.3890	300.9340	300.3890	0.00
08/09/2021	IGOV On 05-May-22			Index Future	304.52	303.9730	304.5240	303.9730	0.00
08/09/2021	IGOV On 04-August-22			Index Future	308.22	307.6670	308.2240	307.6670	0.00
08/09/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
08/09/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
08/09/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
08/09/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
08/09/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
08/09/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
08/09/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00

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08/09/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
08/09/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
08/09/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
08/09/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
08/09/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/09/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/09/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/09/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/09/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/09/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/09/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/09/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/09/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
08/09/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/09/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
08/09/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.68	96.3250	96.3250	96.3250	30,000.00
08/09/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.73	96.2850	96.2750	96.2850	0.00
08/09/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.75	96.2600	96.2500	96.2600	0.00
08/09/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.87	96.1650	96.1350	96.1650	0.00
08/09/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.91	96.1200	96.0900	96.1200	0.00
08/09/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.07	95.9600	95.9300	95.9600	0.00
08/09/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.11	95.9200	95.8900	95.9200	0.00
08/09/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.54	95.4750	95.4650	95.4750	472.00
08/09/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.81	95.1800	95.1900	95.1800	0.00
08/09/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.15	94.8500	94.8500	94.8500	68.00
08/09/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.37	94.6250	94.6350	94.6250	0.00
08/09/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.66	94.3350	94.3450	94.3350	0.00
08/09/2021	R023 On 04-November-21			Bond Future	4.98	104.9757	104.9449	104.9757	14,769.00
08/09/2021	R023 On 04-November-21	4.92	Call	Bond Future	114	0	0	0	0.00
08/09/2021	R023 On 04-November-21	4.91	Call	Bond Future	109	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
08/09/2021	R023 On 04-November-21	4.90	Call	Bond Future	103	0	0	0	0.00
08/09/2021	R023 On 04-November-21	4.90	Put	Bond Future	211	0	0	0	0.00
08/09/2021	R023 On 04-November-21	4.91	Put	Bond Future	203	0	0	0	0.00
08/09/2021	R023 On 04-November-21	4.92	Put	Bond Future	196	0	0	0	0.00
08/09/2021	R023 On 03-February-22			Bond Future	5.10	106.1665	106.1341	106.1665	0.00
08/09/2021	R023 On 03-February-22	5.07	Call	Bond Future	235	0	0	0	0.00
08/09/2021	R023 On 03-February-22	5.06	Call	Bond Future	230	0	0	0	0.00
08/09/2021	R023 On 03-February-22	5.08	Call	Bond Future	241	0	0	0	0.00
08/09/2021	R023 On 03-February-22	5.08	Put	Bond Future	259	0	0	0	0.00
08/09/2021	R023 On 03-February-22	5.06	Put	Bond Future	268	0	0	0	0.00
08/09/2021	R023 On 03-February-22	5.07	Put	Bond Future	264	0	0	0	0.00
08/09/2021	R023 On 05-May-22			Bond Future	5.21	103.4985	103.4652	103.4985	0.00
08/09/2021	R023 On 05-May-22	6.30	Call	Bond Future	916	1	1	1	0.00
08/09/2021	R023 On 05-May-22	6.29	Call	Bond Future	909	1	1	1	0.00
08/09/2021	R023 On 05-May-22	6.31	Call	Bond Future	923	1	1	1	0.00
08/09/2021	R023 On 05-May-22	6.31	Put	Bond Future	54	0	0	0	0.00
08/09/2021	R023 On 05-May-22	6.29	Put	Bond Future	56	0	0	0	0.00
08/09/2021	R023 On 05-May-22	6.30	Put	Bond Future	55	0	0	0	0.00
08/09/2021	R023 On 04-August-22			Bond Future	5.38	104.7160	104.6817	104.7160	0.00
08/09/2021	R023 On 04-August-22	6.04	Call	Bond Future	480	1	0	1	0.00
08/09/2021	R023 On 04-August-22	6.03	Call	Bond Future	476	1	0	1	0.00
08/09/2021	R023 On 04-August-22	6.05	Call	Bond Future	484	1	0	1	0.00
08/09/2021	R023 On 04-August-22	6.05	Put	Bond Future	114	0	0	0	0.00
08/09/2021	R023 On 04-August-22	6.03	Put	Bond Future	116	0	0	0	0.00
08/09/2021	R023 On 04-August-22	6.04	Put	Bond Future	115	0	0	0	0.00
08/09/2021	R035 On 04-November-21			Bond Future	10.19	91.9696	92.2528	91.9696	79,848.00
08/09/2021	R035 On 04-November-21	12.52	Call	Bond Future	13905	14	14	14	0.00
08/09/2021	R035 On 04-November-21	11.75	Call	Bond Future	9745	9	10	9	0.00
08/09/2021	R035 On 04-November-21	10.23	Call	Bond Future	1982	2	2	2	782.00
08/09/2021	R035 On 04-November-21	13.82	Call	Bond Future	20308	20	20	20	0.00
08/09/2021	R035 On 04-November-21	12.51	Call	Bond Future	13852	14	14	14	0.00
08/09/2021	R035 On 04-November-21	11.20	Call	Bond Future	6693	6	7	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
08/09/2021	R035 On 04-November-21	10.26	Call	Bond Future	2093	2	2	2	150.00
08/09/2021	R035 On 04-November-21	12.53	Call	Bond Future	13957	14	14	14	0.00
08/09/2021	R035 On 04-November-21	11.08	Call	Bond Future	6033	6	6	6	0.00
08/09/2021	R035 On 04-November-21	10.12	Call	Bond Future	1606	2	2	2	400.00
08/09/2021	R035 On 04-November-21	10.62	Call	Bond Future	3642	3	4	3	400.00
08/09/2021	R035 On 04-November-21	10.60	Call	Bond Future	3546	3	4	3	0.00
08/09/2021	R035 On 04-November-21	10.11	Call	Bond Future	1574	1	2	1	350.00
08/09/2021	R035 On 04-November-21	10.60	Put	Bond Future	826	1	1	1	350.00
08/09/2021	R035 On 04-November-21	10.11	Put	Bond Future	2084	2	2	2	0.00
08/09/2021	R035 On 04-November-21	11.20	Put	Bond Future	237	0	0	0	350.00
08/09/2021	R035 On 04-November-21	10.62	Put	Bond Future	793	1	1	1	0.00
08/09/2021	R035 On 04-November-21	11.08	Put	Bond Future	306	0	0	0	782.00
08/09/2021	R035 On 04-November-21	10.23	Put	Bond Future	1686	2	2	2	0.00
08/09/2021	R035 On 04-November-21	10.12	Put	Bond Future	2048	2	2	2	0.00
08/09/2021	R035 On 04-November-21	12.53	Put	Bond Future	8	0	0	0	0.00
08/09/2021	R035 On 04-November-21	11.75	Put	Bond Future	66	0	0	0	782.00
08/09/2021	R035 On 04-November-21	10.26	Put	Bond Future	1596	2	2	2	0.00
08/09/2021	R035 On 04-November-21	12.51	Put	Bond Future	8	0	0	0	0.00
08/09/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
08/09/2021	R035 On 04-November-21	12.52	Put	Bond Future	8	0	0	0	0.00
08/09/2021	R035 On 03-February-22			Bond Future	10.38	93.0128	93.2982	93.0128	0.00
08/09/2021	R035 On 03-February-22	11.24	Call	Bond Future	6395	6	6	6	0.00
08/09/2021	R035 On 03-February-22	11.05	Call	Bond Future	5502	5	6	5	0.00
08/09/2021	R035 On 03-February-22	9.70	Call	Bond Future	957	1	1	1	683.00
08/09/2021	R035 On 03-February-22	10.10	Call	Bond Future	1917	2	2	2	280.00
08/09/2021	R035 On 03-February-22	11.88	Call	Bond Future	9553	9	10	9	0.00
08/09/2021	R035 On 03-February-22	11.23	Call	Bond Future	6348	6	6	6	0.00
08/09/2021	R035 On 03-February-22	11.22	Call	Bond Future	6300	6	6	6	0.00
08/09/2021	R035 On 03-February-22	11.39	Call	Bond Future	7120	7	7	7	0.00
08/09/2021	R035 On 03-February-22	11.03	Call	Bond Future	5410	5	5	5	0.00
08/09/2021	R035 On 03-February-22	11.28	Call	Bond Future	6587	6	7	6	0.00
08/09/2021	R035 On 03-February-22	10.65	Call	Bond Future	3785	4	4	4	0.00
08/09/2021	R035 On 03-February-22	11.73	Call	Bond Future	8801	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
08/09/2021	R035 On 03-February-22	10.26	Call	Bond Future	2402	2	2	2	200.00
08/09/2021	R035 On 03-February-22	10.35	Call	Bond Future	2694	3	3	3	1,600.00
08/09/2021	R035 On 03-February-22	9.92	Call	Bond Future	1439	1	1	1	200.00
08/09/2021	R035 On 03-February-22	10.61	Call	Bond Future	3629	4	4	4	0.00
08/09/2021	R035 On 03-February-22	11.11	Call	Bond Future	5781	6	6	6	0.00
08/09/2021	R035 On 03-February-22	10.61	Put	Bond Future	2155	2	2	2	200.00
08/09/2021	R035 On 03-February-22	9.92	Put	Bond Future	4519	5	5	5	0.00
08/09/2021	R035 On 03-February-22	11.05	Put	Bond Future	1290	1	1	1	1,600.00
08/09/2021	R035 On 03-February-22	10.35	Put	Bond Future	2897	3	3	3	0.00
08/09/2021	R035 On 03-February-22	11.73	Put	Bond Future	594	1	1	1	280.00
08/09/2021	R035 On 03-February-22	11.28	Put	Bond Future	992	1	1	1	200.00
08/09/2021	R035 On 03-February-22	10.26	Put	Bond Future	3197	3	3	3	0.00
08/09/2021	R035 On 03-February-22	11.39	Put	Bond Future	875	1	1	1	683.00
08/09/2021	R035 On 03-February-22	11.22	Put	Bond Future	1063	1	1	1	0.00
08/09/2021	R035 On 03-February-22	11.23	Put	Bond Future	1050	1	1	1	0.00
08/09/2021	R035 On 03-February-22	11.88	Put	Bond Future	501	1	1	1	1,800.00
08/09/2021	R035 On 03-February-22	11.03	Put	Bond Future	1319	1	1	1	280.00
08/09/2021	R035 On 03-February-22	10.10	Put	Bond Future	3778	4	4	4	0.00
08/09/2021	R035 On 03-February-22	11.11	Put	Bond Future	1205	1	1	1	200.00
08/09/2021	R035 On 03-February-22	9.70	Put	Bond Future	5560	6	6	6	0.00
08/09/2021	R035 On 03-February-22	11.24	Put	Bond Future	1039	1	1	1	0.00
08/09/2021	R035 On 03-February-22	10.65	Put	Bond Future	2056	2	2	2	683.00
08/09/2021	R035 On 05-May-22			Bond Future	10.57	89.6235	89.9117	89.6235	0.00
08/09/2021	R035 On 05-May-22	11.65	Call	Bond Future	7879	8	8	8	0.00
08/09/2021	R035 On 05-May-22	11.64	Call	Bond Future	7834	8	8	8	0.00
08/09/2021	R035 On 05-May-22	11.63	Call	Bond Future	7789	8	8	8	0.00
08/09/2021	R035 On 05-May-22	11.63	Put	Bond Future	1440	1	1	1	0.00
08/09/2021	R035 On 05-May-22	11.64	Put	Bond Future	1428	1	1	1	0.00
08/09/2021	R035 On 05-May-22	11.65	Put	Bond Future	1416	1	1	1	0.00
08/09/2021	R035 On 04-August-22			Bond Future	10.78	90.6519	90.9434	90.6519	0.00
08/09/2021	R035 On 04-August-22	10.74	Call	Bond Future	3914	4	4	4	0.00
08/09/2021	R035 On 04-August-22	11.13	Call	Bond Future	5236	5	5	5	0.00
08/09/2021	R035 On 04-August-22	10.72	Call	Bond Future	3851	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
08/09/2021	R035 On 04-August-22	10.64	Call	Bond Future	3605	3	4	3	0.00
08/09/2021	R035 On 04-August-22	9.84	Call	Bond Future	1599	1	2	1	100.00
08/09/2021	R035 On 04-August-22	10.73	Call	Bond Future	3882	4	4	4	0.00
08/09/2021	R035 On 04-August-22	10.73	Put	Bond Future	4172	4	4	4	0.00
08/09/2021	R035 On 04-August-22	10.64	Put	Bond Future	4454	5	4	5	100.00
08/09/2021	R035 On 04-August-22	9.84	Put	Bond Future	7654	8	8	8	0.00
08/09/2021	R035 On 04-August-22	10.72	Put	Bond Future	4202	4	4	4	0.00
08/09/2021	R035 On 04-August-22	11.13	Put	Bond Future	3098	3	3	3	100.00
08/09/2021	R035 On 04-August-22	10.74	Put	Bond Future	4141	4	4	4	0.00
08/09/2021	R186 On 04-November-21			Bond Future	7.47	116.6480	116.6997	116.6480	63,183.00
08/09/2021	R186 On 04-November-21	8.11	Call	Bond Future	3053	3	3	3	0.00
08/09/2021	R186 On 04-November-21	8.77	Call	Bond Future	5697	6	6	6	0.00
08/09/2021	R186 On 04-November-21	8.10	Call	Bond Future	3015	3	3	3	0.00
08/09/2021	R186 On 04-November-21	7.77	Call	Bond Future	1873	2	2	2	0.00
08/09/2021	R186 On 04-November-21	8.09	Call	Bond Future	2978	3	3	3	0.00
08/09/2021	R186 On 04-November-21	8.09	Put	Bond Future	238	0	0	0	0.00
08/09/2021	R186 On 04-November-21	8.10	Put	Bond Future	232	0	0	0	0.00
08/09/2021	R186 On 04-November-21	8.77	Put	Bond Future	32	0	0	0	15,177.00
08/09/2021	R186 On 04-November-21	8.11	Put	Bond Future	225	0	0	0	0.00
08/09/2021	R186 On 04-November-21	7.77	Put	Bond Future	544	1	1	1	15,177.00
08/09/2021	R186 On 03-February-22			Bond Future	7.66	112.6897	112.7408	112.6897	0.00
08/09/2021	R186 On 03-February-22	7.29	Call	Bond Future	903	1	1	1	0.00
08/09/2021	R186 On 03-February-22	7.28	Call	Bond Future	888	1	1	1	0.00
08/09/2021	R186 On 03-February-22	7.30	Call	Bond Future	918	1	1	1	0.00
08/09/2021	R186 On 03-February-22	7.30	Put	Bond Future	2482	3	2	3	0.00
08/09/2021	R186 On 03-February-22	7.28	Put	Bond Future	2538	3	3	3	0.00
08/09/2021	R186 On 03-February-22	7.29	Put	Bond Future	2510	3	3	3	0.00
08/09/2021	R186 On 05-May-22			Bond Future	7.86	114.0085	114.0596	114.0085	0.00
08/09/2021	R186 On 05-May-22	8.31	Call	Bond Future	3010	3	3	3	0.00
08/09/2021	R186 On 05-May-22	7.88	Call	Bond Future	1974	2	2	2	435.00
08/09/2021	R186 On 05-May-22	8.64	Call	Bond Future	3948	4	4	4	0.00
08/09/2021	R186 On 05-May-22	8.30	Call	Bond Future	2983	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
08/09/2021	R186 On 05-May-22	8.32	Call	Bond Future	3036	3	3	3	0.00
08/09/2021	R186 On 05-May-22	7.28	Call	Bond Future	911	1	1	1	435.00
08/09/2021	R186 On 05-May-22	8.32	Put	Bond Future	1212	1	1	1	0.00
08/09/2021	R186 On 05-May-22	7.28	Put	Bond Future	3306	3	3	3	0.00
08/09/2021	R186 On 05-May-22	8.30	Put	Bond Future	1238	1	1	1	0.00
08/09/2021	R186 On 05-May-22	7.88	Put	Bond Future	1911	2	2	2	0.00
08/09/2021	R186 On 05-May-22	8.64	Put	Bond Future	865	1	1	1	435.00
08/09/2021	R186 On 05-May-22	8.31	Put	Bond Future	1225	1	1	1	0.00
08/09/2021	R186 On 04-August-22			Bond Future	8.08	110.0509	110.1023	110.0509	0.00
08/09/2021	R186 On 04-August-22	8.14	Call	Bond Future	2348	2	2	2	0.00
08/09/2021	R186 On 04-August-22	8.13	Call	Bond Future	2328	2	2	2	0.00
08/09/2021	R186 On 04-August-22	8.15	Call	Bond Future	2369	2	2	2	0.00
08/09/2021	R186 On 04-August-22	8.15	Put	Bond Future	2119	2	2	2	0.00
08/09/2021	R186 On 04-August-22	8.13	Put	Bond Future	2153	2	2	2	0.00
08/09/2021	R186 On 04-August-22	8.14	Put	Bond Future	2136	2	2	2	0.00
08/09/2021	R197 On 04-November-21			Bond Future	326.89	326.7624	326.8946	326.7624	1,274.00
08/09/2021	R197 On 03-February-22			Bond Future	322.46	322.3294	322.4594	322.3294	0.00
08/09/2021	R197 On 05-May-22			Bond Future	326.31	326.1776	326.3075	326.1776	0.00
08/09/2021	R197 On 04-August-22			Bond Future	321.94	321.8093	321.9389	321.8093	0.00
08/09/2021	R202 On 04-November-21			Bond Future	241.55	241.7384	241.5523	241.7384	8,324.00
08/09/2021	R202 On 03-February-22			Bond Future	239.98	240.1740	239.9828	240.1740	0.00
08/09/2021	R202 On 05-May-22			Bond Future	242.85	243.0411	242.8465	243.0411	0.00
08/09/2021	R202 On 04-August-22			Bond Future	241.38	241.5779	241.3798	241.5779	0.00
08/09/2021	R209 On 04-November-21			Bond Future	10.16	71.2110	71.4545	71.2110	36,361.00
08/09/2021	R209 On 04-November-21	12.18	Call	Bond Future	10605	10	11	10	0.00
08/09/2021	R209 On 04-November-21	9.50	Call	Bond Future	263	0	0	0	6,000.00
08/09/2021	R209 On 04-November-21	10.25	Call	Bond Future	1856	2	2	2	0.00
08/09/2021	R209 On 04-November-21	12.17	Call	Bond Future	10559	10	11	10	0.00
08/09/2021	R209 On 04-November-21	12.00	Call	Bond Future	9768	10	10	10	0.00
08/09/2021	R209 On 04-November-21	10.50	Call	Bond Future	2771	3	3	3	0.00
08/09/2021	R209 On 04-November-21	10.00	Call	Bond Future	1126	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
08/09/2021	R209 On 04-November-21	12.19	Call	Bond Future	10651	10	11	10	0.00
08/09/2021	R209 On 04-November-21	12.19	Put	Bond Future	16	0	0	0	0.00
08/09/2021	R209 On 04-November-21	10.00	Put	Bond Future	2054	2	2	2	3,100.00
08/09/2021	R209 On 04-November-21	10.25	Put	Bond Future	1311	1	1	1	9,250.00
08/09/2021	R209 On 04-November-21	12.00	Put	Bond Future	26	0	0	0	9,000.00
08/09/2021	R209 On 04-November-21	12.18	Put	Bond Future	16	0	0	0	0.00
08/09/2021	R209 On 04-November-21	12.17	Put	Bond Future	17	0	0	0	0.00
08/09/2021	R209 On 04-November-21	10.50	Put	Bond Future	795	1	1	1	150.00
08/09/2021	R209 On 04-November-21	9.50	Put	Bond Future	4270	5	4	5	0.00
08/09/2021	R209 On 03-February-22			Bond Future	10.33	72.0190	72.2644	72.0190	0.00
08/09/2021	R209 On 03-February-22	11.04	Call	Bond Future	5013	5	5	5	0.00
08/09/2021	R209 On 03-February-22	11.03	Call	Bond Future	4972	5	5	5	0.00
08/09/2021	R209 On 03-February-22	11.02	Call	Bond Future	4932	5	5	5	0.00
08/09/2021	R209 On 03-February-22	11.02	Put	Bond Future	1112	1	1	1	0.00
08/09/2021	R209 On 03-February-22	11.03	Put	Bond Future	1099	1	1	1	0.00
08/09/2021	R209 On 03-February-22	11.04	Put	Bond Future	1087	1	1	1	0.00
08/09/2021	R209 On 05-May-22			Bond Future	10.50	69.7206	69.9686	69.7206	0.00
08/09/2021	R209 On 05-May-22	11.45	Call	Bond Future	6346	6	6	6	0.00
08/09/2021	R209 On 05-May-22	11.44	Call	Bond Future	6307	6	6	6	0.00
08/09/2021	R209 On 05-May-22	11.43	Call	Bond Future	6268	6	6	6	0.00
08/09/2021	R209 On 05-May-22	11.43	Put	Bond Future	1325	1	1	1	0.00
08/09/2021	R209 On 05-May-22	11.44	Put	Bond Future	1314	1	1	1	0.00
08/09/2021	R209 On 05-May-22	11.45	Put	Bond Future	1303	1	1	1	0.00
08/09/2021	R209 On 04-August-22			Bond Future	10.68	70.5209	70.7716	70.5209	0.00
08/09/2021	R209 On 04-August-22	10.59	Call	Bond Future	3230	3	3	3	0.00
08/09/2021	R209 On 04-August-22	10.57	Call	Bond Future	3176	3	3	3	0.00
08/09/2021	R209 On 04-August-22	10.58	Call	Bond Future	3203	3	3	3	0.00
08/09/2021	R209 On 04-August-22	10.58	Put	Bond Future	3733	4	4	4	0.00
08/09/2021	R209 On 04-August-22	10.57	Put	Bond Future	3761	4	4	4	0.00
08/09/2021	R209 On 04-August-22	10.59	Put	Bond Future	3705	4	4	4	0.00
08/09/2021	R210 On 04-November-21			Bond Future	212.35	212.1959	212.3478	212.1959	1,486.00
08/09/2021	R210 On 03-February-22			Bond Future	214.81	214.6553	214.8066	214.6553	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
08/09/2021	R210 On 05-May-22			Bond Future	214.52	214.3647	214.5165	214.3647	0.00
08/09/2021	R210 On 04-August-22			Bond Future	217.15	216.9980	217.1511	216.9980	0.00
08/09/2021	R212 On 04-November-21			Bond Future	174.99	174.9717	174.9937	174.9717	1,025.00
08/09/2021	R213 On 04-November-21			Bond Future	9.28	87.1138	87.3482	87.1138	10,562.00
08/09/2021	R213 On 04-November-21	11.10	Call	Bond Future	9460	9	9	9	0.00
08/09/2021	R213 On 04-November-21	11.09	Call	Bond Future	9413	9	9	9	0.00
08/09/2021	R213 On 04-November-21	11.11	Call	Bond Future	9508	9	10	9	0.00
08/09/2021	R213 On 04-November-21	11.09	Put	Bond Future	22	0	0	0	0.00
08/09/2021	R213 On 04-November-21	11.10	Put	Bond Future	22	0	0	0	0.00
08/09/2021	R213 On 04-November-21	11.11	Put	Bond Future	21	0	0	0	0.00
08/09/2021	R213 On 03-February-22			Bond Future	9.46	88.1019	88.3381	88.1019	0.00
08/09/2021	R213 On 03-February-22	9.97	Call	Bond Future	3945	4	4	4	0.00
08/09/2021	R213 On 03-February-22	9.96	Call	Bond Future	3908	4	4	4	0.00
08/09/2021	R213 On 03-February-22	10.15	Call	Bond Future	4628	4	5	4	0.00
08/09/2021	R213 On 03-February-22	9.58	Call	Bond Future	2635	3	3	3	0.00
08/09/2021	R213 On 03-February-22	10.25	Call	Bond Future	5022	5	5	5	0.00
08/09/2021	R213 On 03-February-22	10.60	Call	Bond Future	6459	6	6	6	0.00
08/09/2021	R213 On 03-February-22	9.22	Call	Bond Future	1667	2	2	2	430.00
08/09/2021	R213 On 03-February-22	10.17	Call	Bond Future	4706	5	5	5	0.00
08/09/2021	R213 On 03-February-22	9.15	Call	Bond Future	1505	1	2	1	220.00
08/09/2021	R213 On 03-February-22	9.76	Call	Bond Future	3205	3	3	3	0.00
08/09/2021	R213 On 03-February-22	9.98	Call	Bond Future	3981	4	4	4	0.00
08/09/2021	R213 On 03-February-22	8.63	Call	Bond Future	591	1	1	1	200.00
08/09/2021	R213 On 03-February-22	8.80	Call	Bond Future	832	1	1	1	102.00
08/09/2021	R213 On 03-February-22	10.00	Call	Bond Future	4055	4	4	4	0.00
08/09/2021	R213 On 03-February-22	10.67	Call	Bond Future	6755	7	7	7	0.00
08/09/2021	R213 On 03-February-22	10.67	Put	Bond Future	544	1	1	1	220.00
08/09/2021	R213 On 03-February-22	10.00	Put	Bond Future	1220	1	1	1	430.00
08/09/2021	R213 On 03-February-22	9.22	Put	Bond Future	3001	3	3	3	0.00
08/09/2021	R213 On 03-February-22	10.60	Put	Bond Future	592	1	1	1	430.00
08/09/2021	R213 On 03-February-22	8.80	Put	Bond Future	4524	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
08/09/2021	R213 On 03-February-22	9.98	Put	Bond Future	1250	1	1	1	0.00
08/09/2021	R213 On 03-February-22	9.58	Put	Bond Future	2012	2	2	2	200.00
08/09/2021	R213 On 03-February-22	8.63	Put	Bond Future	5259	5	5	5	0.00
08/09/2021	R213 On 03-February-22	9.76	Put	Bond Future	1625	2	2	2	102.00
08/09/2021	R213 On 03-February-22	10.17	Put	Bond Future	997	1	1	1	220.00
08/09/2021	R213 On 03-February-22	9.15	Put	Bond Future	3226	3	3	3	0.00
08/09/2021	R213 On 03-February-22	10.25	Put	Bond Future	906	1	1	1	102.00
08/09/2021	R213 On 03-February-22	10.15	Put	Bond Future	1021	1	1	1	200.00
08/09/2021	R213 On 03-February-22	9.96	Put	Bond Future	1281	1	1	1	0.00
08/09/2021	R213 On 03-February-22	9.97	Put	Bond Future	1266	1	1	1	0.00
08/09/2021	R213 On 05-May-22			Bond Future	9.65	85.6011	85.8395	85.6011	0.00
08/09/2021	R213 On 05-May-22	10.64	Call	Bond Future	6121	6	6	6	0.00
08/09/2021	R213 On 05-May-22	10.65	Call	Bond Future	6159	6	6	6	0.00
08/09/2021	R213 On 05-May-22	10.63	Call	Bond Future	6083	6	6	6	0.00
08/09/2021	R213 On 05-May-22	10.65	Put	Bond Future	1119	1	1	1	0.00
08/09/2021	R213 On 05-May-22	10.63	Put	Bond Future	1140	1	1	1	0.00
08/09/2021	R213 On 05-May-22	10.64	Put	Bond Future	1130	1	1	1	0.00
08/09/2021	R213 On 04-August-22			Bond Future	9.85	86.5873	86.8284	86.5873	0.00
08/09/2021	R213 On 04-August-22	9.90	Call	Bond Future	3335	3	3	3	0.00
08/09/2021	R213 On 04-August-22	9.89	Call	Bond Future	3308	3	3	3	0.00
08/09/2021	R213 On 04-August-22	9.88	Call	Bond Future	3281	3	3	3	0.00
08/09/2021	R213 On 04-August-22	9.90	Put	Bond Future	3073	3	3	3	0.00
08/09/2021	R213 On 04-August-22	9.88	Put	Bond Future	3121	3	3	3	0.00
08/09/2021	R213 On 04-August-22	9.89	Put	Bond Future	3097	3	3	3	0.00
08/09/2021	R214 On 04-November-21			Bond Future	10.54	67.9607	68.2092	67.9607	17,810.00
08/09/2021	R214 On 04-November-21	12.48	Call	Bond Future	10292	10	10	10	0.00
08/09/2021	R214 On 04-November-21	12.47	Call	Bond Future	10247	10	10	10	0.00
08/09/2021	R214 On 04-November-21	12.46	Call	Bond Future	10201	10	10	10	0.00
08/09/2021	R214 On 04-November-21	12.46	Put	Bond Future	30	0	0	0	0.00
08/09/2021	R214 On 04-November-21	12.48	Put	Bond Future	28	0	0	0	0.00
08/09/2021	R214 On 04-November-21	12.47	Put	Bond Future	29	0	0	0	0.00
08/09/2021	R214 On 03-February-22			Bond Future	10.71	68.7316	68.9822	68.7316	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
08/09/2021	R214 On 03-February-22	11.40	Call	Bond Future	4996	5	5	5	0.00
08/09/2021	R214 On 03-February-22	11.39	Call	Bond Future	4955	5	5	5	0.00
08/09/2021	R214 On 03-February-22	11.41	Call	Bond Future	5037	5	5	5	0.00
08/09/2021	R214 On 03-February-22	11.39	Put	Bond Future	1123	1	1	1	0.00
08/09/2021	R214 On 03-February-22	11.40	Put	Bond Future	1110	1	1	1	0.00
08/09/2021	R214 On 03-February-22	11.41	Put	Bond Future	1098	1	1	1	0.00
08/09/2021	R214 On 05-May-22			Bond Future	10.87	66.2564	66.5096	66.2564	0.00
08/09/2021	R214 On 05-May-22	11.74	Call	Bond Future	6096	6	6	6	0.00
08/09/2021	R214 On 05-May-22	11.73	Call	Bond Future	6057	6	6	6	0.00
08/09/2021	R214 On 05-May-22	11.75	Call	Bond Future	6134	6	6	6	0.00
08/09/2021	R214 On 05-May-22	11.73	Put	Bond Future	1419	2	1	2	0.00
08/09/2021	R214 On 05-May-22	11.74	Put	Bond Future	1406	2	1	2	0.00
08/09/2021	R214 On 05-May-22	11.75	Put	Bond Future	1394	2	1	2	0.00
08/09/2021	R214 On 04-August-22			Bond Future	11.05	67.0157	67.2718	67.0157	0.00
08/09/2021	R214 On 04-August-22	10.98	Call	Bond Future	3383	3	3	3	0.00
08/09/2021	R214 On 04-August-22	10.97	Call	Bond Future	3355	3	3	3	0.00
08/09/2021	R214 On 04-August-22	10.99	Call	Bond Future	3411	3	3	3	0.00
08/09/2021	R214 On 04-August-22	10.98	Put	Bond Future	3754	4	4	4	0.00
08/09/2021	R214 On 04-August-22	10.97	Put	Bond Future	3782	4	4	4	0.00
08/09/2021	R214 On 04-August-22	10.99	Put	Bond Future	3726	4	4	4	0.00
08/09/2021	R248 On 04-November-21			Bond Future	10.51	85.7420	86.0586	85.7420	167,943.00
08/09/2021	R248 On 04-November-21	12.84	Call	Bond Future	15059	15	15	15	0.00
08/09/2021	R248 On 04-November-21	12.83	Call	Bond Future	15006	15	15	15	0.00
08/09/2021	R248 On 04-November-21	10.30	Call	Bond Future	1281	1	1	1	0.00
08/09/2021	R248 On 04-November-21	9.60	Call	Bond Future	124	0	0	0	0.00
08/09/2021	R248 On 04-November-21	10.20	Call	Bond Future	997	1	1	1	1,050.00
08/09/2021	R248 On 04-November-21	12.85	Call	Bond Future	15113	15	15	15	0.00
08/09/2021	R248 On 04-November-21	10.80	Call	Bond Future	3328	3	3	3	1,050.00
08/09/2021	R248 On 04-November-21	10.20	Put	Bond Future	3427	4	3	4	0.00
08/09/2021	R248 On 04-November-21	12.85	Put	Bond Future	13	0	0	0	0.00
08/09/2021	R248 On 04-November-21	10.80	Put	Bond Future	1145	1	1	1	0.00
08/09/2021	R248 On 04-November-21	9.60	Put	Bond Future	7631	8	8	8	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
08/09/2021	R248 On 04-November-21	12.83	Put	Bond Future	14	0	0	0	0.00
08/09/2021	R248 On 04-November-21	10.30	Put	Bond Future	2911	3	3	3	0.00
08/09/2021	R248 On 04-November-21	12.84	Put	Bond Future	13	0	0	0	0.00
08/09/2021	R248 On 03-February-22			Bond Future	10.68	86.7146	87.0338	86.7146	0.00
08/09/2021	R248 On 03-February-22	11.49	Call	Bond Future	6890	7	7	7	0.00
08/09/2021	R248 On 03-February-22	11.48	Call	Bond Future	6837	7	7	7	0.00
08/09/2021	R248 On 03-February-22	11.47	Call	Bond Future	6785	7	7	7	0.00
08/09/2021	R248 On 03-February-22	10.50	Call	Bond Future	2427	2	2	2	1,300.00
08/09/2021	R248 On 03-February-22	9.80	Call	Bond Future	660	1	1	1	1,300.00
08/09/2021	R248 On 03-February-22	10.50	Put	Bond Future	3765	4	4	4	0.00
08/09/2021	R248 On 03-February-22	9.80	Put	Bond Future	7679	8	8	8	0.00
08/09/2021	R248 On 03-February-22	11.49	Put	Bond Future	1186	1	1	1	0.00
08/09/2021	R248 On 03-February-22	11.47	Put	Bond Future	1213	1	1	1	0.00
08/09/2021	R248 On 03-February-22	11.48	Put	Bond Future	1200	1	1	1	0.00
08/09/2021	R248 On 05-May-22			Bond Future	10.84	83.3147	83.6372	83.3147	0.00
08/09/2021	R248 On 05-May-22	11.81	Call	Bond Future	8126	8	8	8	0.00
08/09/2021	R248 On 05-May-22	11.80	Call	Bond Future	8077	8	8	8	0.00
08/09/2021	R248 On 05-May-22	11.79	Call	Bond Future	8027	8	8	8	0.00
08/09/2021	R248 On 05-May-22	11.79	Put	Bond Future	1605	2	2	2	0.00
08/09/2021	R248 On 05-May-22	11.81	Put	Bond Future	1578	2	2	2	0.00
08/09/2021	R248 On 05-May-22	11.80	Put	Bond Future	1592	2	2	2	0.00
08/09/2021	R248 On 04-August-22			Bond Future	11.01	84.2697	84.5959	84.2697	0.00
08/09/2021	R248 On 04-August-22	11.00	Call	Bond Future	4374	4	4	4	0.00
08/09/2021	R248 On 04-August-22	10.99	Call	Bond Future	4338	4	4	4	0.00
08/09/2021	R248 On 04-August-22	10.98	Call	Bond Future	4302	4	4	4	0.00
08/09/2021	R248 On 04-August-22	10.98	Put	Bond Future	4533	5	5	5	0.00
08/09/2021	R248 On 04-August-22	10.99	Put	Bond Future	4498	5	4	5	0.00
08/09/2021	R248 On 04-August-22	11.00	Put	Bond Future	4463	5	4	5	0.00