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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
08/04/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2021	2025 On 06-May-21			Bond Future	150.35	150.3107	150.3483	150.3107	5,536.00
08/04/2021	2025 On 05-August-21			Bond Future	150.44	150.4021	150.4395	150.4021	0.00
08/04/2021	2025 On 04-November-21			Bond Future	152.13	152.0946	152.1318	152.0946	0.00
08/04/2021	2025 On 03-February-22			Bond Future	152.32	152.2793	152.3168	152.2793	0.00
08/04/2021	2029 On 06-May-21			Bond Future	108.09	108.0433	108.0931	108.0433	2,899.00
08/04/2021	2029 On 05-August-21			Bond Future	109.26	109.2059	109.2558	109.2059	0.00
08/04/2021	2029 On 04-November-21			Bond Future	109.34	109.2875	109.3376	109.2875	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
08/04/2021	2029 On 03-February-22			Bond Future	110.59	110.5363	110.5868	110.5363	0.00
08/04/2021	2030 On 06-May-21			Bond Future	9.29	94.1112	9.2872	94.1112	115,025.00
08/04/2021	2030 On 06-May-21	11.71	Call	Bond Future	12367	12	12367	12	0.00
08/04/2021	2030 On 06-May-21	8.95	Call	Bond Future	794	1	794	1	0.00
08/04/2021	2030 On 06-May-21	8.36	Call	Bond Future	155	0	155	0	0.00
08/04/2021	2030 On 06-May-21	8.86	Call	Bond Future	641	1	641	1	0.00
08/04/2021	2030 On 06-May-21	8.77	Call	Bond Future	511	0	511	0	300.00
08/04/2021	2030 On 06-May-21	9.22	Call	Bond Future	1395	1	1395	1	0.00
08/04/2021	2030 On 06-May-21	10.74	Call	Bond Future	7741	7	7741	7	0.00
08/04/2021	2030 On 06-May-21	11.70	Call	Bond Future	12321	12	12321	12	0.00
08/04/2021	2030 On 06-May-21	11.69	Call	Bond Future	12275	12	12275	12	0.00
08/04/2021	2030 On 06-May-21	8.90	Call	Bond Future	706	1	706	1	0.00
08/04/2021	2030 On 06-May-21	9.00	Call	Bond Future	889	1	889	1	0.00
08/04/2021	2030 On 06-May-21	9.25	Call	Bond Future	1475	1	1475	1	0.00
08/04/2021	2030 On 06-May-21	9.35	Call	Bond Future	1760	2	1760	2	0.00
08/04/2021	2030 On 06-May-21	9.27	Call	Bond Future	1530	1	1530	1	300.00
08/04/2021	2030 On 06-May-21	10.95	Call	Bond Future	8757	8	8757	8	0.00
08/04/2021	2030 On 06-May-21	9.92	Call	Bond Future	3889	4	3889	4	0.00
08/04/2021	2030 On 06-May-21	7.97	Call	Bond Future	39	0	39	0	700.00
08/04/2021	2030 On 06-May-21	10.04	Call	Bond Future	4421	4	4421	4	0.00
08/04/2021	2030 On 06-May-21	9.15	Call	Bond Future	1218	1	1218	1	0.00
08/04/2021	2030 On 06-May-21	10.04	Put	Bond Future	327	0	327	0	0.00
08/04/2021	2030 On 06-May-21	9.15	Put	Bond Future	1990	2	1990	2	0.00
08/04/2021	2030 On 06-May-21	10.95	Put	Bond Future	24	0	24	0	300.00
08/04/2021	2030 On 06-May-21	9.27	Put	Bond Future	1626	2	1626	2	0.00
08/04/2021	2030 On 06-May-21	9.25	Put	Bond Future	1683	2	1683	2	0.00
08/04/2021	2030 On 06-May-21	9.00	Put	Bond Future	2515	3	2515	3	5,000.00
08/04/2021	2030 On 06-May-21	11.69	Put	Bond Future	1	0	1	0	0.00
08/04/2021	2030 On 06-May-21	11.70	Put	Bond Future	1	0	1	0	0.00
08/04/2021	2030 On 06-May-21	10.74	Put	Bond Future	49	0	49	0	0.00
08/04/2021	2030 On 06-May-21	9.22	Put	Bond Future	1772	2	1772	2	700.00
08/04/2021	2030 On 06-May-21	7.97	Put	Bond Future	7809	8	7809	8	0.00
08/04/2021	2030 On 06-May-21	9.92	Put	Bond Future	432	1	432	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
08/04/2021	2030 On 06-May-21	8.90	Put	Bond Future	2908	3	2908	3	2,500.00
08/04/2021	2030 On 06-May-21	9.35	Put	Bond Future	1409	2	1409	2	0.00
08/04/2021	2030 On 06-May-21	8.77	Put	Bond Future	3466	4	3466	4	0.00
08/04/2021	2030 On 06-May-21	8.86	Put	Bond Future	3074	3	3074	3	0.00
08/04/2021	2030 On 06-May-21	8.95	Put	Bond Future	2707	3	2707	3	2,500.00
08/04/2021	2030 On 06-May-21	8.36	Put	Bond Future	5540	6	5540	6	0.00
08/04/2021	2030 On 06-May-21	11.71	Put	Bond Future	1	0	1	0	0.00
08/04/2021	2030 On 05-August-21			Bond Future	9.51	91.0955	9.5080	91.0955	0.00
08/04/2021	2030 On 05-August-21	9.75	Call	Bond Future	3734	3	3734	3	0.00
08/04/2021	2030 On 05-August-21	10.30	Call	Bond Future	5605	5	5605	5	0.00
08/04/2021	2030 On 05-August-21	7.70	Call	Bond Future	326	0	326	0	200.00
08/04/2021	2030 On 05-August-21	10.43	Call	Bond Future	6096	6	6096	6	0.00
08/04/2021	2030 On 05-August-21	8.95	Call	Bond Future	1726	2	1726	2	600.00
08/04/2021	2030 On 05-August-21	8.83	Call	Bond Future	1504	1	1504	1	479.00
08/04/2021	2030 On 05-August-21	10.15	Call	Bond Future	5059	5	5059	5	0.00
08/04/2021	2030 On 05-August-21	8.78	Call	Bond Future	1417	1	1417	1	200.00
08/04/2021	2030 On 05-August-21	9.45	Call	Bond Future	2879	3	2879	3	600.00
08/04/2021	2030 On 05-August-21	12.10	Call	Bond Future	12874	12	12874	12	0.00
08/04/2021	2030 On 05-August-21	10.42	Call	Bond Future	6058	6	6058	6	0.00
08/04/2021	2030 On 05-August-21	10.41	Call	Bond Future	6020	6	6020	6	0.00
08/04/2021	2030 On 05-August-21	10.41	Put	Bond Future	1309	1	1309	1	0.00
08/04/2021	2030 On 05-August-21	10.42	Put	Bond Future	1296	1	1296	1	0.00
08/04/2021	2030 On 05-August-21	12.10	Put	Bond Future	155	0	155	0	600.00
08/04/2021	2030 On 05-August-21	7.70	Put	Bond Future	10807	11	10807	11	0.00
08/04/2021	2030 On 05-August-21	10.30	Put	Bond Future	1451	2	1451	2	200.00
08/04/2021	2030 On 05-August-21	8.78	Put	Bond Future	5464	6	5464	6	0.00
08/04/2021	2030 On 05-August-21	9.45	Put	Bond Future	3194	3	3194	3	0.00
08/04/2021	2030 On 05-August-21	10.43	Put	Bond Future	1284	1	1284	1	0.00
08/04/2021	2030 On 05-August-21	8.95	Put	Bond Future	4807	5	4807	5	0.00
08/04/2021	2030 On 05-August-21	9.75	Put	Bond Future	2438	3	2438	3	479.00
08/04/2021	2030 On 05-August-21	8.83	Put	Bond Future	5265	6	5265	6	0.00
08/04/2021	2030 On 05-August-21	10.15	Put	Bond Future	1673	2	1673	2	479.00
08/04/2021	2030 On 04-November-21			Bond Future	9.72	92.0999	9.7159	92.0999	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
08/04/2021	2030 On 04-November-21	9.90	Call	Bond Future	4310	4	4310	4	1,102.00
08/04/2021	2030 On 04-November-21	8.77	Call	Bond Future	1776	2	1776	2	300.00
08/04/2021	2030 On 04-November-21	11.44	Call	Bond Future	9530	9	9530	9	0.00
08/04/2021	2030 On 04-November-21	10.61	Call	Bond Future	6565	6	6565	6	0.00
08/04/2021	2030 On 04-November-21	10.59	Call	Bond Future	6495	6	6495	6	0.00
08/04/2021	2030 On 04-November-21	9.20	Call	Bond Future	2563	2	2563	2	1,102.00
08/04/2021	2030 On 04-November-21	11.26	Call	Bond Future	8883	8	8883	8	0.00
08/04/2021	2030 On 04-November-21	10.60	Call	Bond Future	6530	6	6530	6	0.00
08/04/2021	2030 On 04-November-21	8.27	Call	Bond Future	1111	1	1111	1	300.00
08/04/2021	2030 On 04-November-21	8.77	Put	Bond Future	6900	7	6900	7	0.00
08/04/2021	2030 On 04-November-21	11.44	Put	Bond Future	1067	1	1067	1	300.00
08/04/2021	2030 On 04-November-21	10.60	Put	Bond Future	2055	2	2055	2	0.00
08/04/2021	2030 On 04-November-21	10.59	Put	Bond Future	2069	2	2069	2	0.00
08/04/2021	2030 On 04-November-21	8.27	Put	Bond Future	9094	9	9094	9	0.00
08/04/2021	2030 On 04-November-21	10.61	Put	Bond Future	2042	2	2042	2	0.00
08/04/2021	2030 On 04-November-21	9.20	Put	Bond Future	5313	6	5313	6	0.00
08/04/2021	2030 On 04-November-21	11.26	Put	Bond Future	1254	1	1254	1	1,102.00
08/04/2021	2030 On 04-November-21	9.90	Put	Bond Future	3354	4	3354	4	0.00
08/04/2021	2030 On 03-February-22			Bond Future	9.94	89.1270	9.9439	89.1270	0.00
08/04/2021	2030 On 03-February-22	9.78	Call	Bond Future	3530	3	3530	3	0.00
08/04/2021	2030 On 03-February-22	9.44	Call	Bond Future	2741	3	2741	3	0.00
08/04/2021	2030 On 03-February-22	9.43	Call	Bond Future	2719	3	2719	3	0.00
08/04/2021	2030 On 03-February-22	8.39	Call	Bond Future	1134	1	1134	1	101.00
08/04/2021	2030 On 03-February-22	9.35	Call	Bond Future	2551	2	2551	2	0.00
08/04/2021	2030 On 03-February-22	9.45	Call	Bond Future	2762	3	2762	3	0.00
08/04/2021	2030 On 03-February-22	9.45	Put	Bond Future	5300	6	5300	6	0.00
08/04/2021	2030 On 03-February-22	9.35	Put	Bond Future	5613	6	5613	6	101.00
08/04/2021	2030 On 03-February-22	8.39	Put	Bond Future	9435	10	9435	10	0.00
08/04/2021	2030 On 03-February-22	9.43	Put	Bond Future	5361	6	5361	6	0.00
08/04/2021	2030 On 03-February-22	9.44	Put	Bond Future	5331	6	5331	6	0.00
08/04/2021	2030 On 03-February-22	9.78	Put	Bond Future	4362	5	4362	5	101.00
08/04/2021	2032 On 06-May-21			Bond Future	10.10	88.2875	10.0968	88.2875	137,164.00
08/04/2021	2032 On 06-May-21	12.11	Call	Bond Future	10996	10	10996	10	0.00

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08/04/2021	2032 On 06-May-21	12.10	Call	Bond Future	10947	10	10947	10	0.00
08/04/2021	2032 On 06-May-21	10.33	Call	Bond Future	2557	2	2557	2	736.00
08/04/2021	2032 On 06-May-21	12.12	Call	Bond Future	11045	10	11045	10	0.00
08/04/2021	2032 On 06-May-21	12.57	Call	Bond Future	13227	13	13227	13	0.00
08/04/2021	2032 On 06-May-21	12.12	Put	Bond Future	11	0	11	0	0.00
08/04/2021	2032 On 06-May-21	12.10	Put	Bond Future	12	0	12	0	0.00
08/04/2021	2032 On 06-May-21	12.57	Put	Bond Future	2	0	2	0	736.00
08/04/2021	2032 On 06-May-21	10.33	Put	Bond Future	1179	1	1179	1	0.00
08/04/2021	2032 On 06-May-21	12.11	Put	Bond Future	12	0	12	0	0.00
08/04/2021	2032 On 05-August-21			Bond Future	10.32	89.2155	10.3182	89.2155	0.00
08/04/2021	2032 On 05-August-21	11.35	Call	Bond Future	7114	7	7114	7	0.00
08/04/2021	2032 On 05-August-21	11.36	Call	Bond Future	7155	7	7155	7	0.00
08/04/2021	2032 On 05-August-21	11.37	Call	Bond Future	7196	7	7196	7	0.00
08/04/2021	2032 On 05-August-21	11.37	Put	Bond Future	1386	2	1386	2	0.00
08/04/2021	2032 On 05-August-21	11.36	Put	Bond Future	1398	2	1398	2	0.00
08/04/2021	2032 On 05-August-21	11.35	Put	Bond Future	1410	2	1410	2	0.00
08/04/2021	2032 On 04-November-21			Bond Future	10.54	86.0533	10.5370	86.0533	0.00
08/04/2021	2032 On 04-November-21	12.81	Call	Bond Future	12381	12	12381	12	0.00
08/04/2021	2032 On 04-November-21	9.33	Call	Bond Future	1665	2	1665	2	700.00
08/04/2021	2032 On 04-November-21	11.71	Call	Bond Future	8298	8	8298	8	0.00
08/04/2021	2032 On 04-November-21	11.69	Call	Bond Future	8222	8	8222	8	0.00
08/04/2021	2032 On 04-November-21	11.70	Call	Bond Future	8260	8	8260	8	0.00
08/04/2021	2032 On 04-November-21	9.83	Call	Bond Future	2538	2	2538	2	700.00
08/04/2021	2032 On 04-November-21	11.71	Put	Bond Future	2043	2	2043	2	0.00
08/04/2021	2032 On 04-November-21	11.69	Put	Bond Future	2068	2	2068	2	0.00
08/04/2021	2032 On 04-November-21	9.33	Put	Bond Future	8816	9	8816	9	0.00
08/04/2021	2032 On 04-November-21	11.70	Put	Bond Future	2056	2	2056	2	0.00
08/04/2021	2032 On 04-November-21	12.81	Put	Bond Future	815	1	815	1	700.00
08/04/2021	2032 On 04-November-21	9.83	Put	Bond Future	6633	7	6633	7	0.00
08/04/2021	2032 On 03-February-22			Bond Future	10.77	87.0169	10.7706	87.0169	0.00
08/04/2021	2032 On 03-February-22	10.14	Call	Bond Future	2874	3	2874	3	0.00
08/04/2021	2032 On 03-February-22	9.14	Call	Bond Future	1270	1	1270	1	97.00
08/04/2021	2032 On 03-February-22	8.91	Call	Bond Future	1025	1	1025	1	198.00

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08/04/2021	2032 On 03-February-22	10.44	Call	Bond Future	3589	3	3589	3	0.00
08/04/2021	2032 On 03-February-22	10.45	Call	Bond Future	3614	3	3614	3	0.00
08/04/2021	2032 On 03-February-22	9.81	Call	Bond Future	2227	2	2227	2	0.00
08/04/2021	2032 On 03-February-22	10.66	Call	Bond Future	4166	4	4166	4	0.00
08/04/2021	2032 On 03-February-22	10.42	Call	Bond Future	3539	3	3539	3	0.00
08/04/2021	2032 On 03-February-22	10.43	Call	Bond Future	3564	3	3564	3	0.00
08/04/2021	2032 On 03-February-22	10.43	Put	Bond Future	5443	6	5443	6	0.00
08/04/2021	2032 On 03-February-22	10.42	Put	Bond Future	5474	6	5474	6	0.00
08/04/2021	2032 On 03-February-22	10.45	Put	Bond Future	5382	6	5382	6	198.00
08/04/2021	2032 On 03-February-22	10.66	Put	Bond Future	4770	5	4770	5	97.00
08/04/2021	2032 On 03-February-22	9.81	Put	Bond Future	7674	8	7674	8	198.00
08/04/2021	2032 On 03-February-22	8.91	Put	Bond Future	12007	13	12007	13	0.00
08/04/2021	2032 On 03-February-22	10.44	Put	Bond Future	5413	6	5413	6	0.00
08/04/2021	2032 On 03-February-22	10.14	Put	Bond Future	6398	7	6398	7	97.00
08/04/2021	2032 On 03-February-22	9.14	Put	Bond Future	10796	11	10796	11	0.00
08/04/2021	2033 On 06-May-21			Bond Future	102.39	102.3808	102.3927	102.3808	10,050.00
08/04/2021	2033 On 05-August-21			Bond Future	103.49	103.4825	103.4940	103.4825	0.00
08/04/2021	2033 On 04-November-21			Bond Future	103.44	103.4257	103.4369	103.4257	0.00
08/04/2021	2033 On 03-February-22			Bond Future	104.62	104.6075	104.6187	104.6075	0.00
08/04/2021	2037 On 06-May-21			Bond Future	10.92	83.3548	10.9180	83.3548	128,524.00
08/04/2021	2037 On 06-May-21	12.44	Call	Bond Future	9036	8	9036	8	0.00
08/04/2021	2037 On 06-May-21	12.43	Call	Bond Future	8984	8	8984	8	0.00
08/04/2021	2037 On 06-May-21	12.42	Call	Bond Future	8933	8	8933	8	0.00
08/04/2021	2037 On 06-May-21	12.44	Put	Bond Future	92	0	92	0	0.00
08/04/2021	2037 On 06-May-21	12.42	Put	Bond Future	97	0	97	0	0.00
08/04/2021	2037 On 06-May-21	12.43	Put	Bond Future	95	0	95	0	0.00
08/04/2021	2037 On 05-August-21			Bond Future	11.14	79.9756	11.1419	79.9756	0.00
08/04/2021	2037 On 05-August-21	12.26	Call	Bond Future	8066	7	8066	7	0.00
08/04/2021	2037 On 05-August-21	12.27	Call	Bond Future	8109	7	8109	7	0.00
08/04/2021	2037 On 05-August-21	12.28	Call	Bond Future	8151	7	8151	7	0.00
08/04/2021	2037 On 05-August-21	12.26	Put	Bond Future	1545	2	1545	2	0.00
08/04/2021	2037 On 05-August-21	12.27	Put	Bond Future	1533	2	1533	2	0.00
08/04/2021	2037 On 05-August-21	12.28	Put	Bond Future	1521	2	1521	2	0.00

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08/04/2021	2037 On 04-November-21			Bond Future	11.35	80.8577	11.3517	80.8577	0.00
08/04/2021	2037 On 04-November-21	12.82	Call	Bond Future	10175	9	10175	9	0.00
08/04/2021	2037 On 04-November-21	12.81	Call	Bond Future	10138	9	10138	9	0.00
08/04/2021	2037 On 04-November-21	12.30	Call	Bond Future	8153	7	8153	7	0.00
08/04/2021	2037 On 04-November-21	11.49	Call	Bond Future	5311	5	5311	5	600.00
08/04/2021	2037 On 04-November-21	12.83	Call	Bond Future	10211	9	10211	9	0.00
08/04/2021	2037 On 04-November-21	12.82	Put	Bond Future	1999	2	1999	2	0.00
08/04/2021	2037 On 04-November-21	12.30	Put	Bond Future	2719	3	2719	3	600.00
08/04/2021	2037 On 04-November-21	11.49	Put	Bond Future	4481	5	4481	5	0.00
08/04/2021	2037 On 04-November-21	12.81	Put	Bond Future	2014	2	2014	2	0.00
08/04/2021	2037 On 04-November-21	12.83	Put	Bond Future	1984	2	1984	2	0.00
08/04/2021	2037 On 03-February-22			Bond Future	11.58	77.5089	11.5784	77.5089	0.00
08/04/2021	2037 On 03-February-22	11.47	Call	Bond Future	4749	4	4749	4	0.00
08/04/2021	2037 On 03-February-22	11.46	Call	Bond Future	4720	4	4720	4	0.00
08/04/2021	2037 On 03-February-22	11.45	Call	Bond Future	4691	4	4691	4	0.00
08/04/2021	2037 On 03-February-22	11.47	Put	Bond Future	5389	6	5389	6	0.00
08/04/2021	2037 On 03-February-22	11.45	Put	Bond Future	5449	6	5449	6	0.00
08/04/2021	2037 On 03-February-22	11.46	Put	Bond Future	5419	6	5419	6	0.00
08/04/2021	2038 On 06-May-21			Bond Future	115.73	115.7125	115.7266	115.7125	8,039.00
08/04/2021	2038 On 05-August-21			Bond Future	115.25	115.2409	115.2546	115.2409	0.00
08/04/2021	2038 On 04-November-21			Bond Future	116.55	116.5379	116.5514	116.5379	0.00
08/04/2021	2038 On 03-February-22			Bond Future	116.14	116.1224	116.1357	116.1224	0.00
08/04/2021	2040 On 06-May-21			Bond Future	11.03	85.5635	11.0263	85.5635	84,899.00
08/04/2021	2040 On 06-May-21	12.43	Call	Bond Future	8923	8	8923	8	0.00
08/04/2021	2040 On 06-May-21	12.42	Call	Bond Future	8869	8	8869	8	0.00
08/04/2021	2040 On 06-May-21	13.38	Call	Bond Future	13938	13	13938	13	0.00
08/04/2021	2040 On 06-May-21	12.44	Call	Bond Future	8977	8	8977	8	0.00
08/04/2021	2040 On 06-May-21	10.83	Call	Bond Future	1445	1	1445	1	300.00
08/04/2021	2040 On 06-May-21	11.58	Call	Bond Future	4424	4	4424	4	300.00
08/04/2021	2040 On 06-May-21	11.58	Put	Bond Future	764	1	764	1	0.00
08/04/2021	2040 On 06-May-21	12.44	Put	Bond Future	121	0	121	0	0.00
08/04/2021	2040 On 06-May-21	10.83	Put	Bond Future	2807	3	2807	3	0.00
08/04/2021	2040 On 06-May-21	13.38	Put	Bond Future	7	0	7	0	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2021	2040 On 06-May-21	12.42	Put	Bond Future	127	0	127	0	0.00
08/04/2021	2040 On 06-May-21	12.43	Put	Bond Future	124	0	124	0	0.00
08/04/2021	2040 On 05-August-21			Bond Future	11.24	81.9573	11.2448	81.9573	0.00
08/04/2021	2040 On 05-August-21	11.55	Call	Bond Future	5133	5	5133	5	900.00
08/04/2021	2040 On 05-August-21	14.80	Call	Bond Future	19169	18	19169	18	0.00
08/04/2021	2040 On 05-August-21	12.49	Call	Bond Future	9120	8	9120	8	0.00
08/04/2021	2040 On 05-August-21	11.05	Call	Bond Future	3393	3	3393	3	900.00
08/04/2021	2040 On 05-August-21	12.48	Call	Bond Future	9074	8	9074	8	0.00
08/04/2021	2040 On 05-August-21	12.47	Call	Bond Future	9029	8	9029	8	0.00
08/04/2021	2040 On 05-August-21	12.49	Put	Bond Future	1474	2	1474	2	0.00
08/04/2021	2040 On 05-August-21	11.05	Put	Bond Future	4702	5	4702	5	0.00
08/04/2021	2040 On 05-August-21	12.47	Put	Bond Future	1497	2	1497	2	0.00
08/04/2021	2040 On 05-August-21	14.80	Put	Bond Future	98	0	98	0	900.00
08/04/2021	2040 On 05-August-21	12.48	Put	Bond Future	1486	2	1486	2	0.00
08/04/2021	2040 On 05-August-21	11.55	Put	Bond Future	3146	4	3146	4	0.00
08/04/2021	2040 On 04-November-21			Bond Future	11.45	82.8613	11.4490	82.8613	0.00
08/04/2021	2040 On 04-November-21	12.91	Call	Bond Future	10703	10	10703	10	0.00
08/04/2021	2040 On 04-November-21	12.90	Call	Bond Future	10664	10	10664	10	0.00
08/04/2021	2040 On 04-November-21	12.89	Call	Bond Future	10626	10	10626	10	0.00
08/04/2021	2040 On 04-November-21	12.89	Put	Bond Future	2119	2	2119	2	0.00
08/04/2021	2040 On 04-November-21	12.90	Put	Bond Future	2104	2	2104	2	0.00
08/04/2021	2040 On 04-November-21	12.91	Put	Bond Future	2088	2	2088	2	0.00
08/04/2021	2040 On 03-February-22			Bond Future	11.67	79.2847	11.6695	79.2847	0.00
08/04/2021	2040 On 03-February-22	11.58	Call	Bond Future	5083	5	5083	5	0.00
08/04/2021	2040 On 03-February-22	11.57	Call	Bond Future	5052	5	5052	5	0.00
08/04/2021	2040 On 03-February-22	11.59	Call	Bond Future	5115	5	5115	5	0.00
08/04/2021	2040 On 03-February-22	11.57	Put	Bond Future	5679	6	5679	6	0.00
08/04/2021	2040 On 03-February-22	11.58	Put	Bond Future	5647	6	5647	6	0.00
08/04/2021	2040 On 03-February-22	11.59	Put	Bond Future	5615	6	5615	6	0.00
08/04/2021	2044 On 06-May-21			Bond Future	11.07	82.1622	11.0736	82.1622	61,848.00
08/04/2021	2044 On 06-May-21	12.45	Call	Bond Future	8776	8	8776	8	0.00
08/04/2021	2044 On 06-May-21	10.70	Call	Bond Future	958	1	958	1	3,100.00
08/04/2021	2044 On 06-May-21	11.90	Call	Bond Future	5815	5	5815	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2021	2044 On 06-May-21	11.35	Call	Bond Future	3147	3	3147	3	3,100.00
08/04/2021	2044 On 06-May-21	12.43	Call	Bond Future	8668	8	8668	8	0.00
08/04/2021	2044 On 06-May-21	11.40	Call	Bond Future	3365	3	3365	3	0.00
08/04/2021	2044 On 06-May-21	11.10	Call	Bond Future	2151	2	2151	2	0.00
08/04/2021	2044 On 06-May-21	12.50	Call	Bond Future	9046	8	9046	8	0.00
08/04/2021	2044 On 06-May-21	11.79	Call	Bond Future	5242	4	5242	4	0.00
08/04/2021	2044 On 06-May-21	12.44	Call	Bond Future	8722	8	8722	8	0.00
08/04/2021	2044 On 06-May-21	12.44	Put	Bond Future	138	0	138	0	0.00
08/04/2021	2044 On 06-May-21	11.79	Put	Bond Future	536	1	536	1	3,100.00
08/04/2021	2044 On 06-May-21	12.50	Put	Bond Future	121	0	121	0	3,100.00
08/04/2021	2044 On 06-May-21	11.40	Put	Bond Future	1162	2	1162	2	3,100.00
08/04/2021	2044 On 06-May-21	12.43	Put	Bond Future	141	0	141	0	0.00
08/04/2021	2044 On 06-May-21	11.90	Put	Bond Future	428	1	428	1	0.00
08/04/2021	2044 On 06-May-21	11.35	Put	Bond Future	1275	2	1275	2	0.00
08/04/2021	2044 On 06-May-21	11.10	Put	Bond Future	1969	3	1969	3	3,100.00
08/04/2021	2044 On 06-May-21	12.45	Put	Bond Future	135	0	135	0	0.00
08/04/2021	2044 On 06-May-21	10.70	Put	Bond Future	3612	4	3612	4	0.00
08/04/2021	2044 On 05-August-21			Bond Future	11.28	78.6453	11.2831	78.6453	0.00
08/04/2021	2044 On 05-August-21	12.60	Call	Bond Future	9446	9	9446	9	0.00
08/04/2021	2044 On 05-August-21	12.59	Call	Bond Future	9404	9	9404	9	0.00
08/04/2021	2044 On 05-August-21	12.61	Call	Bond Future	9488	9	9488	9	0.00
08/04/2021	2044 On 05-August-21	12.61	Put	Bond Future	1382	2	1382	2	0.00
08/04/2021	2044 On 05-August-21	12.60	Put	Bond Future	1396	2	1396	2	0.00
08/04/2021	2044 On 05-August-21	12.59	Put	Bond Future	1410	2	1410	2	0.00
08/04/2021	2044 On 04-November-21			Bond Future	11.48	79.5128	11.4786	79.5128	0.00
08/04/2021	2044 On 04-November-21	12.90	Call	Bond Future	10568	10	10568	10	0.00
08/04/2021	2044 On 04-November-21	12.89	Call	Bond Future	10530	10	10530	10	0.00
08/04/2021	2044 On 04-November-21	12.91	Call	Bond Future	10606	10	10606	10	0.00
08/04/2021	2044 On 04-November-21	12.91	Put	Bond Future	2159	2	2159	2	0.00
08/04/2021	2044 On 04-November-21	12.89	Put	Bond Future	2190	2	2190	2	0.00
08/04/2021	2044 On 04-November-21	12.90	Put	Bond Future	2175	2	2175	2	0.00
08/04/2021	2044 On 03-February-22			Bond Future	11.69	76.0238	11.6895	76.0238	0.00
08/04/2021	2044 On 03-February-22	11.61	Call	Bond Future	5153	5	5153	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2021	2044 On 03-February-22	11.59	Call	Bond Future	5090	5	5090	5	0.00
08/04/2021	2044 On 03-February-22	11.60	Call	Bond Future	5122	5	5122	5	0.00
08/04/2021	2044 On 03-February-22	11.60	Put	Bond Future	5689	6	5689	6	0.00
08/04/2021	2044 On 03-February-22	11.59	Put	Bond Future	5722	6	5722	6	0.00
08/04/2021	2044 On 03-February-22	11.61	Put	Bond Future	5657	6	5657	6	0.00
08/04/2021	2046 On 06-May-21			Bond Future	104.00	103.9856	103.9982	103.9856	15,133.00
08/04/2021	2046 On 05-August-21			Bond Future	105.12	105.1047	105.1168	105.1047	0.00
08/04/2021	2046 On 04-November-21			Bond Future	104.50	104.4850	104.4968	104.4850	0.00
08/04/2021	2046 On 03-February-22			Bond Future	105.69	105.6791	105.6910	105.6791	0.00
08/04/2021	2050 On 06-May-21			Bond Future	106.77	106.6544	106.7665	106.6544	11,044.00
08/04/2021	2050 On 05-August-21			Bond Future	105.99	105.8800	105.9927	105.8800	0.00
08/04/2021	2050 On 04-November-21			Bond Future	107.19	107.0716	107.1853	107.0716	0.00
08/04/2021	2050 On 03-February-22			Bond Future	106.47	106.3531	106.4679	106.3531	0.00
08/04/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2021	AL37 On 06-May-21			Index Future	780.54	780.6340	780.5430	780.6340	0.00
08/04/2021	AL37 On 05-August-21			Index Future	788.66	788.7510	788.6560	788.7510	0.00
08/04/2021	AL37 On 04-November-21			Index Future	797.42	797.5230	797.4240	797.5230	0.00
08/04/2021	AL37 On 03-February-22			Index Future	806.35	806.4460	806.3450	806.4460	0.00
08/04/2021	AL7T On 06-May-21			Index Future	866.53	861.6830	866.5300	861.6830	0.00
08/04/2021	AL7T On 05-August-21			Index Future	875.54	870.6430	875.5360	870.6430	0.00
08/04/2021	AL7T On 04-November-21			Index Future	885.27	880.3270	885.2710	880.3270	0.00
08/04/2021	AL7T On 03-February-22			Index Future	895.17	890.1760	895.1740	890.1760	0.00
08/04/2021	ALBI On 06-May-21			Index Future	764.25	758.9590	764.2460	758.9590	299.00
08/04/2021	ALBI On 05-August-21			Index Future	772.19	766.8510	772.1900	766.8510	0.00
08/04/2021	ALBI On 04-November-21			Index Future	780.78	775.3800	780.7750	775.3800	0.00
08/04/2021	ALBI On 03-February-22			Index Future	789.51	784.0550	789.5100	784.0550	0.00
08/04/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2021	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
08/04/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/04/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2021	ES33 On 06-May-21			Bond Future	11.60	73.8681	11.5979	73.8681	350.00
08/04/2021	ES33 On 05-August-21			Bond Future	11.86	74.6630	11.8577	74.6630	0.00
08/04/2021	ES33 On 04-November-21			Bond Future	12.12	71.7280	12.1172	71.7280	0.00
08/04/2021	ES33 On 03-February-22			Bond Future	12.40	72.5482	12.3974	72.5482	0.00
08/04/2021	ES42 On 06-May-21			Bond Future	12.03	72.6570	12.0349	72.6570	4,779.00
08/04/2021	ES42 On 05-August-21			Bond Future	12.28	73.4391	12.2779	73.4391	0.00
08/04/2021	ES42 On 04-November-21			Bond Future	12.52	70.0077	12.5223	70.0077	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
08/04/2021	ES42 On 03-February-22			Bond Future	12.78	70.8085	12.7773	70.8085	0.00
08/04/2021	GOVI On 06-May-21			GOVI	755.05	749.9490	755.0500	749.9490	988.00
08/04/2021	GOVI On 06-May-21	678.69	Call	GOVI	763600	71	763600	71	0.00
08/04/2021	GOVI On 06-May-21	678.68	Call	GOVI	763700	71	763700	71	0.00
08/04/2021	GOVI On 06-May-21	678.67	Call	GOVI	763800	71	763800	71	0.00
08/04/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
08/04/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
08/04/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
08/04/2021	GOVI On 05-August-21			GOVI	762.90	757.7470	762.8980	757.7470	0.00
08/04/2021	GOVI On 05-August-21	719.15	Call	GOVI	437480	39	437480	39	0.00
08/04/2021	GOVI On 05-August-21	719.14	Call	GOVI	437580	39	437580	39	0.00
08/04/2021	GOVI On 05-August-21	719.13	Call	GOVI	437680	39	437680	39	0.00
08/04/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
08/04/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
08/04/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
08/04/2021	GOVI On 04-November-21			GOVI	771.38	766.1740	771.3800	766.1740	0.00
08/04/2021	GOVI On 04-November-21	728.42	Call	GOVI	429600	38	429600	38	0.00
08/04/2021	GOVI On 04-November-21	728.41	Call	GOVI	429700	38	429700	38	0.00
08/04/2021	GOVI On 04-November-21	728.40	Call	GOVI	429800	38	429800	38	0.00
08/04/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
08/04/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
08/04/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
08/04/2021	GOVI On 03-February-22			GOVI	780.01	774.7460	780.0090	774.7460	0.00
08/04/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
08/04/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
08/04/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
08/04/2021	GOVI On 03-February-22	792.76	Put	GOVI	127510	18	127510	18	0.00
08/04/2021	GOVI On 03-February-22	792.74	Put	GOVI	127310	18	127310	18	0.00
08/04/2021	GOVI On 03-February-22	792.75	Put	GOVI	127410	18	127410	18	0.00
08/04/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/04/2021	IGOV On 06-May-21			Index Future	280.51	280.4350	280.5070	280.4350	897.00
08/04/2021	IGOV On 05-August-21			Index Future	283.49	283.4200	283.4920	283.4200	0.00
08/04/2021	IGOV On 04-November-21			Index Future	286.71	286.6410	286.7130	286.6410	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
08/04/2021	IGOV On 03-February-22			Index Future	289.99	289.9160	289.9880	289.9160	0.00
08/04/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
08/04/2021	IS05 On 21-September-21			Interest Rate Swap	89.43	89.4300	89.4300	89.4300	0.00
08/04/2021	IS05 On 21-December-21			Interest Rate Swap	90.74	90.7400	90.7400	90.7400	51.00
08/04/2021	IS05 On 15-March-22			Interest Rate Swap	90.21	90.2100	90.2100	90.2100	0.00
08/04/2021	IS05 On 21-June-22			Interest Rate Swap	90.41	90.4200	90.4100	90.4200	0.00
08/04/2021	IS05 On 20-September-22			Interest Rate Swap	93.63	93.6500	93.6300	93.6500	0.00
08/04/2021	IS05 On 20-December-22			Interest Rate Swap	94.23	94.2600	94.2300	94.2600	0.00
08/04/2021	IS05 On 22-March-23			Interest Rate Swap	86.73	86.7600	86.7300	86.7600	0.00
08/04/2021	IS05 On 20-June-23			Interest Rate Swap	92.35	92.4000	92.3500	92.4000	0.00
08/04/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
08/04/2021	IS10 On 17-December-25			Interest Rate Swap	81.02	81.2100	81.0200	81.2100	0.00
08/04/2021	IS10 On 16-March-26			Interest Rate Swap	77.66	77.8600	77.6600	77.8600	0.00
08/04/2021	IS10 On 15-June-26			Interest Rate Swap	76.18	76.4000	76.1800	76.4000	0.00
08/04/2021	IS10 On 21-September-26			Interest Rate Swap	78.32	78.5600	78.3200	78.5600	0.00
08/04/2021	IS10 On 21-December-26			Interest Rate Swap	82.44	82.6900	82.4400	82.6900	0.00
08/04/2021	IS10 On 15-March-27			Interest Rate Swap	81.04	81.3100	81.0400	81.3100	0.00
08/04/2021	IS10 On 21-June-27			Interest Rate Swap	83.21	83.4900	83.2100	83.4900	0.00
08/04/2021	IS10 On 20-September-27			Interest Rate Swap	89.09	89.3900	89.0900	89.3900	0.00
08/04/2021	IS10 On 20-December-27			Interest Rate Swap	89.58	89.9000	89.5800	89.9000	0.00
08/04/2021	IS10 On 22-March-28			Interest Rate Swap	82.71	83.0500	82.7100	83.0500	0.00
08/04/2021	IS10 On 20-June-28			Interest Rate Swap	90.59	90.9300	90.5900	90.9300	0.00
08/04/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/04/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/04/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.68	96.3150	3.6750	96.3150	0.00
08/04/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.70	96.2900	3.7000	96.2900	0.00
08/04/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.75	96.2550	3.7450	96.2550	0.00
08/04/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.77	96.2200	3.7700	96.2200	0.00
08/04/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.84	96.1600	3.8400	96.1600	0.00
08/04/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.88	96.1250	3.8750	96.1250	30,000.00
08/04/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.14	95.8600	4.1400	95.8600	0.00
08/04/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.25	95.7450	4.2500	95.7450	0.00
08/04/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.70	95.3000	4.7000	95.3000	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
08/04/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.82	95.1800	4.8200	95.1800	0.00
08/04/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.22	94.7900	5.2150	94.7900	0.00
08/04/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.31	94.6800	5.3100	94.6800	0.00
08/04/2021	R023 On 06-May-21			Bond Future	5.19	105.7977	5.1924	105.7977	40,196.00
08/04/2021	R023 On 06-May-21	7.57	Call	Bond Future	4058	4	4058	4	0.00
08/04/2021	R023 On 06-May-21	7.56	Call	Bond Future	4042	4	4042	4	0.00
08/04/2021	R023 On 06-May-21	7.58	Call	Bond Future	4075	4	4075	4	0.00
08/04/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
08/04/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
08/04/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
08/04/2021	R023 On 05-August-21			Bond Future	5.36	106.9097	5.3600	106.9097	0.00
08/04/2021	R023 On 05-August-21	5.31	Call	Bond Future	438	0	438	0	0.00
08/04/2021	R023 On 05-August-21	5.30	Call	Bond Future	429	0	429	0	0.00
08/04/2021	R023 On 05-August-21	5.29	Call	Bond Future	421	0	421	0	0.00
08/04/2021	R023 On 05-August-21	5.29	Put	Bond Future	527	1	527	1	0.00
08/04/2021	R023 On 05-August-21	5.30	Put	Bond Future	520	1	520	1	0.00
08/04/2021	R023 On 05-August-21	5.31	Put	Bond Future	513	1	513	1	0.00
08/04/2021	R023 On 04-November-21			Bond Future	5.54	104.1798	5.5373	104.1798	0.00
08/04/2021	R023 On 04-November-21	4.92	Call	Bond Future	213	0	213	0	0.00
08/04/2021	R023 On 04-November-21	4.90	Call	Bond Future	200	0	200	0	0.00
08/04/2021	R023 On 04-November-21	4.91	Call	Bond Future	207	0	207	0	0.00
08/04/2021	R023 On 04-November-21	4.91	Put	Bond Future	1008	1	1008	1	0.00
08/04/2021	R023 On 04-November-21	4.90	Put	Bond Future	1014	1	1014	1	0.00
08/04/2021	R023 On 04-November-21	4.92	Put	Bond Future	1002	1	1002	1	0.00
08/04/2021	R023 On 03-February-22			Bond Future	5.80	105.3460	5.8045	105.3460	0.00
08/04/2021	R023 On 03-February-22	5.07	Call	Bond Future	253	0	253	0	0.00
08/04/2021	R023 On 03-February-22	5.06	Call	Bond Future	249	0	249	0	0.00
08/04/2021	R023 On 03-February-22	5.08	Call	Bond Future	257	0	257	0	0.00
08/04/2021	R023 On 03-February-22	5.08	Put	Bond Future	1003	1	1003	1	0.00
08/04/2021	R023 On 03-February-22	5.06	Put	Bond Future	1016	1	1016	1	0.00
08/04/2021	R023 On 03-February-22	5.07	Put	Bond Future	1010	1	1010	1	0.00
08/04/2021	R035 On 06-May-21			Bond Future	10.71	87.7941	10.7073	87.7941	98,611.00
08/04/2021	R035 On 06-May-21	12.36	Call	Bond Future	9812	9	9812	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2021	R035 On 06-May-21	12.35	Call	Bond Future	9760	9	9760	9	0.00
08/04/2021	R035 On 06-May-21	11.05	Call	Bond Future	3236	3	3236	3	0.00
08/04/2021	R035 On 06-May-21	10.40	Call	Bond Future	1084	1	1084	1	600.00
08/04/2021	R035 On 06-May-21	11.15	Call	Bond Future	3667	3	3667	3	600.00
08/04/2021	R035 On 06-May-21	12.91	Call	Bond Future	12654	12	12654	12	0.00
08/04/2021	R035 On 06-May-21	11.32	Call	Bond Future	4449	4	4449	4	0.00
08/04/2021	R035 On 06-May-21	10.81	Call	Bond Future	2302	2	2302	2	1,650.00
08/04/2021	R035 On 06-May-21	12.02	Call	Bond Future	8030	7	8030	7	0.00
08/04/2021	R035 On 06-May-21	12.37	Call	Bond Future	9865	9	9865	9	0.00
08/04/2021	R035 On 06-May-21	10.55	Call	Bond Future	1470	1	1470	1	0.00
08/04/2021	R035 On 06-May-21	10.05	Call	Bond Future	460	0	460	0	500.00
08/04/2021	R035 On 06-May-21	11.55	Call	Bond Future	5583	5	5583	5	0.00
08/04/2021	R035 On 06-May-21	12.77	Call	Bond Future	11941	11	11941	11	0.00
08/04/2021	R035 On 06-May-21	10.24	Call	Bond Future	751	1	751	1	223.00
08/04/2021	R035 On 06-May-21	12.77	Put	Bond Future	15	0	15	0	1,650.00
08/04/2021	R035 On 06-May-21	10.24	Put	Bond Future	3838	5	3838	5	0.00
08/04/2021	R035 On 06-May-21	11.55	Put	Bond Future	393	1	393	1	1,650.00
08/04/2021	R035 On 06-May-21	10.40	Put	Bond Future	3096	4	3096	4	0.00
08/04/2021	R035 On 06-May-21	12.91	Put	Bond Future	9	0	9	0	600.00
08/04/2021	R035 On 06-May-21	10.55	Put	Bond Future	2492	3	2492	3	500.00
08/04/2021	R035 On 06-May-21	10.05	Put	Bond Future	4848	6	4848	6	0.00
08/04/2021	R035 On 06-May-21	12.35	Put	Bond Future	56	0	56	0	0.00
08/04/2021	R035 On 06-May-21	12.36	Put	Bond Future	55	0	55	0	0.00
08/04/2021	R035 On 06-May-21	12.02	Put	Bond Future	142	0	142	0	223.00
08/04/2021	R035 On 06-May-21	11.32	Put	Bond Future	630	1	630	1	223.00
08/04/2021	R035 On 06-May-21	10.81	Put	Bond Future	1644	2	1644	2	0.00
08/04/2021	R035 On 06-May-21	11.15	Put	Bond Future	882	1	882	1	0.00
08/04/2021	R035 On 06-May-21	11.05	Put	Bond Future	1068	1	1068	1	500.00
08/04/2021	R035 On 06-May-21	12.37	Put	Bond Future	53	0	53	0	0.00
08/04/2021	R035 On 05-August-21			Bond Future	10.93	88.7168	10.9305	88.7168	0.00
08/04/2021	R035 On 05-August-21	10.77	Call	Bond Future	3281	3	3281	3	0.00
08/04/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
08/04/2021	R035 On 05-August-21	10.02	Call	Bond Future	1480	1	1480	1	100.00

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08/04/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
08/04/2021	R035 On 05-August-21	11.37	Call	Bond Future	5306	5	5306	5	0.00
08/04/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
08/04/2021	R035 On 05-August-21	5.31	Put	Bond Future	48508	49	48508	49	0.00
08/04/2021	R035 On 05-August-21	11.37	Put	Bond Future	2624	3	2624	3	100.00
08/04/2021	R035 On 05-August-21	5.30	Put	Bond Future	48625	49	48625	49	0.00
08/04/2021	R035 On 05-August-21	5.29	Put	Bond Future	48741	50	48741	50	0.00
08/04/2021	R035 On 05-August-21	10.77	Put	Bond Future	4292	5	4292	5	100.00
08/04/2021	R035 On 05-August-21	10.02	Put	Bond Future	7451	8	7451	8	0.00
08/04/2021	R035 On 04-November-21			Bond Future	11.15	85.2196	11.1509	85.2196	0.00
08/04/2021	R035 On 04-November-21	13.82	Call	Bond Future	14863	14	14863	14	0.00
08/04/2021	R035 On 04-November-21	11.75	Call	Bond Future	6807	6	6807	6	0.00
08/04/2021	R035 On 04-November-21	10.23	Call	Bond Future	2409	2	2409	2	782.00
08/04/2021	R035 On 04-November-21	12.52	Call	Bond Future	9804	9	9804	9	0.00
08/04/2021	R035 On 04-November-21	12.51	Call	Bond Future	9767	9	9767	9	0.00
08/04/2021	R035 On 04-November-21	10.12	Call	Bond Future	2203	2	2203	2	400.00
08/04/2021	R035 On 04-November-21	10.62	Call	Bond Future	3273	3	3273	3	400.00
08/04/2021	R035 On 04-November-21	12.53	Call	Bond Future	9841	9	9841	9	0.00
08/04/2021	R035 On 04-November-21	11.08	Call	Bond Future	4579	4	4579	4	0.00
08/04/2021	R035 On 04-November-21	11.08	Put	Bond Future	5010	5	5010	5	782.00
08/04/2021	R035 On 04-November-21	10.23	Put	Bond Future	8271	9	8271	9	0.00
08/04/2021	R035 On 04-November-21	12.53	Put	Bond Future	2049	2	2049	2	0.00
08/04/2021	R035 On 04-November-21	11.75	Put	Bond Future	3286	4	3286	4	782.00
08/04/2021	R035 On 04-November-21	10.62	Put	Bond Future	6582	7	6582	7	0.00
08/04/2021	R035 On 04-November-21	10.12	Put	Bond Future	8804	9	8804	9	0.00
08/04/2021	R035 On 04-November-21	12.51	Put	Bond Future	2081	2	2081	2	0.00
08/04/2021	R035 On 04-November-21	12.52	Put	Bond Future	2065	2	2065	2	0.00
08/04/2021	R035 On 04-November-21	13.82	Put	Bond Future	713	1	713	1	400.00
08/04/2021	R035 On 03-February-22			Bond Future	11.39	86.1738	11.3891	86.1738	0.00
08/04/2021	R035 On 03-February-22	9.70	Call	Bond Future	1433	1	1433	1	683.00
08/04/2021	R035 On 03-February-22	11.24	Call	Bond Future	4554	4	4554	4	0.00
08/04/2021	R035 On 03-February-22	11.39	Call	Bond Future	4998	5	4998	5	0.00
08/04/2021	R035 On 03-February-22	10.65	Call	Bond Future	3029	3	3029	3	0.00

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08/04/2021	R035 On 03-February-22	11.23	Call	Bond Future	4525	4	4525	4	0.00
08/04/2021	R035 On 03-February-22	11.22	Call	Bond Future	4496	4	4496	4	0.00
08/04/2021	R035 On 03-February-22	11.22	Put	Bond Future	5498	6	5498	6	0.00
08/04/2021	R035 On 03-February-22	11.23	Put	Bond Future	5467	6	5467	6	0.00
08/04/2021	R035 On 03-February-22	11.39	Put	Bond Future	4993	5	4993	5	683.00
08/04/2021	R035 On 03-February-22	11.24	Put	Bond Future	5437	6	5437	6	0.00
08/04/2021	R035 On 03-February-22	10.65	Put	Bond Future	7540	8	7540	8	683.00
08/04/2021	R035 On 03-February-22	9.70	Put	Bond Future	12276	13	12276	13	0.00
08/04/2021	R186 On 06-May-21			Bond Future	7.44	117.9136	7.4369	117.9136	107,199.00
08/04/2021	R186 On 06-May-21	10.78	Call	Bond Future	15013	15	15013	15	0.00
08/04/2021	R186 On 06-May-21	7.30	Call	Bond Future	865	1	865	1	0.00
08/04/2021	R186 On 06-May-21	10.77	Call	Bond Future	14972	15	14972	15	0.00
08/04/2021	R186 On 06-May-21	10.76	Call	Bond Future	14931	15	14931	15	0.00
08/04/2021	R186 On 06-May-21	7.60	Call	Bond Future	1617	2	1617	2	5,000.00
08/04/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
08/04/2021	R186 On 06-May-21	7.60	Put	Bond Future	820	1	820	1	5,000.00
08/04/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
08/04/2021	R186 On 06-May-21	7.30	Put	Bond Future	1539	2	1539	2	15,177.00
08/04/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
08/04/2021	R186 On 05-August-21			Bond Future	7.63	113.8727	7.6347	113.8727	0.00
08/04/2021	R186 On 05-August-21	8.63	Call	Bond Future	5242	5	5242	5	0.00
08/04/2021	R186 On 05-August-21	8.62	Call	Bond Future	5206	5	5206	5	0.00
08/04/2021	R186 On 05-August-21	8.61	Call	Bond Future	5170	5	5170	5	0.00
08/04/2021	R186 On 05-August-21	8.61	Put	Bond Future	734	1	734	1	0.00
08/04/2021	R186 On 05-August-21	8.62	Put	Bond Future	726	1	726	1	0.00
08/04/2021	R186 On 05-August-21	8.63	Put	Bond Future	717	1	717	1	0.00
08/04/2021	R186 On 04-November-21			Bond Future	7.83	115.1277	7.8284	115.1277	0.00
08/04/2021	R186 On 04-November-21	8.11	Call	Bond Future	3403	3	3403	3	0.00
08/04/2021	R186 On 04-November-21	8.09	Call	Bond Future	3352	3	3352	3	0.00
08/04/2021	R186 On 04-November-21	8.10	Call	Bond Future	3377	3	3377	3	0.00
08/04/2021	R186 On 04-November-21	8.10	Put	Bond Future	2181	2	2181	2	0.00
08/04/2021	R186 On 04-November-21	8.09	Put	Bond Future	2200	2	2200	2	0.00
08/04/2021	R186 On 04-November-21	8.11	Put	Bond Future	2163	2	2163	2	0.00

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08/04/2021	R186 On 03-February-22			Bond Future	8.04	111.1353	8.0448	111.1353	0.00
08/04/2021	R186 On 03-February-22	7.28	Call	Bond Future	1417	1	1417	1	0.00
08/04/2021	R186 On 03-February-22	7.29	Call	Bond Future	1431	1	1431	1	0.00
08/04/2021	R186 On 03-February-22	7.30	Call	Bond Future	1446	1	1446	1	0.00
08/04/2021	R186 On 03-February-22	7.30	Put	Bond Future	4631	5	4631	5	0.00
08/04/2021	R186 On 03-February-22	7.29	Put	Bond Future	4660	5	4660	5	0.00
08/04/2021	R186 On 03-February-22	7.28	Put	Bond Future	4689	5	4689	5	0.00
08/04/2021	R197 On 06-May-21			Bond Future	321.06	321.0410	321.0557	321.0410	2,993.00
08/04/2021	R197 On 05-August-21			Bond Future	316.53	316.5159	316.5293	316.5159	13.00
08/04/2021	R197 On 04-November-21			Bond Future	320.09	320.0778	320.0904	320.0778	0.00
08/04/2021	R197 On 03-February-22			Bond Future	315.67	315.6595	315.6717	315.6595	0.00
08/04/2021	R202 On 06-May-21			Bond Future	230.94	230.9127	230.9391	230.9127	9,281.00
08/04/2021	R202 On 05-August-21			Bond Future	229.18	229.1592	229.1848	229.1592	0.00
08/04/2021	R202 On 04-November-21			Bond Future	231.76	231.7377	231.7629	231.7377	0.00
08/04/2021	R202 On 03-February-22			Bond Future	230.12	230.0962	230.1212	230.0962	0.00
08/04/2021	R209 On 06-May-21			Bond Future	10.63	67.5307	10.6296	67.5307	26,085.00
08/04/2021	R209 On 06-May-21	12.24	Call	Bond Future	8279	8	8279	8	0.00
08/04/2021	R209 On 06-May-21	10.60	Call	Bond Future	1724	1	1724	1	0.00
08/04/2021	R209 On 06-May-21	10.25	Call	Bond Future	923	1	923	1	5,325.00
08/04/2021	R209 On 06-May-21	11.25	Call	Bond Future	3953	3	3953	3	0.00
08/04/2021	R209 On 06-May-21	11.60	Call	Bond Future	5434	5	5434	5	0.00
08/04/2021	R209 On 06-May-21	9.75	Call	Bond Future	297	0	297	0	4,050.00
08/04/2021	R209 On 06-May-21	11.00	Call	Bond Future	2998	3	2998	3	0.00
08/04/2021	R209 On 06-May-21	10.00	Call	Bond Future	542	0	542	0	0.00
08/04/2021	R209 On 06-May-21	12.25	Call	Bond Future	8323	8	8323	8	0.00
08/04/2021	R209 On 06-May-21	9.50	Call	Bond Future	150	0	150	0	2,150.00
08/04/2021	R209 On 06-May-21	10.35	Call	Bond Future	1120	1	1120	1	500.00
08/04/2021	R209 On 06-May-21	12.22	Call	Bond Future	8190	7	8190	7	0.00
08/04/2021	R209 On 06-May-21	12.23	Call	Bond Future	8234	8	8234	8	0.00
08/04/2021	R209 On 06-May-21	12.23	Put	Bond Future	73	0	73	0	0.00
08/04/2021	R209 On 06-May-21	12.22	Put	Bond Future	75	0	75	0	0.00
08/04/2021	R209 On 06-May-21	9.50	Put	Bond Future	6918	8	6918	8	0.00
08/04/2021	R209 On 06-May-21	9.75	Put	Bond Future	5487	6	5487	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
08/04/2021	R209 On 06-May-21	12.25	Put	Bond Future	69	0	69	0	8,350.00
08/04/2021	R209 On 06-May-21	11.00	Put	Bond Future	970	1	970	1	3,500.00
08/04/2021	R209 On 06-May-21	10.00	Put	Bond Future	4200	5	4200	5	0.00
08/04/2021	R209 On 06-May-21	11.60	Put	Bond Future	304	0	304	0	3,750.00
08/04/2021	R209 On 06-May-21	10.25	Put	Bond Future	3096	4	3096	4	0.00
08/04/2021	R209 On 06-May-21	11.25	Put	Bond Future	606	1	606	1	9,150.00
08/04/2021	R209 On 06-May-21	10.60	Put	Bond Future	1890	2	1890	2	5,250.00
08/04/2021	R209 On 06-May-21	12.24	Put	Bond Future	71	0	71	0	0.00
08/04/2021	R209 On 06-May-21	10.35	Put	Bond Future	2711	3	2711	3	0.00
08/04/2021	R209 On 05-August-21			Bond Future	10.83	68.2405	10.8262	68.2405	0.00
08/04/2021	R209 On 05-August-21	11.80	Call	Bond Future	6567	6	6567	6	0.00
08/04/2021	R209 On 05-August-21	11.79	Call	Bond Future	6531	6	6531	6	0.00
08/04/2021	R209 On 05-August-21	11.81	Call	Bond Future	6603	6	6603	6	0.00
08/04/2021	R209 On 05-August-21	11.81	Put	Bond Future	1539	2	1539	2	0.00
08/04/2021	R209 On 05-August-21	11.79	Put	Bond Future	1564	2	1564	2	0.00
08/04/2021	R209 On 05-August-21	11.80	Put	Bond Future	1551	2	1551	2	0.00
08/04/2021	R209 On 04-November-21			Bond Future	11.02	65.8521	11.0191	65.8521	2,255.00
08/04/2021	R209 On 04-November-21	9.50	Call	Bond Future	1418	1	1418	1	4,750.00
08/04/2021	R209 On 04-November-21	12.18	Call	Bond Future	7962	7	7962	7	0.00
08/04/2021	R209 On 04-November-21	10.50	Call	Bond Future	3103	3	3103	3	0.00
08/04/2021	R209 On 04-November-21	12.00	Call	Bond Future	7349	7	7349	7	0.00
08/04/2021	R209 On 04-November-21	12.19	Call	Bond Future	7996	7	7996	7	0.00
08/04/2021	R209 On 04-November-21	12.17	Call	Bond Future	7928	7	7928	7	0.00
08/04/2021	R209 On 04-November-21	12.19	Put	Bond Future	2178	2	2178	2	0.00
08/04/2021	R209 On 04-November-21	12.00	Put	Bond Future	2423	3	2423	3	6,500.00
08/04/2021	R209 On 04-November-21	12.18	Put	Bond Future	2190	2	2190	2	0.00
08/04/2021	R209 On 04-November-21	12.17	Put	Bond Future	2203	2	2203	2	0.00
08/04/2021	R209 On 04-November-21	10.50	Put	Bond Future	5944	6	5944	6	6,500.00
08/04/2021	R209 On 04-November-21	9.50	Put	Bond Future	10241	11	10241	11	0.00
08/04/2021	R209 On 03-February-22			Bond Future	11.22	66.5895	11.2227	66.5895	0.00
08/04/2021	R209 On 03-February-22	11.04	Call	Bond Future	4066	4	4066	4	0.00
08/04/2021	R209 On 03-February-22	11.02	Call	Bond Future	4016	4	4016	4	0.00
08/04/2021	R209 On 03-February-22	11.03	Call	Bond Future	4041	4	4041	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
08/04/2021	R209 On 03-February-22	11.03	Put	Bond Future	5049	5	5049	5	0.00
08/04/2021	R209 On 03-February-22	11.02	Put	Bond Future	5076	5	5076	5	0.00
08/04/2021	R209 On 03-February-22	11.04	Put	Bond Future	5021	5	5021	5	0.00
08/04/2021	R210 On 06-May-21			Bond Future	199.94	199.9228	199.9413	199.9228	1,487.00
08/04/2021	R210 On 05-August-21			Bond Future	202.09	202.0741	202.0919	202.0741	0.00
08/04/2021	R210 On 04-November-21			Bond Future	201.63	201.6154	201.6328	201.6154	0.00
08/04/2021	R210 On 03-February-22			Bond Future	203.94	203.9194	203.9367	203.9194	0.00
08/04/2021	R212 On 06-May-21			Bond Future	171.79	171.7852	171.7894	171.7852	3,405.00
08/04/2021	R212 On 05-August-21			Bond Future	171.31	171.3085	171.3120	171.3085	0.00
08/04/2021	R212 On 04-November-21			Bond Future	173.24	173.2365	173.2394	173.2365	0.00
08/04/2021	R213 On 06-May-21			Bond Future	9.74	83.8658	9.7442	83.8658	9,143.00
08/04/2021	R213 On 06-May-21	11.90	Call	Bond Future	10848	10	10848	10	0.00
08/04/2021	R213 On 06-May-21	11.89	Call	Bond Future	10802	10	10802	10	0.00
08/04/2021	R213 On 06-May-21	11.91	Call	Bond Future	10893	10	10893	10	0.00
08/04/2021	R213 On 06-May-21	11.91	Put	Bond Future	6	0	6	0	0.00
08/04/2021	R213 On 06-May-21	11.89	Put	Bond Future	6	0	6	0	0.00
08/04/2021	R213 On 06-May-21	11.90	Put	Bond Future	6	0	6	0	0.00
08/04/2021	R213 On 05-August-21			Bond Future	9.96	84.7473	9.9563	84.7473	0.00
08/04/2021	R213 On 05-August-21	10.78	Call	Bond Future	5759	5	5759	5	0.00
08/04/2021	R213 On 05-August-21	10.14	Call	Bond Future	3658	3	3658	3	0.00
08/04/2021	R213 On 05-August-21	10.86	Call	Bond Future	6053	6	6053	6	0.00
08/04/2021	R213 On 05-August-21	9.34	Call	Bond Future	1732	2	1732	2	0.00
08/04/2021	R213 On 05-August-21	10.85	Call	Bond Future	6016	6	6016	6	0.00
08/04/2021	R213 On 05-August-21	10.84	Call	Bond Future	5979	6	5979	6	0.00
08/04/2021	R213 On 05-August-21	10.84	Put	Bond Future	1432	2	1432	2	0.00
08/04/2021	R213 On 05-August-21	10.85	Put	Bond Future	1419	2	1419	2	0.00
08/04/2021	R213 On 05-August-21	10.14	Put	Bond Future	2684	3	2684	3	0.00
08/04/2021	R213 On 05-August-21	9.34	Put	Bond Future	5111	5	5111	5	0.00
08/04/2021	R213 On 05-August-21	10.86	Put	Bond Future	1407	2	1407	2	0.00
08/04/2021	R213 On 05-August-21	10.78	Put	Bond Future	1510	2	1510	2	0.00
08/04/2021	R213 On 04-November-21			Bond Future	10.17	82.1515	10.1668	82.1515	0.00
08/04/2021	R213 On 04-November-21	11.10	Call	Bond Future	6765	6	6765	6	0.00
08/04/2021	R213 On 04-November-21	11.09	Call	Bond Future	6730	6	6730	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
08/04/2021	R213 On 04-November-21	11.11	Call	Bond Future	6799	7	6799	7	0.00
08/04/2021	R213 On 04-November-21	11.09	Put	Bond Future	2126	2	2126	2	0.00
08/04/2021	R213 On 04-November-21	11.10	Put	Bond Future	2113	2	2113	2	0.00
08/04/2021	R213 On 04-November-21	11.11	Put	Bond Future	2099	2	2099	2	0.00
08/04/2021	R213 On 03-February-22			Bond Future	10.40	83.0713	10.3960	83.0713	0.00
08/04/2021	R213 On 03-February-22	10.25	Call	Bond Future	3714	4	3714	4	0.00
08/04/2021	R213 On 03-February-22	9.76	Call	Bond Future	2603	2	2603	2	0.00
08/04/2021	R213 On 03-February-22	10.15	Call	Bond Future	3470	3	3470	3	0.00
08/04/2021	R213 On 03-February-22	9.58	Call	Bond Future	2282	2	2282	2	0.00
08/04/2021	R213 On 03-February-22	9.97	Call	Bond Future	3054	3	3054	3	0.00
08/04/2021	R213 On 03-February-22	9.96	Call	Bond Future	3031	3	3031	3	0.00
08/04/2021	R213 On 03-February-22	8.63	Call	Bond Future	1030	1	1030	1	200.00
08/04/2021	R213 On 03-February-22	9.98	Call	Bond Future	3076	3	3076	3	0.00
08/04/2021	R213 On 03-February-22	8.80	Call	Bond Future	1204	1	1204	1	102.00
08/04/2021	R213 On 03-February-22	9.58	Put	Bond Future	6511	7	6511	7	200.00
08/04/2021	R213 On 03-February-22	8.63	Put	Bond Future	10551	11	10551	11	0.00
08/04/2021	R213 On 03-February-22	9.98	Put	Bond Future	5198	5	5198	5	0.00
08/04/2021	R213 On 03-February-22	8.80	Put	Bond Future	9748	10	9748	10	0.00
08/04/2021	R213 On 03-February-22	9.96	Put	Bond Future	5256	5	5256	5	0.00
08/04/2021	R213 On 03-February-22	9.97	Put	Bond Future	5227	5	5227	5	0.00
08/04/2021	R213 On 03-February-22	10.15	Put	Bond Future	4716	5	4716	5	200.00
08/04/2021	R213 On 03-February-22	9.76	Put	Bond Future	5876	6	5876	6	102.00
08/04/2021	R213 On 03-February-22	10.25	Put	Bond Future	4450	5	4450	5	102.00
08/04/2021	R214 On 06-May-21			Bond Future	10.95	64.7037	10.9483	64.7037	15,384.00
08/04/2021	R214 On 06-May-21	12.27	Call	Bond Future	7041	6	7041	6	0.00
08/04/2021	R214 On 06-May-21	12.26	Call	Bond Future	6998	6	6998	6	0.00
08/04/2021	R214 On 06-May-21	12.25	Call	Bond Future	6954	6	6954	6	0.00
08/04/2021	R214 On 06-May-21	12.25	Put	Bond Future	178	0	178	0	0.00
08/04/2021	R214 On 06-May-21	12.26	Put	Bond Future	174	0	174	0	0.00
08/04/2021	R214 On 06-May-21	12.27	Put	Bond Future	170	0	170	0	0.00
08/04/2021	R214 On 05-August-21			Bond Future	11.14	65.3838	11.1411	65.3838	0.00
08/04/2021	R214 On 05-August-21	12.02	Call	Bond Future	6363	6	6363	6	0.00
08/04/2021	R214 On 05-August-21	12.03	Call	Bond Future	6399	6	6399	6	0.00

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08/04/2021	R214 On 05-August-21	12.01	Call	Bond Future	6328	6	6328	6	0.00
08/04/2021	R214 On 05-August-21	12.03	Put	Bond Future	1768	2	1768	2	0.00
08/04/2021	R214 On 05-August-21	12.01	Put	Bond Future	1796	2	1796	2	0.00
08/04/2021	R214 On 05-August-21	12.02	Put	Bond Future	1782	2	1782	2	0.00
08/04/2021	R214 On 04-November-21			Bond Future	11.33	62.8269	11.3301	62.8269	0.00
08/04/2021	R214 On 04-November-21	12.48	Call	Bond Future	7996	7	7996	7	0.00
08/04/2021	R214 On 04-November-21	12.47	Call	Bond Future	7962	7	7962	7	0.00
08/04/2021	R214 On 04-November-21	12.46	Call	Bond Future	7929	7	7929	7	0.00
08/04/2021	R214 On 04-November-21	12.46	Put	Bond Future	2284	3	2284	3	0.00
08/04/2021	R214 On 04-November-21	12.48	Put	Bond Future	2258	3	2258	3	0.00
08/04/2021	R214 On 04-November-21	12.47	Put	Bond Future	2271	3	2271	3	0.00
08/04/2021	R214 On 03-February-22			Bond Future	11.53	63.5303	11.5326	63.5303	0.00
08/04/2021	R214 On 03-February-22	11.40	Call	Bond Future	4286	4	4286	4	0.00
08/04/2021	R214 On 03-February-22	11.39	Call	Bond Future	4260	4	4260	4	0.00
08/04/2021	R214 On 03-February-22	11.41	Call	Bond Future	4312	4	4312	4	0.00
08/04/2021	R214 On 03-February-22	11.39	Put	Bond Future	5014	5	5014	5	0.00
08/04/2021	R214 On 03-February-22	11.40	Put	Bond Future	4987	5	4987	5	0.00
08/04/2021	R214 On 03-February-22	11.41	Put	Bond Future	4960	5	4960	5	0.00
08/04/2021	R248 On 06-May-21			Bond Future	10.99	81.3474	10.9940	81.3474	135,329.00
08/04/2021	R248 On 06-May-21	12.35	Call	Bond Future	8865	8	8865	8	0.00
08/04/2021	R248 On 06-May-21	12.34	Call	Bond Future	8810	8	8810	8	0.00
08/04/2021	R248 On 06-May-21	10.90	Call	Bond Future	1765	1	1765	1	1,030.00
08/04/2021	R248 On 06-May-21	11.40	Call	Bond Future	3809	3	3809	3	1,030.00
08/04/2021	R248 On 06-May-21	12.36	Call	Bond Future	8919	8	8919	8	0.00
08/04/2021	R248 On 06-May-21	10.20	Call	Bond Future	285	0	285	0	0.00
08/04/2021	R248 On 06-May-21	10.80	Call	Bond Future	1447	1	1447	1	0.00
08/04/2021	R248 On 06-May-21	10.80	Put	Bond Future	2850	4	2850	4	0.00
08/04/2021	R248 On 06-May-21	12.36	Put	Bond Future	134	0	134	0	0.00
08/04/2021	R248 On 06-May-21	10.20	Put	Bond Future	6311	7	6311	7	0.00
08/04/2021	R248 On 06-May-21	11.40	Put	Bond Future	1005	1	1005	1	0.00
08/04/2021	R248 On 06-May-21	12.34	Put	Bond Future	141	0	141	0	0.00
08/04/2021	R248 On 06-May-21	10.90	Put	Bond Future	2439	3	2439	3	0.00
08/04/2021	R248 On 06-May-21	12.35	Put	Bond Future	138	0	138	0	0.00

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08/04/2021	R248 On 05-August-21			Bond Future	11.19	82.2024	11.1893	82.2024	5,000.00
08/04/2021	R248 On 05-August-21	10.50	Call	Bond Future	1921	2	1921	2	1,000.00
08/04/2021	R248 On 05-August-21	10.00	Call	Bond Future	1022	1	1022	1	0.00
08/04/2021	R248 On 05-August-21	12.51	Call	Bond Future	9646	9	9646	9	0.00
08/04/2021	R248 On 05-August-21	12.50	Call	Bond Future	9603	9	9603	9	0.00
08/04/2021	R248 On 05-August-21	11.20	Call	Bond Future	4113	4	4113	4	1,000.00
08/04/2021	R248 On 05-August-21	10.30	Call	Bond Future	1514	1	1514	1	1,300.00
08/04/2021	R248 On 05-August-21	12.52	Call	Bond Future	9689	9	9689	9	0.00
08/04/2021	R248 On 05-August-21	10.90	Call	Bond Future	3086	3	3086	3	1,300.00
08/04/2021	R248 On 05-August-21	10.60	Call	Bond Future	2186	2	2186	2	0.00
08/04/2021	R248 On 05-August-21	12.51	Put	Bond Future	1377	2	1377	2	0.00
08/04/2021	R248 On 05-August-21	10.60	Put	Bond Future	6448	7	6448	7	0.00
08/04/2021	R248 On 05-August-21	12.50	Put	Bond Future	1391	2	1391	2	0.00
08/04/2021	R248 On 05-August-21	10.90	Put	Bond Future	5129	6	5129	6	0.00
08/04/2021	R248 On 05-August-21	10.50	Put	Bond Future	6946	8	6946	8	0.00
08/04/2021	R248 On 05-August-21	11.20	Put	Bond Future	4039	5	4039	5	0.00
08/04/2021	R248 On 05-August-21	12.52	Put	Bond Future	1363	2	1363	2	0.00
08/04/2021	R248 On 05-August-21	10.30	Put	Bond Future	8102	9	8102	9	0.00
08/04/2021	R248 On 05-August-21	10.00	Put	Bond Future	10049	11	10049	11	0.00
08/04/2021	R248 On 04-November-21			Bond Future	11.38	78.6963	11.3809	78.6963	0.00
08/04/2021	R248 On 04-November-21	12.84	Call	Bond Future	10892	10	10892	10	0.00
08/04/2021	R248 On 04-November-21	12.83	Call	Bond Future	10854	10	10854	10	0.00
08/04/2021	R248 On 04-November-21	12.85	Call	Bond Future	10931	10	10931	10	0.00
08/04/2021	R248 On 04-November-21	12.85	Put	Bond Future	2085	2	2085	2	0.00
08/04/2021	R248 On 04-November-21	12.83	Put	Bond Future	2116	2	2116	2	0.00
08/04/2021	R248 On 04-November-21	12.84	Put	Bond Future	2100	2	2100	2	0.00
08/04/2021	R248 On 03-February-22			Bond Future	11.59	79.5775	11.5868	79.5775	0.00
08/04/2021	R248 On 03-February-22	11.49	Call	Bond Future	5113	5	5113	5	0.00
08/04/2021	R248 On 03-February-22	11.48	Call	Bond Future	5081	5	5081	5	0.00
08/04/2021	R248 On 03-February-22	11.47	Call	Bond Future	5049	5	5049	5	0.00
08/04/2021	R248 On 03-February-22	11.49	Put	Bond Future	5746	6	5746	6	0.00
08/04/2021	R248 On 03-February-22	11.47	Put	Bond Future	5815	6	5815	6	0.00
08/04/2021	R248 On 03-February-22	11.48	Put	Bond Future	5781	6	5781	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
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