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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2021	2025 On 05-August-21			Bond Future	153.72	153.6952	153.7188	153.6952	5,368.00
01/06/2021	2025 On 04-November-21			Bond Future	155.44	155.4401	155.4404	155.4401	0.00
01/06/2021	2025 On 03-February-22			Bond Future	155.71	155.7353	155.7093	155.7353	0.00
01/06/2021	2025 On 05-May-22			Bond Future	157.59	157.6281	157.5885	157.6281	0.00
01/06/2021	2029 On 05-August-21			Bond Future	114.98	114.9225	114.9839	114.9225	3,031.00
01/06/2021	2029 On 04-November-21			Bond Future	115.12	115.0762	115.1207	115.0762	0.00
01/06/2021	2029 On 03-February-22			Bond Future	116.47	116.4484	116.4742	116.4484	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
01/06/2021	2029 On 05-May-22			Bond Future	116.70	116.6883	116.7043	116.6883	0.00
01/06/2021	2030 On 05-August-21			Bond Future	9.03	94.1434	9.0324	94.1434	100,948.00
01/06/2021	2030 On 05-August-21	10.43	Call	Bond Future	7641	8	7641	8	0.00
01/06/2021	2030 On 05-August-21	8.50	Call	Bond Future	897	1	897	1	5,000.00
01/06/2021	2030 On 05-August-21	9.50	Call	Bond Future	3652	4	3652	4	0.00
01/06/2021	2030 On 05-August-21	9.75	Call	Bond Future	4652	5	4652	5	0.00
01/06/2021	2030 On 05-August-21	8.95	Call	Bond Future	1863	2	1863	2	600.00
01/06/2021	2030 On 05-August-21	10.30	Call	Bond Future	7048	7	7048	7	0.00
01/06/2021	2030 On 05-August-21	7.70	Call	Bond Future	152	0	152	0	200.00
01/06/2021	2030 On 05-August-21	10.42	Call	Bond Future	7595	8	7595	8	0.00
01/06/2021	2030 On 05-August-21	10.41	Call	Bond Future	7549	7	7549	7	0.00
01/06/2021	2030 On 05-August-21	10.15	Call	Bond Future	6378	6	6378	6	0.00
01/06/2021	2030 On 05-August-21	8.83	Call	Bond Future	1562	2	1562	2	479.00
01/06/2021	2030 On 05-August-21	9.45	Call	Bond Future	3464	3	3464	3	600.00
01/06/2021	2030 On 05-August-21	12.10	Call	Bond Future	15340	15	15340	15	0.00
01/06/2021	2030 On 05-August-21	8.78	Call	Bond Future	1446	1	1446	1	200.00
01/06/2021	2030 On 05-August-21	7.70	Put	Bond Future	8016	8	8016	8	0.00
01/06/2021	2030 On 05-August-21	12.10	Put	Bond Future	2	0	2	0	600.00
01/06/2021	2030 On 05-August-21	10.30	Put	Bond Future	277	0	277	0	200.00
01/06/2021	2030 On 05-August-21	8.78	Put	Bond Future	2875	3	2875	3	0.00
01/06/2021	2030 On 05-August-21	10.41	Put	Bond Future	220	0	220	0	0.00
01/06/2021	2030 On 05-August-21	8.50	Put	Bond Future	3943	4	3943	4	0.00
01/06/2021	2030 On 05-August-21	10.42	Put	Bond Future	215	0	215	0	0.00
01/06/2021	2030 On 05-August-21	8.95	Put	Bond Future	2326	2	2326	2	0.00
01/06/2021	2030 On 05-August-21	9.45	Put	Bond Future	1161	1	1161	1	0.00
01/06/2021	2030 On 05-August-21	9.75	Put	Bond Future	738	1	738	1	479.00
01/06/2021	2030 On 05-August-21	8.83	Put	Bond Future	2705	3	2705	3	0.00
01/06/2021	2030 On 05-August-21	9.50	Put	Bond Future	1078	1	1078	1	5,000.00
01/06/2021	2030 On 05-August-21	10.15	Put	Bond Future	374	0	374	0	479.00
01/06/2021	2030 On 05-August-21	10.43	Put	Bond Future	211	0	211	0	0.00
01/06/2021	2030 On 04-November-21			Bond Future	9.22	95.1901	9.2200	95.1901	0.00
01/06/2021	2030 On 04-November-21	8.77	Call	Bond Future	1877	2	1877	2	300.00
01/06/2021	2030 On 04-November-21	11.44	Call	Bond Future	11341	11	11341	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2021	2030 On 04-November-21	10.61	Call	Bond Future	7902	8	7902	8	0.00
01/06/2021	2030 On 04-November-21	9.90	Call	Bond Future	5177	5	5177	5	29.00
01/06/2021	2030 On 04-November-21	10.59	Call	Bond Future	7823	8	7823	8	0.00
01/06/2021	2030 On 04-November-21	11.26	Call	Bond Future	10579	11	10579	11	0.00
01/06/2021	2030 On 04-November-21	9.20	Call	Bond Future	2921	3	2921	3	29.00
01/06/2021	2030 On 04-November-21	8.27	Call	Bond Future	1006	1	1006	1	300.00
01/06/2021	2030 On 04-November-21	10.60	Call	Bond Future	7862	8	7862	8	0.00
01/06/2021	2030 On 04-November-21	10.60	Put	Bond Future	747	1	747	1	0.00
01/06/2021	2030 On 04-November-21	10.59	Put	Bond Future	756	1	756	1	0.00
01/06/2021	2030 On 04-November-21	8.77	Put	Bond Future	4360	4	4360	4	0.00
01/06/2021	2030 On 04-November-21	11.44	Put	Bond Future	237	0	237	0	300.00
01/06/2021	2030 On 04-November-21	8.27	Put	Bond Future	6347	6	6347	6	0.00
01/06/2021	2030 On 04-November-21	9.20	Put	Bond Future	3030	3	3030	3	0.00
01/06/2021	2030 On 04-November-21	10.61	Put	Bond Future	737	1	737	1	0.00
01/06/2021	2030 On 04-November-21	11.26	Put	Bond Future	308	0	308	0	29.00
01/06/2021	2030 On 04-November-21	9.90	Put	Bond Future	1580	2	1580	2	0.00
01/06/2021	2030 On 03-February-22			Bond Future	9.42	92.2987	9.4186	92.2987	0.00
01/06/2021	2030 On 03-February-22	9.60	Call	Bond Future	3932	4	3932	4	1,000.00
01/06/2021	2030 On 03-February-22	10.85	Call	Bond Future	8202	8	8202	8	0.00
01/06/2021	2030 On 03-February-22	9.78	Call	Bond Future	4470	4	4470	4	0.00
01/06/2021	2030 On 03-February-22	9.43	Call	Bond Future	3455	3	3455	3	0.00
01/06/2021	2030 On 03-February-22	9.44	Call	Bond Future	3482	3	3482	3	0.00
01/06/2021	2030 On 03-February-22	8.39	Call	Bond Future	1285	1	1285	1	101.00
01/06/2021	2030 On 03-February-22	9.45	Call	Bond Future	3509	3	3509	3	0.00
01/06/2021	2030 On 03-February-22	8.85	Call	Bond Future	2077	2	2077	2	1,000.00
01/06/2021	2030 On 03-February-22	9.35	Call	Bond Future	3242	3	3242	3	0.00
01/06/2021	2030 On 03-February-22	9.35	Put	Bond Future	3603	4	3603	4	101.00
01/06/2021	2030 On 03-February-22	8.39	Put	Bond Future	6884	7	6884	7	0.00
01/06/2021	2030 On 03-February-22	9.45	Put	Bond Future	3345	3	3345	3	0.00
01/06/2021	2030 On 03-February-22	8.85	Put	Bond Future	5120	5	5120	5	0.00
01/06/2021	2030 On 03-February-22	9.44	Put	Bond Future	3370	3	3370	3	0.00
01/06/2021	2030 On 03-February-22	9.43	Put	Bond Future	3396	3	3396	3	0.00
01/06/2021	2030 On 03-February-22	9.78	Put	Bond Future	2601	3	2601	3	101.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2021	2030 On 03-February-22	10.85	Put	Bond Future	1075	1	1075	1	1,000.00
01/06/2021	2030 On 03-February-22	9.60	Put	Bond Future	2987	3	2987	3	0.00
01/06/2021	2030 On 05-May-22			Bond Future	9.63	93.4002	9.6279	93.4002	0.00
01/06/2021	2030 On 05-May-22	9.35	Call	Bond Future	3022	3	3022	3	0.00
01/06/2021	2030 On 05-May-22	10.20	Call	Bond Future	5380	5	5380	5	0.00
01/06/2021	2030 On 05-May-22	10.19	Call	Bond Future	5348	5	5348	5	0.00
01/06/2021	2030 On 05-May-22	8.47	Call	Bond Future	1377	1	1377	1	1,073.00
01/06/2021	2030 On 05-May-22	9.95	Call	Bond Future	4615	5	4615	5	0.00
01/06/2021	2030 On 05-May-22	10.21	Call	Bond Future	5411	5	5411	5	0.00
01/06/2021	2030 On 05-May-22	10.21	Put	Bond Future	2524	3	2524	3	0.00
01/06/2021	2030 On 05-May-22	10.19	Put	Bond Future	2558	3	2558	3	0.00
01/06/2021	2030 On 05-May-22	10.20	Put	Bond Future	2541	3	2541	3	0.00
01/06/2021	2030 On 05-May-22	9.35	Put	Bond Future	4442	4	4442	4	1,073.00
01/06/2021	2030 On 05-May-22	8.47	Put	Bond Future	7486	8	7486	8	0.00
01/06/2021	2030 On 05-May-22	9.95	Put	Bond Future	3003	3	3003	3	1,073.00
01/06/2021	2032 On 05-August-21			Bond Future	9.75	92.9398	9.7467	92.9398	118,592.00
01/06/2021	2032 On 05-August-21	11.36	Call	Bond Future	9334	9	9334	9	0.00
01/06/2021	2032 On 05-August-21	11.35	Call	Bond Future	9285	9	9285	9	0.00
01/06/2021	2032 On 05-August-21	11.37	Call	Bond Future	9383	9	9383	9	0.00
01/06/2021	2032 On 05-August-21	11.37	Put	Bond Future	178	0	178	0	0.00
01/06/2021	2032 On 05-August-21	11.35	Put	Bond Future	186	0	186	0	0.00
01/06/2021	2032 On 05-August-21	11.36	Put	Bond Future	182	0	182	0	0.00
01/06/2021	2032 On 04-November-21			Bond Future	9.94	89.8273	9.9423	89.8273	21.00
01/06/2021	2032 On 04-November-21	9.33	Call	Bond Future	1842	2	1842	2	700.00
01/06/2021	2032 On 04-November-21	12.81	Call	Bond Future	15125	15	15125	15	0.00
01/06/2021	2032 On 04-November-21	11.71	Call	Bond Future	10279	10	10279	10	0.00
01/06/2021	2032 On 04-November-21	9.83	Call	Bond Future	3094	3	3094	3	700.00
01/06/2021	2032 On 04-November-21	11.70	Call	Bond Future	10236	10	10236	10	0.00
01/06/2021	2032 On 04-November-21	11.69	Call	Bond Future	10193	10	10193	10	0.00
01/06/2021	2032 On 04-November-21	11.71	Put	Bond Future	597	1	597	1	0.00
01/06/2021	2032 On 04-November-21	11.69	Put	Bond Future	612	1	612	1	0.00
01/06/2021	2032 On 04-November-21	12.81	Put	Bond Future	131	0	131	0	700.00
01/06/2021	2032 On 04-November-21	11.70	Put	Bond Future	604	1	604	1	0.00

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01/06/2021	2032 On 04-November-21	9.83	Put	Bond Future	3762	4	3762	4	0.00
01/06/2021	2032 On 04-November-21	9.33	Put	Bond Future	5566	6	5566	6	0.00
01/06/2021	2032 On 03-February-22			Bond Future	10.14	90.8779	10.1449	90.8779	0.00
01/06/2021	2032 On 03-February-22	10.35	Call	Bond Future	4577	4	4577	4	0.00
01/06/2021	2032 On 03-February-22	10.14	Call	Bond Future	3936	4	3936	4	0.00
01/06/2021	2032 On 03-February-22	9.62	Call	Bond Future	2555	2	2555	2	210.00
01/06/2021	2032 On 03-February-22	10.95	Call	Bond Future	6677	7	6677	7	0.00
01/06/2021	2032 On 03-February-22	9.14	Call	Bond Future	1590	2	1590	2	97.00
01/06/2021	2032 On 03-February-22	10.45	Call	Bond Future	4898	5	4898	5	0.00
01/06/2021	2032 On 03-February-22	8.91	Call	Bond Future	1257	1	1257	1	198.00
01/06/2021	2032 On 03-February-22	10.44	Call	Bond Future	4866	5	4866	5	0.00
01/06/2021	2032 On 03-February-22	11.13	Call	Bond Future	7371	7	7371	7	0.00
01/06/2021	2032 On 03-February-22	10.53	Call	Bond Future	5164	5	5164	5	0.00
01/06/2021	2032 On 03-February-22	9.58	Call	Bond Future	2462	2	2462	2	400.00
01/06/2021	2032 On 03-February-22	10.66	Call	Bond Future	5614	5	5614	5	0.00
01/06/2021	2032 On 03-February-22	9.81	Call	Bond Future	3023	3	3023	3	0.00
01/06/2021	2032 On 03-February-22	10.43	Call	Bond Future	4833	5	4833	5	0.00
01/06/2021	2032 On 03-February-22	10.42	Call	Bond Future	4801	5	4801	5	0.00
01/06/2021	2032 On 03-February-22	10.42	Put	Bond Future	3241	3	3241	3	0.00
01/06/2021	2032 On 03-February-22	10.43	Put	Bond Future	3217	3	3217	3	0.00
01/06/2021	2032 On 03-February-22	9.81	Put	Bond Future	4974	5	4974	5	198.00
01/06/2021	2032 On 03-February-22	8.91	Put	Bond Future	8743	9	8743	9	0.00
01/06/2021	2032 On 03-February-22	10.66	Put	Bond Future	2723	3	2723	3	97.00
01/06/2021	2032 On 03-February-22	10.45	Put	Bond Future	3170	3	3170	3	198.00
01/06/2021	2032 On 03-February-22	10.53	Put	Bond Future	2990	3	2990	3	210.00
01/06/2021	2032 On 03-February-22	10.35	Put	Bond Future	3411	4	3411	4	400.00
01/06/2021	2032 On 03-February-22	11.13	Put	Bond Future	1952	2	1952	2	210.00
01/06/2021	2032 On 03-February-22	9.58	Put	Bond Future	5786	6	5786	6	0.00
01/06/2021	2032 On 03-February-22	10.44	Put	Bond Future	3193	3	3193	3	0.00
01/06/2021	2032 On 03-February-22	10.95	Put	Bond Future	2214	2	2214	2	400.00
01/06/2021	2032 On 03-February-22	10.14	Put	Bond Future	3965	4	3965	4	97.00
01/06/2021	2032 On 03-February-22	9.14	Put	Bond Future	7620	8	7620	8	0.00
01/06/2021	2032 On 03-February-22	9.62	Put	Bond Future	5638	6	5638	6	0.00

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01/06/2021	2032 On 05-May-22			Bond Future	10.35	87.8156	10.3540	87.8156	0.00
01/06/2021	2032 On 05-May-22	11.04	Call	Bond Future	6478	6	6478	6	0.00
01/06/2021	2032 On 05-May-22	11.02	Call	Bond Future	6408	6	6408	6	0.00
01/06/2021	2032 On 05-May-22	11.03	Call	Bond Future	6443	6	6443	6	0.00
01/06/2021	2032 On 05-May-22	11.03	Put	Bond Future	2787	3	2787	3	0.00
01/06/2021	2032 On 05-May-22	11.02	Put	Bond Future	2804	3	2804	3	0.00
01/06/2021	2032 On 05-May-22	11.04	Put	Bond Future	2769	3	2769	3	0.00
01/06/2021	2033 On 05-August-21			Bond Future	108.71	108.6852	108.7068	108.6852	9,629.00
01/06/2021	2033 On 04-November-21			Bond Future	108.70	108.6938	108.6990	108.6938	0.00
01/06/2021	2033 On 03-February-22			Bond Future	109.98	109.9899	109.9769	109.9899	0.00
01/06/2021	2033 On 05-May-22			Bond Future	110.05	110.0707	110.0483	110.0707	0.00
01/06/2021	2037 On 05-August-21			Bond Future	10.56	84.4014	10.5582	84.4014	128,115.00
01/06/2021	2037 On 05-August-21	12.26	Call	Bond Future	10487	10	10487	10	0.00
01/06/2021	2037 On 05-August-21	12.27	Call	Bond Future	10537	10	10537	10	0.00
01/06/2021	2037 On 05-August-21	12.28	Call	Bond Future	10588	10	10588	10	0.00
01/06/2021	2037 On 05-August-21	12.26	Put	Bond Future	209	0	209	0	0.00
01/06/2021	2037 On 05-August-21	12.27	Put	Bond Future	205	0	205	0	0.00
01/06/2021	2037 On 05-August-21	12.28	Put	Bond Future	201	0	201	0	0.00
01/06/2021	2037 On 04-November-21			Bond Future	10.75	85.3398	10.7459	85.3398	0.00
01/06/2021	2037 On 04-November-21	12.82	Call	Bond Future	12517	12	12517	12	0.00
01/06/2021	2037 On 04-November-21	12.81	Call	Bond Future	12472	12	12472	12	0.00
01/06/2021	2037 On 04-November-21	12.30	Call	Bond Future	10215	10	10215	10	0.00
01/06/2021	2037 On 04-November-21	11.49	Call	Bond Future	6770	7	6770	7	600.00
01/06/2021	2037 On 04-November-21	12.83	Call	Bond Future	12561	12	12561	12	0.00
01/06/2021	2037 On 04-November-21	12.82	Put	Bond Future	549	1	549	1	0.00
01/06/2021	2037 On 04-November-21	12.30	Put	Bond Future	989	1	989	1	600.00
01/06/2021	2037 On 04-November-21	11.49	Put	Bond Future	2149	2	2149	2	0.00
01/06/2021	2037 On 04-November-21	12.81	Put	Bond Future	555	1	555	1	0.00
01/06/2021	2037 On 04-November-21	12.83	Put	Bond Future	542	1	542	1	0.00
01/06/2021	2037 On 03-February-22			Bond Future	10.94	82.0831	10.9431	82.0831	0.00
01/06/2021	2037 On 03-February-22	11.47	Call	Bond Future	6388	6	6388	6	0.00
01/06/2021	2037 On 03-February-22	11.46	Call	Bond Future	6350	6	6350	6	0.00
01/06/2021	2037 On 03-February-22	11.45	Call	Bond Future	6313	6	6313	6	0.00

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01/06/2021	2037 On 03-February-22	11.47	Put	Bond Future	3165	3	3165	3	0.00
01/06/2021	2037 On 03-February-22	11.45	Put	Bond Future	3209	3	3209	3	0.00
01/06/2021	2037 On 03-February-22	11.46	Put	Bond Future	3187	3	3187	3	0.00
01/06/2021	2037 On 05-May-22			Bond Future	11.15	83.0631	11.1462	83.0631	0.00
01/06/2021	2037 On 05-May-22	11.84	Call	Bond Future	7357	7	7357	7	0.00
01/06/2021	2037 On 05-May-22	11.82	Call	Bond Future	7282	7	7282	7	0.00
01/06/2021	2037 On 05-May-22	11.83	Call	Bond Future	7319	7	7319	7	0.00
01/06/2021	2037 On 05-May-22	11.84	Put	Bond Future	3265	3	3265	3	0.00
01/06/2021	2037 On 05-May-22	11.82	Put	Bond Future	3304	3	3304	3	0.00
01/06/2021	2037 On 05-May-22	11.83	Put	Bond Future	3285	3	3285	3	0.00
01/06/2021	2038 On 05-August-21			Bond Future	121.23	121.0386	121.2259	121.0386	7,713.00
01/06/2021	2038 On 04-November-21			Bond Future	122.58	122.4130	122.5838	122.4130	0.00
01/06/2021	2038 On 03-February-22			Bond Future	122.27	122.1197	122.2717	122.1197	0.00
01/06/2021	2038 On 05-May-22			Bond Future	123.75	123.6040	123.7476	123.6040	0.00
01/06/2021	2040 On 05-August-21			Bond Future	10.73	86.2017	10.7310	86.2017	86,242.00
01/06/2021	2040 On 05-August-21	12.49	Call	Bond Future	11365	11	11365	11	0.00
01/06/2021	2040 On 05-August-21	11.55	Call	Bond Future	6477	6	6477	6	900.00
01/06/2021	2040 On 05-August-21	14.80	Call	Bond Future	22597	22	22597	22	0.00
01/06/2021	2040 On 05-August-21	12.48	Call	Bond Future	11312	11	11312	11	0.00
01/06/2021	2040 On 05-August-21	12.47	Call	Bond Future	11259	11	11259	11	0.00
01/06/2021	2040 On 05-August-21	11.05	Call	Bond Future	4078	4	4078	4	900.00
01/06/2021	2040 On 05-August-21	11.05	Put	Bond Future	1862	2	1862	2	0.00
01/06/2021	2040 On 05-August-21	12.49	Put	Bond Future	194	0	194	0	0.00
01/06/2021	2040 On 05-August-21	14.80	Put	Bond Future	1	0	1	0	900.00
01/06/2021	2040 On 05-August-21	12.47	Put	Bond Future	202	0	202	0	0.00
01/06/2021	2040 On 05-August-21	11.55	Put	Bond Future	964	1	964	1	0.00
01/06/2021	2040 On 05-August-21	12.48	Put	Bond Future	198	0	198	0	0.00
01/06/2021	2040 On 04-November-21			Bond Future	10.92	87.1602	10.9158	87.1602	0.00
01/06/2021	2040 On 04-November-21	12.91	Call	Bond Future	12818	13	12818	13	0.00
01/06/2021	2040 On 04-November-21	12.90	Call	Bond Future	12771	13	12771	13	0.00
01/06/2021	2040 On 04-November-21	12.89	Call	Bond Future	12725	13	12725	13	0.00
01/06/2021	2040 On 04-November-21	12.89	Put	Bond Future	659	1	659	1	0.00
01/06/2021	2040 On 04-November-21	12.90	Put	Bond Future	652	1	652	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2021	2040 On 04-November-21	12.91	Put	Bond Future	644	1	644	1	0.00
01/06/2021	2040 On 03-February-22			Bond Future	11.11	83.6746	11.1098	83.6746	0.00
01/06/2021	2040 On 03-February-22	11.58	Call	Bond Future	6504	6	6504	6	0.00
01/06/2021	2040 On 03-February-22	11.57	Call	Bond Future	6465	6	6465	6	0.00
01/06/2021	2040 On 03-February-22	11.59	Call	Bond Future	6544	6	6544	6	0.00
01/06/2021	2040 On 03-February-22	11.57	Put	Bond Future	3464	4	3464	4	0.00
01/06/2021	2040 On 03-February-22	11.58	Put	Bond Future	3440	4	3440	4	0.00
01/06/2021	2040 On 03-February-22	11.59	Put	Bond Future	3416	4	3416	4	0.00
01/06/2021	2040 On 05-May-22			Bond Future	11.31	84.6736	11.3091	84.6736	0.00
01/06/2021	2040 On 05-May-22	11.91	Call	Bond Future	7396	7	7396	7	0.00
01/06/2021	2040 On 05-May-22	11.90	Call	Bond Future	7358	7	7358	7	0.00
01/06/2021	2040 On 05-May-22	11.92	Call	Bond Future	7435	7	7435	7	0.00
01/06/2021	2040 On 05-May-22	11.92	Put	Bond Future	3596	4	3596	4	0.00
01/06/2021	2040 On 05-May-22	11.91	Put	Bond Future	3618	4	3618	4	0.00
01/06/2021	2040 On 05-May-22	11.90	Put	Bond Future	3640	4	3640	4	0.00
01/06/2021	2044 On 05-August-21			Bond Future	10.78	82.9702	10.7796	82.9702	60,417.00
01/06/2021	2044 On 05-August-21	12.60	Call	Bond Future	11723	12	11723	12	0.00
01/06/2021	2044 On 05-August-21	12.59	Call	Bond Future	11671	11	11671	11	0.00
01/06/2021	2044 On 05-August-21	12.61	Call	Bond Future	11775	12	11775	12	0.00
01/06/2021	2044 On 05-August-21	12.61	Put	Bond Future	173	0	173	0	0.00
01/06/2021	2044 On 05-August-21	12.60	Put	Bond Future	177	0	177	0	0.00
01/06/2021	2044 On 05-August-21	12.59	Put	Bond Future	180	0	180	0	0.00
01/06/2021	2044 On 04-November-21			Bond Future	10.96	83.8929	10.9560	83.8929	0.00
01/06/2021	2044 On 04-November-21	12.90	Call	Bond Future	12619	12	12619	12	0.00
01/06/2021	2044 On 04-November-21	12.89	Call	Bond Future	12574	12	12574	12	0.00
01/06/2021	2044 On 04-November-21	12.91	Call	Bond Future	12665	12	12665	12	0.00
01/06/2021	2044 On 04-November-21	12.91	Put	Bond Future	689	1	689	1	0.00
01/06/2021	2044 On 04-November-21	12.89	Put	Bond Future	704	1	704	1	0.00
01/06/2021	2044 On 04-November-21	12.90	Put	Bond Future	697	1	697	1	0.00
01/06/2021	2044 On 03-February-22			Bond Future	11.14	80.4942	11.1409	80.4942	0.00
01/06/2021	2044 On 03-February-22	11.61	Call	Bond Future	6574	6	6574	6	0.00
01/06/2021	2044 On 03-February-22	11.60	Call	Bond Future	6533	6	6533	6	0.00
01/06/2021	2044 On 03-February-22	11.59	Call	Bond Future	6494	6	6494	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
01/06/2021	2044 On 03-February-22	11.59	Put	Bond Future	3529	4	3529	4	0.00
01/06/2021	2044 On 03-February-22	11.60	Put	Bond Future	3505	4	3505	4	0.00
01/06/2021	2044 On 03-February-22	11.61	Put	Bond Future	3482	4	3482	4	0.00
01/06/2021	2044 On 05-May-22			Bond Future	11.33	81.4553	11.3306	81.4553	0.00
01/06/2021	2044 On 05-May-22	11.93	Call	Bond Future	7468	7	7468	7	0.00
01/06/2021	2044 On 05-May-22	11.92	Call	Bond Future	7429	7	7429	7	0.00
01/06/2021	2044 On 05-May-22	11.91	Call	Bond Future	7391	7	7391	7	0.00
01/06/2021	2044 On 05-May-22	11.91	Put	Bond Future	3703	4	3703	4	0.00
01/06/2021	2044 On 05-May-22	11.92	Put	Bond Future	3681	4	3681	4	0.00
01/06/2021	2044 On 05-May-22	11.93	Put	Bond Future	3659	4	3659	4	0.00
01/06/2021	2046 On 05-August-21			Bond Future	111.71	111.6850	111.7079	111.6850	18,098.00
01/06/2021	2046 On 04-November-21			Bond Future	111.15	111.1444	111.1506	111.1444	0.00
01/06/2021	2046 On 03-February-22			Bond Future	112.46	112.4700	112.4577	112.4700	0.00
01/06/2021	2046 On 05-May-22			Bond Future	111.97	111.9903	111.9680	111.9903	0.00
01/06/2021	2050 On 05-August-21			Bond Future	114.84	115.0408	114.8441	115.0408	11,209.00
01/06/2021	2050 On 04-November-21			Bond Future	116.13	116.3469	116.1303	116.3469	0.00
01/06/2021	2050 On 03-February-22			Bond Future	115.55	115.7853	115.5467	115.7853	0.00
01/06/2021	2050 On 05-May-22			Bond Future	116.94	117.1927	116.9414	117.1927	0.00
01/06/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2021	AL37 On 05-August-21			Index Future	794.09	794.6960	794.0910	794.6960	0.00
01/06/2021	AL37 On 04-November-21			Index Future	802.88	803.6100	802.8780	803.6100	0.00
01/06/2021	AL37 On 03-February-22			Index Future	812.12	812.9940	812.1190	812.9940	0.00
01/06/2021	AL37 On 05-May-22			Index Future	821.73	822.6800	821.7250	822.6800	0.00
01/06/2021	AL7T On 05-August-21			Index Future	904.02	902.8010	904.0170	902.8010	0.00
01/06/2021	AL7T On 04-November-21			Index Future	914.02	912.9280	914.0200	912.9280	0.00
01/06/2021	AL7T On 03-February-22			Index Future	924.54	923.5890	924.5410	923.5890	0.00
01/06/2021	AL7T On 05-May-22			Index Future	935.48	934.5920	935.4760	934.5920	0.00
01/06/2021	ALBI On 05-August-21			Index Future	795.48	794.2610	795.4770	794.2610	134.00
01/06/2021	ALBI On 04-November-21			Index Future	804.28	803.1690	804.2790	803.1690	0.00
01/06/2021	ALBI On 03-February-22			Index Future	813.54	812.5490	813.5360	812.5490	0.00
01/06/2021	ALBI On 05-May-22			Index Future	823.16	822.2290	823.1580	822.2290	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
01/06/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2021	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/06/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/06/2021	ES33 On 05-August-21			Bond Future	11.23	78.4119	11.2336	78.4119	350.00
01/06/2021	ES33 On 04-November-21			Bond Future	11.47	75.5265	11.4674	75.5265	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
01/06/2021	ES33 On 03-February-22			Bond Future	11.71	76.4278	11.7140	76.4278	0.00
01/06/2021	ES33 On 05-May-22			Bond Future	11.96	73.5797	11.9634	73.5797	0.00
01/06/2021	ES42 On 05-August-21			Bond Future	11.77	77.1017	11.7692	77.1017	4,779.00
01/06/2021	ES42 On 04-November-21			Bond Future	11.99	73.7190	11.9917	73.7190	0.00
01/06/2021	ES42 On 03-February-22			Bond Future	12.22	74.5992	12.2185	74.5992	0.00
01/06/2021	ES42 On 05-May-22			Bond Future	12.46	71.2482	12.4561	71.2482	0.00
01/06/2021	GOVI On 05-August-21			GOVI	785.56	784.4140	785.5640	784.4140	987.00
01/06/2021	GOVI On 05-August-21	719.15	Call	GOVI	664140	65	664140	65	0.00
01/06/2021	GOVI On 05-August-21	719.14	Call	GOVI	664240	65	664240	65	0.00
01/06/2021	GOVI On 05-August-21	719.13	Call	GOVI	664340	65	664340	65	0.00
01/06/2021	GOVI On 05-August-21	719.14	Put	GOVI	0	0	0	0	0.00
01/06/2021	GOVI On 05-August-21	719.13	Put	GOVI	0	0	0	0	0.00
01/06/2021	GOVI On 05-August-21	719.15	Put	GOVI	0	0	0	0	0.00
01/06/2021	GOVI On 04-November-21			GOVI	794.26	793.2130	794.2560	793.2130	0.00
01/06/2021	GOVI On 04-November-21	728.42	Call	GOVI	658360	65	658360	65	0.00
01/06/2021	GOVI On 04-November-21	728.40	Call	GOVI	658560	65	658560	65	0.00
01/06/2021	GOVI On 04-November-21	728.41	Call	GOVI	658460	65	658460	65	0.00
01/06/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
01/06/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
01/06/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
01/06/2021	GOVI On 03-February-22			GOVI	803.40	802.4760	803.3980	802.4760	0.00
01/06/2021	GOVI On 03-February-22	792.75	Call	GOVI	106480	10	106480	10	0.00
01/06/2021	GOVI On 03-February-22	792.74	Call	GOVI	106580	10	106580	10	0.00
01/06/2021	GOVI On 03-February-22	792.76	Call	GOVI	106380	10	106380	10	0.00
01/06/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
01/06/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
01/06/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
01/06/2021	GOVI On 05-May-22			GOVI	812.90	812.0360	812.9010	812.0360	0.00
01/06/2021	GOVI On 05-May-22	788.24	Call	GOVI	246610	24	246610	24	0.00
01/06/2021	GOVI On 05-May-22	788.23	Call	GOVI	246710	24	246710	24	0.00
01/06/2021	GOVI On 05-May-22	788.25	Call	GOVI	246510	24	246510	24	0.00
01/06/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
01/06/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
01/06/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/06/2021	IGOV On 05-August-21			Index Future	295.69	295.7010	295.6900	295.7010	576.00
01/06/2021	IGOV On 04-November-21			Index Future	299.04	299.0910	299.0350	299.0910	16.00
01/06/2021	IGOV On 03-February-22			Index Future	302.55	302.6550	302.5480	302.6550	0.00
01/06/2021	IGOV On 05-May-22			Index Future	306.20	306.3320	306.1970	306.3320	0.00
01/06/2021	IS05 On 15-June-21			Interest Rate Swap	90.43	90.4300	90.4300	90.4300	0.00
01/06/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
01/06/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
01/06/2021	IS05 On 15-March-22			Interest Rate Swap	90.14	90.1400	90.1400	90.1400	0.00
01/06/2021	IS05 On 21-June-22			Interest Rate Swap	90.33	90.3300	90.3300	90.3300	0.00
01/06/2021	IS05 On 20-September-22			Interest Rate Swap	93.55	93.5400	93.5500	93.5400	0.00
01/06/2021	IS05 On 20-December-22			Interest Rate Swap	94.14	94.1300	94.1400	94.1300	0.00
01/06/2021	IS05 On 22-March-23			Interest Rate Swap	86.64	86.6300	86.6400	86.6300	0.00
01/06/2021	IS05 On 20-June-23			Interest Rate Swap	92.29	92.2900	92.2900	92.2900	0.00
01/06/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
01/06/2021	IS10 On 17-December-25			Interest Rate Swap	80.69	80.7300	80.6900	80.7300	0.00
01/06/2021	IS10 On 16-March-26			Interest Rate Swap	77.26	77.3100	77.2600	77.3100	0.00
01/06/2021	IS10 On 15-June-26			Interest Rate Swap	75.71	75.7600	75.7100	75.7600	0.00
01/06/2021	IS10 On 21-September-26			Interest Rate Swap	77.76	77.8100	77.7600	77.8100	0.00
01/06/2021	IS10 On 21-December-26			Interest Rate Swap	81.79	81.8400	81.7900	81.8400	0.00
01/06/2021	IS10 On 15-March-27			Interest Rate Swap	80.31	80.3500	80.3100	80.3500	0.00
01/06/2021	IS10 On 21-June-27			Interest Rate Swap	82.40	82.4400	82.4000	82.4400	0.00
01/06/2021	IS10 On 20-September-27			Interest Rate Swap	88.20	88.2400	88.2000	88.2400	0.00
01/06/2021	IS10 On 20-December-27			Interest Rate Swap	88.61	88.6500	88.6100	88.6500	0.00
01/06/2021	IS10 On 22-March-28			Interest Rate Swap	81.63	81.6800	81.6300	81.6800	0.00
01/06/2021	IS10 On 20-June-28			Interest Rate Swap	89.43	89.4700	89.4300	89.4700	0.00
01/06/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
01/06/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/06/2021	JBAF On 15-June-21			Jibar Tradeable Future	3.71	96.2950	3.7050	96.2950	0.00
01/06/2021	JBAF On 21-July-21			Jibar Tradeable Future	3.75	96.2550	3.7450	96.2550	0.00
01/06/2021	JBAF On 18-August-21			Jibar Tradeable Future	3.77	96.2300	3.7700	96.2300	0.00
01/06/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.80	96.2050	3.7950	96.2050	30,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.89	96.1100	3.8900	96.1100	0.00
01/06/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.92	96.0800	3.9200	96.0800	0.00
01/06/2021	JBAF On 15-December-21			Jibar Tradeable Future	4.06	95.9400	4.0600	95.9400	0.00
01/06/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.31	95.6950	4.3050	95.6950	0.00
01/06/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.63	95.3700	4.6300	95.3700	471.00
01/06/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.87	95.1300	4.8700	95.1300	0.00
01/06/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.19	94.8150	5.1850	94.8150	0.00
01/06/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.42	94.5850	5.4150	94.5850	0.00
01/06/2021	R023 On 05-August-21			Bond Future	5.04	107.4136	5.0367	107.4136	15,432.00
01/06/2021	R023 On 05-August-21	5.31	Call	Bond Future	504	0	504	0	0.00
01/06/2021	R023 On 05-August-21	5.30	Call	Bond Future	492	0	492	0	0.00
01/06/2021	R023 On 05-August-21	5.29	Call	Bond Future	480	0	480	0	0.00
01/06/2021	R023 On 05-August-21	5.29	Put	Bond Future	96	0	96	0	0.00
01/06/2021	R023 On 05-August-21	5.30	Put	Bond Future	93	0	93	0	0.00
01/06/2021	R023 On 05-August-21	5.31	Put	Bond Future	90	0	90	0	0.00
01/06/2021	R023 On 04-November-21			Bond Future	5.15	104.6991	5.1539	104.6991	0.00
01/06/2021	R023 On 04-November-21	4.92	Call	Bond Future	206	0	206	0	0.00
01/06/2021	R023 On 04-November-21	4.91	Call	Bond Future	201	0	201	0	0.00
01/06/2021	R023 On 04-November-21	4.90	Call	Bond Future	195	0	195	0	0.00
01/06/2021	R023 On 04-November-21	4.90	Put	Bond Future	521	1	521	1	0.00
01/06/2021	R023 On 04-November-21	4.91	Put	Bond Future	513	1	513	1	0.00
01/06/2021	R023 On 04-November-21	4.92	Put	Bond Future	506	1	506	1	0.00
01/06/2021	R023 On 03-February-22			Bond Future	5.29	105.9230	5.2910	105.9230	0.00
01/06/2021	R023 On 03-February-22	5.07	Call	Bond Future	277	0	277	0	0.00
01/06/2021	R023 On 03-February-22	5.06	Call	Bond Future	272	0	272	0	0.00
01/06/2021	R023 On 03-February-22	5.08	Call	Bond Future	282	0	282	0	0.00
01/06/2021	R023 On 03-February-22	5.08	Put	Bond Future	500	1	500	1	0.00
01/06/2021	R023 On 03-February-22	5.07	Put	Bond Future	506	1	506	1	0.00
01/06/2021	R023 On 03-February-22	5.06	Put	Bond Future	511	1	511	1	0.00
01/06/2021	R023 On 05-May-22			Bond Future	5.45	103.2758	5.4466	103.2758	0.00
01/06/2021	R023 On 05-May-22	6.30	Call	Bond Future	834	1	834	1	0.00
01/06/2021	R023 On 05-May-22	6.29	Call	Bond Future	828	1	828	1	0.00
01/06/2021	R023 On 05-May-22	6.31	Call	Bond Future	840	1	840	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2021	R023 On 05-May-22	6.31	Put	Bond Future	159	0	159	0	0.00
01/06/2021	R023 On 05-May-22	6.29	Put	Bond Future	163	0	163	0	0.00
01/06/2021	R023 On 05-May-22	6.30	Put	Bond Future	161	0	161	0	0.00
01/06/2021	R035 On 05-August-21			Bond Future	10.34	93.1505	10.3430	93.1505	81,808.00
01/06/2021	R035 On 05-August-21	5.30	Call	Bond Future	0	0	0	0	0.00
01/06/2021	R035 On 05-August-21	5.29	Call	Bond Future	0	0	0	0	0.00
01/06/2021	R035 On 05-August-21	10.77	Call	Bond Future	4249	4	4249	4	0.00
01/06/2021	R035 On 05-August-21	10.02	Call	Bond Future	1615	2	1615	2	100.00
01/06/2021	R035 On 05-August-21	5.31	Call	Bond Future	0	0	0	0	0.00
01/06/2021	R035 On 05-August-21	11.37	Call	Bond Future	7106	7	7106	7	0.00
01/06/2021	R035 On 05-August-21	11.37	Put	Bond Future	638	1	638	1	100.00
01/06/2021	R035 On 05-August-21	5.31	Put	Bond Future	44721	45	44721	45	0.00
01/06/2021	R035 On 05-August-21	10.77	Put	Bond Future	1474	2	1474	2	100.00
01/06/2021	R035 On 05-August-21	10.02	Put	Bond Future	3800	4	3800	4	0.00
01/06/2021	R035 On 05-August-21	5.29	Put	Bond Future	44955	45	44955	45	0.00
01/06/2021	R035 On 05-August-21	5.30	Put	Bond Future	44838	45	44838	45	0.00
01/06/2021	R035 On 04-November-21			Bond Future	10.54	89.7103	10.5403	89.7103	0.00
01/06/2021	R035 On 04-November-21	11.20	Call	Bond Future	6285	6	6285	6	0.00
01/06/2021	R035 On 04-November-21	13.82	Call	Bond Future	18073	18	18073	18	0.00
01/06/2021	R035 On 04-November-21	11.75	Call	Bond Future	8703	9	8703	9	0.00
01/06/2021	R035 On 04-November-21	10.23	Call	Bond Future	2851	3	2851	3	782.00
01/06/2021	R035 On 04-November-21	12.52	Call	Bond Future	12131	12	12131	12	0.00
01/06/2021	R035 On 04-November-21	12.51	Call	Bond Future	12085	12	12085	12	0.00
01/06/2021	R035 On 04-November-21	10.60	Call	Bond Future	4016	4	4016	4	0.00
01/06/2021	R035 On 04-November-21	10.11	Call	Bond Future	2513	2	2513	2	350.00
01/06/2021	R035 On 04-November-21	10.12	Call	Bond Future	2540	2	2540	2	400.00
01/06/2021	R035 On 04-November-21	10.62	Call	Bond Future	4084	4	4084	4	400.00
01/06/2021	R035 On 04-November-21	11.08	Call	Bond Future	5794	6	5794	6	0.00
01/06/2021	R035 On 04-November-21	12.53	Call	Bond Future	12177	12	12177	12	0.00
01/06/2021	R035 On 04-November-21	12.53	Put	Bond Future	562	1	562	1	0.00
01/06/2021	R035 On 04-November-21	11.08	Put	Bond Future	2402	2	2402	2	782.00
01/06/2021	R035 On 04-November-21	10.23	Put	Bond Future	4889	5	4889	5	0.00
01/06/2021	R035 On 04-November-21	11.75	Put	Bond Future	1358	1	1358	1	782.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2021	R035 On 04-November-21	10.62	Put	Bond Future	3571	4	3571	4	0.00
01/06/2021	R035 On 04-November-21	10.12	Put	Bond Future	5318	5	5318	5	0.00
01/06/2021	R035 On 04-November-21	10.11	Put	Bond Future	5359	5	5359	5	0.00
01/06/2021	R035 On 04-November-21	10.60	Put	Bond Future	3631	4	3631	4	350.00
01/06/2021	R035 On 04-November-21	11.20	Put	Bond Future	2165	2	2165	2	350.00
01/06/2021	R035 On 04-November-21	12.51	Put	Bond Future	576	1	576	1	0.00
01/06/2021	R035 On 04-November-21	12.52	Put	Bond Future	569	1	569	1	0.00
01/06/2021	R035 On 04-November-21	13.82	Put	Bond Future	100	0	100	0	400.00
01/06/2021	R035 On 03-February-22			Bond Future	10.75	90.7593	10.7477	90.7593	0.00
01/06/2021	R035 On 03-February-22	11.05	Call	Bond Future	5488	5	5488	5	0.00
01/06/2021	R035 On 03-February-22	11.88	Call	Bond Future	8740	9	8740	9	0.00
01/06/2021	R035 On 03-February-22	10.10	Call	Bond Future	2609	3	2609	3	280.00
01/06/2021	R035 On 03-February-22	9.70	Call	Bond Future	1738	2	1738	2	683.00
01/06/2021	R035 On 03-February-22	11.24	Call	Bond Future	6190	6	6190	6	0.00
01/06/2021	R035 On 03-February-22	10.35	Call	Bond Future	3267	3	3267	3	1,600.00
01/06/2021	R035 On 03-February-22	11.28	Call	Bond Future	6344	6	6344	6	0.00
01/06/2021	R035 On 03-February-22	10.26	Call	Bond Future	3021	3	3021	3	200.00
01/06/2021	R035 On 03-February-22	11.73	Call	Bond Future	8157	8	8157	8	0.00
01/06/2021	R035 On 03-February-22	11.03	Call	Bond Future	5415	5	5415	5	0.00
01/06/2021	R035 On 03-February-22	11.39	Call	Bond Future	6773	7	6773	7	0.00
01/06/2021	R035 On 03-February-22	11.22	Call	Bond Future	6115	6	6115	6	0.00
01/06/2021	R035 On 03-February-22	10.65	Call	Bond Future	4152	4	4152	4	0.00
01/06/2021	R035 On 03-February-22	11.23	Call	Bond Future	6153	6	6153	6	0.00
01/06/2021	R035 On 03-February-22	11.23	Put	Bond Future	3200	3	3200	3	0.00
01/06/2021	R035 On 03-February-22	11.22	Put	Bond Future	3222	3	3222	3	0.00
01/06/2021	R035 On 03-February-22	11.39	Put	Bond Future	2873	3	2873	3	683.00
01/06/2021	R035 On 03-February-22	11.73	Put	Bond Future	2294	2	2294	2	280.00
01/06/2021	R035 On 03-February-22	11.28	Put	Bond Future	3093	3	3093	3	200.00
01/06/2021	R035 On 03-February-22	10.26	Put	Bond Future	6161	6	6161	6	0.00
01/06/2021	R035 On 03-February-22	11.05	Put	Bond Future	3620	4	3620	4	1,600.00
01/06/2021	R035 On 03-February-22	10.35	Put	Bond Future	5815	6	5815	6	0.00
01/06/2021	R035 On 03-February-22	11.24	Put	Bond Future	3178	3	3178	3	0.00
01/06/2021	R035 On 03-February-22	10.65	Put	Bond Future	4769	5	4769	5	683.00

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01/06/2021	R035 On 03-February-22	9.70	Put	Bond Future	8685	9	8685	9	0.00
01/06/2021	R035 On 03-February-22	11.88	Put	Bond Future	2032	2	2032	2	1,800.00
01/06/2021	R035 On 03-February-22	11.03	Put	Bond Future	3669	4	3669	4	280.00
01/06/2021	R035 On 03-February-22	10.10	Put	Bond Future	6814	7	6814	7	0.00
01/06/2021	R035 On 05-May-22			Bond Future	10.95	87.3638	10.9532	87.3638	0.00
01/06/2021	R035 On 05-May-22	11.65	Call	Bond Future	7296	7	7296	7	0.00
01/06/2021	R035 On 05-May-22	11.64	Call	Bond Future	7258	7	7258	7	0.00
01/06/2021	R035 On 05-May-22	11.63	Call	Bond Future	7220	7	7220	7	0.00
01/06/2021	R035 On 05-May-22	11.63	Put	Bond Future	3230	3	3230	3	0.00
01/06/2021	R035 On 05-May-22	11.64	Put	Bond Future	3211	3	3211	3	0.00
01/06/2021	R035 On 05-May-22	11.65	Put	Bond Future	3192	3	3192	3	0.00
01/06/2021	R186 On 05-August-21			Bond Future	7.47	114.7308	7.4675	114.7308	92,080.00
01/06/2021	R186 On 05-August-21	8.63	Call	Bond Future	5455	6	5455	6	0.00
01/06/2021	R186 On 05-August-21	8.62	Call	Bond Future	5415	6	5415	6	0.00
01/06/2021	R186 On 05-August-21	8.61	Call	Bond Future	5374	5	5374	5	0.00
01/06/2021	R186 On 05-August-21	8.61	Put	Bond Future	155	0	155	0	0.00
01/06/2021	R186 On 05-August-21	8.62	Put	Bond Future	151	0	151	0	0.00
01/06/2021	R186 On 05-August-21	8.63	Put	Bond Future	147	0	147	0	0.00
01/06/2021	R186 On 04-November-21			Bond Future	7.65	116.0056	7.6521	116.0056	0.00
01/06/2021	R186 On 04-November-21	8.11	Call	Bond Future	3256	3	3256	3	0.00
01/06/2021	R186 On 04-November-21	8.77	Call	Bond Future	5418	6	5418	6	0.00
01/06/2021	R186 On 04-November-21	7.77	Call	Bond Future	2338	2	2338	2	0.00
01/06/2021	R186 On 04-November-21	8.10	Call	Bond Future	3226	3	3226	3	0.00
01/06/2021	R186 On 04-November-21	8.09	Call	Bond Future	3197	3	3197	3	0.00
01/06/2021	R186 On 04-November-21	8.09	Put	Bond Future	1260	1	1260	1	0.00
01/06/2021	R186 On 04-November-21	8.10	Put	Bond Future	1245	1	1245	1	0.00
01/06/2021	R186 On 04-November-21	8.77	Put	Bond Future	555	1	555	1	15,177.00
01/06/2021	R186 On 04-November-21	8.11	Put	Bond Future	1231	1	1231	1	0.00
01/06/2021	R186 On 04-November-21	7.77	Put	Bond Future	1812	2	1812	2	15,177.00
01/06/2021	R186 On 03-February-22			Bond Future	7.85	112.0790	7.8479	112.0790	0.00
01/06/2021	R186 On 03-February-22	7.29	Call	Bond Future	1365	1	1365	1	0.00
01/06/2021	R186 On 03-February-22	7.28	Call	Bond Future	1349	1	1349	1	0.00
01/06/2021	R186 On 03-February-22	7.30	Call	Bond Future	1381	1	1381	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2021	R186 On 03-February-22	7.30	Put	Bond Future	3735	4	3735	4	0.00
01/06/2021	R186 On 03-February-22	7.28	Put	Bond Future	3791	4	3791	4	0.00
01/06/2021	R186 On 03-February-22	7.29	Put	Bond Future	3763	4	3763	4	0.00
01/06/2021	R186 On 05-May-22			Bond Future	8.06	113.4163	8.0587	113.4163	0.00
01/06/2021	R186 On 05-May-22	8.31	Call	Bond Future	3201	3	3201	3	0.00
01/06/2021	R186 On 05-May-22	8.30	Call	Bond Future	3177	3	3177	3	0.00
01/06/2021	R186 On 05-May-22	8.32	Call	Bond Future	3225	3	3225	3	0.00
01/06/2021	R186 On 05-May-22	8.32	Put	Bond Future	2183	2	2183	2	0.00
01/06/2021	R186 On 05-May-22	8.30	Put	Bond Future	2215	2	2215	2	0.00
01/06/2021	R186 On 05-May-22	8.31	Put	Bond Future	2199	2	2199	2	0.00
01/06/2021	R197 On 05-August-21			Bond Future	320.94	320.9018	320.9436	320.9018	1,751.00
01/06/2021	R197 On 04-November-21			Bond Future	324.54	324.5442	324.5375	324.5442	0.00
01/06/2021	R197 On 03-February-22			Bond Future	320.25	320.3092	320.2485	320.3092	0.00
01/06/2021	R197 On 05-May-22			Bond Future	324.11	324.2031	324.1142	324.2031	0.00
01/06/2021	R202 On 05-August-21			Bond Future	238.09	238.2854	238.0939	238.2854	9,509.00
01/06/2021	R202 On 04-November-21			Bond Future	240.76	240.9900	240.7601	240.9900	0.00
01/06/2021	R202 On 03-February-22			Bond Future	239.29	239.5587	239.2859	239.5587	0.00
01/06/2021	R202 On 05-May-22			Bond Future	242.17	242.4705	242.1737	242.4705	0.00
01/06/2021	R209 On 05-August-21			Bond Future	10.24	72.0753	10.2399	72.0753	28,639.00
01/06/2021	R209 On 05-August-21	11.80	Call	Bond Future	8580	8	8580	8	0.00
01/06/2021	R209 On 05-August-21	11.79	Call	Bond Future	8536	8	8536	8	0.00
01/06/2021	R209 On 05-August-21	11.81	Call	Bond Future	8624	8	8624	8	0.00
01/06/2021	R209 On 05-August-21	11.81	Put	Bond Future	253	0	253	0	0.00
01/06/2021	R209 On 05-August-21	11.79	Put	Bond Future	262	0	262	0	0.00
01/06/2021	R209 On 05-August-21	11.80	Put	Bond Future	257	0	257	0	0.00
01/06/2021	R209 On 04-November-21			Bond Future	10.41	69.7358	10.4121	69.7358	4,375.00
01/06/2021	R209 On 04-November-21	9.50	Call	Bond Future	1392	1	1392	1	6,000.00
01/06/2021	R209 On 04-November-21	12.18	Call	Bond Future	9799	10	9799	10	0.00
01/06/2021	R209 On 04-November-21	12.00	Call	Bond Future	9106	9	9106	9	0.00
01/06/2021	R209 On 04-November-21	10.50	Call	Bond Future	3742	4	3742	4	0.00
01/06/2021	R209 On 04-November-21	12.19	Call	Bond Future	9838	10	9838	10	0.00
01/06/2021	R209 On 04-November-21	12.17	Call	Bond Future	9760	10	9760	10	0.00
01/06/2021	R209 On 04-November-21	12.19	Put	Bond Future	680	1	680	1	0.00

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01/06/2021	R209 On 04-November-21	12.00	Put	Bond Future	840	1	840	1	9,000.00
01/06/2021	R209 On 04-November-21	12.18	Put	Bond Future	688	1	688	1	0.00
01/06/2021	R209 On 04-November-21	12.17	Put	Bond Future	696	1	696	1	0.00
01/06/2021	R209 On 04-November-21	10.50	Put	Bond Future	3244	3	3244	3	12,500.00
01/06/2021	R209 On 04-November-21	9.50	Put	Bond Future	6876	7	6876	7	0.00
01/06/2021	R209 On 03-February-22			Bond Future	10.59	70.5514	10.5887	70.5514	0.00
01/06/2021	R209 On 03-February-22	11.04	Call	Bond Future	5381	5	5381	5	0.00
01/06/2021	R209 On 03-February-22	11.03	Call	Bond Future	5348	5	5348	5	0.00
01/06/2021	R209 On 03-February-22	11.02	Call	Bond Future	5316	5	5316	5	0.00
01/06/2021	R209 On 03-February-22	11.02	Put	Bond Future	2976	3	2976	3	0.00
01/06/2021	R209 On 03-February-22	11.03	Put	Bond Future	2956	3	2956	3	0.00
01/06/2021	R209 On 03-February-22	11.04	Put	Bond Future	2936	3	2936	3	0.00
01/06/2021	R209 On 05-May-22			Bond Future	10.77	68.2518	10.7689	68.2518	0.00
01/06/2021	R209 On 05-May-22	11.45	Call	Bond Future	6495	6	6495	6	0.00
01/06/2021	R209 On 05-May-22	11.44	Call	Bond Future	6461	6	6461	6	0.00
01/06/2021	R209 On 05-May-22	11.43	Call	Bond Future	6428	6	6428	6	0.00
01/06/2021	R209 On 05-May-22	11.43	Put	Bond Future	2973	3	2973	3	0.00
01/06/2021	R209 On 05-May-22	11.44	Put	Bond Future	2956	3	2956	3	0.00
01/06/2021	R209 On 05-May-22	11.45	Put	Bond Future	2939	3	2939	3	0.00
01/06/2021	R210 On 05-August-21			Bond Future	211.20	211.1685	211.2047	211.1685	1,486.00
01/06/2021	R210 On 04-November-21			Bond Future	210.83	210.8244	210.8287	210.8244	0.00
01/06/2021	R210 On 03-February-22			Bond Future	213.31	213.3386	213.3074	213.3386	0.00
01/06/2021	R210 On 05-May-22			Bond Future	213.08	213.1318	213.0821	213.1318	0.00
01/06/2021	R212 On 05-August-21			Bond Future	172.44	172.3963	172.4442	172.3963	1,803.00
01/06/2021	R212 On 04-November-21			Bond Future	174.38	174.3537	174.3756	174.3537	0.00
01/06/2021	R213 On 05-August-21			Bond Future	9.41	88.1251	9.4054	88.1251	9,043.00
01/06/2021	R213 On 05-August-21	10.86	Call	Bond Future	7877	8	7877	8	0.00
01/06/2021	R213 On 05-August-21	10.14	Call	Bond Future	4750	5	4750	5	0.00
01/06/2021	R213 On 05-August-21	10.78	Call	Bond Future	7519	7	7519	7	0.00
01/06/2021	R213 On 05-August-21	10.85	Call	Bond Future	7832	8	7832	8	0.00
01/06/2021	R213 On 05-August-21	10.84	Call	Bond Future	7787	8	7787	8	0.00
01/06/2021	R213 On 05-August-21	9.34	Call	Bond Future	1978	2	1978	2	0.00
01/06/2021	R213 On 05-August-21	10.84	Put	Bond Future	229	0	229	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2021	R213 On 05-August-21	10.14	Put	Bond Future	766	1	766	1	0.00
01/06/2021	R213 On 05-August-21	9.34	Put	Bond Future	2345	2	2345	2	0.00
01/06/2021	R213 On 05-August-21	10.85	Put	Bond Future	225	0	225	0	0.00
01/06/2021	R213 On 05-August-21	10.78	Put	Bond Future	259	0	259	0	0.00
01/06/2021	R213 On 05-August-21	10.86	Put	Bond Future	220	0	220	0	0.00
01/06/2021	R213 On 04-November-21			Bond Future	9.59	85.5746	9.5938	85.5746	0.00
01/06/2021	R213 On 04-November-21	11.10	Call	Bond Future	8401	8	8401	8	0.00
01/06/2021	R213 On 04-November-21	11.09	Call	Bond Future	8362	8	8362	8	0.00
01/06/2021	R213 On 04-November-21	11.11	Call	Bond Future	8441	8	8441	8	0.00
01/06/2021	R213 On 04-November-21	11.09	Put	Bond Future	718	1	718	1	0.00
01/06/2021	R213 On 04-November-21	11.10	Put	Bond Future	710	1	710	1	0.00
01/06/2021	R213 On 04-November-21	11.11	Put	Bond Future	701	1	701	1	0.00
01/06/2021	R213 On 03-February-22			Bond Future	9.79	86.5750	9.7924	86.5750	0.00
01/06/2021	R213 On 03-February-22	10.17	Call	Bond Future	4694	5	4694	5	0.00
01/06/2021	R213 On 03-February-22	9.76	Call	Bond Future	3503	4	3503	4	0.00
01/06/2021	R213 On 03-February-22	9.15	Call	Bond Future	2076	2	2076	2	220.00
01/06/2021	R213 On 03-February-22	10.60	Call	Bond Future	6130	6	6130	6	0.00
01/06/2021	R213 On 03-February-22	9.22	Call	Bond Future	2219	2	2219	2	430.00
01/06/2021	R213 On 03-February-22	10.25	Call	Bond Future	4946	5	4946	5	0.00
01/06/2021	R213 On 03-February-22	10.15	Call	Bond Future	4631	5	4631	5	0.00
01/06/2021	R213 On 03-February-22	9.58	Call	Bond Future	3040	3	3040	3	0.00
01/06/2021	R213 On 03-February-22	9.97	Call	Bond Future	4088	4	4088	4	0.00
01/06/2021	R213 On 03-February-22	9.96	Call	Bond Future	4059	4	4059	4	0.00
01/06/2021	R213 On 03-February-22	8.80	Call	Bond Future	1450	1	1450	1	102.00
01/06/2021	R213 On 03-February-22	10.00	Call	Bond Future	4175	4	4175	4	0.00
01/06/2021	R213 On 03-February-22	8.63	Call	Bond Future	1213	1	1213	1	200.00
01/06/2021	R213 On 03-February-22	9.98	Call	Bond Future	4117	4	4117	4	0.00
01/06/2021	R213 On 03-February-22	10.67	Call	Bond Future	6377	6	6377	6	0.00
01/06/2021	R213 On 03-February-22	10.67	Put	Bond Future	1917	2	1917	2	220.00
01/06/2021	R213 On 03-February-22	10.60	Put	Bond Future	2014	2	2014	2	430.00
01/06/2021	R213 On 03-February-22	9.98	Put	Bond Future	3137	3	3137	3	0.00
01/06/2021	R213 On 03-February-22	10.00	Put	Bond Future	3091	3	3091	3	430.00
01/06/2021	R213 On 03-February-22	9.22	Put	Bond Future	5304	5	5304	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
01/06/2021	R213 On 03-February-22	8.80	Put	Bond Future	6892	7	6892	7	0.00
01/06/2021	R213 On 03-February-22	9.58	Put	Bond Future	4168	4	4168	4	200.00
01/06/2021	R213 On 03-February-22	8.63	Put	Bond Future	7632	8	7632	8	0.00
01/06/2021	R213 On 03-February-22	9.96	Put	Bond Future	3183	3	3183	3	0.00
01/06/2021	R213 On 03-February-22	9.97	Put	Bond Future	3159	3	3159	3	0.00
01/06/2021	R213 On 03-February-22	10.15	Put	Bond Future	2775	3	2775	3	200.00
01/06/2021	R213 On 03-February-22	10.25	Put	Bond Future	2581	3	2581	3	102.00
01/06/2021	R213 On 03-February-22	9.76	Put	Bond Future	3673	4	3673	4	102.00
01/06/2021	R213 On 03-February-22	10.17	Put	Bond Future	2735	3	2735	3	220.00
01/06/2021	R213 On 03-February-22	9.15	Put	Bond Future	5548	6	5548	6	0.00
01/06/2021	R213 On 05-May-22			Bond Future	9.99	84.0755	9.9905	84.0755	0.00
01/06/2021	R213 On 05-May-22	10.64	Call	Bond Future	5819	6	5819	6	0.00
01/06/2021	R213 On 05-May-22	10.65	Call	Bond Future	5851	6	5851	6	0.00
01/06/2021	R213 On 05-May-22	10.63	Call	Bond Future	5786	6	5786	6	0.00
01/06/2021	R213 On 05-May-22	10.65	Put	Bond Future	2570	3	2570	3	0.00
01/06/2021	R213 On 05-May-22	10.63	Put	Bond Future	2602	3	2602	3	0.00
01/06/2021	R213 On 05-May-22	10.64	Put	Bond Future	2586	3	2586	3	0.00
01/06/2021	R214 On 05-August-21			Bond Future	10.66	68.7651	10.6646	68.7651	17,880.00
01/06/2021	R214 On 05-August-21	12.02	Call	Bond Future	7741	8	7741	8	0.00
01/06/2021	R214 On 05-August-21	12.03	Call	Bond Future	7783	8	7783	8	0.00
01/06/2021	R214 On 05-August-21	12.01	Call	Bond Future	7699	8	7699	8	0.00
01/06/2021	R214 On 05-August-21	12.03	Put	Bond Future	426	0	426	0	0.00
01/06/2021	R214 On 05-August-21	12.01	Put	Bond Future	440	0	440	0	0.00
01/06/2021	R214 On 05-August-21	12.02	Put	Bond Future	433	0	433	0	0.00
01/06/2021	R214 On 04-November-21			Bond Future	10.84	66.2516	10.8364	66.2516	0.00
01/06/2021	R214 On 04-November-21	12.48	Call	Bond Future	9392	9	9392	9	0.00
01/06/2021	R214 On 04-November-21	12.47	Call	Bond Future	9355	9	9355	9	0.00
01/06/2021	R214 On 04-November-21	12.46	Call	Bond Future	9318	9	9318	9	0.00
01/06/2021	R214 On 04-November-21	12.46	Put	Bond Future	920	1	920	1	0.00
01/06/2021	R214 On 04-November-21	12.48	Put	Bond Future	901	1	901	1	0.00
01/06/2021	R214 On 04-November-21	12.47	Put	Bond Future	911	1	911	1	0.00
01/06/2021	R214 On 03-February-22			Bond Future	11.02	67.0263	11.0157	67.0263	0.00
01/06/2021	R214 On 03-February-22	11.40	Call	Bond Future	5408	5	5408	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
01/06/2021	R214 On 03-February-22	11.39	Call	Bond Future	5376	5	5376	5	0.00
01/06/2021	R214 On 03-February-22	11.41	Call	Bond Future	5441	5	5441	5	0.00
01/06/2021	R214 On 03-February-22	11.39	Put	Bond Future	3325	3	3325	3	0.00
01/06/2021	R214 On 03-February-22	11.40	Put	Bond Future	3304	3	3304	3	0.00
01/06/2021	R214 On 03-February-22	11.41	Put	Bond Future	3282	3	3282	3	0.00
01/06/2021	R214 On 05-May-22			Bond Future	11.19	64.5460	11.1919	64.5460	0.00
01/06/2021	R214 On 05-May-22	11.74	Call	Bond Future	6235	6	6235	6	0.00
01/06/2021	R214 On 05-May-22	11.73	Call	Bond Future	6203	6	6203	6	0.00
01/06/2021	R214 On 05-May-22	11.75	Call	Bond Future	6267	6	6267	6	0.00
01/06/2021	R214 On 05-May-22	11.73	Put	Bond Future	3357	3	3357	3	0.00
01/06/2021	R214 On 05-May-22	11.74	Put	Bond Future	3338	3	3338	3	0.00
01/06/2021	R214 On 05-May-22	11.75	Put	Bond Future	3319	3	3319	3	0.00
01/06/2021	R248 On 05-August-21			Bond Future	10.68	86.7557	10.6795	86.7557	171,250.00
01/06/2021	R248 On 05-August-21	12.51	Call	Bond Future	12098	12	12098	12	0.00
01/06/2021	R248 On 05-August-21	12.50	Call	Bond Future	12044	12	12044	12	0.00
01/06/2021	R248 On 05-August-21	10.00	Call	Bond Future	849	1	849	1	0.00
01/06/2021	R248 On 05-August-21	10.50	Call	Bond Future	2199	2	2199	2	1,000.00
01/06/2021	R248 On 05-August-21	12.52	Call	Bond Future	12151	12	12151	12	0.00
01/06/2021	R248 On 05-August-21	11.20	Call	Bond Future	5152	5	5152	5	1,000.00
01/06/2021	R248 On 05-August-21	10.30	Call	Bond Future	1573	2	1573	2	1,300.00
01/06/2021	R248 On 05-August-21	10.90	Call	Bond Future	3747	4	3747	4	1,300.00
01/06/2021	R248 On 05-August-21	10.60	Call	Bond Future	2547	2	2547	2	0.00
01/06/2021	R248 On 05-August-21	10.60	Put	Bond Future	3146	3	3146	3	0.00
01/06/2021	R248 On 05-August-21	10.90	Put	Bond Future	2126	2	2126	2	0.00
01/06/2021	R248 On 05-August-21	10.50	Put	Bond Future	3560	4	3560	4	0.00
01/06/2021	R248 On 05-August-21	12.50	Put	Bond Future	169	0	169	0	0.00
01/06/2021	R248 On 05-August-21	11.20	Put	Bond Future	1414	1	1414	1	0.00
01/06/2021	R248 On 05-August-21	12.51	Put	Bond Future	165	0	165	0	0.00
01/06/2021	R248 On 05-August-21	10.30	Put	Bond Future	4498	5	4498	5	0.00
01/06/2021	R248 On 05-August-21	10.00	Put	Bond Future	6213	6	6213	6	0.00
01/06/2021	R248 On 05-August-21	12.52	Put	Bond Future	162	0	162	0	0.00
01/06/2021	R248 On 04-November-21			Bond Future	10.85	83.3074	10.8512	83.3074	0.00
01/06/2021	R248 On 04-November-21	12.84	Call	Bond Future	13133	13	13133	13	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
01/06/2021	R248 On 04-November-21	12.83	Call	Bond Future	13086	13	13086	13	0.00
01/06/2021	R248 On 04-November-21	12.85	Call	Bond Future	13180	13	13180	13	0.00
01/06/2021	R248 On 04-November-21	12.85	Put	Bond Future	636	1	636	1	0.00
01/06/2021	R248 On 04-November-21	12.83	Put	Bond Future	650	1	650	1	0.00
01/06/2021	R248 On 04-November-21	12.84	Put	Bond Future	643	1	643	1	0.00
01/06/2021	R248 On 03-February-22			Bond Future	11.03	84.2816	11.0307	84.2816	0.00
01/06/2021	R248 On 03-February-22	11.49	Call	Bond Future	6703	7	6703	7	0.00
01/06/2021	R248 On 03-February-22	11.48	Call	Bond Future	6662	7	6662	7	0.00
01/06/2021	R248 On 03-February-22	11.47	Call	Bond Future	6621	7	6621	7	0.00
01/06/2021	R248 On 03-February-22	11.49	Put	Bond Future	3569	4	3569	4	0.00
01/06/2021	R248 On 03-February-22	11.47	Put	Bond Future	3619	4	3619	4	0.00
01/06/2021	R248 On 03-February-22	11.48	Put	Bond Future	3594	4	3594	4	0.00
01/06/2021	R248 On 05-May-22			Bond Future	11.21	80.8720	11.2071	80.8720	0.00
01/06/2021	R248 On 05-May-22	11.81	Call	Bond Future	7669	8	7669	8	0.00
01/06/2021	R248 On 05-May-22	11.80	Call	Bond Future	7628	8	7628	8	0.00
01/06/2021	R248 On 05-May-22	11.79	Call	Bond Future	7587	7	7587	7	0.00
01/06/2021	R248 On 05-May-22	11.79	Put	Bond Future	3752	4	3752	4	0.00
01/06/2021	R248 On 05-May-22	11.81	Put	Bond Future	3708	4	3708	4	0.00
01/06/2021	R248 On 05-May-22	11.80	Put	Bond Future	3730	4	3730	4	0.00