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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	2025 On 04-February-21			Bond Future	149.38	149.3823	149.3823	149.3823	0.00
08/02/2021	2025 On 06-May-21			Bond Future	151.06	151.0060	151.0559	151.0060	7,790.00
08/02/2021	2025 On 05-August-21			Bond Future	151.20	151.1488	151.1987	151.1488	0.00
08/02/2021	2025 On 04-November-21			Bond Future	152.85	152.7972	152.8474	152.7972	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
08/02/2021	2025 On 03-February-22			Bond Future	153.01	152.9554	153.0061	152.9554	0.00
08/02/2021	2029 On 04-February-21			Bond Future	106.74	106.7365	106.7365	106.7365	0.00
08/02/2021	2029 On 06-May-21			Bond Future	106.88	106.7995	106.8775	106.7995	2,382.00
08/02/2021	2029 On 05-August-21			Bond Future	108.06	107.9823	108.0607	107.9823	0.00
08/02/2021	2029 On 04-November-21			Bond Future	108.09	108.0106	108.0897	108.0106	0.00
08/02/2021	2029 On 03-February-22			Bond Future	109.30	109.2226	109.3026	109.2226	0.00
08/02/2021	2030 On 04-February-21			Bond Future	8.47	97.3119	8.4650	97.3119	0.00
08/02/2021	2030 On 06-May-21			Bond Future	8.68	98.4412	8.6753	98.4412	111,964.00
08/02/2021	2030 On 06-May-21	8.36	Call	Bond Future	1307	1	1307	1	0.00
08/02/2021	2030 On 06-May-21	8.86	Call	Bond Future	2737	3	2737	3	0.00
08/02/2021	2030 On 06-May-21	8.77	Call	Bond Future	2432	3	2432	3	300.00
08/02/2021	2030 On 06-May-21	11.71	Call	Bond Future	15878	16	15878	16	0.00
08/02/2021	2030 On 06-May-21	9.22	Call	Bond Future	4123	4	4123	4	0.00
08/02/2021	2030 On 06-May-21	10.74	Call	Bond Future	11242	12	11242	12	0.00
08/02/2021	2030 On 06-May-21	9.00	Call	Bond Future	3245	3	3245	3	0.00
08/02/2021	2030 On 06-May-21	9.25	Call	Bond Future	4249	5	4249	5	0.00
08/02/2021	2030 On 06-May-21	9.27	Call	Bond Future	4334	5	4334	5	300.00
08/02/2021	2030 On 06-May-21	10.95	Call	Bond Future	12266	13	12266	13	0.00
08/02/2021	2030 On 06-May-21	9.35	Call	Bond Future	4677	5	4677	5	0.00
08/02/2021	2030 On 06-May-21	11.69	Call	Bond Future	15785	16	15785	16	0.00
08/02/2021	2030 On 06-May-21	11.70	Call	Bond Future	15832	16	15832	16	0.00
08/02/2021	2030 On 06-May-21	9.15	Call	Bond Future	3835	4	3835	4	0.00
08/02/2021	2030 On 06-May-21	10.04	Call	Bond Future	7827	8	7827	8	0.00
08/02/2021	2030 On 06-May-21	7.97	Call	Bond Future	609	1	609	1	700.00
08/02/2021	2030 On 06-May-21	9.92	Call	Bond Future	7255	8	7255	8	0.00
08/02/2021	2030 On 06-May-21	9.15	Put	Bond Future	1098	1	1098	1	0.00
08/02/2021	2030 On 06-May-21	10.04	Put	Bond Future	223	0	223	0	0.00
08/02/2021	2030 On 06-May-21	11.70	Put	Bond Future	2	0	2	0	0.00
08/02/2021	2030 On 06-May-21	9.27	Put	Bond Future	920	1	920	1	0.00
08/02/2021	2030 On 06-May-21	10.95	Put	Bond Future	23	0	23	0	300.00
08/02/2021	2030 On 06-May-21	11.69	Put	Bond Future	2	0	2	0	0.00
08/02/2021	2030 On 06-May-21	9.25	Put	Bond Future	948	1	948	1	2,500.00
08/02/2021	2030 On 06-May-21	9.00	Put	Bond Future	1361	1	1361	1	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2021	2030 On 06-May-21	7.97	Put	Bond Future	4871	5	4871	5	0.00
08/02/2021	2030 On 06-May-21	9.22	Put	Bond Future	991	1	991	1	700.00
08/02/2021	2030 On 06-May-21	9.92	Put	Bond Future	288	0	288	0	700.00
08/02/2021	2030 On 06-May-21	10.74	Put	Bond Future	41	0	41	0	0.00
08/02/2021	2030 On 06-May-21	11.71	Put	Bond Future	2	0	2	0	0.00
08/02/2021	2030 On 06-May-21	9.35	Put	Bond Future	817	1	817	1	2,500.00
08/02/2021	2030 On 06-May-21	8.77	Put	Bond Future	1878	2	1878	2	0.00
08/02/2021	2030 On 06-May-21	8.86	Put	Bond Future	1660	2	1660	2	0.00
08/02/2021	2030 On 06-May-21	8.36	Put	Bond Future	3183	3	3183	3	0.00
08/02/2021	2030 On 05-August-21			Bond Future	8.86	95.5019	8.8623	95.5019	0.00
08/02/2021	2030 On 05-August-21	10.43	Call	Bond Future	8913	9	8913	9	0.00
08/02/2021	2030 On 05-August-21	10.30	Call	Bond Future	8358	9	8358	9	0.00
08/02/2021	2030 On 05-August-21	7.70	Call	Bond Future	645	1	645	1	200.00
08/02/2021	2030 On 05-August-21	8.95	Call	Bond Future	3211	3	3211	3	600.00
08/02/2021	2030 On 05-August-21	10.41	Call	Bond Future	8827	9	8827	9	0.00
08/02/2021	2030 On 05-August-21	10.42	Call	Bond Future	8870	9	8870	9	0.00
08/02/2021	2030 On 05-August-21	8.78	Call	Bond Future	2715	3	2715	3	200.00
08/02/2021	2030 On 05-August-21	9.45	Call	Bond Future	4945	5	4945	5	600.00
08/02/2021	2030 On 05-August-21	12.10	Call	Bond Future	16329	17	16329	17	0.00
08/02/2021	2030 On 05-August-21	12.10	Put	Bond Future	32	0	32	0	600.00
08/02/2021	2030 On 05-August-21	7.70	Put	Bond Future	7549	7	7549	7	0.00
08/02/2021	2030 On 05-August-21	10.42	Put	Bond Future	531	1	531	1	0.00
08/02/2021	2030 On 05-August-21	10.41	Put	Bond Future	539	1	539	1	0.00
08/02/2021	2030 On 05-August-21	10.30	Put	Bond Future	626	1	626	1	200.00
08/02/2021	2030 On 05-August-21	8.78	Put	Bond Future	3184	3	3184	3	0.00
08/02/2021	2030 On 05-August-21	9.45	Put	Bond Future	1682	2	1682	2	0.00
08/02/2021	2030 On 05-August-21	8.95	Put	Bond Future	2714	3	2714	3	0.00
08/02/2021	2030 On 05-August-21	10.43	Put	Bond Future	524	0	524	0	0.00
08/02/2021	2030 On 04-November-21			Bond Future	9.05	96.5214	9.0474	96.5214	0.00
08/02/2021	2030 On 04-November-21	8.77	Call	Bond Future	2652	3	2652	3	300.00
08/02/2021	2030 On 04-November-21	11.44	Call	Bond Future	12363	13	12363	13	0.00
08/02/2021	2030 On 04-November-21	10.61	Call	Bond Future	8958	9	8958	9	0.00
08/02/2021	2030 On 04-November-21	10.59	Call	Bond Future	8879	9	8879	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
08/02/2021	2030 On 04-November-21	10.60	Call	Bond Future	8918	9	8918	9	0.00
08/02/2021	2030 On 04-November-21	8.27	Call	Bond Future	1561	2	1561	2	300.00
08/02/2021	2030 On 04-November-21	8.77	Put	Bond Future	4192	4	4192	4	0.00
08/02/2021	2030 On 04-November-21	11.44	Put	Bond Future	316	0	316	0	300.00
08/02/2021	2030 On 04-November-21	10.60	Put	Bond Future	860	1	860	1	0.00
08/02/2021	2030 On 04-November-21	10.59	Put	Bond Future	869	1	869	1	0.00
08/02/2021	2030 On 04-November-21	8.27	Put	Bond Future	5960	6	5960	6	0.00
08/02/2021	2030 On 04-November-21	10.61	Put	Bond Future	850	1	850	1	0.00
08/02/2021	2030 On 03-February-22			Bond Future	9.25	93.5785	9.2475	93.5785	0.00
08/02/2021	2030 On 03-February-22	9.43	Call	Bond Future	4347	5	4347	5	0.00
08/02/2021	2030 On 03-February-22	9.44	Call	Bond Future	4376	5	4376	5	0.00
08/02/2021	2030 On 03-February-22	9.45	Call	Bond Future	4405	5	4405	5	0.00
08/02/2021	2030 On 03-February-22	9.45	Put	Bond Future	3338	3	3338	3	0.00
08/02/2021	2030 On 03-February-22	9.44	Put	Bond Future	3362	3	3362	3	0.00
08/02/2021	2030 On 03-February-22	9.43	Put	Bond Future	3384	3	3384	3	0.00
08/02/2021	2032 On 04-February-21			Bond Future	9.34	95.5574	9.3350	95.5574	0.00
08/02/2021	2032 On 06-May-21			Bond Future	9.59	92.4395	9.5864	92.4395	124,779.00
08/02/2021	2032 On 06-May-21	12.11	Call	Bond Future	14130	15	14130	15	0.00
08/02/2021	2032 On 06-May-21	10.33	Call	Bond Future	5416	6	5416	6	736.00
08/02/2021	2032 On 06-May-21	12.10	Call	Bond Future	14081	15	14081	15	0.00
08/02/2021	2032 On 06-May-21	12.12	Call	Bond Future	14179	15	14179	15	0.00
08/02/2021	2032 On 06-May-21	12.57	Call	Bond Future	16354	17	16354	17	0.00
08/02/2021	2032 On 06-May-21	12.12	Put	Bond Future	23	0	23	0	0.00
08/02/2021	2032 On 06-May-21	10.33	Put	Bond Future	916	1	916	1	0.00
08/02/2021	2032 On 06-May-21	12.57	Put	Bond Future	7	0	7	0	736.00
08/02/2021	2032 On 06-May-21	12.10	Put	Bond Future	25	0	25	0	0.00
08/02/2021	2032 On 06-May-21	12.11	Put	Bond Future	24	0	24	0	0.00
08/02/2021	2032 On 05-August-21			Bond Future	9.78	93.4411	9.7813	93.4411	0.00
08/02/2021	2032 On 05-August-21	11.36	Call	Bond Future	9650	10	9650	10	0.00
08/02/2021	2032 On 05-August-21	11.35	Call	Bond Future	9607	10	9607	10	0.00
08/02/2021	2032 On 05-August-21	11.37	Call	Bond Future	9694	10	9694	10	0.00
08/02/2021	2032 On 05-August-21	11.37	Put	Bond Future	700	1	700	1	0.00
08/02/2021	2032 On 05-August-21	11.35	Put	Bond Future	718	1	718	1	0.00

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08/02/2021	2032 On 05-August-21	11.36	Put	Bond Future	709	1	709	1	0.00
08/02/2021	2032 On 04-November-21			Bond Future	9.98	90.2939	9.9828	90.2939	0.00
08/02/2021	2032 On 04-November-21	12.81	Call	Bond Future	15026	15	15026	15	0.00
08/02/2021	2032 On 04-November-21	9.33	Call	Bond Future	2154	2	2154	2	700.00
08/02/2021	2032 On 04-November-21	11.71	Call	Bond Future	10377	11	10377	11	0.00
08/02/2021	2032 On 04-November-21	9.83	Call	Bond Future	3439	4	3439	4	700.00
08/02/2021	2032 On 04-November-21	11.69	Call	Bond Future	10295	11	10295	11	0.00
08/02/2021	2032 On 04-November-21	11.70	Call	Bond Future	10336	11	10336	11	0.00
08/02/2021	2032 On 04-November-21	11.71	Put	Bond Future	933	1	933	1	0.00
08/02/2021	2032 On 04-November-21	11.69	Put	Bond Future	953	1	953	1	0.00
08/02/2021	2032 On 04-November-21	9.33	Put	Bond Future	6117	6	6117	6	0.00
08/02/2021	2032 On 04-November-21	11.70	Put	Bond Future	943	1	943	1	0.00
08/02/2021	2032 On 04-November-21	12.81	Put	Bond Future	271	0	271	0	700.00
08/02/2021	2032 On 04-November-21	9.83	Put	Bond Future	4346	4	4346	4	0.00
08/02/2021	2032 On 03-February-22			Bond Future	10.20	91.2868	10.1955	91.2868	0.00
08/02/2021	2032 On 03-February-22	8.91	Call	Bond Future	1505	2	1505	2	198.00
08/02/2021	2032 On 03-February-22	10.44	Call	Bond Future	5231	6	5231	6	0.00
08/02/2021	2032 On 03-February-22	10.45	Call	Bond Future	5264	6	5264	6	0.00
08/02/2021	2032 On 03-February-22	9.81	Call	Bond Future	3397	4	3397	4	0.00
08/02/2021	2032 On 03-February-22	10.42	Call	Bond Future	5167	5	5167	5	0.00
08/02/2021	2032 On 03-February-22	10.43	Call	Bond Future	5199	5	5199	5	0.00
08/02/2021	2032 On 03-February-22	10.43	Put	Bond Future	3872	4	3872	4	0.00
08/02/2021	2032 On 03-February-22	10.42	Put	Bond Future	3896	4	3896	4	0.00
08/02/2021	2032 On 03-February-22	10.45	Put	Bond Future	3825	4	3825	4	198.00
08/02/2021	2032 On 03-February-22	9.81	Put	Bond Future	5638	5	5638	5	198.00
08/02/2021	2032 On 03-February-22	8.91	Put	Bond Future	9281	9	9281	9	0.00
08/02/2021	2032 On 03-February-22	10.44	Put	Bond Future	3849	4	3849	4	0.00
08/02/2021	2033 On 04-February-21			Bond Future	101.31	101.3092	101.3092	101.3092	0.00
08/02/2021	2033 On 06-May-21			Bond Future	101.65	101.6517	101.6520	101.6517	9,583.00
08/02/2021	2033 On 05-August-21			Bond Future	102.78	102.7773	102.7773	102.7773	0.00
08/02/2021	2033 On 04-November-21			Bond Future	102.67	102.6747	102.6746	102.6747	0.00
08/02/2021	2033 On 03-February-22			Bond Future	103.83	103.8268	103.8266	103.8268	0.00
08/02/2021	2037 On 04-February-21			Bond Future	10.36	85.8629	10.3550	85.8629	0.00

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08/02/2021	2037 On 06-May-21			Bond Future	10.60	86.6237	10.6027	86.6237	130,087.00
08/02/2021	2037 On 06-May-21	12.44	Call	Bond Future	11209	11	11209	11	0.00
08/02/2021	2037 On 06-May-21	12.42	Call	Bond Future	11109	11	11109	11	0.00
08/02/2021	2037 On 06-May-21	12.43	Call	Bond Future	11159	11	11159	11	0.00
08/02/2021	2037 On 06-May-21	12.44	Put	Bond Future	205	0	205	0	0.00
08/02/2021	2037 On 06-May-21	12.43	Put	Bond Future	209	0	209	0	0.00
08/02/2021	2037 On 06-May-21	12.42	Put	Bond Future	213	0	213	0	0.00
08/02/2021	2037 On 05-August-21			Bond Future	10.81	83.3062	10.8093	83.3062	0.00
08/02/2021	2037 On 05-August-21	12.26	Call	Bond Future	9739	10	9739	10	0.00
08/02/2021	2037 On 05-August-21	12.27	Call	Bond Future	9782	10	9782	10	0.00
08/02/2021	2037 On 05-August-21	12.28	Call	Bond Future	9825	10	9825	10	0.00
08/02/2021	2037 On 05-August-21	12.26	Put	Bond Future	1109	1	1109	1	0.00
08/02/2021	2037 On 05-August-21	12.27	Put	Bond Future	1097	1	1097	1	0.00
08/02/2021	2037 On 05-August-21	12.28	Put	Bond Future	1085	1	1085	1	0.00
08/02/2021	2037 On 04-November-21			Bond Future	11.01	84.1957	11.0105	84.1957	0.00
08/02/2021	2037 On 04-November-21	12.82	Call	Bond Future	11432	12	11432	12	0.00
08/02/2021	2037 On 04-November-21	12.81	Call	Bond Future	11391	12	11391	12	0.00
08/02/2021	2037 On 04-November-21	12.83	Call	Bond Future	11473	12	11473	12	0.00
08/02/2021	2037 On 04-November-21	12.82	Put	Bond Future	1153	1	1153	1	0.00
08/02/2021	2037 On 04-November-21	12.81	Put	Bond Future	1164	1	1164	1	0.00
08/02/2021	2037 On 04-November-21	12.83	Put	Bond Future	1143	1	1143	1	0.00
08/02/2021	2037 On 03-February-22			Bond Future	11.23	80.8672	11.2257	80.8672	0.00
08/02/2021	2037 On 03-February-22	11.47	Call	Bond Future	5874	6	5874	6	0.00
08/02/2021	2037 On 03-February-22	11.46	Call	Bond Future	5841	6	5841	6	0.00
08/02/2021	2037 On 03-February-22	11.45	Call	Bond Future	5808	6	5808	6	0.00
08/02/2021	2037 On 03-February-22	11.47	Put	Bond Future	4404	4	4404	4	0.00
08/02/2021	2037 On 03-February-22	11.45	Put	Bond Future	4456	4	4456	4	0.00
08/02/2021	2037 On 03-February-22	11.46	Put	Bond Future	4430	4	4430	4	0.00
08/02/2021	2038 On 04-February-21			Bond Future	113.94	113.9437	113.9437	113.9437	0.00
08/02/2021	2038 On 06-May-21			Bond Future	116.19	116.4969	116.1856	116.4969	7,799.00
08/02/2021	2038 On 05-August-21			Bond Future	115.75	116.0665	115.7514	116.0665	0.00
08/02/2021	2038 On 04-November-21			Bond Future	117.01	117.3324	117.0136	117.3324	0.00
08/02/2021	2038 On 03-February-22			Bond Future	116.58	116.8982	116.5758	116.8982	0.00

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08/02/2021	2040 On 04-February-21			Bond Future	10.50	87.9818	10.5000	87.9818	0.00
08/02/2021	2040 On 06-May-21			Bond Future	10.74	88.7571	10.7438	88.7571	79,084.00
08/02/2021	2040 On 06-May-21	13.38	Call	Bond Future	15946	16	15946	16	0.00
08/02/2021	2040 On 06-May-21	12.43	Call	Bond Future	11053	11	11053	11	0.00
08/02/2021	2040 On 06-May-21	12.42	Call	Bond Future	11001	11	11001	11	0.00
08/02/2021	2040 On 06-May-21	10.83	Call	Bond Future	3249	3	3249	3	300.00
08/02/2021	2040 On 06-May-21	11.58	Call	Bond Future	6697	7	6697	7	300.00
08/02/2021	2040 On 06-May-21	12.44	Call	Bond Future	11105	11	11105	11	0.00
08/02/2021	2040 On 06-May-21	12.44	Put	Bond Future	278	0	278	0	0.00
08/02/2021	2040 On 06-May-21	11.58	Put	Bond Future	1066	1	1066	1	0.00
08/02/2021	2040 On 06-May-21	10.83	Put	Bond Future	2640	3	2640	3	0.00
08/02/2021	2040 On 06-May-21	12.43	Put	Bond Future	283	0	283	0	0.00
08/02/2021	2040 On 06-May-21	13.38	Put	Bond Future	44	0	44	0	300.00
08/02/2021	2040 On 06-May-21	12.42	Put	Bond Future	288	0	288	0	0.00
08/02/2021	2040 On 05-August-21			Bond Future	10.95	85.2123	10.9462	85.2123	0.00
08/02/2021	2040 On 05-August-21	11.55	Call	Bond Future	6606	7	6606	7	900.00
08/02/2021	2040 On 05-August-21	14.80	Call	Bond Future	21147	21	21147	21	0.00
08/02/2021	2040 On 05-August-21	12.49	Call	Bond Future	10720	11	10720	11	0.00
08/02/2021	2040 On 05-August-21	12.48	Call	Bond Future	10675	11	10675	11	0.00
08/02/2021	2040 On 05-August-21	12.47	Call	Bond Future	10630	11	10630	11	0.00
08/02/2021	2040 On 05-August-21	11.05	Call	Bond Future	4551	5	4551	5	900.00
08/02/2021	2040 On 05-August-21	11.05	Put	Bond Future	3840	4	3840	4	0.00
08/02/2021	2040 On 05-August-21	12.49	Put	Bond Future	1055	1	1055	1	0.00
08/02/2021	2040 On 05-August-21	12.47	Put	Bond Future	1078	1	1078	1	0.00
08/02/2021	2040 On 05-August-21	11.55	Put	Bond Future	2599	3	2599	3	0.00
08/02/2021	2040 On 05-August-21	14.80	Put	Bond Future	56	0	56	0	900.00
08/02/2021	2040 On 05-August-21	12.48	Put	Bond Future	1066	1	1066	1	0.00
08/02/2021	2040 On 04-November-21			Bond Future	11.14	86.1222	11.1430	86.1222	0.00
08/02/2021	2040 On 04-November-21	12.91	Call	Bond Future	11866	12	11866	12	0.00
08/02/2021	2040 On 04-November-21	12.90	Call	Bond Future	11823	12	11823	12	0.00
08/02/2021	2040 On 04-November-21	12.89	Call	Bond Future	11780	12	11780	12	0.00
08/02/2021	2040 On 04-November-21	12.89	Put	Bond Future	1261	1	1261	1	0.00
08/02/2021	2040 On 04-November-21	12.90	Put	Bond Future	1250	1	1250	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
08/02/2021	2040 On 04-November-21	12.91	Put	Bond Future	1239	1	1239	1	0.00
08/02/2021	2040 On 03-February-22			Bond Future	11.35	82.5647	11.3533	82.5647	0.00
08/02/2021	2040 On 03-February-22	11.58	Call	Bond Future	6167	6	6167	6	0.00
08/02/2021	2040 On 03-February-22	11.57	Call	Bond Future	6132	6	6132	6	0.00
08/02/2021	2040 On 03-February-22	11.59	Call	Bond Future	6203	6	6203	6	0.00
08/02/2021	2040 On 03-February-22	11.57	Put	Bond Future	4740	5	4740	5	0.00
08/02/2021	2040 On 03-February-22	11.58	Put	Bond Future	4713	5	4713	5	0.00
08/02/2021	2040 On 03-February-22	11.59	Put	Bond Future	4686	5	4686	5	0.00
08/02/2021	2044 On 04-February-21			Bond Future	10.57	84.6090	10.5700	84.6090	0.00
08/02/2021	2044 On 06-May-21			Bond Future	10.83	85.1993	10.8321	85.1993	60,886.00
08/02/2021	2044 On 06-May-21	10.70	Call	Bond Future	2506	3	2506	3	3,100.00
08/02/2021	2044 On 06-May-21	11.90	Call	Bond Future	7895	8	7895	8	0.00
08/02/2021	2044 On 06-May-21	11.35	Call	Bond Future	5189	5	5189	5	3,100.00
08/02/2021	2044 On 06-May-21	12.45	Call	Bond Future	10672	11	10672	11	0.00
08/02/2021	2044 On 06-May-21	12.44	Call	Bond Future	10621	11	10621	11	0.00
08/02/2021	2044 On 06-May-21	11.40	Call	Bond Future	5428	6	5428	6	0.00
08/02/2021	2044 On 06-May-21	11.10	Call	Bond Future	4052	4	4052	4	0.00
08/02/2021	2044 On 06-May-21	12.50	Call	Bond Future	10929	11	10929	11	0.00
08/02/2021	2044 On 06-May-21	11.79	Call	Bond Future	7359	8	7359	8	0.00
08/02/2021	2044 On 06-May-21	12.43	Call	Bond Future	10570	11	10570	11	0.00
08/02/2021	2044 On 06-May-21	12.44	Put	Bond Future	338	0	338	0	0.00
08/02/2021	2044 On 06-May-21	11.79	Put	Bond Future	953	1	953	1	3,100.00
08/02/2021	2044 On 06-May-21	12.50	Put	Bond Future	305	0	305	0	3,100.00
08/02/2021	2044 On 06-May-21	12.43	Put	Bond Future	344	0	344	0	0.00
08/02/2021	2044 On 06-May-21	11.40	Put	Bond Future	1525	1	1525	1	3,100.00
08/02/2021	2044 On 06-May-21	12.45	Put	Bond Future	332	0	332	0	0.00
08/02/2021	2044 On 06-May-21	11.90	Put	Bond Future	809	1	809	1	0.00
08/02/2021	2044 On 06-May-21	11.35	Put	Bond Future	1617	2	1617	2	0.00
08/02/2021	2044 On 06-May-21	11.10	Put	Bond Future	2171	2	2171	2	3,100.00
08/02/2021	2044 On 06-May-21	10.70	Put	Bond Future	3460	3	3460	3	0.00
08/02/2021	2044 On 05-August-21			Bond Future	11.03	81.7412	11.0273	81.7412	0.00
08/02/2021	2044 On 05-August-21	12.60	Call	Bond Future	10845	11	10845	11	0.00
08/02/2021	2044 On 05-August-21	12.59	Call	Bond Future	10800	11	10800	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2021	2044 On 05-August-21	12.61	Call	Bond Future	10889	11	10889	11	0.00
08/02/2021	2044 On 05-August-21	12.61	Put	Bond Future	1040	1	1040	1	0.00
08/02/2021	2044 On 05-August-21	12.60	Put	Bond Future	1051	1	1051	1	0.00
08/02/2021	2044 On 05-August-21	12.59	Put	Bond Future	1062	1	1062	1	0.00
08/02/2021	2044 On 04-November-21			Bond Future	11.22	82.6140	11.2169	82.6140	0.00
08/02/2021	2044 On 04-November-21	12.90	Call	Bond Future	11494	12	11494	12	0.00
08/02/2021	2044 On 04-November-21	12.89	Call	Bond Future	11453	12	11453	12	0.00
08/02/2021	2044 On 04-November-21	12.91	Call	Bond Future	11536	12	11536	12	0.00
08/02/2021	2044 On 04-November-21	12.91	Put	Bond Future	1354	1	1354	1	0.00
08/02/2021	2044 On 04-November-21	12.89	Put	Bond Future	1378	1	1378	1	0.00
08/02/2021	2044 On 04-November-21	12.90	Put	Bond Future	1366	1	1366	1	0.00
08/02/2021	2044 On 03-February-22			Bond Future	11.42	79.1430	11.4191	79.1430	0.00
08/02/2021	2044 On 03-February-22	11.61	Call	Bond Future	6109	6	6109	6	0.00
08/02/2021	2044 On 03-February-22	11.59	Call	Bond Future	6038	6	6038	6	0.00
08/02/2021	2044 On 03-February-22	11.60	Call	Bond Future	6074	6	6074	6	0.00
08/02/2021	2044 On 03-February-22	11.60	Put	Bond Future	4904	5	4904	5	0.00
08/02/2021	2044 On 03-February-22	11.59	Put	Bond Future	4932	5	4932	5	0.00
08/02/2021	2044 On 03-February-22	11.61	Put	Bond Future	4876	5	4876	5	0.00
08/02/2021	2046 On 04-February-21			Bond Future	103.49	103.4932	103.4932	103.4932	0.00
08/02/2021	2046 On 06-May-21			Bond Future	102.85	102.9329	102.8453	102.9329	14,893.00
08/02/2021	2046 On 05-August-21			Bond Future	103.98	104.0730	103.9841	104.0730	0.00
08/02/2021	2046 On 04-November-21			Bond Future	103.31	103.4022	103.3122	103.4022	0.00
08/02/2021	2046 On 03-February-22			Bond Future	104.47	104.5626	104.4716	104.5626	0.00
08/02/2021	2050 On 04-February-21			Bond Future	105.33	105.3266	105.3266	105.3266	0.00
08/02/2021	2050 On 06-May-21			Bond Future	106.20	107.2989	106.1983	107.2989	10,968.00
08/02/2021	2050 On 05-August-21			Bond Future	105.45	106.5608	105.4478	106.5608	0.00
08/02/2021	2050 On 04-November-21			Bond Future	106.60	107.7231	106.5977	107.7231	0.00
08/02/2021	2050 On 03-February-22			Bond Future	105.85	106.9860	105.8480	106.9860	0.00
08/02/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	AL37 On 06-May-21			Index Future	800.52	802.0620	800.5220	802.0620	0.00
08/02/2021	AL37 On 05-August-21			Index Future	809.09	810.6540	809.0890	810.6540	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
08/02/2021	AL37 On 04-November-21			Index Future	817.81	819.3930	817.8090	819.3930	0.00
08/02/2021	AL37 On 03-February-22			Index Future	826.79	828.3950	826.7910	828.3950	0.00
08/02/2021	AL7T On 06-May-21			Index Future	897.90	901.2200	897.8970	901.2200	0.00
08/02/2021	AL7T On 05-August-21			Index Future	907.51	910.8750	907.5050	910.8750	0.00
08/02/2021	AL7T On 04-November-21			Index Future	917.29	920.6940	917.2850	920.6940	0.00
08/02/2021	AL7T On 03-February-22			Index Future	927.36	930.8090	927.3600	930.8090	0.00
08/02/2021	ALBI On 06-May-21			Index Future	784.02	785.9870	784.0230	785.9870	308.00
08/02/2021	ALBI On 05-August-21			Index Future	792.41	794.4070	792.4130	794.4070	0.00
08/02/2021	ALBI On 04-November-21			Index Future	800.95	802.9710	800.9520	802.9710	0.00
08/02/2021	ALBI On 03-February-22			Index Future	809.75	811.7920	809.7500	811.7920	0.00
08/02/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/02/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	C223 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
08/02/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2021	ES33 On 04-February-21			Bond Future	11.02	79.3887	11.0150	79.3887	0.00
08/02/2021	ES33 On 06-May-21			Bond Future	11.31	76.3324	11.3083	76.3324	350.00
08/02/2021	ES33 On 05-August-21			Bond Future	11.55	77.1593	11.5547	77.1593	0.00
08/02/2021	ES33 On 04-November-21			Bond Future	11.81	74.2085	11.8098	74.2085	0.00
08/02/2021	ES33 On 03-February-22			Bond Future	12.08	75.0245	12.0830	75.0245	0.00
08/02/2021	ES42 On 04-February-21			Bond Future	11.54	78.5666	11.5400	78.5666	0.00
08/02/2021	ES42 On 06-May-21			Bond Future	11.85	74.8500	11.8517	74.8500	4,779.00
08/02/2021	ES42 On 05-August-21			Bond Future	12.09	75.6615	12.0855	75.6615	0.00
08/02/2021	ES42 On 04-November-21			Bond Future	12.33	72.2116	12.3289	72.2116	0.00
08/02/2021	ES42 On 03-February-22			Bond Future	12.58	73.0060	12.5809	73.0060	0.00
08/02/2021	GOVI On 06-May-21			GOVI	774.97	776.9410	774.9700	776.9410	970.00
08/02/2021	GOVI On 06-May-21	678.69	Call	GOVI	962800	98	962800	98	0.00
08/02/2021	GOVI On 06-May-21	678.67	Call	GOVI	963000	98	963000	98	0.00
08/02/2021	GOVI On 06-May-21	678.68	Call	GOVI	962900	98	962900	98	0.00
08/02/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
08/02/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
08/02/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
08/02/2021	GOVI On 05-August-21			GOVI	783.26	785.2640	783.2630	785.2640	0.00
08/02/2021	GOVI On 05-August-21	719.15	Call	GOVI	641130	66	641130	66	0.00
08/02/2021	GOVI On 05-August-21	719.14	Call	GOVI	641230	66	641230	66	0.00
08/02/2021	GOVI On 05-August-21	719.13	Call	GOVI	641330	66	641330	66	0.00
08/02/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
08/02/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
08/02/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2021	GOVI On 04-November-21			GOVI	791.70	793.7300	791.7040	793.7300	0.00
08/02/2021	GOVI On 04-November-21	728.42	Call	GOVI	632840	65	632840	65	0.00
08/02/2021	GOVI On 04-November-21	728.41	Call	GOVI	632940	65	632940	65	0.00
08/02/2021	GOVI On 04-November-21	728.40	Call	GOVI	633040	65	633040	65	0.00
08/02/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
08/02/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
08/02/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
08/02/2021	GOVI On 03-February-22			GOVI	800.40	802.4490	800.4000	802.4490	0.00
08/02/2021	GOVI On 03-February-22	792.75	Call	GOVI	76500	10	76500	10	0.00
08/02/2021	GOVI On 03-February-22	792.74	Call	GOVI	76600	10	76600	10	0.00
08/02/2021	GOVI On 03-February-22	792.76	Call	GOVI	76400	10	76400	10	0.00
08/02/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
08/02/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
08/02/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
08/02/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/02/2021	IGOV On 06-May-21			Index Future	279.42	279.8520	279.4160	279.8520	976.00
08/02/2021	IGOV On 05-August-21			Index Future	282.47	282.9180	282.4740	282.9180	0.00
08/02/2021	IGOV On 04-November-21			Index Future	285.59	286.0350	285.5860	286.0350	0.00
08/02/2021	IGOV On 03-February-22			Index Future	288.79	289.2450	288.7900	289.2450	0.00
08/02/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
08/02/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
08/02/2021	IS05 On 21-September-21			Interest Rate Swap	89.40	89.3900	89.4000	89.3900	0.00
08/02/2021	IS05 On 21-December-21			Interest Rate Swap	90.66	90.6500	90.6600	90.6500	51.00
08/02/2021	IS05 On 15-March-22			Interest Rate Swap	90.09	90.0800	90.0900	90.0800	0.00
08/02/2021	IS05 On 21-June-22			Interest Rate Swap	90.19	90.1800	90.1900	90.1800	0.00
08/02/2021	IS05 On 20-September-22			Interest Rate Swap	93.32	93.3000	93.3200	93.3000	0.00
08/02/2021	IS05 On 20-December-22			Interest Rate Swap	93.80	93.7600	93.8000	93.7600	0.00
08/02/2021	IS05 On 22-March-23			Interest Rate Swap	86.16	86.0900	86.1600	86.0900	0.00
08/02/2021	IS05 On 20-June-23			Interest Rate Swap	91.67	91.5600	91.6700	91.5600	0.00
08/02/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
08/02/2021	IS10 On 17-December-25			Interest Rate Swap	78.36	77.9700	78.3600	77.9700	0.00
08/02/2021	IS10 On 16-March-26			Interest Rate Swap	74.75	74.3400	74.7500	74.3400	0.00
08/02/2021	IS10 On 15-June-26			Interest Rate Swap	73.03	72.5800	73.0300	72.5800	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
08/02/2021	IS10 On 21-September-26			Interest Rate Swap	74.91	74.4400	74.9100	74.4400	0.00
08/02/2021	IS10 On 21-December-26			Interest Rate Swap	78.83	78.3200	78.8300	78.3200	0.00
08/02/2021	IS10 On 15-March-27			Interest Rate Swap	77.22	76.7000	77.2200	76.7000	0.00
08/02/2021	IS10 On 21-June-27			Interest Rate Swap	79.19	78.6700	79.1900	78.6700	0.00
08/02/2021	IS10 On 20-September-27			Interest Rate Swap	84.93	84.4200	84.9300	84.4200	0.00
08/02/2021	IS10 On 20-December-27			Interest Rate Swap	85.25	84.7400	85.2500	84.7400	0.00
08/02/2021	IS10 On 22-March-28			Interest Rate Swap	78.16	77.6100	78.1600	77.6100	0.00
08/02/2021	IS10 On 20-June-28			Interest Rate Swap	86.01	85.4300	86.0100	85.4300	0.00
08/02/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/02/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/02/2021	JBAF On 17-February-21			Jibar Tradeable Future	3.65	96.3550	3.6450	96.3550	0.00
08/02/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.67	96.3450	3.6650	96.3450	0.00
08/02/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.64	96.3600	3.6400	96.3600	0.00
08/02/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.64	96.3500	3.6400	96.3500	0.00
08/02/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.66	96.3550	3.6550	96.3550	0.00
08/02/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.66	96.3400	3.6600	96.3400	0.00
08/02/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.70	96.2900	3.7000	96.2900	30,000.00
08/02/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.91	96.1000	3.9100	96.1000	0.00
08/02/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.02	95.9800	4.0200	95.9800	0.00
08/02/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.29	95.7300	4.2850	95.7300	20,001.00
08/02/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.39	95.6250	4.3850	95.6250	0.00
08/02/2021	JBAF On 21-December-22			Jibar Tradeable Future	4.63	95.4300	4.6250	95.4300	0.00
08/02/2021	R023 On 04-February-21			Bond Future	4.62	109.5367	4.6150	109.5367	0.00
08/02/2021	R023 On 06-May-21			Bond Future	4.73	106.6977	4.7305	106.6977	40,662.00
08/02/2021	R023 On 06-May-21	7.57	Call	Bond Future	4872	5	4872	5	0.00
08/02/2021	R023 On 06-May-21	7.56	Call	Bond Future	4855	5	4855	5	0.00
08/02/2021	R023 On 06-May-21	7.58	Call	Bond Future	4888	5	4888	5	0.00
08/02/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
08/02/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
08/02/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
08/02/2021	R023 On 05-August-21			Bond Future	4.80	107.8531	4.7957	107.8531	0.00
08/02/2021	R023 On 05-August-21	5.31	Call	Bond Future	997	1	997	1	0.00
08/02/2021	R023 On 05-August-21	5.30	Call	Bond Future	984	1	984	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
08/02/2021	R023 On 05-August-21	5.29	Call	Bond Future	972	1	972	1	0.00
08/02/2021	R023 On 05-August-21	5.29	Put	Bond Future	222	0	222	0	0.00
08/02/2021	R023 On 05-August-21	5.30	Put	Bond Future	219	0	219	0	0.00
08/02/2021	R023 On 05-August-21	5.31	Put	Bond Future	216	0	216	0	0.00
08/02/2021	R023 On 04-November-21			Bond Future	4.89	105.0972	4.8883	105.0972	0.00
08/02/2021	R023 On 04-November-21	4.92	Call	Bond Future	527	1	527	1	0.00
08/02/2021	R023 On 04-November-21	4.91	Call	Bond Future	520	1	520	1	0.00
08/02/2021	R023 On 04-November-21	4.90	Call	Bond Future	512	1	512	1	0.00
08/02/2021	R023 On 04-November-21	4.90	Put	Bond Future	497	0	497	0	0.00
08/02/2021	R023 On 04-November-21	4.91	Put	Bond Future	492	0	492	0	0.00
08/02/2021	R023 On 04-November-21	4.92	Put	Bond Future	486	0	486	0	0.00
08/02/2021	R023 On 03-February-22			Bond Future	5.01	106.2524	5.0120	106.2524	0.00
08/02/2021	R023 On 03-February-22	5.07	Call	Bond Future	509	1	509	1	0.00
08/02/2021	R023 On 03-February-22	5.06	Call	Bond Future	504	1	504	1	0.00
08/02/2021	R023 On 03-February-22	5.08	Call	Bond Future	516	1	516	1	0.00
08/02/2021	R023 On 03-February-22	5.08	Put	Bond Future	445	0	445	0	0.00
08/02/2021	R023 On 03-February-22	5.06	Put	Bond Future	454	0	454	0	0.00
08/02/2021	R023 On 03-February-22	5.07	Put	Bond Future	449	0	449	0	0.00
08/02/2021	R035 On 04-February-21			Bond Future	10.09	94.9739	10.0850	94.9739	0.00
08/02/2021	R035 On 06-May-21			Bond Future	10.35	91.3178	10.3467	91.3178	103,020.00
08/02/2021	R035 On 06-May-21	11.32	Call	Bond Future	7005	7	7005	7	0.00
08/02/2021	R035 On 06-May-21	12.02	Call	Bond Future	10501	11	10501	11	0.00
08/02/2021	R035 On 06-May-21	11.05	Call	Bond Future	5703	6	5703	6	0.00
08/02/2021	R035 On 06-May-21	10.40	Call	Bond Future	2934	3	2934	3	600.00
08/02/2021	R035 On 06-May-21	11.15	Call	Bond Future	6184	6	6184	6	600.00
08/02/2021	R035 On 06-May-21	12.91	Call	Bond Future	15052	15	15052	15	0.00
08/02/2021	R035 On 06-May-21	10.81	Call	Bond Future	4595	5	4595	5	1,650.00
08/02/2021	R035 On 06-May-21	12.35	Call	Bond Future	12200	12	12200	12	0.00
08/02/2021	R035 On 06-May-21	12.36	Call	Bond Future	12252	13	12252	13	0.00
08/02/2021	R035 On 06-May-21	10.24	Call	Bond Future	2390	3	2390	3	223.00
08/02/2021	R035 On 06-May-21	10.55	Call	Bond Future	3499	4	3499	4	0.00
08/02/2021	R035 On 06-May-21	10.05	Call	Bond Future	1824	2	1824	2	500.00
08/02/2021	R035 On 06-May-21	11.55	Call	Bond Future	8122	8	8122	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
08/02/2021	R035 On 06-May-21	12.77	Call	Bond Future	14347	15	14347	15	0.00
08/02/2021	R035 On 06-May-21	12.37	Call	Bond Future	12303	13	12303	13	0.00
08/02/2021	R035 On 06-May-21	12.36	Put	Bond Future	126	0	126	0	0.00
08/02/2021	R035 On 06-May-21	12.77	Put	Bond Future	52	0	52	0	1,650.00
08/02/2021	R035 On 06-May-21	12.35	Put	Bond Future	128	0	128	0	0.00
08/02/2021	R035 On 06-May-21	11.55	Put	Bond Future	564	1	564	1	1,650.00
08/02/2021	R035 On 06-May-21	10.40	Put	Bond Future	2578	2	2578	2	0.00
08/02/2021	R035 On 06-May-21	12.91	Put	Bond Future	38	0	38	0	600.00
08/02/2021	R035 On 06-May-21	10.55	Put	Bond Future	2152	2	2152	2	500.00
08/02/2021	R035 On 06-May-21	10.05	Put	Bond Future	3843	4	3843	4	0.00
08/02/2021	R035 On 06-May-21	10.24	Put	Bond Future	3109	3	3109	3	0.00
08/02/2021	R035 On 06-May-21	12.37	Put	Bond Future	123	0	123	0	0.00
08/02/2021	R035 On 06-May-21	10.81	Put	Bond Future	1569	2	1569	2	0.00
08/02/2021	R035 On 06-May-21	11.15	Put	Bond Future	1031	1	1031	1	0.00
08/02/2021	R035 On 06-May-21	11.05	Put	Bond Future	1167	1	1167	1	500.00
08/02/2021	R035 On 06-May-21	12.02	Put	Bond Future	245	0	245	0	223.00
08/02/2021	R035 On 06-May-21	11.32	Put	Bond Future	817	1	817	1	223.00
08/02/2021	R035 On 05-August-21			Bond Future	10.55	92.3067	10.5504	92.3067	0.00
08/02/2021	R035 On 05-August-21	10.77	Call	Bond Future	4608	5	4608	5	0.00
08/02/2021	R035 On 05-August-21	10.02	Call	Bond Future	2259	2	2259	2	100.00
08/02/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
08/02/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
08/02/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
08/02/2021	R035 On 05-August-21	11.37	Call	Bond Future	7066	7	7066	7	0.00
08/02/2021	R035 On 05-August-21	11.37	Put	Bond Future	1962	2	1962	2	100.00
08/02/2021	R035 On 05-August-21	5.31	Put	Bond Future	46086	46	46086	46	0.00
08/02/2021	R035 On 05-August-21	5.29	Put	Bond Future	46319	46	46319	46	0.00
08/02/2021	R035 On 05-August-21	5.30	Put	Bond Future	46202	46	46202	46	0.00
08/02/2021	R035 On 05-August-21	10.77	Put	Bond Future	3196	3	3196	3	100.00
08/02/2021	R035 On 05-August-21	10.02	Put	Bond Future	5808	6	5808	6	0.00
08/02/2021	R035 On 04-November-21			Bond Future	10.76	88.8179	10.7601	88.8179	0.00
08/02/2021	R035 On 04-November-21	13.82	Call	Bond Future	16860	17	16860	17	0.00
08/02/2021	R035 On 04-November-21	11.75	Call	Bond Future	8172	8	8172	8	0.00

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08/02/2021	R035 On 04-November-21	10.23	Call	Bond Future	2818	3	2818	3	782.00
08/02/2021	R035 On 04-November-21	12.52	Call	Bond Future	11281	12	11281	12	0.00
08/02/2021	R035 On 04-November-21	12.51	Call	Bond Future	11239	12	11239	12	0.00
08/02/2021	R035 On 04-November-21	10.12	Call	Bond Future	2532	3	2532	3	400.00
08/02/2021	R035 On 04-November-21	10.62	Call	Bond Future	3944	4	3944	4	400.00
08/02/2021	R035 On 04-November-21	11.08	Call	Bond Future	5495	6	5495	6	0.00
08/02/2021	R035 On 04-November-21	12.53	Call	Bond Future	11323	12	11323	12	0.00
08/02/2021	R035 On 04-November-21	12.53	Put	Bond Future	1114	1	1114	1	0.00
08/02/2021	R035 On 04-November-21	11.08	Put	Bond Future	3508	3	3508	3	782.00
08/02/2021	R035 On 04-November-21	10.23	Put	Bond Future	6261	6	6261	6	0.00
08/02/2021	R035 On 04-November-21	11.75	Put	Bond Future	2233	2	2233	2	782.00
08/02/2021	R035 On 04-November-21	10.62	Put	Bond Future	4836	5	4836	5	0.00
08/02/2021	R035 On 04-November-21	10.12	Put	Bond Future	6714	7	6714	7	0.00
08/02/2021	R035 On 04-November-21	12.51	Put	Bond Future	1135	1	1135	1	0.00
08/02/2021	R035 On 04-November-21	12.52	Put	Bond Future	1124	1	1124	1	0.00
08/02/2021	R035 On 04-November-21	13.82	Put	Bond Future	292	0	292	0	400.00
08/02/2021	R035 On 03-February-22			Bond Future	10.98	89.7944	10.9844	89.7944	0.00
08/02/2021	R035 On 03-February-22	9.70	Call	Bond Future	1815	2	1815	2	683.00
08/02/2021	R035 On 03-February-22	11.24	Call	Bond Future	5823	6	5823	6	0.00
08/02/2021	R035 On 03-February-22	11.39	Call	Bond Future	6348	7	6348	7	0.00
08/02/2021	R035 On 03-February-22	11.22	Call	Bond Future	5756	6	5756	6	0.00
08/02/2021	R035 On 03-February-22	10.65	Call	Bond Future	3984	4	3984	4	0.00
08/02/2021	R035 On 03-February-22	11.23	Call	Bond Future	5789	6	5789	6	0.00
08/02/2021	R035 On 03-February-22	11.23	Put	Bond Future	4304	4	4304	4	0.00
08/02/2021	R035 On 03-February-22	11.22	Put	Bond Future	4330	4	4330	4	0.00
08/02/2021	R035 On 03-February-22	11.39	Put	Bond Future	3915	4	3915	4	683.00
08/02/2021	R035 On 03-February-22	11.24	Put	Bond Future	4278	4	4278	4	0.00
08/02/2021	R035 On 03-February-22	10.65	Put	Bond Future	6068	6	6068	6	683.00
08/02/2021	R035 On 03-February-22	9.70	Put	Bond Future	10230	10	10230	10	0.00
08/02/2021	R186 On 04-February-21			Bond Future	6.63	119.9739	6.6300	119.9739	0.00
08/02/2021	R186 On 06-May-21			Bond Future	6.82	121.2513	6.8173	121.2513	104,824.00
08/02/2021	R186 On 06-May-21	10.78	Call	Bond Future	18105	18	18105	18	0.00
08/02/2021	R186 On 06-May-21	7.30	Call	Bond Future	3053	3	3053	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
08/02/2021	R186 On 06-May-21	10.76	Call	Bond Future	18022	18	18022	18	0.00
08/02/2021	R186 On 06-May-21	10.77	Call	Bond Future	18063	18	18063	18	0.00
08/02/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
08/02/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
08/02/2021	R186 On 06-May-21	7.30	Put	Bond Future	635	1	635	1	15,177.00
08/02/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
08/02/2021	R186 On 05-August-21			Bond Future	6.97	117.2835	6.9685	117.2835	0.00
08/02/2021	R186 On 05-August-21	8.63	Call	Bond Future	7879	8	7879	8	0.00
08/02/2021	R186 On 05-August-21	8.62	Call	Bond Future	7838	8	7838	8	0.00
08/02/2021	R186 On 05-August-21	8.61	Call	Bond Future	7797	8	7797	8	0.00
08/02/2021	R186 On 05-August-21	8.61	Put	Bond Future	199	0	199	0	0.00
08/02/2021	R186 On 05-August-21	8.62	Put	Bond Future	196	0	196	0	0.00
08/02/2021	R186 On 05-August-21	8.63	Put	Bond Future	192	0	192	0	0.00
08/02/2021	R186 On 04-November-21			Bond Future	7.13	118.5354	7.1287	118.5354	0.00
08/02/2021	R186 On 04-November-21	8.11	Call	Bond Future	5346	6	5346	6	0.00
08/02/2021	R186 On 04-November-21	8.10	Call	Bond Future	5313	6	5313	6	0.00
08/02/2021	R186 On 04-November-21	8.09	Call	Bond Future	5281	5	5281	5	0.00
08/02/2021	R186 On 04-November-21	8.09	Put	Bond Future	972	1	972	1	0.00
08/02/2021	R186 On 04-November-21	8.10	Put	Bond Future	960	1	960	1	0.00
08/02/2021	R186 On 04-November-21	8.11	Put	Bond Future	949	1	949	1	0.00
08/02/2021	R186 On 03-February-22			Bond Future	7.30	114.5577	7.3038	114.5577	0.00
08/02/2021	R186 On 03-February-22	7.28	Call	Bond Future	2648	3	2648	3	0.00
08/02/2021	R186 On 03-February-22	7.29	Call	Bond Future	2671	3	2671	3	0.00
08/02/2021	R186 On 03-February-22	7.30	Call	Bond Future	2693	3	2693	3	0.00
08/02/2021	R186 On 03-February-22	7.30	Put	Bond Future	2709	3	2709	3	0.00
08/02/2021	R186 On 03-February-22	7.29	Put	Bond Future	2730	3	2730	3	0.00
08/02/2021	R186 On 03-February-22	7.28	Put	Bond Future	2752	3	2752	3	0.00
08/02/2021	R197 On 04-February-21			Bond Future	319.13	319.1278	319.1278	319.1278	0.00
08/02/2021	R197 On 06-May-21			Bond Future	322.24	322.2599	322.2369	322.2599	2,121.00
08/02/2021	R197 On 05-August-21			Bond Future	317.81	317.8314	317.8069	317.8314	0.00
08/02/2021	R197 On 04-November-21			Bond Future	321.27	321.2979	321.2728	321.2979	0.00
08/02/2021	R197 On 03-February-22			Bond Future	316.79	316.8119	316.7863	316.8119	0.00
08/02/2021	R202 On 04-February-21			Bond Future	223.16	223.1592	223.1592	223.1592	0.00

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08/02/2021	R202 On 06-May-21			Bond Future	227.02	226.9067	227.0217	226.9067	8,028.00
08/02/2021	R202 On 05-August-21			Bond Future	225.29	225.1716	225.2872	225.1716	0.00
08/02/2021	R202 On 04-November-21			Bond Future	227.74	227.6273	227.7439	227.6273	0.00
08/02/2021	R202 On 03-February-22			Bond Future	226.00	225.8838	226.0015	225.8838	0.00
08/02/2021	R209 On 04-February-21			Bond Future	10.03	73.1611	10.0250	73.1611	0.00
08/02/2021	R209 On 06-May-21			Bond Future	10.26	70.6671	10.2563	70.6671	26,585.00
08/02/2021	R209 On 06-May-21	12.24	Call	Bond Future	10481	11	10481	11	0.00
08/02/2021	R209 On 06-May-21	10.60	Call	Bond Future	3628	4	3628	4	0.00
08/02/2021	R209 On 06-May-21	10.25	Call	Bond Future	2474	3	2474	3	5,325.00
08/02/2021	R209 On 06-May-21	11.25	Call	Bond Future	6232	6	6232	6	0.00
08/02/2021	R209 On 06-May-21	11.60	Call	Bond Future	7697	8	7697	8	0.00
08/02/2021	R209 On 06-May-21	12.22	Call	Bond Future	10394	11	10394	11	0.00
08/02/2021	R209 On 06-May-21	12.23	Call	Bond Future	10437	11	10437	11	0.00
08/02/2021	R209 On 06-May-21	9.50	Call	Bond Future	795	1	795	1	2,150.00
08/02/2021	R209 On 06-May-21	10.35	Call	Bond Future	2781	3	2781	3	1,000.00
08/02/2021	R209 On 06-May-21	9.75	Call	Bond Future	1233	1	1233	1	6,050.00
08/02/2021	R209 On 06-May-21	11.00	Call	Bond Future	5182	5	5182	5	0.00
08/02/2021	R209 On 06-May-21	10.00	Call	Bond Future	1795	2	1795	2	0.00
08/02/2021	R209 On 06-May-21	12.25	Call	Bond Future	10525	11	10525	11	0.00
08/02/2021	R209 On 06-May-21	12.25	Put	Bond Future	135	0	135	0	9,150.00
08/02/2021	R209 On 06-May-21	11.00	Put	Bond Future	1018	1	1018	1	3,500.00
08/02/2021	R209 On 06-May-21	10.00	Put	Bond Future	3318	3	3318	3	0.00
08/02/2021	R209 On 06-May-21	9.75	Put	Bond Future	4287	4	4287	4	0.00
08/02/2021	R209 On 06-May-21	9.50	Put	Bond Future	5427	5	5427	5	0.00
08/02/2021	R209 On 06-May-21	12.23	Put	Bond Future	140	0	140	0	0.00
08/02/2021	R209 On 06-May-21	12.22	Put	Bond Future	143	0	143	0	0.00
08/02/2021	R209 On 06-May-21	11.60	Put	Bond Future	431	0	431	0	3,750.00
08/02/2021	R209 On 06-May-21	10.25	Put	Bond Future	2511	2	2511	2	0.00
08/02/2021	R209 On 06-May-21	11.25	Put	Bond Future	749	1	749	1	9,150.00
08/02/2021	R209 On 06-May-21	10.60	Put	Bond Future	1658	2	1658	2	6,250.00
08/02/2021	R209 On 06-May-21	10.35	Put	Bond Future	2236	2	2236	2	0.00
08/02/2021	R209 On 06-May-21	12.24	Put	Bond Future	138	0	138	0	0.00
08/02/2021	R209 On 05-August-21			Bond Future	10.44	71.4327	10.4351	71.4327	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
08/02/2021	R209 On 05-August-21	11.80	Call	Bond Future	8269	8	8269	8	0.00
08/02/2021	R209 On 05-August-21	11.79	Call	Bond Future	8232	8	8232	8	0.00
08/02/2021	R209 On 05-August-21	11.81	Call	Bond Future	8306	9	8306	9	0.00
08/02/2021	R209 On 05-August-21	11.81	Put	Bond Future	1061	1	1061	1	0.00
08/02/2021	R209 On 05-August-21	11.79	Put	Bond Future	1083	1	1083	1	0.00
08/02/2021	R209 On 05-August-21	11.80	Put	Bond Future	1072	1	1072	1	0.00
08/02/2021	R209 On 04-November-21			Bond Future	10.62	69.0554	10.6178	69.0554	1,795.00
08/02/2021	R209 On 04-November-21	9.50	Call	Bond Future	1474	2	1474	2	3,750.00
08/02/2021	R209 On 04-November-21	12.18	Call	Bond Future	9239	9	9239	9	0.00
08/02/2021	R209 On 04-November-21	10.50	Call	Bond Future	3701	4	3701	4	0.00
08/02/2021	R209 On 04-November-21	12.00	Call	Bond Future	8611	9	8611	9	0.00
08/02/2021	R209 On 04-November-21	12.19	Call	Bond Future	9274	9	9274	9	0.00
08/02/2021	R209 On 04-November-21	12.17	Call	Bond Future	9204	9	9204	9	0.00
08/02/2021	R209 On 04-November-21	12.19	Put	Bond Future	1275	1	1275	1	0.00
08/02/2021	R209 On 04-November-21	12.00	Put	Bond Future	1504	1	1504	1	5,500.00
08/02/2021	R209 On 04-November-21	12.18	Put	Bond Future	1286	1	1286	1	0.00
08/02/2021	R209 On 04-November-21	12.17	Put	Bond Future	1297	1	1297	1	0.00
08/02/2021	R209 On 04-November-21	10.50	Put	Bond Future	4361	4	4361	4	5,500.00
08/02/2021	R209 On 04-November-21	9.50	Put	Bond Future	8116	8	8116	8	0.00
08/02/2021	R209 On 03-February-22			Bond Future	10.81	69.8147	10.8088	69.8147	0.00
08/02/2021	R209 On 03-February-22	11.04	Call	Bond Future	5213	5	5213	5	0.00
08/02/2021	R209 On 03-February-22	11.03	Call	Bond Future	5183	5	5183	5	0.00
08/02/2021	R209 On 03-February-22	11.02	Call	Bond Future	5153	5	5153	5	0.00
08/02/2021	R209 On 03-February-22	11.02	Put	Bond Future	4021	4	4021	4	0.00
08/02/2021	R209 On 03-February-22	11.03	Put	Bond Future	3999	4	3999	4	0.00
08/02/2021	R209 On 03-February-22	11.04	Put	Bond Future	3976	4	3976	4	0.00
08/02/2021	R210 On 04-February-21			Bond Future	198.00	198.0012	198.0012	198.0012	0.00
08/02/2021	R210 On 06-May-21			Bond Future	197.61	197.6155	197.6122	197.6155	1,183.00
08/02/2021	R210 On 05-August-21			Bond Future	199.80	199.8042	199.8000	199.8042	0.00
08/02/2021	R210 On 04-November-21			Bond Future	199.24	199.2457	199.2412	199.2457	0.00
08/02/2021	R210 On 03-February-22			Bond Future	201.48	201.4816	201.4769	201.4816	0.00
08/02/2021	R212 On 04-February-21			Bond Future	170.26	170.2609	170.2609	170.2609	0.00
08/02/2021	R212 On 06-May-21			Bond Future	171.96	171.9994	171.9599	171.9994	3,425.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2021	R212 On 05-August-21			Bond Future	171.53	171.5738	171.5333	171.5738	0.00
08/02/2021	R212 On 04-November-21			Bond Future	173.40	173.4451	173.4038	173.4451	0.00
08/02/2021	R213 On 04-February-21			Bond Future	8.95	90.4034	8.9450	90.4034	0.00
08/02/2021	R213 On 06-May-21			Bond Future	9.17	87.9347	9.1678	87.9347	9,159.00
08/02/2021	R213 On 06-May-21	11.89	Call	Bond Future	14063	14	14063	14	0.00
08/02/2021	R213 On 06-May-21	11.90	Call	Bond Future	14108	15	14108	15	0.00
08/02/2021	R213 On 06-May-21	11.91	Call	Bond Future	14154	15	14154	15	0.00
08/02/2021	R213 On 06-May-21	11.91	Put	Bond Future	10	0	10	0	0.00
08/02/2021	R213 On 06-May-21	11.90	Put	Bond Future	10	0	10	0	0.00
08/02/2021	R213 On 06-May-21	11.89	Put	Bond Future	10	0	10	0	0.00
08/02/2021	R213 On 05-August-21			Bond Future	9.35	88.8869	9.3507	88.8869	0.00
08/02/2021	R213 On 05-August-21	10.78	Call	Bond Future	8302	9	8302	9	0.00
08/02/2021	R213 On 05-August-21	10.14	Call	Bond Future	5806	6	5806	6	0.00
08/02/2021	R213 On 05-August-21	10.86	Call	Bond Future	8629	9	8629	9	0.00
08/02/2021	R213 On 05-August-21	9.34	Call	Bond Future	3054	3	3054	3	200.00
08/02/2021	R213 On 05-August-21	10.85	Call	Bond Future	8588	9	8588	9	0.00
08/02/2021	R213 On 05-August-21	10.84	Call	Bond Future	8547	9	8547	9	0.00
08/02/2021	R213 On 05-August-21	10.84	Put	Bond Future	682	1	682	1	0.00
08/02/2021	R213 On 05-August-21	10.85	Put	Bond Future	673	1	673	1	0.00
08/02/2021	R213 On 05-August-21	10.14	Put	Bond Future	1514	1	1514	1	200.00
08/02/2021	R213 On 05-August-21	9.34	Put	Bond Future	3114	3	3114	3	0.00
08/02/2021	R213 On 05-August-21	10.86	Put	Bond Future	665	1	665	1	0.00
08/02/2021	R213 On 05-August-21	10.78	Put	Bond Future	735	1	735	1	200.00
08/02/2021	R213 On 04-November-21			Bond Future	9.54	86.3067	9.5413	86.3067	0.00
08/02/2021	R213 On 04-November-21	11.10	Call	Bond Future	8956	9	8956	9	0.00
08/02/2021	R213 On 04-November-21	11.09	Call	Bond Future	8918	9	8918	9	0.00
08/02/2021	R213 On 04-November-21	11.11	Call	Bond Future	8994	9	8994	9	0.00
08/02/2021	R213 On 04-November-21	11.09	Put	Bond Future	989	1	989	1	0.00
08/02/2021	R213 On 04-November-21	11.10	Put	Bond Future	979	1	979	1	0.00
08/02/2021	R213 On 04-November-21	11.11	Put	Bond Future	969	1	969	1	0.00
08/02/2021	R213 On 03-February-22			Bond Future	9.75	87.2555	9.7462	87.2555	0.00
08/02/2021	R213 On 03-February-22	9.97	Call	Bond Future	4653	5	4653	5	0.00
08/02/2021	R213 On 03-February-22	9.96	Call	Bond Future	4624	5	4624	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
08/02/2021	R213 On 03-February-22	9.98	Call	Bond Future	4683	5	4683	5	0.00
08/02/2021	R213 On 03-February-22	9.98	Put	Bond Future	3459	3	3459	3	0.00
08/02/2021	R213 On 03-February-22	9.96	Put	Bond Future	3504	3	3504	3	0.00
08/02/2021	R213 On 03-February-22	9.97	Put	Bond Future	3481	3	3481	3	0.00
08/02/2021	R214 On 04-February-21			Bond Future	10.42	70.1881	10.4200	70.1881	0.00
08/02/2021	R214 On 06-May-21			Bond Future	10.67	67.3726	10.6732	67.3726	12,697.00
08/02/2021	R214 On 06-May-21	12.27	Call	Bond Future	8803	9	8803	9	0.00
08/02/2021	R214 On 06-May-21	12.25	Call	Bond Future	8719	9	8719	9	0.00
08/02/2021	R214 On 06-May-21	12.26	Call	Bond Future	8761	9	8761	9	0.00
08/02/2021	R214 On 06-May-21	12.26	Put	Bond Future	341	0	341	0	0.00
08/02/2021	R214 On 06-May-21	12.25	Put	Bond Future	346	0	346	0	0.00
08/02/2021	R214 On 06-May-21	12.27	Put	Bond Future	335	0	335	0	0.00
08/02/2021	R214 On 05-August-21			Bond Future	10.85	68.1022	10.8516	68.1022	0.00
08/02/2021	R214 On 05-August-21	12.02	Call	Bond Future	7661	8	7661	8	0.00
08/02/2021	R214 On 05-August-21	12.03	Call	Bond Future	7696	8	7696	8	0.00
08/02/2021	R214 On 05-August-21	12.01	Call	Bond Future	7626	8	7626	8	0.00
08/02/2021	R214 On 05-August-21	12.03	Put	Bond Future	1431	1	1431	1	0.00
08/02/2021	R214 On 05-August-21	12.01	Put	Bond Future	1459	1	1459	1	0.00
08/02/2021	R214 On 05-August-21	12.02	Put	Bond Future	1445	1	1445	1	0.00
08/02/2021	R214 On 04-November-21			Bond Future	11.03	65.5523	11.0337	65.5523	0.00
08/02/2021	R214 On 04-November-21	12.48	Call	Bond Future	8934	9	8934	9	0.00
08/02/2021	R214 On 04-November-21	12.47	Call	Bond Future	8901	9	8901	9	0.00
08/02/2021	R214 On 04-November-21	12.46	Call	Bond Future	8867	9	8867	9	0.00
08/02/2021	R214 On 04-November-21	12.46	Put	Bond Future	1592	2	1592	2	0.00
08/02/2021	R214 On 04-November-21	12.48	Put	Bond Future	1566	2	1566	2	0.00
08/02/2021	R214 On 04-November-21	12.47	Put	Bond Future	1579	2	1579	2	0.00
08/02/2021	R214 On 03-February-22			Bond Future	11.23	66.2730	11.2269	66.2730	0.00
08/02/2021	R214 On 03-February-22	11.40	Call	Bond Future	5219	5	5219	5	0.00
08/02/2021	R214 On 03-February-22	11.39	Call	Bond Future	5190	5	5190	5	0.00
08/02/2021	R214 On 03-February-22	11.41	Call	Bond Future	5248	5	5248	5	0.00
08/02/2021	R214 On 03-February-22	11.39	Put	Bond Future	4309	4	4309	4	0.00
08/02/2021	R214 On 03-February-22	11.40	Put	Bond Future	4284	4	4284	4	0.00
08/02/2021	R214 On 03-February-22	11.41	Put	Bond Future	4260	4	4260	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
08/02/2021	R248 On 04-February-21			Bond Future	10.50	88.3230	10.4950	88.3230	0.00
08/02/2021	R248 On 06-May-21			Bond Future	10.73	84.5708	10.7297	84.5708	127,320.00
08/02/2021	R248 On 06-May-21	12.34	Call	Bond Future	10911	11	10911	11	0.00
08/02/2021	R248 On 06-May-21	12.35	Call	Bond Future	10964	11	10964	11	0.00
08/02/2021	R248 On 06-May-21	12.36	Call	Bond Future	11016	11	11016	11	0.00
08/02/2021	R248 On 06-May-21	12.36	Put	Bond Future	309	0	309	0	0.00
08/02/2021	R248 On 06-May-21	12.35	Put	Bond Future	314	0	314	0	0.00
08/02/2021	R248 On 06-May-21	12.34	Put	Bond Future	320	0	320	0	0.00
08/02/2021	R248 On 05-August-21			Bond Future	10.91	85.4866	10.9102	85.4866	0.00
08/02/2021	R248 On 05-August-21	12.51	Call	Bond Future	11243	11	11243	11	0.00
08/02/2021	R248 On 05-August-21	12.50	Call	Bond Future	11197	11	11197	11	0.00
08/02/2021	R248 On 05-August-21	12.52	Call	Bond Future	11289	11	11289	11	0.00
08/02/2021	R248 On 05-August-21	12.50	Put	Bond Future	1015	1	1015	1	0.00
08/02/2021	R248 On 05-August-21	12.51	Put	Bond Future	1004	1	1004	1	0.00
08/02/2021	R248 On 05-August-21	12.52	Put	Bond Future	993	1	993	1	0.00
08/02/2021	R248 On 04-November-21			Bond Future	11.09	81.9880	11.0944	81.9880	0.00
08/02/2021	R248 On 04-November-21	12.84	Call	Bond Future	12021	12	12021	12	0.00
08/02/2021	R248 On 04-November-21	12.83	Call	Bond Future	11978	12	11978	12	0.00
08/02/2021	R248 On 04-November-21	12.85	Call	Bond Future	12064	12	12064	12	0.00
08/02/2021	R248 On 04-November-21	12.85	Put	Bond Future	1255	1	1255	1	0.00
08/02/2021	R248 On 04-November-21	12.83	Put	Bond Future	1278	1	1278	1	0.00
08/02/2021	R248 On 04-November-21	12.84	Put	Bond Future	1267	1	1267	1	0.00
08/02/2021	R248 On 03-February-22			Bond Future	11.29	82.8895	11.2904	82.8895	0.00
08/02/2021	R248 On 03-February-22	11.49	Call	Bond Future	6184	6	6184	6	0.00
08/02/2021	R248 On 03-February-22	11.48	Call	Bond Future	6148	6	6148	6	0.00
08/02/2021	R248 On 03-February-22	11.47	Call	Bond Future	6112	6	6112	6	0.00
08/02/2021	R248 On 03-February-22	11.49	Put	Bond Future	4849	5	4849	5	0.00
08/02/2021	R248 On 03-February-22	11.47	Put	Bond Future	4909	5	4909	5	0.00
08/02/2021	R248 On 03-February-22	11.48	Put	Bond Future	4879	5	4879	5	0.00