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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
09/04/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2021	2025 On 06-May-21			Bond Future	150.47	150.3483	150.4675	150.3483	5,536.00
09/04/2021	2025 On 05-August-21			Bond Future	150.56	150.4395	150.5593	150.4395	0.00
09/04/2021	2025 On 04-November-21			Bond Future	152.25	152.1318	152.2525	152.1318	0.00
09/04/2021	2025 On 03-February-22			Bond Future	152.44	152.3168	152.4387	152.3168	0.00
09/04/2021	2029 On 06-May-21			Bond Future	108.42	108.0931	108.4182	108.0931	2,899.00
09/04/2021	2029 On 05-August-21			Bond Future	109.58	109.2558	109.5839	109.2558	0.00
09/04/2021	2029 On 04-November-21			Bond Future	109.67	109.3376	109.6690	109.3376	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
09/04/2021	2029 On 03-February-22			Bond Future	110.92	110.5868	110.9219	110.5868	0.00
09/04/2021	2030 On 06-May-21			Bond Future	9.36	94.6058	9.3557	94.6058	115,025.00
09/04/2021	2030 On 06-May-21	11.71	Call	Bond Future	11985	12	11985	12	0.00
09/04/2021	2030 On 06-May-21	8.95	Call	Bond Future	654	1	654	1	0.00
09/04/2021	2030 On 06-May-21	8.36	Call	Bond Future	114	0	114	0	0.00
09/04/2021	2030 On 06-May-21	8.86	Call	Bond Future	521	1	521	1	0.00
09/04/2021	2030 On 06-May-21	8.77	Call	Bond Future	408	1	408	1	300.00
09/04/2021	2030 On 06-May-21	9.22	Call	Bond Future	1194	1	1194	1	0.00
09/04/2021	2030 On 06-May-21	10.74	Call	Bond Future	7365	8	7365	8	0.00
09/04/2021	2030 On 06-May-21	11.70	Call	Bond Future	11939	12	11939	12	0.00
09/04/2021	2030 On 06-May-21	11.69	Call	Bond Future	11892	12	11892	12	0.00
09/04/2021	2030 On 06-May-21	8.90	Call	Bond Future	577	1	577	1	0.00
09/04/2021	2030 On 06-May-21	9.00	Call	Bond Future	738	1	738	1	0.00
09/04/2021	2030 On 06-May-21	9.25	Call	Bond Future	1268	1	1268	1	0.00
09/04/2021	2030 On 06-May-21	9.35	Call	Bond Future	1531	2	1531	2	0.00
09/04/2021	2030 On 06-May-21	9.27	Call	Bond Future	1318	2	1318	2	300.00
09/04/2021	2030 On 06-May-21	10.95	Call	Bond Future	8378	9	8378	9	0.00
09/04/2021	2030 On 06-May-21	9.92	Call	Bond Future	3562	4	3562	4	0.00
09/04/2021	2030 On 06-May-21	7.97	Call	Bond Future	26	0	26	0	700.00
09/04/2021	2030 On 06-May-21	10.04	Call	Bond Future	4081	4	4081	4	0.00
09/04/2021	2030 On 06-May-21	9.15	Call	Bond Future	1033	1	1033	1	0.00
09/04/2021	2030 On 06-May-21	10.04	Put	Bond Future	370	0	370	0	0.00
09/04/2021	2030 On 06-May-21	9.15	Put	Bond Future	2188	2	2188	2	0.00
09/04/2021	2030 On 06-May-21	10.95	Put	Bond Future	27	0	27	0	300.00
09/04/2021	2030 On 06-May-21	9.27	Put	Bond Future	1797	2	1797	2	0.00
09/04/2021	2030 On 06-May-21	9.25	Put	Bond Future	1859	2	1859	2	0.00
09/04/2021	2030 On 06-May-21	9.00	Put	Bond Future	2747	3	2747	3	5,000.00
09/04/2021	2030 On 06-May-21	11.69	Put	Bond Future	1	0	1	0	0.00
09/04/2021	2030 On 06-May-21	11.70	Put	Bond Future	1	0	1	0	0.00
09/04/2021	2030 On 06-May-21	10.74	Put	Bond Future	56	0	56	0	0.00
09/04/2021	2030 On 06-May-21	9.22	Put	Bond Future	1954	2	1954	2	700.00
09/04/2021	2030 On 06-May-21	7.97	Put	Bond Future	8180	8	8180	8	0.00
09/04/2021	2030 On 06-May-21	9.92	Put	Bond Future	488	0	488	0	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
09/04/2021	2030 On 06-May-21	8.90	Put	Bond Future	3161	3	3161	3	2,500.00
09/04/2021	2030 On 06-May-21	9.35	Put	Bond Future	1563	1	1563	1	0.00
09/04/2021	2030 On 06-May-21	8.77	Put	Bond Future	3746	3	3746	3	0.00
09/04/2021	2030 On 06-May-21	8.86	Put	Bond Future	3336	3	3336	3	0.00
09/04/2021	2030 On 06-May-21	8.95	Put	Bond Future	2950	3	2950	3	2,500.00
09/04/2021	2030 On 06-May-21	8.36	Put	Bond Future	5882	6	5882	6	0.00
09/04/2021	2030 On 06-May-21	11.71	Put	Bond Future	1	0	1	0	0.00
09/04/2021	2030 On 05-August-21			Bond Future	9.58	91.5947	9.5799	91.5947	0.00
09/04/2021	2030 On 05-August-21	9.75	Call	Bond Future	3499	4	3499	4	0.00
09/04/2021	2030 On 05-August-21	10.30	Call	Bond Future	5318	6	5318	6	0.00
09/04/2021	2030 On 05-August-21	7.70	Call	Bond Future	285	0	285	0	200.00
09/04/2021	2030 On 05-August-21	10.43	Call	Bond Future	5800	6	5800	6	0.00
09/04/2021	2030 On 05-August-21	8.95	Call	Bond Future	1580	2	1580	2	600.00
09/04/2021	2030 On 05-August-21	8.83	Call	Bond Future	1371	2	1371	2	479.00
09/04/2021	2030 On 05-August-21	10.15	Call	Bond Future	4785	5	4785	5	0.00
09/04/2021	2030 On 05-August-21	8.78	Call	Bond Future	1290	1	1290	1	200.00
09/04/2021	2030 On 05-August-21	9.45	Call	Bond Future	2677	3	2677	3	600.00
09/04/2021	2030 On 05-August-21	12.10	Call	Bond Future	12502	13	12502	13	0.00
09/04/2021	2030 On 05-August-21	10.42	Call	Bond Future	5762	6	5762	6	0.00
09/04/2021	2030 On 05-August-21	10.41	Call	Bond Future	5725	6	5725	6	0.00
09/04/2021	2030 On 05-August-21	10.41	Put	Bond Future	1401	1	1401	1	0.00
09/04/2021	2030 On 05-August-21	10.42	Put	Bond Future	1388	1	1388	1	0.00
09/04/2021	2030 On 05-August-21	12.10	Put	Bond Future	169	0	169	0	600.00
09/04/2021	2030 On 05-August-21	7.70	Put	Bond Future	11154	11	11154	11	0.00
09/04/2021	2030 On 05-August-21	10.30	Put	Bond Future	1552	1	1552	1	200.00
09/04/2021	2030 On 05-August-21	8.78	Put	Bond Future	5724	5	5724	5	0.00
09/04/2021	2030 On 05-August-21	9.45	Put	Bond Future	3378	3	3378	3	0.00
09/04/2021	2030 On 05-August-21	10.43	Put	Bond Future	1375	1	1375	1	0.00
09/04/2021	2030 On 05-August-21	8.95	Put	Bond Future	5048	5	5048	5	0.00
09/04/2021	2030 On 05-August-21	9.75	Put	Bond Future	2591	2	2591	2	479.00
09/04/2021	2030 On 05-August-21	8.83	Put	Bond Future	5520	5	5520	5	0.00
09/04/2021	2030 On 05-August-21	10.15	Put	Bond Future	1786	2	1786	2	479.00
09/04/2021	2030 On 04-November-21			Bond Future	9.79	92.6043	9.7910	92.6043	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
09/04/2021	2030 On 04-November-21	9.90	Call	Bond Future	4085	4	4085	4	1,102.00
09/04/2021	2030 On 04-November-21	8.77	Call	Bond Future	1649	2	1649	2	300.00
09/04/2021	2030 On 04-November-21	11.44	Call	Bond Future	9204	10	9204	10	0.00
09/04/2021	2030 On 04-November-21	10.61	Call	Bond Future	6286	7	6286	7	0.00
09/04/2021	2030 On 04-November-21	10.59	Call	Bond Future	6217	6	6217	6	0.00
09/04/2021	2030 On 04-November-21	9.20	Call	Bond Future	2399	3	2399	3	1,102.00
09/04/2021	2030 On 04-November-21	11.26	Call	Bond Future	8566	9	8566	9	0.00
09/04/2021	2030 On 04-November-21	10.60	Call	Bond Future	6252	7	6252	7	0.00
09/04/2021	2030 On 04-November-21	8.27	Call	Bond Future	1021	1	1021	1	300.00
09/04/2021	2030 On 04-November-21	8.77	Put	Bond Future	7165	7	7165	7	0.00
09/04/2021	2030 On 04-November-21	11.44	Put	Bond Future	1132	1	1132	1	300.00
09/04/2021	2030 On 04-November-21	10.60	Put	Bond Future	2169	2	2169	2	0.00
09/04/2021	2030 On 04-November-21	10.59	Put	Bond Future	2183	2	2183	2	0.00
09/04/2021	2030 On 04-November-21	8.27	Put	Bond Future	9396	9	9396	9	0.00
09/04/2021	2030 On 04-November-21	10.61	Put	Bond Future	2154	2	2154	2	0.00
09/04/2021	2030 On 04-November-21	9.20	Put	Bond Future	5540	5	5540	5	0.00
09/04/2021	2030 On 04-November-21	11.26	Put	Bond Future	1329	1	1329	1	1,102.00
09/04/2021	2030 On 04-November-21	9.90	Put	Bond Future	3520	3	3520	3	0.00
09/04/2021	2030 On 03-February-22			Bond Future	10.02	89.6369	10.0227	89.6369	0.00
09/04/2021	2030 On 03-February-22	9.78	Call	Bond Future	3333	4	3333	4	0.00
09/04/2021	2030 On 03-February-22	9.44	Call	Bond Future	2573	3	2573	3	0.00
09/04/2021	2030 On 03-February-22	9.43	Call	Bond Future	2552	3	2552	3	0.00
09/04/2021	2030 On 03-February-22	8.39	Call	Bond Future	1045	1	1045	1	101.00
09/04/2021	2030 On 03-February-22	9.35	Call	Bond Future	2391	3	2391	3	0.00
09/04/2021	2030 On 03-February-22	9.45	Call	Bond Future	2594	3	2594	3	0.00
09/04/2021	2030 On 03-February-22	9.45	Put	Bond Future	5527	5	5527	5	0.00
09/04/2021	2030 On 03-February-22	9.35	Put	Bond Future	5849	6	5849	6	101.00
09/04/2021	2030 On 03-February-22	8.39	Put	Bond Future	9742	9	9742	9	0.00
09/04/2021	2030 On 03-February-22	9.43	Put	Bond Future	5591	5	5591	5	0.00
09/04/2021	2030 On 03-February-22	9.44	Put	Bond Future	5559	5	5559	5	0.00
09/04/2021	2030 On 03-February-22	9.78	Put	Bond Future	4562	4	4562	4	101.00
09/04/2021	2032 On 06-May-21			Bond Future	10.12	88.8741	10.1197	88.8741	137,164.00
09/04/2021	2032 On 06-May-21	12.11	Call	Bond Future	10859	11	10859	11	0.00

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09/04/2021	2032 On 06-May-21	12.10	Call	Bond Future	10809	11	10809	11	0.00
09/04/2021	2032 On 06-May-21	10.33	Call	Bond Future	2441	3	2441	3	736.00
09/04/2021	2032 On 06-May-21	12.12	Call	Bond Future	10908	11	10908	11	0.00
09/04/2021	2032 On 06-May-21	12.57	Call	Bond Future	13091	13	13091	13	0.00
09/04/2021	2032 On 06-May-21	12.12	Put	Bond Future	11	0	11	0	0.00
09/04/2021	2032 On 06-May-21	12.10	Put	Bond Future	11	0	11	0	0.00
09/04/2021	2032 On 06-May-21	12.57	Put	Bond Future	2	0	2	0	736.00
09/04/2021	2032 On 06-May-21	10.33	Put	Bond Future	1199	1	1199	1	0.00
09/04/2021	2032 On 06-May-21	12.11	Put	Bond Future	11	0	11	0	0.00
09/04/2021	2032 On 05-August-21			Bond Future	10.34	89.8078	10.3421	89.8078	0.00
09/04/2021	2032 On 05-August-21	11.35	Call	Bond Future	6998	7	6998	7	0.00
09/04/2021	2032 On 05-August-21	11.36	Call	Bond Future	7038	7	7038	7	0.00
09/04/2021	2032 On 05-August-21	11.37	Call	Bond Future	7079	7	7079	7	0.00
09/04/2021	2032 On 05-August-21	11.37	Put	Bond Future	1408	1	1408	1	0.00
09/04/2021	2032 On 05-August-21	11.36	Put	Bond Future	1420	1	1420	1	0.00
09/04/2021	2032 On 05-August-21	11.35	Put	Bond Future	1432	1	1432	1	0.00
09/04/2021	2032 On 04-November-21			Bond Future	10.56	86.6518	10.5620	86.6518	0.00
09/04/2021	2032 On 04-November-21	12.81	Call	Bond Future	12253	12	12253	12	0.00
09/04/2021	2032 On 04-November-21	9.33	Call	Bond Future	1618	2	1618	2	700.00
09/04/2021	2032 On 04-November-21	11.71	Call	Bond Future	8186	8	8186	8	0.00
09/04/2021	2032 On 04-November-21	11.69	Call	Bond Future	8111	8	8111	8	0.00
09/04/2021	2032 On 04-November-21	11.70	Call	Bond Future	8148	8	8148	8	0.00
09/04/2021	2032 On 04-November-21	9.83	Call	Bond Future	2476	3	2476	3	700.00
09/04/2021	2032 On 04-November-21	11.71	Put	Bond Future	2072	2	2072	2	0.00
09/04/2021	2032 On 04-November-21	11.69	Put	Bond Future	2097	2	2097	2	0.00
09/04/2021	2032 On 04-November-21	9.33	Put	Bond Future	8910	9	8910	9	0.00
09/04/2021	2032 On 04-November-21	11.70	Put	Bond Future	2084	2	2084	2	0.00
09/04/2021	2032 On 04-November-21	12.81	Put	Bond Future	828	1	828	1	700.00
09/04/2021	2032 On 04-November-21	9.83	Put	Bond Future	6712	7	6712	7	0.00
09/04/2021	2032 On 03-February-22			Bond Future	10.80	87.6220	10.7968	87.6220	0.00
09/04/2021	2032 On 03-February-22	10.14	Call	Bond Future	2811	3	2811	3	0.00
09/04/2021	2032 On 03-February-22	9.14	Call	Bond Future	1234	1	1234	1	97.00
09/04/2021	2032 On 03-February-22	8.91	Call	Bond Future	995	1	995	1	198.00

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09/04/2021	2032 On 03-February-22	10.44	Call	Bond Future	3517	4	3517	4	0.00
09/04/2021	2032 On 03-February-22	10.45	Call	Bond Future	3542	4	3542	4	0.00
09/04/2021	2032 On 03-February-22	9.81	Call	Bond Future	2173	2	2173	2	0.00
09/04/2021	2032 On 03-February-22	10.66	Call	Bond Future	4087	4	4087	4	0.00
09/04/2021	2032 On 03-February-22	10.42	Call	Bond Future	3467	4	3467	4	0.00
09/04/2021	2032 On 03-February-22	10.43	Call	Bond Future	3492	4	3492	4	0.00
09/04/2021	2032 On 03-February-22	10.43	Put	Bond Future	5514	5	5514	5	0.00
09/04/2021	2032 On 03-February-22	10.42	Put	Bond Future	5545	5	5545	5	0.00
09/04/2021	2032 On 03-February-22	10.45	Put	Bond Future	5451	5	5451	5	198.00
09/04/2021	2032 On 03-February-22	10.66	Put	Bond Future	4833	5	4833	5	97.00
09/04/2021	2032 On 03-February-22	9.81	Put	Bond Future	7762	8	7762	8	198.00
09/04/2021	2032 On 03-February-22	8.91	Put	Bond Future	12118	12	12118	12	0.00
09/04/2021	2032 On 03-February-22	10.44	Put	Bond Future	5482	5	5482	5	0.00
09/04/2021	2032 On 03-February-22	10.14	Put	Bond Future	6477	6	6477	6	97.00
09/04/2021	2032 On 03-February-22	9.14	Put	Bond Future	10902	11	10902	11	0.00
09/04/2021	2033 On 06-May-21			Bond Future	103.14	102.3927	103.1437	102.3927	10,050.00
09/04/2021	2033 On 05-August-21			Bond Future	104.25	103.4940	104.2527	103.4940	0.00
09/04/2021	2033 On 04-November-21			Bond Future	104.20	103.4369	104.2038	103.4369	0.00
09/04/2021	2033 On 03-February-22			Bond Future	105.39	104.6187	105.3942	104.6187	0.00
09/04/2021	2037 On 06-May-21			Bond Future	10.95	84.3360	10.9510	84.3360	128,524.00
09/04/2021	2037 On 06-May-21	12.44	Call	Bond Future	8824	9	8824	9	0.00
09/04/2021	2037 On 06-May-21	12.43	Call	Bond Future	8773	9	8773	9	0.00
09/04/2021	2037 On 06-May-21	12.42	Call	Bond Future	8722	9	8722	9	0.00
09/04/2021	2037 On 06-May-21	12.44	Put	Bond Future	92	0	92	0	0.00
09/04/2021	2037 On 06-May-21	12.42	Put	Bond Future	97	0	97	0	0.00
09/04/2021	2037 On 06-May-21	12.43	Put	Bond Future	95	0	95	0	0.00
09/04/2021	2037 On 05-August-21			Bond Future	11.18	80.9668	11.1764	80.9668	0.00
09/04/2021	2037 On 05-August-21	12.26	Call	Bond Future	7890	8	7890	8	0.00
09/04/2021	2037 On 05-August-21	12.27	Call	Bond Future	7932	8	7932	8	0.00
09/04/2021	2037 On 05-August-21	12.28	Call	Bond Future	7975	8	7975	8	0.00
09/04/2021	2037 On 05-August-21	12.26	Put	Bond Future	1582	2	1582	2	0.00
09/04/2021	2037 On 05-August-21	12.27	Put	Bond Future	1570	2	1570	2	0.00
09/04/2021	2037 On 05-August-21	12.28	Put	Bond Future	1558	2	1558	2	0.00

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09/04/2021	2037 On 04-November-21			Bond Future	11.39	81.8595	11.3875	81.8595	0.00
09/04/2021	2037 On 04-November-21	12.82	Call	Bond Future	10000	10	10000	10	0.00
09/04/2021	2037 On 04-November-21	12.81	Call	Bond Future	9963	10	9963	10	0.00
09/04/2021	2037 On 04-November-21	12.30	Call	Bond Future	7992	8	7992	8	0.00
09/04/2021	2037 On 04-November-21	11.49	Call	Bond Future	5180	5	5180	5	600.00
09/04/2021	2037 On 04-November-21	12.83	Call	Bond Future	10036	10	10036	10	0.00
09/04/2021	2037 On 04-November-21	12.82	Put	Bond Future	2040	2	2040	2	0.00
09/04/2021	2037 On 04-November-21	12.30	Put	Bond Future	2775	3	2775	3	600.00
09/04/2021	2037 On 04-November-21	11.49	Put	Bond Future	4566	4	4566	4	0.00
09/04/2021	2037 On 04-November-21	12.81	Put	Bond Future	2055	2	2055	2	0.00
09/04/2021	2037 On 04-November-21	12.83	Put	Bond Future	2025	2	2025	2	0.00
09/04/2021	2037 On 03-February-22			Bond Future	11.62	78.5218	11.6158	78.5218	0.00
09/04/2021	2037 On 03-February-22	11.47	Call	Bond Future	4629	5	4629	5	0.00
09/04/2021	2037 On 03-February-22	11.46	Call	Bond Future	4601	5	4601	5	0.00
09/04/2021	2037 On 03-February-22	11.45	Call	Bond Future	4572	5	4572	5	0.00
09/04/2021	2037 On 03-February-22	11.47	Put	Bond Future	5488	5	5488	5	0.00
09/04/2021	2037 On 03-February-22	11.45	Put	Bond Future	5549	5	5549	5	0.00
09/04/2021	2037 On 03-February-22	11.46	Put	Bond Future	5518	5	5518	5	0.00
09/04/2021	2038 On 06-May-21			Bond Future	115.66	115.7266	115.6642	115.7266	8,039.00
09/04/2021	2038 On 05-August-21			Bond Future	115.19	115.2546	115.1909	115.2546	0.00
09/04/2021	2038 On 04-November-21			Bond Future	116.49	116.5514	116.4867	116.5514	0.00
09/04/2021	2038 On 03-February-22			Bond Future	116.07	116.1357	116.0702	116.1357	0.00
09/04/2021	2040 On 06-May-21			Bond Future	11.06	86.5423	11.0594	86.5423	84,899.00
09/04/2021	2040 On 06-May-21	12.43	Call	Bond Future	8697	9	8697	9	0.00
09/04/2021	2040 On 06-May-21	12.42	Call	Bond Future	8644	9	8644	9	0.00
09/04/2021	2040 On 06-May-21	13.38	Call	Bond Future	13712	14	13712	14	0.00
09/04/2021	2040 On 06-May-21	12.44	Call	Bond Future	8751	9	8751	9	0.00
09/04/2021	2040 On 06-May-21	10.83	Call	Bond Future	1320	1	1320	1	300.00
09/04/2021	2040 On 06-May-21	11.58	Call	Bond Future	4222	4	4222	4	300.00
09/04/2021	2040 On 06-May-21	11.58	Put	Bond Future	788	1	788	1	0.00
09/04/2021	2040 On 06-May-21	12.44	Put	Bond Future	121	0	121	0	0.00
09/04/2021	2040 On 06-May-21	10.83	Put	Bond Future	2908	3	2908	3	0.00
09/04/2021	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
09/04/2021	2040 On 06-May-21	12.42	Put	Bond Future	128	0	128	0	0.00
09/04/2021	2040 On 06-May-21	12.43	Put	Bond Future	125	0	125	0	0.00
09/04/2021	2040 On 05-August-21			Bond Future	11.28	82.9459	11.2793	82.9459	0.00
09/04/2021	2040 On 05-August-21	11.55	Call	Bond Future	4980	5	4980	5	900.00
09/04/2021	2040 On 05-August-21	14.80	Call	Bond Future	18943	19	18943	19	0.00
09/04/2021	2040 On 05-August-21	12.49	Call	Bond Future	8927	9	8927	9	0.00
09/04/2021	2040 On 05-August-21	11.05	Call	Bond Future	3269	3	3269	3	900.00
09/04/2021	2040 On 05-August-21	12.48	Call	Bond Future	8882	9	8882	9	0.00
09/04/2021	2040 On 05-August-21	12.47	Call	Bond Future	8837	9	8837	9	0.00
09/04/2021	2040 On 05-August-21	12.49	Put	Bond Future	1510	1	1510	1	0.00
09/04/2021	2040 On 05-August-21	11.05	Put	Bond Future	4807	5	4807	5	0.00
09/04/2021	2040 On 05-August-21	12.47	Put	Bond Future	1534	1	1534	1	0.00
09/04/2021	2040 On 05-August-21	14.80	Put	Bond Future	101	0	101	0	900.00
09/04/2021	2040 On 05-August-21	12.48	Put	Bond Future	1522	1	1522	1	0.00
09/04/2021	2040 On 05-August-21	11.55	Put	Bond Future	3221	3	3221	3	0.00
09/04/2021	2040 On 04-November-21			Bond Future	11.48	83.8605	11.4849	83.8605	0.00
09/04/2021	2040 On 04-November-21	12.91	Call	Bond Future	10515	11	10515	11	0.00
09/04/2021	2040 On 04-November-21	12.90	Call	Bond Future	10477	11	10477	11	0.00
09/04/2021	2040 On 04-November-21	12.89	Call	Bond Future	10439	11	10439	11	0.00
09/04/2021	2040 On 04-November-21	12.89	Put	Bond Future	2164	2	2164	2	0.00
09/04/2021	2040 On 04-November-21	12.90	Put	Bond Future	2148	2	2148	2	0.00
09/04/2021	2040 On 04-November-21	12.91	Put	Bond Future	2132	2	2132	2	0.00
09/04/2021	2040 On 03-February-22			Bond Future	11.71	80.2950	11.7071	80.2950	0.00
09/04/2021	2040 On 03-February-22	11.58	Call	Bond Future	4954	5	4954	5	0.00
09/04/2021	2040 On 03-February-22	11.57	Call	Bond Future	4924	5	4924	5	0.00
09/04/2021	2040 On 03-February-22	11.59	Call	Bond Future	4985	5	4985	5	0.00
09/04/2021	2040 On 03-February-22	11.57	Put	Bond Future	5784	6	5784	6	0.00
09/04/2021	2040 On 03-February-22	11.58	Put	Bond Future	5752	6	5752	6	0.00
09/04/2021	2040 On 03-February-22	11.59	Put	Bond Future	5719	6	5719	6	0.00
09/04/2021	2044 On 06-May-21			Bond Future	11.11	83.2167	11.1118	83.2167	61,848.00
09/04/2021	2044 On 06-May-21	12.45	Call	Bond Future	8515	9	8515	9	0.00
09/04/2021	2044 On 06-May-21	10.70	Call	Bond Future	848	1	848	1	3,100.00
09/04/2021	2044 On 06-May-21	11.90	Call	Bond Future	5569	6	5569	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
09/04/2021	2044 On 06-May-21	11.35	Call	Bond Future	2943	3	2943	3	3,100.00
09/04/2021	2044 On 06-May-21	12.43	Call	Bond Future	8407	9	8407	9	0.00
09/04/2021	2044 On 06-May-21	11.40	Call	Bond Future	3155	3	3155	3	0.00
09/04/2021	2044 On 06-May-21	11.10	Call	Bond Future	1978	2	1978	2	0.00
09/04/2021	2044 On 06-May-21	12.50	Call	Bond Future	8785	9	8785	9	0.00
09/04/2021	2044 On 06-May-21	11.79	Call	Bond Future	5001	5	5001	5	0.00
09/04/2021	2044 On 06-May-21	12.44	Call	Bond Future	8461	9	8461	9	0.00
09/04/2021	2044 On 06-May-21	12.44	Put	Bond Future	141	0	141	0	0.00
09/04/2021	2044 On 06-May-21	11.79	Put	Bond Future	558	1	558	1	3,100.00
09/04/2021	2044 On 06-May-21	12.50	Put	Bond Future	124	0	124	0	3,100.00
09/04/2021	2044 On 06-May-21	11.40	Put	Bond Future	1215	1	1215	1	3,100.00
09/04/2021	2044 On 06-May-21	12.43	Put	Bond Future	144	0	144	0	0.00
09/04/2021	2044 On 06-May-21	11.90	Put	Bond Future	445	0	445	0	0.00
09/04/2021	2044 On 06-May-21	11.35	Put	Bond Future	1333	1	1333	1	0.00
09/04/2021	2044 On 06-May-21	11.10	Put	Bond Future	2059	2	2059	2	3,100.00
09/04/2021	2044 On 06-May-21	12.45	Put	Bond Future	138	0	138	0	0.00
09/04/2021	2044 On 06-May-21	10.70	Put	Bond Future	3765	4	3765	4	0.00
09/04/2021	2044 On 05-August-21			Bond Future	11.32	79.7106	11.3230	79.7106	0.00
09/04/2021	2044 On 05-August-21	12.60	Call	Bond Future	9221	9	9221	9	0.00
09/04/2021	2044 On 05-August-21	12.59	Call	Bond Future	9180	9	9180	9	0.00
09/04/2021	2044 On 05-August-21	12.61	Call	Bond Future	9263	9	9263	9	0.00
09/04/2021	2044 On 05-August-21	12.61	Put	Bond Future	1424	1	1424	1	0.00
09/04/2021	2044 On 05-August-21	12.60	Put	Bond Future	1438	1	1438	1	0.00
09/04/2021	2044 On 05-August-21	12.59	Put	Bond Future	1452	1	1452	1	0.00
09/04/2021	2044 On 04-November-21			Bond Future	11.52	80.5895	11.5202	80.5895	0.00
09/04/2021	2044 On 04-November-21	12.90	Call	Bond Future	10353	11	10353	11	0.00
09/04/2021	2044 On 04-November-21	12.89	Call	Bond Future	10315	11	10315	11	0.00
09/04/2021	2044 On 04-November-21	12.91	Call	Bond Future	10390	11	10390	11	0.00
09/04/2021	2044 On 04-November-21	12.91	Put	Bond Future	2213	2	2213	2	0.00
09/04/2021	2044 On 04-November-21	12.89	Put	Bond Future	2245	2	2245	2	0.00
09/04/2021	2044 On 04-November-21	12.90	Put	Bond Future	2229	2	2229	2	0.00
09/04/2021	2044 On 03-February-22			Bond Future	11.73	77.1124	11.7329	77.1124	0.00
09/04/2021	2044 On 03-February-22	11.61	Call	Bond Future	5003	5	5003	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
09/04/2021	2044 On 03-February-22	11.59	Call	Bond Future	4942	5	4942	5	0.00
09/04/2021	2044 On 03-February-22	11.60	Call	Bond Future	4972	5	4972	5	0.00
09/04/2021	2044 On 03-February-22	11.60	Put	Bond Future	5813	6	5813	6	0.00
09/04/2021	2044 On 03-February-22	11.59	Put	Bond Future	5846	6	5846	6	0.00
09/04/2021	2044 On 03-February-22	11.61	Put	Bond Future	5780	6	5780	6	0.00
09/04/2021	2046 On 06-May-21			Bond Future	104.54	103.9982	104.5439	103.9982	15,133.00
09/04/2021	2046 On 05-August-21			Bond Future	105.67	105.1168	105.6679	105.1168	0.00
09/04/2021	2046 On 04-November-21			Bond Future	105.05	104.4968	105.0538	104.4968	0.00
09/04/2021	2046 On 03-February-22			Bond Future	106.25	105.6910	106.2541	105.6910	0.00
09/04/2021	2050 On 06-May-21			Bond Future	107.58	106.7665	107.5766	106.7665	11,044.00
09/04/2021	2050 On 05-August-21			Bond Future	106.81	105.9927	106.8112	105.9927	0.00
09/04/2021	2050 On 04-November-21			Bond Future	108.01	107.1853	108.0124	107.1853	0.00
09/04/2021	2050 On 03-February-22			Bond Future	107.30	106.4679	107.3044	106.4679	0.00
09/04/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2021	AL37 On 06-May-21			Index Future	778.99	780.5430	778.9890	780.5430	0.00
09/04/2021	AL37 On 05-August-21			Index Future	787.08	788.6560	787.0810	788.6560	0.00
09/04/2021	AL37 On 04-November-21			Index Future	795.83	797.4240	795.8300	797.4240	0.00
09/04/2021	AL37 On 03-February-22			Index Future	804.73	806.3450	804.7320	806.3450	0.00
09/04/2021	AL7T On 06-May-21			Index Future	863.80	866.5300	863.8030	866.5300	0.00
09/04/2021	AL7T On 05-August-21			Index Future	872.78	875.5360	872.7770	875.5360	0.00
09/04/2021	AL7T On 04-November-21			Index Future	882.48	885.2710	882.4780	885.2710	0.00
09/04/2021	AL7T On 03-February-22			Index Future	892.35	895.1740	892.3490	895.1740	0.00
09/04/2021	ALBI On 06-May-21			Index Future	762.39	764.2460	762.3940	764.2460	299.00
09/04/2021	ALBI On 05-August-21			Index Future	770.31	772.1900	770.3140	772.1900	0.00
09/04/2021	ALBI On 04-November-21			Index Future	778.88	780.7750	778.8760	780.7750	0.00
09/04/2021	ALBI On 03-February-22			Index Future	787.59	789.5100	787.5880	789.5100	0.00
09/04/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2021	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
09/04/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/04/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2021	ES33 On 06-May-21			Bond Future	11.65	74.5910	11.6457	74.5910	350.00
09/04/2021	ES33 On 05-August-21			Bond Future	11.91	75.3933	11.9077	75.3933	0.00
09/04/2021	ES33 On 04-November-21			Bond Future	12.17	72.4664	12.1693	72.4664	0.00
09/04/2021	ES33 On 03-February-22			Bond Future	12.45	73.2949	12.4520	73.2949	0.00
09/04/2021	ES42 On 06-May-21			Bond Future	12.06	73.5268	12.0574	73.5268	4,779.00
09/04/2021	ES42 On 05-August-21			Bond Future	12.30	74.3179	12.3015	74.3179	0.00
09/04/2021	ES42 On 04-November-21			Bond Future	12.55	70.8962	12.5471	70.8962	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
09/04/2021	ES42 On 03-February-22			Bond Future	12.80	71.7071	12.8032	71.7071	0.00
09/04/2021	GOVI On 06-May-21			GOVI	753.22	755.0500	753.2230	755.0500	988.00
09/04/2021	GOVI On 06-May-21	678.69	Call	GOVI	745330	76	745330	76	0.00
09/04/2021	GOVI On 06-May-21	678.68	Call	GOVI	745430	76	745430	76	0.00
09/04/2021	GOVI On 06-May-21	678.67	Call	GOVI	745530	76	745530	76	0.00
09/04/2021	GOVI On 06-May-21	678.69	Put	GOVI	0	0	0	0	0.00
09/04/2021	GOVI On 06-May-21	678.67	Put	GOVI	0	0	0	0	0.00
09/04/2021	GOVI On 06-May-21	678.68	Put	GOVI	0	0	0	0	0.00
09/04/2021	GOVI On 05-August-21			GOVI	761.05	762.8980	761.0490	762.8980	0.00
09/04/2021	GOVI On 05-August-21	719.15	Call	GOVI	418990	44	418990	44	0.00
09/04/2021	GOVI On 05-August-21	719.14	Call	GOVI	419090	44	419090	44	0.00
09/04/2021	GOVI On 05-August-21	719.13	Call	GOVI	419190	44	419190	44	0.00
09/04/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
09/04/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
09/04/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
09/04/2021	GOVI On 04-November-21			GOVI	769.51	771.3800	769.5080	771.3800	0.00
09/04/2021	GOVI On 04-November-21	728.42	Call	GOVI	410880	43	410880	43	0.00
09/04/2021	GOVI On 04-November-21	728.41	Call	GOVI	410980	43	410980	43	0.00
09/04/2021	GOVI On 04-November-21	728.40	Call	GOVI	411080	43	411080	43	0.00
09/04/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
09/04/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
09/04/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
09/04/2021	GOVI On 03-February-22			GOVI	778.12	780.0090	778.1150	780.0090	0.00
09/04/2021	GOVI On 03-February-22	792.75	Call	GOVI	0	0	0	0	0.00
09/04/2021	GOVI On 03-February-22	792.74	Call	GOVI	0	0	0	0	0.00
09/04/2021	GOVI On 03-February-22	792.76	Call	GOVI	0	0	0	0	0.00
09/04/2021	GOVI On 03-February-22	792.76	Put	GOVI	146450	13	146450	13	0.00
09/04/2021	GOVI On 03-February-22	792.74	Put	GOVI	146250	13	146250	13	0.00
09/04/2021	GOVI On 03-February-22	792.75	Put	GOVI	146350	13	146350	13	0.00
09/04/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/04/2021	IGOV On 06-May-21			Index Future	281.15	280.5070	281.1490	280.5070	897.00
09/04/2021	IGOV On 05-August-21			Index Future	284.14	283.4920	284.1390	283.4920	0.00
09/04/2021	IGOV On 04-November-21			Index Future	287.37	286.7130	287.3670	286.7130	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
09/04/2021	IGOV On 03-February-22			Index Future	290.65	289.9880	290.6490	289.9880	0.00
09/04/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
09/04/2021	IS05 On 21-September-21			Interest Rate Swap	89.43	89.4300	89.4300	89.4300	0.00
09/04/2021	IS05 On 21-December-21			Interest Rate Swap	90.73	90.7400	90.7300	90.7400	51.00
09/04/2021	IS05 On 15-March-22			Interest Rate Swap	90.20	90.2100	90.2000	90.2100	0.00
09/04/2021	IS05 On 21-June-22			Interest Rate Swap	90.40	90.4100	90.4000	90.4100	0.00
09/04/2021	IS05 On 20-September-22			Interest Rate Swap	93.62	93.6300	93.6200	93.6300	0.00
09/04/2021	IS05 On 20-December-22			Interest Rate Swap	94.22	94.2300	94.2200	94.2300	0.00
09/04/2021	IS05 On 22-March-23			Interest Rate Swap	86.71	86.7300	86.7100	86.7300	0.00
09/04/2021	IS05 On 20-June-23			Interest Rate Swap	92.34	92.3500	92.3400	92.3500	0.00
09/04/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
09/04/2021	IS10 On 17-December-25			Interest Rate Swap	81.16	81.0200	81.1600	81.0200	0.00
09/04/2021	IS10 On 16-March-26			Interest Rate Swap	77.80	77.6600	77.8000	77.6600	0.00
09/04/2021	IS10 On 15-June-26			Interest Rate Swap	76.34	76.1800	76.3400	76.1800	0.00
09/04/2021	IS10 On 21-September-26			Interest Rate Swap	78.48	78.3200	78.4800	78.3200	0.00
09/04/2021	IS10 On 21-December-26			Interest Rate Swap	82.60	82.4400	82.6000	82.4400	0.00
09/04/2021	IS10 On 15-March-27			Interest Rate Swap	81.21	81.0400	81.2100	81.0400	0.00
09/04/2021	IS10 On 21-June-27			Interest Rate Swap	83.39	83.2100	83.3900	83.2100	0.00
09/04/2021	IS10 On 20-September-27			Interest Rate Swap	89.27	89.0900	89.2700	89.0900	0.00
09/04/2021	IS10 On 20-December-27			Interest Rate Swap	89.76	89.5800	89.7600	89.5800	0.00
09/04/2021	IS10 On 22-March-28			Interest Rate Swap	82.89	82.7100	82.8900	82.7100	0.00
09/04/2021	IS10 On 20-June-28			Interest Rate Swap	90.77	90.5900	90.7700	90.5900	0.00
09/04/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/04/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/04/2021	JBAF On 21-April-21			Jibar Tradeable Future	3.68	96.3250	3.6750	96.3250	0.00
09/04/2021	JBAF On 19-May-21			Jibar Tradeable Future	3.69	96.3000	3.6900	96.3000	0.00
09/04/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.74	96.2550	3.7350	96.2550	0.00
09/04/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.77	96.2300	3.7700	96.2300	0.00
09/04/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.83	96.1600	3.8300	96.1600	0.00
09/04/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.86	96.1250	3.8550	96.1250	30,000.00
09/04/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.12	95.8600	4.1200	95.8600	0.00
09/04/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.25	95.7500	4.2450	95.7500	0.00
09/04/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.68	95.3000	4.6800	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
09/04/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.80	95.1800	4.7950	95.1800	0.00
09/04/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.17	94.7850	5.1650	94.7850	0.00
09/04/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.28	94.6900	5.2750	94.6900	0.00
09/04/2021	R023 On 06-May-21			Bond Future	5.19	105.8560	5.1905	105.8560	40,196.00
09/04/2021	R023 On 06-May-21	7.57	Call	Bond Future	4062	4	4062	4	0.00
09/04/2021	R023 On 06-May-21	7.56	Call	Bond Future	4045	4	4045	4	0.00
09/04/2021	R023 On 06-May-21	7.58	Call	Bond Future	4078	4	4078	4	0.00
09/04/2021	R023 On 06-May-21	7.58	Put	Bond Future	0	0	0	0	0.00
09/04/2021	R023 On 06-May-21	7.56	Put	Bond Future	0	0	0	0	0.00
09/04/2021	R023 On 06-May-21	7.57	Put	Bond Future	0	0	0	0	0.00
09/04/2021	R023 On 05-August-21			Bond Future	5.36	106.9681	5.3581	106.9681	0.00
09/04/2021	R023 On 05-August-21	5.31	Call	Bond Future	437	0	437	0	0.00
09/04/2021	R023 On 05-August-21	5.30	Call	Bond Future	429	0	429	0	0.00
09/04/2021	R023 On 05-August-21	5.29	Call	Bond Future	421	0	421	0	0.00
09/04/2021	R023 On 05-August-21	5.29	Put	Bond Future	524	1	524	1	0.00
09/04/2021	R023 On 05-August-21	5.30	Put	Bond Future	517	1	517	1	0.00
09/04/2021	R023 On 05-August-21	5.31	Put	Bond Future	510	1	510	1	0.00
09/04/2021	R023 On 04-November-21			Bond Future	5.54	104.2385	5.5354	104.2385	0.00
09/04/2021	R023 On 04-November-21	4.92	Call	Bond Future	213	0	213	0	0.00
09/04/2021	R023 On 04-November-21	4.90	Call	Bond Future	200	0	200	0	0.00
09/04/2021	R023 On 04-November-21	4.91	Call	Bond Future	206	0	206	0	0.00
09/04/2021	R023 On 04-November-21	4.91	Put	Bond Future	1005	1	1005	1	0.00
09/04/2021	R023 On 04-November-21	4.90	Put	Bond Future	1012	1	1012	1	0.00
09/04/2021	R023 On 04-November-21	4.92	Put	Bond Future	999	1	999	1	0.00
09/04/2021	R023 On 03-February-22			Bond Future	5.80	105.4053	5.8021	105.4053	0.00
09/04/2021	R023 On 03-February-22	5.07	Call	Bond Future	253	0	253	0	0.00
09/04/2021	R023 On 03-February-22	5.06	Call	Bond Future	249	0	249	0	0.00
09/04/2021	R023 On 03-February-22	5.08	Call	Bond Future	257	0	257	0	0.00
09/04/2021	R023 On 03-February-22	5.08	Put	Bond Future	1001	1	1001	1	0.00
09/04/2021	R023 On 03-February-22	5.06	Put	Bond Future	1014	1	1014	1	0.00
09/04/2021	R023 On 03-February-22	5.07	Put	Bond Future	1008	1	1008	1	0.00
09/04/2021	R035 On 06-May-21			Bond Future	10.75	88.6514	10.7454	88.6514	98,623.00
09/04/2021	R035 On 06-May-21	12.36	Call	Bond Future	9568	10	9568	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
09/04/2021	R035 On 06-May-21	12.35	Call	Bond Future	9516	10	9516	10	0.00
09/04/2021	R035 On 06-May-21	11.05	Call	Bond Future	3039	3	3039	3	0.00
09/04/2021	R035 On 06-May-21	10.40	Call	Bond Future	970	1	970	1	600.00
09/04/2021	R035 On 06-May-21	11.15	Call	Bond Future	3461	4	3461	4	600.00
09/04/2021	R035 On 06-May-21	12.91	Call	Bond Future	12410	13	12410	13	0.00
09/04/2021	R035 On 06-May-21	11.32	Call	Bond Future	4231	4	4231	4	0.00
09/04/2021	R035 On 06-May-21	10.81	Call	Bond Future	2131	2	2131	2	1,650.00
09/04/2021	R035 On 06-May-21	12.02	Call	Bond Future	7788	8	7788	8	0.00
09/04/2021	R035 On 06-May-21	12.37	Call	Bond Future	9620	10	9620	10	0.00
09/04/2021	R035 On 06-May-21	10.55	Call	Bond Future	1334	1	1334	1	0.00
09/04/2021	R035 On 06-May-21	10.05	Call	Bond Future	396	0	396	0	500.00
09/04/2021	R035 On 06-May-21	11.55	Call	Bond Future	5352	6	5352	6	0.00
09/04/2021	R035 On 06-May-21	12.77	Call	Bond Future	11696	12	11696	12	0.00
09/04/2021	R035 On 06-May-21	10.24	Call	Bond Future	661	1	661	1	223.00
09/04/2021	R035 On 06-May-21	12.77	Put	Bond Future	15	0	15	0	1,650.00
09/04/2021	R035 On 06-May-21	10.24	Put	Bond Future	3992	4	3992	4	0.00
09/04/2021	R035 On 06-May-21	11.55	Put	Bond Future	408	0	408	0	1,650.00
09/04/2021	R035 On 06-May-21	10.40	Put	Bond Future	3227	3	3227	3	0.00
09/04/2021	R035 On 06-May-21	12.91	Put	Bond Future	9	0	9	0	600.00
09/04/2021	R035 On 06-May-21	10.55	Put	Bond Future	2601	2	2601	2	500.00
09/04/2021	R035 On 06-May-21	10.05	Put	Bond Future	5028	5	5028	5	0.00
09/04/2021	R035 On 06-May-21	12.35	Put	Bond Future	57	0	57	0	0.00
09/04/2021	R035 On 06-May-21	12.36	Put	Bond Future	55	0	55	0	0.00
09/04/2021	R035 On 06-May-21	12.02	Put	Bond Future	145	0	145	0	223.00
09/04/2021	R035 On 06-May-21	11.32	Put	Bond Future	656	1	656	1	223.00
09/04/2021	R035 On 06-May-21	10.81	Put	Bond Future	1718	2	1718	2	0.00
09/04/2021	R035 On 06-May-21	11.15	Put	Bond Future	921	1	921	1	0.00
09/04/2021	R035 On 06-May-21	11.05	Put	Bond Future	1116	1	1116	1	500.00
09/04/2021	R035 On 06-May-21	12.37	Put	Bond Future	54	0	54	0	0.00
09/04/2021	R035 On 05-August-21			Bond Future	10.97	89.5827	10.9703	89.5827	0.00
09/04/2021	R035 On 05-August-21	10.77	Call	Bond Future	3148	3	3148	3	0.00
09/04/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
09/04/2021	R035 On 05-August-21	10.02	Call	Bond Future	1399	1	1399	1	100.00



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09/04/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
09/04/2021	R035 On 05-August-21	11.37	Call	Bond Future	5135	5	5135	5	0.00
09/04/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
09/04/2021	R035 On 05-August-21	5.31	Put	Bond Future	48756	49	48756	49	0.00
09/04/2021	R035 On 05-August-21	11.37	Put	Bond Future	2701	3	2701	3	100.00
09/04/2021	R035 On 05-August-21	5.30	Put	Bond Future	48872	49	48872	49	0.00
09/04/2021	R035 On 05-August-21	5.29	Put	Bond Future	48989	49	48989	49	0.00
09/04/2021	R035 On 05-August-21	10.77	Put	Bond Future	4406	4	4406	4	100.00
09/04/2021	R035 On 05-August-21	10.02	Put	Bond Future	7618	7	7618	7	0.00
09/04/2021	R035 On 04-November-21			Bond Future	11.19	86.0947	11.1923	86.0947	0.00
09/04/2021	R035 On 04-November-21	13.82	Call	Bond Future	14633	15	14633	15	0.00
09/04/2021	R035 On 04-November-21	11.75	Call	Bond Future	6636	7	6636	7	0.00
09/04/2021	R035 On 04-November-21	10.23	Call	Bond Future	2316	2	2316	2	782.00
09/04/2021	R035 On 04-November-21	12.52	Call	Bond Future	9605	10	9605	10	0.00
09/04/2021	R035 On 04-November-21	12.51	Call	Bond Future	9568	10	9568	10	0.00
09/04/2021	R035 On 04-November-21	10.12	Call	Bond Future	2115	2	2115	2	400.00
09/04/2021	R035 On 04-November-21	10.62	Call	Bond Future	3158	3	3158	3	400.00
09/04/2021	R035 On 04-November-21	12.53	Call	Bond Future	9642	10	9642	10	0.00
09/04/2021	R035 On 04-November-21	11.08	Call	Bond Future	4440	5	4440	5	0.00
09/04/2021	R035 On 04-November-21	11.08	Put	Bond Future	5122	5	5122	5	782.00
09/04/2021	R035 On 04-November-21	10.23	Put	Bond Future	8428	8	8428	8	0.00
09/04/2021	R035 On 04-November-21	12.53	Put	Bond Future	2101	2	2101	2	0.00
09/04/2021	R035 On 04-November-21	11.75	Put	Bond Future	3365	3	3365	3	782.00
09/04/2021	R035 On 04-November-21	10.62	Put	Bond Future	6719	7	6719	7	0.00
09/04/2021	R035 On 04-November-21	10.12	Put	Bond Future	8967	9	8967	9	0.00
09/04/2021	R035 On 04-November-21	12.51	Put	Bond Future	2133	2	2133	2	0.00
09/04/2021	R035 On 04-November-21	12.52	Put	Bond Future	2117	2	2117	2	0.00
09/04/2021	R035 On 04-November-21	13.82	Put	Bond Future	734	1	734	1	400.00
09/04/2021	R035 On 03-February-22			Bond Future	11.43	87.0586	11.4324	87.0586	0.00
09/04/2021	R035 On 03-February-22	9.70	Call	Bond Future	1373	1	1373	1	683.00
09/04/2021	R035 On 03-February-22	11.24	Call	Bond Future	4420	5	4420	5	0.00
09/04/2021	R035 On 03-February-22	11.39	Call	Bond Future	4856	5	4856	5	0.00
09/04/2021	R035 On 03-February-22	10.65	Call	Bond Future	2925	3	2925	3	0.00

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09/04/2021	R035 On 03-February-22	11.23	Call	Bond Future	4391	5	4391	5	0.00
09/04/2021	R035 On 03-February-22	11.22	Call	Bond Future	4363	4	4363	4	0.00
09/04/2021	R035 On 03-February-22	11.22	Put	Bond Future	5619	5	5619	5	0.00
09/04/2021	R035 On 03-February-22	11.23	Put	Bond Future	5587	5	5587	5	0.00
09/04/2021	R035 On 03-February-22	11.39	Put	Bond Future	5105	5	5105	5	683.00
09/04/2021	R035 On 03-February-22	11.24	Put	Bond Future	5556	5	5556	5	0.00
09/04/2021	R035 On 03-February-22	10.65	Put	Bond Future	7690	8	7690	8	683.00
09/04/2021	R035 On 03-February-22	9.70	Put	Bond Future	12469	12	12469	12	0.00
09/04/2021	R186 On 06-May-21			Bond Future	7.49	117.8994	7.4856	117.8994	107,199.00
09/04/2021	R186 On 06-May-21	10.78	Call	Bond Future	14774	15	14774	15	0.00
09/04/2021	R186 On 06-May-21	7.30	Call	Bond Future	750	1	750	1	0.00
09/04/2021	R186 On 06-May-21	10.77	Call	Bond Future	14733	15	14733	15	0.00
09/04/2021	R186 On 06-May-21	10.76	Call	Bond Future	14692	15	14692	15	0.00
09/04/2021	R186 On 06-May-21	7.60	Call	Bond Future	1454	2	1454	2	5,000.00
09/04/2021	R186 On 06-May-21	10.76	Put	Bond Future	0	0	0	0	0.00
09/04/2021	R186 On 06-May-21	7.60	Put	Bond Future	896	1	896	1	5,000.00
09/04/2021	R186 On 06-May-21	10.77	Put	Bond Future	0	0	0	0	0.00
09/04/2021	R186 On 06-May-21	7.30	Put	Bond Future	1662	2	1662	2	15,177.00
09/04/2021	R186 On 06-May-21	10.78	Put	Bond Future	0	0	0	0	0.00
09/04/2021	R186 On 05-August-21			Bond Future	7.69	113.8579	7.6865	113.8579	0.00
09/04/2021	R186 On 05-August-21	8.63	Call	Bond Future	5045	5	5045	5	0.00
09/04/2021	R186 On 05-August-21	8.62	Call	Bond Future	5010	5	5010	5	0.00
09/04/2021	R186 On 05-August-21	8.61	Call	Bond Future	4975	5	4975	5	0.00
09/04/2021	R186 On 05-August-21	8.61	Put	Bond Future	780	1	780	1	0.00
09/04/2021	R186 On 05-August-21	8.62	Put	Bond Future	771	1	771	1	0.00
09/04/2021	R186 On 05-August-21	8.63	Put	Bond Future	762	1	762	1	0.00
09/04/2021	R186 On 04-November-21			Bond Future	7.88	115.1123	7.8836	115.1123	0.00
09/04/2021	R186 On 04-November-21	8.11	Call	Bond Future	3255	3	3255	3	0.00
09/04/2021	R186 On 04-November-21	8.09	Call	Bond Future	3206	3	3206	3	0.00
09/04/2021	R186 On 04-November-21	8.10	Call	Bond Future	3230	3	3230	3	0.00
09/04/2021	R186 On 04-November-21	8.10	Put	Bond Future	2279	2	2279	2	0.00
09/04/2021	R186 On 04-November-21	8.09	Put	Bond Future	2298	2	2298	2	0.00
09/04/2021	R186 On 04-November-21	8.11	Put	Bond Future	2260	2	2260	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
09/04/2021	R186 On 03-February-22			Bond Future	8.10	111.1195	8.1038	111.1195	0.00
09/04/2021	R186 On 03-February-22	7.28	Call	Bond Future	1333	1	1333	1	0.00
09/04/2021	R186 On 03-February-22	7.29	Call	Bond Future	1347	1	1347	1	0.00
09/04/2021	R186 On 03-February-22	7.30	Call	Bond Future	1361	1	1361	1	0.00
09/04/2021	R186 On 03-February-22	7.30	Put	Bond Future	4794	5	4794	5	0.00
09/04/2021	R186 On 03-February-22	7.29	Put	Bond Future	4823	5	4823	5	0.00
09/04/2021	R186 On 03-February-22	7.28	Put	Bond Future	4853	5	4853	5	0.00
09/04/2021	R197 On 06-May-21			Bond Future	321.15	321.0557	321.1491	321.0557	2,993.00
09/04/2021	R197 On 05-August-21			Bond Future	316.62	316.5293	316.6222	316.5293	13.00
09/04/2021	R197 On 04-November-21			Bond Future	320.18	320.0904	320.1832	320.0904	0.00
09/04/2021	R197 On 03-February-22			Bond Future	315.77	315.6717	315.7652	315.6717	0.00
09/04/2021	R202 On 06-May-21			Bond Future	230.28	230.9391	230.2780	230.9391	9,281.00
09/04/2021	R202 On 05-August-21			Bond Future	228.52	229.1848	228.5155	229.1848	0.00
09/04/2021	R202 On 04-November-21			Bond Future	231.09	231.7629	231.0854	231.7629	0.00
09/04/2021	R202 On 03-February-22			Bond Future	229.44	230.1212	229.4357	230.1212	0.00
09/04/2021	R209 On 06-May-21			Bond Future	10.68	68.3004	10.6780	68.3004	26,085.00
09/04/2021	R209 On 06-May-21	12.24	Call	Bond Future	8011	8	8011	8	0.00
09/04/2021	R209 On 06-May-21	10.60	Call	Bond Future	1560	2	1560	2	0.00
09/04/2021	R209 On 06-May-21	10.25	Call	Bond Future	810	1	810	1	5,325.00
09/04/2021	R209 On 06-May-21	11.25	Call	Bond Future	3719	4	3719	4	0.00
09/04/2021	R209 On 06-May-21	11.60	Call	Bond Future	5180	5	5180	5	0.00
09/04/2021	R209 On 06-May-21	9.75	Call	Bond Future	246	0	246	0	4,050.00
09/04/2021	R209 On 06-May-21	11.00	Call	Bond Future	2785	3	2785	3	0.00
09/04/2021	R209 On 06-May-21	10.00	Call	Bond Future	462	1	462	1	0.00
09/04/2021	R209 On 06-May-21	12.25	Call	Bond Future	8056	8	8056	8	0.00
09/04/2021	R209 On 06-May-21	9.50	Call	Bond Future	120	0	120	0	2,150.00
09/04/2021	R209 On 06-May-21	10.35	Call	Bond Future	992	1	992	1	500.00
09/04/2021	R209 On 06-May-21	12.22	Call	Bond Future	7923	8	7923	8	0.00
09/04/2021	R209 On 06-May-21	12.23	Call	Bond Future	7967	8	7967	8	0.00
09/04/2021	R209 On 06-May-21	12.23	Put	Bond Future	76	0	76	0	0.00
09/04/2021	R209 On 06-May-21	12.22	Put	Bond Future	78	0	78	0	0.00
09/04/2021	R209 On 06-May-21	9.50	Put	Bond Future	7158	7	7158	7	0.00
09/04/2021	R209 On 06-May-21	9.75	Put	Bond Future	5706	5	5706	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
09/04/2021	R209 On 06-May-21	12.25	Put	Bond Future	72	0	72	0	8,350.00
09/04/2021	R209 On 06-May-21	11.00	Put	Bond Future	1028	1	1028	1	3,500.00
09/04/2021	R209 On 06-May-21	10.00	Put	Bond Future	4391	4	4391	4	0.00
09/04/2021	R209 On 06-May-21	11.60	Put	Bond Future	320	0	320	0	3,750.00
09/04/2021	R209 On 06-May-21	10.25	Put	Bond Future	3252	3	3252	3	0.00
09/04/2021	R209 On 06-May-21	11.25	Put	Bond Future	643	1	643	1	9,150.00
09/04/2021	R209 On 06-May-21	10.60	Put	Bond Future	1996	2	1996	2	5,250.00
09/04/2021	R209 On 06-May-21	12.24	Put	Bond Future	74	0	74	0	0.00
09/04/2021	R209 On 06-May-21	10.35	Put	Bond Future	2853	3	2853	3	0.00
09/04/2021	R209 On 05-August-21			Bond Future	10.88	69.0179	10.8765	69.0179	0.00
09/04/2021	R209 On 05-August-21	11.80	Call	Bond Future	6354	7	6354	7	0.00
09/04/2021	R209 On 05-August-21	11.79	Call	Bond Future	6318	7	6318	7	0.00
09/04/2021	R209 On 05-August-21	11.81	Call	Bond Future	6390	7	6390	7	0.00
09/04/2021	R209 On 05-August-21	11.81	Put	Bond Future	1599	2	1599	2	0.00
09/04/2021	R209 On 05-August-21	11.79	Put	Bond Future	1624	2	1624	2	0.00
09/04/2021	R209 On 05-August-21	11.80	Put	Bond Future	1612	2	1612	2	0.00
09/04/2021	R209 On 04-November-21			Bond Future	11.07	66.6378	11.0714	66.6378	2,255.00
09/04/2021	R209 On 04-November-21	9.50	Call	Bond Future	1344	1	1344	1	4,750.00
09/04/2021	R209 On 04-November-21	12.18	Call	Bond Future	7753	8	7753	8	0.00
09/04/2021	R209 On 04-November-21	10.50	Call	Bond Future	2975	3	2975	3	0.00
09/04/2021	R209 On 04-November-21	12.00	Call	Bond Future	7147	7	7147	7	0.00
09/04/2021	R209 On 04-November-21	12.19	Call	Bond Future	7787	8	7787	8	0.00
09/04/2021	R209 On 04-November-21	12.17	Call	Bond Future	7719	8	7719	8	0.00
09/04/2021	R209 On 04-November-21	12.19	Put	Bond Future	2245	2	2245	2	0.00
09/04/2021	R209 On 04-November-21	12.00	Put	Bond Future	2498	2	2498	2	6,500.00
09/04/2021	R209 On 04-November-21	12.18	Put	Bond Future	2258	2	2258	2	0.00
09/04/2021	R209 On 04-November-21	12.17	Put	Bond Future	2270	2	2270	2	0.00
09/04/2021	R209 On 04-November-21	10.50	Put	Bond Future	6093	6	6093	6	6,500.00
09/04/2021	R209 On 04-November-21	9.50	Put	Bond Future	10444	10	10444	10	0.00
09/04/2021	R209 On 03-February-22			Bond Future	11.28	67.3840	11.2770	67.3840	0.00
09/04/2021	R209 On 03-February-22	11.04	Call	Bond Future	3921	4	3921	4	0.00
09/04/2021	R209 On 03-February-22	11.02	Call	Bond Future	3871	4	3871	4	0.00
09/04/2021	R209 On 03-February-22	11.03	Call	Bond Future	3896	4	3896	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
09/04/2021	R209 On 03-February-22	11.03	Put	Bond Future	5183	5	5183	5	0.00
09/04/2021	R209 On 03-February-22	11.02	Put	Bond Future	5211	5	5211	5	0.00
09/04/2021	R209 On 03-February-22	11.04	Put	Bond Future	5155	5	5155	5	0.00
09/04/2021	R210 On 06-May-21			Bond Future	200.97	199.9413	200.9687	199.9413	1,487.00
09/04/2021	R210 On 05-August-21			Bond Future	203.13	202.0919	203.1295	202.0919	0.00
09/04/2021	R210 On 04-November-21			Bond Future	202.68	201.6328	202.6813	201.6328	0.00
09/04/2021	R210 On 03-February-22			Bond Future	205.00	203.9367	204.9970	203.9367	0.00
09/04/2021	R212 On 06-May-21			Bond Future	171.79	171.7894	171.7937	171.7894	3,405.00
09/04/2021	R212 On 05-August-21			Bond Future	171.32	171.3120	171.3155	171.3120	0.00
09/04/2021	R212 On 04-November-21			Bond Future	173.24	173.2394	173.2424	173.2394	0.00
09/04/2021	R213 On 06-May-21			Bond Future	9.80	84.2679	9.7975	84.2679	9,143.00
09/04/2021	R213 On 06-May-21	11.90	Call	Bond Future	10554	11	10554	11	0.00
09/04/2021	R213 On 06-May-21	11.89	Call	Bond Future	10509	11	10509	11	0.00
09/04/2021	R213 On 06-May-21	11.91	Call	Bond Future	10600	11	10600	11	0.00
09/04/2021	R213 On 06-May-21	11.91	Put	Bond Future	6	0	6	0	0.00
09/04/2021	R213 On 06-May-21	11.89	Put	Bond Future	6	0	6	0	0.00
09/04/2021	R213 On 06-May-21	11.90	Put	Bond Future	6	0	6	0	0.00
09/04/2021	R213 On 05-August-21			Bond Future	10.01	85.1532	10.0121	85.1532	0.00
09/04/2021	R213 On 05-August-21	10.78	Call	Bond Future	5535	6	5535	6	0.00
09/04/2021	R213 On 05-August-21	10.14	Call	Bond Future	3478	4	3478	4	0.00
09/04/2021	R213 On 05-August-21	10.86	Call	Bond Future	5825	6	5825	6	0.00
09/04/2021	R213 On 05-August-21	9.34	Call	Bond Future	1618	2	1618	2	0.00
09/04/2021	R213 On 05-August-21	10.85	Call	Bond Future	5788	6	5788	6	0.00
09/04/2021	R213 On 05-August-21	10.84	Call	Bond Future	5752	6	5752	6	0.00
09/04/2021	R213 On 05-August-21	10.84	Put	Bond Future	1502	1	1502	1	0.00
09/04/2021	R213 On 05-August-21	10.85	Put	Bond Future	1489	1	1489	1	0.00
09/04/2021	R213 On 05-August-21	10.14	Put	Bond Future	2802	3	2802	3	0.00
09/04/2021	R213 On 05-August-21	9.34	Put	Bond Future	5294	5	5294	5	0.00
09/04/2021	R213 On 05-August-21	10.86	Put	Bond Future	1476	1	1476	1	0.00
09/04/2021	R213 On 05-August-21	10.78	Put	Bond Future	1584	2	1584	2	0.00
09/04/2021	R213 On 04-November-21			Bond Future	10.22	82.5616	10.2249	82.5616	0.00
09/04/2021	R213 On 04-November-21	11.10	Call	Bond Future	6547	7	6547	7	0.00
09/04/2021	R213 On 04-November-21	11.09	Call	Bond Future	6513	7	6513	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
09/04/2021	R213 On 04-November-21	11.11	Call	Bond Future	6581	7	6581	7	0.00
09/04/2021	R213 On 04-November-21	11.09	Put	Bond Future	2210	2	2210	2	0.00
09/04/2021	R213 On 04-November-21	11.10	Put	Bond Future	2196	2	2196	2	0.00
09/04/2021	R213 On 04-November-21	11.11	Put	Bond Future	2182	2	2182	2	0.00
09/04/2021	R213 On 03-February-22			Bond Future	10.46	83.4858	10.4568	83.4858	0.00
09/04/2021	R213 On 03-February-22	10.25	Call	Bond Future	3558	4	3558	4	0.00
09/04/2021	R213 On 03-February-22	9.76	Call	Bond Future	2479	3	2479	3	0.00
09/04/2021	R213 On 03-February-22	10.15	Call	Bond Future	3321	3	3321	3	0.00
09/04/2021	R213 On 03-February-22	9.58	Call	Bond Future	2168	2	2168	2	0.00
09/04/2021	R213 On 03-February-22	9.97	Call	Bond Future	2916	3	2916	3	0.00
09/04/2021	R213 On 03-February-22	9.96	Call	Bond Future	2894	3	2894	3	0.00
09/04/2021	R213 On 03-February-22	8.63	Call	Bond Future	967	1	967	1	200.00
09/04/2021	R213 On 03-February-22	9.98	Call	Bond Future	2938	3	2938	3	0.00
09/04/2021	R213 On 03-February-22	8.80	Call	Bond Future	1133	1	1133	1	102.00
09/04/2021	R213 On 03-February-22	9.58	Put	Bond Future	6701	7	6701	7	200.00
09/04/2021	R213 On 03-February-22	8.63	Put	Bond Future	10792	11	10792	11	0.00
09/04/2021	R213 On 03-February-22	9.98	Put	Bond Future	5363	5	5363	5	0.00
09/04/2021	R213 On 03-February-22	8.80	Put	Bond Future	9980	10	9980	10	0.00
09/04/2021	R213 On 03-February-22	9.96	Put	Bond Future	5423	5	5423	5	0.00
09/04/2021	R213 On 03-February-22	9.97	Put	Bond Future	5393	5	5393	5	0.00
09/04/2021	R213 On 03-February-22	10.15	Put	Bond Future	4871	5	4871	5	200.00
09/04/2021	R213 On 03-February-22	9.76	Put	Bond Future	6055	6	6055	6	102.00
09/04/2021	R213 On 03-February-22	10.25	Put	Bond Future	4598	4	4598	4	102.00
09/04/2021	R214 On 06-May-21			Bond Future	10.97	65.5420	10.9715	65.5420	15,384.00
09/04/2021	R214 On 06-May-21	12.27	Call	Bond Future	6906	7	6906	7	0.00
09/04/2021	R214 On 06-May-21	12.26	Call	Bond Future	6863	7	6863	7	0.00
09/04/2021	R214 On 06-May-21	12.25	Call	Bond Future	6819	7	6819	7	0.00
09/04/2021	R214 On 06-May-21	12.25	Put	Bond Future	175	0	175	0	0.00
09/04/2021	R214 On 06-May-21	12.26	Put	Bond Future	171	0	171	0	0.00
09/04/2021	R214 On 06-May-21	12.27	Put	Bond Future	167	0	167	0	0.00
09/04/2021	R214 On 05-August-21			Bond Future	11.17	66.2306	11.1653	66.2306	0.00
09/04/2021	R214 On 05-August-21	12.02	Call	Bond Future	6254	6	6254	6	0.00
09/04/2021	R214 On 05-August-21	12.03	Call	Bond Future	6289	6	6289	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
09/04/2021	R214 On 05-August-21	12.01	Call	Bond Future	6219	6	6219	6	0.00
09/04/2021	R214 On 05-August-21	12.03	Put	Bond Future	1793	2	1793	2	0.00
09/04/2021	R214 On 05-August-21	12.01	Put	Bond Future	1820	2	1820	2	0.00
09/04/2021	R214 On 05-August-21	12.02	Put	Bond Future	1807	2	1807	2	0.00
09/04/2021	R214 On 04-November-21			Bond Future	11.36	63.6827	11.3552	63.6827	0.00
09/04/2021	R214 On 04-November-21	12.48	Call	Bond Future	7889	8	7889	8	0.00
09/04/2021	R214 On 04-November-21	12.47	Call	Bond Future	7855	8	7855	8	0.00
09/04/2021	R214 On 04-November-21	12.46	Call	Bond Future	7822	8	7822	8	0.00
09/04/2021	R214 On 04-November-21	12.46	Put	Bond Future	2312	2	2312	2	0.00
09/04/2021	R214 On 04-November-21	12.48	Put	Bond Future	2286	2	2286	2	0.00
09/04/2021	R214 On 04-November-21	12.47	Put	Bond Future	2299	2	2299	2	0.00
09/04/2021	R214 On 03-February-22			Bond Future	11.56	64.3957	11.5588	64.3957	0.00
09/04/2021	R214 On 03-February-22	11.40	Call	Bond Future	4208	4	4208	4	0.00
09/04/2021	R214 On 03-February-22	11.39	Call	Bond Future	4183	4	4183	4	0.00
09/04/2021	R214 On 03-February-22	11.41	Call	Bond Future	4234	4	4234	4	0.00
09/04/2021	R214 On 03-February-22	11.39	Put	Bond Future	5074	5	5074	5	0.00
09/04/2021	R214 On 03-February-22	11.40	Put	Bond Future	5046	5	5046	5	0.00
09/04/2021	R214 On 03-February-22	11.41	Put	Bond Future	5019	5	5019	5	0.00
09/04/2021	R248 On 06-May-21			Bond Future	11.02	82.4320	11.0171	82.4320	135,329.00
09/04/2021	R248 On 06-May-21	12.35	Call	Bond Future	8697	9	8697	9	0.00
09/04/2021	R248 On 06-May-21	12.34	Call	Bond Future	8643	9	8643	9	0.00
09/04/2021	R248 On 06-May-21	10.90	Call	Bond Future	1652	2	1652	2	1,030.00
09/04/2021	R248 On 06-May-21	11.40	Call	Bond Future	3658	4	3658	4	1,030.00
09/04/2021	R248 On 06-May-21	12.36	Call	Bond Future	8752	9	8752	9	0.00
09/04/2021	R248 On 06-May-21	10.20	Call	Bond Future	249	0	249	0	0.00
09/04/2021	R248 On 06-May-21	10.80	Call	Bond Future	1345	1	1345	1	0.00
09/04/2021	R248 On 06-May-21	10.80	Put	Bond Future	2913	3	2913	3	0.00
09/04/2021	R248 On 06-May-21	12.36	Put	Bond Future	131	0	131	0	0.00
09/04/2021	R248 On 06-May-21	10.20	Put	Bond Future	6440	6	6440	6	0.00
09/04/2021	R248 On 06-May-21	11.40	Put	Bond Future	1019	1	1019	1	0.00
09/04/2021	R248 On 06-May-21	12.34	Put	Bond Future	139	0	139	0	0.00
09/04/2021	R248 On 06-May-21	10.90	Put	Bond Future	2492	2	2492	2	0.00
09/04/2021	R248 On 06-May-21	12.35	Put	Bond Future	135	0	135	0	0.00

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09/04/2021	R248 On 05-August-21			Bond Future	11.21	83.2981	11.2135	83.2981	5,000.00
09/04/2021	R248 On 05-August-21	10.50	Call	Bond Future	1853	2	1853	2	1,000.00
09/04/2021	R248 On 05-August-21	10.00	Call	Bond Future	977	1	977	1	0.00
09/04/2021	R248 On 05-August-21	12.51	Call	Bond Future	9500	10	9500	10	0.00
09/04/2021	R248 On 05-August-21	12.50	Call	Bond Future	9457	10	9457	10	0.00
09/04/2021	R248 On 05-August-21	11.20	Call	Bond Future	4009	4	4009	4	1,000.00
09/04/2021	R248 On 05-August-21	10.30	Call	Bond Future	1456	2	1456	2	1,300.00
09/04/2021	R248 On 05-August-21	12.52	Call	Bond Future	9542	10	9542	10	0.00
09/04/2021	R248 On 05-August-21	10.90	Call	Bond Future	2996	3	2996	3	1,300.00
09/04/2021	R248 On 05-August-21	10.60	Call	Bond Future	2113	2	2113	2	0.00
09/04/2021	R248 On 05-August-21	12.51	Put	Bond Future	1397	1	1397	1	0.00
09/04/2021	R248 On 05-August-21	10.60	Put	Bond Future	6541	6	6541	6	0.00
09/04/2021	R248 On 05-August-21	12.50	Put	Bond Future	1411	1	1411	1	0.00
09/04/2021	R248 On 05-August-21	10.90	Put	Bond Future	5206	5	5206	5	0.00
09/04/2021	R248 On 05-August-21	10.50	Put	Bond Future	7045	7	7045	7	0.00
09/04/2021	R248 On 05-August-21	11.20	Put	Bond Future	4102	4	4102	4	0.00
09/04/2021	R248 On 05-August-21	12.52	Put	Bond Future	1383	1	1383	1	0.00
09/04/2021	R248 On 05-August-21	10.30	Put	Bond Future	8211	8	8211	8	0.00
09/04/2021	R248 On 05-August-21	10.00	Put	Bond Future	10172	10	10172	10	0.00
09/04/2021	R248 On 04-November-21			Bond Future	11.41	79.8038	11.4061	79.8038	0.00
09/04/2021	R248 On 04-November-21	12.84	Call	Bond Future	10752	11	10752	11	0.00
09/04/2021	R248 On 04-November-21	12.83	Call	Bond Future	10713	11	10713	11	0.00
09/04/2021	R248 On 04-November-21	12.85	Call	Bond Future	10790	11	10790	11	0.00
09/04/2021	R248 On 04-November-21	12.85	Put	Bond Future	2114	2	2114	2	0.00
09/04/2021	R248 On 04-November-21	12.83	Put	Bond Future	2145	2	2145	2	0.00
09/04/2021	R248 On 04-November-21	12.84	Put	Bond Future	2129	2	2129	2	0.00
09/04/2021	R248 On 03-February-22			Bond Future	11.61	80.6973	11.6132	80.6973	0.00
09/04/2021	R248 On 03-February-22	11.49	Call	Bond Future	5017	5	5017	5	0.00
09/04/2021	R248 On 03-February-22	11.48	Call	Bond Future	4985	5	4985	5	0.00
09/04/2021	R248 On 03-February-22	11.47	Call	Bond Future	4953	5	4953	5	0.00
09/04/2021	R248 On 03-February-22	11.49	Put	Bond Future	5821	6	5821	6	0.00
09/04/2021	R248 On 03-February-22	11.47	Put	Bond Future	5890	6	5890	6	0.00
09/04/2021	R248 On 03-February-22	11.48	Put	Bond Future	5855	6	5855	6	0.00



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