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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For April 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2021	2025 On 06-May-21			Bond Future	150.31	150.1976	150.3107	150.1976	5,536.00
07/04/2021	2025 On 05-August-21			Bond Future	150.40	150.2898	150.4021	150.2898	0.00
07/04/2021	2025 On 04-November-21			Bond Future	152.09	151.9826	152.0946	151.9826	0.00
07/04/2021	2025 On 03-February-22			Bond Future	152.28	152.1666	152.2793	152.1666	0.00
07/04/2021	2029 On 06-May-21			Bond Future	108.04	108.0507	108.0433	108.0507	2,808.00
07/04/2021	2029 On 05-August-21			Bond Future	109.21	109.2149	109.2059	109.2149	0.00
07/04/2021	2029 On 04-November-21			Bond Future	109.29	109.2977	109.2875	109.2977	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
07/04/2021	2029 On 03-February-22			Bond Future	110.54	110.5470	110.5363	110.5470	0.00
07/04/2021	2030 On 06-May-21			Bond Future	9.38	93.3124	9.3758	93.3124	115,069.00
07/04/2021	2030 On 06-May-21	11.71	Call	Bond Future	11874	11	11874	11	0.00
07/04/2021	2030 On 06-May-21	8.95	Call	Bond Future	670	1	670	1	0.00
07/04/2021	2030 On 06-May-21	8.86	Call	Bond Future	537	0	537	0	0.00
07/04/2021	2030 On 06-May-21	8.36	Call	Bond Future	125	0	125	0	0.00
07/04/2021	2030 On 06-May-21	8.77	Call	Bond Future	424	0	424	0	300.00
07/04/2021	2030 On 06-May-21	10.74	Call	Bond Future	7269	7	7269	7	0.00
07/04/2021	2030 On 06-May-21	9.22	Call	Bond Future	1202	1	1202	1	0.00
07/04/2021	2030 On 06-May-21	11.70	Call	Bond Future	11828	11	11828	11	0.00
07/04/2021	2030 On 06-May-21	11.69	Call	Bond Future	11781	11	11781	11	0.00
07/04/2021	2030 On 06-May-21	8.90	Call	Bond Future	593	0	593	0	0.00
07/04/2021	2030 On 06-May-21	9.00	Call	Bond Future	752	1	752	1	0.00
07/04/2021	2030 On 06-May-21	9.25	Call	Bond Future	1274	1	1274	1	0.00
07/04/2021	2030 On 06-May-21	9.35	Call	Bond Future	1532	1	1532	1	0.00
07/04/2021	2030 On 06-May-21	9.92	Call	Bond Future	3518	3	3518	3	0.00
07/04/2021	2030 On 06-May-21	7.97	Call	Bond Future	30	0	30	0	700.00
07/04/2021	2030 On 06-May-21	10.04	Call	Bond Future	4027	3	4027	3	0.00
07/04/2021	2030 On 06-May-21	9.15	Call	Bond Future	1044	1	1044	1	0.00
07/04/2021	2030 On 06-May-21	9.27	Call	Bond Future	1323	1	1323	1	300.00
07/04/2021	2030 On 06-May-21	10.95	Call	Bond Future	8276	8	8276	8	0.00
07/04/2021	2030 On 06-May-21	10.95	Put	Bond Future	37	0	37	0	300.00
07/04/2021	2030 On 06-May-21	10.04	Put	Bond Future	427	1	427	1	0.00
07/04/2021	2030 On 06-May-21	9.15	Put	Bond Future	2310	3	2310	3	0.00
07/04/2021	2030 On 06-May-21	9.27	Put	Bond Future	1914	2	1914	2	0.00
07/04/2021	2030 On 06-May-21	9.25	Put	Bond Future	1977	3	1977	3	0.00
07/04/2021	2030 On 06-May-21	9.00	Put	Bond Future	2873	3	2873	3	5,000.00
07/04/2021	2030 On 06-May-21	11.69	Put	Bond Future	2	0	2	0	0.00
07/04/2021	2030 On 06-May-21	11.70	Put	Bond Future	2	0	2	0	0.00
07/04/2021	2030 On 06-May-21	9.22	Put	Bond Future	2073	3	2073	3	700.00
07/04/2021	2030 On 06-May-21	7.97	Put	Bond Future	8296	9	8296	9	0.00
07/04/2021	2030 On 06-May-21	10.74	Put	Bond Future	72	0	72	0	0.00
07/04/2021	2030 On 06-May-21	9.92	Put	Bond Future	555	1	555	1	700.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2021	2030 On 06-May-21	8.86	Put	Bond Future	3464	4	3464	4	0.00
07/04/2021	2030 On 06-May-21	8.90	Put	Bond Future	3289	4	3289	4	2,500.00
07/04/2021	2030 On 06-May-21	9.35	Put	Bond Future	1675	2	1675	2	0.00
07/04/2021	2030 On 06-May-21	8.77	Put	Bond Future	3874	5	3874	5	0.00
07/04/2021	2030 On 06-May-21	8.95	Put	Bond Future	3077	4	3077	4	2,500.00
07/04/2021	2030 On 06-May-21	8.36	Put	Bond Future	6005	7	6005	7	0.00
07/04/2021	2030 On 06-May-21	11.71	Put	Bond Future	2	0	2	0	0.00
07/04/2021	2030 On 05-August-21			Bond Future	9.60	90.2894	9.6008	90.2894	0.00
07/04/2021	2030 On 05-August-21	9.75	Call	Bond Future	3462	3	3462	3	0.00
07/04/2021	2030 On 05-August-21	10.30	Call	Bond Future	5263	5	5263	5	0.00
07/04/2021	2030 On 05-August-21	7.70	Call	Bond Future	285	0	285	0	200.00
07/04/2021	2030 On 05-August-21	10.43	Call	Bond Future	5740	5	5740	5	0.00
07/04/2021	2030 On 05-August-21	8.95	Call	Bond Future	1565	1	1565	1	600.00
07/04/2021	2030 On 05-August-21	10.42	Call	Bond Future	5703	5	5703	5	0.00
07/04/2021	2030 On 05-August-21	8.83	Call	Bond Future	1359	1	1359	1	479.00
07/04/2021	2030 On 05-August-21	10.15	Call	Bond Future	4735	4	4735	4	0.00
07/04/2021	2030 On 05-August-21	8.78	Call	Bond Future	1279	1	1279	1	200.00
07/04/2021	2030 On 05-August-21	9.45	Call	Bond Future	2649	2	2649	2	600.00
07/04/2021	2030 On 05-August-21	12.10	Call	Bond Future	12402	12	12402	12	0.00
07/04/2021	2030 On 05-August-21	10.41	Call	Bond Future	5666	5	5666	5	0.00
07/04/2021	2030 On 05-August-21	10.41	Put	Bond Future	1454	2	1454	2	0.00
07/04/2021	2030 On 05-August-21	12.10	Put	Bond Future	182	0	182	0	600.00
07/04/2021	2030 On 05-August-21	7.70	Put	Bond Future	11266	12	11266	12	0.00
07/04/2021	2030 On 05-August-21	10.30	Put	Bond Future	1609	2	1609	2	200.00
07/04/2021	2030 On 05-August-21	8.78	Put	Bond Future	5824	6	5824	6	0.00
07/04/2021	2030 On 05-August-21	10.42	Put	Bond Future	1441	2	1441	2	0.00
07/04/2021	2030 On 05-August-21	9.45	Put	Bond Future	3462	4	3462	4	0.00
07/04/2021	2030 On 05-August-21	10.43	Put	Bond Future	1428	2	1428	2	0.00
07/04/2021	2030 On 05-August-21	8.95	Put	Bond Future	5145	6	5145	6	0.00
07/04/2021	2030 On 05-August-21	9.75	Put	Bond Future	2665	3	2665	3	479.00
07/04/2021	2030 On 05-August-21	8.83	Put	Bond Future	5619	6	5619	6	0.00
07/04/2021	2030 On 05-August-21	10.15	Put	Bond Future	1848	2	1848	2	479.00
07/04/2021	2030 On 04-November-21			Bond Future	9.81	91.2860	9.8127	91.2860	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
07/04/2021	2030 On 04-November-21	9.90	Call	Bond Future	4042	4	4042	4	1,102.00
07/04/2021	2030 On 04-November-21	8.77	Call	Bond Future	1631	1	1631	1	300.00
07/04/2021	2030 On 04-November-21	11.44	Call	Bond Future	9127	8	9127	8	0.00
07/04/2021	2030 On 04-November-21	10.61	Call	Bond Future	6226	6	6226	6	0.00
07/04/2021	2030 On 04-November-21	10.59	Call	Bond Future	6158	6	6158	6	0.00
07/04/2021	2030 On 04-November-21	8.27	Call	Bond Future	1011	1	1011	1	300.00
07/04/2021	2030 On 04-November-21	9.20	Call	Bond Future	2372	2	2372	2	1,102.00
07/04/2021	2030 On 04-November-21	11.26	Call	Bond Future	8492	8	8492	8	0.00
07/04/2021	2030 On 04-November-21	10.60	Call	Bond Future	6192	6	6192	6	0.00
07/04/2021	2030 On 04-November-21	10.60	Put	Bond Future	2222	2	2222	2	0.00
07/04/2021	2030 On 04-November-21	10.59	Put	Bond Future	2237	3	2237	3	0.00
07/04/2021	2030 On 04-November-21	8.27	Put	Bond Future	9498	10	9498	10	0.00
07/04/2021	2030 On 04-November-21	8.77	Put	Bond Future	7259	8	7259	8	0.00
07/04/2021	2030 On 04-November-21	11.44	Put	Bond Future	1168	1	1168	1	300.00
07/04/2021	2030 On 04-November-21	10.61	Put	Bond Future	2207	2	2207	2	0.00
07/04/2021	2030 On 04-November-21	9.20	Put	Bond Future	5626	6	5626	6	0.00
07/04/2021	2030 On 04-November-21	11.26	Put	Bond Future	1367	2	1367	2	1,102.00
07/04/2021	2030 On 04-November-21	9.90	Put	Bond Future	3590	4	3590	4	0.00
07/04/2021	2030 On 03-February-22			Bond Future	10.05	88.3044	10.0454	88.3044	0.00
07/04/2021	2030 On 03-February-22	9.78	Call	Bond Future	3293	3	3293	3	0.00
07/04/2021	2030 On 03-February-22	9.43	Call	Bond Future	2519	2	2519	2	0.00
07/04/2021	2030 On 03-February-22	9.44	Call	Bond Future	2540	2	2540	2	0.00
07/04/2021	2030 On 03-February-22	8.39	Call	Bond Future	1031	1	1031	1	101.00
07/04/2021	2030 On 03-February-22	9.35	Call	Bond Future	2359	2	2359	2	0.00
07/04/2021	2030 On 03-February-22	9.45	Call	Bond Future	2560	2	2560	2	0.00
07/04/2021	2030 On 03-February-22	9.45	Put	Bond Future	5608	6	5608	6	0.00
07/04/2021	2030 On 03-February-22	9.35	Put	Bond Future	5932	7	5932	7	101.00
07/04/2021	2030 On 03-February-22	8.39	Put	Bond Future	9842	11	9842	11	0.00
07/04/2021	2030 On 03-February-22	9.44	Put	Bond Future	5640	6	5640	6	0.00
07/04/2021	2030 On 03-February-22	9.43	Put	Bond Future	5672	6	5672	6	0.00
07/04/2021	2030 On 03-February-22	9.78	Put	Bond Future	4635	5	4635	5	101.00
07/04/2021	2032 On 06-May-21			Bond Future	10.20	87.4393	10.1954	87.4393	137,164.00
07/04/2021	2032 On 06-May-21	12.11	Call	Bond Future	10417	10	10417	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
07/04/2021	2032 On 06-May-21	12.10	Call	Bond Future	10368	10	10368	10	0.00
07/04/2021	2032 On 06-May-21	10.33	Call	Bond Future	2233	2	2233	2	736.00
07/04/2021	2032 On 06-May-21	12.12	Call	Bond Future	10466	10	10466	10	0.00
07/04/2021	2032 On 06-May-21	12.57	Call	Bond Future	12643	12	12643	12	0.00
07/04/2021	2032 On 06-May-21	12.12	Put	Bond Future	19	0	19	0	0.00
07/04/2021	2032 On 06-May-21	12.10	Put	Bond Future	20	0	20	0	0.00
07/04/2021	2032 On 06-May-21	12.57	Put	Bond Future	4	0	4	0	736.00
07/04/2021	2032 On 06-May-21	10.33	Put	Bond Future	1441	2	1441	2	0.00
07/04/2021	2032 On 06-May-21	12.11	Put	Bond Future	19	0	19	0	0.00
07/04/2021	2032 On 05-August-21			Bond Future	10.42	88.3595	10.4209	88.3595	0.00
07/04/2021	2032 On 05-August-21	11.35	Call	Bond Future	6686	6	6686	6	0.00
07/04/2021	2032 On 05-August-21	11.36	Call	Bond Future	6725	6	6725	6	0.00
07/04/2021	2032 On 05-August-21	11.37	Call	Bond Future	6765	6	6765	6	0.00
07/04/2021	2032 On 05-August-21	11.37	Put	Bond Future	1548	2	1548	2	0.00
07/04/2021	2032 On 05-August-21	11.36	Put	Bond Future	1561	2	1561	2	0.00
07/04/2021	2032 On 05-August-21	11.35	Put	Bond Future	1574	2	1574	2	0.00
07/04/2021	2032 On 04-November-21			Bond Future	10.64	85.1888	10.6441	85.1888	0.00
07/04/2021	2032 On 04-November-21	12.81	Call	Bond Future	11870	11	11870	11	0.00
07/04/2021	2032 On 04-November-21	11.71	Call	Bond Future	7874	7	7874	7	0.00
07/04/2021	2032 On 04-November-21	9.33	Call	Bond Future	1514	1	1514	1	700.00
07/04/2021	2032 On 04-November-21	9.83	Call	Bond Future	2330	2	2330	2	700.00
07/04/2021	2032 On 04-November-21	11.69	Call	Bond Future	7800	7	7800	7	0.00
07/04/2021	2032 On 04-November-21	11.70	Call	Bond Future	7837	7	7837	7	0.00
07/04/2021	2032 On 04-November-21	11.71	Put	Bond Future	2217	2	2217	2	0.00
07/04/2021	2032 On 04-November-21	11.70	Put	Bond Future	2231	2	2231	2	0.00
07/04/2021	2032 On 04-November-21	11.69	Put	Bond Future	2244	2	2244	2	0.00
07/04/2021	2032 On 04-November-21	9.33	Put	Bond Future	9263	10	9263	10	0.00
07/04/2021	2032 On 04-November-21	12.81	Put	Bond Future	903	1	903	1	700.00
07/04/2021	2032 On 04-November-21	9.83	Put	Bond Future	7023	8	7023	8	0.00
07/04/2021	2032 On 03-February-22			Bond Future	10.88	86.1431	10.8825	86.1431	0.00
07/04/2021	2032 On 03-February-22	10.14	Call	Bond Future	2646	2	2646	2	0.00
07/04/2021	2032 On 03-February-22	9.14	Call	Bond Future	1148	1	1148	1	97.00
07/04/2021	2032 On 03-February-22	8.91	Call	Bond Future	923	1	923	1	198.00

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07/04/2021	2032 On 03-February-22	10.44	Call	Bond Future	3325	3	3325	3	0.00
07/04/2021	2032 On 03-February-22	10.45	Call	Bond Future	3349	3	3349	3	0.00
07/04/2021	2032 On 03-February-22	9.81	Call	Bond Future	2037	2	2037	2	0.00
07/04/2021	2032 On 03-February-22	10.66	Call	Bond Future	3875	4	3875	4	0.00
07/04/2021	2032 On 03-February-22	10.42	Call	Bond Future	3277	3	3277	3	0.00
07/04/2021	2032 On 03-February-22	10.43	Call	Bond Future	3301	3	3301	3	0.00
07/04/2021	2032 On 03-February-22	10.43	Put	Bond Future	5785	6	5785	6	0.00
07/04/2021	2032 On 03-February-22	10.42	Put	Bond Future	5817	6	5817	6	0.00
07/04/2021	2032 On 03-February-22	10.45	Put	Bond Future	5721	6	5721	6	198.00
07/04/2021	2032 On 03-February-22	10.66	Put	Bond Future	5084	6	5084	6	97.00
07/04/2021	2032 On 03-February-22	9.81	Put	Bond Future	8089	9	8089	9	198.00
07/04/2021	2032 On 03-February-22	8.91	Put	Bond Future	12510	13	12510	13	0.00
07/04/2021	2032 On 03-February-22	10.44	Put	Bond Future	5753	6	5753	6	0.00
07/04/2021	2032 On 03-February-22	10.14	Put	Bond Future	6775	7	6775	7	97.00
07/04/2021	2032 On 03-February-22	9.14	Put	Bond Future	11279	12	11279	12	0.00
07/04/2021	2033 On 06-May-21			Bond Future	102.38	102.6089	102.3808	102.6089	10,050.00
07/04/2021	2033 On 05-August-21			Bond Future	103.48	103.7144	103.4825	103.7144	0.00
07/04/2021	2033 On 04-November-21			Bond Future	103.43	103.6612	103.4257	103.6612	0.00
07/04/2021	2033 On 03-February-22			Bond Future	104.61	104.8461	104.6075	104.8461	0.00
07/04/2021	2037 On 06-May-21			Bond Future	11.07	82.1706	11.0724	82.1706	128,524.00
07/04/2021	2037 On 06-May-21	12.44	Call	Bond Future	8114	7	8114	7	0.00
07/04/2021	2037 On 06-May-21	12.43	Call	Bond Future	8064	7	8064	7	0.00
07/04/2021	2037 On 06-May-21	12.42	Call	Bond Future	8014	7	8014	7	0.00
07/04/2021	2037 On 06-May-21	12.44	Put	Bond Future	152	0	152	0	0.00
07/04/2021	2037 On 06-May-21	12.42	Put	Bond Future	160	0	160	0	0.00
07/04/2021	2037 On 06-May-21	12.43	Put	Bond Future	156	0	156	0	0.00
07/04/2021	2037 On 05-August-21			Bond Future	11.30	78.7802	11.3029	78.7802	0.00
07/04/2021	2037 On 05-August-21	12.26	Call	Bond Future	7339	6	7339	6	0.00
07/04/2021	2037 On 05-August-21	12.27	Call	Bond Future	7380	7	7380	7	0.00
07/04/2021	2037 On 05-August-21	12.28	Call	Bond Future	7421	7	7421	7	0.00
07/04/2021	2037 On 05-August-21	12.26	Put	Bond Future	1808	2	1808	2	0.00
07/04/2021	2037 On 05-August-21	12.27	Put	Bond Future	1795	2	1795	2	0.00
07/04/2021	2037 On 05-August-21	12.28	Put	Bond Future	1781	2	1781	2	0.00

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07/04/2021	2037 On 04-November-21			Bond Future	11.52	79.6500	11.5190	79.6500	0.00
07/04/2021	2037 On 04-November-21	12.82	Call	Bond Future	9430	8	9430	8	0.00
07/04/2021	2037 On 04-November-21	12.81	Call	Bond Future	9395	8	9395	8	0.00
07/04/2021	2037 On 04-November-21	12.30	Call	Bond Future	7480	7	7480	7	0.00
07/04/2021	2037 On 04-November-21	11.49	Call	Bond Future	4781	4	4781	4	600.00
07/04/2021	2037 On 04-November-21	12.83	Call	Bond Future	9465	9	9465	9	0.00
07/04/2021	2037 On 04-November-21	12.82	Put	Bond Future	2256	3	2256	3	0.00
07/04/2021	2037 On 04-November-21	12.30	Put	Bond Future	3048	3	3048	3	792.00
07/04/2021	2037 On 04-November-21	11.49	Put	Bond Future	4953	5	4953	5	0.00
07/04/2021	2037 On 04-November-21	12.81	Put	Bond Future	2272	3	2272	3	0.00
07/04/2021	2037 On 04-November-21	12.83	Put	Bond Future	2240	3	2240	3	0.00
07/04/2021	2037 On 03-February-22			Bond Future	11.75	76.2879	11.7528	76.2879	0.00
07/04/2021	2037 On 03-February-22	11.47	Call	Bond Future	4255	4	4255	4	0.00
07/04/2021	2037 On 03-February-22	11.46	Call	Bond Future	4228	4	4228	4	0.00
07/04/2021	2037 On 03-February-22	11.45	Call	Bond Future	4200	4	4200	4	0.00
07/04/2021	2037 On 03-February-22	11.47	Put	Bond Future	5907	7	5907	7	0.00
07/04/2021	2037 On 03-February-22	11.45	Put	Bond Future	5972	7	5972	7	0.00
07/04/2021	2037 On 03-February-22	11.46	Put	Bond Future	5939	7	5939	7	0.00
07/04/2021	2038 On 06-May-21			Bond Future	115.71	115.6706	115.7125	115.6706	7,969.00
07/04/2021	2038 On 05-August-21			Bond Future	115.24	115.2000	115.2409	115.2000	0.00
07/04/2021	2038 On 04-November-21			Bond Future	116.54	116.4977	116.5379	116.4977	0.00
07/04/2021	2038 On 03-February-22			Bond Future	116.12	116.0821	116.1224	116.0821	0.00
07/04/2021	2040 On 06-May-21			Bond Future	11.17	84.4686	11.1706	84.4686	84,899.00
07/04/2021	2040 On 06-May-21	12.43	Call	Bond Future	8016	7	8016	7	0.00
07/04/2021	2040 On 06-May-21	13.38	Call	Bond Future	12966	12	12966	12	0.00
07/04/2021	2040 On 06-May-21	12.42	Call	Bond Future	7964	7	7964	7	0.00
07/04/2021	2040 On 06-May-21	12.44	Call	Bond Future	8069	7	8069	7	0.00
07/04/2021	2040 On 06-May-21	10.83	Call	Bond Future	1115	1	1115	1	300.00
07/04/2021	2040 On 06-May-21	11.58	Call	Bond Future	3736	3	3736	3	300.00
07/04/2021	2040 On 06-May-21	11.58	Put	Bond Future	1054	1	1054	1	0.00
07/04/2021	2040 On 06-May-21	12.44	Put	Bond Future	192	0	192	0	0.00
07/04/2021	2040 On 06-May-21	10.83	Put	Bond Future	3456	4	3456	4	0.00
07/04/2021	2040 On 06-May-21	12.42	Put	Bond Future	201	0	201	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
07/04/2021	2040 On 06-May-21	13.38	Put	Bond Future	14	0	14	0	300.00
07/04/2021	2040 On 06-May-21	12.43	Put	Bond Future	197	0	197	0	0.00
07/04/2021	2040 On 05-August-21			Bond Future	11.40	80.8520	11.3952	80.8520	0.00
07/04/2021	2040 On 05-August-21	11.55	Call	Bond Future	4574	4	4574	4	900.00
07/04/2021	2040 On 05-August-21	14.80	Call	Bond Future	18208	17	18208	17	0.00
07/04/2021	2040 On 05-August-21	12.49	Call	Bond Future	8372	8	8372	8	0.00
07/04/2021	2040 On 05-August-21	11.05	Call	Bond Future	2962	3	2962	3	900.00
07/04/2021	2040 On 05-August-21	12.48	Call	Bond Future	8329	8	8329	8	0.00
07/04/2021	2040 On 05-August-21	12.47	Call	Bond Future	8285	7	8285	7	0.00
07/04/2021	2040 On 05-August-21	12.49	Put	Bond Future	1716	2	1716	2	0.00
07/04/2021	2040 On 05-August-21	11.05	Put	Bond Future	5259	6	5259	6	0.00
07/04/2021	2040 On 05-August-21	12.47	Put	Bond Future	1742	2	1742	2	0.00
07/04/2021	2040 On 05-August-21	14.80	Put	Bond Future	126	0	126	0	900.00
07/04/2021	2040 On 05-August-21	12.48	Put	Bond Future	1729	2	1729	2	0.00
07/04/2021	2040 On 05-August-21	11.55	Put	Bond Future	3575	4	3575	4	0.00
07/04/2021	2040 On 04-November-21			Bond Future	11.61	81.7448	11.6054	81.7448	0.00
07/04/2021	2040 On 04-November-21	12.91	Call	Bond Future	9958	9	9958	9	0.00
07/04/2021	2040 On 04-November-21	12.90	Call	Bond Future	9921	9	9921	9	0.00
07/04/2021	2040 On 04-November-21	12.89	Call	Bond Future	9884	9	9884	9	0.00
07/04/2021	2040 On 04-November-21	12.89	Put	Bond Future	2377	3	2377	3	0.00
07/04/2021	2040 On 04-November-21	12.90	Put	Bond Future	2360	3	2360	3	0.00
07/04/2021	2040 On 04-November-21	12.91	Put	Bond Future	2343	3	2343	3	0.00
07/04/2021	2040 On 03-February-22			Bond Future	11.83	78.1559	11.8327	78.1559	0.00
07/04/2021	2040 On 03-February-22	11.58	Call	Bond Future	4586	4	4586	4	0.00
07/04/2021	2040 On 03-February-22	11.57	Call	Bond Future	4556	4	4556	4	0.00
07/04/2021	2040 On 03-February-22	11.59	Call	Bond Future	4615	4	4615	4	0.00
07/04/2021	2040 On 03-February-22	11.57	Put	Bond Future	6193	7	6193	7	0.00
07/04/2021	2040 On 03-February-22	11.58	Put	Bond Future	6159	7	6159	7	0.00
07/04/2021	2040 On 03-February-22	11.59	Put	Bond Future	6125	7	6125	7	0.00
07/04/2021	2044 On 06-May-21			Bond Future	11.23	81.0306	11.2279	81.0306	61,848.00
07/04/2021	2044 On 06-May-21	12.45	Call	Bond Future	7804	7	7804	7	0.00
07/04/2021	2044 On 06-May-21	10.70	Call	Bond Future	696	1	696	1	3,100.00
07/04/2021	2044 On 06-May-21	11.90	Call	Bond Future	4968	4	4968	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
07/04/2021	2044 On 06-May-21	11.35	Call	Bond Future	2536	2	2536	2	3,100.00
07/04/2021	2044 On 06-May-21	12.44	Call	Bond Future	7752	7	7752	7	0.00
07/04/2021	2044 On 06-May-21	12.43	Call	Bond Future	7699	7	7699	7	0.00
07/04/2021	2044 On 06-May-21	11.40	Call	Bond Future	2728	2	2728	2	0.00
07/04/2021	2044 On 06-May-21	11.10	Call	Bond Future	1674	1	1674	1	0.00
07/04/2021	2044 On 06-May-21	12.50	Call	Bond Future	8067	7	8067	7	0.00
07/04/2021	2044 On 06-May-21	11.79	Call	Bond Future	4432	4	4432	4	0.00
07/04/2021	2044 On 06-May-21	11.79	Put	Bond Future	780	1	780	1	3,100.00
07/04/2021	2044 On 06-May-21	12.50	Put	Bond Future	197	0	197	0	3,100.00
07/04/2021	2044 On 06-May-21	11.40	Put	Bond Future	1579	2	1579	2	3,100.00
07/04/2021	2044 On 06-May-21	12.43	Put	Bond Future	227	0	227	0	0.00
07/04/2021	2044 On 06-May-21	12.44	Put	Bond Future	222	0	222	0	0.00
07/04/2021	2044 On 06-May-21	11.90	Put	Bond Future	635	1	635	1	0.00
07/04/2021	2044 On 06-May-21	11.35	Put	Bond Future	1718	2	1718	2	0.00
07/04/2021	2044 On 06-May-21	11.10	Put	Bond Future	2547	3	2547	3	3,100.00
07/04/2021	2044 On 06-May-21	12.45	Put	Bond Future	218	0	218	0	0.00
07/04/2021	2044 On 06-May-21	10.70	Put	Bond Future	4405	5	4405	5	0.00
07/04/2021	2044 On 05-August-21			Bond Future	11.44	77.5029	11.4440	77.5029	0.00
07/04/2021	2044 On 05-August-21	12.60	Call	Bond Future	8629	8	8629	8	0.00
07/04/2021	2044 On 05-August-21	12.59	Call	Bond Future	8588	8	8588	8	0.00
07/04/2021	2044 On 05-August-21	12.61	Call	Bond Future	8669	8	8669	8	0.00
07/04/2021	2044 On 05-August-21	12.61	Put	Bond Future	1628	2	1628	2	0.00
07/04/2021	2044 On 05-August-21	12.60	Put	Bond Future	1644	2	1644	2	0.00
07/04/2021	2044 On 05-August-21	12.59	Put	Bond Future	1659	2	1659	2	0.00
07/04/2021	2044 On 04-November-21			Bond Future	11.65	78.3587	11.6460	78.3587	0.00
07/04/2021	2044 On 04-November-21	12.90	Call	Bond Future	9772	9	9772	9	0.00
07/04/2021	2044 On 04-November-21	12.89	Call	Bond Future	9735	9	9735	9	0.00
07/04/2021	2044 On 04-November-21	12.91	Call	Bond Future	9808	9	9808	9	0.00
07/04/2021	2044 On 04-November-21	12.91	Put	Bond Future	2438	3	2438	3	0.00
07/04/2021	2044 On 04-November-21	12.89	Put	Bond Future	2472	3	2472	3	0.00
07/04/2021	2044 On 04-November-21	12.90	Put	Bond Future	2455	3	2455	3	0.00
07/04/2021	2044 On 03-February-22			Bond Future	11.86	74.8570	11.8642	74.8570	0.00
07/04/2021	2044 On 03-February-22	11.61	Call	Bond Future	4613	4	4613	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
07/04/2021	2044 On 03-February-22	11.59	Call	Bond Future	4555	4	4555	4	0.00
07/04/2021	2044 On 03-February-22	11.60	Call	Bond Future	4584	4	4584	4	0.00
07/04/2021	2044 On 03-February-22	11.60	Put	Bond Future	6240	7	6240	7	0.00
07/04/2021	2044 On 03-February-22	11.59	Put	Bond Future	6275	7	6275	7	0.00
07/04/2021	2044 On 03-February-22	11.61	Put	Bond Future	6206	7	6206	7	0.00
07/04/2021	2046 On 06-May-21			Bond Future	103.99	103.5946	103.9856	103.5946	15,133.00
07/04/2021	2046 On 05-August-21			Bond Future	105.10	104.7108	105.1047	104.7108	0.00
07/04/2021	2046 On 04-November-21			Bond Future	104.48	104.0877	104.4850	104.0877	0.00
07/04/2021	2046 On 03-February-22			Bond Future	105.68	105.2776	105.6791	105.2776	0.00
07/04/2021	2050 On 06-May-21			Bond Future	106.65	106.9129	106.6544	106.9129	11,044.00
07/04/2021	2050 On 05-August-21			Bond Future	105.88	106.1428	105.8800	106.1428	0.00
07/04/2021	2050 On 04-November-21			Bond Future	107.07	107.3383	107.0716	107.3383	0.00
07/04/2021	2050 On 03-February-22			Bond Future	106.35	106.6233	106.3531	106.6233	0.00
07/04/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2021	AL37 On 06-May-21			Index Future	780.63	777.9210	780.6340	777.9210	0.00
07/04/2021	AL37 On 05-August-21			Index Future	788.75	786.0130	788.7510	786.0130	0.00
07/04/2021	AL37 On 04-November-21			Index Future	797.52	794.7580	797.5230	794.7580	0.00
07/04/2021	AL37 On 03-February-22			Index Future	806.45	803.6510	806.4460	803.6510	0.00
07/04/2021	AL7T On 06-May-21			Index Future	861.68	854.1770	861.6830	854.1770	0.00
07/04/2021	AL7T On 05-August-21			Index Future	870.64	863.0630	870.6430	863.0630	0.00
07/04/2021	AL7T On 04-November-21			Index Future	880.33	872.6650	880.3270	872.6650	0.00
07/04/2021	AL7T On 03-February-22			Index Future	890.18	882.4290	890.1760	882.4290	0.00
07/04/2021	ALBI On 06-May-21			Index Future	758.96	752.2010	758.9590	752.2010	299.00
07/04/2021	ALBI On 05-August-21			Index Future	766.85	760.0250	766.8510	760.0250	0.00
07/04/2021	ALBI On 04-November-21			Index Future	775.38	768.4810	775.3800	768.4810	0.00
07/04/2021	ALBI On 03-February-22			Index Future	784.06	777.0800	784.0550	777.0800	0.00
07/04/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2021	C030 On 31-January-30			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
07/04/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/04/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2021	ES33 On 06-May-21			Bond Future	11.74	72.9965	11.7374	72.9965	350.00
07/04/2021	ES33 On 05-August-21			Bond Future	12.00	73.7830	12.0033	73.7830	0.00
07/04/2021	ES33 On 04-November-21			Bond Future	12.27	70.8390	12.2690	70.8390	0.00
07/04/2021	ES33 On 03-February-22			Bond Future	12.56	71.6492	12.5561	71.6492	0.00
07/04/2021	ES42 On 06-May-21			Bond Future	12.18	71.7418	12.1847	71.7418	4,779.00
07/04/2021	ES42 On 05-August-21			Bond Future	12.43	72.5151	12.4344	72.5151	0.00
07/04/2021	ES42 On 04-November-21			Bond Future	12.69	69.0742	12.6860	69.0742	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
07/04/2021	ES42 On 03-February-22			Bond Future	12.95	69.8646	12.9486	69.8646	0.00
07/04/2021	GOVI On 06-May-21			GOVI	749.95	743.3500	749.9490	743.3500	999.00
07/04/2021	GOVI On 06-May-21	678.69	Call	GOVI	712590	65	712590	65	0.00
07/04/2021	GOVI On 06-May-21	678.68	Call	GOVI	712690	65	712690	65	0.00
07/04/2021	GOVI On 06-May-21	678.67	Call	GOVI	712790	65	712790	65	0.00
07/04/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
07/04/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
07/04/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
07/04/2021	GOVI On 05-August-21			GOVI	757.75	751.0830	757.7470	751.0830	0.00
07/04/2021	GOVI On 05-August-21	719.15	Call	GOVI	385970	32	385970	32	0.00
07/04/2021	GOVI On 05-August-21	719.13	Call	GOVI	386170	32	386170	32	0.00
07/04/2021	GOVI On 05-August-21	719.14	Call	GOVI	386070	32	386070	32	0.00
07/04/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
07/04/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
07/04/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
07/04/2021	GOVI On 04-November-21			GOVI	766.17	759.4390	766.1740	759.4390	0.00
07/04/2021	GOVI On 04-November-21	728.42	Call	GOVI	377540	31	377540	31	0.00
07/04/2021	GOVI On 04-November-21	728.40	Call	GOVI	377740	31	377740	31	0.00
07/04/2021	GOVI On 04-November-21	728.41	Call	GOVI	377640	31	377640	31	0.00
07/04/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
07/04/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
07/04/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
07/04/2021	GOVI On 03-February-22			GOVI	774.75	767.9370	774.7460	767.9370	0.00
07/04/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
07/04/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
07/04/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
07/04/2021	GOVI On 03-February-22	792.76	Put	GOVI	180140	25	180140	25	0.00
07/04/2021	GOVI On 03-February-22	792.74	Put	GOVI	179940	25	179940	25	0.00
07/04/2021	GOVI On 03-February-22	792.75	Put	GOVI	180040	25	180040	25	0.00
07/04/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/04/2021	IGOV On 06-May-21			Index Future	280.44	280.4370	280.4350	280.4370	897.00
07/04/2021	IGOV On 05-August-21			Index Future	283.42	283.4240	283.4200	283.4240	0.00
07/04/2021	IGOV On 04-November-21			Index Future	286.64	286.6460	286.6410	286.6460	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
07/04/2021	IGOV On 03-February-22			Index Future	289.92	289.9210	289.9160	289.9210	0.00
07/04/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
07/04/2021	IS05 On 21-September-21			Interest Rate Swap	89.43	89.4300	89.4300	89.4300	0.00
07/04/2021	IS05 On 21-December-21			Interest Rate Swap	90.74	90.7500	90.7400	90.7500	51.00
07/04/2021	IS05 On 15-March-22			Interest Rate Swap	90.21	90.2300	90.2100	90.2300	0.00
07/04/2021	IS05 On 21-June-22			Interest Rate Swap	90.42	90.4600	90.4200	90.4600	0.00
07/04/2021	IS05 On 20-September-22			Interest Rate Swap	93.65	93.7000	93.6500	93.7000	0.00
07/04/2021	IS05 On 20-December-22			Interest Rate Swap	94.26	94.3300	94.2600	94.3300	0.00
07/04/2021	IS05 On 22-March-23			Interest Rate Swap	86.76	86.8500	86.7600	86.8500	0.00
07/04/2021	IS05 On 20-June-23			Interest Rate Swap	92.40	92.5000	92.4000	92.5000	0.00
07/04/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
07/04/2021	IS10 On 17-December-25			Interest Rate Swap	81.21	81.6500	81.2100	81.6500	0.00
07/04/2021	IS10 On 16-March-26			Interest Rate Swap	77.86	78.3400	77.8600	78.3400	0.00
07/04/2021	IS10 On 15-June-26			Interest Rate Swap	76.40	76.9200	76.4000	76.9200	0.00
07/04/2021	IS10 On 21-September-26			Interest Rate Swap	78.56	79.1000	78.5600	79.1000	0.00
07/04/2021	IS10 On 21-December-26			Interest Rate Swap	82.69	83.2400	82.6900	83.2400	0.00
07/04/2021	IS10 On 15-March-27			Interest Rate Swap	81.31	81.8700	81.3100	81.8700	0.00
07/04/2021	IS10 On 21-June-27			Interest Rate Swap	83.49	84.0700	83.4900	84.0700	0.00
07/04/2021	IS10 On 20-September-27			Interest Rate Swap	89.39	89.9700	89.3900	89.9700	0.00
07/04/2021	IS10 On 20-December-27			Interest Rate Swap	89.90	90.4900	89.9000	90.4900	0.00
07/04/2021	IS10 On 22-March-28			Interest Rate Swap	83.05	83.6600	83.0500	83.6600	0.00
07/04/2021	IS10 On 20-June-28			Interest Rate Swap	90.93	91.5500	90.9300	91.5500	0.00
07/04/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
07/04/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/04/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.69	96.3050	3.6850	96.3050	0.00
07/04/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.71	96.2800	3.7100	96.2800	0.00
07/04/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.75	96.2350	3.7450	96.2350	0.00
07/04/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.78	96.2000	3.7800	96.2000	0.00
07/04/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.84	96.1200	3.8400	96.1200	0.00
07/04/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.88	96.0950	3.8750	96.0950	30,000.00
07/04/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.14	95.8000	4.1400	95.8000	0.00
07/04/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.26	95.6800	4.2550	95.6800	0.00
07/04/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.70	95.2100	4.7000	95.2100	471.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.82	95.0900	4.8200	95.0900	0.00
07/04/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.21	94.6750	5.2100	94.6750	0.00
07/04/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.32	94.5700	5.3200	94.5700	0.00
07/04/2021	R023 On 06-May-21			Bond Future	5.23	105.7692	5.2257	105.7692	40,196.00
07/04/2021	R023 On 06-May-21	7.57	Call	Bond Future	4000	4	4000	4	0.00
07/04/2021	R023 On 06-May-21	7.56	Call	Bond Future	3984	4	3984	4	0.00
07/04/2021	R023 On 06-May-21	7.58	Call	Bond Future	4017	4	4017	4	0.00
07/04/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
07/04/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
07/04/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
07/04/2021	R023 On 05-August-21			Bond Future	5.40	106.8823	5.3988	106.8823	0.00
07/04/2021	R023 On 05-August-21	5.31	Call	Bond Future	412	0	412	0	0.00
07/04/2021	R023 On 05-August-21	5.30	Call	Bond Future	404	0	404	0	0.00
07/04/2021	R023 On 05-August-21	5.29	Call	Bond Future	397	0	397	0	0.00
07/04/2021	R023 On 05-August-21	5.29	Put	Bond Future	561	1	561	1	0.00
07/04/2021	R023 On 05-August-21	5.30	Put	Bond Future	553	1	553	1	0.00
07/04/2021	R023 On 05-August-21	5.31	Put	Bond Future	546	1	546	1	0.00
07/04/2021	R023 On 04-November-21			Bond Future	5.58	104.1532	5.5836	104.1532	0.00
07/04/2021	R023 On 04-November-21	4.92	Call	Bond Future	199	0	199	0	0.00
07/04/2021	R023 On 04-November-21	4.91	Call	Bond Future	192	0	192	0	0.00
07/04/2021	R023 On 04-November-21	4.90	Call	Bond Future	186	0	186	0	0.00
07/04/2021	R023 On 04-November-21	4.90	Put	Bond Future	1059	1	1059	1	0.00
07/04/2021	R023 On 04-November-21	4.91	Put	Bond Future	1052	1	1052	1	0.00
07/04/2021	R023 On 04-November-21	4.92	Put	Bond Future	1046	1	1046	1	0.00
07/04/2021	R023 On 03-February-22			Bond Future	5.86	105.3196	5.8623	105.3196	0.00
07/04/2021	R023 On 03-February-22	5.07	Call	Bond Future	237	0	237	0	0.00
07/04/2021	R023 On 03-February-22	5.06	Call	Bond Future	233	0	233	0	0.00
07/04/2021	R023 On 03-February-22	5.08	Call	Bond Future	240	0	240	0	0.00
07/04/2021	R023 On 03-February-22	5.08	Put	Bond Future	1046	1	1046	1	0.00
07/04/2021	R023 On 03-February-22	5.06	Put	Bond Future	1060	1	1060	1	0.00
07/04/2021	R023 On 03-February-22	5.07	Put	Bond Future	1053	1	1053	1	0.00
07/04/2021	R035 On 06-May-21			Bond Future	10.84	86.7583	10.8414	86.7583	98,630.00
07/04/2021	R035 On 06-May-21	12.36	Call	Bond Future	8990	8	8990	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
07/04/2021	R035 On 06-May-21	12.35	Call	Bond Future	8938	8	8938	8	0.00
07/04/2021	R035 On 06-May-21	11.05	Call	Bond Future	2713	2	2713	2	0.00
07/04/2021	R035 On 06-May-21	10.40	Call	Bond Future	842	1	842	1	600.00
07/04/2021	R035 On 06-May-21	11.15	Call	Bond Future	3104	3	3104	3	600.00
07/04/2021	R035 On 06-May-21	12.91	Call	Bond Future	11805	11	11805	11	0.00
07/04/2021	R035 On 06-May-21	11.32	Call	Bond Future	3825	3	3825	3	0.00
07/04/2021	R035 On 06-May-21	10.81	Call	Bond Future	1882	1	1882	1	1,650.00
07/04/2021	R035 On 06-May-21	12.02	Call	Bond Future	7247	6	7247	6	0.00
07/04/2021	R035 On 06-May-21	12.37	Call	Bond Future	9041	8	9041	8	0.00
07/04/2021	R035 On 06-May-21	10.55	Call	Bond Future	1165	1	1165	1	0.00
07/04/2021	R035 On 06-May-21	10.05	Call	Bond Future	340	0	340	0	500.00
07/04/2021	R035 On 06-May-21	11.55	Call	Bond Future	4890	4	4890	4	0.00
07/04/2021	R035 On 06-May-21	12.77	Call	Bond Future	11095	10	11095	10	0.00
07/04/2021	R035 On 06-May-21	10.24	Call	Bond Future	570	0	570	0	223.00
07/04/2021	R035 On 06-May-21	12.77	Put	Bond Future	27	0	27	0	1,650.00
07/04/2021	R035 On 06-May-21	10.24	Put	Bond Future	4514	5	4514	5	0.00
07/04/2021	R035 On 06-May-21	11.55	Put	Bond Future	558	1	558	1	1,650.00
07/04/2021	R035 On 06-May-21	10.40	Put	Bond Future	3711	5	3711	5	0.00
07/04/2021	R035 On 06-May-21	12.91	Put	Bond Future	17	0	17	0	600.00
07/04/2021	R035 On 06-May-21	10.55	Put	Bond Future	3044	4	3044	4	500.00
07/04/2021	R035 On 06-May-21	10.05	Put	Bond Future	5585	7	5585	7	0.00
07/04/2021	R035 On 06-May-21	12.35	Put	Bond Future	92	0	92	0	0.00
07/04/2021	R035 On 06-May-21	12.36	Put	Bond Future	90	0	90	0	0.00
07/04/2021	R035 On 06-May-21	12.02	Put	Bond Future	217	0	217	0	223.00
07/04/2021	R035 On 06-May-21	11.32	Put	Bond Future	863	1	863	1	223.00
07/04/2021	R035 On 06-May-21	10.81	Put	Bond Future	2081	3	2081	3	0.00
07/04/2021	R035 On 06-May-21	11.15	Put	Bond Future	1177	2	1177	2	0.00
07/04/2021	R035 On 06-May-21	11.05	Put	Bond Future	1403	2	1403	2	500.00
07/04/2021	R035 On 06-May-21	12.37	Put	Bond Future	87	0	87	0	0.00
07/04/2021	R035 On 05-August-21			Bond Future	11.07	87.6713	11.0702	87.6713	0.00
07/04/2021	R035 On 05-August-21	10.77	Call	Bond Future	2898	3	2898	3	0.00
07/04/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
07/04/2021	R035 On 05-August-21	10.02	Call	Bond Future	1264	1	1264	1	100.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
07/04/2021	R035 On 05-August-21	11.37	Call	Bond Future	4790	4	4790	4	0.00
07/04/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
07/04/2021	R035 On 05-August-21	5.31	Put	Bond Future	49374	50	49374	50	0.00
07/04/2021	R035 On 05-August-21	11.37	Put	Bond Future	2974	3	2974	3	100.00
07/04/2021	R035 On 05-August-21	5.30	Put	Bond Future	49490	51	49490	51	0.00
07/04/2021	R035 On 05-August-21	5.29	Put	Bond Future	49607	51	49607	51	0.00
07/04/2021	R035 On 05-August-21	10.77	Put	Bond Future	4775	5	4775	5	100.00
07/04/2021	R035 On 05-August-21	10.02	Put	Bond Future	8102	9	8102	9	0.00
07/04/2021	R035 On 04-November-21			Bond Future	11.30	84.1634	11.2963	84.1634	0.00
07/04/2021	R035 On 04-November-21	13.82	Call	Bond Future	14092	13	14092	13	0.00
07/04/2021	R035 On 04-November-21	11.75	Call	Bond Future	6269	6	6269	6	0.00
07/04/2021	R035 On 04-November-21	10.23	Call	Bond Future	2136	2	2136	2	782.00
07/04/2021	R035 On 04-November-21	12.52	Call	Bond Future	9162	8	9162	8	0.00
07/04/2021	R035 On 04-November-21	12.51	Call	Bond Future	9126	8	9126	8	0.00
07/04/2021	R035 On 04-November-21	10.12	Call	Bond Future	1948	2	1948	2	400.00
07/04/2021	R035 On 04-November-21	10.62	Call	Bond Future	2931	3	2931	3	400.00
07/04/2021	R035 On 04-November-21	11.08	Call	Bond Future	4154	4	4154	4	0.00
07/04/2021	R035 On 04-November-21	12.53	Call	Bond Future	9198	8	9198	8	0.00
07/04/2021	R035 On 04-November-21	12.53	Put	Bond Future	2282	2	2282	2	0.00
07/04/2021	R035 On 04-November-21	11.08	Put	Bond Future	5460	6	5460	6	782.00
07/04/2021	R035 On 04-November-21	10.23	Put	Bond Future	8873	10	8873	10	0.00
07/04/2021	R035 On 04-November-21	11.75	Put	Bond Future	3622	4	3622	4	782.00
07/04/2021	R035 On 04-November-21	10.62	Put	Bond Future	7116	8	7116	8	0.00
07/04/2021	R035 On 04-November-21	10.12	Put	Bond Future	9424	10	9424	10	0.00
07/04/2021	R035 On 04-November-21	12.51	Put	Bond Future	2315	3	2315	3	0.00
07/04/2021	R035 On 04-November-21	12.52	Put	Bond Future	2298	3	2298	3	0.00
07/04/2021	R035 On 04-November-21	13.82	Put	Bond Future	817	1	817	1	400.00
07/04/2021	R035 On 03-February-22			Bond Future	11.54	85.1061	11.5409	85.1061	0.00
07/04/2021	R035 On 03-February-22	9.70	Call	Bond Future	1254	1	1254	1	683.00
07/04/2021	R035 On 03-February-22	11.24	Call	Bond Future	4132	4	4132	4	0.00
07/04/2021	R035 On 03-February-22	11.39	Call	Bond Future	4551	4	4551	4	0.00
07/04/2021	R035 On 03-February-22	10.65	Call	Bond Future	2708	2	2708	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2021	R035 On 03-February-22	11.23	Call	Bond Future	4105	4	4105	4	0.00
07/04/2021	R035 On 03-February-22	11.22	Call	Bond Future	4077	4	4077	4	0.00
07/04/2021	R035 On 03-February-22	11.22	Put	Bond Future	5964	7	5964	7	0.00
07/04/2021	R035 On 03-February-22	11.23	Put	Bond Future	5932	7	5932	7	0.00
07/04/2021	R035 On 03-February-22	11.39	Put	Bond Future	5430	6	5430	6	683.00
07/04/2021	R035 On 03-February-22	11.24	Put	Bond Future	5899	7	5899	7	0.00
07/04/2021	R035 On 03-February-22	10.65	Put	Bond Future	8104	9	8104	9	683.00
07/04/2021	R035 On 03-February-22	9.70	Put	Bond Future	12981	14	12981	14	0.00
07/04/2021	R186 On 06-May-21			Bond Future	7.43	117.4811	7.4340	117.4811	107,199.00
07/04/2021	R186 On 06-May-21	10.78	Call	Bond Future	15027	15	15027	15	0.00
07/04/2021	R186 On 06-May-21	7.30	Call	Bond Future	891	1	891	1	0.00
07/04/2021	R186 On 06-May-21	10.77	Call	Bond Future	14986	15	14986	15	0.00
07/04/2021	R186 On 06-May-21	10.76	Call	Bond Future	14945	15	14945	15	0.00
07/04/2021	R186 On 06-May-21	7.60	Call	Bond Future	1645	1	1645	1	5,000.00
07/04/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
07/04/2021	R186 On 06-May-21	7.60	Put	Bond Future	835	1	835	1	5,000.00
07/04/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
07/04/2021	R186 On 06-May-21	7.30	Put	Bond Future	1551	2	1551	2	15,177.00
07/04/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
07/04/2021	R186 On 05-August-21			Bond Future	7.63	113.4373	7.6315	113.4373	0.00
07/04/2021	R186 On 05-August-21	8.63	Call	Bond Future	5261	5	5261	5	0.00
07/04/2021	R186 On 05-August-21	8.62	Call	Bond Future	5225	5	5225	5	0.00
07/04/2021	R186 On 05-August-21	8.61	Call	Bond Future	5189	5	5189	5	0.00
07/04/2021	R186 On 05-August-21	8.61	Put	Bond Future	739	1	739	1	0.00
07/04/2021	R186 On 05-August-21	8.62	Put	Bond Future	730	1	730	1	0.00
07/04/2021	R186 On 05-August-21	8.63	Put	Bond Future	721	1	721	1	0.00
07/04/2021	R186 On 04-November-21			Bond Future	7.82	114.6887	7.8249	114.6887	0.00
07/04/2021	R186 On 04-November-21	8.11	Call	Bond Future	3418	3	3418	3	0.00
07/04/2021	R186 On 04-November-21	8.10	Call	Bond Future	3393	3	3393	3	0.00
07/04/2021	R186 On 04-November-21	8.09	Call	Bond Future	3367	3	3367	3	0.00
07/04/2021	R186 On 04-November-21	8.09	Put	Bond Future	2200	2	2200	2	0.00
07/04/2021	R186 On 04-November-21	8.10	Put	Bond Future	2181	2	2181	2	0.00
07/04/2021	R186 On 04-November-21	8.11	Put	Bond Future	2163	2	2163	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2021	R186 On 03-February-22			Bond Future	8.04	110.6918	8.0410	110.6918	0.00
07/04/2021	R186 On 03-February-22	7.28	Call	Bond Future	1426	1	1426	1	0.00
07/04/2021	R186 On 03-February-22	7.29	Call	Bond Future	1441	1	1441	1	0.00
07/04/2021	R186 On 03-February-22	7.30	Call	Bond Future	1455	1	1455	1	0.00
07/04/2021	R186 On 03-February-22	7.30	Put	Bond Future	4624	5	4624	5	0.00
07/04/2021	R186 On 03-February-22	7.29	Put	Bond Future	4653	5	4653	5	0.00
07/04/2021	R186 On 03-February-22	7.28	Put	Bond Future	4682	5	4682	5	0.00
07/04/2021	R197 On 06-May-21			Bond Future	321.04	320.9967	321.0410	320.9967	2,993.00
07/04/2021	R197 On 05-August-21			Bond Future	316.52	316.4754	316.5159	316.4754	0.00
07/04/2021	R197 On 04-November-21			Bond Future	320.08	320.0404	320.0778	320.0404	0.00
07/04/2021	R197 On 03-February-22			Bond Future	315.66	315.6226	315.6595	315.6226	0.00
07/04/2021	R202 On 06-May-21			Bond Future	230.91	230.8337	230.9127	230.8337	9,236.00
07/04/2021	R202 On 05-August-21			Bond Future	229.16	229.0823	229.1592	229.0823	0.00
07/04/2021	R202 On 04-November-21			Bond Future	231.74	231.6625	231.7377	231.6625	0.00
07/04/2021	R202 On 03-February-22			Bond Future	230.10	230.0208	230.0962	230.0208	0.00
07/04/2021	R209 On 06-May-21			Bond Future	10.77	66.6119	10.7683	66.6119	26,085.00
07/04/2021	R209 On 06-May-21	12.24	Call	Bond Future	7550	7	7550	7	0.00
07/04/2021	R209 On 06-May-21	10.60	Call	Bond Future	1397	1	1397	1	0.00
07/04/2021	R209 On 06-May-21	10.25	Call	Bond Future	720	1	720	1	5,325.00
07/04/2021	R209 On 06-May-21	11.25	Call	Bond Future	3400	3	3400	3	0.00
07/04/2021	R209 On 06-May-21	11.60	Call	Bond Future	4794	4	4794	4	0.00
07/04/2021	R209 On 06-May-21	12.22	Call	Bond Future	7463	7	7463	7	0.00
07/04/2021	R209 On 06-May-21	12.23	Call	Bond Future	7507	7	7507	7	0.00
07/04/2021	R209 On 06-May-21	9.75	Call	Bond Future	220	0	220	0	4,050.00
07/04/2021	R209 On 06-May-21	11.00	Call	Bond Future	2525	2	2525	2	0.00
07/04/2021	R209 On 06-May-21	10.00	Call	Bond Future	411	0	411	0	0.00
07/04/2021	R209 On 06-May-21	12.25	Call	Bond Future	7594	7	7594	7	0.00
07/04/2021	R209 On 06-May-21	9.50	Call	Bond Future	108	0	108	0	2,150.00
07/04/2021	R209 On 06-May-21	10.35	Call	Bond Future	884	1	884	1	500.00
07/04/2021	R209 On 06-May-21	9.75	Put	Bond Future	6179	7	6179	7	0.00
07/04/2021	R209 On 06-May-21	12.25	Put	Bond Future	109	0	109	0	8,350.00
07/04/2021	R209 On 06-May-21	11.00	Put	Bond Future	1266	2	1266	2	3,500.00
07/04/2021	R209 On 06-May-21	10.00	Put	Bond Future	4839	6	4839	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
07/04/2021	R209 On 06-May-21	12.23	Put	Bond Future	115	0	115	0	0.00
07/04/2021	R209 On 06-May-21	12.22	Put	Bond Future	118	0	118	0	0.00
07/04/2021	R209 On 06-May-21	9.50	Put	Bond Future	7646	9	7646	9	0.00
07/04/2021	R209 On 06-May-21	11.60	Put	Bond Future	434	1	434	1	3,750.00
07/04/2021	R209 On 06-May-21	10.25	Put	Bond Future	3663	4	3663	4	0.00
07/04/2021	R209 On 06-May-21	11.25	Put	Bond Future	823	1	823	1	9,150.00
07/04/2021	R209 On 06-May-21	10.60	Put	Bond Future	2333	3	2333	3	5,250.00
07/04/2021	R209 On 06-May-21	12.24	Put	Bond Future	112	0	112	0	0.00
07/04/2021	R209 On 06-May-21	10.35	Put	Bond Future	3244	4	3244	4	0.00
07/04/2021	R209 On 05-August-21			Bond Future	10.97	67.3129	10.9701	67.3129	0.00
07/04/2021	R209 On 05-August-21	11.80	Call	Bond Future	6017	5	6017	5	0.00
07/04/2021	R209 On 05-August-21	11.79	Call	Bond Future	5983	5	5983	5	0.00
07/04/2021	R209 On 05-August-21	11.81	Call	Bond Future	6052	5	6052	5	0.00
07/04/2021	R209 On 05-August-21	11.81	Put	Bond Future	1765	2	1765	2	0.00
07/04/2021	R209 On 05-August-21	11.79	Put	Bond Future	1793	2	1793	2	0.00
07/04/2021	R209 On 05-August-21	11.80	Put	Bond Future	1779	2	1779	2	0.00
07/04/2021	R209 On 04-November-21			Bond Future	11.17	64.9150	11.1684	64.9150	2,255.00
07/04/2021	R209 On 04-November-21	9.50	Call	Bond Future	1243	1	1243	1	4,750.00
07/04/2021	R209 On 04-November-21	12.18	Call	Bond Future	7410	7	7410	7	0.00
07/04/2021	R209 On 04-November-21	10.50	Call	Bond Future	2786	2	2786	2	0.00
07/04/2021	R209 On 04-November-21	12.00	Call	Bond Future	6818	6	6818	6	0.00
07/04/2021	R209 On 04-November-21	12.19	Call	Bond Future	7443	7	7443	7	0.00
07/04/2021	R209 On 04-November-21	12.17	Call	Bond Future	7377	7	7377	7	0.00
07/04/2021	R209 On 04-November-21	12.19	Put	Bond Future	2411	3	2411	3	0.00
07/04/2021	R209 On 04-November-21	12.00	Put	Bond Future	2678	3	2678	3	6,500.00
07/04/2021	R209 On 04-November-21	12.18	Put	Bond Future	2424	3	2424	3	0.00
07/04/2021	R209 On 04-November-21	12.17	Put	Bond Future	2438	3	2438	3	0.00
07/04/2021	R209 On 04-November-21	10.50	Put	Bond Future	6413	7	6413	7	6,500.00
07/04/2021	R209 On 04-November-21	9.50	Put	Bond Future	10853	12	10853	12	0.00
07/04/2021	R209 On 03-February-22			Bond Future	11.38	65.6421	11.3777	65.6421	0.00
07/04/2021	R209 On 03-February-22	11.04	Call	Bond Future	3688	3	3688	3	0.00
07/04/2021	R209 On 03-February-22	11.02	Call	Bond Future	3640	3	3640	3	0.00
07/04/2021	R209 On 03-February-22	11.03	Call	Bond Future	3664	3	3664	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
07/04/2021	R209 On 03-February-22	11.03	Put	Bond Future	5466	6	5466	6	0.00
07/04/2021	R209 On 03-February-22	11.02	Put	Bond Future	5495	6	5495	6	0.00
07/04/2021	R209 On 03-February-22	11.04	Put	Bond Future	5437	6	5437	6	0.00
07/04/2021	R210 On 06-May-21			Bond Future	199.92	199.8670	199.9228	199.8670	1,440.00
07/04/2021	R210 On 05-August-21			Bond Future	202.07	202.0204	202.0741	202.0204	0.00
07/04/2021	R210 On 04-November-21			Bond Future	201.62	201.5632	201.6154	201.5632	0.00
07/04/2021	R210 On 03-February-22			Bond Future	203.92	203.8673	203.9194	203.8673	0.00
07/04/2021	R212 On 06-May-21			Bond Future	171.79	171.8000	171.7852	171.8000	2,930.00
07/04/2021	R212 On 05-August-21			Bond Future	171.31	171.3258	171.3085	171.3258	0.00
07/04/2021	R212 On 04-November-21			Bond Future	173.24	173.2557	173.2365	173.2557	0.00
07/04/2021	R213 On 06-May-21			Bond Future	9.82	83.0828	9.8174	83.0828	9,143.00
07/04/2021	R213 On 06-May-21	11.90	Call	Bond Future	10449	10	10449	10	0.00
07/04/2021	R213 On 06-May-21	11.89	Call	Bond Future	10403	10	10403	10	0.00
07/04/2021	R213 On 06-May-21	11.91	Call	Bond Future	10494	10	10494	10	0.00
07/04/2021	R213 On 06-May-21	11.91	Put	Bond Future	9	0	9	0	0.00
07/04/2021	R213 On 06-May-21	11.89	Put	Bond Future	10	0	10	0	0.00
07/04/2021	R213 On 06-May-21	11.90	Put	Bond Future	9	0	9	0	0.00
07/04/2021	R213 On 05-August-21			Bond Future	10.03	83.9572	10.0326	83.9572	0.00
07/04/2021	R213 On 05-August-21	10.78	Call	Bond Future	5482	5	5482	5	0.00
07/04/2021	R213 On 05-August-21	10.14	Call	Bond Future	3445	3	3445	3	0.00
07/04/2021	R213 On 05-August-21	10.86	Call	Bond Future	5769	5	5769	5	0.00
07/04/2021	R213 On 05-August-21	9.34	Call	Bond Future	1605	1	1605	1	0.00
07/04/2021	R213 On 05-August-21	10.85	Call	Bond Future	5733	5	5733	5	0.00
07/04/2021	R213 On 05-August-21	10.84	Call	Bond Future	5697	5	5697	5	0.00
07/04/2021	R213 On 05-August-21	10.84	Put	Bond Future	1556	2	1556	2	0.00
07/04/2021	R213 On 05-August-21	10.85	Put	Bond Future	1543	2	1543	2	0.00
07/04/2021	R213 On 05-August-21	10.14	Put	Bond Future	2877	3	2877	3	0.00
07/04/2021	R213 On 05-August-21	9.34	Put	Bond Future	5390	6	5390	6	0.00
07/04/2021	R213 On 05-August-21	10.86	Put	Bond Future	1530	2	1530	2	0.00
07/04/2021	R213 On 05-August-21	10.78	Put	Bond Future	1640	2	1640	2	0.00
07/04/2021	R213 On 04-November-21			Bond Future	10.25	81.3536	10.2462	81.3536	0.00
07/04/2021	R213 On 04-November-21	11.10	Call	Bond Future	6489	6	6489	6	0.00
07/04/2021	R213 On 04-November-21	11.09	Call	Bond Future	6456	6	6456	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
07/04/2021	R213 On 04-November-21	11.11	Call	Bond Future	6523	6	6523	6	0.00
07/04/2021	R213 On 04-November-21	11.09	Put	Bond Future	2262	3	2262	3	0.00
07/04/2021	R213 On 04-November-21	11.10	Put	Bond Future	2247	3	2247	3	0.00
07/04/2021	R213 On 04-November-21	11.11	Put	Bond Future	2233	2	2233	2	0.00
07/04/2021	R213 On 03-February-22			Bond Future	10.48	82.2647	10.4790	82.2647	0.00
07/04/2021	R213 On 03-February-22	10.25	Call	Bond Future	3518	3	3518	3	0.00
07/04/2021	R213 On 03-February-22	9.76	Call	Bond Future	2449	2	2449	2	0.00
07/04/2021	R213 On 03-February-22	10.15	Call	Bond Future	3283	3	3283	3	0.00
07/04/2021	R213 On 03-February-22	9.58	Call	Bond Future	2142	2	2142	2	0.00
07/04/2021	R213 On 03-February-22	9.97	Call	Bond Future	2882	3	2882	3	0.00
07/04/2021	R213 On 03-February-22	9.96	Call	Bond Future	2860	3	2860	3	0.00
07/04/2021	R213 On 03-February-22	8.63	Call	Bond Future	955	1	955	1	200.00
07/04/2021	R213 On 03-February-22	9.98	Call	Bond Future	2903	3	2903	3	0.00
07/04/2021	R213 On 03-February-22	8.80	Call	Bond Future	1119	1	1119	1	102.00
07/04/2021	R213 On 03-February-22	9.58	Put	Bond Future	6786	7	6786	7	200.00
07/04/2021	R213 On 03-February-22	8.63	Put	Bond Future	10891	12	10891	12	0.00
07/04/2021	R213 On 03-February-22	9.98	Put	Bond Future	5439	6	5439	6	0.00
07/04/2021	R213 On 03-February-22	8.80	Put	Bond Future	10077	11	10077	11	0.00
07/04/2021	R213 On 03-February-22	9.96	Put	Bond Future	5500	6	5500	6	0.00
07/04/2021	R213 On 03-February-22	9.97	Put	Bond Future	5469	6	5469	6	0.00
07/04/2021	R213 On 03-February-22	10.15	Put	Bond Future	4944	5	4944	5	200.00
07/04/2021	R213 On 03-February-22	9.76	Put	Bond Future	6136	7	6136	7	102.00
07/04/2021	R213 On 03-February-22	10.25	Put	Bond Future	4669	5	4669	5	102.00
07/04/2021	R214 On 06-May-21			Bond Future	11.10	63.8302	11.0972	63.8302	14,809.00
07/04/2021	R214 On 06-May-21	12.27	Call	Bond Future	6289	6	6289	6	0.00
07/04/2021	R214 On 06-May-21	12.26	Call	Bond Future	6247	5	6247	5	0.00
07/04/2021	R214 On 06-May-21	12.25	Call	Bond Future	6206	5	6206	5	0.00
07/04/2021	R214 On 06-May-21	12.25	Put	Bond Future	268	0	268	0	0.00
07/04/2021	R214 On 06-May-21	12.26	Put	Bond Future	262	0	262	0	0.00
07/04/2021	R214 On 06-May-21	12.27	Put	Bond Future	256	0	256	0	0.00
07/04/2021	R214 On 05-August-21			Bond Future	11.30	64.5020	11.2958	64.5020	0.00
07/04/2021	R214 On 05-August-21	12.02	Call	Bond Future	5783	5	5783	5	0.00
07/04/2021	R214 On 05-August-21	12.03	Call	Bond Future	5816	5	5816	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
07/04/2021	R214 On 05-August-21	12.01	Call	Bond Future	5749	5	5749	5	0.00
07/04/2021	R214 On 05-August-21	12.03	Put	Bond Future	2033	2	2033	2	0.00
07/04/2021	R214 On 05-August-21	12.01	Put	Bond Future	2064	2	2064	2	0.00
07/04/2021	R214 On 05-August-21	12.02	Put	Bond Future	2048	2	2048	2	0.00
07/04/2021	R214 On 04-November-21			Bond Future	11.49	61.9361	11.4906	61.9361	0.00
07/04/2021	R214 On 04-November-21	12.48	Call	Bond Future	7396	7	7396	7	0.00
07/04/2021	R214 On 04-November-21	12.47	Call	Bond Future	7364	7	7364	7	0.00
07/04/2021	R214 On 04-November-21	12.46	Call	Bond Future	7332	7	7332	7	0.00
07/04/2021	R214 On 04-November-21	12.46	Put	Bond Future	2542	3	2542	3	0.00
07/04/2021	R214 On 04-November-21	12.48	Put	Bond Future	2515	3	2515	3	0.00
07/04/2021	R214 On 04-November-21	12.47	Put	Bond Future	2529	3	2529	3	0.00
07/04/2021	R214 On 03-February-22			Bond Future	11.70	62.6298	11.6997	62.6298	0.00
07/04/2021	R214 On 03-February-22	11.40	Call	Bond Future	3863	4	3863	4	0.00
07/04/2021	R214 On 03-February-22	11.39	Call	Bond Future	3839	4	3839	4	0.00
07/04/2021	R214 On 03-February-22	11.41	Call	Bond Future	3888	4	3888	4	0.00
07/04/2021	R214 On 03-February-22	11.39	Put	Bond Future	5459	6	5459	6	0.00
07/04/2021	R214 On 03-February-22	11.40	Put	Bond Future	5430	6	5430	6	0.00
07/04/2021	R214 On 03-February-22	11.41	Put	Bond Future	5401	6	5401	6	0.00
07/04/2021	R248 On 06-May-21			Bond Future	11.15	80.2565	11.1480	80.2565	135,329.00
07/04/2021	R248 On 06-May-21	12.35	Call	Bond Future	7866	7	7866	7	0.00
07/04/2021	R248 On 06-May-21	12.34	Call	Bond Future	7813	7	7813	7	0.00
07/04/2021	R248 On 06-May-21	10.90	Call	Bond Future	1344	1	1344	1	1,030.00
07/04/2021	R248 On 06-May-21	11.40	Call	Bond Future	3110	2	3110	2	1,030.00
07/04/2021	R248 On 06-May-21	12.36	Call	Bond Future	7919	7	7919	7	0.00
07/04/2021	R248 On 06-May-21	10.20	Call	Bond Future	188	0	188	0	0.00
07/04/2021	R248 On 06-May-21	10.80	Call	Bond Future	1083	1	1083	1	0.00
07/04/2021	R248 On 06-May-21	10.80	Put	Bond Future	3570	4	3570	4	0.00
07/04/2021	R248 On 06-May-21	12.36	Put	Bond Future	218	0	218	0	0.00
07/04/2021	R248 On 06-May-21	10.20	Put	Bond Future	7299	8	7299	8	0.00
07/04/2021	R248 On 06-May-21	11.40	Put	Bond Future	1390	2	1390	2	0.00
07/04/2021	R248 On 06-May-21	12.34	Put	Bond Future	229	0	229	0	0.00
07/04/2021	R248 On 06-May-21	10.90	Put	Bond Future	3103	4	3103	4	0.00
07/04/2021	R248 On 06-May-21	12.35	Put	Bond Future	223	0	223	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
07/04/2021	R248 On 05-August-21			Bond Future	11.35	81.1011	11.3499	81.1011	5,000.00
07/04/2021	R248 On 05-August-21	10.50	Call	Bond Future	1600	1	1600	1	1,000.00
07/04/2021	R248 On 05-August-21	10.00	Call	Bond Future	828	1	828	1	0.00
07/04/2021	R248 On 05-August-21	12.51	Call	Bond Future	8802	8	8802	8	0.00
07/04/2021	R248 On 05-August-21	12.50	Call	Bond Future	8760	8	8760	8	0.00
07/04/2021	R248 On 05-August-21	11.20	Call	Bond Future	3576	3	3576	3	1,000.00
07/04/2021	R248 On 05-August-21	10.30	Call	Bond Future	1248	1	1248	1	1,300.00
07/04/2021	R248 On 05-August-21	12.52	Call	Bond Future	8843	8	8843	8	0.00
07/04/2021	R248 On 05-August-21	10.90	Call	Bond Future	2640	2	2640	2	1,300.00
07/04/2021	R248 On 05-August-21	10.60	Call	Bond Future	1834	2	1834	2	0.00
07/04/2021	R248 On 05-August-21	12.51	Put	Bond Future	1628	2	1628	2	0.00
07/04/2021	R248 On 05-August-21	10.60	Put	Bond Future	7191	8	7191	8	0.00
07/04/2021	R248 On 05-August-21	12.50	Put	Bond Future	1644	2	1644	2	0.00
07/04/2021	R248 On 05-August-21	10.90	Put	Bond Future	5779	6	5779	6	0.00
07/04/2021	R248 On 05-August-21	10.50	Put	Bond Future	7720	9	7720	9	0.00
07/04/2021	R248 On 05-August-21	11.20	Put	Bond Future	4597	5	4597	5	0.00
07/04/2021	R248 On 05-August-21	12.52	Put	Bond Future	1613	2	1613	2	0.00
07/04/2021	R248 On 05-August-21	10.30	Put	Bond Future	8931	10	8931	10	0.00
07/04/2021	R248 On 05-August-21	10.00	Put	Bond Future	10952	12	10952	12	0.00
07/04/2021	R248 On 04-November-21			Bond Future	11.55	77.5838	11.5482	77.5838	0.00
07/04/2021	R248 On 04-November-21	12.84	Call	Bond Future	10063	9	10063	9	0.00
07/04/2021	R248 On 04-November-21	12.83	Call	Bond Future	10026	9	10026	9	0.00
07/04/2021	R248 On 04-November-21	12.85	Call	Bond Future	10100	9	10100	9	0.00
07/04/2021	R248 On 04-November-21	12.85	Put	Bond Future	2362	3	2362	3	0.00
07/04/2021	R248 On 04-November-21	12.83	Put	Bond Future	2396	3	2396	3	0.00
07/04/2021	R248 On 04-November-21	12.84	Put	Bond Future	2379	3	2379	3	0.00
07/04/2021	R248 On 03-February-22			Bond Future	11.76	78.4529	11.7616	78.4529	0.00
07/04/2021	R248 On 03-February-22	11.49	Call	Bond Future	4564	4	4564	4	0.00
07/04/2021	R248 On 03-February-22	11.48	Call	Bond Future	4534	4	4534	4	0.00
07/04/2021	R248 On 03-February-22	11.47	Call	Bond Future	4504	4	4504	4	0.00
07/04/2021	R248 On 03-February-22	11.49	Put	Bond Future	6317	7	6317	7	0.00
07/04/2021	R248 On 03-February-22	11.47	Put	Bond Future	6389	7	6389	7	0.00
07/04/2021	R248 On 03-February-22	11.48	Put	Bond Future	6353	7	6353	7	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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