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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2021	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	2025 On 06-May-21			Bond Future	149.20	150.0880	149.2015	150.0880	7,795.00
08/03/2021	2025 On 05-August-21			Bond Future	149.30	150.1925	149.2958	150.1925	0.00
08/03/2021	2025 On 04-November-21			Bond Future	150.96	151.8696	150.9625	151.8696	0.00
08/03/2021	2025 On 03-February-22			Bond Future	151.14	152.0528	151.1351	152.0528	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
08/03/2021	2029 On 06-May-21			Bond Future	104.45	106.5383	104.4540	106.5383	2,382.00
08/03/2021	2029 On 05-August-21			Bond Future	105.59	107.6989	105.5915	107.6989	0.00
08/03/2021	2029 On 04-November-21			Bond Future	105.62	107.7510	105.6198	107.7510	0.00
08/03/2021	2029 On 03-February-22			Bond Future	106.83	108.9862	106.8304	108.9862	0.00
08/03/2021	2030 On 06-May-21			Bond Future	9.68	94.0418	9.6795	94.0418	113,151.00
08/03/2021	2030 On 06-May-21	11.71	Call	Bond Future	10218	12	10218	12	0.00
08/03/2021	2030 On 06-May-21	8.95	Call	Bond Future	377	1	377	1	0.00
08/03/2021	2030 On 06-May-21	8.36	Call	Bond Future	55	0	55	0	0.00
08/03/2021	2030 On 06-May-21	8.86	Call	Bond Future	294	1	294	1	0.00
08/03/2021	2030 On 06-May-21	8.77	Call	Bond Future	226	1	226	1	300.00
08/03/2021	2030 On 06-May-21	9.22	Call	Bond Future	723	1	723	1	0.00
08/03/2021	2030 On 06-May-21	10.74	Call	Bond Future	5766	7	5766	7	0.00
08/03/2021	2030 On 06-May-21	11.70	Call	Bond Future	10172	12	10172	12	0.00
08/03/2021	2030 On 06-May-21	11.69	Call	Bond Future	10126	12	10126	12	0.00
08/03/2021	2030 On 06-May-21	8.90	Call	Bond Future	329	1	329	1	0.00
08/03/2021	2030 On 06-May-21	9.00	Call	Bond Future	430	1	430	1	0.00
08/03/2021	2030 On 06-May-21	9.25	Call	Bond Future	772	1	772	1	0.00
08/03/2021	2030 On 06-May-21	9.35	Call	Bond Future	952	2	952	2	0.00
08/03/2021	2030 On 06-May-21	9.27	Call	Bond Future	806	1	806	1	300.00
08/03/2021	2030 On 06-May-21	10.95	Call	Bond Future	6711	8	6711	8	0.00
08/03/2021	2030 On 06-May-21	9.92	Call	Bond Future	2493	4	2493	4	0.00
08/03/2021	2030 On 06-May-21	7.97	Call	Bond Future	12	0	12	0	700.00
08/03/2021	2030 On 06-May-21	10.04	Call	Bond Future	2918	4	2918	4	0.00
08/03/2021	2030 On 06-May-21	9.15	Call	Bond Future	618	1	618	1	0.00
08/03/2021	2030 On 06-May-21	10.04	Put	Bond Future	987	1	987	1	0.00
08/03/2021	2030 On 06-May-21	9.15	Put	Bond Future	3553	3	3553	3	0.00
08/03/2021	2030 On 06-May-21	10.95	Put	Bond Future	141	0	141	0	300.00
08/03/2021	2030 On 06-May-21	9.27	Put	Bond Future	3066	2	3066	2	0.00
08/03/2021	2030 On 06-May-21	9.25	Put	Bond Future	3144	2	3144	2	0.00
08/03/2021	2030 On 06-May-21	9.00	Put	Bond Future	4219	3	4219	3	5,000.00
08/03/2021	2030 On 06-May-21	11.69	Put	Bond Future	16	0	16	0	0.00
08/03/2021	2030 On 06-May-21	11.70	Put	Bond Future	15	0	15	0	0.00
08/03/2021	2030 On 06-May-21	10.74	Put	Bond Future	238	0	238	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
08/03/2021	2030 On 06-May-21	9.22	Put	Bond Future	3264	2	3264	2	700.00
08/03/2021	2030 On 06-May-21	7.97	Put	Bond Future	9946	8	9946	8	0.00
08/03/2021	2030 On 06-May-21	9.92	Put	Bond Future	1199	1	1199	1	700.00
08/03/2021	2030 On 06-May-21	8.90	Put	Bond Future	4694	3	4694	3	2,500.00
08/03/2021	2030 On 06-May-21	9.35	Put	Bond Future	2765	2	2765	2	0.00
08/03/2021	2030 On 06-May-21	8.77	Put	Bond Future	5345	4	5345	4	0.00
08/03/2021	2030 On 06-May-21	8.86	Put	Bond Future	4890	4	4890	4	0.00
08/03/2021	2030 On 06-May-21	8.95	Put	Bond Future	4453	3	4453	3	2,500.00
08/03/2021	2030 On 06-May-21	8.36	Put	Bond Future	7604	6	7604	6	0.00
08/03/2021	2030 On 06-May-21	11.71	Put	Bond Future	15	0	15	0	0.00
08/03/2021	2030 On 05-August-21			Bond Future	9.92	91.0377	9.9166	91.0377	0.00
08/03/2021	2030 On 05-August-21	10.30	Call	Bond Future	3816	5	3816	5	0.00
08/03/2021	2030 On 05-August-21	7.70	Call	Bond Future	64	0	64	0	200.00
08/03/2021	2030 On 05-August-21	8.95	Call	Bond Future	749	1	749	1	600.00
08/03/2021	2030 On 05-August-21	10.43	Call	Bond Future	4258	5	4258	5	0.00
08/03/2021	2030 On 05-August-21	8.78	Call	Bond Future	560	1	560	1	200.00
08/03/2021	2030 On 05-August-21	9.45	Call	Bond Future	1542	2	1542	2	600.00
08/03/2021	2030 On 05-August-21	12.10	Call	Bond Future	10700	12	10700	12	0.00
08/03/2021	2030 On 05-August-21	10.41	Call	Bond Future	4189	5	4189	5	0.00
08/03/2021	2030 On 05-August-21	10.42	Call	Bond Future	4223	5	4223	5	0.00
08/03/2021	2030 On 05-August-21	10.42	Put	Bond Future	1635	1	1635	1	0.00
08/03/2021	2030 On 05-August-21	10.41	Put	Bond Future	1651	1	1651	1	0.00
08/03/2021	2030 On 05-August-21	12.10	Put	Bond Future	154	0	154	0	600.00
08/03/2021	2030 On 05-August-21	7.70	Put	Bond Future	12720	11	12720	11	0.00
08/03/2021	2030 On 05-August-21	10.30	Put	Bond Future	1836	1	1836	1	200.00
08/03/2021	2030 On 05-August-21	8.78	Put	Bond Future	6780	6	6780	6	0.00
08/03/2021	2030 On 05-August-21	10.43	Put	Bond Future	1620	1	1620	1	0.00
08/03/2021	2030 On 05-August-21	9.45	Put	Bond Future	4030	3	4030	3	0.00
08/03/2021	2030 On 05-August-21	8.95	Put	Bond Future	6004	5	6004	5	0.00
08/03/2021	2030 On 04-November-21			Bond Future	10.14	92.0338	10.1444	92.0338	0.00
08/03/2021	2030 On 04-November-21	8.77	Call	Bond Future	799	1	799	1	300.00
08/03/2021	2030 On 04-November-21	11.44	Call	Bond Future	7377	9	7377	9	0.00
08/03/2021	2030 On 04-November-21	10.61	Call	Bond Future	4721	6	4721	6	0.00

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08/03/2021	2030 On 04-November-21	10.59	Call	Bond Future	4664	6	4664	6	0.00
08/03/2021	2030 On 04-November-21	8.27	Call	Bond Future	399	1	399	1	300.00
08/03/2021	2030 On 04-November-21	10.60	Call	Bond Future	4692	6	4692	6	0.00
08/03/2021	2030 On 04-November-21	10.60	Put	Bond Future	2423	2	2423	2	0.00
08/03/2021	2030 On 04-November-21	10.59	Put	Bond Future	2443	2	2443	2	0.00
08/03/2021	2030 On 04-November-21	8.77	Put	Bond Future	8129	7	8129	7	0.00
08/03/2021	2030 On 04-November-21	11.44	Put	Bond Future	1119	1	1119	1	300.00
08/03/2021	2030 On 04-November-21	8.27	Put	Bond Future	10587	9	10587	9	0.00
08/03/2021	2030 On 04-November-21	10.61	Put	Bond Future	2403	2	2403	2	0.00
08/03/2021	2030 On 03-February-22			Bond Future	10.39	89.0638	10.3924	89.0638	0.00
08/03/2021	2030 On 03-February-22	9.78	Call	Bond Future	2405	3	2405	3	0.00
08/03/2021	2030 On 03-February-22	9.44	Call	Bond Future	1783	2	1783	2	0.00
08/03/2021	2030 On 03-February-22	9.43	Call	Bond Future	1766	2	1766	2	0.00
08/03/2021	2030 On 03-February-22	9.45	Call	Bond Future	1799	2	1799	2	0.00
08/03/2021	2030 On 03-February-22	8.39	Call	Bond Future	575	1	575	1	101.00
08/03/2021	2030 On 03-February-22	9.35	Call	Bond Future	1637	2	1637	2	0.00
08/03/2021	2030 On 03-February-22	9.35	Put	Bond Future	6925	6	6925	6	101.00
08/03/2021	2030 On 03-February-22	9.45	Put	Bond Future	6563	6	6563	6	0.00
08/03/2021	2030 On 03-February-22	8.39	Put	Bond Future	11103	10	11103	10	0.00
08/03/2021	2030 On 03-February-22	9.43	Put	Bond Future	6635	6	6635	6	0.00
08/03/2021	2030 On 03-February-22	9.44	Put	Bond Future	6599	6	6599	6	0.00
08/03/2021	2030 On 03-February-22	9.78	Put	Bond Future	5463	5	5463	5	101.00
08/03/2021	2032 On 06-May-21			Bond Future	10.33	88.9617	10.3315	88.9617	126,403.00
08/03/2021	2032 On 06-May-21	12.11	Call	Bond Future	9646	11	9646	11	0.00
08/03/2021	2032 On 06-May-21	12.10	Call	Bond Future	9598	11	9598	11	0.00
08/03/2021	2032 On 06-May-21	10.33	Call	Bond Future	1925	3	1925	3	736.00
08/03/2021	2032 On 06-May-21	12.12	Call	Bond Future	9694	11	9694	11	0.00
08/03/2021	2032 On 06-May-21	12.57	Call	Bond Future	11850	13	11850	13	0.00
08/03/2021	2032 On 06-May-21	12.12	Put	Bond Future	47	0	47	0	0.00
08/03/2021	2032 On 06-May-21	12.10	Put	Bond Future	50	0	50	0	0.00
08/03/2021	2032 On 06-May-21	12.57	Put	Bond Future	12	0	12	0	736.00
08/03/2021	2032 On 06-May-21	10.33	Put	Bond Future	1933	1	1933	1	0.00
08/03/2021	2032 On 06-May-21	12.11	Put	Bond Future	49	0	49	0	0.00

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08/03/2021	2032 On 05-August-21			Bond Future	10.56	89.9089	10.5609	89.9089	0.00
08/03/2021	2032 On 05-August-21	11.35	Call	Bond Future	5729	7	5729	7	0.00
08/03/2021	2032 On 05-August-21	11.36	Call	Bond Future	5766	7	5766	7	0.00
08/03/2021	2032 On 05-August-21	11.37	Call	Bond Future	5802	7	5802	7	0.00
08/03/2021	2032 On 05-August-21	11.37	Put	Bond Future	1382	1	1382	1	0.00
08/03/2021	2032 On 05-August-21	11.36	Put	Bond Future	1398	1	1398	1	0.00
08/03/2021	2032 On 05-August-21	11.35	Put	Bond Future	1414	1	1414	1	0.00
08/03/2021	2032 On 04-November-21			Bond Future	10.79	86.7471	10.7914	86.7471	0.00
08/03/2021	2032 On 04-November-21	12.81	Call	Bond Future	10802	12	10802	12	0.00
08/03/2021	2032 On 04-November-21	9.33	Call	Bond Future	845	1	845	1	700.00
08/03/2021	2032 On 04-November-21	11.71	Call	Bond Future	6734	8	6734	8	0.00
08/03/2021	2032 On 04-November-21	9.83	Call	Bond Future	1563	2	1563	2	700.00
08/03/2021	2032 On 04-November-21	11.69	Call	Bond Future	6666	8	6666	8	0.00
08/03/2021	2032 On 04-November-21	11.70	Call	Bond Future	6700	8	6700	8	0.00
08/03/2021	2032 On 04-November-21	11.71	Put	Bond Future	1891	2	1891	2	0.00
08/03/2021	2032 On 04-November-21	11.69	Put	Bond Future	1924	2	1924	2	0.00
08/03/2021	2032 On 04-November-21	9.33	Put	Bond Future	9409	8	9409	8	0.00
08/03/2021	2032 On 04-November-21	11.70	Put	Bond Future	1908	2	1908	2	0.00
08/03/2021	2032 On 04-November-21	12.81	Put	Bond Future	648	0	648	0	700.00
08/03/2021	2032 On 04-November-21	9.83	Put	Bond Future	7071	6	7071	6	0.00
08/03/2021	2032 On 03-February-22			Bond Future	11.04	87.7220	11.0357	87.7220	0.00
08/03/2021	2032 On 03-February-22	10.14	Call	Bond Future	2183	3	2183	3	0.00
08/03/2021	2032 On 03-February-22	9.14	Call	Bond Future	804	1	804	1	97.00
08/03/2021	2032 On 03-February-22	8.91	Call	Bond Future	626	1	626	1	198.00
08/03/2021	2032 On 03-February-22	10.44	Call	Bond Future	2803	3	2803	3	0.00
08/03/2021	2032 On 03-February-22	10.45	Call	Bond Future	2825	4	2825	4	0.00
08/03/2021	2032 On 03-February-22	9.81	Call	Bond Future	1602	2	1602	2	0.00
08/03/2021	2032 On 03-February-22	10.66	Call	Bond Future	3313	4	3313	4	0.00
08/03/2021	2032 On 03-February-22	10.43	Call	Bond Future	2781	3	2781	3	0.00
08/03/2021	2032 On 03-February-22	10.42	Call	Bond Future	2759	3	2759	3	0.00
08/03/2021	2032 On 03-February-22	10.42	Put	Bond Future	6119	5	6119	5	0.00
08/03/2021	2032 On 03-February-22	10.45	Put	Bond Future	6017	5	6017	5	198.00
08/03/2021	2032 On 03-February-22	10.43	Put	Bond Future	6085	5	6085	5	0.00

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08/03/2021	2032 On 03-February-22	10.66	Put	Bond Future	5342	5	5342	5	97.00
08/03/2021	2032 On 03-February-22	9.81	Put	Bond Future	8473	7	8473	7	198.00
08/03/2021	2032 On 03-February-22	8.91	Put	Bond Future	13032	12	13032	12	0.00
08/03/2021	2032 On 03-February-22	10.44	Put	Bond Future	6051	5	6051	5	0.00
08/03/2021	2032 On 03-February-22	10.14	Put	Bond Future	7131	6	7131	6	97.00
08/03/2021	2032 On 03-February-22	9.14	Put	Bond Future	11753	11	11753	11	0.00
08/03/2021	2033 On 06-May-21			Bond Future	99.84	100.9735	99.8376	100.9735	9,583.00
08/03/2021	2033 On 05-August-21			Bond Future	100.92	102.0735	100.9248	102.0735	0.00
08/03/2021	2033 On 04-November-21			Bond Future	100.83	101.9885	100.8268	101.9885	0.00
08/03/2021	2033 On 03-February-22			Bond Future	101.98	103.1576	101.9824	103.1576	0.00
08/03/2021	2037 On 06-May-21			Bond Future	11.22	84.0749	11.2184	84.0749	129,571.00
08/03/2021	2037 On 06-May-21	12.44	Call	Bond Future	7331	9	7331	9	0.00
08/03/2021	2037 On 06-May-21	12.43	Call	Bond Future	7284	9	7284	9	0.00
08/03/2021	2037 On 06-May-21	12.42	Call	Bond Future	7236	9	7236	9	0.00
08/03/2021	2037 On 06-May-21	12.44	Put	Bond Future	281	0	281	0	0.00
08/03/2021	2037 On 06-May-21	12.42	Put	Bond Future	293	0	293	0	0.00
08/03/2021	2037 On 06-May-21	12.43	Put	Bond Future	287	0	287	0	0.00
08/03/2021	2037 On 05-August-21			Bond Future	11.45	80.7145	11.4534	80.7145	0.00
08/03/2021	2037 On 05-August-21	12.26	Call	Bond Future	6275	8	6275	8	0.00
08/03/2021	2037 On 05-August-21	12.27	Call	Bond Future	6312	8	6312	8	0.00
08/03/2021	2037 On 05-August-21	12.28	Call	Bond Future	6349	8	6349	8	0.00
08/03/2021	2037 On 05-August-21	12.26	Put	Bond Future	1655	1	1655	1	0.00
08/03/2021	2037 On 05-August-21	12.27	Put	Bond Future	1638	1	1638	1	0.00
08/03/2021	2037 On 05-August-21	12.28	Put	Bond Future	1620	1	1620	1	0.00
08/03/2021	2037 On 04-November-21			Bond Future	11.68	81.5978	11.6768	81.5978	0.00
08/03/2021	2037 On 04-November-21	12.82	Call	Bond Future	8112	9	8112	9	0.00
08/03/2021	2037 On 04-November-21	12.81	Call	Bond Future	8077	9	8077	9	0.00
08/03/2021	2037 On 04-November-21	12.83	Call	Bond Future	8148	9	8148	9	0.00
08/03/2021	2037 On 04-November-21	12.82	Put	Bond Future	1866	1	1866	1	0.00
08/03/2021	2037 On 04-November-21	12.81	Put	Bond Future	1882	2	1882	2	0.00
08/03/2021	2037 On 04-November-21	12.83	Put	Bond Future	1850	1	1850	1	0.00
08/03/2021	2037 On 03-February-22			Bond Future	11.92	78.2605	11.9169	78.2605	0.00
08/03/2021	2037 On 03-February-22	11.47	Call	Bond Future	3581	4	3581	4	0.00

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08/03/2021	2037 On 03-February-22	11.45	Call	Bond Future	3531	4	3531	4	0.00
08/03/2021	2037 On 03-February-22	11.46	Call	Bond Future	3556	4	3556	4	0.00
08/03/2021	2037 On 03-February-22	11.47	Put	Bond Future	6168	5	6168	5	0.00
08/03/2021	2037 On 03-February-22	11.45	Put	Bond Future	6237	5	6237	5	0.00
08/03/2021	2037 On 03-February-22	11.46	Put	Bond Future	6202	5	6202	5	0.00
08/03/2021	2038 On 06-May-21			Bond Future	115.72	117.1117	115.7224	117.1117	7,799.00
08/03/2021	2038 On 05-August-21			Bond Future	115.26	116.6656	115.2608	116.6656	0.00
08/03/2021	2038 On 04-November-21			Bond Future	116.55	117.9685	116.5478	117.9685	0.00
08/03/2021	2038 On 03-February-22			Bond Future	116.13	117.5686	116.1315	117.5686	0.00
08/03/2021	2040 On 06-May-21			Bond Future	11.34	86.3118	11.3352	86.3118	78,942.00
08/03/2021	2040 On 06-May-21	12.43	Call	Bond Future	7097	9	7097	9	0.00
08/03/2021	2040 On 06-May-21	13.38	Call	Bond Future	11896	14	11896	14	0.00
08/03/2021	2040 On 06-May-21	12.42	Call	Bond Future	7048	9	7048	9	0.00
08/03/2021	2040 On 06-May-21	10.83	Call	Bond Future	874	2	874	2	300.00
08/03/2021	2040 On 06-May-21	11.58	Call	Bond Future	3172	4	3172	4	300.00
08/03/2021	2040 On 06-May-21	12.44	Call	Bond Future	7147	9	7147	9	0.00
08/03/2021	2040 On 06-May-21	12.44	Put	Bond Future	365	0	365	0	0.00
08/03/2021	2040 On 06-May-21	10.83	Put	Bond Future	4311	3	4311	3	0.00
08/03/2021	2040 On 06-May-21	11.58	Put	Bond Future	1586	1	1586	1	0.00
08/03/2021	2040 On 06-May-21	12.42	Put	Bond Future	381	0	381	0	0.00
08/03/2021	2040 On 06-May-21	13.38	Put	Bond Future	39	0	39	0	300.00
08/03/2021	2040 On 06-May-21	12.43	Put	Bond Future	373	0	373	0	0.00
08/03/2021	2040 On 05-August-21			Bond Future	11.57	82.7250	11.5653	82.7250	0.00
08/03/2021	2040 On 05-August-21	11.55	Call	Bond Future	3464	5	3464	5	900.00
08/03/2021	2040 On 05-August-21	14.80	Call	Bond Future	17055	19	17055	19	0.00
08/03/2021	2040 On 05-August-21	12.49	Call	Bond Future	7084	9	7084	9	0.00
08/03/2021	2040 On 05-August-21	11.05	Call	Bond Future	2019	3	2019	3	900.00
08/03/2021	2040 On 05-August-21	12.48	Call	Bond Future	7043	9	7043	9	0.00
08/03/2021	2040 On 05-August-21	12.47	Call	Bond Future	7003	8	7003	8	0.00
08/03/2021	2040 On 05-August-21	12.49	Put	Bond Future	1523	1	1523	1	0.00
08/03/2021	2040 On 05-August-21	11.05	Put	Bond Future	5413	4	5413	4	0.00
08/03/2021	2040 On 05-August-21	12.47	Put	Bond Future	1556	1	1556	1	0.00
08/03/2021	2040 On 05-August-21	14.80	Put	Bond Future	69	0	69	0	900.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2021	2040 On 05-August-21	12.48	Put	Bond Future	1539	1	1539	1	0.00
08/03/2021	2040 On 05-August-21	11.55	Put	Bond Future	3561	3	3561	3	0.00
08/03/2021	2040 On 04-November-21			Bond Future	11.78	83.6304	11.7837	83.6304	0.00
08/03/2021	2040 On 04-November-21	12.91	Call	Bond Future	8473	10	8473	10	0.00
08/03/2021	2040 On 04-November-21	12.90	Call	Bond Future	8436	10	8436	10	0.00
08/03/2021	2040 On 04-November-21	12.89	Call	Bond Future	8398	10	8398	10	0.00
08/03/2021	2040 On 04-November-21	12.89	Put	Bond Future	2006	2	2006	2	0.00
08/03/2021	2040 On 04-November-21	12.90	Put	Bond Future	1989	2	1989	2	0.00
08/03/2021	2040 On 04-November-21	12.91	Put	Bond Future	1973	2	1973	2	0.00
08/03/2021	2040 On 03-February-22			Bond Future	12.02	80.0657	12.0183	80.0657	0.00
08/03/2021	2040 On 03-February-22	11.58	Call	Bond Future	3796	5	3796	5	0.00
08/03/2021	2040 On 03-February-22	11.57	Call	Bond Future	3769	5	3769	5	0.00
08/03/2021	2040 On 03-February-22	11.59	Call	Bond Future	3823	5	3823	5	0.00
08/03/2021	2040 On 03-February-22	11.57	Put	Bond Future	6531	6	6531	6	0.00
08/03/2021	2040 On 03-February-22	11.58	Put	Bond Future	6494	6	6494	6	0.00
08/03/2021	2040 On 03-February-22	11.59	Put	Bond Future	6458	5	6458	5	0.00
08/03/2021	2044 On 06-May-21			Bond Future	11.42	82.7242	11.4206	82.7242	61,826.00
08/03/2021	2044 On 06-May-21	12.45	Call	Bond Future	6745	8	6745	8	0.00
08/03/2021	2044 On 06-May-21	10.70	Call	Bond Future	538	1	538	1	3,100.00
08/03/2021	2044 On 06-May-21	11.90	Call	Bond Future	4220	6	4220	6	0.00
08/03/2021	2044 On 06-May-21	11.35	Call	Bond Future	2046	3	2046	3	3,100.00
08/03/2021	2044 On 06-May-21	11.40	Call	Bond Future	2215	3	2215	3	0.00
08/03/2021	2044 On 06-May-21	11.79	Call	Bond Future	3737	5	3737	5	0.00
08/03/2021	2044 On 06-May-21	11.10	Call	Bond Future	1320	2	1320	2	0.00
08/03/2021	2044 On 06-May-21	12.50	Call	Bond Future	6987	9	6987	9	0.00
08/03/2021	2044 On 06-May-21	12.44	Call	Bond Future	6697	8	6697	8	0.00
08/03/2021	2044 On 06-May-21	12.43	Call	Bond Future	6649	8	6649	8	0.00
08/03/2021	2044 On 06-May-21	12.43	Put	Bond Future	461	0	461	0	0.00
08/03/2021	2044 On 06-May-21	12.44	Put	Bond Future	452	0	452	0	0.00
08/03/2021	2044 On 06-May-21	12.50	Put	Bond Future	401	0	401	0	3,100.00
08/03/2021	2044 On 06-May-21	11.79	Put	Bond Future	1371	1	1371	1	3,100.00
08/03/2021	2044 On 06-May-21	11.40	Put	Bond Future	2351	2	2351	2	3,100.00
08/03/2021	2044 On 06-May-21	11.90	Put	Bond Future	1172	1	1172	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
08/03/2021	2044 On 06-May-21	11.35	Put	Bond Future	2513	2	2513	2	0.00
08/03/2021	2044 On 06-May-21	11.10	Put	Bond Future	3477	2	3477	2	3,100.00
08/03/2021	2044 On 06-May-21	12.45	Put	Bond Future	443	0	443	0	0.00
08/03/2021	2044 On 06-May-21	10.70	Put	Bond Future	5531	4	5531	4	0.00
08/03/2021	2044 On 05-August-21			Bond Future	11.64	79.2242	11.6436	79.2242	0.00
08/03/2021	2044 On 05-August-21	12.60	Call	Bond Future	7199	9	7199	9	0.00
08/03/2021	2044 On 05-August-21	12.59	Call	Bond Future	7159	9	7159	9	0.00
08/03/2021	2044 On 05-August-21	12.61	Call	Bond Future	7238	9	7238	9	0.00
08/03/2021	2044 On 05-August-21	12.61	Put	Bond Future	1486	1	1486	1	0.00
08/03/2021	2044 On 05-August-21	12.60	Put	Bond Future	1502	1	1502	1	0.00
08/03/2021	2044 On 05-August-21	12.59	Put	Bond Future	1518	1	1518	1	0.00
08/03/2021	2044 On 04-November-21			Bond Future	11.86	80.0913	11.8550	80.0913	0.00
08/03/2021	2044 On 04-November-21	12.90	Call	Bond Future	8156	10	8156	10	0.00
08/03/2021	2044 On 04-November-21	12.89	Call	Bond Future	8120	10	8120	10	0.00
08/03/2021	2044 On 04-November-21	12.91	Call	Bond Future	8192	10	8192	10	0.00
08/03/2021	2044 On 04-November-21	12.91	Put	Bond Future	2130	2	2130	2	0.00
08/03/2021	2044 On 04-November-21	12.89	Put	Bond Future	2165	2	2165	2	0.00
08/03/2021	2044 On 04-November-21	12.90	Put	Bond Future	2148	2	2148	2	0.00
08/03/2021	2044 On 03-February-22			Bond Future	12.08	76.6120	12.0820	76.6120	0.00
08/03/2021	2044 On 03-February-22	11.61	Call	Bond Future	3754	5	3754	5	0.00
08/03/2021	2044 On 03-February-22	11.59	Call	Bond Future	3701	5	3701	5	0.00
08/03/2021	2044 On 03-February-22	11.60	Call	Bond Future	3727	5	3727	5	0.00
08/03/2021	2044 On 03-February-22	11.60	Put	Bond Future	6704	6	6704	6	0.00
08/03/2021	2044 On 03-February-22	11.59	Put	Bond Future	6742	6	6742	6	0.00
08/03/2021	2044 On 03-February-22	11.61	Put	Bond Future	6667	6	6667	6	0.00
08/03/2021	2046 On 06-May-21			Bond Future	101.61	103.9779	101.6142	103.9779	14,893.00
08/03/2021	2046 On 05-August-21			Bond Future	102.72	105.1105	102.7208	105.1105	0.00
08/03/2021	2046 On 04-November-21			Bond Future	102.06	104.4768	102.0600	104.4768	0.00
08/03/2021	2046 On 03-February-22			Bond Future	103.23	105.6748	103.2301	105.6748	0.00
08/03/2021	2050 On 06-May-21			Bond Future	104.03	106.9671	104.0306	106.9671	10,904.00
08/03/2021	2050 On 05-August-21			Bond Future	103.24	106.2048	103.2358	106.2048	0.00
08/03/2021	2050 On 04-November-21			Bond Future	104.39	107.3908	104.3885	107.3908	0.00
08/03/2021	2050 On 03-February-22			Bond Future	103.64	106.6743	103.6375	106.6743	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
08/03/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	AL37 On 06-May-21			Index Future	765.59	772.9230	765.5920	772.9230	0.00
08/03/2021	AL37 On 05-August-21			Index Future	773.65	781.0630	773.6460	781.0630	0.00
08/03/2021	AL37 On 04-November-21			Index Future	782.18	789.6840	782.1800	789.6840	0.00
08/03/2021	AL37 On 03-February-22			Index Future	790.96	798.5480	790.9570	798.5480	0.00
08/03/2021	AL7T On 06-May-21			Index Future	850.32	864.3300	850.3240	864.3300	0.00
08/03/2021	AL7T On 05-August-21			Index Future	859.27	873.4330	859.2700	873.4330	0.00
08/03/2021	AL7T On 04-November-21			Index Future	868.75	883.0730	868.7480	883.0730	0.00
08/03/2021	AL7T On 03-February-22			Index Future	878.50	892.9860	878.4960	892.9860	0.00
08/03/2021	ALBI On 06-May-21			Index Future	748.17	760.2790	748.1670	760.2790	309.00
08/03/2021	ALBI On 05-August-21			Index Future	756.04	768.2860	756.0380	768.2860	0.00
08/03/2021	ALBI On 04-November-21			Index Future	764.38	776.7660	764.3780	776.7660	0.00
08/03/2021	ALBI On 03-February-22			Index Future	772.96	785.4850	772.9550	785.4850	0.00
08/03/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/03/2021	ES33 On 06-May-21			Bond Future	11.95	74.2225	11.9486	74.2225	350.00
08/03/2021	ES33 On 05-August-21			Bond Future	12.23	75.0126	12.2255	75.0126	0.00
08/03/2021	ES33 On 04-November-21			Bond Future	12.51	72.0579	12.5059	72.0579	0.00
08/03/2021	ES33 On 03-February-22			Bond Future	12.81	72.8677	12.8069	72.8677	0.00
08/03/2021	ES42 On 06-May-21			Bond Future	12.44	72.7290	12.4426	72.7290	4,779.00
08/03/2021	ES42 On 05-August-21			Bond Future	12.71	73.5039	12.7058	73.5039	0.00
08/03/2021	ES42 On 04-November-21			Bond Future	12.97	70.0499	12.9746	70.0499	0.00
08/03/2021	ES42 On 03-February-22			Bond Future	13.25	70.8378	13.2535	70.8378	0.00
08/03/2021	GOVI On 06-May-21			GOVI	739.39	751.2600	739.3920	751.2600	976.00
08/03/2021	GOVI On 06-May-21	678.69	Call	GOVI	607020	73	607020	73	0.00
08/03/2021	GOVI On 06-May-21	678.68	Call	GOVI	607120	73	607120	73	0.00
08/03/2021	GOVI On 06-May-21	678.67	Call	GOVI	607220	73	607220	73	0.00
08/03/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
08/03/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
08/03/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
08/03/2021	GOVI On 05-August-21			GOVI	747.17	759.1720	747.1700	759.1720	0.00
08/03/2021	GOVI On 05-August-21	719.15	Call	GOVI	280200	40	280200	40	0.00
08/03/2021	GOVI On 05-August-21	719.14	Call	GOVI	280300	40	280300	40	0.00
08/03/2021	GOVI On 05-August-21	719.13	Call	GOVI	280400	40	280400	40	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
08/03/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
08/03/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
08/03/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
08/03/2021	GOVI On 04-November-21			GOVI	755.41	767.5510	755.4120	767.5510	0.00
08/03/2021	GOVI On 04-November-21	728.42	Call	GOVI	269920	39	269920	39	0.00
08/03/2021	GOVI On 04-November-21	728.41	Call	GOVI	270020	39	270020	39	0.00
08/03/2021	GOVI On 04-November-21	728.40	Call	GOVI	270120	39	270120	39	0.00
08/03/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
08/03/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
08/03/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
08/03/2021	GOVI On 03-February-22			GOVI	763.89	776.1670	763.8880	776.1670	0.00
08/03/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
08/03/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
08/03/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
08/03/2021	GOVI On 03-February-22	792.76	Put	GOVI	288720	17	288720	17	0.00
08/03/2021	GOVI On 03-February-22	792.74	Put	GOVI	288520	17	288520	17	0.00
08/03/2021	GOVI On 03-February-22	792.75	Put	GOVI	288620	17	288620	17	0.00
08/03/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/03/2021	IGOV On 06-May-21			Index Future	275.80	279.0640	275.7990	279.0640	897.00
08/03/2021	IGOV On 05-August-21			Index Future	278.77	282.0720	278.7680	282.0720	0.00
08/03/2021	IGOV On 04-November-21			Index Future	281.91	285.2530	281.9100	285.2530	0.00
08/03/2021	IGOV On 03-February-22			Index Future	285.14	288.5220	285.1390	288.5220	0.00
08/03/2021	IS05 On 16-March-21			Interest Rate Swap	92.24	92.2400	92.2400	92.2400	0.00
08/03/2021	IS05 On 15-June-21			Interest Rate Swap	90.44	90.4400	90.4400	90.4400	0.00
08/03/2021	IS05 On 21-September-21			Interest Rate Swap	89.46	89.4500	89.4600	89.4500	0.00
08/03/2021	IS05 On 21-December-21			Interest Rate Swap	90.84	90.8000	90.8400	90.8000	51.00
08/03/2021	IS05 On 15-March-22			Interest Rate Swap	90.40	90.3300	90.4000	90.3300	0.00
08/03/2021	IS05 On 21-June-22			Interest Rate Swap	90.70	90.6000	90.7000	90.6000	0.00
08/03/2021	IS05 On 20-September-22			Interest Rate Swap	94.04	93.8900	94.0400	93.8900	0.00
08/03/2021	IS05 On 20-December-22			Interest Rate Swap	94.73	94.5400	94.7300	94.5400	0.00
08/03/2021	IS05 On 22-March-23			Interest Rate Swap	87.36	87.1300	87.3600	87.1300	0.00
08/03/2021	IS05 On 20-June-23			Interest Rate Swap	93.11	92.8400	93.1100	92.8400	0.00
08/03/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	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
08/03/2021	IS10 On 17-December-25			Interest Rate Swap	83.07	82.2000	83.0700	82.2000	0.00
08/03/2021	IS10 On 16-March-26			Interest Rate Swap	79.81	78.8900	79.8100	78.8900	0.00
08/03/2021	IS10 On 15-June-26			Interest Rate Swap	78.41	77.4300	78.4100	77.4300	0.00
08/03/2021	IS10 On 21-September-26			Interest Rate Swap	80.58	79.5700	80.5800	79.5700	0.00
08/03/2021	IS10 On 21-December-26			Interest Rate Swap	84.70	83.6600	84.7000	83.6600	0.00
08/03/2021	IS10 On 15-March-27			Interest Rate Swap	83.36	82.2800	83.3600	82.2800	0.00
08/03/2021	IS10 On 21-June-27			Interest Rate Swap	85.57	84.4600	85.5700	84.4600	0.00
08/03/2021	IS10 On 20-September-27			Interest Rate Swap	91.47	90.3500	91.4700	90.3500	0.00
08/03/2021	IS10 On 20-December-27			Interest Rate Swap	92.02	90.8700	92.0200	90.8700	0.00
08/03/2021	IS10 On 22-March-28			Interest Rate Swap	85.27	84.0900	85.2700	84.0900	0.00
08/03/2021	IS10 On 20-June-28			Interest Rate Swap	93.18	92.0000	93.1800	92.0000	0.00
08/03/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/03/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/03/2021	JBAF On 17-March-21			Jibar Tradeable Future	3.66	96.3450	3.6550	96.3450	0.00
08/03/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.76	96.2650	3.7550	96.2650	0.00
08/03/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.78	96.2400	3.7800	96.2400	0.00
08/03/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.88	96.1650	3.8750	96.1650	0.00
08/03/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.91	96.1300	3.9100	96.1300	0.00
08/03/2021	JBAF On 18-August-21			Jibar Tradeable Future	4.07	96.0000	4.0700	96.0000	0.00
08/03/2021	JBAF On 15-September-21			Jibar Tradeable Future	4.11	95.9600	4.1100	95.9600	30,000.00
08/03/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.53	95.6150	4.5250	95.6150	0.00
08/03/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.81	95.3500	4.8100	95.3500	0.00
08/03/2021	JBAF On 15-June-22			Jibar Tradeable Future	5.13	95.0300	5.1300	95.0300	471.00
08/03/2021	JBAF On 21-September-22			Jibar Tradeable Future	5.38	94.8150	5.3750	94.8150	0.00
08/03/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.68	94.5450	5.6750	94.5450	0.00
08/03/2021	R023 On 06-May-21			Bond Future	5.63	105.3295	5.6290	105.3295	40,958.00
08/03/2021	R023 On 06-May-21	7.57	Call	Bond Future	3297	4	3297	4	0.00
08/03/2021	R023 On 06-May-21	7.56	Call	Bond Future	3281	4	3281	4	0.00
08/03/2021	R023 On 06-May-21	7.58	Call	Bond Future	3314	4	3314	4	0.00
08/03/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
08/03/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
08/03/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
08/03/2021	R023 On 05-August-21			Bond Future	5.86	106.4507	5.8632	106.4507	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
08/03/2021	R023 On 05-August-21	5.31	Call	Bond Future	185	0	185	0	0.00
08/03/2021	R023 On 05-August-21	5.30	Call	Bond Future	181	0	181	0	0.00
08/03/2021	R023 On 05-August-21	5.29	Call	Bond Future	177	0	177	0	0.00
08/03/2021	R023 On 05-August-21	5.29	Put	Bond Future	1037	1	1037	1	0.00
08/03/2021	R023 On 05-August-21	5.30	Put	Bond Future	1027	1	1027	1	0.00
08/03/2021	R023 On 05-August-21	5.31	Put	Bond Future	1016	1	1016	1	0.00
08/03/2021	R023 On 04-November-21			Bond Future	6.15	103.7069	6.1485	103.7069	0.00
08/03/2021	R023 On 04-November-21	4.92	Call	Bond Future	64	0	64	0	0.00
08/03/2021	R023 On 04-November-21	4.91	Call	Bond Future	62	0	62	0	0.00
08/03/2021	R023 On 04-November-21	4.90	Call	Bond Future	61	0	61	0	0.00
08/03/2021	R023 On 04-November-21	4.90	Put	Bond Future	1647	1	1647	1	0.00
08/03/2021	R023 On 04-November-21	4.91	Put	Bond Future	1636	1	1636	1	0.00
08/03/2021	R023 On 04-November-21	4.92	Put	Bond Future	1625	1	1625	1	0.00
08/03/2021	R023 On 03-February-22			Bond Future	6.57	104.8719	6.5665	104.8719	0.00
08/03/2021	R023 On 03-February-22	5.06	Call	Bond Future	97	0	97	0	0.00
08/03/2021	R023 On 03-February-22	5.07	Call	Bond Future	98	0	98	0	0.00
08/03/2021	R023 On 03-February-22	5.08	Call	Bond Future	100	0	100	0	0.00
08/03/2021	R023 On 03-February-22	5.08	Put	Bond Future	1623	1	1623	1	0.00
08/03/2021	R023 On 03-February-22	5.07	Put	Bond Future	1632	1	1632	1	0.00
08/03/2021	R023 On 03-February-22	5.06	Put	Bond Future	1641	1	1641	1	0.00
08/03/2021	R035 On 06-May-21			Bond Future	11.00	88.5601	11.0015	88.5601	99,812.00
08/03/2021	R035 On 06-May-21	12.36	Call	Bond Future	8077	10	8077	10	0.00
08/03/2021	R035 On 06-May-21	12.35	Call	Bond Future	8028	10	8028	10	0.00
08/03/2021	R035 On 06-May-21	11.05	Call	Bond Future	2317	3	2317	3	0.00
08/03/2021	R035 On 06-May-21	10.40	Call	Bond Future	685	1	685	1	600.00
08/03/2021	R035 On 06-May-21	11.15	Call	Bond Future	2674	4	2674	4	600.00
08/03/2021	R035 On 06-May-21	12.91	Call	Bond Future	10826	13	10826	13	0.00
08/03/2021	R035 On 06-May-21	11.32	Call	Bond Future	3331	5	3331	5	0.00
08/03/2021	R035 On 06-May-21	10.81	Call	Bond Future	1570	2	1570	2	1,650.00
08/03/2021	R035 On 06-May-21	12.02	Call	Bond Future	6415	8	6415	8	0.00
08/03/2021	R035 On 06-May-21	12.37	Call	Bond Future	8127	10	8127	10	0.00
08/03/2021	R035 On 06-May-21	10.55	Call	Bond Future	954	2	954	2	0.00
08/03/2021	R035 On 06-May-21	10.05	Call	Bond Future	266	1	266	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2021	R035 On 06-May-21	11.55	Call	Bond Future	4294	6	4294	6	0.00
08/03/2021	R035 On 06-May-21	12.77	Call	Bond Future	10127	12	10127	12	0.00
08/03/2021	R035 On 06-May-21	10.24	Call	Bond Future	462	1	462	1	223.00
08/03/2021	R035 On 06-May-21	12.77	Put	Bond Future	67	0	67	0	1,650.00
08/03/2021	R035 On 06-May-21	10.24	Put	Bond Future	5414	4	5414	4	0.00
08/03/2021	R035 On 06-May-21	11.55	Put	Bond Future	970	1	970	1	1,650.00
08/03/2021	R035 On 06-May-21	10.40	Put	Bond Future	4563	3	4563	3	0.00
08/03/2021	R035 On 06-May-21	12.91	Put	Bond Future	46	0	46	0	600.00
08/03/2021	R035 On 06-May-21	10.55	Put	Bond Future	3841	3	3841	3	500.00
08/03/2021	R035 On 06-May-21	10.05	Put	Bond Future	6519	5	6519	5	0.00
08/03/2021	R035 On 06-May-21	12.35	Put	Bond Future	190	0	190	0	0.00
08/03/2021	R035 On 06-May-21	12.36	Put	Bond Future	185	0	185	0	0.00
08/03/2021	R035 On 06-May-21	12.02	Put	Bond Future	393	0	393	0	223.00
08/03/2021	R035 On 06-May-21	11.32	Put	Bond Future	1378	1	1378	1	223.00
08/03/2021	R035 On 06-May-21	10.81	Put	Bond Future	2777	2	2777	2	0.00
08/03/2021	R035 On 06-May-21	11.15	Put	Bond Future	1755	1	1755	1	0.00
08/03/2021	R035 On 06-May-21	11.05	Put	Bond Future	2015	1	2015	1	500.00
08/03/2021	R035 On 06-May-21	12.37	Put	Bond Future	181	0	181	0	0.00
08/03/2021	R035 On 05-August-21			Bond Future	11.24	89.5027	11.2354	89.5027	0.00
08/03/2021	R035 On 05-August-21	10.77	Call	Bond Future	2035	3	2035	3	0.00
08/03/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
08/03/2021	R035 On 05-August-21	10.02	Call	Bond Future	681	1	681	1	100.00
08/03/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
08/03/2021	R035 On 05-August-21	11.37	Call	Bond Future	3796	5	3796	5	0.00
08/03/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
08/03/2021	R035 On 05-August-21	5.31	Put	Bond Future	50381	49	50381	49	0.00
08/03/2021	R035 On 05-August-21	11.37	Put	Bond Future	2987	2	2987	2	100.00
08/03/2021	R035 On 05-August-21	5.30	Put	Bond Future	50498	49	50498	49	0.00
08/03/2021	R035 On 05-August-21	5.29	Put	Bond Future	50615	49	50615	49	0.00
08/03/2021	R035 On 05-August-21	10.77	Put	Bond Future	4919	4	4919	4	100.00
08/03/2021	R035 On 05-August-21	10.02	Put	Bond Future	8525	7	8525	7	0.00
08/03/2021	R035 On 04-November-21			Bond Future	11.47	86.0067	11.4697	86.0067	0.00
08/03/2021	R035 On 04-November-21	13.82	Call	Bond Future	12811	14	12811	14	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2021	R035 On 04-November-21	11.75	Call	Bond Future	5092	6	5092	6	0.00
08/03/2021	R035 On 04-November-21	10.23	Call	Bond Future	1279	2	1279	2	782.00
08/03/2021	R035 On 04-November-21	12.52	Call	Bond Future	7769	9	7769	9	0.00
08/03/2021	R035 On 04-November-21	12.51	Call	Bond Future	7733	9	7733	9	0.00
08/03/2021	R035 On 04-November-21	10.12	Call	Bond Future	1113	2	1113	2	400.00
08/03/2021	R035 On 04-November-21	10.62	Call	Bond Future	1988	3	1988	3	400.00
08/03/2021	R035 On 04-November-21	12.53	Call	Bond Future	7805	9	7805	9	0.00
08/03/2021	R035 On 04-November-21	11.08	Call	Bond Future	3055	4	3055	4	0.00
08/03/2021	R035 On 04-November-21	11.08	Put	Bond Future	5387	4	5387	4	782.00
08/03/2021	R035 On 04-November-21	10.23	Put	Bond Future	9041	8	9041	8	0.00
08/03/2021	R035 On 04-November-21	12.53	Put	Bond Future	1915	1	1915	1	0.00
08/03/2021	R035 On 04-November-21	11.75	Put	Bond Future	3472	3	3472	3	782.00
08/03/2021	R035 On 04-November-21	10.62	Put	Bond Future	7198	6	7198	6	0.00
08/03/2021	R035 On 04-November-21	10.12	Put	Bond Future	9614	8	9614	8	0.00
08/03/2021	R035 On 04-November-21	12.51	Put	Bond Future	1948	2	1948	2	0.00
08/03/2021	R035 On 04-November-21	12.52	Put	Bond Future	1931	2	1931	2	0.00
08/03/2021	R035 On 04-November-21	13.82	Put	Bond Future	562	0	562	0	400.00
08/03/2021	R035 On 03-February-22			Bond Future	11.72	86.9731	11.7214	86.9731	0.00
08/03/2021	R035 On 03-February-22	9.70	Call	Bond Future	832	1	832	1	683.00
08/03/2021	R035 On 03-February-22	11.24	Call	Bond Future	3424	4	3424	4	0.00
08/03/2021	R035 On 03-February-22	11.39	Call	Bond Future	3809	5	3809	5	0.00
08/03/2021	R035 On 03-February-22	10.65	Call	Bond Future	2115	3	2115	3	0.00
08/03/2021	R035 On 03-February-22	11.23	Call	Bond Future	3399	4	3399	4	0.00
08/03/2021	R035 On 03-February-22	11.22	Call	Bond Future	3374	4	3374	4	0.00
08/03/2021	R035 On 03-February-22	11.22	Put	Bond Future	6295	5	6295	5	0.00
08/03/2021	R035 On 03-February-22	11.23	Put	Bond Future	6260	5	6260	5	0.00
08/03/2021	R035 On 03-February-22	11.39	Put	Bond Future	5723	5	5723	5	683.00
08/03/2021	R035 On 03-February-22	11.24	Put	Bond Future	6225	5	6225	5	0.00
08/03/2021	R035 On 03-February-22	10.65	Put	Bond Future	8545	7	8545	7	683.00
08/03/2021	R035 On 03-February-22	9.70	Put	Bond Future	13594	12	13594	12	0.00
08/03/2021	R186 On 06-May-21			Bond Future	7.90	116.8043	7.8986	116.8043	106,519.00
08/03/2021	R186 On 06-May-21	10.78	Call	Bond Future	12776	14	12776	14	0.00
08/03/2021	R186 On 06-May-21	7.30	Call	Bond Future	310	1	310	1	0.00

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08/03/2021	R186 On 06-May-21	10.77	Call	Bond Future	12735	14	12735	14	0.00
08/03/2021	R186 On 06-May-21	10.76	Call	Bond Future	12694	14	12694	14	0.00
08/03/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
08/03/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
08/03/2021	R186 On 06-May-21	7.30	Put	Bond Future	3222	2	3222	2	15,177.00
08/03/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
08/03/2021	R186 On 05-August-21			Bond Future	8.12	112.7673	8.1221	112.7673	0.00
08/03/2021	R186 On 05-August-21	8.63	Call	Bond Future	3342	4	3342	4	0.00
08/03/2021	R186 On 05-August-21	8.62	Call	Bond Future	3310	4	3310	4	0.00
08/03/2021	R186 On 05-August-21	8.61	Call	Bond Future	3279	4	3279	4	0.00
08/03/2021	R186 On 05-August-21	8.61	Put	Bond Future	1088	1	1088	1	0.00
08/03/2021	R186 On 05-August-21	8.62	Put	Bond Future	1075	1	1075	1	0.00
08/03/2021	R186 On 05-August-21	8.63	Put	Bond Future	1062	1	1062	1	0.00
08/03/2021	R186 On 04-November-21			Bond Future	8.35	114.0007	8.3491	114.0007	0.00
08/03/2021	R186 On 04-November-21	8.11	Call	Bond Future	1978	3	1978	3	0.00
08/03/2021	R186 On 04-November-21	8.10	Call	Bond Future	1958	3	1958	3	0.00
08/03/2021	R186 On 04-November-21	8.09	Call	Bond Future	1938	3	1938	3	0.00
08/03/2021	R186 On 04-November-21	8.09	Put	Bond Future	3064	2	3064	2	0.00
08/03/2021	R186 On 04-November-21	8.10	Put	Bond Future	3041	2	3041	2	0.00
08/03/2021	R186 On 04-November-21	8.11	Put	Bond Future	3017	2	3017	2	0.00
08/03/2021	R186 On 03-February-22			Bond Future	8.60	110.0003	8.5996	110.0003	0.00
08/03/2021	R186 On 03-February-22	7.28	Call	Bond Future	742	1	742	1	0.00
08/03/2021	R186 On 03-February-22	7.29	Call	Bond Future	752	1	752	1	0.00
08/03/2021	R186 On 03-February-22	7.30	Call	Bond Future	761	1	761	1	0.00
08/03/2021	R186 On 03-February-22	7.30	Put	Bond Future	6246	5	6246	5	0.00
08/03/2021	R186 On 03-February-22	7.29	Put	Bond Future	6280	5	6280	5	0.00
08/03/2021	R186 On 03-February-22	7.28	Put	Bond Future	6314	5	6314	5	0.00
08/03/2021	R197 On 06-May-21			Bond Future	318.79	319.3229	318.7942	319.3229	2,074.00
08/03/2021	R197 On 05-August-21			Bond Future	314.26	314.7985	314.2630	314.7985	0.00
08/03/2021	R197 On 04-November-21			Bond Future	317.77	318.3143	317.7720	318.3143	0.00
08/03/2021	R197 On 03-February-22			Bond Future	313.32	313.8647	313.3158	313.8647	0.00
08/03/2021	R202 On 06-May-21			Bond Future	223.12	225.4519	223.1161	225.4519	8,028.00
08/03/2021	R202 On 05-August-21			Bond Future	221.29	223.6570	221.2950	223.6570	0.00

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08/03/2021	R202 On 04-November-21			Bond Future	223.77	226.1546	223.7655	226.1546	0.00
08/03/2021	R202 On 03-February-22			Bond Future	222.03	224.4453	222.0286	224.4453	0.00
08/03/2021	R209 On 06-May-21			Bond Future	10.92	68.2584	10.9167	68.2584	27,123.00
08/03/2021	R209 On 06-May-21	12.24	Call	Bond Future	6844	8	6844	8	0.00
08/03/2021	R209 On 06-May-21	10.60	Call	Bond Future	1193	2	1193	2	0.00
08/03/2021	R209 On 06-May-21	10.25	Call	Bond Future	606	1	606	1	5,325.00
08/03/2021	R209 On 06-May-21	11.25	Call	Bond Future	3021	4	3021	4	0.00
08/03/2021	R209 On 06-May-21	11.60	Call	Bond Future	4293	6	4293	6	0.00
08/03/2021	R209 On 06-May-21	12.23	Call	Bond Future	6802	8	6802	8	0.00
08/03/2021	R209 On 06-May-21	12.22	Call	Bond Future	6761	8	6761	8	0.00
08/03/2021	R209 On 06-May-21	9.50	Call	Bond Future	74	0	74	0	2,150.00
08/03/2021	R209 On 06-May-21	10.35	Call	Bond Future	747	1	747	1	500.00
08/03/2021	R209 On 06-May-21	9.75	Call	Bond Future	165	0	165	0	5,050.00
08/03/2021	R209 On 06-May-21	11.00	Call	Bond Future	2211	3	2211	3	0.00
08/03/2021	R209 On 06-May-21	10.00	Call	Bond Future	333	1	333	1	0.00
08/03/2021	R209 On 06-May-21	12.25	Call	Bond Future	6886	8	6886	8	0.00
08/03/2021	R209 On 06-May-21	12.25	Put	Bond Future	212	0	212	0	9,150.00
08/03/2021	R209 On 06-May-21	11.00	Put	Bond Future	1763	1	1763	1	3,500.00
08/03/2021	R209 On 06-May-21	10.00	Put	Bond Future	5571	4	5571	4	0.00
08/03/2021	R209 On 06-May-21	9.75	Put	Bond Future	6934	6	6934	6	0.00
08/03/2021	R209 On 06-May-21	12.22	Put	Bond Future	225	0	225	0	0.00
08/03/2021	R209 On 06-May-21	9.50	Put	Bond Future	8422	7	8422	7	0.00
08/03/2021	R209 On 06-May-21	12.23	Put	Bond Future	221	0	221	0	0.00
08/03/2021	R209 On 06-May-21	11.60	Put	Bond Future	742	0	742	0	3,750.00
08/03/2021	R209 On 06-May-21	10.25	Put	Bond Future	4359	3	4359	3	0.00
08/03/2021	R209 On 06-May-21	11.25	Put	Bond Future	1254	1	1254	1	9,150.00
08/03/2021	R209 On 06-May-21	10.60	Put	Bond Future	2939	2	2939	2	6,250.00
08/03/2021	R209 On 06-May-21	12.24	Put	Bond Future	216	0	216	0	0.00
08/03/2021	R209 On 06-May-21	10.35	Put	Bond Future	3917	3	3917	3	0.00
08/03/2021	R209 On 05-August-21			Bond Future	11.12	68.9852	11.1226	68.9852	0.00
08/03/2021	R209 On 05-August-21	11.80	Call	Bond Future	5119	6	5119	6	0.00
08/03/2021	R209 On 05-August-21	11.79	Call	Bond Future	5088	6	5088	6	0.00
08/03/2021	R209 On 05-August-21	11.81	Call	Bond Future	5151	6	5151	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
08/03/2021	R209 On 05-August-21	11.81	Put	Bond Future	1673	1	1673	1	0.00
08/03/2021	R209 On 05-August-21	11.79	Put	Bond Future	1707	1	1707	1	0.00
08/03/2021	R209 On 05-August-21	11.80	Put	Bond Future	1690	1	1690	1	0.00
08/03/2021	R209 On 04-November-21			Bond Future	11.33	66.5993	11.3277	66.5993	1,795.00
08/03/2021	R209 On 04-November-21	9.50	Call	Bond Future	621	1	621	1	3,750.00
08/03/2021	R209 On 04-November-21	12.18	Call	Bond Future	6262	7	6262	7	0.00
08/03/2021	R209 On 04-November-21	10.50	Call	Bond Future	1922	3	1922	3	0.00
08/03/2021	R209 On 04-November-21	12.00	Call	Bond Future	5736	7	5736	7	0.00
08/03/2021	R209 On 04-November-21	12.19	Call	Bond Future	6292	7	6292	7	0.00
08/03/2021	R209 On 04-November-21	12.17	Call	Bond Future	6233	7	6233	7	0.00
08/03/2021	R209 On 04-November-21	12.19	Put	Bond Future	2084	2	2084	2	0.00
08/03/2021	R209 On 04-November-21	12.00	Put	Bond Future	2420	2	2420	2	5,500.00
08/03/2021	R209 On 04-November-21	12.18	Put	Bond Future	2101	2	2101	2	0.00
08/03/2021	R209 On 04-November-21	12.17	Put	Bond Future	2118	2	2118	2	0.00
08/03/2021	R209 On 04-November-21	10.50	Put	Bond Future	6373	5	6373	5	5,500.00
08/03/2021	R209 On 04-November-21	9.50	Put	Bond Future	11055	10	11055	10	0.00
08/03/2021	R209 On 03-February-22			Bond Future	11.54	67.3479	11.5428	67.3479	0.00
08/03/2021	R209 On 03-February-22	11.04	Call	Bond Future	3095	4	3095	4	0.00
08/03/2021	R209 On 03-February-22	11.03	Call	Bond Future	3073	4	3073	4	0.00
08/03/2021	R209 On 03-February-22	11.02	Call	Bond Future	3052	4	3052	4	0.00
08/03/2021	R209 On 03-February-22	11.02	Put	Bond Future	5737	5	5737	5	0.00
08/03/2021	R209 On 03-February-22	11.03	Put	Bond Future	5706	5	5706	5	0.00
08/03/2021	R209 On 03-February-22	11.04	Put	Bond Future	5675	5	5675	5	0.00
08/03/2021	R210 On 06-May-21			Bond Future	196.81	197.9293	196.8050	197.9293	1,183.00
08/03/2021	R210 On 05-August-21			Bond Future	198.95	200.0855	198.9482	200.0855	0.00
08/03/2021	R210 On 04-November-21			Bond Future	198.43	199.5797	198.4292	199.5797	0.00
08/03/2021	R210 On 03-February-22			Bond Future	200.70	201.8676	200.7037	201.8676	0.00
08/03/2021	R212 On 06-May-21			Bond Future	171.30	171.3022	171.2980	171.3022	2,980.00
08/03/2021	R212 On 05-August-21			Bond Future	170.83	170.8363	170.8315	170.8363	0.00
08/03/2021	R212 On 04-November-21			Bond Future	172.74	172.7441	172.7388	172.7441	0.00
08/03/2021	R213 On 06-May-21			Bond Future	9.96	84.4668	9.9576	84.4668	9,143.00
08/03/2021	R213 On 06-May-21	11.90	Call	Bond Future	9704	11	9704	11	0.00
08/03/2021	R213 On 06-May-21	11.89	Call	Bond Future	9659	11	9659	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
08/03/2021	R213 On 06-May-21	11.91	Call	Bond Future	9749	11	9749	11	0.00
08/03/2021	R213 On 06-May-21	11.91	Put	Bond Future	26	0	26	0	0.00
08/03/2021	R213 On 06-May-21	11.89	Put	Bond Future	28	0	28	0	0.00
08/03/2021	R213 On 06-May-21	11.90	Put	Bond Future	27	0	27	0	0.00
08/03/2021	R213 On 05-August-21			Bond Future	10.18	85.3658	10.1767	85.3658	0.00
08/03/2021	R213 On 05-August-21	10.78	Call	Bond Future	4664	6	4664	6	0.00
08/03/2021	R213 On 05-August-21	10.14	Call	Bond Future	2656	3	2656	3	0.00
08/03/2021	R213 On 05-August-21	10.86	Call	Bond Future	4926	6	4926	6	0.00
08/03/2021	R213 On 05-August-21	9.34	Call	Bond Future	1004	1	1004	1	0.00
08/03/2021	R213 On 05-August-21	10.85	Call	Bond Future	4893	6	4893	6	0.00
08/03/2021	R213 On 05-August-21	10.84	Call	Bond Future	4860	6	4860	6	0.00
08/03/2021	R213 On 05-August-21	10.84	Put	Bond Future	1479	1	1479	1	0.00
08/03/2021	R213 On 05-August-21	10.85	Put	Bond Future	1463	1	1463	1	0.00
08/03/2021	R213 On 05-August-21	10.14	Put	Bond Future	2848	2	2848	2	0.00
08/03/2021	R213 On 05-August-21	9.34	Put	Bond Future	5549	5	5549	5	0.00
08/03/2021	R213 On 05-August-21	10.86	Put	Bond Future	1446	1	1446	1	0.00
08/03/2021	R213 On 05-August-21	10.78	Put	Bond Future	1581	1	1581	1	0.00
08/03/2021	R213 On 04-November-21			Bond Future	10.40	82.7698	10.3979	82.7698	0.00
08/03/2021	R213 On 04-November-21	11.10	Call	Bond Future	5549	7	5549	7	0.00
08/03/2021	R213 On 04-November-21	11.09	Call	Bond Future	5519	7	5519	7	0.00
08/03/2021	R213 On 04-November-21	11.11	Call	Bond Future	5580	7	5580	7	0.00
08/03/2021	R213 On 04-November-21	11.09	Put	Bond Future	2101	2	2101	2	0.00
08/03/2021	R213 On 04-November-21	11.10	Put	Bond Future	2083	2	2083	2	0.00
08/03/2021	R213 On 04-November-21	11.11	Put	Bond Future	2065	2	2065	2	0.00
08/03/2021	R213 On 03-February-22			Bond Future	10.64	83.6997	10.6368	83.6997	0.00
08/03/2021	R213 On 03-February-22	10.25	Call	Bond Future	2985	4	2985	4	0.00
08/03/2021	R213 On 03-February-22	9.76	Call	Bond Future	2000	3	2000	3	0.00
08/03/2021	R213 On 03-February-22	10.15	Call	Bond Future	2766	3	2766	3	0.00
08/03/2021	R213 On 03-February-22	9.58	Call	Bond Future	1695	2	1695	2	0.00
08/03/2021	R213 On 03-February-22	9.97	Call	Bond Future	2395	3	2395	3	0.00
08/03/2021	R213 On 03-February-22	9.96	Call	Bond Future	2376	3	2376	3	0.00
08/03/2021	R213 On 03-February-22	8.80	Call	Bond Future	775	1	775	1	102.00
08/03/2021	R213 On 03-February-22	8.63	Call	Bond Future	646	1	646	1	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2021	R213 On 03-February-22	9.98	Call	Bond Future	2415	3	2415	3	0.00
08/03/2021	R213 On 03-February-22	9.98	Put	Bond Future	5732	5	5732	5	0.00
08/03/2021	R213 On 03-February-22	9.58	Put	Bond Future	7120	6	7120	6	200.00
08/03/2021	R213 On 03-February-22	8.63	Put	Bond Future	11363	10	11363	10	0.00
08/03/2021	R213 On 03-February-22	8.80	Put	Bond Future	10514	9	10514	9	0.00
08/03/2021	R213 On 03-February-22	9.96	Put	Bond Future	5796	5	5796	5	0.00
08/03/2021	R213 On 03-February-22	9.97	Put	Bond Future	5764	5	5764	5	0.00
08/03/2021	R213 On 03-February-22	10.15	Put	Bond Future	5208	4	5208	4	200.00
08/03/2021	R213 On 03-February-22	9.76	Put	Bond Future	6468	6	6468	6	102.00
08/03/2021	R213 On 03-February-22	10.25	Put	Bond Future	4917	4	4917	4	102.00
08/03/2021	R214 On 06-May-21			Bond Future	11.28	65.2017	11.2780	65.2017	13,928.00
08/03/2021	R214 On 06-May-21	12.27	Call	Bond Future	5524	7	5524	7	0.00
08/03/2021	R214 On 06-May-21	12.26	Call	Bond Future	5485	7	5485	7	0.00
08/03/2021	R214 On 06-May-21	12.25	Call	Bond Future	5447	7	5447	7	0.00
08/03/2021	R214 On 06-May-21	12.25	Put	Bond Future	504	0	504	0	0.00
08/03/2021	R214 On 06-May-21	12.26	Put	Bond Future	495	0	495	0	0.00
08/03/2021	R214 On 06-May-21	12.27	Put	Bond Future	487	0	487	0	0.00
08/03/2021	R214 On 05-August-21			Bond Future	11.48	65.8957	11.4823	65.8957	0.00
08/03/2021	R214 On 05-August-21	12.02	Call	Bond Future	4819	6	4819	6	0.00
08/03/2021	R214 On 05-August-21	12.03	Call	Bond Future	4849	6	4849	6	0.00
08/03/2021	R214 On 05-August-21	12.01	Call	Bond Future	4790	6	4790	6	0.00
08/03/2021	R214 On 05-August-21	12.03	Put	Bond Future	2063	2	2063	2	0.00
08/03/2021	R214 On 05-August-21	12.01	Put	Bond Future	2102	2	2102	2	0.00
08/03/2021	R214 On 05-August-21	12.02	Put	Bond Future	2083	2	2083	2	0.00
08/03/2021	R214 On 04-November-21			Bond Future	11.69	63.3390	11.6855	63.3390	0.00
08/03/2021	R214 On 04-November-21	12.48	Call	Bond Future	6235	7	6235	7	0.00
08/03/2021	R214 On 04-November-21	12.47	Call	Bond Future	6207	7	6207	7	0.00
08/03/2021	R214 On 04-November-21	12.46	Call	Bond Future	6178	7	6178	7	0.00
08/03/2021	R214 On 04-November-21	12.46	Put	Bond Future	2403	2	2403	2	0.00
08/03/2021	R214 On 04-November-21	12.48	Put	Bond Future	2368	2	2368	2	0.00
08/03/2021	R214 On 04-November-21	12.47	Put	Bond Future	2385	2	2385	2	0.00
08/03/2021	R214 On 03-February-22			Bond Future	11.90	64.0507	11.9021	64.0507	0.00
08/03/2021	R214 On 03-February-22	11.40	Call	Bond Future	3248	4	3248	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
08/03/2021	R214 On 03-February-22	11.39	Call	Bond Future	3226	4	3226	4	0.00
08/03/2021	R214 On 03-February-22	11.41	Call	Bond Future	3270	4	3270	4	0.00
08/03/2021	R214 On 03-February-22	11.39	Put	Bond Future	5869	5	5869	5	0.00
08/03/2021	R214 On 03-February-22	11.40	Put	Bond Future	5837	5	5837	5	0.00
08/03/2021	R214 On 03-February-22	11.41	Put	Bond Future	5806	5	5806	5	0.00
08/03/2021	R248 On 06-May-21			Bond Future	11.33	81.9643	11.3301	81.9643	134,822.00
08/03/2021	R248 On 06-May-21	12.35	Call	Bond Future	6836	9	6836	9	0.00
08/03/2021	R248 On 06-May-21	12.34	Call	Bond Future	6787	8	6787	8	0.00
08/03/2021	R248 On 06-May-21	12.36	Call	Bond Future	6886	9	6886	9	0.00
08/03/2021	R248 On 06-May-21	10.20	Call	Bond Future	120	0	120	0	1,200.00
08/03/2021	R248 On 06-May-21	10.80	Call	Bond Future	829	1	829	1	1,200.00
08/03/2021	R248 On 06-May-21	10.80	Put	Bond Future	4566	3	4566	3	0.00
08/03/2021	R248 On 06-May-21	12.36	Put	Bond Future	434	0	434	0	0.00
08/03/2021	R248 On 06-May-21	12.34	Put	Bond Future	452	0	452	0	0.00
08/03/2021	R248 On 06-May-21	10.20	Put	Bond Future	8481	7	8481	7	0.00
08/03/2021	R248 On 06-May-21	12.35	Put	Bond Future	443	0	443	0	0.00
08/03/2021	R248 On 05-August-21			Bond Future	11.54	82.8368	11.5384	82.8368	0.00
08/03/2021	R248 On 05-August-21	12.50	Call	Bond Future	7364	9	7364	9	0.00
08/03/2021	R248 On 05-August-21	10.00	Call	Bond Future	359	1	359	1	1,300.00
08/03/2021	R248 On 05-August-21	12.51	Call	Bond Future	7405	9	7405	9	0.00
08/03/2021	R248 On 05-August-21	10.30	Call	Bond Future	689	1	689	1	1,300.00
08/03/2021	R248 On 05-August-21	10.90	Call	Bond Future	1797	3	1797	3	1,300.00
08/03/2021	R248 On 05-August-21	10.60	Call	Bond Future	1167	2	1167	2	1,300.00
08/03/2021	R248 On 05-August-21	12.52	Call	Bond Future	7446	9	7446	9	0.00
08/03/2021	R248 On 05-August-21	12.50	Put	Bond Future	1499	1	1499	1	0.00
08/03/2021	R248 On 05-August-21	12.51	Put	Bond Future	1483	1	1483	1	0.00
08/03/2021	R248 On 05-August-21	10.60	Put	Bond Future	7776	6	7776	6	0.00
08/03/2021	R248 On 05-August-21	10.90	Put	Bond Future	6188	5	6188	5	0.00
08/03/2021	R248 On 05-August-21	12.52	Put	Bond Future	1467	1	1467	1	0.00
08/03/2021	R248 On 05-August-21	10.30	Put	Bond Future	9624	8	9624	8	0.00
08/03/2021	R248 On 05-August-21	10.00	Put	Bond Future	11734	10	11734	10	0.00
08/03/2021	R248 On 04-November-21			Bond Future	11.75	79.3309	11.7458	79.3309	0.00
08/03/2021	R248 On 04-November-21	12.84	Call	Bond Future	8470	10	8470	10	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
08/03/2021	R248 On 04-November-21	12.83	Call	Bond Future	8433	10	8433	10	0.00
08/03/2021	R248 On 04-November-21	12.85	Call	Bond Future	8507	10	8507	10	0.00
08/03/2021	R248 On 04-November-21	12.85	Put	Bond Future	2042	2	2042	2	0.00
08/03/2021	R248 On 04-November-21	12.83	Put	Bond Future	2076	2	2076	2	0.00
08/03/2021	R248 On 04-November-21	12.84	Put	Bond Future	2059	2	2059	2	0.00
08/03/2021	R248 On 03-February-22			Bond Future	11.97	80.2224	11.9677	80.2224	0.00
08/03/2021	R248 On 03-February-22	11.49	Call	Bond Future	3727	5	3727	5	0.00
08/03/2021	R248 On 03-February-22	11.48	Call	Bond Future	3700	5	3700	5	0.00
08/03/2021	R248 On 03-February-22	11.47	Call	Bond Future	3673	5	3673	5	0.00
08/03/2021	R248 On 03-February-22	11.49	Put	Bond Future	6764	6	6764	6	0.00
08/03/2021	R248 On 03-February-22	11.47	Put	Bond Future	6842	6	6842	6	0.00
08/03/2021	R248 On 03-February-22	11.48	Put	Bond Future	6802	6	6802	6	0.00